

# BNP PARIBAS FUNDS

## SICAV under Luxembourg law



SEMI-ANNUAL REPORT at 30/06/2024  
R.C.S. Luxembourg B 33 363



**BNP PARIBAS**  
**ASSET MANAGEMENT**

Semi-Annual Report for Swiss Investors

The sustainable  
investor for a  
changing world



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# BNP PARIBAS FUNDS

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## Organisation

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### 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 Europe\*, Paris

#### Members

Mr Marnix ARICKX, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch\*, Brussels

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

Mrs Cecile du MERLE, Head of Global Product Engineering, BNP PARIBAS ASSET MANAGEMENT Europe\*, Paris

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

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

Mr Philippe DITISHEIM, Director, Paris, France

Mrs Georgina WILTON, Head of Business Management, Fundamental Active Equities, BNP PARIBAS ASSET MANAGEMENT UK Ltd, London

Mr François ROUX, Head of Global Product Strategy, BNP PARIBAS ASSET MANAGEMENT Europe\*, 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 Kapitalforvaltning AS, Støperigata 2, Postboks 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., Suite 1710 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 Europe\*, 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, BE-1000 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT Singapore Limited, 20 Collyer Quay Tung Center #01-01, Singapore 049319
- BNP PARIBAS ASSET MANAGEMENT UK Ltd., 5 Aldermanbury Square, London EC2V 7BP, United Kingdom

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\*As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe. As a result, BNP PARIBAS ASSET MANAGEMENT France, Belgian Branch became BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch and BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch became BNP PARIBAS ASSET MANAGEMENT Europe, Netherlands Branch.

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## Organisation

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- 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

### **Non-group management entities**

- BARODA BNP PARIBAS ASSET MANAGEMENT INDIA PRIVATE LIMITED, Crescenzo, 7th Floor, G Block, Bandra Kurla Complex, Bandra (East), Mumbai - 4000051, Manager for the “India Equity” sub-fund
- 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

### **Depository**

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

### **Auditor**

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

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## Information

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### **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](http://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 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](http://www.bnpparibas-am.com).

Documents and information are also available on the website: [www.bnpparibas-am.com](http://www.bnpparibas-am.com).





# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Aqua	Belgium Equity	Brazil Equity	China A-Shares
	<i>Expressed in</i>	EUR	EUR	USD	USD
	Notes				
<b>Statement of net assets</b>					
Assets		<b>3 626 109 112</b>	<b>127 169 524</b>	<b>91 819 356</b>	<b>83 138 187</b>
<i>Securities portfolio at cost price</i>		2 805 428 168	125 400 836	100 899 604	94 064 403
<i>Unrealised gain/(loss) on securities portfolio</i>		730 574 670	1 742 789	(10 771 105)	(16 003 967)
Securities portfolio at market value	2	3 536 002 838	127 143 625	90 128 499	78 060 436
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		63 234 822	100	508 544	5 062 592
Other assets		26 871 452	25 799	1 182 313	15 159
<b>Liabilities</b>		<b>33 152 940</b>	<b>621 972</b>	<b>332 017</b>	<b>119 147</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	563 628	0	0	0
Other liabilities		32 589 312	621 972	332 017	119 147
<b>Net asset value</b>		<b>3 592 956 172</b>	<b>126 547 552</b>	<b>91 487 339</b>	<b>83 019 040</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>42 904 052</b>	<b>2 505 477</b>	<b>2 306 947</b>	<b>720 341</b>
Management fees	3	22 994 119	825 856	621 589	510 682
Bank interest		10 502	847	15 639	589
Interest on swaps	2	0	0	0	0
Other fees	6	5 617 582	222 981	142 812	118 646
Taxes	7	889 567	48 946	25 666	14 119
Performance fees	5	0	0	0	0
Transaction fees	20	648 798	6 375	156 799	78 747
Distribution fees	4	850 445	0	5 415	0
<b>Total expenses</b>		<b>31 011 013</b>	<b>1 105 005</b>	<b>967 920</b>	<b>722 783</b>
<b>Net result from investments</b>		<b>11 893 039</b>	<b>1 400 472</b>	<b>1 339 027</b>	<b>(2 442)</b>
Net realised result on:					
Investments securities	2	121 698 396	2 597 032	912 723	(15 377 091)
Financial instruments	2	116 329	0	(197 400)	(83 898)
<b>Net realised result</b>		<b>133 707 764</b>	<b>3 997 504</b>	<b>2 054 350</b>	<b>(15 463 431)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(10 209 305)	2 933 825	(20 936 170)	8 509 773
Financial instruments		1 070 230	0	0	0
<b>Change in net assets due to operations</b>		<b>124 568 689</b>	<b>6 931 329</b>	<b>(18 881 820)</b>	<b>(6 953 658)</b>
<b>Net subscriptions/(redemptions)</b>		<b>(268 357 148)</b>	<b>(21 118 288)</b>	<b>30 411 941</b>	<b>(35 286 845)</b>
Dividends paid	8	(5 319 516)	(656 900)	(129 130)	(1 832)
<b>Increase/(Decrease) in net assets during the year/period</b>		<b>(149 107 975)</b>	<b>(14 843 859)</b>	<b>11 400 991</b>	<b>(42 242 335)</b>
<b>Net assets at the beginning of the financial year/period</b>		<b>3 742 064 147</b>	<b>141 391 411</b>	<b>80 086 348</b>	<b>125 261 375</b>
Reevaluation of opening combined NAV		0	0	0	0
<b>Net assets at the end of the financial year/period</b>		<b>3 592 956 172</b>	<b>126 547 552</b>	<b>91 487 339</b>	<b>83 019 040</b>

# BNP PARIBAS FUNDS

China Equity	Climate Impact	Consumer Innovators	Disruptive Technology	Ecosystem Restoration	Emerging Bond
USD	EUR	EUR	EUR	EUR	USD
<b>704 159 011</b>	<b>2 432 674 877</b>	<b>720 408 737</b>	<b>4 564 583 741</b>	<b>79 071 310</b>	<b>407 725 504</b>
804 078 137	2 227 178 193	587 902 707	2 785 169 795	81 475 291	471 843 784
(109 334 532)	180 855 769	121 079 098	1 721 561 746	(4 352 467)	(78 313 393)
694 743 605	2 408 033 962	708 981 805	4 506 731 541	77 122 824	393 530 391
0	0	0	0	0	0
0	0	0	0	31 485	0
2 368 187	15 842 776	6 900 612	46 539 111	1 437 386	8 179 918
7 047 219	8 798 139	4 526 320	11 313 089	479 615	6 015 195
<b>2 271 445</b>	<b>7 766 984</b>	<b>8 327 252</b>	<b>13 018 937</b>	<b>730 809</b>	<b>7 605 886</b>
0	0	0	0	0	0
0	0	0	0	0	0
47 532	66 322	12 870	1 101 748	0	6 395 628
2 223 913	7 700 662	8 314 382	11 917 189	730 809	1 210 258
<b>701 887 566</b>	<b>2 424 907 893</b>	<b>712 081 485</b>	<b>4 551 564 804</b>	<b>78 340 501</b>	<b>400 119 618</b>
<b>6 846 770</b>	<b>22 155 728</b>	<b>3 307 428</b>	<b>8 739 956</b>	<b>512 832</b>	<b>10 553 779</b>
4 731 926	23 564 063	5 513 290	23 416 428	55 276	1 100 523
754	4 188	1 989	36 824	7 709	5 551
0	0	0	0	0	589 923
1 099 856	4 389 808	1 476 788	6 815 005	133 396	398 876
157 458	757 043	263 522	1 188 414	271 426	43 134
0	0	0	0	0	0
2 359 599	796 858	88 071	243 467	178 881	5 138
72 621	147 009	158 369	630 307	1 565	9 754
<b>8 422 214</b>	<b>29 658 969</b>	<b>7 502 029</b>	<b>32 330 445</b>	<b>648 253</b>	<b>2 152 899</b>
<b>(1 575 444)</b>	<b>(7 503 241)</b>	<b>(4 194 601)</b>	<b>(23 590 489)</b>	<b>(135 421)</b>	<b>8 400 880</b>
(184 703 747)	73 830 131	38 939 597	287 780 890	(2 660 630)	(38 702 916)
(187 846)	(42 198)	120 006	(4 064 739)	133 282	(9 823 188)
<b>(186 467 037)</b>	<b>66 284 692</b>	<b>34 865 002</b>	<b>260 125 662</b>	<b>(2 662 769)</b>	<b>(40 125 224)</b>
179 322 872	(35 112 990)	(29 822 074)	516 564 471	1 156 519	42 940 481
(268 824)	(1 003 985)	(549 341)	(8 840 576)	(1 210 266)	3 772 300
<b>(7 412 989)</b>	<b>30 167 717</b>	<b>4 493 587</b>	<b>767 849 557</b>	<b>(2 716 516)</b>	<b>6 587 557</b>
<b>(128 842 580)</b>	<b>(391 777 478)</b>	<b>(184 020 459)</b>	<b>(156 490 823)</b>	<b>(2 599 961)</b>	<b>(26 605 430)</b>
<b>(342 103)</b>	<b>(1 831 176)</b>	<b>(647 480)</b>	<b>(10 927 165)</b>	<b>(24 024)</b>	<b>(1 565 576)</b>
<b>(136 597 672)</b>	<b>(363 440 937)</b>	<b>(180 174 352)</b>	<b>600 431 569</b>	<b>(5 340 501)</b>	<b>(21 583 449)</b>
<b>838 485 238</b>	<b>2 788 348 830</b>	<b>892 255 837</b>	<b>3 951 133 235</b>	<b>83 681 002</b>	<b>421 703 067</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>701 887 566</b>	<b>2 424 907 893</b>	<b>712 081 485</b>	<b>4 551 564 804</b>	<b>78 340 501</b>	<b>400 119 618</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Emerging Bond Opportunities	Emerging Equity	Energy Transition	Enhanced Bond 6M
	Expressed in Notes	USD	USD	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>271 227 604</b>	<b>180 741 380</b>	<b>919 162 259</b>	<b>2 296 758 752</b>
<i>Securities portfolio at cost price</i>		291 463 593	137 587 036	1 020 762 225	2 191 598 241
<i>Unrealised gain/(loss) on securities portfolio</i>		(40 580 434)	28 819 785	(132 748 938)	(32 382 947)
Securities portfolio at market value	2	250 883 159	166 406 821	888 013 287	2 159 215 294
Options at market value	2,15	0	0	0	433 200
Net Unrealised gain on financial instruments	2,11,12,13,14	0	0	1 510 524	770 034
Cash at banks and time deposits		7 782 730	11 335 407	15 709 536	110 102 088
Other assets		12 561 715	2 999 152	13 928 912	26 238 136
Liabilities		<b>18 144 429</b>	<b>2 529 504</b>	<b>21 644 256</b>	<b>25 745 036</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13,14	3 782 329	0	0	0
Other liabilities		14 362 100	2 529 504	21 644 256	25 745 036
Net asset value		<b>253 083 175</b>	<b>178 211 876</b>	<b>897 518 003</b>	<b>2 271 013 716</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>7 430 439</b>	<b>2 467 487</b>	<b>3 220 178</b>	<b>25 110 120</b>
Management fees	3	1 528 434	1 219 579	6 498 067	1 360 292
Bank interest		30 070	15	245 948	14 842
Interest on swaps	2	331 679	0	0	1 470 239
Other fees	6	330 450	321 666	1 844 939	749 987
Taxes	7	73 794	54 552	1 317 290	230 847
Performance fees	5	0	0	0	0
Transaction fees	20	3 450	550 150	2 503 918	38 316
Distribution fees	4	3 254	12 442	237 573	16 548
Total expenses		<b>2 301 131</b>	<b>2 158 404</b>	<b>12 647 735</b>	<b>3 881 071</b>
Net result from investments		<b>5 129 308</b>	<b>309 083</b>	<b>(9 427 557)</b>	<b>21 229 049</b>
Net realised result on:					
Investments securities	2	(16 329 429)	7 607 905	(662 301 885)	(19 124 494)
Financial instruments	2	(4 546 790)	(50 571)	490 196	(7 129 970)
Net realised result		<b>(15 746 911)</b>	<b>7 866 417</b>	<b>(671 239 246)</b>	<b>(5 025 415)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		10 534 143	6 956 044	388 447 251	40 421 238
Financial instruments		3 140 500	0	(24 842 692)	10 386 685
Change in net assets due to operations		<b>(2 072 268)</b>	<b>14 822 461</b>	<b>(307 634 687)</b>	<b>45 782 508</b>
Net subscriptions/(redemptions)		<b>(25 549 943)</b>	<b>(18 080 815)</b>	<b>(239 112 842)</b>	<b>(58 152 983)</b>
Dividends paid	8	<b>(7 326 465)</b>	<b>(405 855)</b>	<b>(1 404 131)</b>	<b>(1 700 495)</b>
Increase/(Decrease) in net assets during the year/period		<b>(34 948 676)</b>	<b>(3 664 209)</b>	<b>(548 151 660)</b>	<b>(14 070 970)</b>
Net assets at the beginning of the financial year/period		<b>288 031 851</b>	<b>181 876 085</b>	<b>1 445 669 663</b>	<b>2 285 084 686</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>253 083 175</b>	<b>178 211 876</b>	<b>897 518 003</b>	<b>2 271 013 716</b>

# BNP PARIBAS FUNDS

Environmental Absolute Return Thematic Equity (EARTH)	Euro Bond	Euro Bond Opportunities	Euro Corporate Bond	Euro Corporate Green Bond	Euro Defensive Equity
USD	EUR	EUR	EUR	EUR	EUR
<b>14 312 064</b>	<b>438 314 841</b>	<b>188 661 383</b>	<b>1 273 579 979</b>	<b>122 005 663</b>	<b>199 510 165</b>
14 269 710	464 047 190	189 798 940	1 233 139 541	108 782 299	176 242 320
(859 737)	(30 541 037)	(23 724 770)	3 892 415	4 698 543	13 671 078
13 409 973	433 506 153	166 074 170	1 237 031 956	113 480 842	189 913 398
0	69 540	0	0	0	991 168
0	289 740	228 062	362 262	112 812	16 530
813 990	610 148	10 845 970	6 443 753	6 106 571	8 434 233
88 101	3 839 260	11 513 181	29 742 008	2 305 438	154 836
<b>172 962</b>	<b>881 343</b>	<b>22 905 754</b>	<b>50 182 129</b>	<b>2 425 067</b>	<b>127 070</b>
0	0	72 334	0	0	0
32 102	12 187	161 855	0	0	0
94 974	0	0	0	0	0
45 886	869 156	22 671 565	50 182 129	2 425 067	127 070
<b>14 139 102</b>	<b>437 433 498</b>	<b>165 755 629</b>	<b>1 223 397 850</b>	<b>119 580 596</b>	<b>199 383 095</b>
<b>421 113</b>	<b>3 598 301</b>	<b>5 827 395</b>	<b>17 543 420</b>	<b>2 046 984</b>	<b>5 252 564</b>
109 648	970 545	506 496	1 422 420	6 034	380 376
3 144	652	37 236	4 347	13 823	176
228 939	0	2 940 624	0	711 836	0
20 136	469 508	217 969	1 021 568	98 711	214 613
4 644	82 816	49 253	135 385	5 969	14 044
0	0	0	0	0	0
52 861	3 712	18 822	11 970	572	325 062
1 407	11 331	5 541	20 651	2	0
<b>420 779</b>	<b>1 538 564</b>	<b>3 775 941</b>	<b>2 616 341</b>	<b>836 947</b>	<b>934 271</b>
<b>334</b>	<b>2 059 737</b>	<b>2 051 454</b>	<b>14 927 079</b>	<b>1 210 037</b>	<b>4 318 293</b>
(11 787 490)	(3 821 203)	(2 187 035)	25 172 482	1 394 655	14 520 528
(1 623 398)	(794 105)	(539 070)	964 368	(16 018)	(4 463 628)
<b>(13 410 554)</b>	<b>(2 555 571)</b>	<b>(674 651)</b>	<b>41 063 929</b>	<b>2 588 674</b>	<b>14 375 193</b>
6 818 416	(3 724 047)	(2 163 879)	(30 797 800)	(1 604 135)	(2 570 450)
(20 418)	180 140	(1 060 663)	489 741	(174 167)	157 569
<b>(6 612 556)</b>	<b>(6 099 478)</b>	<b>(3 899 193)</b>	<b>10 755 870</b>	<b>810 372</b>	<b>11 962 312</b>
<b>(4 306 242)</b>	<b>14 330 547</b>	<b>(9 931 936)</b>	<b>149 673 130</b>	<b>17 663 234</b>	<b>(28 341 545)</b>
<b>0</b>	<b>(1 178 672)</b>	<b>(928 573)</b>	<b>(11 225 538)</b>	<b>(125)</b>	<b>(184 489)</b>
<b>(10 918 798)</b>	<b>7 052 397</b>	<b>(14 759 702)</b>	<b>149 203 462</b>	<b>18 473 481</b>	<b>(16 563 722)</b>
<b>25 057 900</b>	<b>430 381 101</b>	<b>180 515 331</b>	<b>1 074 194 388</b>	<b>101 107 115</b>	<b>215 946 817</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>14 139 102</b>	<b>437 433 498</b>	<b>165 755 629</b>	<b>1 223 397 850</b>	<b>119 580 596</b>	<b>199 383 095</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Euro Equity	Euro Flexible Bond	Euro Government Bond	Euro High Yield Bond
	<i>Expressed in</i>	EUR	EUR	EUR	EUR
	Notes				
<b>Statement of net assets</b>					
Assets		<b>1 182 304 240</b>	<b>296 048 507</b>	<b>1 599 956 711</b>	<b>552 661 343</b>
<i>Securities portfolio at cost price</i>		922 935 241	273 925 409	1 542 537 169	527 516 287
<i>Unrealised gain/(loss) on securities portfolio</i>		254 177 138	2 777 918	(39 318 765)	7 270 651
Securities portfolio at market value	2	1 177 112 379	276 703 327	1 503 218 404	534 786 938
Options at market value	2,15	0	25 840	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	2 520 172	848 839	0
Cash at banks and time deposits		999	7 577 490	15 491 949	10 324 563
Other assets		5 190 862	9 221 678	80 397 519	7 549 842
Liabilities		<b>8 415 801</b>	<b>12 563 981</b>	<b>74 074 366</b>	<b>10 055 621</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	26 792	0	0	2 029 418
Other liabilities		8 389 009	12 563 981	74 074 366	8 026 203
Net asset value		<b>1 173 888 439</b>	<b>283 484 526</b>	<b>1 525 882 345</b>	<b>542 605 722</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>28 345 102</b>	<b>6 433 428</b>	<b>24 234 219</b>	<b>13 099 979</b>
Management fees	3	7 969 270	739 783	2 375 884	1 663 089
Bank interest		536	23 004	24 908	4 706
Interest on swaps	2	0	2 054 313	7 797 538	416 667
Other fees	6	2 207 662	288 170	1 608 720	528 863
Taxes	7	369 870	71 805	186 748	73 077
Performance fees	5	0	0	0	0
Transaction fees	20	147 395	59 700	98 634	296
Distribution fees	4	186 780	4 820	24 753	76 615
Total expenses		<b>10 881 513</b>	<b>3 241 595</b>	<b>12 117 185</b>	<b>2 763 313</b>
Net result from investments		<b>17 463 589</b>	<b>3 191 833</b>	<b>12 117 034</b>	<b>10 336 666</b>
Net realised result on:					
Investments securities	2	73 423 209	1 830 651	(16 464 370)	19 071 326
Financial instruments	2	(39 296)	(3 849 816)	(8 627 837)	(1 415 832)
Net realised result		<b>90 847 502</b>	<b>1 172 668</b>	<b>(12 975 173)</b>	<b>27 992 160</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(29 410 681)	(1 792 897)	(33 154 916)	(8 911 101)
Financial instruments		42 327	9 735 349	1 596 795	(2 294 573)
Change in net assets due to operations		<b>61 479 148</b>	<b>9 115 120</b>	<b>(44 533 294)</b>	<b>16 786 486</b>
Net subscriptions/(redemptions)		<b>(327 754 826)</b>	<b>(27 569 244)</b>	<b>(256 819 757)</b>	<b>(33 132 505)</b>
Dividends paid	8	<b>(1 713 623)</b>	<b>(3 133 706)</b>	<b>(519 657)</b>	<b>(4 299 206)</b>
Increase/(Decrease) in net assets during the year/period		<b>(267 989 301)</b>	<b>(21 587 830)</b>	<b>(301 872 708)</b>	<b>(20 645 225)</b>
Net assets at the beginning of the financial year/period		<b>1 441 877 740</b>	<b>305 072 356</b>	<b>1 827 755 053</b>	<b>563 250 947</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>1 173 888 439</b>	<b>283 484 526</b>	<b>1 525 882 345</b>	<b>542 605 722</b>

# BNP PARIBAS FUNDS

Euro High Yield Short Duration Bond	Euro Inflation-Linked Bond	Euro Medium Term Income Bond	Euro Money Market	Euro Short Term Corporate Bond Opportunities	Europe Convertible
EUR	EUR	EUR	EUR	EUR	EUR
<b>361 725 979</b>	<b>180 356 223</b>	<b>303 492 565</b>	<b>2 862 350 360</b>	<b>363 108 404</b>	<b>53 023 130</b>
347 034 373	178 663 160	302 812 507	2 567 740 960	347 334 498	51 191 482
3 075 645	(2 047 574)	(3 580 697)	22 219 464	(7 594 726)	847 083
350 110 018	176 615 586	299 231 810	2 589 960 424	339 739 772	52 038 565
0	0	33 740	0	0	0
0	0	119 600	0	0	0
3 032 817	2 387 729	10 818	214 090 449	13 692 482	729 038
8 583 144	1 352 908	4 096 597	58 299 487	9 676 150	255 527
<b>11 454 080</b>	<b>1 033 494</b>	<b>2 382 877</b>	<b>92 189 782</b>	<b>4 307 995</b>	<b>916 555</b>
0	0	0	0	0	0
0	0	29 492	0	0	0
165 204	30 182	0	118 064	102 225	22 786
11 288 876	1 003 312	2 353 385	92 071 718	4 205 770	893 769
<b>350 271 899</b>	<b>179 322 729</b>	<b>301 109 688</b>	<b>2 770 160 578</b>	<b>358 800 409</b>	<b>52 106 575</b>
<b>8 573 795</b>	<b>1 449 112</b>	<b>3 075 530</b>	<b>38 222 051</b>	<b>5 269 048</b>	<b>316 742</b>
739 831	285 065	538 763	3 796 605	1 115 604	303 624
3 446	8 264	18 182	36 103	40 900	208
15 278	531 074	0	19 137 154	0	0
372 936	164 844	354 132	1 028 863	435 915	90 145
63 971	26 305	88 098	228 406	85 143	17 324
0	0	0	0	0	0
0	7 784	2 209	0	8 372	1 725
15 220	19 972	80 029	0	199 669	3 512
<b>1 210 682</b>	<b>1 043 308</b>	<b>1 081 413</b>	<b>24 227 131</b>	<b>1 885 603</b>	<b>416 538</b>
<b>7 363 113</b>	<b>405 804</b>	<b>1 994 117</b>	<b>13 994 920</b>	<b>3 383 445</b>	<b>(99 796)</b>
4 412 571	72 905	(2 121 701)	28 913 329	454 190	291 081
(1 653 088)	(74 109)	(847 470)	6	360 830	(39 020)
<b>10 122 596</b>	<b>404 600</b>	<b>(975 054)</b>	<b>42 908 255</b>	<b>4 198 465</b>	<b>152 265</b>
(767 918)	(4 942 258)	38 365	1 451 585	416 296	1 607 360
(153 345)	(474 596)	(432 445)	738 944	944 391	(153 531)
<b>9 201 333</b>	<b>(5 012 254)</b>	<b>(1 369 134)</b>	<b>45 098 784</b>	<b>5 559 152</b>	<b>1 606 094</b>
<b>20 405 119</b>	<b>(933 289)</b>	<b>43 373 032</b>	<b>564 278 675</b>	<b>(19 982 604)</b>	<b>(11 930 887)</b>
<b>(947 790)</b>	<b>(266 237)</b>	<b>(934 449)</b>	<b>(6 622 603)</b>	<b>(730 772)</b>	<b>(280 640)</b>
<b>28 658 662</b>	<b>(6 211 780)</b>	<b>41 069 449</b>	<b>602 754 856</b>	<b>(15 154 224)</b>	<b>(10 605 433)</b>
<b>321 613 237</b>	<b>185 534 509</b>	<b>260 040 239</b>	<b>2 167 405 722</b>	<b>373 954 633</b>	<b>62 712 008</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>350 271 899</b>	<b>179 322 729</b>	<b>301 109 688</b>	<b>2 770 160 578</b>	<b>358 800 409</b>	<b>52 106 575</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Europe Equity	Europe Growth	Europe Real Estate Securities	Europe Small Cap
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>842 405 926</b>	<b>120 954 072</b>	<b>275 158 723</b>	<b>475 113 623</b>
<i>Securities portfolio at cost price</i>		638 302 792	91 980 453	268 875 598	428 994 257
<i>Unrealised gain/(loss) on securities portfolio</i>		199 413 704	28 620 324	(5 573 422)	39 521 597
Securities portfolio at market value	2	837 716 496	120 600 777	263 302 176	468 515 854
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	18 218	0	47 525
Cash at banks and time deposits		108 094	46 034	4 539 437	3 145 525
Other assets		4 581 336	289 043	7 317 110	3 404 719
Liabilities		<b>5 093 748</b>	<b>434 627</b>	<b>6 859 640</b>	<b>3 143 037</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	0
Other liabilities		5 093 748	434 627	6 859 640	3 143 037
Net asset value		<b>837 312 178</b>	<b>120 519 445</b>	<b>268 299 083</b>	<b>471 970 586</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>15 331 659</b>	<b>1 403 790</b>	<b>6 181 005</b>	<b>9 009 908</b>
Management fees	3	4 309 994	553 188	403 279	2 812 877
Bank interest		1 316	0	9 949	0
Interest on swaps	2	0	0	0	0
Other fees	6	1 345 714	162 854	212 609	672 829
Taxes	7	213 177	34 657	23 507	102 785
Performance fees	5	0	0	0	0
Transaction fees	20	144 653	24 721	581 946	358 677
Distribution fees	4	26 308	1 650	3 167	25 680
Total expenses		<b>6 041 162</b>	<b>777 070</b>	<b>1 234 457</b>	<b>3 972 848</b>
Net result from investments		<b>9 290 497</b>	<b>626 720</b>	<b>4 946 548</b>	<b>5 037 060</b>
Net realised result on:					
Investments securities	2	30 265 386	2 628 576	(6 396 215)	13 717 845
Financial instruments	2	(18 972)	11 027	38 317	(20 887)
Net realised result		<b>39 536 911</b>	<b>3 266 323</b>	<b>(1 411 350)</b>	<b>18 734 018</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		15 411 737	3 773 488	1 592 535	3 414 074
Financial instruments		0	28 633	0	82 185
Change in net assets due to operations		<b>54 948 648</b>	<b>7 068 444</b>	<b>181 185</b>	<b>22 230 277</b>
Net subscriptions/(redemptions)		<b>(114 099 082)</b>	<b>(4 714 017)</b>	<b>159 380 435</b>	<b>(7 074 999)</b>
Dividends paid	8	<b>(2 850 492)</b>	<b>(2 069 367)</b>	<b>(1 209 935)</b>	<b>(1 264 395)</b>
Increase/(Decrease) in net assets during the year/period		<b>(62 000 926)</b>	<b>285 060</b>	<b>158 351 685</b>	<b>13 890 883</b>
Net assets at the beginning of the financial year/period		<b>899 313 104</b>	<b>120 234 385</b>	<b>109 947 398</b>	<b>458 079 703</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>837 312 178</b>	<b>120 519 445</b>	<b>268 299 083</b>	<b>471 970 586</b>



# BNP PARIBAS FUNDS

Europe Small Cap Convertible	Flexible Global Credit	Global Bond Opportunities	Global Convertible	Global Enhanced Bond 36M	Global Environment
EUR	EUR	EUR	USD	EUR	EUR
<b>173 680 598</b>	<b>12 468 765</b>	<b>339 009 168</b>	<b>488 797 748</b>	<b>311 129 288</b>	<b>1 885 580 431</b>
183 979 854	12 431 368	300 338 247	503 694 185	258 446 833	1 456 353 573
(12 173 026)	(119 070)	(21 746 700)	(26 985 936)	(7 447 429)	397 342 676
171 806 828	12 312 298	278 591 547	476 708 249	250 999 404	1 853 696 249
0	0	0	401 000	0	0
0	19 359	2 453 190	0	620 005	0
189 034	48 690	22 239 885	6 728 583	22 824 160	21 504 091
1 684 736	88 418	35 724 546	4 959 916	36 685 719	10 380 091
<b>444 571</b>	<b>21 974</b>	<b>69 822 646</b>	<b>6 393 785</b>	<b>71 733 804</b>	<b>13 568 472</b>
0	0	158 041	0	106 573	0
0	0	567 194	1 371 380	443 589	0
6 795	0	0	3 757 867	0	3 051 451
437 776	21 974	69 097 411	1 264 538	71 183 642	10 517 021
<b>173 236 027</b>	<b>12 446 791</b>	<b>269 186 522</b>	<b>482 403 963</b>	<b>239 395 484</b>	<b>1 872 011 959</b>
<b>1 654 888</b>	<b>156 458</b>	<b>13 783 836</b>	<b>2 814 480</b>	<b>14 259 487</b>	<b>15 734 240</b>
961 612	5 590	919 560	2 207 164	403 043	11 360 764
1 183	12 410	228 396	82 164	51 484	40
0	3 837	7 330 495	642 678	8 197 671	0
287 721	12 256	412 532	689 677	214 079	2 922 660
53 146	1 371	79 907	95 878	46 980	400 506
0	0	0	0	235	0
3 535	304	49 591	90 801	41 373	693 670
23 674	0	49 823	27 857	1 766	233 741
<b>1 330 871</b>	<b>35 768</b>	<b>9 070 304</b>	<b>3 836 219</b>	<b>8 956 631</b>	<b>15 611 381</b>
<b>324 017</b>	<b>120 690</b>	<b>4 713 532</b>	<b>(1 021 739)</b>	<b>5 302 856</b>	<b>122 859</b>
(6 850 691)	(61 736)	(5 977 637)	(12 997 858)	592 828	133 217 544
15 651	(244 641)	(895 683)	912 016	2 940 306	(26 358 994)
<b>(6 511 023)</b>	<b>(185 687)</b>	<b>(2 159 788)</b>	<b>(13 107 581)</b>	<b>8 835 990</b>	<b>106 981 409</b>
8 260 197	187 339	(96 564)	20 927 086	(6 434 234)	44 356 128
(6 795)	(18 325)	(5 652 412)	(4 137 951)	(5 167)	(6 641 329)
<b>1 742 379</b>	<b>(16 673)</b>	<b>(7 908 764)</b>	<b>3 681 554</b>	<b>2 396 589</b>	<b>144 696 208</b>
<b>(33 377 298)</b>	<b>(2 045 447)</b>	<b>(79 771 809)</b>	<b>(74 445 688)</b>	<b>76 453 599</b>	<b>(521 419 358)</b>
<b>(1 708 755)</b>	<b>(433 623)</b>	<b>(3 141 390)</b>	<b>(1 478 774)</b>	<b>(341 080)</b>	<b>(2 577 204)</b>
<b>(33 343 674)</b>	<b>(2 495 743)</b>	<b>(90 821 963)</b>	<b>(72 242 908)</b>	<b>78 509 108</b>	<b>(379 300 354)</b>
<b>206 579 701</b>	<b>14 942 534</b>	<b>360 008 485</b>	<b>554 646 871</b>	<b>160 886 376</b>	<b>2 251 312 313</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>173 236 027</b>	<b>12 446 791</b>	<b>269 186 522</b>	<b>482 403 963</b>	<b>239 395 484</b>	<b>1 872 011 959</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Global High Yield Bond	Global Inflation-Linked Bond	Global Megatrends	Green Bond
	Expressed in Notes	EUR	EUR	USD	EUR
<b>Statement of net assets</b>					
Assets		<b>78 379 969</b>	<b>488 538 791</b>	<b>342 481 727</b>	<b>1 378 325 030</b>
<i>Securities portfolio at cost price</i>		74 027 378	480 814 592	251 672 302	1 442 980 972
<i>Unrealised gain/(loss) on securities portfolio</i>		1 236 142	(5 185 026)	85 668 047	(83 087 898)
Securities portfolio at market value	2	75 263 520	475 629 566	337 340 349	1 359 893 074
Options at market value	2,15	0	0	0	272 250
Net Unrealised gain on financial instruments	2,11,12,13,14	20 420	1 583 415	0	0
Cash at banks and time deposits		1 214 385	6 245 596	2 105 343	2 089 249
Other assets		1 881 644	5 080 214	3 036 035	16 070 457
Liabilities		<b>860 047</b>	<b>5 623 774</b>	<b>7 013 273</b>	<b>12 156 352</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	3 557 733	0	80 528
Net Unrealised loss on financial instruments	2,11,12,13,14	0	0	12 558	1 168 499
Other liabilities		860 047	2 066 041	7 000 715	10 907 325
Net asset value		<b>77 519 922</b>	<b>482 915 017</b>	<b>335 468 454</b>	<b>1 366 168 678</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>2 476 913</b>	<b>3 651 855</b>	<b>2 929 076</b>	<b>15 550 206</b>
Management fees	3	353 771	360 497	2 104 565	932 677
Bank interest		63 955	37 371	5 037	38 353
Interest on swaps	2	0	1 429 979	0	0
Other fees	6	100 035	347 869	767 269	1 275 439
Taxes	7	23 607	40 130	107 856	139 151
Performance fees	5	0	0	0	0
Transaction fees	20	13	0	95 807	4 825
Distribution fees	4	35 591	13 843	66 186	62 992
Total expenses		<b>576 972</b>	<b>2 229 689</b>	<b>3 146 720</b>	<b>2 453 437</b>
Net result from investments		<b>1 899 941</b>	<b>1 422 166</b>	<b>(217 644)</b>	<b>13 096 769</b>
Net realised result on:					
Investments securities	2	1 371 505	(5 315 399)	18 308 630	(16 250 715)
Financial instruments	2	(79 668)	(6 870 238)	315 350	(531 487)
Net realised result		<b>3 191 778</b>	<b>(10 763 471)</b>	<b>18 406 336</b>	<b>(3 685 433)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		270 649	5 962 468	34 743 731	(3 018 405)
Financial instruments		(1 873 006)	(4 473 800)	(1 074 584)	(7 805 111)
Change in net assets due to operations		<b>1 589 421</b>	<b>(9 274 803)</b>	<b>52 075 483</b>	<b>(14 508 949)</b>
Net subscriptions/(redemptions)		<b>(1 534 096)</b>	<b>(15 433 505)</b>	<b>(54 551 976)</b>	<b>(5 392 285)</b>
Dividends paid	8	<b>(1 546 292)</b>	<b>(196 142)</b>	<b>(719 026)</b>	<b>(21 392 838)</b>
Increase/(Decrease) in net assets during the year/period		<b>(1 490 967)</b>	<b>(24 904 450)</b>	<b>(3 195 519)</b>	<b>(41 294 072)</b>
Net assets at the beginning of the financial year/period		<b>79 010 889</b>	<b>507 819 467</b>	<b>338 663 973</b>	<b>1 407 462 750</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>77 519 922</b>	<b>482 915 017</b>	<b>335 468 454</b>	<b>1 366 168 678</b>

# BNP PARIBAS FUNDS

Green Tigers	Health Care Innovators	Inclusive Growth	India Equity	Japan Equity	Japan Small Cap
USD	EUR	EUR	USD	JPY	JPY
<b>502 956 573</b>	<b>1 717 200 382</b>	<b>616 208 948</b>	<b>350 866 796</b>	<b>40 568 090 627</b>	<b>109 225 920 804</b>
521 293 896	1 317 981 856	472 685 004	232 788 940	31 773 714 384	73 708 470 940
(44 107 680)	353 020 291	122 395 456	86 862 647	7 213 321 440	28 607 344 275
477 186 216	1 671 002 147	595 080 460	319 651 587	38 987 035 824	102 315 815 215
0	0	0	0	0	0
29 787	0	0	0	346 640 017	425 621 988
4 855 340	41 253 187	3 034 163	25 438 497	891 891 723	5 938 739 225
20 885 230	4 945 048	18 094 325	5 776 712	342 523 063	545 744 376
<b>9 357 723</b>	<b>6 101 561</b>	<b>18 251 121</b>	<b>16 557 005</b>	<b>541 204 258</b>	<b>602 844 556</b>
0	0	0	0	0	0
0	0	0	0	0	0
0	83 243	18 764	0	0	0
9 357 723	6 018 318	18 232 357	16 557 005	541 204 258	602 844 556
<b>493 598 850</b>	<b>1 711 098 821</b>	<b>597 957 827</b>	<b>334 309 791</b>	<b>40 026 886 369</b>	<b>108 623 076 248</b>
<b>5 310 768</b>	<b>7 676 948</b>	<b>5 193 548</b>	<b>1 687 236</b>	<b>304 656 010</b>	<b>1 150 886 236</b>
4 029 578	11 078 287	3 137 748	1 883 698	221 415 868	576 821 616
10 793	9 565	1 136	306	2 125 607	9 459 584
0	0	0	0	0	0
970 608	3 011 583	914 662	434 377	59 431 212	126 373 554
1 027 570	564 971	145 245	6 713 916	11 572 795	18 531 683
0	0	0	0	0	0
1 005 623	236 814	132 396	307 484	18 689 394	42 155 128
13 144	216 833	76 590	46 634	1 297 793	1 113 721
<b>7 057 316</b>	<b>15 118 053</b>	<b>4 407 777</b>	<b>9 386 415</b>	<b>314 532 669</b>	<b>774 455 286</b>
<b>(1 746 548)</b>	<b>(7 441 105)</b>	<b>785 771</b>	<b>(7 699 179)</b>	<b>(9 876 659)</b>	<b>376 430 950</b>
(126 208 999)	44 379 258	38 798 431	10 446 692	2 114 284 327	8 265 021 848
600 894	79 678	(354 949)	(84 723)	1 270 591 160	1 568 856 405
<b>(127 354 653)</b>	<b>37 017 831</b>	<b>39 229 253</b>	<b>2 662 790</b>	<b>3 374 998 828</b>	<b>10 210 309 203</b>
121 380 134	164 651 467	53 767 389	40 448 762	3 409 259 924	8 373 111 653
(330 103)	(1 893 272)	(260 133)	0	787 673 202	1 007 800 257
<b>(6 304 622)</b>	<b>199 776 026</b>	<b>92 736 509</b>	<b>43 111 552</b>	<b>7 571 931 954</b>	<b>19 591 221 113</b>
<b>(382 276 375)</b>	<b>39 388 210</b>	<b>(46 651 482)</b>	<b>70 630 333</b>	<b>5 537 710 701</b>	<b>(8 806 797 617)</b>
<b>(599 779)</b>	<b>(1 310 689)</b>	<b>(121 841)</b>	<b>(103 591)</b>	<b>(15 989 224)</b>	<b>(11 334 260)</b>
<b>(389 180 776)</b>	<b>237 853 547</b>	<b>45 963 186</b>	<b>113 638 294</b>	<b>13 093 653 431</b>	<b>10 773 089 236</b>
<b>882 779 626</b>	<b>1 473 245 274</b>	<b>551 994 641</b>	<b>220 671 497</b>	<b>26 933 232 938</b>	<b>97 849 987 012</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>493 598 850</b>	<b>1 711 098 821</b>	<b>597 957 827</b>	<b>334 309 791</b>	<b>40 026 886 369</b>	<b>108 623 076 248</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Local Emerging Bond	Multi-Asset Opportunities	Multi-Asset Thematic	Nordic Small Cap
	Expressed in Notes	USD	USD	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>197 622 586</b>	<b>187 951 569</b>	<b>131 391 697</b>	<b>130 994 741</b>
<i>Securities portfolio at cost price</i>		187 913 779	174 087 975	124 833 068	103 228 010
<i>Unrealised gain/(loss) on securities portfolio</i>		(7 538 486)	4 913 463	5 311 460	23 312 296
Securities portfolio at market value	2	180 375 293	179 001 438	130 144 528	126 540 306
Options at market value	2,15	0	155 076	238 669	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	111 585	31 541
Cash at banks and time deposits		10 060 163	8 052 110	765 472	3 119 009
Other assets		7 187 130	742 945	131 443	1 303 885
Liabilities		<b>11 419 864</b>	<b>31 348 640</b>	<b>1 015 356</b>	<b>1 490 447</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	278 655	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	1 432 031	2 183 322	0	0
Other liabilities		9 987 833	28 886 663	1 015 356	1 490 447
Net asset value		<b>186 202 722</b>	<b>156 602 929</b>	<b>130 376 341</b>	<b>129 504 294</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>5 341 100</b>	<b>1 449 846</b>	<b>818 810</b>	<b>3 561 516</b>
Management fees	3	774 792	63 412	848 621	1 030 765
Bank interest		37 247	1 226	12 472	5 098
Interest on swaps	2	9 084	0	0	0
Other fees	6	198 610	147 960	239 240	238 121
Taxes	7	24 759	11 248	23 251	45 224
Performance fees	5	0	0	0	0
Transaction fees	20	0	108 629	24 070	52 315
Distribution fees	4	17 741	32	3 212	14 512
Total expenses		<b>1 062 233</b>	<b>332 507</b>	<b>1 150 866</b>	<b>1 386 035</b>
Net result from investments		<b>4 278 867</b>	<b>1 117 339</b>	<b>(332 056)</b>	<b>2 175 481</b>
Net realised result on:					
Investments securities	2	(1 144 303)	544 260	524 173	1 196 234
Financial instruments	2	(1 164 927)	276 898	(790 600)	1 010 391
Net realised result		<b>1 969 637</b>	<b>1 938 497</b>	<b>(598 483)</b>	<b>4 382 106</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(9 964 919)	7 262 342	6 620 047	12 738 802
Financial instruments		(2 632 850)	(2 278 424)	(249 351)	(1 018 892)
Change in net assets due to operations		<b>(10 628 132)</b>	<b>6 922 415</b>	<b>5 772 213</b>	<b>16 102 016</b>
Net subscriptions/(redemptions)		<b>(10 827 666)</b>	<b>137 663 864</b>	<b>(34 979 903)</b>	<b>(20 669 525)</b>
Dividends paid	8	<b>(1 866 506)</b>	<b>(117 820)</b>	<b>(486 541)</b>	<b>(1 164 356)</b>
Increase/(Decrease) in net assets during the year/period		<b>(23 322 304)</b>	<b>144 468 459</b>	<b>(29 694 231)</b>	<b>(5 731 865)</b>
Net assets at the beginning of the financial year/period		<b>209 525 026</b>	<b>12 134 470</b>	<b>160 070 572</b>	<b>135 236 159</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>186 202 722</b>	<b>156 602 929</b>	<b>130 376 341</b>	<b>129 504 294</b>

# BNP PARIBAS FUNDS

RMB Bond	Russia Equity (NAV suspended)	SMaRT Food	Social Bond	Sustainable Asia ex-Japan Equity	Sustainable Asian Cities Bond
USD	EUR	EUR	EUR	USD	USD
<b>170 062 740</b>	<b>63 790 665</b>	<b>861 513 816</b>	<b>151 146 708</b>	<b>254 154 245</b>	<b>71 594 151</b>
157 755 025	558 170 061	896 197 440	150 870 447	211 698 325	68 278 307
2 051 747	(496 494 096)	(50 970 540)	(5 422 888)	19 187 903	230 744
159 806 772	61 675 965	845 226 900	145 447 559	230 886 228	68 509 051
0	0	0	44 400	0	0
26 361	72 077	1 997 199	111 007	0	0
8 908 848	1 870 388	8 093 281	3 035 469	14 864 690	65 729
1 320 759	172 235	6 196 436	2 508 273	8 403 327	3 019 371
<b>8 669 764</b>	<b>1 231 365</b>	<b>3 059 866</b>	<b>37 294</b>	<b>4 896 557</b>	<b>3 060 053</b>
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	12 074	9 833
8 669 764	1 231 365	3 059 866	37 294	4 884 483	3 050 220
<b>161 392 976</b>	<b>62 559 300</b>	<b>858 453 950</b>	<b>151 109 414</b>	<b>249 257 688</b>	<b>68 534 098</b>
<b>2 565 765</b>	<b>274 997</b>	<b>12 777 024</b>	<b>1 810 448</b>	<b>2 817 189</b>	<b>1 582 838</b>
77 097	0	6 192 298	84 031	1 529 015	167 731
15 328	29 879	5 623	5 079	6 036	1 568
0	0	0	0	0	0
155 340	119 101	1 491 689	152 362	420 688	82 557
13 272	16 072	281 886	10 214	245 874	16 226
0	0	0	0	0	0
2 870	0	294 877	1 184	956 261	0
78	0	109 962	2	3 390	374
<b>263 985</b>	<b>165 052</b>	<b>8 376 335</b>	<b>252 872</b>	<b>3 161 264</b>	<b>268 456</b>
<b>2 301 780</b>	<b>109 945</b>	<b>4 400 689</b>	<b>1 557 576</b>	<b>(344 075)</b>	<b>1 314 382</b>
(2 776 849)	747 025	36 232 836	(2 697 397)	1 765 361	(1 325 153)
8 042	34 536	(843 486)	(342 826)	(104 303)	(32 581)
<b>(467 027)</b>	<b>891 506</b>	<b>39 790 039</b>	<b>(1 482 647)</b>	<b>1 316 983</b>	<b>(43 352)</b>
2 619 550	3 660 716	(16 383 469)	947 275	23 298 069	1 102 552
31 131	47 030	1 454 704	64 581	(22 018)	(53 920)
<b>2 183 654</b>	<b>4 599 252</b>	<b>24 861 274</b>	<b>(470 791)</b>	<b>24 593 034</b>	<b>1 005 280</b>
<b>(24 250 759)</b>	<b>0</b>	<b>(260 142 596)</b>	<b>(46 318 310)</b>	<b>(56 706 588)</b>	<b>(11 699 546)</b>
<b>(93 234)</b>	<b>0</b>	<b>(777 671)</b>	<b>(312 020)</b>	<b>(1 356 289)</b>	<b>(1 371 185)</b>
<b>(22 160 339)</b>	<b>4 599 252</b>	<b>(236 058 993)</b>	<b>(47 101 121)</b>	<b>(33 469 843)</b>	<b>(12 065 451)</b>
<b>183 553 315</b>	<b>57 960 048</b>	<b>1 094 512 943</b>	<b>198 210 535</b>	<b>282 727 531</b>	<b>80 599 549</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>161 392 976</b>	<b>62 559 300</b>	<b>858 453 950</b>	<b>151 109 414</b>	<b>249 257 688</b>	<b>68 534 098</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Sustainable Enhanced Bond 12M	Sustainable Euro Bond	Sustainable Euro Corporate Bond	Sustainable Euro Multi-Factor Corporate Bond
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>1 745 954 347</b>	<b>325 086 336</b>	<b>987 007 587</b>	<b>223 574 439</b>
<i>Securities portfolio at cost price</i>		1 694 873 531	344 060 271	975 203 734	219 898 832
<i>Unrealised gain/(loss) on securities portfolio</i>		(14 376 542)	(26 739 940)	(23 974 653)	(640 159)
Securities portfolio at market value	2	1 680 496 989	317 320 331	951 229 081	219 258 673
Options at market value	2,15	379 000	63 700	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	185 329	1 324 303	734 286
Cash at banks and time deposits		43 427 864	4 847 720	21 488 391	1 240 052
Other assets		21 650 494	2 669 256	12 965 812	2 341 428
Liabilities		<b>6 917 498</b>	<b>851 873</b>	<b>14 852 419</b>	<b>670 739</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	2 326 228	0	0	0
Other liabilities		4 591 270	851 873	14 852 419	670 739
Net asset value		<b>1 739 036 849</b>	<b>324 234 463</b>	<b>972 155 168</b>	<b>222 903 700</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>18 405 303</b>	<b>3 324 800</b>	<b>17 777 126</b>	<b>2 915 852</b>
Management fees	3	1 185 805	461 255	913 306	90 236
Bank interest		13 795	3 502	69 336	22 978
Interest on swaps	2	844 565	0	5 471 936	0
Other fees	6	1 009 810	330 442	944 352	236 997
Taxes	7	309 111	41 026	140 295	24 794
Performance fees	5	0	0	0	0
Transaction fees	20	12 337	854	3 524	1 575
Distribution fees	4	515 100	7 311	12 998	54 243
Total expenses		<b>3 890 523</b>	<b>844 390</b>	<b>7 555 747</b>	<b>430 823</b>
Net result from investments		<b>14 514 780</b>	<b>2 480 410</b>	<b>10 221 379</b>	<b>2 485 029</b>
Net realised result on:					
Investments securities	2	(7 688 957)	(8 853 737)	(14 394 226)	1 758 548
Financial instruments	2	2 043 210	845 964	491 111	10 750
Net realised result		<b>8 869 033</b>	<b>(5 527 363)</b>	<b>(3 681 736)</b>	<b>4 254 327</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		19 971 748	1 755 447	12 105 554	(3 776 271)
Financial instruments		4 414 289	150 009	(2 390 718)	(228 196)
Change in net assets due to operations		<b>33 255 070</b>	<b>(3 621 907)</b>	<b>6 033 100</b>	<b>249 860</b>
Net subscriptions/(redemptions)		<b>(152 484 544)</b>	<b>(47 623 231)</b>	<b>(36 798 670)</b>	<b>(33 329 949)</b>
Dividends paid	8	<b>(9 688 643)</b>	<b>(502 507)</b>	<b>(11 090 841)</b>	<b>(81 457)</b>
Increase/(Decrease) in net assets during the year/period		<b>(128 918 117)</b>	<b>(51 747 645)</b>	<b>(41 856 411)</b>	<b>(33 161 546)</b>
Net assets at the beginning of the financial year/period		<b>1 867 954 966</b>	<b>375 982 108</b>	<b>1 014 011 579</b>	<b>256 065 246</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>1 739 036 849</b>	<b>324 234 463</b>	<b>972 155 168</b>	<b>222 903 700</b>

# BNP PARIBAS FUNDS

Sustainable Euro Multi-Factor Equity	Sustainable Europe Dividend	Sustainable Europe Multi-Factor Equity	Sustainable Europe Value	Sustainable Global Corporate Bond	Sustainable Global Low Vol Equity
EUR	EUR	EUR	EUR	USD	EUR
<b>34 005 235</b>	<b>135 385 868</b>	<b>345 696 602</b>	<b>315 297 953</b>	<b>367 367 821</b>	<b>614 081 333</b>
29 763 874	106 104 184	297 585 152	269 067 401	365 096 938	561 777 609
2 295 869	29 090 153	40 583 905	31 389 477	(13 635 851)	45 517 437
32 059 743	135 194 337	338 169 057	300 456 878	351 461 087	607 295 046
0	0	0	0	0	0
5 815	17 765	0	340 492	0	0
547 184	46 639	5 140 710	25 240	11 045 224	2 379 332
1 392 493	127 127	2 386 835	14 475 343	4 861 510	4 406 955
<b>1 250 410</b>	<b>208 426</b>	<b>2 658 319</b>	<b>15 062 812</b>	<b>8 387 638</b>	<b>3 101 915</b>
0	0	0	0	0	0
0	0	0	0	0	0
0	0	43 383	0	2 803 026	128
1 250 410	208 426	2 614 936	15 062 812	5 584 612	3 101 787
<b>32 754 825</b>	<b>135 177 442</b>	<b>343 038 283</b>	<b>300 235 141</b>	<b>358 980 183</b>	<b>610 979 418</b>
<b>984 123</b>	<b>3 297 842</b>	<b>8 423 788</b>	<b>12 902 863</b>	<b>7 049 215</b>	<b>7 586 564</b>
47 343	517 454	828 798	2 178 956	752 976	3 782 572
204	778	1 171	14 558	63 973	14 290
0	0	0	0	0	0
30 028	184 728	378 787	659 139	366 701	1 084 219
2 580	29 043	47 595	105 766	51 321	159 583
0	0	0	0	0	0
54 160	92 423	376 110	358 061	7 471	258 984
0	10 230	113 262	5 433	128 481	161 550
<b>134 315</b>	<b>834 656</b>	<b>1 745 723</b>	<b>3 321 913</b>	<b>1 370 923</b>	<b>5 461 198</b>
<b>849 808</b>	<b>2 463 186</b>	<b>6 678 065</b>	<b>9 580 950</b>	<b>5 678 292</b>	<b>2 125 366</b>
1 588 463	7 582 378	12 591 668	24 434 757	(6 340 478)	36 586 234
137 004	(3 563)	3 234 697	2 114 878	(806 086)	57 333
<b>2 575 275</b>	<b>10 042 001</b>	<b>22 504 430</b>	<b>36 130 585</b>	<b>(1 468 272)</b>	<b>38 768 933</b>
97 218	2 880 933	10 801 251	(14 118 322)	(5 620 723)	2 585 497
20 415	24 962	(311 857)	(30 802)	2 033 389	(201 102)
<b>2 692 908</b>	<b>12 947 896</b>	<b>32 993 824</b>	<b>21 981 461</b>	<b>(5 055 606)</b>	<b>41 153 328</b>
<b>5 053 884</b>	<b>(11 629 519)</b>	<b>(14 877 790)</b>	<b>(140 585 979)</b>	<b>(15 415 506)</b>	<b>(182 541 850)</b>
0	(901 111)	(118 981)	(136 091)	(1 008 730)	(405 702)
7 746 792	417 266	17 997 053	(118 740 609)	(21 479 842)	(141 794 224)
<b>25 008 033</b>	<b>134 760 176</b>	<b>325 041 230</b>	<b>418 975 750</b>	<b>380 460 025</b>	<b>752 773 642</b>
0	0	0	0	0	0
<b>32 754 825</b>	<b>135 177 442</b>	<b>343 038 283</b>	<b>300 235 141</b>	<b>358 980 183</b>	<b>610 979 418</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		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
<b>Statement of net assets</b>					
Assets		<b>30 244 561</b>	<b>26 154 116</b>	<b>873 683 093</b>	<b>79 741 993</b>
<i>Securities portfolio at cost price</i>		29 440 237	24 463 708	796 423 281	72 728 322
<i>Unrealised gain/(loss) on securities portfolio</i>		(597 917)	599 521	41 530 157	2 597 100
Securities portfolio at market value	2	28 842 320	25 063 229	837 953 438	75 325 422
Options at market value	2,15	0	0	59 150	6 160
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	168 997	1 177 920	86 671
Cash at banks and time deposits		1 082 210	596 376	14 344 059	3 282 507
Other assets		320 031	325 514	20 148 526	1 041 233
Liabilities		<b>390 573</b>	<b>153 724</b>	<b>8 081 832</b>	<b>395 832</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		75 388	148 966	260 000	59 719
Net Unrealised loss on financial instruments	2,11,12,13, 14	310 035	0	0	0
Other liabilities		5 150	4 758	7 821 832	336 113
Net asset value		<b>29 853 988</b>	<b>26 000 392</b>	<b>865 601 261</b>	<b>79 346 161</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>1 063 149</b>	<b>632 520</b>	<b>4 312 512</b>	<b>116 135</b>
Management fees	3	7 096	2 483	5 179 855	332 047
Bank interest		10 838	5 581	1 167	18 201
Interest on swaps	2	0	0	0	0
Other fees	6	47 862	20 153	1 267 953	124 795
Taxes	7	2 310	1 283	251 738	12 010
Performance fees	5	0	0	0	0
Transaction fees	20	1 422	414	107 429	54 346
Distribution fees	4	1	0	414 809	18 838
Total expenses		<b>69 529</b>	<b>29 914</b>	<b>7 222 951</b>	<b>560 237</b>
Net result from investments		<b>993 620</b>	<b>602 606</b>	<b>(2 910 439)</b>	<b>(444 102)</b>
Net realised result on:					
Investments securities	2	(266 928)	291 402	42 228 241	2 700 513
Financial instruments	2	144 198	49 931	(2 735 865)	369 290
Net realised result		<b>870 890</b>	<b>943 939</b>	<b>36 581 937</b>	<b>2 625 701</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(1 141 587)	(460 595)	(6 899 169)	(400 167)
Financial instruments		(1 074 943)	73 440	(601 976)	(320 589)
Change in net assets due to operations		<b>(1 345 640)</b>	<b>556 784</b>	<b>29 080 792</b>	<b>1 904 945</b>
Net subscriptions/(redemptions)		<b>(28 440 832)</b>	<b>2 000 730</b>	<b>(156 000 181)</b>	<b>(16 522 151)</b>
Dividends paid	8	<b>(88)</b>	<b>0</b>	<b>(5 384 860)</b>	<b>(68 043)</b>
Increase/(Decrease) in net assets during the year/period		<b>(29 786 560)</b>	<b>2 557 514</b>	<b>(132 304 249)</b>	<b>(14 685 249)</b>
Net assets at the beginning of the financial year/period		<b>59 640 548</b>	<b>23 442 878</b>	<b>997 905 510</b>	<b>94 031 410</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>29 853 988</b>	<b>26 000 392</b>	<b>865 601 261</b>	<b>79 346 161</b>



# 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
<b>1 245 860 810</b>	<b>644 268 612</b>	<b>329 128 661</b>	<b>81 192 568</b>	<b>1 641 715 297</b>	<b>44 197 995</b>
1 015 387 443	589 303 394	312 615 101	60 158 932	1 102 070 749	42 020 449
208 747 485	45 469 023	10 474 898	17 677 215	529 542 736	371 482
1 224 134 928	634 772 417	323 089 999	77 836 147	1 631 613 485	42 391 931
0	0	407 059	0	0	0
0	0	415 852	0	0	0
14 546 695	8 964 322	5 163 759	1 718 782	8 449 656	711 531
7 179 187	531 873	51 992	1 637 639	1 652 156	1 094 533
<b>4 806 766</b>	<b>1 894 148</b>	<b>1 114 513</b>	<b>426 020</b>	<b>5 227 387</b>	<b>394 467</b>
0	0	0	0	0	0
0	0	0	0	0	48 660
363 611	960 692	0	0	597 076	27 684
4 443 155	933 456	1 114 513	426 020	4 630 311	318 123
<b>1 241 054 044</b>	<b>642 374 464</b>	<b>328 014 148</b>	<b>80 766 548</b>	<b>1 636 487 910</b>	<b>43 803 528</b>
<b>6 760 902</b>	<b>3 546 099</b>	<b>1 602 678</b>	<b>624 631</b>	<b>3 360 856</b>	<b>1 429 257</b>
4 726 734	2 411 704	1 430 669	353 554	8 570 329	256 159
3 912	1 499	22 049	194	26 995	24 715
0	0	0	0	0	0
1 753 851	849 423	488 949	81 352	2 432 135	64 091
327 663	185 588	89 744	17 875	446 141	15 426
0	0	0	0	0	0
227 301	127 012	145 432	88 820	160 838	165
241 151	7 156	57 149	10 312	23 004	31 842
<b>7 280 612</b>	<b>3 582 382</b>	<b>2 233 992</b>	<b>552 107</b>	<b>11 659 442</b>	<b>392 398</b>
<b>(519 710)</b>	<b>(36 283)</b>	<b>(631 314)</b>	<b>72 524</b>	<b>(8 298 586)</b>	<b>1 036 859</b>
78 180 518	26 632 698	11 571 052	2 539 194	95 942 015	783 785
26 308 108	15 523 300	(2 218 521)	(48 137)	(2 179 882)	(53 854)
<b>103 968 916</b>	<b>42 119 715</b>	<b>8 721 217</b>	<b>2 563 581</b>	<b>85 463 547</b>	<b>1 766 790</b>
52 166 493	5 992 646	5 251 265	15 936 691	182 198 384	(875 191)
(6 987 123)	(4 379 497)	(3 131 994)	0	(4 265 331)	(171 572)
<b>149 148 286</b>	<b>43 732 864</b>	<b>10 840 488</b>	<b>18 500 272</b>	<b>263 396 600</b>	<b>720 027</b>
<b>(50 132 668)</b>	<b>114 876 349</b>	<b>(256 318 582)</b>	<b>34 239 495</b>	<b>(34 875 492)</b>	<b>(37 664)</b>
<b>(290 345)</b>	<b>(129 588)</b>	<b>(1 381 795)</b>	<b>(48 133)</b>	<b>(192 915)</b>	<b>(967 538)</b>
<b>98 725 273</b>	<b>158 479 625</b>	<b>(246 859 889)</b>	<b>52 691 634</b>	<b>228 328 193</b>	<b>(285 175)</b>
<b>1 142 328 771</b>	<b>483 894 839</b>	<b>574 874 037</b>	<b>28 074 914</b>	<b>1 408 159 717</b>	<b>44 088 703</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>1 241 054 044</b>	<b>642 374 464</b>	<b>328 014 148</b>	<b>80 766 548</b>	<b>1 636 487 910</b>	<b>43 803 528</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		US Mid Cap	US Small Cap	USD Money Market	USD Short Duration Bond
	Expressed in Notes	USD	USD	USD	USD
<b>Statement of net assets</b>					
Assets		<b>70 500 860</b>	<b>897 484 655</b>	<b>736 494 342</b>	<b>220 525 014</b>
<i>Securities portfolio at cost price</i>		57 803 500	836 128 200	653 461 213	205 269 164
<i>Unrealised gain/(loss) on securities portfolio</i>		11 865 667	43 858 854	6 845 356	608 778
Securities portfolio at market value	2	69 669 167	879 987 054	660 306 569	205 877 942
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	241 237	0
Cash at banks and time deposits		765 439	15 974 970	55 592 853	11 089 650
Other assets		66 254	1 522 631	20 353 683	3 557 422
Liabilities		<b>409 097</b>	<b>9 202 275</b>	<b>21 473 492</b>	<b>8 031 585</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	1 107 805
Net Unrealised loss on financial instruments	2,11,12,13, 14	95 525	2 416 411	0	656 358
Other liabilities		313 572	6 785 864	21 473 492	6 267 422
Net asset value		<b>70 091 763</b>	<b>888 282 380</b>	<b>715 020 850</b>	<b>212 493 429</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>404 356</b>	<b>4 575 540</b>	<b>11 555 478</b>	<b>3 556 999</b>
Management fees	3	582 537	4 952 421	1 018 781	424 224
Bank interest		0	27 826	6 135	6 527
Interest on swaps	2	0	0	6 258 263	0
Other fees	6	134 225	1 186 206	251 566	223 026
Taxes	7	24 933	175 555	57 443	68 284
Performance fees	5	0	0	0	0
Transaction fees	20	6 876	328 870	0	6 247
Distribution fees	4	4 308	14 630	0	4 573
Total expenses		<b>752 879</b>	<b>6 685 508</b>	<b>7 592 188</b>	<b>732 881</b>
Net result from investments		<b>(348 523)</b>	<b>(2 109 968)</b>	<b>3 963 290</b>	<b>2 824 118</b>
Net realised result on:					
Investments securities	2	4 936 239	81 186 456	14 439 401	431 576
Financial instruments	2	(108 872)	(2 007 239)	1	940 395
Net realised result		<b>4 478 844</b>	<b>77 069 249</b>	<b>18 402 692</b>	<b>4 196 089</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(3 033 724)	(32 404 184)	(2 600 534)	(2 634 299)
Financial instruments		(170 272)	(3 231 227)	360 480	201 072
Change in net assets due to operations		<b>1 274 848</b>	<b>41 433 838</b>	<b>16 162 638</b>	<b>1 762 862</b>
Net subscriptions/(redemptions)		<b>(5 298 320)</b>	<b>82 328 443</b>	<b>135 349 696</b>	<b>43 304 030</b>
Dividends paid	8	<b>(66 008)</b>	<b>(240 369)</b>	<b>(845 951)</b>	<b>(2 076 431)</b>
Increase/(Decrease) in net assets during the year/period		<b>(4 089 480)</b>	<b>123 521 912</b>	<b>150 666 383</b>	<b>42 990 461</b>
Net assets at the beginning of the financial year/period		<b>74 181 243</b>	<b>764 760 468</b>	<b>564 354 467</b>	<b>169 502 968</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>70 091 763</b>	<b>888 282 380</b>	<b>715 020 850</b>	<b>212 493 429</b>

# BNP PARIBAS FUNDS

Combined

EUR

**51 313 327 427**

45 203 894 006

4 315 555 067

49 519 449 073

3 542 725

23 098 627

1 077 667 378

689 569 624

**865 628 095**

336 948

8 030 199

35 158 459

822 102 489

**50 447 699 332**

**588 173 851**

217 982 241

1 669 197

65 874 145

65 102 122

19 434 224

235

15 939 133

5 671 517

**391 672 814**

**196 501 037**

348 198 173

(23 316 430)

**521 382 780**

1 795 127 712

(56 309 832)

**2 260 200 660**

**(3 521 309 387)**

**(150 083 848)**

**(1 411 192 575)**

**51 662 895 504**

**195 996 403**

**50 447 699 332**

# BNP PARIBAS FUNDS

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

<b>Aqua</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	3 448 466 572	3 742 064 147	3 592 956 172	
Net asset value per share				
Share "B USD - Capitalisation"	82.53	98.66	98.14	501.490
Share "Classic - Capitalisation"	181.17	211.22	217.62	5 263 593.049
Share "Classic - Distribution"	137.17	156.79	158.61	1 119 199.859
Share "Classic HKD - Capitalisation"	89.75	107.86	107.71	10.000
Share "Classic RH CNH - Capitalisation"	894.80	1 037.83	1 065.72	2 222.144
Share "Classic RH CNH MD - Distribution"	995.80	1 126.62	1 142.28	100.000
Share "Classic RH CZK - Capitalisation"	1 733.06	2 090.89	2 175.75	1 401 785.949
Share "Classic RH HKD MD - Distribution"	90.63	102.79	104.02	100.000
Share "Classic RH SGD MD - Distribution"	132.19	149.57	151.56	51 521.103
Share "Classic RH USD - Capitalisation"	171.91	205.16	213.05	120 852.849
Share "Classic RH USD MD - Distribution"	139.15	158.18	160.54	204 735.986
Share "Classic SGD - Capitalisation"	132.43	157.17	161.42	17 082.454
Share "Classic USD - Capitalisation"	193.35	233.32	233.22	261 012.648
Share "Classic USD - Distribution"	124.04	146.82	143.99	11 155.827
Share "I - Capitalisation"	301.13	354.99	367.75	2 064 121.997
Share "I USD - Capitalisation"	106.01	129.36	130.02	246 049.003
Share "K - Capitalisation"	110.67	128.06	131.45	1 047 153.339
Share "Life - Capitalisation"	171.76	203.22	210.90	2 381 105.231
Share "N - Capitalisation"	174.14	201.50	206.84	401 545.928
Share "Privilege - Capitalisation"	288.88	340.38	352.52	618 570.772
Share "Privilege - Distribution"	139.86	161.57	164.29	323 310.982
Share "Privilege CHF - Capitalisation"	130.82	145.12	155.69	5 701.593
Share "Privilege GBP - Capitalisation"	156.89	180.52	182.93	30 072.523
Share "Privilege RH CZK - Capitalisation"	0	0	980.13	670.259
Share "Privilege USD - Capitalisation"	141.59	172.68	173.51	125 479.273
Share "UI1 H EUR - Capitalisation"	79.06	92.37	93.83	343 963.076
Share "UI15 JPY - Capitalisation"	0	11 957.00	13 736.00	350 297.562
Share "UI8 USD - Capitalisation"	89.75	109.90	110.66	54 643.430
Share "UI9 - Capitalisation"	84.38	99.78	103.52	99 725.052
Share "X - Capitalisation"	207.89	246.48	256.07	549 451.831
<b>Belgium Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	172 991 393	141 391 411	126 547 552	
Net asset value per share				
Share "Classic - Capitalisation"	992.42	1 007.92	1 060.96	103 550.008
Share "Classic - Distribution"	330.63	322.32	327.38	50 966.962
<b>Brazil Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	80 215 416	80 086 348	91 487 339	
Net asset value per share				
Share "Classic - Capitalisation"	79.16	95.76	74.32	964 773.165
Share "Classic - Distribution"	46.92	52.34	37.17	71 026.296
Share "Classic EUR - Capitalisation"	74.19	86.71	69.36	68 741.447
Share "Classic EUR - Distribution"	0	47.38	37.90	804.594
Share "Classic SEK - Capitalisation"	0	965.01	786.97	46 194.709
Share "I - Capitalisation"	0	0	95.34	415.407
Share "N - Capitalisation"	70.21	84.30	65.18	32 608.901
Share "Privilege - Capitalisation"	72.67	88.78	69.24	92 549.391

# BNP PARIBAS FUNDS

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

<b>China A-Shares</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	146 789 544	125 261 375	83 019 040	
Net asset value per share				
Share "Classic - Capitalisation"	201.34	173.90	163.61	25 641.085
Share "Classic - Distribution"	94.16	79.76	73.09	906.904
Share "Classic EUR - Capitalisation"	229.03	191.11	185.32	114 826.883
Share "Classic HKD - Capitalisation"	0	1 357.82	1 277.30	1 214.166
Share "I - Capitalisation"	160.80	140.51	133.01	4.000
Share "I EUR - Capitalisation"	150.69	127.21	124.06	411 041.927
Share "Privilege - Capitalisation"	140.20	122.31	115.64	9 200.600
Share "Privilege EUR - Capitalisation"	0	110.71	107.89	295.901

<b>China Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 229 109 554	838 485 238	701 887 566	
Net asset value per share				
Share "Classic - Capitalisation"	422.92	340.30	338.55	246 120.958
Share "Classic - Distribution"	237.72	187.21	181.64	27 860.153
Share "Classic EUR - Capitalisation"	167.42	130.16	133.46	1 344 899.154
Share "Classic EUR - Distribution"	124.39	94.60	94.68	89 460.116
Share "Classic H EUR - Capitalisation"	57.28	45.61	45.46	46 528.120
Share "Classic NOK - Capitalisation"	0	3 455.91	3 604.66	11 014.440
Share "Classic RH EUR - Capitalisation"	50.26	39.30	38.79	26 149.173
Share "Classic RH SGD - Capitalisation"	58.48	46.00	45.34	161 610.088
Share "Classic RH SGD MD - Distribution"	56.09	43.99	43.35	173.132
Share "Classic SEK - Capitalisation"	0	3 429.40	3 585.21	13 951.568
Share "I - Capitalisation"	499.14	406.11	406.24	588 641.739
Share "I EUR - Capitalisation"	112.32	88.29	91.03	984 362.665
Share "K EUR - Capitalisation"	76.83	59.28	60.56	60 692.051
Share "N - Capitalisation"	374.34	298.96	296.33	54 859.993
Share "N EUR - Capitalisation"	0	270.63	276.51	51.179
Share "Privilege - Capitalisation"	144.68	117.59	117.56	186 295.043
Share "Privilege - Distribution"	114.30	90.93	88.65	3 072.387
Share "Privilege EUR - Capitalisation"	89.62	70.37	72.52	222 316.241
Share "X - Capitalisation"	70.08	0	0	0
Share "X AUD - Capitalisation"	72 661.94	0	0	0

# BNP PARIBAS FUNDS

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

Climate Impact	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	2 640 233 960	2 788 348 830	2 424 907 893	
Net asset value per share				
Share "Classic - Capitalisation"	241.44	259.32	261.61	5 900 950.078
Share "Classic - Distribution"	177.98	187.14	185.00	303 907.411
Share "Classic H EUR - Capitalisation"	110.90	120.27	119.26	311 273.118
Share "Classic HKD - Capitalisation"	88.95	99.27	97.13	10 000
Share "Classic RH CNH - Capitalisation"	863.67	922.37	927.74	100.000
Share "Classic RH HKD - Capitalisation"	90.92	98.90	100.14	100.000
Share "Classic RH SGD - Capitalisation"	79.03	85.28	86.00	100.000
Share "Classic RH USD - Capitalisation"	91.12	100.10	101.82	100.000
Share "Classic USD - Capitalisation"	125.02	138.98	136.03	117 010.214
Share "Classic USD MD - Distribution"	0	0	104.58	10 000
Share "I - Capitalisation"	296.32	322.63	327.67	1 377 161.953
Share "I - Distribution"	79.80	85.05	0	0
Share "I Plus - Capitalisation"	131.43	143.69	146.23	654 635.310
Share "I USD - Capitalisation"	90.07	101.54	100.00	10 000
Share "K - Capitalisation"	84.17	89.72	90.18	175 591.448
Share "N - Capitalisation"	197.10	210.12	211.19	101 245.372
Share "Privilege - Capitalisation"	2 297.47	2 498.61	2 536.30	28 020.571
Share "Privilege - Distribution"	142.68	151.92	151.12	111 386.096
Share "Privilege RH CHF - Distribution"	96.24	101.27	96.03	100.000
Share "Privilege RH EUR - Capitalisation"	96.32	105.41	102.95	100.000
Share "Privilege RH EUR - Distribution"	74.41	79.74	0	0
Share "Privilege RH GBP - Distribution"	75.03	81.56	78.49	47 464.943
Share "Privilege USD - Capitalisation"	134.36	151.23	148.94	462 750.320
Share "Privilege USD - Distribution"	77.52	85.49	82.48	33 531.232
Share "U2 HKD - Capitalisation"	89.67	101.77	99.97	32 741
Share "U2 HKD - Distribution"	82.34	90.34	86.88	56 282.960
Share "U2 HKD MD - Distribution"	88.65	96.79	93.17	637.721
Share "U2 RH AUD - Distribution"	75.48	80.37	76.67	12 427.372
Share "U2 RH CHF - Distribution"	70.90	74.20	70.16	2 000.000
Share "U2 RH CNH - Capitalisation"	888.93	965.08	936.72	100.000
Share "U2 RH CNH - Distribution"	79.68	84.73	80.51	3 383.564
Share "U2 RH CNH MD - Distribution"	868.95	920.86	882.96	100.000
Share "U2 RH EUR - Capitalisation"	96.16	104.75	101.97	801.618
Share "U2 RH EUR - Distribution"	96.09	102.44	97.60	100.000
Share "U2 RH EUR MD - Distribution"	87.03	93.47	89.78	713.947
Share "U2 RH GBP - Distribution"	77.44	83.73	80.35	6 974.419
Share "U2 RH SGD - Capitalisation"	78.43	86.03	83.70	13 573.780
Share "U2 RH SGD - Distribution"	97.28	104.51	99.58	100.000
Share "U2 RH SGD MD - Distribution"	88.08	94.63	90.92	4 462.432
Share "U2 RH USD - Capitalisation"	87.77	97.16	99.16	100.000
Share "U2 USD - Capitalisation"	89.78	100.51	98.72	245 835.312
Share "U2 USD - Distribution"	77.53	85.02	81.76	14 762.932
Share "U2 USD MD - Distribution"	88.82	96.21	92.61	197.254
Share "X - Capitalisation"	165.59	181.36	184.76	5 552.142
Share "X - Distribution"	0	108 965.85	108 775.23	13.063
<b>Consumer Innovators</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	917 965 197	892 255 837	712 081 485	
Net asset value per share				
Share "B USD - Capitalisation"	73.72	91.22	88.39	3 422.331
Share "Classic - Capitalisation"	249.05	300.72	301.85	1 579 847.729
Share "Classic - Distribution"	174.24	207.86	205.96	185 898.369
Share "Classic H EUR - Capitalisation"	90.95	111.60	109.93	127 175.680
Share "Classic RH SGD - Capitalisation"	73.51	89.25	89.49	100.000
Share "Classic USD - Capitalisation"	265.81	332.21	323.52	158 781.625
Share "I - Capitalisation"	307.07	374.55	377.83	201 936.036
Share "K - Capitalisation"	81.37	97.52	97.52	175 841.658
Share "N - Capitalisation"	284.80	341.33	341.34	49 282.363
Share "N USD - Capitalisation"	0	377.02	365.81	3 004.939
Share "Privilege - Capitalisation"	336.00	409.38	412.74	35 136.680
Share "Privilege - Distribution"	217.58	261.92	260.69	34 237.216

# BNP PARIBAS FUNDS

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

Disruptive Technology	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	2 821 389 665	3 951 133 235	4 551 564 804	
Net asset value per share				
Share "B USD - Capitalisation"	81.63	114.04	132.23	5 222.681
Share "Classic - Capitalisation"	1 558.24	2 124.39	2 551.25	753 200.970
Share "Classic - Distribution"	1 193.29	1 596.95	1 883.74	82 710.362
Share "Classic CZK - Capitalisation"	1 677.07	2 336.96	2 847.07	697 425.996
Share "Classic H EUR - Capitalisation"	140.69	193.83	224.74	1 415 442.985
Share "Classic H SGD - Capitalisation"	0	0	115.31	200.000
Share "Classic RH USD - Capitalisation"	87.58	121.87	147.42	7 001.554
Share "Classic USD - Capitalisation"	1 669.50	2 355.81	2 744.90	43 958.491
Share "Classic USD - Distribution"	395.04	547.46	626.13	21 816.687
Share "I - Capitalisation"	1 817.78	2 503.43	3 021.51	175 823.095
Share "I GBP - Capitalisation"	170.43	229.24	270.71	2 663.015
Share "I Plus - Capitalisation"	149.43	206.10	248.94	1 032 316.219
Share "I USD - Capitalisation"	138.47	197.38	231.13	287 944.263
Share "K - Capitalisation"	96.63	130.75	156.44	447 585.191
Share "N - Capitalisation"	688.94	932.22	1 115.41	105 345.632
Share "N USD - Capitalisation"	0	1 029.65	1 195.20	1 328.698
Share "Privilege - Capitalisation"	503.32	692.38	835.18	156 268.525
Share "Privilege - Distribution"	389.69	526.23	623.50	105 639.827
Share "Privilege H EUR - Capitalisation"	141.57	196.73	229.10	73 122.404
Share "Privilege RH CZK - Capitalisation"	0	0	1 107.45	200.904
Share "Privilege RH USD - Capitalisation"	202.02	283.91	344.87	2 579.999
Share "Privilege USD - Capitalisation"	164.59	234.35	274.26	93 798.631
Share "UI6 H EUR - Capitalisation"	89.25	124.48	145.26	502 800.000
Share "UP4 - Distribution"	131.87	178.44	211.64	426 285.193
Share "X - Capitalisation"	136.73	189.70	229.80	167 470.786
Share "X - Distribution"	0	106 918.09	127 229.50	2 951.779
Share "X NOK - Capitalisation"	877 621.13	1 299.32	1 601.07	672 580.165
Ecosystem Restoration	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	131 050 169	83 681 002	78 340 501	
Net asset value per share				
Share "Classic - Capitalisation"	48.58	35.87	34.47	115 880.398
Share "Classic - Distribution"	47.72	34.30	32.24	31 545.006
Share "Classic H EUR - Capitalisation"	48.61	35.78	34.23	3 660.834
Share "Classic HKD - Capitalisation"	43.65	34.07	32.13	10 000
Share "Classic RH CNH - Capitalisation"	511.43	376.30	360.25	100 000
Share "Classic RH CZK - Capitalisation"	517.86	394.52	382.70	21 878.061
Share "Classic RH SGD - Capitalisation"	49.91	37.11	35.62	100 000
Share "Classic USD - Capitalisation"	42.36	32.37	30.17	893.218
Share "I - Capitalisation"	49.37	36.82	35.55	26 060.775
Share "I JPY - Capitalisation"	5 581.00	4 594.00	4 907.00	10 000
Share "I USD - Capitalisation"	43.11	33.24	31.15	10 000
Share "IH EUR - Capitalisation"	49.56	36.75	35.33	100 000
Share "IH JPY - Capitalisation"	5 188.00	3 714.00	3 503.00	300 000
Share "N - Capitalisation"	47.99	35.17	33.67	11 525.296
Share "Privilege - Capitalisation"	49.29	36.73	35.46	720 000
Share "Privilege - Distribution"	48.50	35.18	33.19	10 000
Share "Privilege RH GBP - Capitalisation"	49.76	37.56	36.49	100 000
Share "Privilege USD - Capitalisation"	43.10	33.18	31.05	10 000
Share "X - Capitalisation"	49 912.55	94 672.41	91 762.11	779 000

# BNP PARIBAS FUNDS

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

Emerging Bond	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	448 164 663	421 703 067	400 119 618	
Net asset value per share				
Share "B MD - Distribution"	61.86	60.28	59.07	8 605.612
Share "BH AUD MD - Distribution"	60.10	57.46	56.28	600.000
Share "Classic - Capitalisation"	385.63	426.96	444.47	26 340.770
Share "Classic - Distribution"	53.94	55.35	53.75	81 353.582
Share "Classic EUR - Capitalisation"	360.40	385.51	413.64	9 694.372
Share "Classic EUR - Distribution"	204.92	202.72	203.41	7 591.055
Share "Classic H AUD MD - Distribution"	44.62	43.32	42.59	15 728.072
Share "Classic H EUR - Capitalisation"	76.12	82.25	84.97	91 089.636
Share "Classic H EUR - Distribution"	57.43	57.48	55.35	56 836.221
Share "Classic MD - Distribution"	55.39	54.58	53.75	311 809.482
Share "I - Capitalisation"	32.72	36.55	38.22	1 218 158.313
Share "I EUR - Capitalisation"	0	33.09	35.66	119 981.989
Share "IH EUR - Capitalisation"	88.67	96.68	100.30	2 075 882.637
Share "N - Capitalisation"	342.90	377.75	392.28	8 068.659
Share "Privilege - Capitalisation"	25.38	28.30	29.56	630 944.034
Share "Privilege H EUR - Capitalisation"	78.89	85.72	88.82	16 377.958
Share "X - Capitalisation"	117.79	132.30	138.71	294 599.909
Share "X EUR - Capitalisation"	0	119.76	129.41	73 250.560
<b>Emerging Bond Opportunities</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	307 805 171	288 031 851	253 083 175	
Net asset value per share				
Share "B MD - Distribution"	63.85	62.92	59.21	1 003.153
Share "B RH AUD MD - Distribution"	62.28	60.26	56.54	172.921
Share "B RH ZAR MD - Distribution"	623.01	602.89	563.91	265.397
Share "Classic - Capitalisation"	181.90	201.20	200.24	109 504.406
Share "Classic - Distribution"	95.80	98.34	91.14	14 241.758
Share "Classic EUR - Distribution"	82.50	81.64	78.19	730.264
Share "Classic EUR MD - Distribution"	57.85	55.24	53.78	28 491.930
Share "Classic GBP - Distribution"	0	77.14	77.43	70.086
Share "Classic HKD MD - Distribution"	49.85	49.65	46.96	276 064.761
Share "Classic MD - Distribution"	11.11	11.07	10.48	10 706 948.198
Share "Classic MD2 - Distribution"	80.14	81.03	0	0
Share "Classic RH AUD MD - Distribution"	47.74	46.69	44.04	106 878.069
Share "Classic RH CNH MD - Distribution"	465.05	452.56	427.13	939.152
Share "Classic RH EUR - Capitalisation"	53.36	57.60	56.84	259 749.212
Share "Classic RH EUR - Distribution"	13.01	13.00	11.95	144 487.494
Share "Classic RH HKD MD - Distribution"	49.61	48.77	46.01	300.000
Share "Classic RH SGD MD - Distribution"	48.96	48.45	45.82	1 833.713
Share "Classic RH ZAR MD - Distribution"	460.26	450.93	425.39	33 086.151
Share "I - Capitalisation"	103.18	115.38	115.45	438 098.338
Share "I EUR - Capitalisation"	0	104.45	0	0
Share "I RH EUR - Capitalisation"	63.76	69.50	68.97	65 226.534
Share "N - Capitalisation"	98.60	108.52	107.74	10 306.888
Share "Privilege - Capitalisation"	88.26	98.47	98.41	70 741.621
Share "Privilege EUR - Capitalisation"	92.35	99.53	102.53	187 206.340
Share "Privilege RH EUR - Distribution"	43.98	44.37	40.95	191 964.601
Share "X - Capitalisation"	107.40	0	0	0



# BNP PARIBAS FUNDS

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

<b>Emerging Equity</b>	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	230 368 249	181 876 085	178 211 876	
Net asset value per share				
Share "B - Capitalisation"	63.32	66.09	71.55	10.000
Share "Classic - Capitalisation"	504.13	531.73	578.44	111 577.430
Share "Classic - Distribution"	105.15	107.60	113.57	99 070.014
Share "Classic CZK - Capitalisation"	771.11	803.17	913.57	40 550.498
Share "Classic EUR - Capitalisation"	104.70	106.69	119.63	353 015.066
Share "Classic EUR - Distribution"	78.01	77.07	83.92	26 283.409
Share "Classic NOK - Capitalisation"	0	5 399.97	6 158.84	1 131.497
Share "Classic SEK - Capitalisation"	0	5 358.57	6 125.65	1 173.416
Share "I - Capitalisation"	614.65	655.56	717.07	7 092.364
Share "I EUR - Capitalisation"	84.62	87.18	98.29	47 482.771
Share "N - Capitalisation"	142.75	149.45	161.99	44 207.686
Share "N EUR - Capitalisation"	0	135.32	151.16	110.999
Share "Privilege - Capitalisation"	84.03	89.52	97.87	145 897.965
Share "Privilege EUR - Capitalisation"	84.34	86.81	97.82	4 044.003
Share "X - Capitalisation"	94.05	101.21	111.20	179 018.910
<b>Energy Transition</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 952 485 489	1 445 669 663	897 518 003	
Net asset value per share				
Share "B USD - Capitalisation"	49.70	37.80	28.59	56 985.939
Share "Classic - Capitalisation"	714.11	530.07	415.29	540 625.054
Share "Classic - Distribution"	372.41	270.19	205.92	152 622.897
Share "Classic GBP - Distribution"	0	234.12	179.58	2.988
Share "Classic H EUR - Capitalisation"	45.87	34.03	26.44	60 794.309
Share "Classic HKD - Capitalisation"	60.80	46.75	35.54	7 175.636
Share "Classic RH CNH - Capitalisation"	618.08	458.26	357.77	50 363.496
Share "Classic RH HKD - Capitalisation"	76.99	58.43	46.03	100.000
Share "Classic RH SGD - Capitalisation"	51.45	38.42	30.08	177 066.423
Share "Classic RH USD - Capitalisation"	59.74	45.70	36.19	23 143.439
Share "Classic Solidarity H EUR - Capitalisation"	48.77	36.18	28.11	172 466.067
Share "Classic USD - Capitalisation"	96.60	74.22	56.41	6 604 112.285
Share "Classic USD - Distribution"	396.16	297.67	219.89	24 747.638
Share "I - Capitalisation"	847.36	635.38	500.28	161 508.337
Share "I Plus - Capitalisation"	49.28	37.01	29.17	211 938.246
Share "I RH GBP - Capitalisation"	61.67	46.77	37.10	100.000
Share "I USD - Capitalisation"	54.14	42.01	32.10	56 863.815
Share "K - Capitalisation"	51.66	38.06	29.71	330 911.613
Share "N - Capitalisation"	633.38	466.63	364.24	103 939.198
Share "N USD - Capitalisation"	0	515.43	390.34	10 195.318
Share "Privilege - Capitalisation"	130.02	97.38	76.63	1 097 977.693
Share "Privilege - Distribution"	97.20	71.16	54.48	260 808.973
Share "Privilege H USD - Capitalisation"	49.02	38.03	29.97	104 454.945
Share "Privilege RH GBP - Capitalisation"	61.58	46.65	36.98	100.000
Share "Privilege USD - Capitalisation"	54.04	41.88	31.99	9 902.611
Share "X - Capitalisation"	1 753.62	1 324.82	1 046.99	31 000.797
<b>Enhanced Bond 6M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	3 160 083 258	2 285 084 686	2 271 013 716	
Net asset value per share				
Share "Classic - Capitalisation"	106.27	110.85	113.01	2 099 611.985
Share "Classic - Distribution"	99.03	101.08	99.30	226 871.410
Share "I - Capitalisation"	110.67	115.71	118.11	8 283 983.785
Share "I - Distribution"	97.71	99.96	98.34	200 200.000
Share "I Plus - Capitalisation"	97.87	102.37	104.53	6 342 606.741
Share "N - Capitalisation"	102.55	106.85	108.87	429 316.199
Share "Privilege - Capitalisation"	86.98	90.88	92.75	1 082 649.930
Share "Privilege - Distribution"	99.80	102.04	100.35	39 292.678
Share "X - Capitalisation"	112.89	118.13	120.65	1 649 456.492

# BNP PARIBAS FUNDS

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

### Environmental Absolute Return Thematic Equity (EARTH)

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	78 184 199	25 057 900	14 139 102	
Net asset value per share				
Share "Classic - Capitalisation"	73.63	61.28	44.99	73 847.031
Share "Classic - Distribution"	74.58	62.06	45.57	10 123.723
Share "Classic RH CZK - Capitalisation"	815.66	675.85	495.89	112 253.334
Share "Classic RH EUR - Capitalisation"	73.14	58.99	42.94	79 694.054
Share "Classic RH SGD - Capitalisation"	61.53	49.91	36.28	100.000
Share "Classic SEK - Capitalisation"	0	617.37	476.35	558.052
Share "I - Capitalisation"	53.45	0	0	0
Share "I EUR - Capitalisation"	61.48	49.85	37.88	4 683.469
Share "I Plus - Capitalisation"	88.47	74.26	54.75	49 912.200
Share "I RH EUR - Capitalisation"	53.35	43.35	31.65	9 000.000
Share "N - Capitalisation"	53.67	44.32	32.42	8 263.589
Share "Privilege - Capitalisation"	75.43	63.27	46.64	14 960.925
Share "Privilege - Distribution"	53.91	0	0	0
Share "Privilege RH EUR - Capitalisation"	51.99	42.17	0	0
Share "U7 - Capitalisation"	52.14	0	0	0
Share "X - Capitalisation"	90 795.77	0	0	0
Share "X AUD - Capitalisation"	71 563.92	60 147.25	45 479.56	2.769

### Euro Bond

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	549 763 393	430 381 101	437 433 498	
Net asset value per share				
Share "Classic - Capitalisation"	187.11	199.11	195.84	451 375.853
Share "Classic - Distribution"	95.33	97.99	93.54	306 093.916
Share "I - Capitalisation"	19.42	20.80	20.52	11 953 720.392
Share "K - Capitalisation"	0	105.21	103.09	17 122.788
Share "N - Capitalisation"	166.90	176.72	173.39	13 199.170
Share "Privilege - Capitalisation"	140.78	150.48	148.34	389 192.189
Share "Privilege - Distribution"	95.67	98.79	94.52	89 244.941
Share "X - Capitalisation"	107.92	115.92	114.55	42 416.257

### Euro Bond Opportunities

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	183 155 558	180 515 331	165 755 629	
Net asset value per share				
Share "Classic - Capitalisation"	368.26	396.13	387.10	189 098.605
Share "Classic - Distribution"	21.73	22.58	21.40	1 362 188.466
Share "I - Capitalisation"	410.65	444.56	435.81	94 170.372
Share "N - Capitalisation"	117.29	125.53	122.37	16 983.570
Share "Privilege - Capitalisation"	102.68	110.95	108.66	186 665.595

### Euro Corporate Bond

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 299 006 084	1 074 194 388	1 223 397 850	
Net asset value per share				
Share "Classic - Capitalisation"	167.47	181.72	182.92	599 451.174
Share "Classic - Distribution"	99.50	103.43	100.35	380 620.062
Share "Classic H CZK - Capitalisation"	10 416.71	11 723.75	11 916.51	11 641.557
Share "I - Capitalisation"	190.99	208.56	210.61	2 306 461.235
Share "I - Distribution"	93.25	97.57	94.97	41 946.273
Share "K - Capitalisation"	0	104.68	104.97	67 150.089
Share "N - Capitalisation"	150.44	162.43	163.10	22 921.996
Share "Privilege - Capitalisation"	144.51	157.51	158.90	171 779.961
Share "Privilege - Distribution"	100.02	104.45	101.57	503 729.561
Share "X - Capitalisation"	207.26	227.01	229.57	742 007.430
Share "X - Distribution"	179.00	187.85	183.12	1 751 196.662

# BNP PARIBAS FUNDS

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

<b>Euro Corporate Green Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	130 899 024	101 107 115	119 580 596	
Net asset value per share				
Share "Classic - Capitalisation"	101.38	108.68	109.00	103.843
Share "Classic - Distribution"	101.38	108.55	104.59	10.000
Share "I - Capitalisation"	101.51	109.38	109.97	43 585.000
Share "I - Distribution"	101.52	109.35	105.62	10.000
Share "N - Capitalisation"	101.29	108.03	108.05	10.000
Share "Privilege - Capitalisation"	101.45	109.00	109.44	10.000
Share "Privilege - Distribution"	101.45	109.00	105.21	10.000
Share "X - Capitalisation"	101 573.72	109 782.01	110 540.50	1 038.269
<b>Euro Defensive Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	118 943 653	215 946 817	199 383 095	
Net asset value per share				
Share "Classic - Capitalisation"	160.75	185.40	194.75	56 493.076
Share "Classic - Distribution"	108.49	121.56	123.74	2 590.937
Share "I - Capitalisation"	126.49	147.14	155.22	863 893.562
Share "I - Distribution"	98.78	111.66	114.17	49 135.362
Share "Privilege - Capitalisation"	110.32	128.07	134.96	262.000
Share "X - Capitalisation"	103 274.86	120 741.53	127 685.02	378.432
<b>Euro Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 353 736 795	1 441 877 740	1 173 888 439	
Net asset value per share				
Share "Classic - Capitalisation"	611.23	703.28	734.99	961 662.283
Share "Classic - Distribution"	292.13	326.53	330.66	145 072.939
Share "Classic H CZK - Capitalisation"	5 669.49	6 750.20	7 119.33	18 003.787
Share "Classic H USD - Capitalisation"	170.96	201.71	212.02	2 603.559
Share "Classic SEK - Capitalisation"	6 796.84	7 829.21	8 341.96	615.074
Share "Classic USD - Capitalisation"	652.49	777.08	787.91	2 008.129
Share "I - Capitalisation"	743.91	864.66	908.16	260 785.039
Share "K - Capitalisation"	105.77	120.79	125.77	315 675.247
Share "N - Capitalisation"	543.49	620.68	646.27	12 816.098
Share "Privilege - Capitalisation"	215.85	250.60	263.06	226 933.907
Share "Privilege - Distribution"	136.26	153.70	156.34	19 199.410
Share "X - Capitalisation"	237.12	277.69	292.73	218 737.767
<b>Euro Flexible Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	433 366 405	305 072 356	283 484 526	
Net asset value per share				
Share "Classic - Capitalisation"	99.55	100.56	103.55	822 302.026
Share "Classic - Distribution"	99.37	100.38	99.64	394 729.719
Share "I - Capitalisation"	104.97	106.69	110.19	379 911.593
Share "N - Capitalisation"	99.05	99.55	102.26	20 551.270
Share "Privilege - Capitalisation"	99.64	101.07	104.28	79 704.924
Share "Privilege - Distribution"	99.65	101.07	100.53	93 879.148
Share "U12 - Distribution"	95.16	96.12	95.42	356 994.878
Share "X - Capitalisation"	99.95	101.89	105.39	599 895.754

# BNP PARIBAS FUNDS

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

<b>Euro Government Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 298 468 468	1 827 755 053	1 525 882 345	
Net asset value per share				
Share "Classic - Capitalisation"	344.67	364.48	354.08	655 675.308
Share "Classic - Distribution"	99.63	102.02	96.39	92 007.171
Share "I - Capitalisation"	190.33	202.58	197.43	4 785 271.041
Share "K - Capitalisation"	0	105.57	102.18	32 478.101
Share "N - Capitalisation"	308.19	324.28	314.26	20 806.730
Share "Privilege - Capitalisation"	188.11	199.88	194.62	393 884.480
Share "Privilege - Distribution"	102.23	105.17	99.60	93 310.908
Share "X - Capitalisation"	419.27	447.36	436.52	559 650.266
<b>Euro High Yield Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	566 507 312	563 250 947	542 605 722	
Net asset value per share				
Share "Classic - Capitalisation"	199.15	222.32	228.77	296 389.022
Share "Classic - Distribution"	83.70	86.80	83.85	566 248.743
Share "Classic H USD MD - Distribution"	82.70	85.31	84.51	463.380
Share "Classic MD - Distribution"	74.85	77.07	76.39	52 746.001
Share "Classic RH CNH MD - Distribution"	0	0	1 000.57	100.000
Share "Classic RH HKD MD - Distribution"	0	0	100.17	1 000.000
Share "I - Capitalisation"	232.07	261.25	269.96	961 358.099
Share "I - Distribution"	86.93	90.93	88.21	91 220.342
Share "I Plus - Capitalisation"	0	101.64	105.15	646 554.034
Share "K - Capitalisation"	88.52	98.08	100.56	176 538.411
Share "N - Capitalisation"	96.36	107.03	109.86	30 092.262
Share "N - Distribution"	100.77	103.96	100.17	50 677.301
Share "Privilege - Capitalisation"	141.77	159.38	164.58	100 507.999
Share "Privilege - Distribution"	87.87	91.78	88.98	21 558.204
Share "X - Capitalisation"	155.06	175.53	181.87	236 859.890
<b>Euro High Yield Short Duration Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	260 418 073	321 613 237	350 271 899	
Net asset value per share				
Share "Classic - Capitalisation"	107.49	117.06	119.93	1 078 913.252
Share "Classic - Distribution"	84.36	85.69	82.31	103 759.689
Share "Classic H USD - Capitalisation"	123.89	137.86	142.34	43 458.444
Share "Classic H USD - Distribution"	89.54	92.86	89.93	15 718.249
Share "I - Capitalisation"	114.62	125.82	129.41	1 466 627.917
Share "N - Distribution"	83.07	83.93	80.42	85 239.395
Share "NH USD - Capitalisation"	118.39	130.92	134.77	14 994.636
Share "Privilege - Capitalisation"	98.30	107.59	110.50	11 462.948
Share "Privilege H USD - Capitalisation"	129.51	144.56	149.54	12.585
Share "X - Capitalisation"	100 103.20	110 095.86	113 355.79	48.000
<b>Euro Inflation-Linked Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	230 737 122	185 534 509	179 322 729	
Net asset value per share				
Share "Classic - Capitalisation"	139.55	146.31	142.08	233 443.797
Share "Classic - Distribution"	114.79	116.46	110.09	70 568.389
Share "I - Capitalisation"	157.21	165.75	161.41	584 482.454
Share "N - Capitalisation"	127.22	132.72	128.56	51 463.372
Share "Privilege - Capitalisation"	119.45	125.73	122.34	4 920.063
Share "Privilege - Distribution"	111.60	113.69	107.68	13 473.843
Share "X - Capitalisation"	90 462.45	95 596.65	93 196.96	379.563

# BNP PARIBAS FUNDS

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

<b>Euro Medium Term Income Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	228 100 237	260 040 239	301 109 688	
Net asset value per share				
Share "Classic - Capitalisation"	165.63	174.29	173.19	679 961.358
Share "Classic - Distribution"	96.46	98.04	94.71	223 031.771
Share "Classic Plus - Capitalisation"	0	0	100.39	10.000
Share "Classic Plus QD - Distribution"	0	0	100.39	10.000
Share "Classic QD - Distribution"	0	0	100.38	10.000
Share "I - Capitalisation"	174.35	184.37	183.66	325 809.834
Share "K - Capitalisation"	0	102.92	101.88	312 683.676
Share "N - Capitalisation"	148.10	155.06	153.70	19 379.039
Share "Privilege - Capitalisation"	125.69	132.73	132.11	431 257.134
Share "Privilege - Distribution"	98.08	100.04	96.80	109 217.453
Share "Privilege QD - Distribution"	0	0	100.40	10.000
<b>Euro Money Market</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 348 929 917	2 167 405 722	2 770 160 578	
Net asset value per share				
Share "Classic - Capitalisation"	205.007074	211.483499	215.442909	8 783 984.962
Share "Classic - Distribution"	101.016412	104.207458	102.945931	1 283 108.192
Share "Classic Plus - Capitalisation"	0	0	101.769720	174 803.441
Share "Classic Plus - Distribution"	0	101.154741	103.165157	1 724 310.139
Share "I - Capitalisation"	70.766027	73.154188	74.630096	3 741 376.898
Share "Privilege - Capitalisation"	966.425661	998.535580	1 018.481277	108 110.410
Share "Privilege - Distribution"	98.178484	101.440032	100.181738	1 603 249.946
Share "X - Capitalisation"	0	102 871.561917	0	0
<b>Euro Short Term Corporate Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	451 250 820	373 954 633	358 800 409	
Net asset value per share				
Share "Classic - Capitalisation"	116.38	121.95	123.71	1 016 359.837
Share "Classic - Distribution"	45.53	45.81	44.75	292 885.837
Share "I - Capitalisation"	45.31	47.81	48.66	2 799 385.018
Share "K - Capitalisation"	89.78	93.37	94.37	604 965.749
Share "N - Capitalisation"	103.56	107.98	109.26	47 207.861
Share "Privilege - Capitalisation"	91.85	96.77	98.44	159 686.158
Share "Privilege - Distribution"	92.44	93.55	91.62	3 545.051
Share "X - Distribution"	94.84	96.45	94.69	57 537.223
<b>Europe Convertible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	73 791 647	62 712 008	52 106 575	
Net asset value per share				
Share "Classic - Capitalisation"	135.12	141.99	146.32	241 272.150
Share "Classic - Distribution"	79.98	81.69	81.21	72 114.529
Share "I - Capitalisation"	162.12	171.76	177.69	49 587.736
Share "N - Capitalisation"	84.10	87.86	90.26	697.131
Share "N - Distribution"	113.36	115.08	114.06	9 769.416
Share "Privilege - Capitalisation"	106.86	113.04	116.85	4 627.482
Share "Privilege - Distribution"	95.95	98.64	98.37	4 257.725

# BNP PARIBAS FUNDS

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

<b>Europe Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 058 772 591	899 313 104	837 312 178	
Net asset value per share				
Share "Classic - Capitalisation"	257.39	288.94	306.77	1 327 355.355
Share "Classic - Distribution"	141.18	153.80	158.10	277 388.311
Share "Classic CHF - Capitalisation"	143.25	151.40	166.51	45 234.603
Share "Classic CHF - Distribution"	108.71	111.49	118.88	1 169.849
Share "Classic USD - Capitalisation"	274.69	319.17	328.76	11 152.221
Share "I - Capitalisation"	310.60	352.21	375.82	272 990.395
Share "I Plus - Capitalisation"	125.23	142.65	152.55	460 348.103
Share "N - Capitalisation"	178.09	198.42	209.89	33 972.495
Share "N CHF - Capitalisation"	0	184.46	202.12	266.860
Share "Privilege - Capitalisation"	202.36	229.22	244.44	18 843.740
Share "Privilege - Distribution"	113.15	124.39	128.45	330 758.423
Share "X - Capitalisation"	222.28	253.96	271.98	543 332.003
<b>Europe Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	116 927 579	120 234 385	120 519 445	
Net asset value per share				
Share "Classic - Capitalisation"	55.17	61.12	64.56	310 728.433
Share "Classic - Distribution"	144.93	155.83	159.28	45 491.574
Share "Classic RH SGD - Capitalisation"	146.51	163.20	172.27	300.000
Share "Classic RH SGD MD - Distribution"	110.66	119.64	125.23	2 950.098
Share "Classic RH USD - Capitalisation"	148.55	168.51	179.35	1 710.502
Share "Classic RH USD MD - Distribution"	111.29	121.09	126.85	7 091.497
Share "Classic USD - Capitalisation"	58.88	67.52	69.19	517.314
Share "I - Capitalisation"	227.15	254.22	269.85	117 952.194
Share "N - Capitalisation"	78.00	85.77	90.26	5 107.111
Share "Privilege - Capitalisation"	198.35	221.74	235.25	6 022.331
Share "Privilege - Distribution"	131.02	142.16	145.96	393 055.933
Share "X - Capitalisation"	111.55	125.78	134.01	5 016.000
Share "X3 - Capitalisation"	0.01	0.01	0.01	1 000 000.000
<b>Europe Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	198 469 749	109 947 398	268 299 083	
Net asset value per share				
Share "Classic - Capitalisation"	230.28	261.04	249.18	58 959.552
Share "Classic - Distribution"	109.12	117.73	107.97	105 697.341
Share "Classic NOK - Capitalisation"	0	2 927.95	2 842.87	11 250.092
Share "I - Capitalisation"	281.71	322.58	309.47	121 451.223
Share "N - Capitalisation"	203.42	228.87	217.67	3 936.049
Share "Privilege - Capitalisation"	140.24	160.41	153.81	6 193.052
Share "Privilege - Distribution"	110.51	120.32	110.85	68 562.835
Share "X - Capitalisation"	161.17	185.94	179.04	1 013 606.787
Share "X - Distribution"	69.68	76.53	70.81	154 216.385

# BNP PARIBAS FUNDS

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

<b>Europe Small Cap</b>	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	587 029 423	458 079 703	471 970 586	
Net asset value per share				
Share "Classic - Capitalisation"	223.96	242.57	254.64	644 010.756
Share "Classic - Distribution"	179.76	189.08	192.51	182 354.547
Share "Classic NOK - Capitalisation"	0	2 721.22	2 906.18	1 002.799
Share "Classic RH SGD - Capitalisation"	173.89	189.42	198.81	497.882
Share "Classic RH USD - Capitalisation"	131.16	145.53	154.12	22 489.522
Share "Classic SEK - Capitalisation"	0	2 700.38	2 890.13	10 232.267
Share "Classic USD - Capitalisation"	238.98	267.91	272.86	3 110.708
Share "I - Capitalisation"	261.62	286.68	302.67	630 295.808
Share "I - Distribution"	89.25	0	0	0
Share "N - Capitalisation"	200.37	215.41	225.29	30 388.197
Share "Privilege - Capitalisation"	201.67	220.62	232.74	89 496.970
Share "Privilege - Distribution"	173.68	184.53	188.82	23 543.085
Share "X - Capitalisation"	234.14	0	96 507.33	253.356
Share "X2 - Capitalisation"	92 717.93	102 464.71	108 632.80	171.000
<b>Europe Small Cap Convertible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	279 904 404	206 579 701	173 236 027	
Net asset value per share				
Share "Classic - Capitalisation"	172.84	179.88	181.46	470 696.109
Share "Classic - Distribution"	130.28	130.41	126.65	253 602.519
Share "I - Capitalisation"	194.40	203.97	206.58	211 461.575
Share "I - Distribution"	102.35	103.29	0	0
Share "N - Capitalisation"	97.75	101.12	101.71	4 586.261
Share "N - Distribution"	151.07	150.31	145.54	46 393.168
Share "Privilege - Capitalisation"	151.77	159.00	160.91	6 432.569
Share "Privilege - Distribution"	134.58	135.60	132.13	28 508.886
<b>Flexible Global Credit</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	22 717 257	14 942 534	12 446 791	
Net asset value per share				
Share "Classic - Capitalisation"	93.04	95.19	94.82	19 513.446
Share "Classic - Distribution"	91.25	91.39	87.53	4 196.336
Share "X - Distribution"	96.99	97.78	93.94	108 889.230
<b>Global Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	379 256 714	360 008 485	269 186 522	
Net asset value per share				
Share "Classic - Capitalisation"	90.43	94.62	92.50	993 309.531
Share "Classic - Distribution"	80.92	82.78	78.27	1 080 546.160
Share "Classic H USD - Capitalisation"	380.10	404.67	401.89	23 135.345
Share "Classic USD MD - Distribution"	0	112.90	104.97	10.000
Share "I - Capitalisation"	360.12	379.23	371.92	114 568.909
Share "K - Capitalisation"	82.84	86.03	83.80	108 218.312
Share "N - Capitalisation"	108.31	112.76	109.97	31 414.724
Share "Privilege - Capitalisation"	80.57	84.68	82.97	23 054.203
Share "Privilege - Distribution"	83.69	86.00	81.49	31 797.818
Share "X - Capitalisation"	121.60	128.43	126.14	193 542.657

# BNP PARIBAS FUNDS

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

Global Convertible	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	762 551 173	554 646 871	482 403 963	
Net asset value per share				
Share "Classic - Capitalisation"	124.70	133.37	137.55	157 015.363
Share "Classic - Distribution"	115.75	118.72	119.10	22 935.735
Share "Classic MD - Distribution"	112.54	119.73	123.13	14 029.095
Share "Classic RH CZK - Capitalisation"	3 620.81	3 918.98	4 053.74	55 970.259
Share "Classic RH EUR - Capitalisation"	168.25	175.87	179.98	437 600.420
Share "Classic RH EUR - Distribution"	88.23	88.45	88.03	448 853.980
Share "Classic RH PLN - Distribution"	521.99	544.32	547.11	263.642
Share "I - Capitalisation"	201.33	217.08	224.79	669 548.001
Share "I RH EUR - Capitalisation"	193.09	203.52	209.14	657 443.946
Share "I RH NOK - Capitalisation"	165.62	174.84	180.20	13 188.374
Share "N - Capitalisation"	111.90	118.97	122.34	31 481.996
Share "N RH EUR - Capitalisation"	108.03	112.21	114.47	29 636.800
Share "N RH EUR - Distribution"	100.38	99.93	99.13	10 064.568
Share "Privilege - Capitalisation"	118.83	127.92	132.36	5 083.762
Share "Privilege RH EUR - Capitalisation"	127.00	133.54	137.06	31 101.501
Share "Privilege RH EUR - Distribution"	116.99	117.96	117.75	25 074.391
Share "X - Capitalisation"	117.05	0	0	0
Share "X EUR - Capitalisation"	0	114.95	123.04	36 288.147
<b>Global Enhanced Bond 36M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	50 942 360	160 886 376	239 395 484	
Net asset value per share				
Share "Classic - Capitalisation"	98.59	104.58	105.38	1 012 204.237
Share "Classic - Distribution"	98.60	102.66	99.43	85 151.264
Share "Classic RH CZK - Capitalisation"	105.07	115.79	117.71	1 577 189.459
Share "Classic RH USD - Distribution"	0	0	101.14	100.000
Share "I - Capitalisation"	99.55	106.25	107.39	150 286.754
Share "N - Capitalisation"	98.05	103.78	104.39	11 863.065
Share "Privilege - Capitalisation"	99.22	105.81	106.82	6 326.308
Share "Privilege - Distribution"	99.22	103.85	100.79	5 493.992
Share "X - Capitalisation"	102 246.16	109 592.27	110 926.04	885.550



# BNP PARIBAS FUNDS

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

Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	2 936 533 764	2 251 312 313	1 872 011 959	
Net asset value per share				
Share "B USD - Capitalisation"	82.48	93.91	98.28	20.000
Share "Classic - Capitalisation"	263.52	292.83	317.33	1 713 072.309
Share "Classic - Distribution"	187.17	203.88	216.92	383 516.498
Share "Classic H EUR - Capitalisation"	111.21	124.90	132.67	91 971.376
Share "Classic HKD - Capitalisation"	90.40	103.66	108.78	10.000
Share "Classic NOK - Capitalisation"	0	3 284.80	3 621.35	152 435.632
Share "Classic RH CNH MD - Distribution"	996.75	1 072.66	1 146.42	567.983
Share "Classic RH HKD MD - Distribution"	91.34	98.56	105.12	100.000
Share "Classic RH SGD MD - Distribution"	128.19	138.20	147.56	148 001.517
Share "Classic RH USD MD - Distribution"	129.67	140.40	150.09	151 401.542
Share "Classic SEK - Capitalisation"	0	3 259.62	3 601.44	37 687.108
Share "Classic SGD - Capitalisation"	120.42	136.21	147.14	108 998.075
Share "Classic USD - Capitalisation"	281.27	323.48	340.12	134 288.999
Share "I - Capitalisation"	307.85	346.07	377.19	762 197.414
Share "I Plus H JPY - Capitalisation"	10 698.00	11 782.00	12 362.00	2 608 079.961
Share "I Plus JPY - Capitalisation"	13 206.00	16 468.00	19 899.00	3 575 013.886
Share "I USD - Capitalisation"	127.76	148.66	157.20	68 422.083
Share "K - Capitalisation"	102.95	113.54	122.59	198 787.658
Share "N - Capitalisation"	237.37	261.78	282.65	96 428.718
Share "N - Distribution"	120.35	130.10	137.91	10 304.600
Share "Privilege - Capitalisation"	242.15	271.77	295.98	123 709.542
Share "Privilege - Distribution"	126.49	139.17	148.81	38 509.703
Share "Privilege GBP - Distribution"	126.94	136.38	0	0
Share "Privilege USD - Capitalisation"	126.31	146.73	155.03	15 684.640
Share "UI13 RH USD - Capitalisation"	96.41	110.99	121.95	24 832.956
Share "X - Capitalisation"	197.38	223.00	243.65	329 376.627
Share "X - Distribution"	96 806.11	107 223.30	115 025.58	41.590
<b>Global High Yield Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	83 196 922	79 010 889	77 519 922	
Net asset value per share				
Share "BH AUD MD - Distribution"	74.84	75.26	73.39	1 061.478
Share "BH USD MD - Distribution"	75.86	77.16	75.34	5 760.198
Share "Classic - Capitalisation"	95.45	104.93	106.60	90 634.733
Share "Classic - Distribution"	22.41	23.27	22.26	298 127.242
Share "Classic H AUD MD - Distribution"	56.18	57.12	55.98	42 614.006
Share "Classic H CZK - Capitalisation"	10 596.54	12 076.35	12 386.34	21 435.116
Share "Classic H USD - Capitalisation"	116.93	131.42	134.55	29 734.921
Share "Classic H USD - Distribution"	32.78	34.83	33.57	13 940.653
Share "Classic H USD MD - Distribution"	58.78	60.36	59.19	55 985.047
Share "Classic USD MD - Distribution"	43.18	46.03	43.90	205 843.567
Share "I - Capitalisation"	109.83	121.76	124.22	41 996.941
Share "IH USD - Capitalisation"	193.02	218.76	224.87	300.000
Share "K - Capitalisation"	86.93	94.85	96.01	78 085.463
Share "N - Capitalisation"	91.16	99.70	101.04	6 557.193
Share "N - Distribution"	67.71	69.96	66.75	18 942.177
Share "Privilege - Capitalisation"	111.08	122.96	125.36	617.000
Share "Privilege - Distribution"	73.06	76.40	73.36	119 061.680
Share "X - Capitalisation"	0	107 658.39	110 132.47	86.000

# BNP PARIBAS FUNDS

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

<b>Global Inflation-Linked Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	424 411 842	507 819 467	482 915 017	
Net asset value per share				
Share "Classic - Capitalisation"	135.98	136.87	133.69	246 821.688
Share "Classic - Distribution"	123.41	122.11	116.03	56 969.518
Share "Classic USD - Capitalisation"	0	151.17	143.28	9 381.747
Share "I - Capitalisation"	150.08	151.90	148.79	212 007.640
Share "N - Capitalisation"	125.53	125.71	122.49	41 920.083
Share "Privilege - Capitalisation"	116.22	117.24	114.44	0.243
Share "Privilege - Distribution"	100.37	0	0	0
Share "UI10 H SGD - Capitalisation"	158.43	161.89	158.59	3 646 078.904
Share "X - Capitalisation"	0	101 851.31	99 877.40	73.000
<b>Global Megatrends</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	317 422 642	338 663 973	335 468 454	
Net asset value per share				
Share "B - Capitalisation"	72.48	86.01	100.00	10.000
Share "Classic - Capitalisation"	125.13	149.86	175.08	564 849.276
Share "Classic - Distribution"	97.61	114.54	131.27	184 858.780
Share "Classic EUR - Capitalisation"	152.65	176.62	212.69	404 697.243
Share "Classic EUR - Distribution"	134.08	151.93	179.58	78 519.684
Share "Classic NOK - Capitalisation"	0	1 521.68	1 863.89	20 817.636
Share "Classic RH NOK - Capitalisation"	119.09	139.62	162.16	20 082.073
Share "I - Capitalisation"	136.13	164.68	193.37	2 613.537
Share "I EUR - Capitalisation"	0	149.08	180.42	187 974.510
Share "K EUR - Capitalisation"	88.34	101.45	121.72	73 670.233
Share "Life EUR - Capitalisation"	155.90	182.74	221.47	29 681.846
Share "N - Capitalisation"	119.63	142.22	165.54	21 376.055
Share "N EUR - Capitalisation"	0	128.71	154.42	16 369.374
Share "Privilege - Capitalisation"	134.22	162.20	190.34	75 904.293
Share "Privilege EUR - Capitalisation"	0	116.61	141.05	64 208.835
Share "Privilege H NOK - Capitalisation"	0	1 060.70	1 263.95	14 627.584
Share "X - Capitalisation"	141.54	0	0	0
Share "X EUR - Capitalisation"	0	156.17	189.70	75 485.658
<b>Green Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 322 734 757	1 407 462 750	1 366 168 678	
Net asset value per share				
Share "Classic - Capitalisation"	82.77	88.02	86.82	1 408 229.176
Share "Classic - Distribution"	79.05	81.38	77.63	125 124.660
Share "I - Capitalisation"	84.97	90.86	89.86	3 381 211.744
Share "K - Capitalisation"	77.64	82.03	80.66	147 684.064
Share "N - Capitalisation"	80.73	85.52	84.18	37 345.984
Share "Privilege - Capitalisation"	83.84	89.48	88.41	371 098.820
Share "Privilege - Distribution"	80.05	82.69	79.02	434 403.159
Share "X - Capitalisation"	85 976.38	92 167.86	91 264.30	2 616.083
Share "X - Distribution"	82 921.94	86 054.20	82 412.99	7 233.649
Share "XH AUD QD - Distribution"	82 014.99	85 672.78	83 331.08	255.787

# BNP PARIBAS FUNDS

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

<b>Green Tigers</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 257 612 379	882 779 626	493 598 850	
Net asset value per share				
Share "Classic - Capitalisation"	118.33	116.97	119.70	45 697.982
Share "Classic - Distribution"	102.19	98.20	97.78	74 872.440
Share "Classic EUR - Capitalisation"	243.45	232.49	245.19	1 127 558.973
Share "Classic EUR - Distribution"	177.75	165.00	169.38	78 698.051
Share "Classic H EUR - Capitalisation"	80.49	81.08	87.66	199 452.785
Share "Classic HKD - Capitalisation"	96.96	95.83	98.04	587.869
Share "Classic MD - Distribution"	100.31	97.09	97.27	10.000
Share "Classic RH CNH - Capitalisation"	735.84	704.96	712.68	3 275.064
Share "Classic RH SGD - Capitalisation"	75.58	73.14	74.19	1 883.414
Share "Classic RH SGD MD - Distribution"	70.30	67.18	67.21	3 759.691
Share "I - Capitalisation"	195.23	195.14	200.76	44 685.829
Share "I EUR - Capitalisation"	85.32	82.38	87.36	138 336.635
Share "I Plus - Capitalisation"	0	0	111.34	216 010.000
Share "N - Capitalisation"	147.68	144.88	147.70	1 232.055
Share "N EUR - Capitalisation"	0	131.14	137.79	22 861.321
Share "Privilege - Capitalisation"	96.74	96.58	99.31	79 445.630
Share "Privilege - Distribution"	72.15	70.09	70.10	9 280.063
Share "Privilege EUR - Capitalisation"	180.10	173.73	184.12	412 997.527
Share "Privilege EUR - Distribution"	144.52	135.51	139.81	25 766.057
Share "Privilege RH EUR - Capitalisation"	74.63	72.55	73.96	7 053.567
Share "Privilege RH EUR - Distribution"	71.38	67.49	66.92	7 286.796
Share "U2 - Capitalisation"	77.85	77.14	79.03	31 947.826
Share "U2 - Distribution"	75.01	72.31	72.04	3 950.000
Share "U2 RH GBP - Distribution"	71.76	68.32	67.92	6 000.000
Share "U2 RH SGD - Capitalisation"	77.59	75.28	76.42	6 910.888
Share "UI14 - Capitalisation"	0	103.46	106.61	2 515.050
Share "X - Capitalisation"	12 494.50	0	0	0
Share "X EUR - Capitalisation"	0	11 367.38	12 087.55	182.446
<b>Health Care Innovators</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 553 311 195	1 473 245 274	1 711 098 821	
Net asset value per share				
Share "Classic - Capitalisation"	1 531.73	1 536.22	1 744.10	730 813.571
Share "Classic - Distribution"	993.25	979.90	1 094.30	68 860.585
Share "Classic H EUR - Capitalisation"	111.45	112.49	124.22	469 459.228
Share "Classic RH CZK - Capitalisation"	0	0	1 100.46	16 180.685
Share "Classic SEK - Capitalisation"	0	17 101.52	19 795.00	763.203
Share "Classic USD - Capitalisation"	327.85	340.33	374.88	51 988.638
Share "I - Capitalisation"	1 784.55	1 807.99	2 062.93	56 843.079
Share "K - Capitalisation"	115.91	115.38	130.51	355 177.381
Share "N - Capitalisation"	401.59	399.76	452.19	31 055.668
Share "Privilege - Capitalisation"	328.41	332.35	378.99	134 730.587
Share "Privilege - Distribution"	237.72	236.65	265.47	6 277.414
Share "X - Capitalisation"	129.61	132.31	151.52	344 487.370

# BNP PARIBAS FUNDS

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

<b>Inclusive Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	365 371 662	551 994 641	597 957 827	
Net asset value per share				
Share "Classic - Capitalisation"	125.31	142.28	166.34	1 674 481.965
Share "Classic - Distribution"	122.00	135.85	156.06	29 844.276
Share "Classic H EUR - Capitalisation"	91.61	104.26	118.95	145 668.744
Share "Classic HKD - Capitalisation"	97.67	114.45	129.65	10.000
Share "Classic RH CNH - Capitalisation"	945.30	1 068.25	1 245.51	100.000
Share "Classic RH SGD - Capitalisation"	0	101.26	118.29	150.000
Share "Classic USD - Capitalisation"	86.54	101.68	115.33	124.604
Share "I - Capitalisation"	135.31	155.21	182.36	877 224.638
Share "K - Capitalisation"	0	104.32	121.50	254 103.964
Share "N - Capitalisation"	129.28	145.71	169.71	2 463.181
Share "Privilege - Capitalisation"	127.42	0	100.34	10.000
Share "Privilege - Distribution"	95.43	107.22	123.73	16 822.000
Share "Privilege H EUR - Capitalisation"	87.90	100.99	115.75	300.000
Share "X - Capitalisation"	142.65	164.86	194.41	535 091.226
<b>India Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	219 694 161	220 671 497	334 309 791	
Net asset value per share				
Share "Classic - Capitalisation"	163.60	196.66	228.25	402 066.231
Share "Classic - Distribution"	135.63	161.01	185.01	33 264.360
Share "Classic EUR - Capitalisation"	181.41	210.67	252.02	203 053.816
Share "Classic EUR - Distribution"	127.26	145.92	172.87	24 494.596
Share "Classic NOK - Capitalisation"	0	1 996.82	2 429.82	36 136.777
Share "Classic SEK - Capitalisation"	0	1 981.53	2 416.84	96 173.695
Share "I - Capitalisation"	321.77	391.09	456.42	223 116.976
Share "N - Capitalisation"	55.63	66.36	76.74	167 735.385
Share "Privilege - Capitalisation"	164.97	200.28	233.60	71 552.347
Share "Privilege EUR - Capitalisation"	128.35	150.54	180.97	66 713.729
Share "X - Capitalisation"	0	0	115 786.59	21.123
<b>Japan Equity</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	20 090 565 543	26 933 232 938	40 026 886 369	
Net asset value per share				
Share "Classic - Capitalisation"	6 183.00	7 896.00	9 389.00	788 289.221
Share "Classic - Distribution"	4 096.00	5 112.00	5 958.00	110 319.134
Share "Classic EUR - Capitalisation"	43.91	50.70	54.45	180 634.263
Share "Classic EUR - Distribution"	0	32.82	35.25	12 388.460
Share "Classic H EUR - Capitalisation"	99.89	131.84	159.18	732 016.103
Share "Classic H USD - Capitalisation"	150.05	202.04	245.28	7 804.230
Share "Classic USD - Capitalisation"	46.86	56.01	58.36	57 345.761
Share "I - Capitalisation"	5 235.00	6 753.00	8 070.00	648 231.069
Share "I EUR - Capitalisation"	0	43.36	46.81	230 556.551
Share "IH USD - Capitalisation"	175.11	238.37	291.17	300.000
Share "N - Capitalisation"	5 194.00	6 584.00	7 799.00	49 349.066
Share "N EUR - Capitalisation"	0	42.27	45.24	33.754
Share "Privilege - Capitalisation"	140 917.00	181 579.00	216 850.00	3 433.036
Share "Privilege - Distribution"	16 880.00	21 259.00	24 886.00	5 699.860
Share "Privilege H EUR - Capitalisation"	144.71	192.32	233.28	22 013.897
Share "X - Capitalisation"	8 863.00	0	0	0

# BNP PARIBAS FUNDS

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

Japan Small Cap	JPY	JPY	JPY	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	90 103 861 002	97 849 987 012	108 623 076 248	
Net asset value per share				
Share "Classic - Capitalisation"	13 597.00	16 686.00	19 693.00	214 669.117
Share "Classic - Distribution"	9 148.00	10 969.00	12 686.00	47 348.900
Share "Classic EUR - Capitalisation"	96.54	107.13	114.21	363 548.345
Share "Classic EUR - Distribution"	0	70.42	75.08	2 601.566
Share "Classic H EUR - Capitalisation"	183.72	232.24	278.74	264 538.268
Share "Classic H USD - Capitalisation"	235.01	304.17	367.07	32 611.069
Share "Classic RH SGD - Capitalisation"	0	0	114.62	100.000
Share "Classic SGD - Capitalisation"	0	0	104.22	96.923
Share "Classic USD - Capitalisation"	0	118.34	122.46	60.430
Share "I - Capitalisation"	16 716.00	20 753.00	24 634.00	2 663 890.988
Share "I EUR - Capitalisation"	0	133.27	142.89	76.374
Share "IH USD - Capitalisation"	190.22	249.40	302.93	387.000
Share "N - Capitalisation"	11 447.00	13 942.00	16 395.00	20 286.474
Share "Privilege - Capitalisation"	369 784.00	458 516.00	543 946.00	11 490.896
Share "Privilege EUR - Capitalisation"	113.38	127.12	136.25	15 190.948
Share "Privilege H EUR - Capitalisation"	206.72	263.81	318.00	156 029.097
Share "Privilege H USD - Capitalisation"	157.16	205.31	249.08	20 410.049
Share "X - Capitalisation"	19 881.00	24 848.00	29 589.00	190.000
Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	228 154 861	209 525 026	186 202 722	
Net asset value per share				
Share "B MD - Distribution"	67.01	67.25	60.42	1 177.990
Share "Classic - Capitalisation"	109.67	123.84	117.88	94 674.406
Share "Classic - Distribution"	40.05	42.07	37.23	248 817.476
Share "Classic EUR - Capitalisation"	89.79	97.96	96.11	31 064.830
Share "Classic EUR - Distribution"	44.04	44.61	40.80	159 271.753
Share "Classic GBP - Distribution"	0	33.00	0	0
Share "Classic MD - Distribution"	26.89	27.30	24.64	313 980.040
Share "Classic RH EUR - Capitalisation"	63.17	69.73	65.83	12 254.319
Share "Classic RH EUR - Distribution"	29.46	30.14	26.43	16 893.209
Share "I - Capitalisation"	130.73	149.10	142.61	638 637.758
Share "I RH EUR - Capitalisation"	81.38	90.59	85.93	378 532.415
Share "N - Capitalisation"	68.33	76.77	72.90	94 873.729
Share "Privilege - Capitalisation"	67.60	76.95	73.54	5 888.123
Share "Privilege - Distribution"	38.55	40.83	36.28	3 157.018
Share "Privilege EUR - Capitalisation"	91.32	100.43	98.92	27 189.363
Share "Privilege RH EUR - Capitalisation"	65.45	72.62	68.80	6 742.632
Share "X - Capitalisation"	83 070.76	0	0	0
Share "X EUR - Capitalisation"	0	104 191.36	103 023.91	87.650

# BNP PARIBAS FUNDS

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

Multi-Asset Opportunities	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	22 859 972	12 134 470	156 602 929	
Net asset value per share				
Share "B MD - Distribution"	63.16	60.13	61.28	20.000
Share "B RH AUD MD - Distribution"	61.19	57.31	58.35	200.000
Share "Classic - Capitalisation"	86.33	87.69	92.02	4 535.468
Share "Classic - Distribution"	57.11	55.16	54.97	294.616
Share "Classic EUR - Capitalisation"	91.47	89.76	97.08	12 957.158
Share "Classic EUR - Distribution"	60.76	56.61	58.26	7 716.109
Share "Classic HKD MD - Distribution"	52.47	50.52	51.74	22 580.000
Share "Classic MD - Distribution"	52.06	50.18	51.40	33 672.091
Share "Classic RH AUD MD - Distribution"	50.61	47.92	48.94	11 538.224
Share "Classic RH CNH MD - Distribution"	50.40	47.51	48.54	242 621.384
Share "Classic RH EUR - Capitalisation"	64.58	63.99	66.63	3 074.806
Share "Classic RH EUR - Distribution"	44.42	41.77	41.29	3 984.850
Share "Classic RH SGD MD - Distribution"	52.62	50.34	51.54	8 091.945
Share "I RH EUR - Capitalisation"	66.41	66.32	69.40	1 254.956
Share "Privilege RH EUR - Capitalisation"	75.25	75.08	78.49	100.000
Share "X - Capitalisation"	94.66	0	0	0
Share "X RH EUR - Capitalisation"	0	0	105 596.47	1 322.350
<b>Multi-Asset Thematic</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	223 466 161	160 070 572	130 376 341	
Net asset value per share				
Share "Classic - Capitalisation"	87.54	90.64	94.25	861 408.652
Share "Classic - Distribution"	83.38	84.64	86.09	39 000.898
Share "Classic MD - Distribution"	80.78	82.05	84.46	278 183.822
Share "Classic RH AUD - Capitalisation"	93.66	97.30	101.29	387.776
Share "Classic RH AUD MD - Distribution"	80.82	81.19	83.37	27 368.517
Share "Classic RH CAD MD - Distribution"	81.84	83.67	86.19	5 570.098
Share "Classic RH CNH MD - Distribution"	947.60	958.48	987.17	1 014.131
Share "Classic RH CZK - Capitalisation"	882.82	946.97	993.83	13 542.255
Share "Classic RH HKD MD - Distribution"	81.91	83.17	85.43	68 069.648
Share "Classic RH SGD - Capitalisation"	84.00	87.61	91.02	3 831.728
Share "Classic RH SGD MD - Distribution"	81.78	83.07	85.50	24 261.906
Share "Classic RH USD - Capitalisation"	84.28	89.53	93.84	13 252.415
Share "Classic RH USD MD - Distribution"	82.36	83.92	86.47	80 919.250
Share "I - Capitalisation"	88.72	92.64	96.72	92 663.787
Share "N - Capitalisation"	83.69	86.02	89.11	9 176.597
Share "Privilege RH USD - Capitalisation"	95.76	102.30	107.56	350.270
Share "Privilege RH USD MD - Distribution"	83.19	85.37	88.23	367.818
<b>Nordic Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	191 677 843	135 236 159	129 504 294	
Net asset value per share				
Share "Classic - Capitalisation"	445.49	454.86	516.07	112 756.824
Share "Classic - Distribution"	375.26	372.04	410.54	25 868.302
Share "Classic H NOK - Distribution"	1 414.50	1 423.43	1 599.53	243 373.683
Share "Classic NOK - Capitalisation"	0	5 102.33	5 888.61	1 712.827
Share "Classic RH CZK - Capitalisation"	869.43	916.87	1 050.17	25 202.421
Share "Classic SEK - Capitalisation"	0	5 063.09	5 856.54	702.794
Share "I - Capitalisation"	53.78	55.55	63.38	144 394.659
Share "N - Capitalisation"	212.46	215.31	243.38	16 088.336
Share "Privilege - Capitalisation"	248.48	256.26	292.17	38 366.495

# BNP PARIBAS FUNDS

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

<b>RMB Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	293 375 860	183 553 315	161 392 976	
Net asset value per share				
Share "Classic - Capitalisation"	197.08	199.42	200.99	49 762.271
Share "Classic - Distribution"	96.18	94.68	93.04	13 124.075
Share "Classic CNH MD - Distribution"	983.25	982.60	1 001.43	10.000
Share "Classic EUR - Capitalisation"	0	180.50	187.51	156.770
Share "Classic EUR - Distribution"	0	85.71	89.04	17.520
Share "Classic H AUD MD - Distribution"	98.31	95.31	95.22	300.000
Share "Classic H EUR - Capitalisation"	98.08	99.15	100.85	300.000
Share "Classic H EUR MD - Distribution"	97.71	94.99	94.88	300.000
Share "Classic H HKD MD - Distribution"	98.61	91.69	91.08	300.000
Share "Classic H SGD MD - Distribution"	98.62	96.39	96.39	300.000
Share "Classic H USD MD - Distribution"	100.06	97.74	97.80	24 516.934
Share "Classic MD - Distribution"	96.58	93.86	93.28	10.000
Share "I - Capitalisation"	103.29	105.39	106.65	1 540.000
Share "I CNH - Capitalisation"	1 033.82	1 084.04	1 124.27	10.000
Share "I EUR - Capitalisation"	100.67	99.19	103.39	10.000
Share "I RH EUR - Capitalisation"	96.17	95.88	96.34	100.000
Share "IH EUR - Capitalisation"	98.70	100.66	102.78	300.000
Share "NH EUR - Capitalisation"	97.31	97.98	99.38	300.000
Share "Privilege - Capitalisation"	97.70	99.46	100.54	9 096.419
Share "Privilege - Distribution"	98.56	97.61	96.21	1 466.748
Share "Privilege RH EUR - Capitalisation"	94.82	94.37	94.69	3 488.310
Share "X - Capitalisation"	1 213.20	1 242.30	1 259.47	115 904.027
<b>Russia Equity (NAV suspended)</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	53 952 947	57 960 048	62 559 300	
Net asset value per share				
Share "B USD - Capitalisation"	8.74	9.73	10.17	37 639.506
Share "B USD MD - Distribution"	8.36	9.30	9.73	3 452.083
Share "Classic - Capitalisation"	15.29	16.43	17.71	700 319.265
Share "Classic - Distribution"	8.61	9.26	9.97	344 178.200
Share "Classic RH ZAR MD - Distribution"	104.90	118.16	129.89	210 130.469
Share "Classic USD - Capitalisation"	10.94	12.17	12.73	1 895 301.316
Share "Classic USD - Distribution"	6.87	7.64	7.99	9 566.441
Share "Classic USD MD - Distribution"	10.37	11.54	12.07	133 955.523
Share "I - Capitalisation"	18.25	19.66	21.21	858 443.954
Share "I - Distribution"	14.07	15.16	16.36	7 910.205
Share "N - Capitalisation"	33.03	35.51	38.27	32 207.835
Share "Privilege - Capitalisation"	16.80	18.08	19.50	63 342.295
Share "Privilege - Distribution"	10.70	11.51	12.42	1 854.002
Share "Privilege GBP - Distribution"	11.17	11.74	12.39	1 770.603
Share "X - Capitalisation"	11.04	11.90	12.84	45.125

# BNP PARIBAS FUNDS

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

SMaRT Food	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	1 653 018 572	1 094 512 943	858 453 950	
Net asset value per share				
Share "Classic - Capitalisation"	126.07	119.29	121.55	3 265 306.800
Share "Classic - Distribution"	108.92	100.88	100.80	111 232.825
Share "Classic CHF - Capitalisation"	0	100.76	106.41	10.000
Share "Classic H EUR - Capitalisation"	113.34	108.05	108.84	103 786.731
Share "Classic RH USD - Capitalisation"	136.99	132.59	136.19	57 439.503
Share "Classic RH USD MD - Distribution"	103.08	95.26	96.08	12 028.778
Share "Classic SGD - Capitalisation"	82.89	79.84	81.10	3 853.123
Share "Classic USD - Capitalisation"	108.41	106.18	104.97	60 360.148
Share "I - Capitalisation"	137.80	131.92	135.19	1 290 211.991
Share "I MD - Distribution"	0	91.52	92.03	56 600.159
Share "I USD - Capitalisation"	0	94.34	93.80	7 500.000
Share "K - Capitalisation"	89.71	84.25	85.53	182 712.845
Share "N - Capitalisation"	120.16	112.85	114.57	101 270.907
Share "Privilege - Capitalisation"	136.55	130.64	133.84	343 528.052
Share "Privilege - Distribution"	119.47	111.87	112.40	54 858.794
Share "Privilege CHF - Capitalisation"	0	100.83	106.95	715.715
Share "Privilege GBP - Capitalisation"	95.00	88.76	88.97	22 317.530
Share "Privilege H EUR - Capitalisation"	88.79	85.59	86.69	6 800.000
Share "Privilege H USD - Capitalisation"	115.25	113.76	116.15	18 609.761
Share "U - Capitalisation"	109.83	104.44	106.69	160 948.795
Share "U - Distribution"	106.30	98.94	99.12	12 551.266
Share "U RH CHF - Capitalisation"	109.63	102.07	103.20	35 061.242
Share "U RH CHF - Distribution"	105.33	95.97	95.14	2 704.000
Share "U RH GBP - Capitalisation"	110.58	106.60	109.59	320.000
Share "U RH GBP - Distribution"	107.94	101.84	102.69	100.000
Share "U RH USD - Capitalisation"	114.21	110.96	114.20	135 365.470
Share "U RH USD - Distribution"	110.89	105.55	106.63	100.000
Share "U11 H EUR - Capitalisation"	85.75	81.81	82.41	3 963.048
Share "UP - Capitalisation"	112.61	108.00	110.79	327 108.390
Share "UP - Distribution"	108.99	102.32	102.93	29 820.359
Share "UP RH CHF - Capitalisation"	111.69	104.91	106.49	285 512.000
Share "UP RH CHF - Distribution"	108.55	99.78	99.34	43 648.729
Share "UP RH GBP - Capitalisation"	112.97	109.80	113.39	111 571.862
Share "UP RH GBP - Distribution"	110.36	105.02	106.39	19 295.021
Share "UP RH USD - Capitalisation"	116.63	114.40	118.29	255 928.686
Share "UP RH USD - Distribution"	112.87	108.35	109.93	15 658.392
Share "X - Capitalisation"	145.17	139.69	0	0
<b>Social Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	268 725 827	198 210 535	151 109 414	
Net asset value per share				
Share "Classic - Capitalisation"	89.22	94.88	94.52	7 320.000
Share "Classic - Distribution"	89.22	93.12	90.19	10.000
Share "Classic H CHF - Capitalisation"	97.37	101.33	99.81	4 698.063
Share "Classic H USD - Capitalisation"	98.64	107.04	107.38	300.000
Share "I - Capitalisation"	89.37	95.31	95.11	683 841.285
Share "I - Distribution"	89.36	93.48	90.71	101 542.333
Share "IH CHF - Capitalisation"	97.47	101.76	100.32	300.000
Share "N - Capitalisation"	88.77	94.01	93.40	10.000
Share "Privilege - Capitalisation"	89.30	95.15	94.92	13 870.016
Share "Privilege - Distribution"	89.36	93.52	90.64	317.000
Share "Privilege H CHF - Capitalisation"	97.34	101.58	100.09	30 962.000
Share "Privilege H USD - Capitalisation"	98.74	107.37	107.82	300.000
Share "X - Capitalisation"	89 564.78	95 694.72	95 574.60	743.138



# BNP PARIBAS FUNDS

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

Sustainable Asia ex-Japan Equity	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	563 725 075	282 727 531	249 257 688	
Net asset value per share				
Share "Classic - Capitalisation"	137.14	135.96	149.84	164 221.743
Share "Classic - Distribution"	412.01	397.95	427.95	5 035.554
Share "Classic EUR - Capitalisation"	655.07	627.46	712.75	129 598.650
Share "Classic EUR - Distribution"	387.28	361.15	400.65	58 438.265
Share "Classic MD - Distribution"	86.80	84.75	92.68	1 155.049
Share "Classic RH AUD - Capitalisation"	127.71	123.28	134.79	300.000
Share "Classic RH SGD - Capitalisation"	132.65	128.71	140.56	300.000
Share "Classic SEK - Capitalisation"	0	1 370.16	1 586.78	7 522.182
Share "I - Capitalisation"	133.15	133.34	147.69	3 841.021
Share "I EUR - Capitalisation"	781.35	755.98	863.02	39 284.402
Share "N - Capitalisation"	90.89	89.42	98.19	382.206
Share "N RH EUR - Distribution"	110.54	103.20	109.61	7 545.512
Share "Privilege - Capitalisation"	184.03	184.09	203.78	116 131.068
Share "Privilege EUR - Capitalisation"	101.76	98.34	112.20	40 707.911
Share "Privilege EUR - Distribution"	132.75	124.92	139.21	45 334.154
Share "Privilege Plus EUR - Distribution"	56.23	53.01	59.13	378 073.792
Share "X - Capitalisation"	89.35	0	0	0

Sustainable Asian Cities Bond	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	47 324 124	80 599 549	68 534 098	
Net asset value per share				
Share "Classic - Capitalisation"	142.38	148.82	150.73	87 831.689
Share "Classic - Distribution"	93.63	91.36	86.88	16 874.315
Share "Classic EUR - Capitalisation"	139.90	141.28	147.49	10 754.664
Share "Classic EUR - Distribution"	86.91	81.78	80.33	22 879.267
Share "Classic HKD MD - Distribution"	0	103.27	102.50	10.000
Share "Classic MD - Distribution"	63.15	61.29	60.22	97 712.767
Share "Classic RH AUD MD - Distribution"	60.89	58.43	57.37	18 014.465
Share "Classic RH CNH MD - Distribution"	998.86	954.63	935.74	6 240.000
Share "Classic RH EUR - Capitalisation"	82.64	84.47	84.94	764.431
Share "Classic RH HKD MD - Distribution"	99.92	95.79	93.67	100.000
Share "Classic RH SGD MD - Distribution"	61.86	59.90	58.87	7 250.562
Share "I - Capitalisation"	183.73	193.36	196.51	31 024.889
Share "I RH EUR - Capitalisation"	0	103.27	104.29	271.613
Share "N - Capitalisation"	86.22	89.68	90.61	1 660.371
Share "Privilege - Capitalisation"	101.48	106.66	108.32	1 666.000
Share "Privilege - Distribution"	81.41	79.90	76.18	153 126.130
Share "X - Capitalisation"	98 571.63	104 162.18	106 067.82	228.868

Sustainable Enhanced Bond 12M	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	3 253 964 625	1 867 954 966	1 739 036 849	
Net asset value per share				
Share "Classic - Capitalisation"	97.84	102.00	103.71	2 113 083.309
Share "Classic - Distribution"	86.22	87.95	86.17	295 745.403
Share "I - Capitalisation"	100 492.23	105 041.38	106 959.55	6 259.994
Share "I - Distribution"	98.34	100.56	98.67	6 903.107
Share "I Plus - Capitalisation"	97.03	101.50	103.39	127 381.900
Share "I Plus H USD - Capitalisation"	99.33	106.02	108.75	300.000
Share "IH CHF - Capitalisation"	96.88	99.17	99.78	300.000
Share "K - Capitalisation"	0	101.69	103.01	1 961 842.278
Share "Privilege - Capitalisation"	98.62	103.00	104.84	2 525 727.971
Share "Privilege - Distribution"	87.22	89.14	87.44	58 629.776
Share "U3 - Capitalisation"	97.33	101.68	103.50	281 299.125
Share "X - Capitalisation"	102.17	106.92	108.94	1 279 585.799
Share "X - Distribution"	980.06	1 003.57	985.33	172 951.857

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

<b>Sustainable Euro Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	544 459 876	375 982 108	324 234 463	
Net asset value per share				
Share "Classic - Capitalisation"	124.25	132.65	130.81	344 301.160
Share "Classic - Distribution"	94.60	97.57	93.38	42 202.564
Share "Classic H USD - Capitalisation"	84.76	92.49	91.87	100.000
Share "I - Capitalisation"	138.69	149.01	147.41	830 370.302
Share "IH GBP - Distribution"	84.81	89.25	86.22	120 374.023
Share "IH USD - Capitalisation"	86.63	95.09	94.79	85 033.510
Share "N - Capitalisation"	92.56	98.32	96.72	28 824.600
Share "Privilege - Capitalisation"	98.52	105.66	104.42	230 905.363
Share "Privilege - Distribution"	93.19	96.55	92.62	8 002.561
Share "Privilege H GBP - Distribution"	84.36	88.65	85.60	100.000
Share "Privilege H USD - Capitalisation"	85.93	94.15	93.73	384.777
Share "X - Capitalisation"	108.20	116.61	115.53	912 257.705
<b>Sustainable Euro Corporate Bond</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 633 479 709	1 014 011 579	972 155 168	
Net asset value per share				
Share "Classic - Capitalisation"	25.82	27.73	27.80	5 354 080.733
Share "Classic - Distribution"	46.43	47.75	46.14	477 738.717
Share "Classic EUR MD - Distribution"	0	0	99.97	10.000
Share "Classic H CHF - Capitalisation"	87.12	91.58	90.75	1 399.134
Share "Classic RH CNH MD - Distribution"	0	0	998.58	100.000
Share "Classic RH HKD MD - Distribution"	0	0	99.97	1 000.000
Share "Classic RH USD MD - Distribution"	0	0	99.97	100.000
Share "I - Capitalisation"	142.10	153.58	154.48	885 832.157
Share "N - Capitalisation"	119.62	127.81	127.85	41 250.963
Share "Privilege - Capitalisation"	104.74	113.13	113.76	1 136 375.340
Share "Privilege - Distribution"	90.87	94.01	91.10	131 443.660
Share "X - Capitalisation"	125.10	135.61	136.61	2 245 478.777
Share "X - Distribution"	87.65	91.01	88.36	2 387 487.196
<b>Sustainable Euro Multi-Factor Corporate Bond</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	255 439 089	256 065 246	222 903 700	
Net asset value per share				
Share "Classic - Capitalisation"	90.63	97.59	97.62	199 169.147
Share "Classic - Distribution"	88.29	91.10	87.81	25 349.580
Share "I - Capitalisation"	91.95	99.32	99.50	637 802.536
Share "K - Capitalisation"	83.73	89.48	89.18	174 438.163
Share "N - Capitalisation"	84.69	91.15	91.16	2 058.331
Share "Privilege - Capitalisation"	86.78	93.63	93.76	3 899.277
Share "Privilege H CZK - Capitalisation"	910.20	1 018.63	1 029.85	66 750.136
Share "X - Capitalisation"	92.20	99.72	99.96	1 189 604.506
<b>Sustainable Euro Multi-Factor Equity</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	61 940 547	25 008 033	32 754 825	
Net asset value per share				
Share "Classic - Capitalisation"	100.29	119.76	130.70	1 345.615
Share "I - Capitalisation"	103.79	125.02	137.02	166 230.134
Share "Privilege - Capitalisation"	0	0	107.76	33 493.574
Share "X - Capitalisation"	104 794.38	126 735.48	139 170.94	44.500

# BNP PARIBAS FUNDS

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

<b>Sustainable Europe Dividend</b>	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	135 946 781	134 760 176	135 177 442	
Net asset value per share				
Share "Classic - Capitalisation"	99.23	113.76	124.54	284 763.069
Share "Classic - Distribution"	41.84	46.54	49.38	92 690.455
Share "Classic RH CNH MD - Distribution"	0	0	996.25	100.000
Share "Classic RH HKD MD - Distribution"	0	0	99.74	1 000.000
Share "Classic RH USD MD - Distribution"	82.94	92.53	99.88	12 638.616
Share "I - Capitalisation"	121.13	140.27	154.34	172 389.805
Share "N - Capitalisation"	84.03	95.60	104.28	25 140.241
Share "N - Distribution"	87.46	96.57	102.07	2 330.105
Share "Privilege - Capitalisation"	136.32	157.68	173.39	2 812.545
Share "Privilege - Distribution"	107.79	121.02	128.97	185 962.427
Share "X - Capitalisation"	140.77	164.24	181.37	220 518.080
<b>Sustainable Europe Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	341 392 755	325 041 230	343 038 283	
Net asset value per share				
Share "Classic - Capitalisation"	139.19	164.61	182.45	317 288.976
Share "Classic - Distribution"	100.43	115.36	123.91	30 194.914
Share "I - Capitalisation"	144.69	172.61	192.13	1 007 700.055
Share "K - Capitalisation"	109.34	128.34	141.72	299 474.112
Share "N - Capitalisation"	104.42	121.95	134.67	16 895.679
Share "Privilege - Capitalisation"	115.75	137.78	153.21	35 822.496
Share "Privilege - Distribution"	101.26	117.08	126.17	1 518.114
Share "X - Capitalisation"	122.68	146.93	163.87	228 227.957
<b>Sustainable Europe Value</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	554 297 646	418 975 750	300 235 141	
Net asset value per share				
Share "Classic - Capitalisation"	168.15	191.60	202.31	953 969.988
Share "Classic - Distribution"	88.31	96.28	96.87	16 687.112
Share "I - Capitalisation"	204.89	235.83	250.25	68 671.524
Share "I MD - Distribution"	0	104.41	108.81	18 894.151
Share "N - Capitalisation"	145.92	165.01	173.59	9 899.948
Share "Privilege - Capitalisation"	152.79	175.68	186.31	115 548.325
Share "Privilege - Distribution"	92.18	101.44	102.53	76.568
Share "X - Capitalisation"	115.61	134.07	142.79	442 064.000

# BNP PARIBAS FUNDS

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

Sustainable Global Corporate Bond	USD			Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	455 948 460	380 460 025	358 980 183	
Net asset value per share				
Share "B MD - Distribution"	77.65	77.11	73.27	97 696.888
Share "Classic - Capitalisation"	158.98	172.85	173.04	125 357.617
Share "Classic - Distribution"	97.52	99.48	94.47	38 437.688
Share "Classic EUR - Capitalisation"	0	0	103.80	121 455.270
Share "Classic EUR - Distribution"	0	90.05	92.93	189.983
Share "Classic H CNH MD - Distribution"	922.76	911.19	868.92	300.000
Share "Classic H EUR - Capitalisation"	96.99	103.15	102.48	133 793.784
Share "Classic HKD - Capitalisation"	95.05	103.68	103.69	10.000
Share "Classic HKD MD - Distribution"	93.55	94.34	90.07	10.000
Share "Classic MD - Distribution"	80.17	80.44	76.84	271 932.813
Share "I - Capitalisation"	173.28	189.61	190.42	554 014.545
Share "I EUR - Capitalisation"	0	171.64	177.67	5 856.000
Share "IH EUR - Capitalisation"	101.11	108.20	107.84	1 172 829.697
Share "IH NOK - Capitalisation"	93.54	100.49	100.44	300.000
Share "K EUR - Capitalisation"	95.18	99.24	102.02	184 856.258
Share "N - Capitalisation"	148.08	160.20	159.98	13 773.667
Share "NH EUR - Distribution"	77.42	76.83	72.18	15 713.567
Share "Privilege - Capitalisation"	98.75	107.85	108.21	63 321.617
Share "Privilege - Distribution"	91.42	93.72	89.20	6 340.249
Share "Privilege EUR - Capitalisation"	108.28	114.31	118.21	4 187.185
Share "Privilege H CHF - Capitalisation"	82.39	86.13	84.73	300.000
Share "Privilege H EUR - Capitalisation"	98.79	105.51	105.07	12 157.824
Share "X - Capitalisation"	0	0	99 815.16	22.000
Share "X - Distribution"	89.21	0	0	0
Sustainable Global Low Vol Equity	EUR			Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	807 396 642	752 773 642	610 979 418	
Net asset value per share				
Share "B USD - Capitalisation"	92.10	102.39	104.34	247.444
Share "B USD MD - Distribution"	89.55	96.67	97.53	10.000
Share "Classic - Capitalisation"	102.63	111.34	117.47	2 020 097.618
Share "Classic - Distribution"	91.00	96.76	100.23	196 255.147
Share "Classic CZK - Capitalisation"	15 892.18	17 623.64	18 862.46	25 629.883
Share "Classic H CZK - Capitalisation"	1 119.95	1 282.52	1 368.17	16 013.487
Share "Classic H EUR - Capitalisation"	111.51	123.24	130.18	122 740.067
Share "Classic H USD - Capitalisation"	95.95	108.70	115.50	550.657
Share "Classic NOK - Capitalisation"	0	1 249.10	1 340.68	536.327
Share "Classic RH CNH MD - Distribution"	995.26	1 042.14	1 088.99	100.000
Share "Classic RH HKD - Capitalisation"	94.46	103.61	109.66	127.638
Share "Classic RH HKD MD - Distribution"	94.09	98.48	102.59	100.000
Share "Classic RH USD - Capitalisation"	94.60	104.85	111.37	100.000
Share "Classic RH USD MD - Distribution"	94.27	99.04	103.40	100.000
Share "Classic USD - Capitalisation"	658.32	739.28	756.74	52 063.595
Share "Classic USD - Distribution"	390.70	430.23	432.12	1 485.141
Share "Classic USD MD - Distribution"	115.80	126.20	127.91	3 592.070
Share "I - Capitalisation"	729.05	799.02	847.22	193 900.428
Share "I USD - Capitalisation"	0	882.63	908.00	4 774.683
Share "IH USD - Capitalisation"	96.05	109.95	117.47	300.000
Share "K - Capitalisation"	112.28	120.91	127.10	235 145.672
Share "N - Capitalisation"	292.06	314.50	330.59	32 764.755
Share "N USD - Capitalisation"	0	347.44	354.37	36.078
Share "Privilege - Capitalisation"	254.51	278.62	295.26	33 694.850
Share "X - Capitalisation"	142.62	157.49	167.61	80 860.000
Share "X2 - Capitalisation"	116 630.53	128 786.96	137 059.46	345.000

# BNP PARIBAS FUNDS

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

### Sustainable Global Multi-Factor Corporate Bond

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	78 625 703	59 640 548	29 853 988	
Net asset value per share				
Share "Classic - Capitalisation"	85.45	92.73	92.51	10.000
Share "Classic - Distribution"	83.41	85.23	80.54	10.000
Share "Classic H EUR - Capitalisation"	0	106.36	105.49	377.278
Share "I - Capitalisation"	86.04	93.89	93.92	10.000
Share "I Plus H EUR - Capitalisation"	95.14	101.63	100.91	67 333.000
Share "IH EUR - Capitalisation"	83.53	89.17	88.51	300.000
Share "N - Capitalisation"	85.06	91.99	91.62	10.000
Share "Privilege - Capitalisation"	85.90	93.68	93.58	10.000
Share "Privilege - Distribution"	83.85	86.16	81.66	10.000
Share "X - Capitalisation"	85 783.73	93 785.26	0	0
Share "XH EUR - Capitalisation"	0	102 546.07	101 888.96	206.000

### Sustainable Global Multi-Factor High Yield Bond

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	34 189 490	23 442 878	26 000 392	
Net asset value per share				
Share "Classic - Capitalisation"	98.73	110.70	112.74	10.000
Share "I - Capitalisation"	99.12	111.89	114.28	19 724.000
Share "Privilege - Capitalisation"	99.00	111.51	113.79	10.000
Share "Privilege - Distribution"	101.53	0	0	0
Share "Privilege H CZK - Capitalisation"	0	1 121.50	1 146.24	14 532.894
Share "X - Capitalisation"	99 339.97	112 547.07	115 155.61	200.000

### Sustainable Multi-Asset Balanced

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 273 817 005	997 905 510	865 601 261	
Net asset value per share				
Share "Classic - Capitalisation"	212.90	229.97	237.22	1 643 312.517
Share "Classic - Distribution"	116.71	122.60	123.16	232 663.776
Share "Classic MD - Distribution"	88.39	92.85	94.50	66 005.839
Share "Classic RH AUD MD - Distribution"	88.31	91.47	92.86	600.000
Share "Classic RH CAD MD - Distribution"	87.75	92.46	94.08	600.000
Share "Classic RH HKD MD - Distribution"	86.20	90.21	91.58	600.000
Share "Classic RH SGD - Capitalisation"	86.51	93.96	96.85	100.000
Share "Classic RH SGD MD - Distribution"	87.49	91.63	93.18	3 323.878
Share "Classic RH USD - Capitalisation"	111.76	123.42	128.27	44 648.327
Share "Classic RH USD - Distribution"	108.04	115.99	117.42	29 974.043
Share "Classic RH USD MD - Distribution"	94.86	99.76	101.55	3 738.217
Share "Classic Solidarity BE - Capitalisation"	103.14	111.41	114.93	592 626.218
Share "Classic Solidarity BE - Distribution"	98.33	103.30	103.77	715 312.240
Share "I - Capitalisation"	262.20	285.98	296.43	246 828.674
Share "K - Capitalisation"	90.52	97.04	99.74	718 704.553
Share "N - Capitalisation"	106.51	114.19	117.36	169 649.690
Share "Privilege - Capitalisation"	104.85	114.11	118.14	43 957.661
Share "Privilege - Distribution"	113.42	120.04	121.05	697 945.663
Share "X - Capitalisation"	0	0	103 812.79	335.470

# BNP PARIBAS FUNDS

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

<b>Sustainable Multi-Asset Flexible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	5 531 791	94 031 410	79 346 161	
Net asset value per share				
Share "Classic - Capitalisation"	99.69	102.11	104.06	267 305.471
Share "Classic - Distribution"	99.99	102.35	102.40	35 525.506
Share "Classic H EUR - Capitalisation"	0	103.36	106.26	379 454.376
Share "I - Capitalisation"	100.13	102.94	105.12	41 655.072
Share "K - Capitalisation"	99.79	101.43	103.00	28 068.689
Share "N - Capitalisation"	99.86	101.67	103.26	2 891.100
Share "Privilege - Capitalisation"	100.13	103.05	105.23	10.000
Share "Privilege - Distribution"	100.13	103.05	103.30	10.000
Share "X - Capitalisation"	100 248.00	103 633.00	106 062.00	0.010

<b>Sustainable US Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 098 700 668	1 142 328 771	1 241 054 044	
Net asset value per share				
Share "Classic - Capitalisation"	169.42	197.14	224.03	776 647.897
Share "Classic - Distribution"	131.61	150.85	169.16	81 968.809
Share "Classic EUR - Capitalisation"	368.29	414.02	484.93	951 972.606
Share "Classic EUR - Distribution"	123.67	136.89	158.29	30 380.080
Share "Classic H EUR - Capitalisation"	126.21	143.35	161.55	380 263.333
Share "I - Capitalisation"	202.68	237.87	271.48	712 605.003
Share "I EUR - Capitalisation"	148.00	167.81	197.40	252 765.864
Share "I Plus - Capitalisation"	125.55	147.57	168.54	643 058.000
Share "K EUR - Capitalisation"	127.87	142.66	166.48	415 155.458
Share "N - Capitalisation"	123.22	142.31	161.13	50 094.925
Share "N EUR - Capitalisation"	0	128.81	150.32	9 003.726
Share "Privilege - Capitalisation"	139.73	163.65	186.56	72 969.387
Share "Privilege - Distribution"	125.37	144.63	162.71	21 746.606
Share "Privilege EUR - Capitalisation"	132.21	149.59	175.80	1 564.089
Share "Privilege H EUR - Capitalisation"	126.07	144.02	162.82	44 850.786
Share "X - Capitalisation"	176.07	207.48	237.25	67 617.000
Share "X2 EUR - Capitalisation"	93 026.51	105 906.41	124 821.91	54.000

<b>Sustainable US Value Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	684 324 658	483 894 839	642 374 464	
Net asset value per share				
Share "Classic - Capitalisation"	159.20	177.33	194.52	142 505.103
Share "Classic - Distribution"	125.16	136.10	145.98	22 756.874
Share "Classic EUR - Capitalisation"	195.75	210.67	238.17	1 495 129.533
Share "Classic GBP - Distribution"	0	106.78	118.15	8.800
Share "Classic H EUR - Capitalisation"	133.71	145.24	158.07	312 924.332
Share "Classic H EUR - Distribution"	108.62	115.15	122.49	4 797.829
Share "Classic HUF - Capitalisation"	25 318.06	26 033.40	30 417.69	16.136
Share "Classic RH CZK - Capitalisation"	1 042.76	1 173.85	1 290.64	1 736.545
Share "Classic SEK - Capitalisation"	0	1 786.99	2 059.82	1 535.061
Share "I - Capitalisation"	173.29	194.71	214.48	274 355.339
Share "I EUR - Capitalisation"	0	176.25	200.12	5 621.273
Share "I Plus - Capitalisation"	0	107.49	118.50	269 231.000
Share "IH EUR - Capitalisation"	144.65	158.69	173.44	15 524.565
Share "N - Capitalisation"	149.38	165.16	180.49	11 040.671
Share "N - Distribution"	114.82	123.92	132.42	442.385
Share "N EUR - Capitalisation"	0	149.49	168.40	91.613
Share "Privilege - Capitalisation"	170.63	191.31	210.51	15 180.255
Share "Privilege EUR - Capitalisation"	100.54	108.91	123.52	221 114.447
Share "Privilege H EUR - Capitalisation"	97.15	106.17	115.89	358 653.729
Share "Privilege H EUR - Distribution"	115.89	123.74	132.11	12 179.077
Share "X - Capitalisation"	111 254.53	125 508.40	0	0

# BNP PARIBAS FUNDS

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

<b>Target Risk Balanced</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	846 553 250	574 874 037	328 014 148	
Net asset value per share				
Share "Classic - Capitalisation"	233.69	245.08	252.17	683 831.838
Share "Classic - Distribution"	96.26	100.95	100.08	289 570.385
Share "Classic RH USD - Capitalisation"	91.01	97.70	101.27	3 911.550
Share "Classic RH USD MD - Distribution"	85.68	89.08	91.04	958.537
Share "I - Capitalisation"	146.37	154.63	159.69	125 161.907
Share "N - Capitalisation"	198.18	206.28	211.47	68 945.499
Share "N - Distribution"	71.82	74.75	73.83	1 260.954
Share "Privilege - Capitalisation"	1 104.18	1 165.53	1 203.09	5 940.163
Share "Privilege - Distribution"	85.55	90.30	89.82	36 997.561
Share "X - Capitalisation"	107.46	114.33	118.47	676 646.484
Share "X RH BRL - Capitalisation"	131.46	151.12	160.80	31 337.154
<b>Turkey Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	68 737 277	28 074 914	80 766 548	
Net asset value per share				
Share "Classic - Capitalisation"	212.33	232.27	360.46	154 536.751
Share "Classic - Distribution"	131.18	141.25	216.51	31 666.085
Share "Classic USD - Capitalisation"	66.77	75.60	113.83	11 334.498
Share "I - Capitalisation"	220.21	243.58	380.10	20 315.017
Share "N - Capitalisation"	187.34	203.40	314.50	13 606.537
Share "Privilege - Capitalisation"	110.38	121.95	190.19	21 758.130
Share "Privilege - Distribution"	74.79	81.34	125.29	6 884.744
<b>US Growth</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	964 733 925	1 408 159 717	1 636 487 910	
Net asset value per share				
Share "Classic - Capitalisation"	118.57	163.23	194.71	827 948.028
Share "Classic - Distribution"	63.54	86.73	102.79	276 041.262
Share "Classic EUR - Capitalisation"	455.35	605.63	744.61	747 761.547
Share "Classic EUR - Distribution"	0	78.51	96.53	382.954
Share "Classic H CZK - Capitalisation"	415.28	576.96	688.23	1 498 585.270
Share "Classic H EUR - Capitalisation"	246.70	330.97	391.00	139 790.064
Share "Classic H EUR - Distribution"	214.31	284.95	334.66	3 170.179
Share "Classic RH CNH - Capitalisation"	0	0	1 116.17	100.000
Share "Classic SEK - Capitalisation"	0	1 644.92	2 061.93	425 176.604
Share "I - Capitalisation"	506.19	703.95	843.94	273 351.241
Share "I EUR - Capitalisation"	0	637.26	787.43	107 221.245
Share "IH EUR - Capitalisation"	68.06	92.23	109.59	300.000
Share "N - Capitalisation"	189.97	259.57	308.49	23 027.896
Share "Privilege - Capitalisation"	293.63	407.88	488.71	209 292.966
Share "Privilege - Distribution"	148.12	204.01	242.85	14 092.528
Share "Privilege EUR - Capitalisation"	474.88	637.28	787.01	125 230.984
Share "Privilege H EUR - Capitalisation"	143.04	193.59	229.80	72 370.858
Share "Privilege H EUR - Distribution"	129.10	173.18	204.26	1 000.402
Share "X - Capitalisation"	296.56	415.51	499.98	211 562.426

# BNP PARIBAS FUNDS

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

US High Yield Bond	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	49 358 364	44 088 703	43 803 528	
Net asset value per share				
Share "B MD - Distribution"	82.72	83.63	81.41	20.000
Share "BH AUD MD - Distribution"	81.54	81.71	79.58	700.000
Share "Classic - Capitalisation"	252.61	281.67	287.36	30 523.901
Share "Classic - Distribution"	82.98	85.27	80.79	14 314.913
Share "Classic EUR - Capitalisation"	0	0	105.63	8 383.730
Share "Classic H AUD MD - Distribution"	64.08	64.82	63.30	20 761.966
Share "Classic H EUR - Capitalisation"	144.64	157.86	159.85	12 466.872
Share "Classic MD - Distribution"	54.15	55.48	54.27	361 401.459
Share "I - Capitalisation"	30.02	33.76	34.59	7 851.758
Share "K EUR - Capitalisation"	103.73	110.91	116.19	71 887.865
Share "N - Capitalisation"	226.76	251.59	256.04	4 041.557
Share "Privilege - Capitalisation"	23.08	25.90	26.52	66.500
<b>US Mid Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	73 996 490	74 181 243	70 091 763	
Net asset value per share				
Share "Classic - Capitalisation"	282.36	329.51	336.55	108 573.524
Share "Classic - Distribution"	216.41	248.95	250.32	16 976.976
Share "Classic EUR - Capitalisation"	264.54	298.27	313.99	32 995.325
Share "Classic EUR - Distribution"	0	225.36	237.24	436.677
Share "Classic H EUR - Capitalisation"	176.53	200.85	203.50	31 600.178
Share "Classic H SGD - Capitalisation"	132.35	151.57	153.46	373.198
Share "I - Capitalisation"	34.25	40.44	41.54	21 661.093
Share "I EUR - Capitalisation"	134.66	153.60	162.63	29 629.440
Share "N - Capitalisation"	248.98	288.38	293.45	3 832.439
Share "Privilege - Capitalisation"	262.52	309.44	317.60	10 864.695
Share "Privilege EUR - Capitalisation"	0	280.11	296.33	1 442.887
Share "Privilege H EUR - Capitalisation"	139.74	160.57	163.49	313.645



# BNP PARIBAS FUNDS

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

US Small Cap	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	794 908 960	764 760 468	888 282 380	
Net asset value per share				
Share "Classic - Capitalisation"	295.82	343.86	360.47	290 484.513
Share "Classic - Distribution"	220.63	253.28	261.71	28 403.614
Share "Classic EUR - Capitalisation"	412.44	463.18	500.48	118 759.090
Share "Classic EUR - Distribution"	206.76	229.25	244.27	8 646.445
Share "Classic H EUR - Capitalisation"	215.13	243.43	253.27	522 575.608
Share "Classic H SGD - Capitalisation"	106.56	121.43	126.19	5 562.887
Share "I - Capitalisation"	365.90	430.29	453.67	918 836.326
Share "I - Distribution"	0	100.77	106.24	55 489.000
Share "I EUR - Capitalisation"	0	109.35	118.83	184 195.559
Share "IH EUR - Capitalisation"	115.00	131.93	137.98	35 723.103
Share "N - Capitalisation"	234.21	270.21	282.22	18 173.329
Share "Privilege - Capitalisation"	283.67	333.06	350.87	124 355.007
Share "Privilege - Distribution"	191.68	222.27	230.80	45 973.896
Share "Privilege EUR - Capitalisation"	146.16	165.80	180.03	78 989.829
Share "Privilege GBP - Capitalisation"	159.54	176.81	187.83	331.106
Share "Privilege H EUR - Capitalisation"	116.13	132.77	138.81	142 947.424
Share "Privilege RH CHF - Capitalisation"	0	0	101.23	6 650.000
Share "U16 - Capitalisation"	0	114.66	120.47	7 136.032
Share "U16 EUR - Capitalisation"	0	0	107.64	10.000
Share "U16 EUR QD - Distribution"	0	0	107.34	10.000
Share "U16 GBP - Capitalisation"	0	0	107.16	1 009.971
Share "U16 GBP QD - Distribution"	0	0	106.59	10.000
Share "U16 HKD - Capitalisation"	0	0	106.06	10.000
Share "U16 QD - Distribution"	0	0	105.87	10.000
Share "U16 RH EUR - Capitalisation"	0	0	105.48	100.000
Share "U16 RH SGD - Capitalisation"	0	0	105.52	99.890
Share "X2 EUR - Capitalisation"	102 006.89	116 886.73	127 553.78	136.000
<b>USD Money Market</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	725 866 391	564 354 467	715 020 850	
Net asset value per share				
Share "Classic - Capitalisation"	222.918592	234.434698	240.587981	2 219 730.464
Share "Classic - Distribution"	104.417129	107.913420	107.211285	263 531.010
Share "I - Capitalisation"	103.872874	109.467342	112.500825	990 337.970
Share "Privilege - Capitalisation"	1 085.210303	1 143.079396	1 174.524613	26 737.273
Share "Privilege - Distribution"	0	102.546724	102.800715	96 384.787
Share "U17 - Capitalisation"	0	10 054.400000	10 318.500000	0.100
Share "X - Capitalisation"	101 803.661290	0	0	0
<b>USD Short Duration Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	204 193 866	169 502 968	212 493 429	
Net asset value per share				
Share "Classic - Capitalisation"	464.55	485.23	492.54	94 542.406
Share "Classic - Distribution"	94.88	94.73	92.00	69 507.733
Share "Classic EUR - Capitalisation"	102.60	103.54	108.33	87 004.688
Share "Classic H EUR - Capitalisation"	102.10	104.53	105.32	267 332.048
Share "Classic MD - Distribution"	109.74	108.44	107.25	626 883.501
Share "I - Capitalisation"	21.92	22.99	23.39	627 888.535
Share "IH EUR - Capitalisation"	94.47	97.10	98.03	12 590.242
Share "N - Capitalisation"	419.44	436.59	442.40	6 520.201
Share "N EUR - Capitalisation"	0	395.22	412.84	40.436
Share "Privilege - Capitalisation"	177.02	185.48	188.55	39 854.382
Share "Privilege - Distribution"	98.59	98.72	96.01	11 841.000
Share "Privilege EUR - Capitalisation"	0	167.90	175.93	33 899.357
Share "Privilege H EUR - Capitalisation"	0	100.33	101.15	166 655.603
Share "X - Capitalisation"	100 028.42	0	0	0

# BNP PARIBAS FUNDS Aqua

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>United States of America</i>									
572 282	ADVANCED DRAINAGE SYSTEMS INC	USD	85 643 396	2.38	4 389 740	CIA SANEAMENTO BASICO DE - ADR	USD	55 089 343	1.53
896 496	AECOM	USD	73 727 229	2.05	2 050 942	KEMIRA OYJ	EUR	46 679 440	1.30
1 497 743	AMERICAN WATER WORKS CO INC	USD	180 497 771	5.01	477 523	STANTEC INC	CAD	37 292 086	1.04
150 874	CHEMED CORP	USD	76 380 886	2.13	<b>Total securities portfolio</b>				
125 715	CINTAS CORPORATION	USD	82 139 665	2.29	<b>3 536 002 838</b>				
330 176	ECOLAB INC	USD	73 321 099	2.04	<b>98.41</b>				
514 020	FRANKLIN ELECTRIC CO INC	USD	46 195 854	1.29					
541 711	IDEX CORP	USD	101 695 594	2.83					
86 456	KLA TENCOR CORPORATION	USD	66 511 627	1.85					
1 470 460	MASCO CORPORATION	USD	91 472 422	2.55					
3 263 131	MUELLER WATER PRODUCTS INC - A	USD	54 560 586	1.52					
536 463	SITEONE LANDSCAPE SUPPLY INC	USD	60 771 610	1.69					
1 502 011	SMITH (A.O.) CORP	USD	114 611 112	3.19					
217 921	VALMONT INDUSTRIES	USD	55 804 449	1.55					
920 180	VERALTO CORP	USD	81 968 355	2.28					
455 717	WATTS WATER TECHNOLOGIES - A	USD	77 970 447	2.17					
736 844	XYLEM INC	USD	93 247 634	2.60					
2 525 917	ZURN WATER SOLUTIONS CORP	USD	69 290 375	1.93					
<i>United Kingdom</i>									
563 699	FERGUSON PLC	GBP	101 290 963	2.82					
308 001	LINDE PLC	USD	126 105 826	3.51					
7 309 438	PENNON GROUP PLC	GBP	49 442 268	1.38					
1 593 494	PENTAIR PLC	USD	113 994 108	3.17					
8 885 418	POLYPIPE GROUP PLC	GBP	45 220 946	1.26					
4 767 873	SEVERN TRENT PLC	GBP	133 838 978	3.73					
729 580	SPIRAX-SARCO ENGINEERING PLC	GBP	72 970 908	2.03					
9 174 168	UNITED UTILITIES GROUP PLC	GBP	106 322 315	2.96					
<i>Switzerland</i>									
1 465 946	FISCHER (GEORG)-REG	CHF	91 712 005	2.55					
147 104	GEBERIT AG - REG	CHF	81 078 660	2.26					
310 557	SIKA AG - REG	CHF	82 939 889	2.31					
<i>France</i>									
6 213 508	VEOLIA ENVIRONNEMENT	EUR	173 481 143	4.83					
<i>The Netherlands</i>									
2 417 158	AALBERTS INDUSTRIES NV	EUR	91 658 631	2.55					
1 089 694	ARCADIS NV	EUR	64 455 400	1.79					
<i>Japan</i>									
4 224 018	KUBOTA CORP	JPY	55 319 878	1.54					
1 055 200	KURITA WATER INDUSTRIES LTD	JPY	41 914 471	1.17					
4 332 999	SEKISUI CHEMICAL CO LTD	JPY	56 123 562	1.56					
<i>Denmark</i>									
1 755 955	NOVOZYMES A/S - B	DKK	100 330 867	2.79					
<i>Sweden</i>									
2 293 279	ALFA LAVAL AB	SEK	93 771 875	2.61					
<i>Germany</i>									
386 198	SARTORIUS AG - VORZUG	EUR	84 577 362	2.35					
<i>Austria</i>									
2 567 521	WIENERBERGER AG	EUR	79 490 450	2.21					
<i>Australia</i>									
7 463 345	ALS LTD	AUD	65 091 353	1.81					

# BNP PARIBAS FUNDS Belgium Equity

## Securities portfolio at 30/06/2024

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				
<b>Shares</b>			<b>124 672 968</b>	<b>98.52</b>
<i>Belgium</i>				
35 258	ACKERMANS & VAN HAAREN	EUR	5 694 167	4.50
55 084	AEDIFICA	EUR	3 120 509	2.47
139 217	AGEAS	EUR	5 941 782	4.70
211 697	ANHEUSER - BUSCH INBEV SA/NV	EUR	11 457 042	9.05
159 580	AZELIS GROUP NV	EUR	2 674 561	2.11
399 734	BALTA GROUP NV	EUR	341 773	0.27
66 036	BARCO N.V.	EUR	684 133	0.54
6 113	COFINIMMO	EUR	344 468	0.27
35 698	DIETEREN SA/NV	EUR	7 071 774	5.59
29 595	ELIA SYSTEM OPERATOR SA/NV	EUR	2 588 083	2.05
59 155	FINANCIERE DE TUBIZE	EUR	6 163 951	4.87
56 987	GROUPE BRUXELLES LAMBERT SA	EUR	3 798 184	3.00
42 819	INCLUSIO SA	EUR	595 184	0.47
173 579	ION BEAM APPLICATIONS	EUR	2 079 476	1.64
175 130	KBC GROEP NV	EUR	11 541 067	9.12
56 239	KINEPOLIS	EUR	1 914 938	1.51
540	LOTUS BAKERIES	EUR	5 200 200	4.11
45 811	MELEXIS NV	EUR	3 683 204	2.91
111 919	MITHRA PHARMACEUTICALS - W/I	EUR	24 175	0.02
133 308	NYXOAH SA	EUR	866 502	0.68
73 231	ONTEX GROUP NV - W/I	EUR	593 903	0.47
182 732	RECTICEL	EUR	2 269 531	1.79
130 568	SOLVAY SA	EUR	4 291 770	3.39
97 225	SYENSQO SA	EUR	8 125 093	6.42
45 187	UCB SA	EUR	6 267 437	4.95
155 730	UMICORE	EUR	2 184 892	1.73
237 718	WAREHOUSES DE PAUW SCA	EUR	6 014 265	4.75
<i>The Netherlands</i>				
29 425	ARGENX SE	EUR	12 023 054	9.51
269 288	ING GROEP NV	EUR	4 298 375	3.40
113 696	ONWARD MEDICAL	EUR	566 206	0.45
<i>Guernsey Island</i>				
62 504	SHURGARD SELF STORAGE LIMITED	EUR	2 253 269	1.78
Shares/Units in investment funds			2 470 657	1.95
<i>Luxembourg</i>				
19 648.30	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	2 470 657	1.95
<b>Total securities portfolio</b>			<b>127 143 625</b>	<b>100.47</b>

# BNP PARIBAS FUNDS Brazil Equity

## Securities portfolio at 30/06/2024

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			90 122 232	98.50
<b>Shares</b>			<b>90 063 317</b>	<b>98.44</b>
<i>Brazil</i>			<i>85 561 788</i>	<i>93.52</i>
602 500	ALLOS SA	BRL	2 290 932	2.50
943 700	AMBEV SA	BRL	1 938 567	2.12
120 400	AREZZO INDUSTRIA E COMERCIO	BRL	1 113 085	1.22
567 600	BANCO BRADESCO SA - PEF	BRL	1 265 098	1.38
768 100	BANCO DO BRASIL S.A.	BRL	3 693 626	4.04
383 000	BB SEGURIDADE PARTICIPACOES	BRL	2 270 658	2.48
147 700	C&A MODAS LTDA	BRL	248 364	0.27
361 300	CENTRAIS ELETRICAS BRASILIER	BRL	2 331 945	2.55
204 900	CIA SANEAMENTO BASICO DE SP	BRL	2 765 609	3.02
323 774	CURY CONSTRUTORA E INCORPORA	BRL	1 200 799	1.31
289 500	CYRELA BRAZIL REALTY SA EMP	BRL	982 474	1.07
228 100	DIRECIONAL ENGENHARIA SA	BRL	1 091 955	1.19
866 703	EQUATORIAL ENERGIA SA - ORD	BRL	4 788 820	5.24
80 853	GERDAU SA - PEF	BRL	267 549	0.29
4 089 800	HAPVIDA PARTICIPACOES E INVE	BRL	2 820 084	3.08
1 460 141	ITAU UNIBANCO HOLDING S - PEF	BRL	8 519 913	9.32
1 953 582	ITAUSA INVESTIMENTOS ITAU SA - PEF	BRL	3 453 857	3.78
382 842	LOCALIZA RENT A CAR SA RTS	BRL	2 894 877	3.16
906 200	MULTIPLAN EMPREENDIMENTOS	BRL	3 677 386	4.02
499 100	PETROLEO BRASILEIRO PETROBRAS	BRL	3 628 400	3.97
697 200	PETROLEO BRASILEIRO PETROBRAS - PEF	BRL	4 776 100	5.22
294 100	PRIOR SA	BRL	2 317 040	2.53
498 547	RAIA DROGASIL SA	BRL	2 304 955	2.52
528 100	RANDON PARTICIPACOES SA-PEF	BRL	1 038 246	1.13
1 090 400	RUMO SA	BRL	4 067 587	4.45
526 200	TELEFONICA BRASIL S.A.	BRL	4 295 301	4.69
610 400	TIM SA	BRL	1 745 124	1.91
406 800	TRACK & FIELD CO SA	BRL	784 389	0.86
352 836	VALE SA	BRL	3 952 430	4.32
250 106	VALE SA - ADR	USD	2 793 684	3.05
422 300	VIBRA ENERGIA SA	BRL	1 589 017	1.74
612 700	WEG SA	BRL	4 653 917	5.09
<i>Cayman Islands</i>			<i>3 351 149</i>	<i>3.66</i>
602 190	BANCO BTG PACTUAL SA - UNIT	BRL	3 351 149	3.66
<i>United States of America</i>			<i>1 150 380</i>	<i>1.26</i>
700	MERCADOLIBRE INC	USD	1 150 380	1.26
<b>Floating rate bonds</b>			<b>58 915</b>	<b>0.06</b>
<i>Brazil</i>			<i>58 915</i>	<i>0.06</i>
10 800	VALE DO RIO DOCE 97-29/12/2049 FLAT FRN	BRL	58 915	0.06
Other transferable securities			6 267	0.01
<b>Bonds</b>			<b>0</b>	<b>0.00</b>
<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
<b>Warrants, Rights</b>			<b>6 267</b>	<b>0.01</b>
3 868	LOCALIZA RENT A CAR SA RTS 06/08/2024	BRL	6 267	0.01
<b>Total securities portfolio</b>			<b>90 128 499</b>	<b>98.51</b>

# BNP PARIBAS FUNDS China A-Shares

## Securities portfolio at 30/06/2024

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										
	<b>Shares</b>		<b>78 060 436</b>	<b>94.03</b>	<b>Total securities portfolio</b>					
	<i>China</i>		<i>78 060 436</i>	<i>94.03</i>	666 270	ZHEJIANG SANHUA INTELLIGEN - A	CNY	1 748 933	2.11	
	44 985	ADVANCED MICRO-FABRICATION - A	CNY	874 731	1.05	165 620	ZHONGJI INNOLIGHT CO LTD - A	CNY	3 145 851	3.79
1 058 700	AIR CHINA LTD - A	CNY	1 074 276	1.29	234 841	ZHUZHOU CRRC TIMES ELECTRIC - A	CNY	1 595 663	1.92	
72 600	ANHUI CONCH CEMENT CO LTD - A	CNY	235 560	0.28						
295 550	BEIJING ORIENTAL YUHONG-A	CNY	501 289	0.60						
55 800	BYD CO LTD - A	CNY	1 918 944	2.31						
19 500	CHANGZHOU XINGYU AUTOMOTIV-A	CNY	300 550	0.36						
986 100	CHINA MERCHANTS BANK - A	CNY	4 630 844	5.59						
298 900	CHINA PACIFIC INSURANCE GR - A	CNY	1 143 871	1.38						
2 632 200	CHINA PETROLEUM + CHEMICAL - A	CNY	2 286 620	2.75						
977 600	CHINA YANGTZE POWER CO LTD-A	CNY	3 891 388	4.70						
985 755	CITIC SECURITIES CO-A	CNY	2 468 913	2.97						
131 060	CONTEMPORARY AMPEREX TECHN - A	CNY	3 243 436	3.92						
990 800	CRRC CORP LTD - A	CNY	1 023 648	1.23						
308 800	FUYAO GLASS INDUSTRY GROUP - A	CNY	2 036 118	2.45						
162 800	GLODON SOFTWARE CO LTD - A	CNY	214 408	0.26						
509 100	HAIER SMART HOME CO LTD - A	CNY	1 985 215	2.39						
498 980	HONGFA TECHNOLOGY CO LTD - A	CNY	1 898 561	2.29						
1 252 300	HUATAI SECURITIES CO LTD - A	CNY	2 131 232	2.57						
230 250	HUNDSUN TECHNOLOGIES INC - A	CNY	558 266	0.67						
2 510 100	IND & COMM BANK OF CHINA - A	CNY	1 968 253	2.37						
505 100	INNER MONGOLIA YILI INDUS - A	CNY	1 795 186	2.16						
319 130	INNOCARE PHARMA LTD-A	CNY	356 025	0.43						
108 602	JIANGSU CNANO TECHNOLOGY C-A	CNY	344 844	0.42						
117 248	JIANGSU HENGLI HIGHPRESSUR-A	CNY	750 883	0.90						
341 700	JIANGSU HENGRUI PHARMACEUT-A	CNY	1 806 172	2.18						
14 600	KWEICHOW MOUTAI CO LTD - A	CNY	2 942 726	3.54						
47 730	LEADER HARMONIOUS DRIVE SY - A	CNY	538 585	0.65						
301 400	LONGI GREEN ENERGY TECHNOL - A	CNY	581 048	0.70						
396 570	LUXSHARE PRECISION INDUSTR - A	CNY	2 144 360	2.58						
81 142	MAXSCEND MICROELECTRONICS - A	CNY	867 985	1.05						
269 600	MIDEA GROUP CO LTD - A	CNY	2 391 600	2.88						
657 120	NARI TECHNOLOGY CO LIMITED - A	CNY	2 253 988	2.72						
112 000	NINGBO ORIENT WIRES & CABL - A	CNY	752 084	0.91						
374 800	PING AN INSURANCE GROUP CO-A	CNY	2 129 466	2.57						
87 236	PROYA COSMETICS CO LTD-A	CNY	1 331 098	1.60						
253 800	S F HOLDING CO LTD - A	CNY	1 245 195	1.50						
896 500	SANY HEAVY INDUSTRY CO LTD - A	CNY	2 033 639	2.45						
451 200	SHANDONG SINOCERA FUNCTION - A	CNY	1 107 338	1.33						
86 800	SHANGHAI INTERNATIONAL AIR-A	CNY	384 736	0.46						
64 400	SHANGHAI JINJIANG INTERNAT - A	CNY	203 373	0.24						
253 600	SHENGYI TECHNOLOGY CO LTD -A	CNY	734 495	0.88						
83 500	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	3 341 463	4.03						
189 500	SINOSEAL HOLDING CO LTD - A	CNY	881 265	1.06						
67 600	TSINGTAO BREWERY CO LTD - A	CNY	676 238	0.81						
510 000	VENUSTECH GROUP INC-A	CNY	1 210 998	1.46						
119 615	WILL SEMICONDUCTOR LTD - A	CNY	1 634 538	1.97						
330 300	WUHU SHUNRONG SANQI INTERA - A	CNY	592 408	0.71						
42 600	WULIANGYE YIBIN CO LTD - A	CNY	749 251	0.90						
55 540	WUXI APTEC CO LTD - A	CNY	298 742	0.36						
205 040	YIFENG PHARMACY CHAIN CO L-A	CNY	691 683	0.83						
300 000	YONYOU NETWORK TECHNOLOGY - A	CNY	412 454	0.50						

# BNP PARIBAS FUNDS China Equity

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>China</i>									
5 839 188	ALIBABA GROUP HOLDING LTD	HKD	52 537 943	7.49					
573 650	BAIDU INC - A	HKD	6 240 706	0.89					
55 622	BEIGENE LTD-ADR	USD	7 935 591	1.13					
263 000	BYD COMPANY LIMITED - H	HKD	7 809 719	1.11					
7 251 000	CATHAY MEDIA AND EDUCATION	HKD	909 721	0.13					
7 380 000	CHINA MERCHANTS BANK - H	HKD	33 425 466	4.76					
32 328 000	CHINA PETROLEUM & CHEMICAL - H	HKD	20 921 933	2.98					
3 468 765	CHINA YANGTZE POWER CO LTD-A	CNY	13 807 602	1.97					
1 348 000	CHINASOFT INTERNATIONAL LTD	HKD	708 753	0.10					
485 559	CONTEMPORARY AMPEREX TECHN - A	CNY	12 016 476	1.71					
6 613 100	CRRC CORP LTD - A	CNY	6 832 341	0.97					
1 899 359	FUYAO GLASS INDUSTRY GROUP - A	CNY	12 523 701	1.78					
3 997 500	GREAT WALL MOTOR COMPANY - H	HKD	6 155 113	0.88					
3 305 695	HAIER SMART HOME CO LTD - A	CNY	12 890 427	1.84					
2 381 412	HONGFA TECHNOLOGY CO LTD - A	CNY	9 060 998	1.29					
31 982 000	IND & COMM BANK OF CHINA - H	HKD	18 983 908	2.70					
1 543 500	INNOVENT BIOLOGICS INC	HKD	7 270 109	1.04					
466 785	KANZHUN LTD - ADR	USD	8 780 226	1.25					
7 169 000	KINGDEE INTERNATIONAL SFTWR	HKD	6 707 646	0.96					
20 519	KWEICHOW MOUTAI CO LTD - A	CNY	4 135 739	0.59					
330 086	LEADER HARMONIOUS DRIVE SY - A	CNY	3 724 687	0.53					
8 152 000	LENOVO GROUP LTD	HKD	11 494 675	1.64					
332 071	MAXSCEND MICROELECTRONICS - A	CNY	3 552 201	0.51					
2 610 200	MEITUAN - B	HKD	37 029 610	5.28					
3 726 000	MINTH GROUP LTD	HKD	5 786 045	0.82					
2 236 589	NARI TECHNOLOGY CO LIMITED - A	CNY	7 671 726	1.09					
1 596 645	NETEASE INC	USD	30 503 903	4.35					
322 399	NEW ORIENTAL EDUCATIO-SP ADR	USD	25 060 074	3.57					
8 434 000	PICC PROPERTY & CASUALTY - H	HKD	10 476 481	1.49					
4 261 500	PING AN INSURANCE GROUP CO - H	HKD	19 276 371	2.75					
1 836 200	POP MART INTERNATIONAL GROUP	HKD	8 982 733	1.28					
2 651 108	SANY HEAVY INDUSTRY CO LTD - A	CNY	6 013 828	0.86					
1 440 224	SHANDONG SINOCERA FUNCTION - A	CNY	3 534 606	0.50					
1 699 600	SHENGYI TECHNOLOGY CO LTD -A	CNY	4 922 504	0.70					
309 319	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	12 378 181	1.76					
1 430 600	TENCENT HOLDINGS LTD	HKD	67 966 477	9.69					
126 880	TRIP.COM GROUP LIMITED - ADR	USD	5 963 360	0.85					
491 750	TRIP.COM GROUP LTD	HKD	23 285 538	3.32					
1 370 737	VENUSTECH GROUP INC-A	CNY	3 254 823	0.46					
588 569	WILL SEMICONDUCTOR LTD - A	CNY	8 042 792	1.15					
7 966 200	XIAOMI CORP - B	HKD	16 779 443	2.39					
1 086 652	YIFENG PHARMACY CHAIN CO L-A	CNY	3 665 716	0.52					
2 565 267	ZHEJIANG SANHUA INTELLIGEN - A	CNY	6 733 725	0.96					
225 400	ZHONGJI INNOLIGHT CO LTD - A	CNY	4 281 335	0.61					
870 243	ZHUZHOU CRRC TIMES ELECTRIC - A	CNY	5 912 999	0.84					
<i>Taiwan</i>									
118 000	ASIA VITAL COMPONENTS	TWD	2 795 856	0.40					
360 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	4 315 888	0.61					
933 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	27 870 594	3.97					
854 000	UNIMICRON TECHNOLOGY CORP	TWD	4 751 782	0.68					
81 000	WIWYNN CORP	TWD	6 625 485	0.94					
406 062	YAGEO CORPORATION	TWD	9 154 512	1.30					
					<i>Ireland</i>				
269 585	PINDUODUO INC - ADR	USD	35 841 326	5.11					
					<i>Hong Kong</i>				
1 714 400	AIA GROUP LTD	HKD	11 597 382	1.65					
					<i>Macao</i>				
3 754 800	MGM CHINA HOLDINGS LTD	HKD	5 842 829	0.83					
					<b>Total securities portfolio</b>				
					<b>694 743 605 98.98</b>				

# BNP PARIBAS FUNDS Climate Impact

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>United States of America</i>									
			<i>1 049 291 824</i>	<i>43.28</i>					
308 853	ADVANCED DRAINAGE SYSTEMS INC	USD	46 220 604	1.91		<i>Canada</i>		<i>60 622 082</i>	<i>2.50</i>
547 959	ALTAIR ENGINEERING INC - A	USD	50 145 854	2.07	2 653 098	BORALEX INC - A	CAD	60 622 082	2.50
512 337	AMERICAN WATER WORKS CO INC	USD	61 743 361	2.55		<i>Australia</i>		<i>52 789 551</i>	<i>2.18</i>
178 013	BADGER METER INC	USD	30 951 922	1.28	5 830 466	BRAMBLES LTD	AUD	52 789 551	2.18
188 835	CADENCE DESIGN SYS INCORPORATED	USD	54 223 439	2.24		<i>Spain</i>		<i>51 247 937</i>	<i>2.11</i>
113 494	CARLISLE COS INC	USD	42 910 104	1.77	3 927 045	EDP RENOVAVEIS SA	EUR	51 247 937	2.11
938 445	CARRIER GLOBAL CORP	USD	55 234 066	2.28		<i>Ireland</i>		<i>45 839 303</i>	<i>1.89</i>
931 204	DARLING INGREDIENTS INC	USD	31 930 718	1.32	576 595	KINGSPAN GROUP PLC	EUR	45 839 303	1.89
341 103	GENERAC HOLDINGS INC	USD	42 081 305	1.74		<i>Germany</i>		<i>44 893 892</i>	<i>1.85</i>
140 287	HUBBELL INC	USD	47 839 601	1.97	488 774	NEMETSCHEK AG	EUR	44 893 892	1.85
82 564	LENNOX INTERNATIONAL INC	USD	41 213 052	1.70		<i>Brazil</i>		<i>35 970 464</i>	<i>1.48</i>
243 076	LITTELFUSE INC	USD	57 968 551	2.39	2 866 271	CIA SANEAMENTO BASICO DE - ADR	USD	35 970 464	1.48
73 155	MONOLITHIC POWER SYSTEMS INC	USD	56 085 841	2.31		<i>The Netherlands</i>		<i>35 555 124</i>	<i>1.47</i>
808 292	ORMAT TECHNOLOGIES INC	USD	54 074 678	2.23	1 525 971	SIGNIFY NV	EUR	35 555 124	1.47
419 468	PTC INC	USD	71 103 104	2.92		<i>Luxembourg</i>		<i>32 377 845</i>	<i>1.34</i>
2 074 951	RAYONIER INC	USD	56 319 407	2.32	1 042 429	BEFESA SA	EUR	32 377 845	1.34
408 871	REPLIGEN CORP	USD	48 091 699	1.98		<i>Sweden</i>		<i>22 079 644</i>	<i>0.91</i>
401 468	SOLAREEDGE TECHNOLOGIES INC	USD	9 462 171	0.39	5 576 412	NIBE INDUSTRIER AB - B	SEK	22 079 644	0.91
487 877	TREX COMPANY INCORPORATED	USD	33 740 558	1.39		<i>Norway</i>		<i>15 779 179</i>	<i>0.65</i>
957 640	TRIMBLE INC	USD	49 966 157	2.06	1 413 376	TOMRA SYSTEMS ASA	NOK	15 779 179	0.65
428 229	VERTIV HOLDINGS CO	USD	34 589 955	1.43		<i>Hong Kong</i>		<i>5 365 251</i>	<i>0.22</i>
228 953	WATTS WATER TECHNOLOGIES - A	USD	39 172 486	1.62	7 614 000	VITASOY INTERNATIONAL HOLDINGS	HKD	5 365 251	0.22
1 247 575	ZURN WATER SOLUTIONS CORP	USD	34 223 191	1.41		<b>Total securities portfolio</b>		<b>2 408 033 962</b>	<b>99.30</b>
<i>United Kingdom</i>									
			<i>366 506 353</i>	<i>15.11</i>					
736 673	APTIV PLC	USD	48 403 557	2.00					
824 808	ASHTREAD GROUP PLC	GBP	51 384 512	2.12					
664 192	CRODA INTERNATIONAL PLC	GBP	30 927 995	1.28					
2 352 392	HALMA PLC	GBP	75 078 998	3.09					
997 437	PENTAIR PLC	USD	71 353 857	2.93					
1 293 992	SEVERN TRENT PLC	GBP	36 323 653	1.50					
530 244	SPIRAX-SARCO ENGINEERING PLC	GBP	53 033 781	2.19					
<i>Denmark</i>									
			<i>110 740 052</i>	<i>4.57</i>					
1 177 711	NOVOZYMES A/S - B	DKK	67 291 454	2.78					
2 009 400	VESTAS WIND SYSTEMS A/S	DKK	43 448 598	1.79					
<i>France</i>									
			<i>101 831 721</i>	<i>4.19</i>					
329 764	LEGRAND SA	EUR	30 549 337	1.26					
2 553 094	VEOLIA ENVIRONNEMENT	EUR	71 282 384	2.93					
<i>Italy</i>									
			<i>86 552 210</i>	<i>3.57</i>					
318 340	DIASORIN SPA	EUR	29 624 720	1.22					
984 564	PRYSMIAN SPA	EUR	56 927 490	2.35					
<i>Taiwan</i>									
			<i>85 393 796</i>	<i>3.51</i>					
7 634 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	85 393 796	3.51					
<i>Japan</i>									
			<i>70 628 987</i>	<i>2.92</i>					
1 438 800	AZBIL CORP	JPY	37 478 684	1.55					
229 800	SHIMANO INC	JPY	33 150 303	1.37					
<i>Switzerland</i>									
			<i>69 034 627</i>	<i>2.85</i>					
653 737	DSM-FIRMENICH AG	EUR	69 034 627	2.85					
<i>China</i>									
			<i>65 534 120</i>	<i>2.70</i>					
1 609 860	CONTEMPORARY AMPEREX TECHN - A	CNY	37 173 182	1.53					
60 486 934	XINYI SOLAR HOLDINGS LTD	HKD	28 360 938	1.17					

# BNP PARIBAS FUNDS Consumer Innovators

## Securities portfolio at 30/06/2024

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									
	<b>Shares</b>		<b>708 981 805</b>	<b>99.56</b>					
	<i>United States of America</i>								
			<i>485 982 294</i>	<i>68.23</i>					
57 681	ALPHABET INCORPORATED	USD	9 803 214	1.38					
396 808	AMAZON.COM INCORPORATED	USD	71 549 471	10.05					
35 559	APPLE INCORPORATED	USD	6 988 044	0.98					
372 557	AZEK CO INC/THE	USD	14 645 044	2.06					
110 820	BLOCK INC - A	USD	6 668 329	0.94					
7 962	BOOKING HOLDINGS INCORPORATED	USD	29 429 870	4.13					
92 915	DARDEN RESTAURANTS INC	USD	13 118 636	1.84					
58 764	DICKS SPORTING GOODS INC	USD	11 780 215	1.65					
44 055	ELECTRONIC ARTS INCORPORATED	USD	5 727 253	0.80					
47 998	ELF BEAUTY INC	USD	9 437 032	1.33					
138 635	FRONTDOOR INC	USD	4 370 867	0.61					
134 500	HILTON WORLDWIDE HOLDINGS INC	USD	27 383 158	3.85					
133 781	HOLOGIC INC	USD	9 268 243	1.30					
179 389	HOME DEPOT INCORPORATED	USD	57 618 726	8.09					
18 910	MERCADOLIBRE INC	USD	28 996 216	4.07					
41 243	MERITAGE HOMES CORP	USD	6 228 299	0.87					
35 147	MICROSOFT CORPORATION	USD	14 657 291	2.06					
360 884	NIKE INCORPORATED - B	USD	25 378 892	3.56					
81 102	PLANET FITNESS INCORPORATED - A	USD	5 568 739	0.78					
147 361	SPROUTS FARMERS MARKET INC	USD	11 502 889	1.62					
278 401	STARBUCKS CORPORATION	USD	20 222 550	2.84					
308 980	TESLA INCORPORATED	USD	57 047 784	8.01					
38 512	THE HERSHEY COMPANY	USD	6 605 702	0.93					
17 975	ULTA BEAUTY INC	USD	6 471 671	0.91					
42 335	WALT DISNEY COMPANY	USD	3 922 036	0.55					
200 206	WAYFAIR INC - A	USD	9 850 117	1.38					
214 971	YETI HOLDINGS INC	USD	7 652 105	1.07					
142 132	YUM CHINA HOLDINGS INC	USD	4 089 901	0.57					
	<i>Japan</i>								
			<i>68 623 290</i>	<i>9.63</i>					
94 900	FAST RETAILING CO LTD	JPY	22 445 374	3.15					
181 800	NINTENDO CO LTD	JPY	9 042 467	1.27					
396 700	SONY CORP	JPY	31 432 477	4.41					
298 000	TOYOTA MOTOR CORP	JPY	5 702 972	0.80					
	<i>France</i>								
			<i>59 677 751</i>	<i>8.39</i>					
39 682	LOREAL	EUR	16 271 604	2.29					
60 827	LVMH MOET HENNESSY LOUIS VUITTON	EUR	43 406 147	6.10					
	<i>Canada</i>								
			<i>34 977 072</i>	<i>4.91</i>					
67 304	LULULEMON ATHLETICA INCORPORATED	USD	18 757 830	2.63					
263 179	SHOPIFY INC - A	USD	16 219 242	2.28					
	<i>The Netherlands</i>								
			<i>14 076 763</i>	<i>1.98</i>					
36 976	FERRARI NV	EUR	14 076 763	1.98					
	<i>United Kingdom</i>								
			<i>14 048 979</i>	<i>1.97</i>					
213 817	APTIV PLC	USD	14 048 979	1.97					
	<i>China</i>								
			<i>12 553 625</i>	<i>1.77</i>					
235 500	BYD COMPANY LIMITED - H	HKD	6 524 949	0.92					
136 000	TENCENT HOLDINGS LTD	HKD	6 028 676	0.85					
	<i>Germany</i>								
			<i>11 079 755</i>	<i>1.56</i>					
49 685	ADIDAS AG	EUR	11 079 755	1.56					
						<i>Ireland</i>		<i>7 962 276</i>	<i>1.12</i>
					46 670	FLUTTER ENTERTAINMENT PLC-DI	GBP	7 962 276	1.12
					<b>Total securities portfolio</b>			<b>708 981 805</b>	<b>99.56</b>



# BNP PARIBAS FUNDS Disruptive Technology

## Securities portfolio at 30/06/2024

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										
<b>Shares</b>										
<i>United States of America</i>										
1 156 416	ADVANCED MICRO DEVICES	USD	175 024 249	3.85	1 097 280	STMICROELECTRONICS NV-NY	USD	40 215 683	0.88	
1 313 918	ALPHABET INCORPORATED	USD	223 307 827	4.91	619 500	TENCENT HOLDINGS LTD	HKD	27 461 507	0.60	
1 473 660	AMAZON.COM INCORPORATED	USD	265 719 427	5.83	81 902	GENMAB A/S	DKK	19 164 592	0.42	
340 052	AMERICAN TOWER CORP - A	USD	61 674 185	1.36	<b>Total securities portfolio</b>					
1 249 302	APPLE INCORPORATED	USD	245 512 468	5.39					<b>4 506 731 541</b>	<b>99.01</b>
221 276	ARISTA NETWORKS INCORPORATED	USD	72 360 917	1.59						
216 687	AXCELIS TECHNOLOGIES INC	USD	28 748 052	0.63						
815 550	BLOCK INC - A	USD	49 073 776	1.08						
20 991	BOOKING HOLDINGS INCORPORATED	USD	77 588 847	1.70						
2 459 584	CIENA CORP	USD	110 569 402	2.43						
2 000 374	COPART INCORPORATED	USD	101 087 246	2.22						
1 312 909	COSTAR GROUP INC	USD	90 822 555	2.00						
911 591	ENTEGRIS INCORPORATED	USD	115 166 243	2.53						
738 322	FIRST SOLAR INC	USD	155 318 011	3.41						
189 788	GARTNER INCORPORATED	USD	79 520 596	1.75						
414 404	INTERCONTINENTAL EXCHANGE INC	USD	52 930 034	1.16						
181 543	INTUIT INC	USD	111 324 353	2.45						
132 812	INTUITIVE SURGICAL INCORPORATED	USD	55 126 119	1.21						
221 049	IRHYTHM TECHNOLOGIES INC	USD	22 200 806	0.49						
314 411	MICRON TECHNOLOGY INCORPORATED	USD	38 585 938	0.85						
836 133	MICROSOFT CORPORATION	USD	348 691 062	7.65						
267 578	MONGODB INC	USD	62 406 155	1.37						
631 441	NIKE INCORPORATED - B	USD	44 405 606	0.98						
2 126 805	NVIDIA CORPORATION	USD	245 155 577	5.39						
391 867	PALO ALTO NETWORKS INC	USD	123 953 190	2.72						
441 211	PAYCOM SOFTWARE INC	USD	58 885 768	1.29						
633 340	PLEXUS CORP	USD	60 973 195	1.34						
1 987 733	PURE STORAGE INC - A	USD	119 087 787	2.62						
123 504	REGENERON PHARMACEUTICALS	USD	121 116 314	2.66						
171 313	SNOWFLAKE INCORPORATED - A	USD	21 593 350	0.47						
161 347	TRANE TECHNOLOGIES PLC	USD	49 518 888	1.09						
515 432	VISA INCORPORATED - A	USD	126 228 539	2.77						
804 610	WAYFAIR INC - A	USD	39 586 737	0.87						
<i>Israel</i>										
393 694	CYBERARK SOFTWARE LIMITED	USD	100 437 428	2.21						
2 474 827	JFROG LTD	USD	86 708 424	1.91						
360 788	MONDAY.COM LIMITED	USD	81 048 117	1.78						
<i>Taiwan</i>										
1 067 880	TAIWAN SEMICONDUCTOR - SP ADR	USD	173 182 387	3.80						
<i>The Netherlands</i>										
169 381	ASML HOLDING NV	EUR	163 317 160	3.59						
<i>Canada</i>										
1 488 244	SHOPIFY INC - A	USD	91 717 766	2.02						
<i>Germany</i>										
398 445	SIEMENS AG - REG	EUR	69 217 865	1.52						
<i>United Kingdom</i>										
870 633	APTIV PLC	USD	57 205 482	1.26						
<i>Japan</i>										
106 700	KEYENCE CORP	JPY	43 791 911	0.96						

# BNP PARIBAS FUNDS Ecosystem Restoration

## Securities portfolio at 30/06/2024

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									
	<b>Shares</b>		<b>77 122 824</b>	<b>98.45</b>					
	<i>United States of America</i>		<i>30 652 699</i>	<i>39.13</i>		<i>Norway</i>		<i>506 409</i>	<i>0.64</i>
5 172	ADVANCED DRAINAGE SYSTEMS INC	USD	774 002	0.99	29 498	AGILYX AS	NOK	79 616	0.10
45 722	AECOM	USD	3 760 147	4.80	632 513	SALMON EVOLUTION ASA	NOK	426 793	0.54
3 306	AMERICAN WATER WORKS CO INC	USD	398 417	0.51		<i>Spain</i>		<i>398 290</i>	<i>0.51</i>
1 959	CLEAN HARBORS INC	USD	413 369	0.53	116 391	ENCE ENERGIA Y CELULOSA SA	EUR	398 290	0.51
137 995	DARLING INGREDIENTS INC	USD	4 731 809	6.04		<i>Italy</i>		<i>223 831</i>	<i>0.29</i>
5 713	DEERE & CO	USD	1 991 647	2.54	76 133	AQUAFIL SPA	EUR	223 831	0.29
227 986	ENERGY RECOVERY INC	USD	2 827 090	3.61		<i>Isle of Man</i>		<i>167 884</i>	<i>0.21</i>
3 962	ITRON INC	USD	365 831	0.47	2 372 345	AGRONOMICS LTD	GBP	167 884	0.21
800 002	ORIGIN MATERIALS INC	USD	672 771	0.86		<i>Bahamas</i>		<i>137 208</i>	<i>0.18</i>
263 686	SHIMMICK CORP	USD	381 351	0.49	52 707	LOCAL BOUNTI CORP	USD	137 208	0.18
954 660	SUNNOVA ENERGY INTERNATIONAL	USD	4 970 379	6.34	<b>Total securities portfolio</b>				
68 538	TRIMBLE INC	USD	3 576 062	4.56				<b>77 122 824</b>	<b>98.45</b>
9 185	XYLEM INC	USD	1 162 362	1.48					
28 608	ZOETIS INCORPORATED	USD	4 627 462	5.91					
	<i>India</i>		<i>10 204 067</i>	<i>13.02</i>					
229 561	AWFIS SPACE SOLUTIONS LTD	INR	1 321 823	1.69					
116 727	GRAVITA INDIA LTD	INR	1 927 470	2.46					
1 051 087	JTL INDUSTRIES LTD	INR	2 616 875	3.34					
127 687	KALPATARU PROJECTS INTERNATI	INR	1 678 728	2.14					
185 659	VA TECH WABAG LTD	INR	2 659 171	3.39					
	<i>Switzerland</i>		<i>7 235 851</i>	<i>9.24</i>					
28 385	DSM-FIRMENICH AG	EUR	2 997 456	3.83					
47 400	LANDIS+GYR GROUP AG	CHF	3 573 272	4.56					
38 939	SIG GROUP AG	CHF	665 123	0.85					
	<i>Canada</i>		<i>7 018 379</i>	<i>8.95</i>					
141 621	GFL ENVIRONMENTAL INC-SUB VT	CAD	5 145 115	6.56					
12 896	WSP GLOBAL INC	CAD	1 873 264	2.39					
	<i>Sweden</i>		<i>5 835 934</i>	<i>7.45</i>					
74 459	MUNTERS GROUP AB	SEK	1 310 741	1.67					
5 159 442	OATLY GROUP AB	USD	4 525 193	5.78					
	<i>France</i>		<i>4 404 883</i>	<i>5.62</i>					
157 768	VEOLIA ENVIRONNEMENT	EUR	4 404 883	5.62					
	<i>Mexico</i>		<i>3 253 249</i>	<i>4.15</i>					
2 497 273	ORBIA ADVANCE CORP SAB DE CV	MXN	3 253 249	4.15					
	<i>Luxembourg</i>		<i>2 371 027</i>	<i>3.03</i>					
76 337	BEFESA SA	EUR	2 371 027	3.03					
	<i>China</i>		<i>1 352 985</i>	<i>1.73</i>					
1 048 500	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	1 352 985	1.73					
	<i>Ireland</i>		<i>1 096 471</i>	<i>1.40</i>					
14 494	KERRY GROUP PLC - A	EUR	1 096 471	1.40					
	<i>Denmark</i>		<i>795 640</i>	<i>1.02</i>					
13 925	NOVOZYMES A/S - B	DKK	795 640	1.02					
	<i>The Netherlands</i>		<i>734 284</i>	<i>0.94</i>					
41 749	CONSTELLIUM SE	USD	734 284	0.94					
	<i>United Kingdom</i>		<i>733 733</i>	<i>0.94</i>					
13 838	SEVERN TRENT PLC	GBP	388 447	0.50					
48 955	TATE & LYLE PLC	GBP	345 286	0.44					



# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

*Expressed in USD*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	DOMINICAN REPUBLIC 6.000% 18-19/07/2028	USD	495 500	0.12	600 000	REPUBLIC OF HUNGARY 2.125% 21-22/09/2031	USD	474 600	0.12
194 000	DOMINICAN REPUBLIC 6.600% 24-01/06/2036	USD	193 321	0.05	1 600 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	1 016 000	0.25
1 010 000	DOMINICAN REPUBLIC 7.450% 14-30/04/2044	USD	1 060 500	0.27	1 243 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	1 206 875	0.30
	<i>Qatar</i>		<i>10 340 406</i>	<i>2.57</i>	1 750 000	REPUBLIC OF HUNGARY 6.125% 23-22/05/2028	USD	1 782 813	0.45
2 500 000	QATAR PETROLEUM 1.375% 21-12/09/2026	USD	2 299 999	0.57	600 000	REPUBLIC OF HUNGARY 6.250% 23-22/09/2032	USD	617 400	0.15
2 600 000	QATAR PETROLEUM 2.250% 21-12/07/2031	USD	2 170 999	0.54	500 000	REPUBLIC OF HUNGARY 6.750% 23-25/09/2052	USD	536 188	0.13
1 500 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	1 048 125	0.26	820 000	REPUBLIC OF HUNGARY 7.625% 11-29/03/2041	USD	936 594	0.23
600 000	STATE OF QATAR 4.400% 20-16/04/2050	USD	526 125	0.13		<i>Romania</i>		<i>9 235 840</i>	<i>2.30</i>
1 500 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	1 374 375	0.34	1 500 000	ROMANIA 3.000% 20-14/02/2031	USD	1 245 000	0.31
1 000 000	STATE OF QATAR 4.750% 24-29/05/2034	USD	1 001 880	0.25	500 000	ROMANIA 3.625% 22-27/03/2032	USD	422 969	0.11
1 200 000	STATE OF QATAR 4.817% 19-14/03/2049	USD	1 122 375	0.28	800 000	ROMANIA 3.875% 15-29/10/2035	EUR	724 235	0.18
818 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	796 528	0.20	1 100 000	ROMANIA 4.000% 20-14/02/2051	USD	759 688	0.19
	<i>South Africa</i>		<i>10 254 775</i>	<i>2.56</i>	2 000 000	ROMANIA 5.250% 24-30/05/2032	EUR	2 086 563	0.52
1 500 000	REPUBLIC OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	1 376 250	0.34	1 462 000	ROMANIA 5.875% 24-30/01/2029	USD	1 452 406	0.36
800 000	REPUBLIC OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	766 000	0.19	750 000	ROMANIA 6.000% 22-25/05/2034	USD	736 641	0.18
1 000 000	REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029	USD	913 750	0.23	1 400 000	ROMANIA 6.375% 24-30/01/2034	USD	1 405 880	0.35
1 000 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	753 750	0.19	372 000	ROMANIA 7.625% 23-17/01/2053	USD	402 458	0.10
2 000 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 505 000	0.38		<i>Colombia</i>		<i>9 162 753</i>	<i>2.29</i>
2 000 000	REPUBLIC OF SOUTH AFRICA 5.875% 13-16/09/2025	USD	1 990 000	0.50	2 000 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	1 534 000	0.38
2 220 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	2 056 275	0.51	500 000	REPUBLIC OF COLOMBIA 3.875% 17-25/04/2027	USD	470 000	0.12
1 100 000	REPUBLIC OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	893 750	0.22	1 200 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	720 600	0.18
	<i>Cayman Islands</i>		<i>9 668 808</i>	<i>2.42</i>	400 000	REPUBLIC OF COLOMBIA 4.500% 15-28/01/2026	USD	391 000	0.10
2 838 000	DP WORLD CRESCEN 5.500% 23-13/09/2033	USD	2 846 868	0.71	1 500 000	REPUBLIC OF COLOMBIA 5.000% 15-15/06/2045	USD	1 053 750	0.26
500 000	GACI FIRST INVESTMENT 4.875% 23-14/02/2035	USD	473 125	0.12	1 516 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	1 274 198	0.32
647 000	GACI FIRST INVESTMENT 5.125% 23-14/02/2053	USD	560 868	0.14	680 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	659 940	0.16
2 429 000	GACI FIRST INVESTMENT 5.375% 22-13/10/2122	USD	2 079 072	0.52	1 169 000	REPUBLIC OF COLOMBIA 7.500% 23-02/02/2034	USD	1 169 585	0.29
1 100 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	1 087 625	0.27	1 111 000	REPUBLIC OF COLOMBIA 8.000% 23-14/11/2035	USD	1 140 997	0.29
2 500 000	KSA SUKUK LIMITED 2.250% 21-17/05/2031	USD	2 100 781	0.53	711 000	REPUBLIC OF COLOMBIA 8.750% 23-14/11/2053	USD	748 683	0.19
500 000	NOGAHOLDING 6.625% 23-25/05/2033	USD	520 469	0.13		<i>Oman</i>		<i>9 147 997</i>	<i>2.29</i>
	<i>Panama</i>		<i>9 577 904</i>	<i>2.38</i>	1 500 000	OMAN INTRNL BOND 4.750% 16-15/06/2026	USD	1 470 469	0.37
500 000	PANAMA 2.252% 20-29/09/2032	USD	359 750	0.09	1 500 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	1 544 063	0.39
1 000 000	PANAMA 3.160% 19-23/01/2030	USD	843 500	0.21	500 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	498 750	0.12
2 700 000	PANAMA 3.870% 19-23/07/2060	USD	1 538 156	0.38	3 510 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	3 574 715	0.90
1 000 000	PANAMA 3.875% 16-17/03/2028	USD	923 500	0.23	2 000 000	OMAN INTRNL BOND 6.750% 20-28/10/2027	USD	2 060 000	0.51
500 000	PANAMA 4.500% 18-16/04/2050	USD	336 875	0.08		<i>Peru</i>		<i>9 117 927</i>	<i>2.28</i>
1 000 000	PANAMA 4.500% 20-01/04/2056	USD	648 000	0.16	1 683 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	944 058	0.24
971 000	PANAMA 6.400% 22-14/02/2035	USD	920 508	0.23	1 000 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	856 500	0.21
460 000	PANAMA 6.700% 06-26/01/2036	USD	448 356	0.11	4 000 000	REPUBLIC OF PERU 3.000% 21-15/01/2034	USD	3 256 249	0.81
1 760 000	PANAMA 6.875% 23-31/01/2036	USD	1 722 050	0.43	1 000 000	REPUBLIC OF PERU 4.125% 15-25/08/2027	USD	967 813	0.24
500 000	PANAMA 7.125% 05-29/01/2026	USD	509 375	0.13	1 500 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	1 462 500	0.37
350 000	PANAMA 7.500% 24-01/03/2031	USD	366 078	0.09	500 000	REPUBLIC OF PERU 7.350% 05-21/07/2025	USD	509 844	0.13
400 000	PANAMA 8.000% 24-01/03/2038	USD	421 600	0.11	920 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 120 963	0.28
500 000	PANAMA 8.875% 97-30/09/2027	USD	540 156	0.13		<i>Philippines</i>		<i>8 575 801</i>	<i>2.16</i>
	<i>Hungary</i>		<i>9 252 675</i>	<i>2.30</i>	2 000 000	PHILIPPINES GOVERNMENT 1.750% 21-28/04/2041	EUR	1 523 225	0.38
750 000	HUNGARY 5.500% 24-26/03/2036	USD	720 938	0.18	800 000	PHILIPPINES GOVERNMENT 4.200% 22-29/03/2047	USD	666 500	0.17
636 000	MVM ENERGETIKA 6.500% 24-13/03/2031	USD	638 112	0.16	592 000	PHILIPPINES GOVERNMENT 5.000% 23-17/07/2033	USD	584 230	0.15
750 000	MVM ENERGETIKA 7.500% 23-09/06/2028	USD	779 766	0.19					
638 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	543 389	0.14					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	PHILIPPINES GOVERNMENT 6.375% 09-23/10/2034	USD	547 188	0.14	1 750 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	893 375	0.22
133 333	PHILIPPINES GOVERNMENT 7.500% 06-25/09/2024	USD	133 823	0.03	4 200 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	2 144 100	0.54
3 775 000	PHILIPPINES GOVERNMENT 9.500% 05-02/02/2030	USD	4 550 054	1.15	1 000 000	REPUBLIC OF GHANA 8.950% 19-26/03/2051	USD	510 000	0.13
500 000	REPUBLIC OF PHILIPPINES 7.750% 06-14/01/2031	USD	570 781	0.14		<i>Poland</i>		5 978 194	1.49
	<i>Ivory Coast</i>		7 655 981	1.93	1 000 000	BANK GOSPODARSTW 5.375% 23-22/05/2033	USD	990 400	0.25
990 000	IVORY COAST - PDI 6.125% 17-15/06/2033	USD	872 438	0.22	1 200 000	REPUBLIC OF POLAND 3.250% 16-06/04/2026	USD	1 167 180	0.29
400 000	IVORY COAST - PDI 6.375% 15-03/03/2028	USD	386 500	0.10	1 200 000	REPUBLIC OF POLAND 4.875% 23-04/10/2033	USD	1 170 228	0.29
1 817 000	IVORY COAST - PDI 7.625% 24-30/01/2033	USD	1 760 219	0.44	1 500 000	REPUBLIC OF POLAND 5.125% 24-18/09/2034	USD	1 475 850	0.37
4 805 000	IVORY COAST - PDI 8.250% 24-30/01/2037	USD	4 636 824	1.17	1 200 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	1 174 536	0.29
	<i>Bahrain</i>		7 456 829	1.86		<i>Uruguay</i>		5 333 541	1.32
1 000 000	BAHRAIN 4.250% 21-25/01/2028	USD	939 063	0.23	1 200 000	URUGUAY 4.975% 18-20/04/2055	USD	1 095 750	0.27
1 750 000	BAHRAIN 5.625% 21-18/05/2034	USD	1 568 438	0.39	1 800 000	URUGUAY 5.100% 14-18/06/2050	USD	1 698 750	0.42
750 000	BAHRAIN 6.750% 17-20/09/2029	USD	760 781	0.19	384 816	URUGUAY 5.750% 22-28/10/2034	USD	400 978	0.10
500 000	BAHRAIN 6.875% 18-05/10/2025	USD	503 750	0.13	1 800 000	URUGUAY 7.625% 06-21/03/2036	USD	2 138 063	0.53
975 000	BAHRAIN 7.500% 17-20/09/2047	USD	930 516	0.23		<i>Senegal</i>		5 248 124	1.31
1 500 000	BAHRAIN 7.500% 24-12/02/2036	USD	1 531 406	0.38	3 700 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	3 094 124	0.77
1 200 000	OIL & GAS HOLDINGING 7.500% 17-25/10/2027	USD	1 222 875	0.31	3 000 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	2 154 000	0.54
	<i>Ukraine</i>		7 380 643	1.83		<i>Morocco</i>		5 161 799	1.29
3 350 000	UKRAINE GOVERNMENT 6.750% 19-20/06/2028	EUR	1 005 302	0.25	500 000	MOROCCO KINGDOM 3.000% 20-15/12/2032	USD	402 031	0.10
1 610 000	UKRAINE GOVERNMENT 6.876% 21-21/05/2031	USD	458 850	0.11	3 199 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	2 194 313	0.55
9 007 000	UKRAINE GOVERNMENT 7.253% 20-15/03/2035	USD	2 562 491	0.64	500 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	440 938	0.11
2 585 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	736 725	0.18	1 640 000	MOROCCO KINGDOM 5.950% 23-08/03/2028	USD	1 644 100	0.41
3 000 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2026	USD	924 000	0.23	466 000	MOROCCO KINGDOM 6.500% 23-08/09/2033	USD	480 417	0.12
5 350 000	UKRAINE GOVERNMENT 9.750% 18-01/11/2030	USD	1 693 275	0.42		<i>Saudi Arabia</i>		5 041 129	1.25
	<i>Sri Lanka</i>		6 658 213	1.65	500 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	326 250	0.08
1 500 000	REPUBLIC OF SRI LANKA 5.875% 12-25/07/2049	USD	847 665	0.21	2 000 000	SAUDI INT BOND 3.750% 20-21/01/2055	USD	1 412 500	0.35
1 650 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	968 344	0.24	1 350 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	1 094 344	0.27
570 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	334 341	0.08	500 000	SAUDI INT BOND 4.875% 23-18/07/2033	USD	488 125	0.12
240 000	REPUBLIC OF SRI LANKA 6.850% 19-31/12/2049	USD	136 226	0.03	557 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	490 160	0.12
5 800 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	3 314 699	0.83	800 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	742 750	0.19
1 800 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	1 056 938	0.26	500 000	SAUDI INT BOND 5.750% 24-16/01/2054	USD	487 000	0.12
	<i>Nigeria</i>		6 280 955	1.57		<i>Kenya</i>		4 829 560	1.21
1 400 000	REPUBLIC OF NIGERIA 6.500% 17-28/11/2027	USD	1 295 438	0.32	400 000	REPUBLIC OF KENYA 7.000% 19-22/05/2027	USD	380 500	0.10
1 600 000	REPUBLIC OF NIGERIA 7.375% 21-28/09/2033	USD	1 307 500	0.33	600 000	REPUBLIC OF KENYA 7.250% 18-28/02/2028	USD	544 688	0.14
500 000	REPUBLIC OF NIGERIA 7.696% 18-23/02/2038	USD	387 031	0.10	1 000 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	775 410	0.19
1 420 000	REPUBLIC OF NIGERIA 7.875% 17-16/02/2032	USD	1 228 300	0.31	3 285 000	REPUBLIC OF KENYA 9.750% 24-16/02/2031	USD	3 128 962	0.78
1 419 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	1 089 083	0.27		<i>Serbia</i>		4 384 982	1.09
600 000	REPUBLIC OF NIGERIA 8.375% 22-24/03/2029	USD	562 500	0.14	900 000	SERBIA REPUBLIC 2.125% 20-01/12/2030	USD	717 188	0.18
470 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	411 103	0.10	857 000	SERBIA REPUBLIC 6.000% 24-12/06/2034	USD	843 074	0.21
	<i>Ghana</i>		6 100 114	1.53	1 600 000	SERBIA REPUBLIC 6.250% 23-26/05/2028	USD	1 619 000	0.40
1 000 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	506 875	0.13	1 189 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	1 205 720	0.30
2 300 000	REPUBLIC OF GHANA 8.125% 14-18/01/2026	USD	1 187 375	0.30					
1 679 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	858 389	0.21					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<b>Hong Kong</b>		<b>4 314 624</b>	<b>1.08</b>		<b>Kazakhstan</b>		<b>2 813 795</b>	<b>0.70</b>
2 500 000	CNAC HK FINBRID 3.000% 20-22/09/2030	USD	2 183 124	0.55	1 125 000	KAZAKH DEVELOPME 5.500% 24-15/04/2027	USD	1 119 375	0.28
600 000	HUARONG FINANCE 2019 3.875% 19-13/11/2029	USD	521 772	0.13	600 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	692 250	0.17
1 900 000	SHIMAO GROUP HOL 3.450% 21-11/01/2031	USD	92 625	0.02	256 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	247 920	0.06
11 400 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	555 750	0.14	800 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	754 250	0.19
900 000	SINOCHEM OVERSEA 6.300% 10-12/11/2040	USD	961 353	0.24		<b>The Netherlands</b>		<b>2 641 939</b>	<b>0.66</b>
	<b>Malaysia</b>		<b>4 167 966</b>	<b>1.04</b>	900 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	879 188	0.22
1 313 000	PETRONAS 7.625% 96 -15/10/2026	USD	1 379 188	0.34	1 000 000	MDGH - GMTN BV 2.875% 20-21/05/2030	USD	890 313	0.22
1 750 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	1 506 173	0.38	1 100 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	872 438	0.22
1 500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	1 282 605	0.32		<b>India</b>		<b>2 628 867</b>	<b>0.66</b>
	<b>United States of America</b>		<b>3 984 687</b>	<b>1.01</b>	2 392 000	EX - IM BANK OF INDIA 3.250% 20-15/01/2030	USD	2 151 054	0.54
4 000 000	US TREASURY N/B 3.250% 22-31/08/2024	USD	3 984 687	1.01	500 000	EX - IM BANK OF INDIA 3.875% 18-01/02/2028	USD	477 813	0.12
	<b>Guatemala</b>		<b>3 980 478</b>	<b>0.99</b>		<b>Vietnam</b>		<b>2 583 749</b>	<b>0.65</b>
1 000 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	813 125	0.20	2 600 000	REPUBLIC OF VIETNAM 4.800% 14-19/11/2024	USD	2 583 749	0.65
1 430 000	REPUBLIC OF GUATEMALA 4.375% 17-05/06/2027	USD	1 363 416	0.34		<b>El Salvador</b>		<b>2 463 416</b>	<b>0.60</b>
500 000	REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050	USD	451 406	0.11	831 000	EL SALVADOR REPUBLIC 6.375% 14-18/01/2027	USD	737 097	0.18
1 350 000	REPUBLIC OF GUATEMALA 6.600% 23-13/06/2036	USD	1 352 531	0.34	508 000	EL SALVADOR REPUBLIC 7.125% 19-20/01/2050	USD	321 786	0.08
	<b>Angola</b>		<b>3 857 994</b>	<b>0.95</b>	500 000	EL SALVADOR REPUBLIC 7.625% 11-01/02/2041	USD	336 500	0.08
500 000	REPUBLIC OF ANGOLA 8.000% 19-26/11/2029	USD	449 375	0.11	370 000	EL SALVADOR REPUBLIC 8.250% 02-10/04/2032	USD	288 970	0.07
820 000	REPUBLIC OF ANGOLA 8.250% 18-09/05/2028	USD	769 775	0.19	1 000 000	EL SALVADOR REPUBLIC 9.500% 20-15/07/2052	USD	779 063	0.19
1 100 000	REPUBLIC OF ANGOLA 8.750% 22-14/04/2032	USD	973 844	0.24		<b>Jamaica</b>		<b>2 249 272</b>	<b>0.56</b>
500 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	410 156	0.10	1 130 000	JAMAICA GOVERNMENT 7.875% 15-28/07/2045	USD	1 313 272	0.33
1 500 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	1 254 844	0.31	800 000	JAMAICA GOVERNMENT 8.000% 07-15/03/2039	USD	936 000	0.23
	<b>Tunisia</b>		<b>3 531 608</b>	<b>0.88</b>		<b>Luxembourg</b>		<b>2 168 574</b>	<b>0.54</b>
1 770 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	1 681 500	0.42	1 020 000	GAZPROM 5.150% 19-11/02/2026	USD	739 500	0.18
2 000 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	1 850 108	0.46	1 800 000	GAZPROM 7.288% 07-16/08/2037	USD	1 429 074	0.36
	<b>Paraguay</b>		<b>3 373 809</b>	<b>0.84</b>		<b>Azerbaijan</b>		<b>1 992 460</b>	<b>0.50</b>
200 000	PARAGUAY 2.739% 21-29/01/2033	USD	160 875	0.04	1 000 000	REPUBLIC OF AZERBAIJAN 5.125% 17-01/09/2029	USD	969 960	0.24
600 000	PARAGUAY 4.950% 20-28/04/2031	USD	572 438	0.14	1 000 000	STATE OIL CO AZE 6.950% 15-18/03/2030	USD	1 022 500	0.26
461 000	PARAGUAY 5.000% 16-15/04/2026	USD	454 209	0.11		<b>Cameroon</b>		<b>1 830 281</b>	<b>0.46</b>
500 000	PARAGUAY 5.400% 19-30/03/2050	USD	432 188	0.11	2 200 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	1 830 281	0.46
263 000	PARAGUAY 6.000% 24-09/02/2036	USD	262 836	0.07		<b>Benin</b>		<b>1 707 750</b>	<b>0.43</b>
1 560 000	PARAGUAY 6.100% 14-11/08/2044	USD	1 491 263	0.37	1 840 000	BENIN INTERNATIONAL BOND 7.960% 24-13/02/2038	USD	1 707 750	0.43
	<b>Costa Rica</b>		<b>3 237 280</b>	<b>0.82</b>		<b>Trinidad &amp; Tobago</b>		<b>1 661 719</b>	<b>0.42</b>
400 000	COSTA RICA 5.625% 13-30/04/2043	USD	356 625	0.09	600 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	583 500	0.15
500 000	COSTA RICA 6.125% 19-19/02/2031	USD	501 719	0.13	600 000	TRINIDAD & TOBAGO 5.950% 23-14/01/2031	USD	592 125	0.15
967 000	COSTA RICA 6.550% 23-03/04/2034	USD	989 060	0.25	500 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	486 094	0.12
500 000	COSTA RICA 7.158% 15-12/03/2045	USD	515 938	0.13		<b>Uzbekistan</b>		<b>1 573 125</b>	<b>0.39</b>
500 000	COSTA RICA 7.300% 23-13/11/2054	USD	520 938	0.13	200 000	REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029	USD	186 750	0.05
400 000	INSTITUTO COSTAR 6.375% 13-15/05/2043	USD	353 000	0.09	1 000 000	UZBEK INTERNATIONAL BOND 6.900% 24-28/02/2032	USD	973 750	0.24
	<b>Pakistan</b>		<b>2 882 848</b>	<b>0.73</b>	400 000	UZBEK INTERNATIONAL BOND 7.850% 23-12/10/2028	USD	412 625	0.10
1 858 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	1 461 433	0.37		<b>Gabon</b>		<b>1 272 316</b>	<b>0.32</b>
1 500 000	REPUBLIC OF PAKISTAN 8.250% 15-30/09/2025	USD	1 421 415	0.36	800 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	604 000	0.15
					732 000	REPUBLIC OF GABON 6.950% 15-16/06/2025	USD	668 316	0.17

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

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>1 162 201</i>	<i>0.28</i>		<b>Floating rate bonds</b>		<b>17 159 418</b>	<b>4.27</b>
6 900 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	552 000	0.14		<i>Mexico</i>		<i>5 216 412</i>	<i>1.31</i>
2 900 000	KWG GROUP 6.300% 20-13/02/2026	USD	159 500	0.04	4 888 000	CEMEX SAB 23-14/06/2171 FRN	USD	5 216 412	1.31
3 600 000	LOGAN PROPERTY H 6.900% 19-09/06/2049	USD	292 500	0.07		<i>Argentina</i>		<i>4 979 681</i>	<i>1.24</i>
139 679	SUNAC CHINA HOLDING 6.000% 23-30/09/2025	USD	17 809	0.00	1 822 649	ARGENTINA 20-09/01/2038 SR FRN	USD	836 596	0.21
139 849	SUNAC CHINA HOLDING 6.250% 23-30/09/2026	USD	15 573	0.00	3 590 363	ARGENTINA 20-09/07/2030 SR FRN	USD	2 014 194	0.50
280 038	SUNAC CHINA HOLDING 6.500% 23-30/09/2027	USD	29 084	0.01	1 802 121	ARGENTINA 20-09/07/2035 SR FRN	USD	756 891	0.19
420 566	SUNAC CHINA HOLDING 6.750% 23-30/09/2028	USD	41 005	0.01	3 500 000	ARGENTINA 20-09/07/2041 SR FRN	USD	1 372 000	0.34
421 074	SUNAC CHINA HOLDING 7.000% 23-30/09/2029	USD	37 897	0.01		<i>Ecuador</i>		<i>3 630 789</i>	<i>0.90</i>
198 039	SUNAC CHINA HOLDING 7.250% 23-30/09/2030	USD	16 833	0.00	373 440	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	236 318	0.06
	<i>Mongolia</i>		<i>1 038 143</i>	<i>0.26</i>	1 455 451	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	695 888	0.17
1 000 000	MONGOLIA 4.450% 21-07/07/2031	USD	843 955	0.21	2 204 373	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	1 098 742	0.27
200 000	MONGOLIA 5.125% 20-07/04/2026	USD	194 188	0.05	3 533 120	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	1 599 841	0.40
	<i>Zambia</i>		<i>1 023 903</i>	<i>0.26</i>		<i>Zambia</i>		<i>2 218 294</i>	<i>0.55</i>
2 094 943	ZAMBIA REPUBLIC OF 0.500% 24-31/12/2053	USD	1 023 903	0.26	2 638 077	ZAMBIA REPUBLIC OF 24-30/06/2033 SR FRN	USD	2 218 294	0.55
	<i>Kuwait</i>		<i>961 250</i>	<i>0.24</i>		<i>Mozambique</i>		<i>698 410</i>	<i>0.17</i>
1 000 000	KUWAIT INTERNATIONAL BOND 3.500% 17-20/03/2027	USD	961 250	0.24	844 000	REPUBLIC OF MOZAMBIQUE 19-15/09/2031 SR FRN	USD	698 410	0.17
	<i>Argentina</i>		<i>893 939</i>	<i>0.22</i>		<i>Luxembourg</i>		<i>213 861</i>	<i>0.05</i>
1 564 026	ARGENTINA 1.000% 20-09/07/2029	USD	893 939	0.22	320 232	ECUADOR SOC BON 20-30/01/2035 SR FRN	USD	213 861	0.05
	<i>Honduras</i>		<i>834 344</i>	<i>0.21</i>		<i>Surinam</i>		<i>201 971</i>	<i>0.05</i>
200 000	HONDURAS GOVERNMENT 5.625% 20-24/06/2030	USD	170 438	0.04	259 000	SURINAME INTERNATIONAL 23-31/12/2050 FRN	USD	201 971	0.05
700 000	HONDURAS GOVERNMENT 6.250% 17-19/01/2027	USD	663 906	0.17		<b>Other transferable securities</b>		<b>2 138 625</b>	<b>0.53</b>
	<i>Montenegro</i>		<i>803 000</i>	<i>0.20</i>		<b>Bonds</b>		<b>2 138 625</b>	<b>0.53</b>
800 000	MONTENEGRO REPUBLIC 7.250% 24-12/03/2031	USD	803 000	0.20		<i>Venezuela</i>		<i>1 731 375</i>	<i>0.43</i>
	<i>Ethiopia</i>		<i>720 625</i>	<i>0.18</i>	12 150 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	1 731 375	0.43
1 000 000	ETHIOPIA 6.625% 14-11/12/2024	USD	720 625	0.18		<i>Lebanon</i>		<i>317 250</i>	<i>0.08</i>
	<i>Tajikistan</i>		<i>539 541</i>	<i>0.13</i>	4 700 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026 DFLT	USD	317 250	0.08
570 000	TAJKISTAN INT BOND 7.125% 17-14/09/2027	USD	539 541	0.13		<i>China</i>		<i>90 000</i>	<i>0.02</i>
	<i>Surinam</i>		<i>502 527</i>	<i>0.13</i>	2 000 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	90 000	0.02
538 903	SURINAME INTERNATIONAL 7.950% 23-15/07/2033	USD	502 527	0.13		<b>Money Market Instruments</b>		<b>4 982 582</b>	<b>1.26</b>
	<i>Bolivia</i>		<i>453 000</i>	<i>0.12</i>		<i>United States of America</i>		<i>4 982 582</i>	<i>1.26</i>
200 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	111 000	0.03	5 000 000	US TREASURY BILL 0.000% 24-25/07/2024	USD	4 982 582	1.26
600 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	342 000	0.09		<b>Shares/Units in investment funds</b>		<b>24 808 313</b>	<b>6.22</b>
	<i>Papua New Guinea</i>		<i>443 058</i>	<i>0.11</i>		<i>Luxembourg</i>		<i>24 808 313</i>	<i>6.22</i>
465 000	PNG GOVERNMENT INTERNATIONAL BO 8.375% 18-04/10/2028	USD	443 058	0.11	41.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	4 353 192	1.10
	<i>Armenia</i>		<i>389 531</i>	<i>0.10</i>	141 471.29	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	20 455 121	5.12
450 000	ARMENIA 3.950% 19-26/09/2029	USD	389 531	0.10		<b>Total securities portfolio</b>		<b>393 530 391</b>	<b>98.35</b>
	<i>Ireland</i>		<i>0</i>	<i>0.00</i>					
2 344 000	GTLK EUROPE CAPITAL DAC 4.800% 20-26/02/2028	USD	0	0.00					
2 000 000	GTLK EUROPE CAPITAL DAC 4.949% 19-18/02/2026	USD	0	0.00					
1 222 000	GTLK EUROPE CAPITAL DAC 5.125% 17-31/12/2049	USD	0	0.00					
	<b>Convertible bonds</b>		<b>25 784</b>	<b>0.01</b>					
	<i>China</i>		<i>25 784</i>	<i>0.01</i>					
399 757	SUNAC CHINA HOLDING 1.000% 23-30/09/2032 CV	USD	25 784	0.01					

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>				<b>927</b>	<b>0.00</b>				
<i>Kazakhstan</i>									
308 936	FORTEBANK JSC -SPON GDR REGS	USD	927	0.00					
<b>Bonds</b>				<b>220 605 379</b>	<b>87.15</b>				
<i>Brazil</i>									
25 500 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	4 407 443	1.74	810 000 000	INT BK RECON&DEV 6.250% 22-27/04/2026	CLP	869 702	0.34
55 530 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	9 273 877	3.67	23 000 000 000	INT BK RECON&DEV 6.250% 23-12/01/2028	IDR	1 388 151	0.55
4 800 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	777 273	0.31	55 000 000	INT BK RECON&DEV 6.500% 23-17/04/2030	INR	641 037	0.25
3 600 000	BRAZIL NTN-F 10.000% 22-01/01/2033 FLAT	BRL	572 625	0.23	51 000 000	INTERAMER DEV BANK 7.000% 23-08/08/2033	INR	605 119	0.24
1 000 000	BRAZIL NTN-F 10.000% 24-01/01/2035 FLAT	BRL	157 183	0.06	55 000 000	INTERAMER DEV BANK 7.000% 24-25/01/2029	INR	656 142	0.26
14 000 000	BRAZIL-LTN 0.000% 22-01/01/2026 FLAT	BRL	2 134 245	0.84	59 300 000	INTERNATIONAL FINANCE CORP 0.000% 17-20/01/2037	MXN	982 837	0.39
500 000	REPUBLIC OF BRAZIL 3.875% 20-12/06/2030	USD	441 250	0.17	27 600 000	INTERNATIONAL FINANCE CORP 0.000% 17-21/11/2047	MXN	168 691	0.07
300 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	213 900	0.08	44 000 000	INTERNATIONAL FINANCE CORP 0.000% 18-22/02/2038	MXN	663 011	0.26
790 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	652 935	0.26	73 000 000	INTERNATIONAL FINANCE CORP 0.000% 18-23/03/2038	MXN	1 096 116	0.43
328 000	REPUBLIC OF BRAZIL 6.000% 23-20/10/2033	USD	315 208	0.12	35 000 000	INTERNATIONAL FINANCE CORP 0.000% 22-07/11/2047	MXN	192 366	0.08
562 000	REPUBLIC OF BRAZIL 6.250% 23-18/03/2031	USD	557 504	0.22	2 600 000 000	INTERNATIONAL FINANCE CORP 0.000% 23-01/02/2038	COP	178 006	0.07
1 429 000	REPUBLIC OF BRAZIL 7.125% 24-13/05/2054	USD	1 379 700	0.55	5 500 000 000	INTERNATIONAL FINANCE CORP 12.000% 22-03/11/2027	COP	1 394 670	0.55
<i>Mexico</i>									
9 800 000	AMERICA MOVIL SA 10.300% 24-30/01/2034	MXN	516 383	0.20	17 000 000	INTERNATIONAL FINANCE CORP 7.000% 17-20/07/2027	MXN	851 210	0.34
32 610 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	1 675 310	0.66	<i>Malaysia</i>				
500 000	COMISION FEDERAL 4.688% 22-15/05/2029	USD	466 563	0.18	8 600 000	MALAYSIA INVEST 3.422% 20-30/09/2027	MYR	1 817 214	0.72
15 000 000	COMISION FEDERAL 8.180% 17-23/12/2027	MXN	733 533	0.29	2 600 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	541 972	0.21
12 300 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	578 038	0.23	7 440 000	MALAYSIA INVEST 3.726% 19-31/03/2026	MYR	1 585 380	0.63
11 400 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	556 313	0.22	1 300 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	292 927	0.12
109 800 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	4 848 549	1.92	2 710 000	MALAYSIA INVEST 5.357% 22-15/05/2052	MYR	677 862	0.27
6 300 000	MEXICAN BONOS 8.000% 17-07/11/2047	MXN	281 817	0.11	930 000	MALAYSIAN GOVERNMENT 3.582% 22-15/07/2032	MYR	193 589	0.08
10 000 000	MEXICAN BONOS 8.000% 22-31/07/2053	MXN	443 165	0.18	5 324 000	MALAYSIAN GOVERNMENT 3.733% 13-15/06/2028	MYR	1 133 638	0.45
2 000 000	MEXICAN BONOS 8.000% 23-24/05/2035	MXN	95 114	0.04	4 840 000	MALAYSIAN GOVERNMENT 3.828% 19-05/07/2034	MYR	1 023 091	0.40
250 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	207 109	0.08	6 300 000	MALAYSIAN GOVERNMENT 3.885% 19-15/08/2029	MYR	1 349 737	0.53
200 000	UNITED MEXICAN 3.750% 21-19/04/2071	USD	120 100	0.05	3 780 000	MALAYSIAN GOVERNMENT 4.065% 20-15/06/2050	MYR	782 535	0.31
500 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	363 500	0.14	3 200 000	MALAYSIAN GOVERNMENT 4.392% 11-15/04/2026	MYR	689 759	0.27
2 400 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	1 805 250	0.71	890 000	MALAYSIAN GOVERNMENT 4.642% 18-07/11/2033	MYR	200 167	0.08
800 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	641 000	0.25	8 755 000	MALAYSIAN GOVERNMENT 4.762% 17-07/04/2037	MYR	1 999 676	0.79
714 000	UNITED MEXICAN 5.000% 24-07/05/2029	USD	696 819	0.28	1 300 000	MALAYSIAN GOVERNMENT 4.893% 18-08/06/2038	MYR	301 199	0.12
382 000	UNITED MEXICAN 6.000% 24-07/05/2036	USD	372 068	0.15	<i>South Africa</i>				
294 000	UNITED MEXICAN 6.338% 23-04/05/2053	USD	276 654	0.11	12 000 000	DEV BANK S. AFRICA 0.000% 97-31/12/2027	ZAR	443 382	0.18
322 000	UNITED MEXICAN 6.400% 24-07/05/2054	USD	306 303	0.12	200 000	REPUBLIC OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	191 500	0.08
					300 000	REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029	USD	274 125	0.11
<i>United States of America</i>									
30 000 000	INT BK RECON&DEV 0.000% 15-29/05/2035	ZAR	576 187	0.23	1 800 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 354 500	0.54
40 000 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	1 645 507	0.65	500 000	REPUBLIC OF SOUTH AFRICA 5.875% 13-16/09/2025	USD	497 500	0.20
7 000 000	INT BK RECON&DEV 0.000% 23-08/02/2038	BRL	318 335	0.13	500 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	463 125	0.18
15 500 000 000	INT BK RECON&DEV 5.350% 22-09/02/2029	IDR	897 001	0.35	52 000 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	2 482 857	0.98
					44 100 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	1 900 189	0.75
					38 350 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	1 572 923	0.62
					12 570 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	581 846	0.23
					41 730 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	1 800 109	0.71
					<i>Indonesia</i>				
					500 000	INDONESIA GOVERNMENT 3.700% 19-30/10/2049	USD	380 781	0.15
					1 000 000	INDONESIA GOVERNMENT 4.450% 20-15/04/2070	USD	820 938	0.32
					7 450 000 000	INDONESIA GOVERNMENT 6.500% 20-15/02/2031	IDR	442 041	0.17

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
13 000 000 000	INDONESIA GOVERNMENT 7.000% 19-15/09/2030	IDR	794 028	0.31	2 670 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	714 599	0.28	
13 400 000 000	INDONESIA GOVERNMENT 7.125% 21-15/06/2042	IDR	816 201	0.32	500 000	REPUBLIC OF PERU 7.350% 05-21/07/2025	USD	509 844	0.20	
1 580 000 000	INDONESIA GOVERNMENT 7.125% 22-15/06/2043	IDR	96 619	0.04	5 525 000	REPUBLIC OF PERU 7.600% 24-12/08/2039	PEN	1 456 292	0.58	
2 125 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	133 007	0.05	890 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 084 409	0.43	
7 885 000 000	INDONESIA GOVERNMENT 7.500% 16-15/08/2032	IDR	492 857	0.19	<i>Colombia</i>				<i>6 206 919</i>	<i>2.46</i>
8 200 000 000	INDONESIA GOVERNMENT 7.500% 17-15/05/2038	IDR	516 017	0.20	840 000 000	COLOMBIA TES 6.250% 21-09/07/2036	COP	139 399	0.06	
4 822 000 000	INDONESIA GOVERNMENT 8.250% 15-15/05/2036	IDR	321 259	0.13	5 538 900 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	1 081 897	0.43	
27 400 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	1 823 811	0.72	4 700 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	886 509	0.35	
15 300 000 000	INDONESIA GOVERNMENT 8.375% 19-15/04/2039	IDR	1 039 951	0.41	1 340 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	208 905	0.08	
6 700 000 000	INDONESIA GOVERNMENT 9.500% 10-15/07/2031	IDR	464 405	0.18	4 050 000 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	808 534	0.32	
636 000	INDONESIA REPUBLIC 4.700% 24-10/02/2034	USD	613 740	0.24	1 100 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	660 550	0.26	
500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	415 156	0.16	400 000	REPUBLIC OF COLOMBIA 4.500% 15-28/01/2026	USD	391 000	0.15	
900 000	SBSN INDO III 5.600% 23-15/11/2033	USD	924 469	0.37	414 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	347 967	0.14	
<i>Supranational</i>			<i>7 809 460</i>	<i>3.09</i>	876 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	850 158	0.34	
70 000 000	ASIAN INFRASTRUC 0.000% 24-21/06/2044	MXN	464 166	0.18	400 000	REPUBLIC OF COLOMBIA 8.000% 23-14/11/2035	USD	410 800	0.16	
340 000 000	EURO BK RECON&DV 0.000% 23-10/11/2030	TRY	883 715	0.35	400 000	REPUBLIC OF COLOMBIA 8.750% 23-14/11/2053	USD	421 200	0.17	
31 000 000	EURO BK RECON&DV 15.000% 24-28/02/2025	ZMW	1 264 955	0.50	<i>Czech Republic</i>				<i>6 189 522</i>	<i>2.46</i>
1 200 000	EURO BK RECON&DV 20.000% 24-19/03/2025 FLAT	USD	1 333 301	0.53	32 940 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	1 182 607	0.47	
7 500 000	EURO BK RECON&DV 30.000% 22-25/08/2025	TRY	198 837	0.08	28 220 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 005 980	0.40	
1 700 000	EURO BK RECON&DV 5.680% 22-22/02/2027	PEN	444 151	0.18	21 850 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	778 156	0.31	
22 450 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	1 327 738	0.52	16 200 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	650 531	0.26	
53 000 000	EURO BK RECON&DV 6.300% 21-26/10/2027	INR	621 529	0.25	13 900 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	558 546	0.22	
108 000 000	EURO BK RECON&DV 6.750% 24-14/03/2031	INR	1 271 068	0.50	16 250 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	691 057	0.27	
<i>Thailand</i>			<i>7 213 560</i>	<i>2.84</i>	3 220 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	145 283	0.06	
44 100 000	THAILAND GOVERNMENT 1.600% 19-17/12/2029	THB	1 144 395	0.45	25 700 000	CZECH REPUBLIC 5.750% 23-29/03/2029	CZK	1 177 362	0.47	
77 330 000	THAILAND GOVERNMENT 2.650% 22-17/06/2028	THB	2 119 659	0.84	<i>Romania</i>				<i>5 966 614</i>	<i>2.35</i>
7 300 000	THAILAND GOVERNMENT 2.875% 16-17/06/2046	THB	182 990	0.07	700 000	ROMANIA 3.375% 20-28/01/2050	EUR	498 196	0.20	
26 000 000	THAILAND GOVERNMENT 2.875% 18-17/12/2028	THB	719 406	0.28	2 850 000	ROMANIA 3.650% 16-24/09/2031	RON	504 369	0.20	
25 730 000	THAILAND GOVERNMENT 3.300% 18-17/06/2038	THB	731 076	0.29	1 700 000	ROMANIA 4.250% 21-28/04/2036	RON	288 681	0.11	
12 975 000	THAILAND GOVERNMENT 3.600% 17-17/06/2067	THB	334 403	0.13	1 520 000	ROMANIA 4.750% 19-11/10/2034	RON	276 753	0.11	
28 245 000	THAILAND GOVERNMENT 3.650% 10-20/06/2031	THB	820 623	0.32	4 140 000	ROMANIA 5.000% 18-12/02/2029	RON	836 568	0.33	
12 400 000	THAILAND GOVERNMENT 4.000% 15-17/06/2066	THB	351 153	0.14	842 000	ROMANIA 5.875% 24-30/01/2029	USD	836 474	0.33	
9 300 000	THAILAND GOVERNMENT 4.260% 12-12/12/2037	THB	281 624	0.11	550 000	ROMANIA 7.125% 23-17/01/2033	USD	579 563	0.23	
17 500 000	THAILAND GOVERNMENT 4.875% 09-22/06/2029	THB	528 231	0.21	232 000	ROMANIA 7.625% 23-17/01/2053	USD	250 995	0.10	
<i>Luxembourg</i>			<i>6 978 584</i>	<i>2.76</i>	3 500 000	ROMANIA 8.000% 23-29/04/2030	RON	796 291	0.31	
7 800 000	EIB 3.000% 19-25/11/2029	PLN	1 700 885	0.67	1 770 000	ROMANIA 8.250% 22-29/09/2032	RON	414 454	0.16	
20 616 000	EUROPEAN INVT BK 1.000% 21-25/02/2028	PLN	4 365 800	1.73	2 940 000	ROMANIA 8.750% 22-30/10/2028	RON	684 270	0.27	
30 000 000	EUROPEAN INVT BK 7.400% 23-23/10/2033	INR	368 149	0.15	<i>Turkey</i>				<i>5 762 049</i>	<i>2.27</i>
750 000	GAZPROM 5.150% 19-11/02/2026	USD	543 750	0.21	750 000	AKBANK 7.498% 24-20/01/2030	USD	746 160	0.29	
<i>Peru</i>			<i>6 420 976</i>	<i>2.54</i>	615 000	HAZINE MUSTESARL 8.509% 23-14/01/2029	USD	650 170	0.26	
550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	308 516	0.12	12 500 000	REPUBLIC OF TURKEY 17.300% 23-19/07/2028	TRY	286 539	0.11	
845 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	178 711	0.07	2 550 000	REPUBLIC OF TURKEY 17.800% 23-13/07/2033	TRY	56 558	0.02	
4 200 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	964 743	0.38	14 700 000	REPUBLIC OF TURKEY 26.200% 23-05/10/2033	TRY	442 202	0.17	
850 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	828 750	0.33	12 000 000	REPUBLIC OF TURKEY 31.080% 23-08/11/2028	TRY	378 483	0.15	
1 500 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	375 112	0.15	500 000	REPUBLIC OF TURKEY 4.250% 15-14/04/2026	USD	481 406	0.19	
					400 000	REPUBLIC OF TURKEY 5.125% 18-17/02/2028	USD	380 125	0.15	
					1 250 000	REPUBLIC OF TURKEY 6.625% 14-17/02/2045	USD	1 078 516	0.43	
					476 000	REPUBLIC OF TURKEY 7.625% 24-15/05/2034	USD	479 421	0.19	
					700 000	REPUBLIC OF TURKEY 9.375% 23-19/01/2033	USD	782 469	0.31	

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Hungary</i>					<i>Ivory Coast</i>				
500 000	HUNGARY 5.500% 24-26/03/2036	USD	4 982 433	1.96	220 000 000	AFRICAN DEV BANK 0.000% 16-05/04/2046	ZAR	3 974 654	1.58
424 000	MVM ENERGETIKA 6.500% 24-13/03/2031	USD	480 625	0.19	310 000	IVORY COAST - PDI 6.125% 17-15/06/2033	USD	1 231 697	0.49
212 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	425 408	0.17	861 000	IVORY COAST - PDI 7.625% 24-30/01/2033	USD	273 188	0.11
70 000 000	REPUBLIC OF HUNGARY 3.000% 18-27/10/2038	HUF	180 562	0.07	1 695 000	IVORY COAST - PDI 8.250% 24-30/01/2037	USD	834 094	0.33
152 000 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	124 502	0.05	<i>Poland</i>				
88 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	336 512	0.13	4 670 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	3 803 468	1.51
180 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	148 761	0.06	1 370 000	POLAND GOVERNMENT BOND 5.000% 24-25/10/2034	PLN	883 979	0.35
240 000 000	REPUBLIC OF HUNGARY 4.750% 22-24/11/2032	HUF	391 663	0.15	3 200 000	POLAND GOVERNMENT BOND 6.000% 22-25/10/2033	PLN	321 733	0.13
500 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	566 786	0.22	200 000	REPUBLIC OF POLAND 4.875% 23-04/10/2033	USD	815 423	0.32
500 000	REPUBLIC OF HUNGARY 6.125% 23-22/05/2028	USD	485 469	0.19	900 000	REPUBLIC OF POLAND 5.125% 24-18/09/2034	USD	195 038	0.08
490 000 000	REPUBLIC OF HUNGARY 6.750% 11-22/10/2028	HUF	509 375	0.20	717 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	885 510	0.35
<i>Chile</i>					<i>Oman</i>				
400 000	CHILE 3.250% 21-21/09/2071	USD	4 515 274	1.79	500 000	OMAN INTRNL BOND 4.750% 16-15/06/2026	USD	3 600 237	1.43
1 000 000	CHILE 4.950% 23-05/01/2036	USD	247 800	0.10	800 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	490 156	0.19
850 000	CODELCO INC 4.375% 19-05/02/2049	USD	958 500	0.38	300 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	823 500	0.33
353 000	CODELCO INC 5.125% 23-02/02/2033	USD	653 969	0.26	940 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	299 250	0.12
440 000	CODELCO INC 5.950% 23-08/01/2034	USD	334 688	0.13	1 000 000	OMAN INTRNL BOND 6.750% 20-28/10/2027	USD	957 331	0.38
431 000	CODELCO INC 6.300% 23-08/09/2053	USD	438 020	0.17	<i>Qatar</i>				
300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	424 939	0.17	500 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	1 030 000	0.41
250 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	222 844	0.09	500 000	STATE OF QATAR 4.400% 20-16/04/2050	USD	349 375	0.14
120 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	251 211	0.10	1 000 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	438 438	0.17
300 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	113 040	0.04	1 700 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	916 250	0.36
160 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	295 459	0.12	<i>Ukraine</i>				
140 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	166 751	0.07	2 300 000	UKRAINE GOVERNMENT 6.750% 19-20/06/2028	EUR	1 655 375	0.65
240 000 000	TESORERIA PESOS 6.200% 24-01/10/2040 FLAT	CLP	149 122	0.06	2 900 000	UKRAINE GOVERNMENT 6.876% 21-21/05/2031	USD	3 332 182	1.32
<i>Kenya</i>					2 200 000	UKRAINE GOVERNMENT 7.253% 20-15/03/2035	USD	690 207	0.27
385 900 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	4 285 825	1.69	2 175 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	826 500	0.33
200 000	REPUBLIC OF KENYA 7.250% 18-28/02/2028	USD	2 410 939	0.95	1 800 000	UKRAINE GOVERNMENT 9.750% 18-01/11/2030	USD	625 900	0.25
500 000	REPUBLIC OF KENYA 8.000% 19-22/05/2032	USD	181 563	0.07	<i>Bahrain</i>				
300 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	432 000	0.17	800 000	BAHRAIN 5.625% 21-18/05/2034	USD	717 000	0.28
1 080 000	REPUBLIC OF KENYA 9.750% 24-16/02/2031	USD	232 623	0.09	250 000	BAHRAIN 6.000% 14-19/09/2044	USD	205 234	0.08
<i>Egypt</i>					200 000	BAHRAIN 6.875% 18-05/10/2025	USD	201 500	0.08
400 000	ARAB REPUBLIC OF EGYPT 3.875% 21-16/02/2026	USD	4 045 751	1.61	725 000	BAHRAIN 7.500% 17-20/09/2047	USD	691 922	0.27
475 000	ARAB REPUBLIC OF EGYPT 5.875% 21-16/02/2031	USD	370 000	0.15	800 000	BAHRAIN 7.500% 24-12/02/2036	USD	816 750	0.32
500 000	ARAB REPUBLIC OF EGYPT 7.053% 19-15/01/2032	USD	368 125	0.15	600 000	OIL & GAS HOLDINGING 7.500% 17-25/10/2027	USD	611 438	0.24
1 000 000	ARAB REPUBLIC OF EGYPT 7.300% 21-30/09/2033	USD	399 531	0.16	<i>Dominican Republic</i>				
400 000	ARAB REPUBLIC OF EGYPT 7.500% 17-31/01/2027	USD	787 813	0.31	11 850 000	DOMINICAN REPUBLIC 11.250% 23-15/09/2035	DOP	3 115 224	1.23
1 200 000	ARAB REPUBLIC OF EGYPT 7.500% 21-16/02/2061	USD	384 125	0.15	400 000	DOMINICAN REPUBLIC 5.500% 22-22/02/2029	USD	209 535	0.08
500 000	ARAB REPUBLIC OF EGYPT 7.903% 18-21/02/2048	USD	802 125	0.32	1 463 000	DOMINICAN REPUBLIC 5.875% 20-30/01/2060	USD	386 250	0.15
300 000	ARAB REPUBLIC OF EGYPT 8.150% 19-20/11/2059	USD	350 938	0.14	500 000	DOMINICAN REPUBLIC 6.000% 18-19/07/2028	USD	1 244 464	0.49
500 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	213 094	0.08	150 000	DOMINICAN REPUBLIC 6.600% 24-01/06/2036	USD	495 500	0.20
			370 000	0.15	600 000	DOMINICAN REPUBLIC 7.450% 14-30/04/2044	USD	149 475	0.06
								630 000	0.25

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Panama</i>		<i>3 069 435</i>	<i>1.21</i>		<i>Angola</i>		<i>1 451 626</i>	<i>0.58</i>
800 000	PANAMA 3.298% 22-19/01/2033	USD	622 400	0.25	500 000	REPUBLIC OF ANGOLA 8.000% 19-26/11/2029	USD	449 375	0.18
500 000	PANAMA 3.870% 19-23/07/2060	USD	284 844	0.11	200 000	REPUBLIC OF ANGOLA 8.750% 22-14/04/2032	USD	177 063	0.07
500 000	PANAMA 3.875% 16-17/03/2028	USD	461 750	0.18	700 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	574 219	0.23
450 000	PANAMA 4.300% 13-29/04/2053	USD	288 450	0.11	300 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	250 969	0.10
250 000	PANAMA 4.500% 18-16/04/2050	USD	168 438	0.07		<i>Serbia</i>		<i>1 434 998</i>	<i>0.57</i>
272 000	PANAMA 6.700% 06-26/01/2036	USD	265 115	0.10	429 000	SERBIA REPUBLIC 6.000% 24-12/06/2034	USD	422 029	0.17
1 000 000	PANAMA 6.875% 23-31/01/2036	USD	978 438	0.39	500 000	SERBIA REPUBLIC 6.250% 23-26/05/2028	USD	505 938	0.20
	<i>Ghana</i>		<i>2 921 821</i>	<i>1.15</i>	500 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	507 031	0.20
1 800 000	REPUBLIC OF GHANA 8.125% 14-18/01/2026	USD	929 250	0.37		<i>Morocco</i>		<i>1 381 125</i>	<i>0.55</i>
800 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	409 000	0.16	1 513 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	1 037 823	0.41
1 100 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	561 550	0.22	333 000	MOROCCO KINGDOM 6.500% 23-08/09/2033	USD	343 302	0.14
2 002 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	1 022 021	0.40		<i>Russia</i>		<i>1 327 069</i>	<i>0.52</i>
	<i>Senegal</i>		<i>2 809 475</i>	<i>1.11</i>	440 230 000	RUSSIA-OFZ 7.650% 19-31/12/2049	RUB	1 327 069	0.52
1 900 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	1 588 875	0.63		<i>India</i>		<i>1 189 750</i>	<i>0.47</i>
1 700 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	1 220 600	0.48	1 000 000	EX-IM BANK OF INDIA 5.500% 23-18/01/2033	USD	1 004 650	0.40
	<i>Cayman Islands</i>		<i>2 693 017</i>	<i>1.07</i>	15 000 000	INDIA GOVERNMENT BOND 7.410% 22-19/12/2036	INR	185 100	0.07
1 100 000	DP WORLD CRESCEN 5.500% 23-13/09/2033	USD	1 103 438	0.44		<i>Tunisia</i>		<i>1 101 043</i>	<i>0.43</i>
500 000	GACI FIRST INVESTMENT 4.875% 23-14/02/2035	USD	473 125	0.19	380 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	361 000	0.14
498 000	GACI FIRST INVESTMENT 5.125% 23-14/02/2053	USD	431 704	0.17	800 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	740 043	0.29
800 000	GACI FIRST INVESTMENT 5.375% 22-13/10/2122	USD	684 750	0.27		<i>Kazakhstan</i>		<i>1 063 188</i>	<i>0.42</i>
	<i>Sri Lanka</i>		<i>2 486 597</i>	<i>0.99</i>	500 000	KAZAKH DEVELOPME 5.500% 24-15/04/2027	USD	497 500	0.20
600 000	REPUBLIC OF SRI LANKA 6.200% 17-11/05/2027	USD	351 563	0.14	600 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	565 688	0.22
600 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	352 125	0.14		<i>United Kingdom</i>		<i>956 105</i>	<i>0.38</i>
200 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	117 313	0.05	17 000 000 000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 4.250% 21-07/02/2028	IDR	956 105	0.38
300 000	REPUBLIC OF SRI LANKA 6.850% 19-31/12/2049	USD	170 283	0.07		<i>Paraguay</i>		<i>904 352</i>	<i>0.36</i>
2 000 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	1 143 000	0.45	400 000	PARAGUAY 2.739% 21-29/01/2033	USD	321 750	0.13
600 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	352 313	0.14	400 000	PARAGUAY 5.400% 19-30/03/2050	USD	345 750	0.14
	<i>Philippines</i>		<i>2 439 449</i>	<i>0.96</i>	237 000	PARAGUAY 6.000% 24-09/02/2036	USD	236 852	0.09
217 000	PHILIPPINES GOVERNMENT 5.000% 23-17/07/2033	USD	214 152	0.08		<i>The Netherlands</i>		<i>885 001</i>	<i>0.35</i>
375 000	PHILIPPINES GOVERNMENT 5.609% 22-13/04/2033	USD	385 547	0.15	500 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	488 438	0.19
800 000	PHILIPPINES GOVERNMENT 6.375% 09-23/10/2034	USD	875 500	0.35	500 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	396 563	0.16
800 000	PHILIPPINES GOVERNMENT 9.500% 05-02/02/2030	USD	964 250	0.38		<i>United Arab Emirates</i>		<i>865 062</i>	<i>0.34</i>
	<i>Nigeria</i>		<i>2 217 298</i>	<i>0.87</i>	650 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	539 906	0.21
1 000 000	REPUBLIC OF NIGERIA 6.500% 17-28/11/2027	USD	925 313	0.37	500 000	FIN DEPT SHARIAH 4.000% 20-28/07/2050	USD	325 156	0.13
200 000	REPUBLIC OF NIGERIA 7.375% 21-28/09/2033	USD	163 438	0.06		<i>Costa Rica</i>		<i>861 535</i>	<i>0.34</i>
200 000	REPUBLIC OF NIGERIA 7.696% 18-23/02/2038	USD	154 813	0.06	333 000	COSTA RICA 6.550% 23-03/04/2034	USD	340 597	0.13
300 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	230 250	0.09	500 000	COSTA RICA 7.300% 23-13/11/2054	USD	520 938	0.21
850 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	743 484	0.29		<i>Pakistan</i>		<i>786 563</i>	<i>0.31</i>
	<i>Saudi Arabia</i>		<i>2 189 558</i>	<i>0.87</i>	1 000 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	786 563	0.31
500 000	SAUDI INT BOND 2.250% 21-02/02/2033	USD	399 688	0.16		<i>Cameroon</i>		<i>748 751</i>	<i>0.30</i>
250 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	163 125	0.06	900 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	748 751	0.30
500 000	SAUDI INT BOND 3.750% 20-21/01/2055	USD	353 125	0.14		<i>Benin</i>		<i>742 500</i>	<i>0.29</i>
800 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	648 500	0.26	800 000	BENIN INTERNATIONAL BOND 7.960% 24-13/02/2038	USD	742 500	0.29
489 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	430 320	0.17					
200 000	SAUDI INT BOND 5.750% 24-16/01/2054	USD	194 800	0.08					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

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>739 731</i>	<i>0.28</i>		<b>Floating rate bonds</b>		<b>5 303 114</b>	<b>2.09</b>
4 350 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	348 000	0.14		<i>Mexico</i>		<i>1 920 938</i>	<i>0.76</i>
1 900 000	KWG GROUP 6.300% 20-13/02/2026	USD	104 500	0.04	1 800 000	CEMEX SAB 23-14/06/2171 FRN	USD	1 920 938	0.76
2 200 000	LOGAN PROPERTY H 6.900% 19-09/06/2049	USD	178 750	0.07		<i>Argentina</i>		<i>1 595 391</i>	<i>0.63</i>
95 781	SUNAC CHINA HOLDING 6.000% 23-30/09/2025	USD	12 212	0.00	420 611	ARGENTINA 20-09/01/2038 SR FRN	USD	193 060	0.08
95 897	SUNAC CHINA HOLDING 6.250% 23-30/09/2026	USD	10 679	0.00	918 796	ARGENTINA 20-09/07/2030 SR FRN	USD	515 445	0.20
192 026	SUNAC CHINA HOLDING 6.500% 23-30/09/2027	USD	19 943	0.01	1 458 301	ARGENTINA 20-09/07/2035 SR FRN	USD	612 486	0.24
288 388	SUNAC CHINA HOLDING 6.750% 23-30/09/2028	USD	28 118	0.01	700 000	ARGENTINA 20-09/07/2041 SR FRN	USD	274 400	0.11
288 737	SUNAC CHINA HOLDING 7.000% 23-30/09/2029	USD	25 986	0.01		<i>Ecuador</i>		<i>1 218 464</i>	<i>0.48</i>
135 796	SUNAC CHINA HOLDING 7.250% 23-30/09/2030	USD	11 543	0.00	191 600	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	121 247	0.05
	<i>El Salvador</i>		<i>739 496</i>	<i>0.29</i>	358 407	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	171 363	0.07
368 000	EL SALVADOR REPUBLIC 7.125% 19-20/01/2050	USD	233 105	0.09	823 680	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	410 553	0.16
650 000	EL SALVADOR REPUBLIC 9.500% 20-15/07/2052	USD	506 391	0.20	1 138 000	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	515 301	0.20
	<i>Uruguay</i>		<i>639 188</i>	<i>0.25</i>		<i>Zambia</i>		<i>568 321</i>	<i>0.22</i>
700 000	URUGUAY 4.975% 18-20/04/2055	USD	639 188	0.25	675 868	ZAMBIA REPUBLIC OF 24-30/06/2033 SR FRN	USD	568 321	0.22
	<i>Uzbekistan</i>		<i>515 781</i>	<i>0.20</i>		Other transferable securities		<i>657 975</i>	<i>0.26</i>
500 000	UZBEK INTERNATIONAL BOND 7.850% 23-12/10/2028	USD	515 781	0.20		<b>Bonds</b>		<b>657 975</b>	<b>0.26</b>
	<i>Trinidad &amp; Tobago</i>		<i>493 438</i>	<i>0.19</i>		<i>Venezuela</i>		<i>480 225</i>	<i>0.19</i>
500 000	TRINIDAD & TOBAGO 5.950% 23-14/01/2031	USD	493 438	0.19	3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	480 225	0.19
	<i>Hong Kong</i>		<i>488 963</i>	<i>0.19</i>		<i>Lebanon</i>		<i>128 250</i>	<i>0.05</i>
1 100 000	SHIMAO GROUP HOL 3.450% 21-11/01/2031	USD	53 625	0.02	1 900 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026 DFLT	USD	128 250	0.05
8 930 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	435 338	0.17		<i>China</i>		<i>49 500</i>	<i>0.02</i>
	<i>Gabon</i>		<i>464 717</i>	<i>0.18</i>	1 100 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	49 500	0.02
509 000	REPUBLIC OF GABON 6.950% 15-16/06/2025	USD	464 717	0.18		Money Market Instruments		<i>2 544 808</i>	<i>1.01</i>
	<i>Guatemala</i>		<i>451 406</i>	<i>0.18</i>		<i>Egypt</i>		<i>2 544 808</i>	<i>1.01</i>
500 000	REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050	USD	451 406	0.18	136 000 000	EGYPT T-BILL 0.000% 23-03/12/2024	EGP	2 544 808	1.01
	<i>Mongolia</i>		<i>421 978</i>	<i>0.17</i>		Shares/Units in investment funds		<i>21 753 275</i>	<i>8.61</i>
500 000	MONGOLIA 4.450% 21-07/07/2031	USD	421 978	0.17		<i>Luxembourg</i>		<i>21 753 275</i>	<i>8.61</i>
	<i>Zambia</i>		<i>262 321</i>	<i>0.10</i>	5 655.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	7 114 611	2.82
536 719	ZAMBIA REPUBLIC OF 0.500% 24-31/12/2053	USD	262 321	0.10	28.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	2 972 911	1.17
	<i>Bolivia</i>		<i>239 970</i>	<i>0.09</i>	80 682.44	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	11 665 753	4.62
421 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	239 970	0.09		<b>Total securities portfolio</b>		<b>250 883 159</b>	<b>99.13</b>
	<i>Montenegro</i>		<i>225 844</i>	<i>0.09</i>					
225 000	MONTENEGRO REPUBLIC 7.250% 24-12/03/2031	USD	225 844	0.09					
	<i>Argentina</i>		<i>210 188</i>	<i>0.08</i>					
367 742	ARGENTINA 1.000% 20-09/07/2029	USD	210 188	0.08					
	<i>Ethiopia</i>		<i>144 125</i>	<i>0.06</i>					
200 000	ETHIOPIA 6.625% 14-11/12/2024	USD	144 125	0.06					
	<i>Ireland</i>		<i>0</i>	<i>0.00</i>					
456 000	GTLK EUROPE CAPITAL DAC 5.125% 17-31/12/2049	USD	0	0.00					
	<b>Convertible bonds</b>		<b>17 681</b>	<b>0.01</b>					
	<i>China</i>		<i>17 681</i>	<i>0.01</i>					
274 119	SUNAC CHINA HOLDING 1.000% 23-30/09/2032 CV	USD	17 681	0.01					

# BNP PARIBAS FUNDS Emerging Equity

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>166 406 821</b>	<b>93.38</b>					
<i>China</i>									
390 000	ALIBABA GROUP HOLDING LTD	HKD	3 509 015	1.97					
89 000	BYD COMPANY LIMITED - H	HKD	2 642 833	1.48					
493 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	2 460 486	1.38					
2 239 100	CHINA CONSTRUCTION BANK - A	CNY	2 279 981	1.28					
28 438 000	CHINA TOWER CORP LTD - H	HKD	3 676 101	2.06					
95 723	CONTEMPORARY AMPEREX TECHN - A	CNY	2 368 926	1.33					
146 200	NETEASE INC	HKD	2 782 315	1.56					
213 400	TENCENT HOLDINGS LTD	HKD	10 138 436	5.69					
61 300	TRIP.COM GROUP LTD	HKD	2 902 702	1.63					
1 645 800	XIAOMI CORP - B	HKD	3 466 597	1.95					
<i>India</i>									
286 750	BHARTI AIRTEL LTD	INR	4 963 386	2.79					
309 003	HDFC BANK LIMITED	INR	6 235 349	3.50					
163 547	INFOSYS LTD	INR	3 072 259	1.72					
21 666	INTERGLOBE AVIATION LTD	INR	1 098 208	0.62					
122 065	MAHINDRA & MAHINDRA LTD	INR	4 194 127	2.35					
97 094	NESTLE INDIA LTD	INR	2 970 453	1.67					
145 599	RELIANCE INDUSTRIES LTD	INR	5 463 311	3.07					
197 980	UNO MINDA LTD	INR	2 591 939	1.45					
<i>Taiwan</i>									
372 472	CHAILEASE HOLDING CO LTD	TWD	1 765 188	0.99					
108 000	ECLAT TEXTILE COMPANY LTD	TWD	1 765 246	0.99					
305 000	GIGABYTE TECHNOLOGY CO LTD	TWD	2 884 238	1.62					
577 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	17 236 154	9.68					
1 590 000	UNITED MICROELECTRONICS CORP	TWD	2 750 151	1.54					
43 000	WIWYNN CORP	TWD	3 517 233	1.97					
<i>South Korea</i>									
20 406	BGF RETAIL CO LTD	KRW	1 530 818	0.86					
12 789	LG ELECTRONICS INC	KRW	1 029 875	0.58					
6 683	LG ENERGY SOLUTION	KRW	1 584 107	0.89					
192 544	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	11 394 061	6.40					
6 390	SAMSUNG SDI CO LTD	KRW	1 642 431	0.92					
31 537	SK HYNIX INC	KRW	5 417 968	3.04					
<i>Brazil</i>									
143 006	CIA SANEAMENTO BASICO DE SP	BRL	1 930 203	1.08					
342 439	ITAU UNIBANCO H PREF - ADR	USD	1 999 844	1.12					
152 551	NU HOLDINGS LIMITED - A	USD	1 966 382	1.10					
363 290	PRIOR SA	BRL	2 862 148	1.61					
<i>Singapore</i>									
132 400	DBS GROUP HOLDINGS LTD	SGD	3 496 163	1.96					
1 017 249	SATS LTD	SGD	2 139 737	1.20					
<i>United Arab Emirates</i>									
4 243 618	DUBAI TAXI CO PJSC	AED	2 380 023	1.34					
1 054 618	EMAAR DEVELOPMENT PJSC	AED	2 297 010	1.29					
<i>Switzerland</i>									
40 355	ABB INDIA LTD	INR	4 107 919	2.31					
<i>Thailand</i>									
2 551 000	BANGKOK DUSIT MED SERVICE - F	THB	1 839 674	1.03					
15 298 100	WHA CORP PCL-FOREIGN	THB	2 208 504	1.24					
<i>Ireland</i>									
28 642	PINDUODUO INC - ADR	USD	3 807 954	2.14					
					<i>Mexico</i>				
81 525	BBB FOODS INC - A	USD	1 945 187	1.09					
47 240	CORP INMOBILIARIA VESTA-ADR	USD	1 416 728	0.79					
					<i>Greece</i>				
1 171 028	EUROBANK ERGASIAS SERVICES A	EUR	2 536 455	1.42					
					<i>Indonesia</i>				
8 309 400	BANK RAKYAT INDONESIA PERSER	IDR	2 331 023	1.31					
					<i>South Africa</i>				
115 424	CLICKS GROUP LTD	ZAR	2 176 748	1.22					
					<i>United Kingdom</i>				
78 461	ANTOFAGASTA PLC	GBP	2 092 718	1.17					
					<i>United States of America</i>				
1 227	MERCADOLIBRE INC	USD	2 016 452	1.13					
					<i>Hong Kong</i>				
225 000	AIA GROUP LTD	HKD	1 522 055	0.85					
					<i>The Netherlands</i>				
75 399	YANDEX NV - A	USD	0	0.00					
<b>Total securities portfolio</b>								<b>166 406 821</b>	<b>93.38</b>

# BNP PARIBAS FUNDS Energy Transition

## Securities portfolio at 30/06/2024

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					Other transferable securities				
<b>Shares</b>					<b>Warrants, Rights</b>				
<b>888 013 287</b>					<b>0</b>				
<b>98.94</b>					<b>0.00</b>				
<i>United States of America</i>					5 000 000 QUEENSLAND PACIFIC MET LTD CW 18/10/2026 AUD				
					<b>Total securities portfolio</b>				
					<b>888 013 287</b>				
					<b>98.94</b>				
231 628	ALBEMARLE CORP	USD	425 706 543	47.43					
4 617 035	ARRAY TECHNOLOGIES INC	USD	20 643 906	2.30					
3 479 339	BLOOM ENERGY CORP- A	USD	44 199 467	4.92					
338 846	BROOKFIELD RENEWABLE COR - A	USD	39 736 048	4.43					
416 533	ENPHASE ENERGY INC	USD	8 972 661	1.00					
213 575	FIRST SOLAR INC	USD	38 752 046	4.32					
3 035 290	FLUENCE ENERGY INC	USD	44 928 966	5.01					
821 084	HANNON ARMSTRONG SUSTAINABLE	USD	49 108 401	5.47					
867 264	NEXTRACKER INC - A	USD	22 677 011	2.53					
12 000 000	SUNNOVA ENERGY INTERNATIONAL	USD	37 935 467	4.23					
1 160 480	SUNRUN INC	USD	62 477 257	6.95					
88 360	TESLA INCORPORATED	USD	12 841 887	1.43					
335 741	VERTIV HOLDINGS CO	USD	16 314 137	1.82					
			27 119 289	3.02					
<i>India</i>			71 851 215	8.00					
112 774	KEI INDUSTRIES LTD	INR	5 574 252	0.62					
8 844 122	RENEW ENERGY GLOBAL PLC-A	USD	51 492 719	5.73					
1 853 337	STERLING AND WILSON RENEWABL	INR	14 784 244	1.65					
<i>China</i>			68 630 413	7.65					
1 660 044	CONTEMPORARY AMPEREX TECHN - A	CNY	38 331 978	4.27					
1 183 106	LI AUTO INC - ADR	USD	19 737 752	2.20					
1 685 532	NINGBO ORIENT WIRES & CABL - A	CNY	10 560 683	1.18					
<i>Germany</i>			65 688 141	7.32					
1 991 973	SIEMENS ENERGY AG	EUR	48 424 864	5.40					
1 904 388	THYSSENKRUPP NUCERA AG & CO	EUR	17 263 277	1.92					
<i>Canada</i>			65 223 362	7.27					
928 914	CAMECO CORP	USD	42 642 938	4.75					
8 447 786	FORAN MINING CORPORATION	CAD	22 580 424	2.52					
<i>Denmark</i>			43 923 667	4.89					
1 868 677	CADELER A/S	NOK	11 037 009	1.23					
1 520 934	VESTAS WIND SYSTEMS A/S	DKK	32 886 658	3.66					
<i>Taiwan</i>			40 105 551	4.47					
204 333	TAIWAN SEMICONDUCTOR - SP ADR	USD	33 137 503	3.69					
250 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	6 968 048	0.78					
<i>United Kingdom</i>			38 146 676	4.25					
6 437 954	CERES POWER HOLDINGS PLC	GBP	13 455 275	1.50					
345 425	NVENT ELECTRIC PLC	USD	24 691 401	2.75					
<i>Spain</i>			28 226 119	3.15					
1 808 285	EDP RENOVAVEIS SA	EUR	23 598 119	2.63					
400 000	SOLARIA ENERGIA Y MEDIO AMBI	EUR	4 628 000	0.52					
<i>Jersey Island</i>			26 064 204	2.90					
8 313 783	ARCADIUM LITHIUM PLC	USD	26 064 204	2.90					
<i>Italy</i>			7 015 763	0.78					
121 338	PRYSMIAN SPA	EUR	7 015 763	0.78					
<i>Australia</i>			4 264 597	0.48					
189 863 655	SAYONA MINING LTD	AUD	4 264 597	0.48					
<i>Switzerland</i>			3 167 036	0.35					
277 274 036	MEYER BURGER TECHNOLOGY AG	CHF	3 167 036	0.35					

# BNP PARIBAS FUNDS Enhanced Bond 6M

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>1 190 951 012</b>	<b>52.38</b>					
<i>France</i>									
4 200 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	4 128 873	0.18	8 900 000	THALES SA 4.000% 23-18/10/2025	EUR	8 923 387	0.39
5 000 000	ALD SA 4.750% 22-13/10/2025	EUR	5 047 779	0.22	5 500 000	VALEO SA 1.500% 18-18/06/2025	EUR	5 333 432	0.23
5 600 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	5 141 659	0.23	3 600 000	VALEO SE 4.500% 24-11/04/2030	EUR	3 521 988	0.16
5 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 16-04/11/2026	EUR	4 767 363	0.21	<i>Germany</i>				
7 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 16-24/03/2026	EUR	7 017 979	0.31	17 000 000	ALSTRIA OFFICE 0.500% 19-26/09/2025	EUR	15 909 507	0.70
17 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	17 275 024	0.76	5 000 000	BAYER AG 0.050% 21-12/01/2025	EUR	4 899 653	0.22
18 000 000	BNP PARIBAS 2.375% 15-17/02/2025	EUR	17 794 013	0.78	8 810 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	8 765 823	0.39
1 000 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	981 014	0.04	15 225 000	COMMERZBANK AG 4.000% 16-23/03/2026	EUR	15 171 352	0.67
14 500 000	BPCE 0.625% 19-26/09/2024	EUR	14 393 273	0.63	4 667 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	4 724 550	0.21
8 700 000	CAISSE NATIONALE REASSURANCE MUTUELLE 3.375% 18-24/09/2028	EUR	8 458 906	0.37	4 016 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	4 073 754	0.18
15 000 000	CARMILA SA 1.625% 21-01/04/2029	EUR	13 287 817	0.59	8 400 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	8 336 430	0.37
8 000 000	CARMILA SA 5.500% 23-09/10/2028	EUR	8 321 279	0.37	5 000 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	4 858 666	0.21
9 500 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	9 162 015	0.40	6 154 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	6 045 051	0.27
8 900 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	8 949 156	0.39	5 900 000	LANXESS 1.125% 18-16/05/2025	EUR	5 757 539	0.25
6 000 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	5 226 868	0.23	5 000 000	METRO 4.625% 24-07/03/2029	EUR	5 082 530	0.22
5 300 000	CNP ASSURANCES 1.250% 22-27/01/2029	EUR	4 670 319	0.21	3 100 000	SCHAEFFLER 4.500% 24-28/03/2030	EUR	3 059 291	0.13
4 200 000	COENTREPRISE DE TRANSPORT ELECTRICITE 0.875% 17-29/09/2024	EUR	4 173 578	0.18	8 000 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	7 853 268	0.35
3 400 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	3 675 795	0.16	3 900 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	3 828 204	0.17
16 600 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	16 320 307	0.72	<i>Italy</i>				
3 000 000	CREDIT AGRICOLE SA 3.000% 15-21/12/2025	EUR	2 950 924	0.13	4 193 000	ACEA SPA 0.000% 21-28/09/2025	EUR	4 001 553	0.18
1 000 000	CREDIT MUTUEL ARKEA 3.250% 16-01/06/2026	EUR	987 885	0.04	10 000 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	9 761 872	0.43
8 000 000	EDENRED 3.625% 23-13/12/2026	EUR	7 988 536	0.35	200 000	ASSICURAZIONI GENERALI 5.125% 09-16/09/2024	EUR	200 275	0.01
11 900 000	ELECTRICITE DE FRANCE 4.625% 09-11/09/2024	EUR	11 916 110	0.52	14 700 000	AUTOSTRADE PER L'ITALIA 1.875% 15-04/11/2025	EUR	14 311 920	0.63
2 400 000	FAURECIA 7.250% 22-15/06/2026	EUR	2 488 765	0.11	2 125 000	AUTOSTRADE PER L'ITALIA 4.250% 24-28/06/2032	EUR	2 093 431	0.09
2 257 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	2 286 782	0.10	6 850 000	BANCO BPM SPA 6.000% 22-13/09/2026	EUR	7 131 734	0.31
9 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	9 409 129	0.41	10 613 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	10 459 326	0.46
9 900 000	HOLDING DINFRAS 4.500% 23-06/04/2027	EUR	9 831 229	0.43	17 816 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	17 512 089	0.77
15 300 000	IMERYS SA 2.000% 14-10/12/2024	EUR	15 169 068	0.67	12 400 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	12 095 720	0.53
11 900 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	11 826 719	0.52	10 672 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	10 488 333	0.46
200 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	198 316	0.01	10 000 000	UNIPOL GRUPPO 3.000% 15-18/03/2025	EUR	9 912 265	0.44
5 000 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	4 708 719	0.21	<i>The Netherlands</i>				
6 200 000	MERCIALYS 1.800% 18-27/02/2026	EUR	5 950 098	0.26	5 100 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	4 988 923	0.22
5 100 000	MERCIALYS 4.625% 20-07/07/2027	EUR	5 132 785	0.23	200 000	BMW FINANCE NV 0.750% 17-12/07/2024	EUR	199 817	0.01
10 000 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	9 044 454	0.40	200 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	198 680	0.01
200 000	ORANGE 1.125% 19-15/07/2024	EUR	199 776	0.01	4 300 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	4 323 681	0.19
4 900 000	ORANO SA 3.375% 19-23/04/2026	EUR	4 849 550	0.21	27 252 000	HEIMSTADEN BOSTA 0.250% 21-13/10/2024	EUR	26 635 268	1.18
3 600 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	3 716 269	0.16	2 500 000	JDE PEETS NV 0.244% 21-16/01/2025	EUR	2 451 260	0.11
2 800 000	PSA BANQUE FRANCE 3.875% 23-19/01/2026	EUR	2 804 448	0.12	4 846 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	4 583 700	0.20
6 250 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	6 225 054	0.27	12 200 000	NIBC BANK NV 6.375% 23-01/12/2025	EUR	12 571 093	0.55
5 530 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	5 610 271	0.25	10 000 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	9 866 900	0.43
4 900 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	5 067 206	0.22	10 000 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	9 913 108	0.44
17 000 000	RENAULT 1.250% 19-24/06/2025	EUR	16 485 835	0.73	4 900 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.125% 22-28/03/2025	EUR	4 876 328	0.21
3 500 000	RENAULT 2.375% 20-25/05/2026	EUR	3 381 375	0.15	7 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 22-15/11/2025	EUR	7 040 526	0.31
7 143 000	REXEL SA 2.125% 21-15/12/2028	EUR	6 497 586	0.29	4 000 000	WINTERSHALL FIN 0.840% 19-25/09/2025	EUR	3 840 800	0.17
15 300 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	15 075 884	0.66	3 800 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	3 803 926	0.17
3 564 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	3 739 169	0.16					
1 500 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 509 439	0.07					

# BNP PARIBAS FUNDS Enhanced Bond 6M

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>United States of America</b>					<b>Belgium</b>				
7 775 000	AT&T INC 0.250% 19-04/03/2026	EUR	7 367 266	0.32	5 700 000	BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029	EUR	5 723 850	0.25
4 598 000	BOOKING HOLDINGS INC 0.100% 21-08/03/2025	EUR	4 484 524	0.20	20 600 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	20 414 581	0.90
7 800 000	CARRIER GLOBAL 4.375% 24-29/05/2025	EUR	7 829 979	0.34	7 700 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	7 567 860	0.33
5 000 000	EASTMAN CHEMICAL 1.875% 16-23/11/2026	EUR	4 804 890	0.21	7 800 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	7 793 742	0.34
4 900 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	4 891 808	0.22	<b>Luxembourg</b>				
7 000 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	7 042 741	0.31	10 900 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	9 814 048	0.43
6 109 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	6 259 758	0.28	1 000 000	AROUNDTOWN SA 1.000% 17-07/01/2025	EUR	977 144	0.04
5 679 000	GENERAL ELECTRIC CO 0.875% 17-17/05/2025	EUR	5 534 979	0.24	5 829 000	LOGICOR FIN 0.625% 22-17/11/2025	EUR	5 531 893	0.24
13 000 000	MYLAN INC 2.125% 18-23/05/2025	EUR	12 785 860	0.56	22 933 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	22 896 766	1.01
20 900 000	MYLAN NV 2.250% 16-22/11/2024	EUR	20 762 739	0.91	<b>Denmark</b>				
8 100 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	7 976 709	0.35	14 464 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	14 458 486	0.64
<b>United Kingdom</b>					17 900 000	NYKREDIT 0.125% 19-10/07/2024	EUR	17 884 465	0.79
5 239 000	BARCLAYS BANK PLC 1.375% 18-24/01/2026	EUR	5 169 580	0.23	200 000	NYKREDIT 0.625% 19-17/01/2025	EUR	196 547	0.01
12 000 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	11 663 994	0.51	4 903 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	4 877 609	0.21
3 400 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	3 365 162	0.15	<b>Japan</b>				
200 000	RENTOKIL INITIAL 0.950% 17-22/11/2024	EUR	197 755	0.01	300 000	mitsubishi UFJ FINANCIAL 0.872% 17-07/09/2024	EUR	298 452	0.01
13 000 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	11 864 240	0.52	11 761 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	11 684 183	0.51
18 175 000	STANDARD CHARTERED 3.125% 14-19/11/2024	EUR	18 098 774	0.80	6 000 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	5 656 567	0.25
6 969 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	6 619 437	0.29	2 400 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	2 342 879	0.10
7 528 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	7 653 177	0.34	5 974 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	5 826 050	0.26
<b>Spain</b>					8 771 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	8 341 620	0.37
8 800 000	ABERTIS INFRAESTRUCTURAS 1.125% 19-26/03/2028	EUR	8 004 563	0.35	<b>Finland</b>				
4 000 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	3 832 063	0.17	8 000 000	OP CORPORATE BANK 1.000% 18-22/05/2025	EUR	7 811 976	0.34
9 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	8 475 341	0.37	8 833 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	8 855 820	0.39
10 900 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	10 904 549	0.48	<b>Australia</b>				
1 800 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 585 837	0.07	7 287 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	7 282 325	0.32
11 700 000	KUTXABANK 0.500% 19-25/09/2024	EUR	11 604 782	0.51	8 060 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	7 902 427	0.35
12 200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	12 051 013	0.53	<b>Norway</b>				
5 000 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	4 942 357	0.22	10 487 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	10 908 008	0.48
<b>Ireland</b>					<b>Sweden</b>				
6 400 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	6 305 998	0.28	200 000	SKANDINAVISKA ENSKILDA BANK 0.050% 19-01/07/2024	EUR	200 000	0.01
3 456 000	CA AUTO BANK 3.750% 24-12/04/2027	EUR	3 442 045	0.15	9 910 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	10 030 708	0.44
11 406 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	11 329 723	0.50	200 000	VOLVO TREASURY AB 0.125% 20-17/09/2024	EUR	198 472	0.01
15 250 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	14 128 549	0.62	<b>South Korea</b>				
11 293 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	11 216 110	0.49	10 700 000	KHFC 0.010% 21-29/06/2026	EUR	9 994 870	0.44
6 880 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	6 783 810	0.30	<b>Poland</b>				
<b>Romania</b>					10 000 000	REPUBLIC OF POLAND 0.000% 20-10/02/2025	EUR	9 783 800	0.43
3 486 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	3 005 106	0.13	<b>Portugal</b>				
18 175 000	NE PROPERTY COOP 1.750% 17-23/11/2024	EUR	17 917 642	0.79	2 300 000	BRISA CONCESSAO 1.875% 15-30/04/2025	EUR	2 263 184	0.10
3 000 000	ROMANIA 2.750% 15-29/10/2025	EUR	2 961 900	0.13	6 700 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	6 628 051	0.29
10 000 000	ROMANIA 2.750% 20-26/02/2026	EUR	9 806 250	0.43	<b>Floating rate bonds</b>				
10 643 000	ROMANIA 5.000% 22-27/09/2026	EUR	10 882 468	0.48	<b>Italy</b>				
					593 211 806			26.16	
					120 509 566			5.33	
					19 685 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	19 508 235	0.86
					11 111 000	INTESA SANPAOLO 24-16/04/2027 FRN	EUR	11 106 390	0.49
					29 000 000	ITALY CCTS EU 22-15/10/2030 FRN	EUR	28 534 695	1.27
					30 000 000	ITALY CCTS EU 23-15/10/2028 FRN	EUR	30 043 068	1.33





# BNP PARIBAS FUNDS Enhanced Bond 6M

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		211 824 935	9.34
	<i>France</i>		<i>179 216 582</i>	<i>7.90</i>
7 400.00	BNP PARIBAS MONEY 3M - I CAP	EUR	179 216 582	7.90
	<i>Luxembourg</i>		<i>32 608 353</i>	<i>1.44</i>
700.00	BNP PARIBAS FLEXI I EURO BOND 2027 - X CAP	EUR	7 037 240	0.31
700.00	BNP PARIBAS FLEXI I EURO BOND 2029 - X CAP	EUR	7 018 249	0.31
127 266.99	BNP PARIBAS FUNDS EURO FLEXIBLE BOND - I CAP	EUR	14 014 641	0.62
41.00	BNP PARIBAS FUNDS GLOBAL ENHANCED BOND 36M - X CAP	EUR	4 538 223	0.20
	<b>Total securities portfolio</b>		<b>2 159 215 294</b>	<b>95.08</b>

# BNP PARIBAS FUNDS Environmental Absolute Return Thematic Equity (EARTH)

## Securities portfolio at 30/06/2024

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				
	<b>Shares</b>		<b>13 409 973</b>	<b>94.84</b>
	<i>United States of America</i>			
5 514	ALBEMARLE CORP	USD	526 697	3.73
63 022	ARRAY TECHNOLOGIES INC	USD	646 606	4.57
53 056	FLUENCE ENERGY INC	USD	919 991	6.51
2 445	GE VERNOVA INC	USD	419 342	2.97
3 117	NVIDIA CORPORATION	USD	385 074	2.72
168 895	SUNNOVA ENERGY INTERNATIONAL	USD	942 434	6.66
2 732	TESLA INCORPORATED	USD	540 608	3.82
	<i>India</i>			
42 535	CONTAINER CORP OF INDIA LTD	INR	531 716	3.76
104 420	RENEW ENERGY GLOBAL PLC-A	USD	651 581	4.61
86 065	SONA BLW PRECISION FORGINGS	INR	661 582	4.68
	<i>United Kingdom</i>			
61 491	NATIONAL GRID PLC	GBP	686 041	4.85
15 158	SSE PLC	GBP	342 885	2.43
	<i>France</i>			
21 267	VEOLIA ENVIRONNEMENT	EUR	636 378	4.50
41 463	VOLTALIA SA- REGR	EUR	384 388	2.72
	<i>Germany</i>			
36 596	E.ON SE	EUR	480 663	3.40
19 604	SIEMENS ENERGY AG	EUR	510 767	3.61
	<i>Taiwan</i>			
5 174	TAIWAN SEMICONDUCTOR - SP ADR	USD	899 293	6.36
	<i>Canada</i>			
21 574	GFL ENVIRONMENTAL INC-SUB VT	CAD	840 024	5.94
	<i>China</i>			
22 500	BYD COMPANY LIMITED - H	HKD	668 595	4.73
	<i>Spain</i>			
46 694	EDP RENOVAVEIS SA	EUR	653 078	4.62
	<i>The Netherlands</i>			
25 558	SIGNIFY NV	EUR	638 229	4.51
	<i>Sweden</i>			
472 342	OATLY GROUP AB	USD	444 001	3.14
	<b>Total securities portfolio</b>		<b>13 409 973</b>	<b>94.84</b>

# BNP PARIBAS FUNDS Euro Bond

## Securities portfolio at 30/06/2024

*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				396 098 465	90.56				
<b>Bonds</b>				<b>369 130 735</b>	<b>84.37</b>				
<i>France</i>				<i>75 450 451</i>	<i>17.28</i>				
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 216 997	0.28	1 400 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	1 127 544	0.26
2 000 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	1 815 877	0.42	1 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 586 384	0.36
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 251 253	0.29	2 000 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	1 971 408	0.45
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	690 351	0.16	1 800 000	CAJA RURAL NAV 0.875% 18-08/05/2025	EUR	1 757 046	0.40
400 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	405 932	0.09	2 000 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	1 975 649	0.45
1 400 000	BPCE 0.250% 20-15/01/2026	EUR	1 327 415	0.30	1 400 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	1 283 110	0.29
500 000	BPCE 4.000% 22-29/11/2032	EUR	506 958	0.12	700 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	604 942	0.14
2 100 000	BPCE SFH 0.010% 20-23/03/2028	EUR	1 866 072	0.43	1 000 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	999 897	0.23
2 500 000	BPCE SFH 0.625% 19-22/09/2027	EUR	2 303 664	0.53	4 950 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	4 031 528	0.92
1 800 000	BPCE SFH 1.750% 22-27/05/2032	EUR	1 610 582	0.37	6 100 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	5 057 026	1.16
1 000 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	998 446	0.23	4 000 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	2 857 080	0.65
1 700 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	1 650 141	0.38	1 123 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	718 383	0.16
2 600 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	2 418 330	0.55	6 600 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	4 552 350	1.04
4 000 000	CAISSE FR DE FINANCEMENT 1.125% 22-12/06/2028	EUR	3 691 511	0.84	3 000 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	2 823 900	0.65
1 500 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	1 494 696	0.34	1 300 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	1 056 666	0.24
3 000 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	2 613 434	0.60	1 400 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	1 197 756	0.27
1 200 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	1 177 702	0.27	5 000 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	4 933 979	1.13
400 000	COVIVIO 4.625% 23-05/06/2032	EUR	404 352	0.09	3 400 000	SPANISH GOVERNMENT 3.250% 24-30/04/2034	EUR	3 362 365	0.77
900 000	CREDIT AGRICOLE HOME L 1.625% 22-31/05/2030	EUR	824 144	0.19	1 600 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 409 040	0.32
1 200 000	CREDIT AGRICOLE SA 3.750% 24-22/01/2034	EUR	1 196 774	0.27	4 500 000	SPANISH GOVERNMENT 3.550% 23-31/10/2033	EUR	4 563 639	1.04
1 100 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	1 061 442	0.24	2 000 000	SPANISH GOVERNMENT 3.900% 23-30/07/2039	EUR	2 036 220	0.47
3 500 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	3 226 413	0.74	2 500 000	SPANISH GOVERNMENT 4.000% 24-31/10/2054	EUR	2 491 126	0.57
1 000 000	ELECTRICITE DE FRANCE 1.000% 16-13/10/2026	EUR	941 361	0.22		<i>Italy</i>		<i>40 680 271</i>	<i>9.28</i>
4 300 000	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	3 661 450	0.84	550 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	481 378	0.11
2 060 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	1 165 260	0.27	905 000	BANCO BPM SPA 3.875% 23-18/09/2026	EUR	910 048	0.21
2 800 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	1 362 788	0.31	2 300 000	CREDIT AGRICOLE 1.000% 19-25/03/2027	EUR	2 155 830	0.49
1 200 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	952 320	0.22	1 819 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 635 301	0.37
3 000 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	2 493 090	0.57	1 327 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	1 337 045	0.31
9 000 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	7 206 210	1.65	1 300 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	1 391 388	0.32
3 000 000	FRANCE O.A.T. 2.000% 22-25/11/2032	EUR	2 743 590	0.63	8 168 000	ITALY BTPS 0.450% 21-15/02/2029	EUR	7 118 167	1.63
3 300 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	2 868 030	0.66	1 300 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	1 267 266	0.29
900 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	944 415	0.22	1 800 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	1 628 856	0.37
600 000	KERING 0.750% 20-13/05/2028	EUR	542 544	0.12	4 700 000	ITALY BTPS 4.100% 23-01/02/2029	EUR	4 816 701	1.10
1 100 000	KERING 3.625% 23-05/09/2031	EUR	1 096 872	0.25	7 200 000	ITALY BTPS 4.350% 23-01/11/2033	EUR	7 413 984	1.69
2 000 000	LA BANQUE POSTALE 2.000% 18-13/07/2028	EUR	1 864 656	0.43	3 100 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	3 070 643	0.70
2 700 000	LA BANQUE POSTALE 3.000% 23-31/01/2031	EUR	2 667 337	0.61	859 000	SNAM 3.875% 24-19/02/2034	EUR	844 483	0.19
600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	543 190	0.12	320 000	TERNA RETE 3.875% 23-24/07/2033	EUR	320 525	0.07
1 000 000	LA POSTE SA 1.375% 20-21/04/2032	EUR	848 537	0.19	2 000 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 592 952	0.36
2 100 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 820 676	0.42	946 000	UNICREDIT SPA 4.000% 24-05/03/2034	EUR	933 751	0.21
600 000	PERNOD RICARD SA 3.750% 22-02/11/2032	EUR	602 967	0.14	3 842 000	UNICREDIT SPA 4.200% 24-11/06/2034	EUR	3 761 953	0.86
3 031 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	2 844 803	0.65		<i>Austria</i>		<i>38 068 535</i>	<i>8.69</i>
680 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	700 650	0.16	2 000 000	OMV AG 0.000% 19-03/07/2025	EUR	1 930 424	0.44
1 200 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 24-30/04/2033	EUR	1 186 900	0.27	3 700 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	3 039 908	0.69
1 200 000	SOCIETE NATIONAL 3.125% 24-25/05/2034	EUR	1 158 034	0.26	4 000 000	REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028	EUR	3 532 599	0.81
1 400 000	SUEZ 5.000% 22-03/11/2032	EUR	1 482 285	0.34	2 500 000	REPUBLIC OF AUSTRIA 0.250% 21-20/10/2036	EUR	1 760 563	0.40
					5 500 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	4 925 615	1.13
					1 500 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	1 388 743	0.32

# BNP PARIBAS FUNDS Euro Bond

## Securities portfolio at 30/06/2024

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
6 700 000	REPUBLIC OF AUSTRIA 0.900% 22-20/02/2032	EUR	5 749 286	1.31	<i>The Netherlands</i>					
2 000 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	1 945 501	0.44	1 900 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 841 027	0.42	
6 000 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	5 659 526	1.29	812 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	750 780	0.17	
7 000 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	6 919 401	1.58	511 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	502 221	0.11	
1 300 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	1 216 969	0.28	1 542 000	BNG BANK NV 0.125% 21-19/04/2033	EUR	1 192 301	0.27	
<i>Germany</i>				<b>35 144 002</b>	<b>8.03</b>	2 600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 424 367	0.55
7 300 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	6 894 193	1.58	920 000	ENEL FINANCE INTERNATIONAL NV 3.875% 24-23/01/2035	EUR	899 620	0.21	
8 670 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	7 503 885	1.71	3 000 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	2 655 510	0.61	
1 750 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	1 291 185	0.30	1 800 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	1 264 662	0.29	
5 200 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 22-15/05/2038	EUR	4 206 020	0.96	1 300 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	1 092 026	0.25	
2 500 000	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	2 403 600	0.55	3 000 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	3 328 530	0.76	
850 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	839 826	0.19	992 000	ROCHE FINANCE EUROPE 3.227% 24-03/05/2030	EUR	990 483	0.23	
890 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	956 697	0.22	600 000	SIEMENS FINANCE 3.125% 24-22/05/2032	EUR	589 834	0.13	
3 913 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	3 280 487	0.75	2 100 000	SIEMENS FINANCE 3.375% 23-24/08/2031	EUR	2 112 178	0.48	
2 500 000	KFW 1.125% 18-09/05/2033	EUR	2 144 440	0.49	4 000 000	STELLANTIS NV 3.875% 20-05/01/2026	EUR	4 007 643	0.92	
2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	1 887 058	0.43	420 000	SWISSCOM FINANCE 0.375% 20-14/11/2028	EUR	369 604	0.08	
664 000	UNICREDIT 0.010% 21-28/09/2026	EUR	616 955	0.14	1 340 000	TOYOTA MOTOR FINANCE 3.500% 23-13/01/2028	EUR	1 342 261	0.31	
1 600 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 512 435	0.35	400 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.750% 22-28/09/2027	EUR	400 683	0.09	
1 000 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	981 591	0.22	<i>Ireland</i>					
600 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	625 630	0.14					<b>9 252 750</b>	<b>2.12</b>
<i>Belgium</i>				<b>32 631 143</b>	<b>7.45</b>	7 100 000	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	5 409 774	1.24
2 600 000	BELFIUS BANK SA 0.750% 15-10/02/2025	EUR	2 556 253	0.58	915 385	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	884 919	0.20	
2 500 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	2 165 850	0.50	3 000 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	2 958 057	0.68	
6 200 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	4 344 402	0.99	<i>Canada</i>					
1 400 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	961 520	0.22	<b>6 202 983</b>				<b>1.42</b>	
2 180 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	1 834 361	0.42	3 312 000	CAN IMPERIAL BK 0.375% 22-10/03/2026	EUR	3 150 771	0.72	
1 100 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	818 345	0.19	2 282 000	TORONTO DOMINION BANK 0.864% 22-24/03/2027	EUR	2 137 254	0.49	
1 800 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	1 671 858	0.38	920 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	914 958	0.21	
5 000 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	4 951 000	1.13	<i>United States of America</i>					
5 000 000	BELGIUM GOVERNMENT 3.000% 23-22/06/2033	EUR	4 980 438	1.14					<b>5 357 176</b>	<b>1.23</b>
600 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	578 370	0.13	1 502 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 358 977	0.31	
500 000	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	441 939	0.10	1 138 000	PROLOGIS EURO 4.000% 24-05/05/2034	EUR	1 131 271	0.26	
661 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	311 945	0.07	3 055 000	TOYOTA MOTOR CREDIT 0.250% 20-16/07/2026	EUR	2 866 928	0.66	
5 200 000	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	5 068 197	1.16	<i>Finland</i>				<b>5 295 910</b>	<b>1.21</b>
1 349 080	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	1 317 822	0.30	1 000 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	836 443	0.19	
657 769	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	628 843	0.14	3 400 000	FINNISH GOVERNMENT 1.500% 22-15/09/2032	EUR	3 033 956	0.69	
<i>Luxembourg</i>				<b>26 843 602</b>	<b>6.15</b>	1 404 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	1 425 511	0.33
5 726 000	EIB 0.375% 16-14/04/2026	EUR	5 463 956	1.25	<i>Sweden</i>					
5 000 000	EIB 1.125% 17-13/04/2033	EUR	4 278 086	0.98					<b>5 123 780</b>	<b>1.17</b>
1 680 000	EIB 1.750% 14-15/09/2045	EUR	1 295 385	0.30	1 690 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 549 911	0.35	
1 474 000	EIB 2.750% 23-28/07/2028	EUR	1 465 736	0.34	1 356 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	1 208 358	0.28	
5 000 000	ESM 0.500% 19-05/03/2029	EUR	4 477 461	1.02	721 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	697 682	0.16	
3 400 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	3 169 252	0.72	1 700 000	VOLVO TREASURY AB 1.625% 20-26/05/2025	EUR	1 667 829	0.38	
1 015 000	LUXEMBOURG GOVERNMENT 0.000% 20-28/04/2025	EUR	987 174	0.23	<i>Portugal</i>					
2 200 000	NESTLE FINANCE INTERNATIONAL 0.125% 20-12/11/2027	EUR	1 990 983	0.46					<b>4 538 925</b>	<b>1.03</b>
4 247 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	3 715 569	0.85	1 700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	1 594 260	0.36	
					1 500 000	PORTUGUESE OTS 1.650% 22-16/07/2032	EUR	1 353 660	0.31	
					1 500 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	1 591 005	0.36	

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Japan</i>		<i>3 045 835</i>	<i>0.70</i>
1 633 000	ASAHI GROUP 0.336% 21-19/04/2027	EUR	1 494 324	0.34
682 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	600 465	0.14
1 000 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	951 046	0.22
	<i>United Kingdom</i>		<i>1 757 743</i>	<i>0.40</i>
870 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	818 046	0.19
922 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	939 697	0.21
	<i>Norway</i>		<i>1 576 861</i>	<i>0.36</i>
1 516 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	1 576 861	0.36
	<b>Floating rate bonds</b>		<b>26 967 730</b>	<b>6.19</b>
	<i>France</i>		<i>14 800 628</i>	<i>3.40</i>
2 600 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 403 796	0.55
1 900 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 729 166	0.40
2 100 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	1 822 043	0.42
3 000 000	BPCE 22-14/01/2028 FRN	EUR	2 752 465	0.63
1 300 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	1 338 469	0.31
1 800 000	LA POSTE 18-31/12/2049 FRN	EUR	1 746 648	0.40
3 200 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	3 008 041	0.69
	<i>Spain</i>		<i>5 015 354</i>	<i>1.15</i>
2 300 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 037 171	0.47
3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	2 978 183	0.68
	<i>Italy</i>		<i>3 452 868</i>	<i>0.79</i>
715 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	729 341	0.17
2 724 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 723 527	0.62
	<i>Austria</i>		<i>1 622 412</i>	<i>0.37</i>
1 700 000	OMV AG 20-31/12/2060 FRN	EUR	1 622 412	0.37
	<i>Belgium</i>		<i>1 306 659</i>	<i>0.30</i>
1 300 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 306 659	0.30
	<i>United Kingdom</i>		<i>769 809</i>	<i>0.18</i>
772 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	769 809	0.18
	Other transferable securities		4 889 200	1.12
	<b>Bonds</b>		<b>4 889 200</b>	<b>1.12</b>
	<i>France</i>		<i>4 889 200</i>	<i>1.12</i>
5 000 000	FRANCE O.A.T. 21 25 0.000% 25/02/2025	EUR	4 889 200	1.12
	Money Market Instruments		5 906 447	1.35
	<i>Italy</i>		<i>5 906 447</i>	<i>1.35</i>
11 500 000	ITALY BTPS HYBRD 0.000% 07-01/08/2039	EUR	5 906 447	1.35
	Shares/Units in investment funds		26 612 041	6.07
	<i>Luxembourg</i>		<i>14 055 489</i>	<i>3.21</i>
700.00	BNP PARIBAS FLEXI I EURO BOND 2027 - X CAP	EUR	7 037 240	1.61
700.00	BNP PARIBAS FLEXI I EURO BOND 2029 - X CAP	EUR	7 018 249	1.60
	<i>France</i>		<i>12 556 552</i>	<i>2.86</i>
524.00	BNP PARIBAS MONEY 3M - ID EUR	EUR	12 556 552	2.86
	<b>Total securities portfolio</b>		<b>433 506 153</b>	<b>99.10</b>

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>137 740 142</b>	<b>83.08</b>					
<i>France</i>									
100 000	ACCOR 3.875% 24-11/03/2031	EUR	99 311	0.06	700 000	BELGIUM GOVERNMENT 5.000% 04-28/03/2035	EUR	814 478	0.49
100 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	98 307	0.06	950 000	BELGIUM GOVERNMENT 5.500% 98-28/03/2028	EUR	1 037 714	0.63
200 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	198 410	0.12	3 218 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	2 870 415	1.73
100 000	ARKEMA 0.125% 20-14/10/2026	EUR	92 553	0.06	290 000	EUROPEAN UNION 0.000% 21-04/07/2031	EUR	235 893	0.14
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	98 622	0.06	1 530 890	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	1 353 119	0.82
100 000	BPCE 3.875% 24-25/01/2036	EUR	99 272	0.06	1 830 000	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	1 723 724	1.04
2 700 000	BPCE SFH 0.010% 20-27/05/2030	EUR	2 235 874	1.35	350 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	248 228	0.15
200 000	CAISSE AMORTISSEMENT DE LA DETTE 0.000% 20-25/11/2030	EUR	163 817	0.10	100 000	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	53 090	0.03
1 000 000	CAISSE AMORTISSEMENT DE LA DETTE 3.125% 23-01/03/2030	EUR	997 748	0.60	720 000	EUROPEAN UNION 1.000% 22-06/07/2032	EUR	617 650	0.37
500 000	CAISSE FR DE FINANCEMENT 0.375% 20-13/02/2040	EUR	320 220	0.19	1 190 000	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	1 154 236	0.70
100 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	96 067	0.06	190 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	163 661	0.10
100 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	98 552	0.06	500 000	EUROPEAN UNION 3.000% 22-04/03/2053	EUR	454 813	0.27
100 000	CREDIT AGRICOLE SA 4.125% 23-07/03/2030	EUR	102 198	0.06	1 000 000	EUROPEAN UNION 3.250% 23-04/07/2034	EUR	1 010 771	0.61
100 000	CREDIT AGRICOLE SA 4.125% 24-26/02/2036	EUR	100 147	0.06	928 000	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	915 239	0.55
100 000	DANONE 3.481% 24-03/05/2030	EUR	99 912	0.06	103 000	LONZA FINANCE INTERNATIONAL 3.875% 24-24/04/2036	EUR	101 295	0.06
100 000	ENGIE 3.500% 22-27/09/2029	EUR	99 459	0.06	100 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	99 920	0.06
100 000	ENGIE 3.625% 24-06/03/2031	EUR	98 980	0.06	<i>United States of America</i>				
100 000	ENGIE 3.875% 23-06/01/2031	EUR	100 498	0.06	129 000	AIR LEASE CORP 3.700% 24-15/04/2030	EUR	126 361	0.08
100 000	ENGIE 3.875% 24-06/03/2036	EUR	98 577	0.06	100 000	AMERICAN TOWER 4.100% 24-16/05/2034	EUR	99 034	0.06
720 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	685 663	0.41	128 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	128 026	0.08
2 690 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	2 384 147	1.44	100 000	BOOKING HOLDINGS INC 4.000% 24-01/03/2044	EUR	97 186	0.06
1 717 893	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	599 132	0.36	100 000	COTY INC 4.500% 24-15/05/2027	EUR	100 628	0.06
220 000	FRANCE O.A.T. 1.250% 22-25/05/2038	EUR	166 417	0.10	6 590 260	FN MA5010 5.500% 23-01/05/2053	USD	6 067 166	3.67
1 170 000	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	1 161 482	0.70	6 312 617	FN MA5166 6.000% 23-01/10/2053	USD	5 907 564	3.57
2 660 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	2 129 835	1.28	133 000	FORD MOTOR CREDIT 4.165% 24-21/11/2028	EUR	132 775	0.08
890 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	657 968	0.40	100 000	GENERAL MOTORS FINANCE 4.000% 24-10/07/2030	EUR	100 155	0.06
180 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	177 050	0.11	100 000	JOHNSON & JOHNSON 3.200% 24-01/06/2032	EUR	99 752	0.06
732 049	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	693 375	0.42	100 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	99 754	0.06
300 000	FRANCE O.A.T. 3.500% 23-25/11/2033	EUR	305 889	0.18	200 000	PROCTER & GAMBLE 3.150% 24-29/04/2028	EUR	199 550	0.12
450 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	472 208	0.28	200 000	PROCTER & GAMBLE 3.200% 24-29/04/2034	EUR	197 122	0.12
110 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	123 065	0.07	100 000	T-MOBILE USA INC 3.550% 24-08/05/2029	EUR	100 220	0.06
100 000	ICADE 1.375% 20-17/09/2030	EUR	83 568	0.05	100 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	99 548	0.06
100 000	KLEPIERRE 3.875% 24-23/09/2033	EUR	97 587	0.06	100 000	VERALTO CORP 4.150% 23-19/09/2031	EUR	101 081	0.06
100 000	ORANGE 1.250% 20-07/07/2027	EUR	93 992	0.06	100 000	VERIZON COMMUNICATIONS INC 3.500% 24-28/06/2032	EUR	98 714	0.06
300 000	PERNOD RICARD SA 3.375% 24-07/11/2030	EUR	295 766	0.18	100 000	WARNERMEDIA HOLDING 4.302% 24-17/01/2030	EUR	99 873	0.06
187 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	186 254	0.11	<i>Italy</i>				
100 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	101 147	0.06	100 000	AEROPORTI ROMA 4.875% 23-10/07/2033	EUR	104 500	0.06
400 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	258 537	0.16	200 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	209 021	0.13
100 000	SUEZ 5.000% 22-03/11/2032	EUR	105 878	0.06	100 000	ENI SPA 4.250% 23-19/05/2033	EUR	102 158	0.06
4 500 000	UNEDIC 0.250% 20-25/11/2029	EUR	3 861 311	2.33	134 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	132 136	0.08
100 000	URW 4.125% 23-11/12/2030	EUR	100 021	0.06	100 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	106 981	0.06
<i>Belgium</i>					100 000	ITALGAS SPA 3.125% 24-08/02/2029	EUR	97 476	0.06
100 000	AB INBEV SA/NV 3.950% 24-22/03/2044	EUR	97 865	0.06	180 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	105 122	0.06
1 200 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	970 536	0.59	1 247 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	875 968	0.53
620 000	BELGIUM GOVERNMENT 0.900% 19-22/06/2029	EUR	565 521	0.34	310 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	266 612	0.16
793 775	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	545 164	0.33	130 000	ITALY BTPS 3.450% 17-01/03/2048	EUR	111 290	0.07
230 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	193 534	0.12	820 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	816 884	0.49
240 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	178 548	0.11					
420 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	463 281	0.28					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
437 000	ITALY BTPS 4.450% 23-01/09/2043	EUR	435 812	0.26	570 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	541 449	0.33
3 750 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	3 714 488	2.24	539 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	438 110	0.26
2 700 000	ITALY BTPS 4.750% 13-01/09/2028	EUR	2 833 380	1.71	260 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	222 440	0.13
907 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	970 717	0.59	800 000	SPANISH GOVERNMENT 3.250% 24-30/04/2034	EUR	791 145	0.48
200 000	SNAM 3.375% 22-05/12/2026	EUR	198 559	0.12	403 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	354 902	0.21
100 000	TERNA RETE 3.500% 24-17/01/2031	EUR	98 100	0.06	710 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	755 490	0.46
100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	85 615	0.05	200 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	223 094	0.13
100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	95 745	0.06	660 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	749 549	0.45
200 000	UNICREDIT SPA 4.000% 24-05/03/2034	EUR	197 410	0.12	913 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	1 077 176	0.65
	<i>The Netherlands</i>		<i>11 032 656</i>	<i>6.65</i>	100 000	WERFEN SA/SPAIN 4.250% 24-03/05/2030	EUR	100 553	0.06
100 000	ALLIANZ FINANCE 3.250% 24-04/12/2029	EUR	99 718	0.06		<i>Germany</i>		<i>9 301 495</i>	<i>5.61</i>
121 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.375% 24-08/03/2029	EUR	119 743	0.07	170 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	164 327	0.10
100 000	CTP NV 4.750% 24-05/02/2030	EUR	101 319	0.06	1 340 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	1 695 341	1.02
200 000	HEINEKEN NV 3.812% 24-04/07/2036	EUR	198 668	0.12	109 000	DT LUFTHANSA AG 4.000% 24-21/05/2030	EUR	108 699	0.07
1 700 000	ING BANK NV 0.750% 19-18/02/2029	EUR	1 527 791	0.92	54 000	E.ON SE 3.375% 24-15/01/2031	EUR	53 310	0.03
1 560 000	ING GROEP NV 6.500% 15-29/12/2049	USD	1 447 410	0.87	105 000	HEIDELBERG MATER 3.950% 24-19/07/2034	EUR	103 359	0.06
100 000	KONINKLIJKE PHIL 3.750% 24-31/05/2032	EUR	99 200	0.06	219 000	HOCHTIEF AKTIENG 4.250% 24-31/05/2030	EUR	220 117	0.13
106 000	MERCEDES-BENZ IN 3.000% 24-10/07/2027	EUR	104 929	0.06	100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	95 502	0.06
250 000	NED WATERSCHAPBK 0.000% 19-02/10/2034	EUR	182 294	0.11	100 000	INFINEON TECH 3.375% 24-26/02/2027	EUR	99 818	0.06
570 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	505 835	0.31	100 000	K&S AG 4.250% 24-19/06/2029	EUR	99 761	0.06
1 270 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	1 409 078	0.85	920 000	KFW 0.375% 21-20/05/2036	EUR	674 847	0.41
620 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	690 866	0.42	1 000 000	KFW 1.125% 17-15/06/2037	EUR	790 222	0.48
1 370 000	NETHERLANDS GOVERNMENT 5.500% 08-15/01/2028	EUR	1 497 122	0.90	280 000	KFW 1.250% 16-04/07/2036	EUR	228 620	0.14
1 500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	1 240 885	0.75	260 000	NORDRHEIN-WEST 1.000% 16-16/10/2046	EUR	166 265	0.10
100 000	PLUXEE NV 3.500% 24-04/09/2028	EUR	98 895	0.06	340 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	251 020	0.15
186 000	ROCHE FINANCE EUROPE 3.227% 24-03/05/2030	EUR	185 716	0.11	480 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	331 401	0.20
100 000	ROCHE FINANCE EUROPE 3.312% 23-04/12/2027	EUR	100 169	0.06	2 670 000	NRW BANK 0.250% 22-26/01/2032	EUR	2 175 091	1.31
100 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	103 455	0.06	1 850 000	UNICREDIT 0.010% 20-15/09/2028	EUR	1 621 845	0.98
100 000	SARTORIUS FINANCE 4.500% 23-14/09/2032	EUR	102 536	0.06	100 000	VIER GAS TRANSPO 4.625% 22-26/09/2032	EUR	105 020	0.06
100 000	SIEMENS FINANCE 3.000% 24-22/11/2028	EUR	99 334	0.06	116 000	VOLKSWAGEN LEASING 3.875% 24-11/10/2028	EUR	116 152	0.07
100 000	SIEMENS FINANCE 3.125% 24-22/05/2032	EUR	98 306	0.06	100 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	98 159	0.06
100 000	STELLANTIS NV 3.500% 24-19/09/2030	EUR	97 784	0.06	100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	102 619	0.06
200 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	203 242	0.12		<i>Brazil</i>		<i>8 726 261</i>	<i>5.27</i>
161 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	137 400	0.08	56 000 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	8 726 261	5.27
100 000	TOYOTA MOTOR FINANCE 3.125% 24-11/01/2027	EUR	99 136	0.06		<i>Mexico</i>		<i>5 032 071</i>	<i>3.05</i>
100 000	UNILEVER FINANCE 1.750% 22-16/11/2028	EUR	94 017	0.06	108 000 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	4 735 671	2.87
100 000	UNILEVER FINANCE 3.250% 24-15/02/2032	EUR	99 174	0.06	390 000	UNITED MEXICAN 2.250% 21-12/08/2036	EUR	296 400	0.18
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 0.875% 20-22/09/2028	EUR	177 590	0.11		<i>Japan</i>		<i>4 839 892</i>	<i>2.93</i>
112 000	WOLTERS KLUWER N 3.250% 24-18/03/2029	EUR	111 044	0.07	914 750 000	JAPAN GOVERNMENT 30-YR 1.600% 24-20/12/2053	JPY	4 672 554	2.83
	<i>Spain</i>		<i>9 746 137</i>	<i>5.86</i>	200 000	TAKEDA PHARMACEUTICAL 1.375% 20-09/07/2032	EUR	167 338	0.10
100 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	99 360	0.06		<i>Luxembourg</i>		<i>4 578 791</i>	<i>2.75</i>
100 000	BANCO SANTANDER 3.750% 24-09/01/2034	EUR	99 792	0.06	1 290 000	EIB 0.875% 18-14/01/2028	EUR	1 201 374	0.72
100 000	BANCO SANTANDER 4.125% 24-22/04/2034	EUR	100 093	0.06	1 300 000	EIB 4.000% 05-15/10/2037	EUR	1 415 756	0.85
100 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	105 450	0.06	1 010 000	ESM 1.800% 17-02/11/2046	EUR	781 192	0.47
100 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	101 847	0.06	52 000	HEIDELBERG MATER 4.875% 23-21/11/2033	EUR	54 987	0.03
300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	256 887	0.15	322 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	300 147	0.18
330 000	SPANISH GOVERNMENT 0.500% 20-30/04/2030	EUR	284 932	0.17	98 000	NESTLE FINANCE INTERNATIONAL 3.000% 24-23/01/2031	EUR	96 622	0.06
2 310 000	SPANISH GOVERNMENT 0.600% 19-31/10/2029	EUR	2 031 414	1.23	72 000	NESTLE FINANCE INTERNATIONAL 3.500% 23-17/01/2030	EUR	73 044	0.04
1 471 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	1 412 454	0.85					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036	EUR	99 480	0.06		<i>Slovakia</i>		858 172	0.51
100 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	102 676	0.06	180 000	SLOVAKIA GOVERNMENT 1.625% 16-21/01/2031	EUR	159 778	0.10
300 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	257 523	0.16	250 000	SLOVAKIA GOVERNMENT 2.000% 17-17/10/2047	EUR	173 012	0.10
100 000	SES S.A 3.500% 22-14/01/2029	EUR	96 188	0.06	170 138	SLOVAKIA GOVERNMENT 3.625% 14-16/01/2029	EUR	173 677	0.10
100 000	TRATON FINANCE LUXEMBOURG SA 3.750% 24-27/03/2027	EUR	99 802	0.06	350 000	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	351 705	0.21
	<i>South Africa</i>		3 459 915	2.09		<i>Finland</i>		840 959	0.51
77 662 327	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	3 459 915	2.09	850 000	FINNISH GOVERNMENT 0.250% 20-15/09/2040	EUR	530 523	0.32
	<i>Peru</i>		2 866 526	1.73	240 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	200 974	0.12
11 480 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	2 866 526	1.73	120 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	109 462	0.07
	<i>Romania</i>		2 473 151	1.49		<i>Slovenia</i>		675 370	0.41
310 000	ROMANIA 4.625% 19-03/04/2049	EUR	255 626	0.15	470 000	REPUBLIC OF SLOVENIA 1.750% 16-03/11/2040	EUR	366 511	0.22
11 130 000	ROMANIA 6.700% 22-25/02/2032	RON	2 217 525	1.34	330 000	REPUBLIC OF SLOVENIA 2.250% 16-03/03/2032	EUR	308 859	0.19
	<i>Austria</i>		2 060 269	1.24		<i>Croatia</i>		493 876	0.30
220 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	157 418	0.09	280 000	CROATIA 1.500% 20-17/06/2031	EUR	249 813	0.15
790 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	745 171	0.45	250 000	CROATIA 2.875% 22-22/04/2032	EUR	244 063	0.15
250 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	244 167	0.15		<i>China</i>		448 962	0.27
530 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	584 388	0.35	300 000	CHINA (PEOPLES) 0.250% 20-25/11/2030	EUR	250 781	0.15
300 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	329 125	0.20	1 870 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	139 585	0.08
	<i>Portugal</i>		1 812 314	1.09	3 140 000	TIMES CN HOLDING 6.750% 20-08/07/2025	USD	58 596	0.04
1 030 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	989 130	0.60		<i>Denmark</i>		432 807	0.26
250 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	249 645	0.15	200 000	NOVO NORDISK A/S 3.125% 24-21/01/2029	EUR	199 215	0.12
70 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	73 655	0.04	100 000	NYKREDIT 3.875% 24-05/07/2027	EUR	100 286	0.06
110 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	118 043	0.07	134 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	133 306	0.08
360 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	381 841	0.23		<i>Ivory Coast</i>		432 062	0.26
	<i>Canada</i>		1 592 367	0.95	478 000	IVORY COAST - PDI 7.625% 24-30/01/2033	USD	432 062	0.26
1 050 000	BANK OF MONTREAL 0.125% 22-26/01/2027	EUR	967 063	0.58		<i>Egypt</i>		365 944	0.22
490 000	ONTARIO TEACHERS 1.850% 22-03/05/2032	EUR	437 524	0.26	530 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	365 944	0.22
200 000	TOTAL CAP CANADA 2.125% 14-18/09/2029	EUR	187 780	0.11		<i>Lithuania</i>		242 569	0.14
	<i>Ireland</i>		1 278 139	0.77	140 000	LITHUANIA 0.500% 20-28/07/2050	EUR	69 169	0.04
360 000	IRISH GOVERNMENT 0.350% 22-18/10/2032	EUR	293 791	0.18	170 000	LITHUANIA 3.875% 23-14/06/2033	EUR	173 400	0.10
630 000	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	574 041	0.35		<i>Sweden</i>		200 291	0.12
130 000	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	90 964	0.05	100 000	MOLNLYCKE HOLDING 4.250% 24-11/06/2034	EUR	99 878	0.06
210 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	179 613	0.11	100 000	SAGAX AB 4.375% 24-29/05/2030	EUR	100 413	0.06
170 000	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	139 730	0.08		<i>Hungary</i>		188 984	0.11
	<i>United Kingdom</i>		950 686	0.58	250 000	REPUBLIC OF HUNGARY 1.750% 20-05/06/2035	EUR	188 984	0.11
145 000	BRITISH TELECOMM 3.875% 24-20/01/2034	EUR	144 417	0.09		<i>Poland</i>		172 044	0.10
100 000	EASYJET PLC 3.750% 24-20/03/2031	EUR	98 103	0.06	200 000	REPUBLIC OF POLAND 2.375% 16-18/01/2036	EUR	172 044	0.10
100 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	96 615	0.06		<i>Philippines</i>		148 510	0.09
200 000	ITV PLC 4.250% 24-19/06/2032	EUR	198 794	0.12	170 000	ASIAN DEV BANK 2.000% 22-10/06/2037	EUR	148 510	0.09
100 000	LINDE PLC 3.375% 23-12/06/2029	EUR	100 139	0.06		<i>Hong Kong</i>		127 817	0.08
132 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	112 428	0.07	2 810 000	SHIMAO PROPERTY 5.200% 18-30/01/2025	USD	127 817	0.08
100 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	101 663	0.06		<i>Australia</i>		99 099	0.06
100 000	WPP FINANCE 2013 4.000% 24-12/09/2033	EUR	98 527	0.06	100 000	TOYOTA FINANCE AUSTRALIA 3.386% 24-18/03/2030	EUR	99 099	0.06
	<i>Senegal</i>		858 293	0.52		<i>Chile</i>		83 719	0.05
1 100 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	858 293	0.52	150 000	CHILE 1.250% 21-22/01/2051	EUR	83 719	0.05

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<b>Floating rate bonds</b>		<b>8 309 544</b>	<b>5.01</b>					
	<i>Belgium</i>		<i>2 087 201</i>	<i>1.26</i>					
2 200 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	2 087 201	1.26					
	<i>Germany</i>		<i>1 296 893</i>	<i>0.77</i>					
100 000	ALLIANZ SE 24-26/07/2054 FRN	EUR	102 471	0.06					
100 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	105 392	0.06					
200 000	COMMERZBANK AG 24-09/04/2173 FRN	EUR	199 446	0.12					
100 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	99 637	0.06					
200 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	190 208	0.11					
100 000	DEUTSCHE BANK AG 24-04/04/2030 FRN	EUR	99 322	0.06					
400 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	402 175	0.24					
100 000	MUNICH RE 24-26/05/2044 FRN	EUR	98 242	0.06					
	<i>Greece</i>		<i>909 889</i>	<i>0.55</i>					
300 000	ALPHA BANK 24-12/05/2030 FRN	EUR	300 342	0.18					
311 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	310 930	0.19					
300 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	298 617	0.18					
	<i>The Netherlands</i>		<i>866 453</i>	<i>0.53</i>					
100 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	93 444	0.06					
200 000	ABN AMRO BANK NV 24-22/09/2172 FRN	EUR	202 190	0.12					
134 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	120 126	0.07					
103 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	103 751	0.06					
130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	130 626	0.08					
100 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	108 383	0.07					
100 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	107 933	0.07					
	<i>Spain</i>		<i>821 919</i>	<i>0.49</i>					
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	100 587	0.06					
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	104 371	0.06					
100 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	105 317	0.06					
100 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	103 737	0.06					
100 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	100 860	0.06					
100 000	BANCO SANTANDER 24-09/01/2030 FRN	EUR	99 165	0.06					
200 000	CAIXABANK 24-16/04/2172 FRN	EUR	207 882	0.13					
	<i>France</i>		<i>600 168</i>	<i>0.36</i>					
100 000	ALSTOM S 24-29/08/2172 FRN	EUR	101 297	0.06					
200 000	BNP PARIBAS 22-06/06/2171 FRN	EUR	203 593	0.12					
100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	92 975	0.06					
100 000	CREDIT AGRICOLE SA 24-15/04/2036 FRN	EUR	98 558	0.06					
100 000	VEOLIA ENVIRONNEMENT 23-22/02/2172 FRN	EUR	103 745	0.06					
	<i>Italy</i>		<i>545 527</i>	<i>0.33</i>					
131 000	A2A SPA 24-11/09/2172 FRN	EUR	129 696	0.08					
200 000	ENEL SPA 24-27/05/2172 FRN	EUR	198 408	0.12					
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	118 860	0.07					
100 000	TERNA RETE 24-11/04/2173 FRN	EUR	98 563	0.06					
	<i>United Kingdom</i>		<i>510 641</i>	<i>0.31</i>					
100 000	BARCLAYS BANK PLC 24-08/05/2035 FRN	EUR	99 932	0.06					
100 000	BARCLAYS BANK PLC 24-31/01/2033 FRN	EUR	101 733	0.06					
100 000	BARCLAYS BANK PLC 24-31/05/2036 FRN	EUR	100 276	0.06					
100 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	100 009	0.06					
109 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	108 691	0.07					
	<i>Portugal</i>		<i>198 536</i>	<i>0.12</i>					
200 000	EDP SA 24-29/05/2054 FRN	EUR	198 536	0.12					
	<i>Switzerland</i>		<i>178 440</i>	<i>0.11</i>					
200 000	UBS GROUP AG 20-05/11/2028 FRN	EUR	178 440	0.11					
	<i>Ireland</i>		<i>99 789</i>	<i>0.06</i>					
100 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	99 789	0.06					
	<i>Hungary</i>		<i>99 725</i>	<i>0.06</i>					
100 000	OTP BANK 24-12/06/2028 FRN	EUR	99 725	0.06					
	<i>Austria</i>		<i>94 363</i>	<i>0.06</i>					
100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	94 363	0.06					
	<b>Floating rate notes</b>							<b>3 520 152</b>	<b>2.13</b>
	<i>United States of America</i>							<i>3 520 152</i>	<i>2.13</i>
391 096	CAS 2023-R06 1M1 23-25/07/2043 FRN	USD	368 275	0.22				368 275	0.22
565 941	CAS 2024-R03 2M1 24-25/03/2044 FRN	USD	529 019	0.32				529 019	0.32
400 000	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	377 058	0.23				377 058	0.23
585 365	STACR 2021-HQA4 M1 21-25/12/2041 FRN	USD	545 390	0.33				545 390	0.33
600 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	591 132	0.36				591 132	0.36
382 629	STACR 2023-HQA1 M1A 23-25/05/2043 FRN	USD	362 407	0.22				362 407	0.22
411 158	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	386 970	0.23				386 970	0.23
385 119	STACR 2024-DNA2 M1 24-25/05/2044 FRN	USD	359 901	0.22				359 901	0.22
	<b>To be Announced ("TBA") Mortgage Backed Securities</b>							<b>12 619 633</b>	<b>7.63</b>
	<i>United States of America</i>							<i>12 619 633</i>	<i>7.63</i>
6 800 000	FNCL 5.5 7/10 5.500% 10-25/10/2037	USD	6 257 274	3.78				6 257 274	3.78
6 800 000	FNCL 6 7/11 6.000% 11-25/09/2038	USD	6 362 359	3.85				6 362 359	3.85
	<b>Other transferable securities</b>							<b>115 465</b>	<b>0.07</b>
	<b>Bonds</b>							<b>115 465</b>	<b>0.07</b>
	<i>China</i>							<i>115 465</i>	<i>0.07</i>
2 750 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	115 465	0.07				115 465	0.07
	<b>Shares/Units in investment funds</b>							<b>3 769 234</b>	<b>2.27</b>
	<i>Luxembourg</i>							<i>2 971 724</i>	<i>1.79</i>
30.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	2 971 724	1.79				2 971 724	1.79
	<i>France</i>							<i>797 510</i>	<i>0.48</i>
77.68	BNP PARIBAS INVEST 3 MOIS - X DIS	EUR	797 510	0.48				797 510	0.48
	<b>Total securities portfolio</b>							<b>166 074 170</b>	<b>100.19</b>

# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>832 651 242</b>	<b>68.10</b>					
<i>France</i>					<i>The Netherlands</i>				
2 000 000	ACCOR 1.750% 19-04/02/2026	EUR	1 935 548	0.16	5 000 000	THALES SA 4.250% 23-18/10/2031	EUR	5 146 754	0.42
3 300 000	ACCOR 2.375% 21-29/11/2028	EUR	3 098 922	0.25	1 800 000	URW 0.625% 20-04/05/2027	EUR	1 651 134	0.13
2 000 000	ACCOR 3.875% 24-11/03/2031	EUR	1 986 213	0.16	5 000 000	URW 1.375% 20-04/12/2031	EUR	4 152 954	0.34
3 700 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	3 637 341	0.30	1 000 000	URW 4.125% 23-11/12/2030	EUR	1 000 207	0.08
3 500 000	AIR LIQUIDE FINANCE 1.375% 20-02/04/2030	EUR	3 145 010	0.26	<b>120 027 262</b>				
2 500 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	2 480 122	0.20	1 000 000	ABB FINANCE BV 3.375% 24-15/01/2034	EUR	986 350	0.08
2 000 000	APRR SA 1.875% 22-03/01/2029	EUR	1 867 456	0.15	5 100 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	4 725 985	0.39
3 800 000	ARKEMA 4.250% 23-20/05/2030	EUR	3 892 362	0.32	2 000 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	2 049 113	0.17
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 17-15/11/2027	EUR	927 210	0.08	5 000 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	5 188 734	0.42
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	986 216	0.08	1 776 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	1 764 141	0.14
2 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 24-11/01/2034	EUR	2 439 524	0.20	1 500 000	ALLIANZ FINANCE 3.250% 24-04/12/2029	EUR	1 495 769	0.12
2 700 000	BANQUE STELLANTIS FRANCE 3.500% 24-19/07/2027	EUR	2 684 265	0.22	6 178 000	BMW INTERNATIONAL INVESTMENT BV 3.250% 24-17/11/2028	EUR	6 145 505	0.50
5 000 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	4 382 646	0.36	2 314 000	BMW INTERNATIONAL INVESTMENT BV 3.500% 24-17/11/2032	EUR	2 298 884	0.19
4 000 000	CAPGEMINI SE 1.750% 18-18/04/2028	EUR	3 762 288	0.31	3 143 000	CTP NV 4.750% 24-05/02/2030	EUR	3 184 471	0.26
3 000 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	3 016 570	0.25	3 100 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	3 117 073	0.25
4 000 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	4 099 169	0.34	3 500 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	3 265 998	0.27
4 400 000	COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026	EUR	4 417 332	0.36	3 889 000	ENEL FINANCE INTERNATIONAL NV 3.375% 24-23/07/2028	EUR	3 852 344	0.31
5 700 000	COVIVIO 4.625% 23-05/06/2032	EUR	5 762 010	0.47	2 069 000	ENEL FINANCE INTERNATIONAL NV 3.875% 24-23/01/2035	EUR	2 023 168	0.17
2 000 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	2 162 233	0.18	2 000 000	HEIMSTADEN BOSTA 0.625% 22-24/07/2025	EUR	1 860 838	0.15
3 000 000	DANONE 3.481% 24-03/05/2030	EUR	2 997 357	0.25	1 500 000	HEINEKEN NV 1.500% 17-03/10/2029	EUR	1 363 234	0.11
2 800 000	EDENRED 3.625% 23-13/12/2026	EUR	2 795 988	0.23	3 008 000	HEINEKEN NV 3.625% 23-15/11/2026	EUR	3 014 271	0.25
2 300 000	ELECTRICITE DE FRANCE 4.125% 24-17/06/2031	EUR	2 315 480	0.19	2 645 000	HEINEKEN NV 3.812% 24-04/07/2036	EUR	2 627 381	0.21
700 000	ELECTRICITE DE FRANCE 4.750% 24-17/06/2044	EUR	698 574	0.06	2 226 000	JDE PEETS NV 4.125% 23-23/01/2030	EUR	2 244 770	0.18
2 500 000	ENGIE 1.750% 20-27/03/2028	EUR	2 341 201	0.19	2 000 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	1 824 862	0.15
1 800 000	ENGIE 3.625% 23-06/12/2026	EUR	1 801 494	0.15	2 235 000	KONINKLIJKE PHIL 3.750% 24-31/05/2032	EUR	2 217 116	0.18
2 300 000	ENGIE 3.625% 24-06/03/2031	EUR	2 276 542	0.19	5 616 000	MERCEDES-BENZ IN 3.250% 24-15/09/2027	EUR	5 591 604	0.46
2 000 000	ENGIE 3.875% 23-06/01/2031	EUR	2 009 969	0.16	3 000 000	MERCEDES-BENZ IN 3.250% 24-15/11/2030	EUR	2 950 168	0.24
2 000 000	ENGIE 4.250% 24-06/03/2044	EUR	1 934 295	0.16	4 160 000	MSD NETHERLANDS 3.250% 24-30/05/2032	EUR	4 113 433	0.34
6 000 000	GECINA 1.375% 17-26/01/2028	EUR	5 539 853	0.45	2 060 000	MSD NETHERLANDS 3.700% 24-30/05/2044	EUR	2 005 419	0.16
2 300 000	ICADE 0.625% 21-18/01/2031	EUR	1 816 150	0.15	588 000	MSD NETHERLANDS 3.750% 24-30/05/2054	EUR	568 667	0.05
3 500 000	JCDECAUX SA 5.000% 23-11/01/2029	EUR	3 639 419	0.30	1 097 000	RELX FINANCE 3.375% 24-20/03/2033	EUR	1 075 278	0.09
10 000 000	KERING 3.625% 23-05/09/2027	EUR	10 026 965	0.82	2 561 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	2 513 759	0.21
1 000 000	KERING 3.625% 23-05/09/2031	EUR	997 156	0.08	5 900 000	REPSOL INTERNATIONAL FINANCE 0.250% 19-02/08/2027	EUR	5 342 305	0.44
1 600 000	KERING 3.625% 24-11/03/2036	EUR	1 555 646	0.13	4 550 000	ROCHE FINANCE EUROPE 3.312% 23-04/12/2027	EUR	4 557 710	0.37
4 000 000	KLEPIERRE 2.000% 20-12/05/2029	EUR	3 691 388	0.30	3 025 000	ROCHE FINANCE EUROPE 3.564% 24-03/05/2044	EUR	2 944 509	0.24
3 000 000	KLEPIERRE 3.875% 24-23/09/2033	EUR	2 927 596	0.24	2 572 000	ROCHE FINANCE EUROPE 3.586% 23-04/12/2036	EUR	2 584 975	0.21
2 500 000	LVMH MOET HENNESSY LOUIS VUITTON 3.250% 23-07/09/2029	EUR	2 496 949	0.20	4 496 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	4 536 891	0.37
3 200 000	LVMH MOET HENNESSY LOUIS VUITTON 3.375% 24-05/02/2030	EUR	3 211 701	0.26	1 000 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	1 017 767	0.08
3 300 000	LVMH MOET HENNESSY LOUIS VUITTON 3.500% 24-05/10/2034	EUR	3 298 099	0.27	1 000 000	SIEMENS FINANCE 3.125% 24-22/05/2032	EUR	983 056	0.08
2 000 000	MICHELIN 1.750% 18-03/09/2030	EUR	1 819 133	0.15	2 000 000	SIEMENS FINANCE 3.375% 24-22/02/2037	EUR	1 943 269	0.16
4 500 000	ORANGE 1.375% 18-20/03/2028	EUR	4 183 594	0.34	700 000	SIEMENS FINANCE 3.625% 24-22/02/2044	EUR	674 320	0.06
4 000 000	PERNOD RICARD SA 3.250% 22-02/11/2028	EUR	3 959 193	0.32	2 554 000	STELLANTIS NV 3.500% 24-19/09/2030	EUR	2 497 403	0.20
1 300 000	PERNOD RICARD SA 3.375% 24-07/11/2030	EUR	1 281 652	0.10	2 442 000	TOYOTA MOTOR FINANCE 3.125% 24-11/01/2027	EUR	2 420 905	0.20
2 800 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	2 890 431	0.24	5 000 000	UNILEVER FINANCE 1.750% 22-16/11/2028	EUR	4 700 826	0.38
4 125 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	4 108 536	0.34	979 000	UNILEVER FINANCE 3.500% 24-15/02/2037	EUR	971 566	0.08
3 000 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	3 102 371	0.25	3 000 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	2 956 094	0.24
4 000 000	SANOFI 1.250% 22-06/04/2029	EUR	3 644 218	0.30	3 000 000	UPJOHN FINANCE 1.362% 20-23/06/2027	EUR	2 793 167	0.23
1 000 000	SUEZ 4.500% 23-13/11/2033	EUR	1 020 317	0.08					
3 000 000	SUEZ 4.625% 22-03/11/2028	EUR	3 081 974	0.25					

The accompanying notes form an integral part of these financial statements





# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Japan</i>		<i>12 233 590</i>	<i>1.00</i>	2 000 000	CAIXABANK 23-19/07/2034 FRN	EUR	2 133 649	0.17
2 500 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	2 201 119	0.18	5 500 000	CAIXABANK 23-30/05/2034 FRN	EUR	5 813 837	0.48
3 000 000	NTT FINANCE 0.399% 21-13/12/2028	EUR	2 634 685	0.22	1 500 000	IBERCAJA 24-30/07/2028 FRN	EUR	1 512 854	0.12
5 091 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	5 045 971	0.41		<i>France</i>		<i>38 210 281</i>	<i>3.12</i>
2 500 000	SUMITOMO MITSUI 1.413% 17-14/06/2027	EUR	2 351 815	0.19	3 500 000	ALSTOM S 24-29/08/2172 FRN	EUR	3 545 381	0.29
	<i>Finland</i>		<i>7 672 513</i>	<i>0.63</i>	2 000 000	AXA SA 22-10/07/2042 FRN	EUR	1 649 209	0.13
5 000 000	NORDEA BANK ABP 3.375% 24-11/06/2029	EUR	4 991 496	0.41	4 000 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	3 873 895	0.32
2 633 000	NORDEA BANK ABP 4.125% 23-05/05/2028	EUR	2 681 017	0.22	4 500 000	BPCE 24-26/02/2036 FRN	EUR	4 532 047	0.37
	<i>Australia</i>		<i>5 546 867</i>	<i>0.45</i>	2 700 000	CREDIT AGRICOLE SA 24-15/04/2036 FRN	EUR	2 661 054	0.22
2 239 000	SYDNEY AIRPORT F 3.750% 24-30/04/2032	EUR	2 230 035	0.18	2 000 000	CREDIT AGRICOLE SA 24-23/03/2172 FRN	EUR	1 998 488	0.16
3 347 000	TOYOTA FINANCE AUSTRALIA 3.386% 24-18/03/2030	EUR	3 316 832	0.27	2 000 000	ELECTRICITE DE FRANCE 20-15/03/2169 FRN	EUR	1 861 620	0.15
	<i>Jersey Island</i>		<i>4 746 937</i>	<i>0.39</i>	2 600 000	ELECTRICITE DE FRANCE 21-31/12/2061 FRN	EUR	2 339 258	0.19
5 000 000	UBS GROUP FUNDING 1.250% 16-01/09/2026	EUR	4 746 937	0.39	1 200 000	ENGIE 21-31/12/2061 FRN	EUR	985 414	0.08
	<i>Mexico</i>		<i>4 180 370</i>	<i>0.34</i>	1 100 000	ENGIE 24-14/06/2173 FRN	EUR	1 091 148	0.09
3 500 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	3 230 920	0.26	1 500 000	ENGIE 24-14/06/2173 FRN	EUR	1 487 483	0.12
1 000 000	AMERICA MOVIL SA 2.125% 16-10/03/2028	EUR	949 450	0.08	2 000 000	ORANGE 21-31/12/2061 FRN	EUR	1 720 479	0.14
	<i>Austria</i>		<i>1 961 460</i>	<i>0.16</i>	1 700 000	RCI BANQUE 24-09/10/2034 FRN	EUR	1 693 625	0.14
2 000 000	ERSTE GROUP 7.000% 24-15/10/2172	EUR	1 961 460	0.16	5 700 000	SOGECAP SA 23-16/05/2044 FRN	EUR	6 073 816	0.50
	<b>Floating rate bonds</b>		<b>374 014 204</b>	<b>30.54</b>	2 600 000	VEOLIA ENVIRONNEMENT 23-22/02/2172 FRN	EUR	2 697 364	0.22
	<i>United Kingdom</i>		<i>68 901 880</i>	<i>5.65</i>		<i>Germany</i>		<i>36 769 144</i>	<i>3.00</i>
9 500 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	8 312 049	0.68	1 000 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	860 383	0.07
5 000 000	BARCLAYS BANK PLC 22-29/01/2034 FRN	EUR	5 330 634	0.44	3 000 000	ALLIANZ SE 20-30/04/2169 FRN	EUR	2 325 032	0.19
3 992 000	BARCLAYS BANK PLC 24-31/05/2036 FRN	EUR	4 003 029	0.33	3 500 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	3 688 713	0.30
2 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 912 220	0.16	3 000 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	3 115 939	0.25
3 010 000	BRITISH TELECOMM 24-03/10/2054 FRN	EUR	3 015 565	0.25	1 600 000	COMMERZBANK AG 24-09/04/2173 FRN	EUR	1 595 568	0.13
2 500 000	HSBC HOLDINGS 22-16/11/2032 FRN	EUR	2 649 333	0.22	3 300 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	3 288 024	0.27
10 940 000	HSBC HOLDINGS 24-20/05/2029 FRN	EUR	10 917 459	0.88	5 000 000	DEUTSCHE BANK AG 20-19/11/2030 FRN	EUR	4 391 178	0.36
2 000 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	2 000 184	0.16	3 300 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	3 397 267	0.28
2 000 000	LLOYDS BANKING GROUP PLC 23-21/09/2031 FRN	EUR	2 082 617	0.17	3 000 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	2 922 391	0.24
5 000 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	4 985 811	0.41	4 000 000	DEUTSCHE BANK AG 24-04/04/2030 FRN	EUR	3 972 873	0.32
2 200 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	1 979 815	0.16	4 000 000	DEUTSCHE BANK AG 24-15/01/2030 FRN	EUR	3 993 214	0.33
5 000 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	4 356 294	0.36	1 000 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	1 005 438	0.08
3 000 000	STANDARD CHARTERED 21-23/09/2031 FRN	EUR	2 769 791	0.23	2 000 000	HANNOVER RUECKV 22-26/08/2043 FRN	EUR	2 213 124	0.18
1 500 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	1 320 327	0.11		<i>Greece</i>		<i>35 292 017</i>	<i>2.87</i>
5 000 000	VIRGIN MONEY 23-29/10/2028 FRN	EUR	5 113 168	0.42	9 306 000	ALPHA BANK 24-12/05/2030 FRN	EUR	9 316 617	0.76
4 991 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	4 997 408	0.41	2 000 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	1 999 551	0.16
3 500 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	3 156 176	0.26	8 326 000	EUROBANK 24-30/04/2031 FRN	EUR	8 334 000	0.68
	<i>Spain</i>		<i>39 064 547</i>	<i>3.17</i>	2 500 000	NATIONAL BANK GREECE 24-28/06/2035 FRN	EUR	2 520 255	0.21
5 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	5 632 897	0.46	1 465 000	PIRAEUS 24-17/04/2034 FRN	EUR	1 517 580	0.12
2 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-13/09/2172 FRN	EUR	2 367 296	0.19	5 764 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	6 160 227	0.50
2 100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	1 929 887	0.16	5 469 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	5 443 787	0.44
2 000 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	2 017 197	0.16		<i>United States of America</i>		<i>31 831 484</i>	<i>2.60</i>
2 100 000	BANCO SABADELL 24-27/06/2034 FRN	EUR	2 109 905	0.17	3 000 000	BANK OF AMERICA CORPORATION 21-24/08/2028 FRN	EUR	2 725 132	0.22
2 000 000	BANCO SANTANDER 24-09/01/2030 FRN	EUR	1 983 306	0.16	3 778 000	CITIGROUP INC 24-14/05/2028 FRN	EUR	3 778 598	0.31
1 000 000	BANCO SANTANDER 24-20/08/2172 FRN	EUR	1 002 220	0.08	2 300 000	CITIGROUP INC 24-14/05/2032 FRN	EUR	2 275 479	0.19
8 000 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	8 122 145	0.66	7 000 000	JPMORGAN CHASE 23-13/11/2031 FRN	EUR	7 271 366	0.59
2 000 000	BANKINTER SA 21-23/12/2032 FRN	EUR	1 811 743	0.15	10 190 000	JPMORGAN CHASE 24-06/06/2028 FRN	EUR	10 218 243	0.83
2 500 000	CAIXABANK 22-23/02/2033 FRN	EUR	2 627 611	0.21	2 000 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	2 061 026	0.17
					3 500 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	3 501 640	0.29

# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>29 968 290</i>	<i>2.45</i>		Shares/Units in investment funds		30 366 510	2.47
4 785 000	A2A SPA 24-11/09/2172 FRN	EUR	4 737 356	0.39					
3 300 000	BPER BANCA 24-20/02/2030 FRN	EUR	3 317 257	0.27					
1 881 000	BPER BANCA 24-22/05/2031 FRN	EUR	1 856 299	0.15					
5 500 000	ENEL SPA 21-31/12/2061 FRN	EUR	4 529 753	0.37					
3 900 000	ENI SPA 21-31/12/2061 FRN	EUR	3 454 793	0.28					
1 797 000	INTESA SANPAOLO 24-20/11/2172 FRN	EUR	1 781 603	0.15					
3 000 000	MEDIOBANCA SPA 23-01/02/2030 FRN	EUR	3 056 076	0.25					
3 838 000	TERNA RETE 24-11/04/2173 FRN	EUR	3 782 839	0.31					
3 461 000	UNICREDIT SPA 24-11/06/2028 FRN	EUR	3 452 314	0.28					
	<i>The Netherlands</i>		<i>28 990 284</i>	<i>2.37</i>					
3 000 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	3 060 377	0.25					
2 447 000	ACHMEA BV 24-02/11/2044 FRN	EUR	2 450 700	0.20					
1 000 000	ASR NEDERLAND NV 24-27/12/2172 FRN	EUR	979 814	0.08					
2 000 000	COOPERATIEVE RAB 21-01/12/2027 FRN	EUR	1 848 321	0.15					
5 000 000	ING GROEP NV 22-14/11/2027 FRN	EUR	5 117 885	0.42					
5 300 000	ING GROEP NV 24-15/08/2034 FRN	EUR	5 269 179	0.43					
1 367 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	1 376 962	0.11					
1 000 000	NN GROUP NV 24-12/09/2172 FRN	EUR	998 921	0.08					
2 000 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	2 167 667	0.18					
1 500 000	VOLKSWAGEN INTERNATIONAL FINANCE 22-28/12/2170 FRN	EUR	1 424 246	0.12					
1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	1 079 335	0.09					
3 500 000	VOLKSWAGEN INTERNATIONAL FINANCE 22-28/03/2171 FRN	EUR	3 216 877	0.26					
	<i>Denmark</i>		<i>15 145 009</i>	<i>1.24</i>					
2 679 000	DANSKE BANK A/S 23-09/11/2028 FRN	EUR	2 733 135	0.22					
4 230 000	DANSKE BANK A/S 24-14/05/2034 FRN	EUR	4 270 032	0.35					
4 000 000	JYSKE BANK A/S 23-26/10/2028 FRN	EUR	4 119 320	0.34					
4 000 000	JYSKE BANK A/S 24-06/09/2030 FRN	EUR	4 022 522	0.33					
	<i>Belgium</i>		<i>11 836 394</i>	<i>0.96</i>					
3 300 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	3 241 506	0.26					
3 500 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	3 559 433	0.29					
5 000 000	KBC GROUP NV 24-17/04/2035 FRN	EUR	5 035 455	0.41					
	<i>Ireland</i>		<i>10 607 231</i>	<i>0.86</i>					
3 097 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	3 070 910	0.25					
1 000 000	AIB GROUP PLC 24-30/10/2172 FRN	EUR	999 174	0.08					
6 551 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	6 537 147	0.53					
	<i>Switzerland</i>		<i>9 217 059</i>	<i>0.75</i>					
6 000 000	UBS GROUP AG 22-01/03/2029 FRN	EUR	6 775 095	0.55					
2 500 000	UBS GROUP AG 22-13/10/2026 FRN	EUR	2 441 964	0.20					
	<i>Austria</i>		<i>6 281 236</i>	<i>0.52</i>					
3 500 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	3 125 785	0.26					
1 500 000	ERSTE GROUP 23-30/05/2030 FRN	EUR	1 539 425	0.13					
1 600 000	RAIFFEISEN BANK INTERNATIONAL 24-31/05/2030 FRN	EUR	1 616 026	0.13					
	<i>Sweden</i>		<i>4 919 737</i>	<i>0.41</i>					
3 000 000	SKANDINAV ENSKIL 24-27/11/2034 FRN	EUR	3 022 409	0.25					
1 900 000	TELIA CO AB 22-21/12/2082 FRN	EUR	1 897 328	0.16					
	<i>Portugal</i>		<i>4 175 662</i>	<i>0.34</i>					
2 300 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	2 341 289	0.19					
2 000 000	EDP SA 21-14/03/2082 FRN	EUR	1 834 373	0.15					
	<i>Norway</i>		<i>2 803 949</i>	<i>0.23</i>					
2 739 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	2 803 949	0.23					
	<b>Total securities portfolio</b>		<b>1 237 031 956</b>	<b>101.11</b>					

# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>74 397 050</b>	<b>62.17</b>					
<i>The Netherlands</i>									
900 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	855 059	0.72	200 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	186 197	0.16
1 000 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	847 848	0.71	1 300 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 213 117	1.01
400 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	390 877	0.33	400 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	362 691	0.30
1 100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 065 858	0.89	1 100 000	CAIXABANK 3.750% 22-07/09/2029	EUR	1 114 767	0.93
400 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	409 319	0.34	200 000	EDP SERVICIOS 3.500% 24-16/07/2030	EUR	197 513	0.17
400 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	469 998	0.39	481 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	489 886	0.41
100 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	100 525	0.08	394 000	EDP SERVICIOS 4.375% 23-04/04/2032	EUR	407 133	0.34
1 600 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	1 484 534	1.24	900 000	IBERDROLA FINANCE SA 0.875% 20-16/06/2025	EUR	876 704	0.73
200 000	CTP NV 1.500% 21-27/09/2031	EUR	163 165	0.14	100 000	IBERDROLA FINANCE SA 1.250% 17-13/09/2027	EUR	93 998	0.08
448 000	CTP NV 4.750% 24-05/02/2030	EUR	453 911	0.38	100 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	86 420	0.07
200 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	159 705	0.13	100 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	99 990	0.08
400 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	349 161	0.29	300 000	RED ELECTRICA FI 3.000% 24-17/01/2034	EUR	289 619	0.24
1 000 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	785 107	0.66	400 000	RED ELECTRICA FI 3.375% 24-09/07/2032	EUR	397 080	0.33
100 000	E.ON INTERNATIONAL FINANCE BV 1.250% 17-19/10/2027	EUR	93 371	0.08	900 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	893 523	0.75
1 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	1 305 428	1.09	500 000	TELEFONICA EMIS 4.055% 24-24/01/2036	EUR	495 902	0.41
1 100 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 074 561	0.90	300 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	305 322	0.26
2 600 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	2 379 886	1.98	<i>France</i>				
2 000 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	2 018 277	1.68	400 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	8 567 880	7.17
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	948 652	0.79	100 000	ALD SA 4.000% 22-05/07/2027	EUR	396 820	0.33
121 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	122 438	0.10	600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	100 742	0.08
342 000	HM FINANCE 4.875% 23-25/10/2031	EUR	357 533	0.30	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	536 251	0.45
1 400 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	1 346 861	1.13	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	87 652	0.07
100 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	96 206	0.08	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	98 622	0.08
1 000 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	934 001	0.78	100 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	102 531	0.09
700 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	651 028	0.54	300 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	295 655	0.25
500 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	472 936	0.40	500 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	490 709	0.41
200 000	MERCEDES-BENZ FINANCE 3.500% 23-30/05/2026	EUR	200 492	0.17	200 000	COVIVIO 1.125% 19-17/09/2031	EUR	163 985	0.14
100 000	MERCEDES-BENZ FINANCE 3.700% 23-30/05/2031	EUR	101 246	0.08	300 000	COVIVIO 4.625% 23-05/06/2032	EUR	303 264	0.25
100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	88 073	0.07	100 000	COVIVIO HOTELS 4.125% 24-23/05/2033	EUR	97 377	0.08
512 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	502 556	0.42	1 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	957 911	0.80
191 000	STEDIN HOLDING 3.625% 24-20/06/2031	EUR	191 520	0.16	300 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	309 575	0.26
221 000	STELLANTIS NV 3.750% 24-19/03/2036	EUR	212 686	0.18	100 000	ENGIE 3.875% 24-06/03/2036	EUR	98 577	0.08
100 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	102 424	0.09	200 000	ENGIE 4.250% 24-06/03/2044	EUR	193 430	0.16
100 000	SWISSCOM FINANCE 0.375% 20-14/11/2028	EUR	88 001	0.07	100 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	96 337	0.08
100 000	VOLKSBANK NV 4.875% 23-07/03/2030	EUR	103 905	0.09	200 000	GECINA 0.875% 21-30/06/2036	EUR	138 250	0.12
300 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	300 310	0.25	300 000	GECINA 0.875% 22-25/01/2033	EUR	234 028	0.20
200 000	ZF EUROPE FINANCE BV 6.125% 23-13/03/2029	EUR	211 118	0.18	200 000	ICADE 1.000% 22-19/01/2030	EUR	169 045	0.14
<i>Spain</i>					300 000	ICADE 1.500% 17-13/09/2027	EUR	278 970	0.23
100 000	ADIF ALTA VELOCI 3.500% 24-30/04/2032	EUR	99 067	0.08	100 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	91 258	0.08
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	1 236 092	1.03	100 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	103 230	0.09
900 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	881 658	0.74	100 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	102 588	0.09
500 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 24-26/03/2031	EUR	495 053	0.41	100 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 23-07/12/2031	EUR	99 595	0.08
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	103 963	0.09	300 000	SUEZ 4.500% 23-13/11/2033	EUR	306 095	0.26
					100 000	SUEZ 4.625% 22-03/11/2028	EUR	102 732	0.09
					500 000	SUEZ 5.000% 22-03/11/2032	EUR	529 388	0.44
					500 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	490 286	0.41
					400 000	URW 4.125% 23-11/12/2030	EUR	400 083	0.33
					400 000	VALEO SE 4.500% 24-11/04/2030	EUR	391 332	0.33
					600 000	VALEO SE 5.875% 23-12/04/2029	EUR	627 790	0.52
					200 000	VINCI SA 0.000% 20-27/11/2028	EUR	173 772	0.15



# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>8 303 732</i>	<i>6.92</i>					
800 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	707 202	0.59	300 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	267 336	0.22
100 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	87 523	0.07	1 400 000	SVENSKA HANDELSBANKEN 3.750% 24-15/02/2034	EUR	1 405 108	1.18
400 000	ASSICURAZIONI 3.212% 24-15/01/2029	EUR	393 922	0.33	346 000	SWEDBANK AB 3.375% 24-29/05/2030	EUR	344 161	0.29
1 400 000	ASSICURAZIONI 3.547% 24-15/01/2034	EUR	1 352 672	1.13	322 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	321 918	0.27
200 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	209 021	0.17		<i>Japan</i>		<i>2 042 543</i>	<i>1.71</i>
300 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	322 322	0.27	200 000	EAST JAPAN RAIL 4.389% 23-05/09/2043	EUR	206 582	0.17
100 000	ERG SPA 0.500% 20-11/09/2027	EUR	90 023	0.08	400 000	MITSUBISHI UFJ FINANCIAL 0.848% 19-19/07/2029	EUR	355 135	0.30
100 000	ERG SPA 0.875% 21-15/09/2031	EUR	79 562	0.07	200 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	188 126	0.16
100 000	ERG SPA 1.875% 19-11/04/2025	EUR	98 396	0.08	200 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	190 209	0.16
185 000	ERG SPA 4.125% 24-03/07/2030	EUR	184 152	0.15	200 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	705 702	0.59
100 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	103 822	0.09	400 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	396 789	0.33
2 200 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 977 825	1.64		<i>United States of America</i>		<i>1 962 220</i>	<i>1.65</i>
447 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	440 782	0.37	100 000	APPLE INC 0.500% 19-15/11/2031	EUR	83 187	0.07
100 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	100 469	0.08	500 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	509 749	0.43
600 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	631 545	0.53	100 000	FORD MOTOR CO 6.100% 22-19/08/2032	USD	93 284	0.08
1 000 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	1 091 844	0.91	200 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	203 238	0.17
100 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	91 882	0.08	100 000	ONCOR ELECTRIC D 3.500% 24-15/05/2031	EUR	99 162	0.08
243 000	SNAM 3.375% 24-19/02/2028	EUR	240 604	0.20	700 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	622 168	0.52
100 000	TERNA RETE 3.875% 23-24/07/2033	EUR	100 164	0.08	200 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	162 147	0.14
	<i>Germany</i>		<i>6 061 633</i>	<i>5.08</i>	190 000	PVH CORP 4.125% 24-16/07/2029	EUR	189 285	0.16
200 000	AAREAL BANK AG 5.875% 24-29/05/2026	EUR	202 042	0.17		<i>Portugal</i>		<i>1 818 435</i>	<i>1.51</i>
100 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	99 649	0.08	1 700 000	EDP SA 1.625% 20-15/04/2027	EUR	1 616 983	1.34
100 000	AMPRION GMBH 4.000% 24-21/05/2044	EUR	96 641	0.08	200 000	EDP SA 3.875% 23-26/06/2028	EUR	201 452	0.17
200 000	BAYERISCHE LANDESBANK 3.750% 24-14/02/2031	EUR	198 801	0.17		<i>United Kingdom</i>		<i>1 817 593</i>	<i>1.52</i>
100 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	91 616	0.08	119 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	116 854	0.10
100 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	92 396	0.08	100 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	101 919	0.09
500 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	397 327	0.33	178 000	DS SMITH PLC 4.500% 23-27/07/2030	EUR	183 523	0.15
300 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	235 018	0.20	200 000	SCOTTISH HYDRO 2.250% 19-27/09/2035	GBP	175 176	0.15
100 000	DEUTSCHE WOHNEN 1.300% 21-07/04/2041	EUR	63 768	0.05	500 000	SSE PLC 0.875% 17-06/09/2025	EUR	483 918	0.40
216 000	E.ON SE 3.375% 24-15/01/2031	EUR	213 238	0.18	500 000	SSE PLC 1.375% 18-04/09/2027	EUR	468 854	0.39
236 000	E.ON SE 3.750% 24-15/01/2036	EUR	232 027	0.19	200 000	SSE PLC 2.875% 22-01/08/2029	EUR	193 077	0.16
310 000	E.ON SE 4.125% 24-25/03/2044	EUR	304 594	0.25	100 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	94 272	0.08
300 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	246 188	0.21		<i>Luxembourg</i>		<i>1 755 749</i>	<i>1.47</i>
100 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	99 424	0.08	200 000	CPI PROPERTY GROUP 1.625% 19-23/04/2027	EUR	178 462	0.15
100 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	99 433	0.08	348 000	CPI PROPERTY GROUP 7.000% 24-07/05/2029	EUR	340 876	0.29
579 000	HEIDELBERG MATER 3.950% 24-19/07/2034	EUR	569 952	0.48	300 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	225 899	0.19
100 000	VOLKSWAGEN FINANCIAL 3.750% 24-10/09/2026	EUR	100 105	0.08	200 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	171 569	0.14
247 000	VOLKSWAGEN FINANCIAL 3.875% 24-10/09/2030	EUR	246 416	0.21	325 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	271 587	0.23
122 000	VOLKSWAGEN LEASING 3.625% 24-11/10/2026	EUR	121 755	0.10	300 000	PROLOGIS INTERNATIONAL II 1.750% 18-15/03/2028	EUR	279 277	0.23
234 000	VOLKSWAGEN LEASING 3.875% 24-11/10/2028	EUR	234 307	0.20	100 000	PROLOGIS INTERNATIONAL II 3.000% 22-22/02/2042	GBP	82 727	0.07
210 000	VOLKSWAGEN LEASING 4.000% 24-11/04/2031	EUR	210 681	0.18	200 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	205 352	0.17
400 000	VOLKSWAGEN LEASING 4.750% 23-25/09/2031	EUR	418 597	0.35		<i>Finland</i>		<i>1 576 442</i>	<i>1.31</i>
600 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	478 454	0.40	100 000	NESTE 3.875% 23-16/03/2029	EUR	100 687	0.08
200 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	176 885	0.15	144 000	NESTE 3.875% 23-21/05/2031	EUR	144 459	0.12
700 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	729 902	0.61	1 000 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	945 597	0.79
100 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	102 417	0.09	100 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	82 377	0.07
	<i>Sweden</i>		<i>3 514 458</i>	<i>2.95</i>	100 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	100 258	0.08
700 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	641 975	0.54	200 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	203 064	0.17
200 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	201 117	0.17					
324 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	332 843	0.28					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>1 277 623</i>	<i>1.07</i>		<i>The Netherlands</i>		<i>6 523 198</i>	<i>5.45</i>
1 287 000	BANK NOVA SCOTIA 3.500% 24-17/04/2029	EUR	1 277 623	1.07	196 000	ALLIANDER 24-27/06/2173 FRN	EUR	195 774	0.16
	<i>Denmark</i>		<i>1 234 298</i>	<i>1.03</i>	600 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	594 709	0.50
265 000	AP MOLLER 3.750% 24-05/03/2032	EUR	264 489	0.22	1 200 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	1 038 035	0.87
862 000	AP MOLLER 4.125% 24-05/03/2036	EUR	866 176	0.72	700 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	650 495	0.54
100 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	103 633	0.09	100 000	ING GROEP NV 21-07/12/2028 FRN	GBP	103 543	0.09
	<i>Belgium</i>		<i>894 708</i>	<i>0.74</i>	600 000	ING GROEP NV 21-09/06/2032 FRN	EUR	544 147	0.46
300 000	BELFIUS BANK SA 3.625% 24-11/06/2030	EUR	299 628	0.25	500 000	ING GROEP NV 22-23/05/2026 FRN	EUR	492 120	0.41
100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	99 558	0.08	800 000	ING GROEP NV 22-24/08/2033 FRN	EUR	792 864	0.66
100 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	98 242	0.08	205 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	206 494	0.17
400 000	KBC GROUP NV 3.750% 24-27/03/2032	EUR	397 280	0.33	500 000	NN GROUP NV 23-03/11/2043 FRN	EUR	537 705	0.45
	<i>Norway</i>		<i>589 106</i>	<i>0.49</i>	300 000	TELEFONICA EUROPE 22-23/11/2171 FRN	EUR	325 114	0.27
100 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	88 414	0.07	500 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	523 340	0.44
500 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	500 692	0.42	100 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	108 383	0.09
	<i>Australia</i>		<i>479 426</i>	<i>0.40</i>	100 000	TENNET HOLDING BV 24-21/06/2172 FRN	EUR	99 304	0.08
200 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	191 080	0.16	200 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	198 580	0.17
140 000	NBN CO LTD 3.500% 24-22/03/2030	EUR	139 405	0.12	100 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	112 591	0.09
149 000	NBN CO LTD 3.750% 24-22/03/2034	EUR	148 941	0.12		<i>Italy</i>		<i>5 529 252</i>	<i>4.63</i>
	<i>Austria</i>		<i>369 574</i>	<i>0.31</i>	492 000	A2A SPA 24-11/09/2172 FRN	EUR	487 101	0.41
200 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	177 211	0.15	167 000	BANCA POPOLARE DI SONDRIO 24-04/06/2030 FRN	EUR	166 069	0.14
100 000	RAIFFEISEN BANK INTERNATIONAL 0.375% 19-25/09/2026	EUR	92 591	0.08	200 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	209 698	0.18
100 000	VERBUND AG 3.250% 24-17/05/2031	EUR	99 772	0.08	501 000	BANCO BPM SPA 24-17/01/2030 FRN	EUR	511 780	0.43
	<i>Greece</i>		<i>191 547</i>	<i>0.16</i>	311 000	BPER BANCA 24-20/02/2030 FRN	EUR	312 626	0.26
200 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	191 547	0.16	236 000	BPER BANCA 24-22/05/2031 FRN	EUR	232 901	0.19
	<i>Romania</i>		<i>96 628</i>	<i>0.08</i>	150 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	154 293	0.13
100 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	96 628	0.08	761 000	TERNA RETE 24-11/04/2173 FRN	EUR	750 063	0.63
	<i>Ireland</i>		<i>79 184</i>	<i>0.07</i>	1 700 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	1 512 741	1.27
100 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	79 184	0.07	200 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	208 623	0.17
	<b>Floating rate bonds</b>		<b>39 083 792</b>	<b>32.73</b>	951 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	983 357	0.82
	<i>Spain</i>		<i>10 253 923</i>	<i>8.57</i>		<i>Norway</i>		<i>3 834 811</i>	<i>3.21</i>
800 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	794 681	0.66	1 200 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	1 107 295	0.93
200 000	BANCO DE CREDITO SOCIAL COOPERATIVO 23-14/09/2029 FRN	EUR	221 265	0.19	1 600 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 581 767	1.32
100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	95 868	0.08	600 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	621 803	0.52
400 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	367 598	0.31	200 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	202 674	0.17
600 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	625 314	0.52	322 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	321 272	0.27
300 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	313 112	0.26		<i>France</i>		<i>3 832 676</i>	<i>3.24</i>
400 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	403 491	0.34	900 000	AXA SA 21-07/10/2041 FRN	EUR	736 145	0.62
1 500 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	1 328 590	1.11	900 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	832 083	0.70
1 100 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 048 682	0.88	100 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	91 009	0.08
100 000	CAIXABANK 21-03/12/2026 FRN	GBP	111 189	0.09	200 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	203 397	0.17
1 000 000	CAIXABANK 21-09/02/2029 FRN	EUR	888 500	0.74	300 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	305 321	0.26
800 000	CAIXABANK 21-18/06/2031 FRN	EUR	753 973	0.63	300 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	259 278	0.22
600 000	CAIXABANK 22-14/11/2030 FRN	EUR	641 457	0.54	100 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	102 312	0.09
1 200 000	CAIXABANK 24-09/02/2032 FRN	EUR	1 201 057	1.00	200 000	ENGIE 24-14/06/2173 FRN	EUR	198 391	0.17
100 000	IBERCAJA 24-30/07/2028 FRN	EUR	100 857	0.08	200 000	ENGIE 24-14/06/2173 FRN	EUR	198 331	0.17
600 000	IBERDROLA FINANCE SA 21-31/12/2061 FRN	EUR	548 280	0.46	1 000 000	ENGIE 24-14/06/2173 FRN SOCIETE GENERALE 20-22/09/2028 FRN	EUR	906 409	0.76
600 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	607 291	0.51		<i>Ireland</i>		<i>2 200 081</i>	<i>1.85</i>
200 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	202 718	0.17	300 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	276 977	0.23
					300 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	299 129	0.25
					100 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	106 279	0.09
					269 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	287 230	0.24
					260 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	257 810	0.22
					463 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	477 243	0.40
					300 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	309 482	0.26
					188 000	PERM TSB GRP 24-10/07/2030 FRN	EUR	185 931	0.16

# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Portugal</i>			<i>1 530 292</i>	<i>1.27</i>
900 000	EDP SA 23-23/04/2083 FRN	EUR	936 422	0.78
400 000	EDP SA 24-29/05/2054 FRN	EUR	397 073	0.33
200 000	FIDEL CIA SEGURO 24-29/11/2172 FRN	EUR	196 797	0.16
<i>Germany</i>			<i>895 662</i>	<i>0.75</i>
300 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	293 022	0.25
100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	97 963	0.08
300 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	311 952	0.26
100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	94 674	0.08
100 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	98 051	0.08
<i>Canada</i>			<i>800 000</i>	<i>0.67</i>
800 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	800 000	0.67
<i>United Kingdom</i>			<i>733 190</i>	<i>0.62</i>
200 000	BARCLAYS PLC 20-03/11/2026 FRN	GBP	223 538	0.19
100 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	106 150	0.09
400 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	403 502	0.34
<i>Greece</i>			<i>587 998</i>	<i>0.49</i>
100 000	NATIONAL BANK GREECE 20-08/10/2026 FRN	EUR	97 550	0.08
500 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	490 448	0.41
<i>Australia</i>			<i>481 479</i>	<i>0.40</i>
481 000	COM BK AUSTRALIA 24-04/06/2034 FRN	EUR	481 479	0.40
<i>Hungary</i>			<i>439 787</i>	<i>0.37</i>
441 000	OTP BANK 24-12/06/2028 FRN	EUR	439 787	0.37
<i>Belgium</i>			<i>375 949</i>	<i>0.32</i>
300 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	281 625	0.24
100 000	KBC GROUP NV 21-01/03/2027 FRN	EUR	94 324	0.08
<i>Finland</i>			<i>373 485</i>	<i>0.31</i>
139 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	143 397	0.12
230 000	NORDEA BANK ABP 24-29/05/2035 FRN	EUR	230 088	0.19
<i>Austria</i>			<i>287 180</i>	<i>0.24</i>
200 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	203 926	0.17
100 000	RAIFFEISEN BANK INTERNATIONAL 21-17/06/2033 FRN	EUR	83 254	0.07
<i>Denmark</i>			<i>191 027</i>	<i>0.16</i>
200 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	191 027	0.16
<i>Sweden</i>			<i>107 869</i>	<i>0.09</i>
100 000	SWEDBANK AB 21-08/12/2027 FRN	GBP	107 869	0.09
<i>Poland</i>			<i>105 933</i>	<i>0.09</i>
100 000	MBANK 23-11/09/2027 FRN	EUR	105 933	0.09
<b>Total securities portfolio</b>			<b>113 480 842</b>	<b>94.90</b>

# BNP PARIBAS FUNDS Euro Defensive Equity

## Securities portfolio at 30/06/2024

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										
<b>Shares</b>			<b>189 913 398</b>	<b>95.25</b>						
<i>France</i>					<i>17 352 180</i>					
193 777	AXA SA	EUR	5 923 763	2.97	536 068	IBERDROLA SA	EUR	6 494 464	3.26	
42 874	BOUYGUES SA	EUR	1 284 934	0.64	122 594	INDUSTRIA DE DISENO TEXTIL	EUR	5 683 458	2.85	
44 779	BUREAU VERITAS SA	EUR	1 157 985	0.58	1 130 960	TELEFONICA SA	EUR	4 478 602	2.25	
21 464	CAPGEMINI SE	EUR	3 985 865	2.00	<i>Italy</i>					
91 120	CARREFOUR SA	EUR	1 202 784	0.60	202 827	ASSICURAZIONI GENERALI	EUR	4 723 841	2.37	
26 497	COMPAGNIE DE SAINT GOBAIN	EUR	1 924 212	0.97	619 974	ENEL SPA	EUR	4 026 111	2.02	
60 479	DANONE	EUR	3 452 141	1.73	1 655 291	INTESA SANPAOLO	EUR	5 745 515	2.88	
14 931	EIFFAGE SA	EUR	1 280 483	0.64	49 407	PRYSMIAN SPA	EUR	2 856 713	1.43	
508	HERMES INTERNATIONAL	EUR	1 087 120	0.55	<i>Ireland</i>					
3 965	IPSEN	EUR	453 993	0.23	299 664	AIB GROUP PLC	EUR	1 479 142	0.74	
10 256	LA FRANCAISE DES JEUX SAEM	EUR	326 141	0.16	144 140	BANK OF IRELAND GROUP PLC	EUR	1 407 960	0.71	
25 911	LEGRAND SA	EUR	2 400 395	1.20	<i>Belgium</i>					
15 941	LOREAL	EUR	6 536 607	3.28	21 452	AGEAS	EUR	915 571	0.46	
82 047	MICHELIN (CGDE)	EUR	2 962 717	1.49	15 493	KBC GROEP NV	EUR	1 020 989	0.51	
308 079	ORANGE	EUR	2 881 771	1.45	<i>Austria</i>					
23 568	PUBLICIS GROUPE	EUR	2 342 188	1.17	3 744	VERBUND AG	EUR	275 746	0.14	
76 605	SANOFI AVENTIS	EUR	6 889 853	3.46	<b>Total securities portfolio</b>					
17 724	SCHNEIDER ELECTRIC SE	EUR	3 975 493	1.99					<b>189 913 398</b>	<b>95.25</b>
56 936	VINCI SA	EUR	5 601 364	2.81						
<i>Germany</i>					<i>2 887 102</i>					
29 512	ALLIANZ SE - REG	EUR	7 658 363	3.84						
55 229	BAYERISCHE MOTOREN WERKE AG	EUR	4 881 139	2.45						
9 061	BECHTLE AG	EUR	398 140	0.20						
2 073	BRENNTAG AG	EUR	130 516	0.07						
12 008	CTS EVENTIM AG + CO KGAA	EUR	935 423	0.47						
288 774	DEUTSCHE TELEKOM AG - REG	EUR	6 780 413	3.40						
16 347	GEA GROUP AG	EUR	635 898	0.32						
6 452	HANNOVER RUECK SE	EUR	1 527 188	0.77						
2 229	HEIDELBERGCEMENT AG	EUR	215 812	0.11						
23 459	HENKEL AG & CO KGAA VORZUG	EUR	1 952 258	0.98						
84 288	MERCEDES BENZ GROUP AG	EUR	5 442 476	2.73						
12 669	MERCK KGAA	EUR	1 960 528	0.98						
13 424	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	6 269 008	3.14						
10 131	SIEMENS AG - REG	EUR	1 759 957	0.88						
<i>The Netherlands</i>					<i>1 936 560</i>					
2 382	ASM INTERNATIONAL NV	EUR	1 695 508	0.85						
18 619	ASML HOLDING NV	EUR	17 952 439	9.00						
15 966	ASR NEDERLAND NV	EUR	710 647	0.36						
118 763	KONINKLIJKE AHOLD DELHAIZE	EUR	3 276 671	1.64						
594 227	KONINKLIJKE KPN NV	EUR	2 127 333	1.07						
10 007	NN GROUP NV - W/I	EUR	434 804	0.22						
284 887	STELLANTIS NV	EUR	5 261 863	2.64						
63 708	UNIVERSAL MUSIC GROUP NV	EUR	1 769 808	0.89						
22 447	WOLTERS KLUWER	EUR	3 474 796	1.74						
<i>Spain</i>					<i>1 479 142</i>					
55 978	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	2 254 794	1.13						
11 315	AENA SA	EUR	2 127 220	1.07						
44 395	AMADEUS IT GROUP SA	EUR	2 758 705	1.38						
571 178	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	5 341 657	2.68						
38 046	BANCO SANTANDER SA	EUR	164 758	0.08						
759 291	CAIXABANK	EUR	3 753 175	1.88						
84 641	ENDESA SA	EUR	1 484 180	0.74						

# BNP PARIBAS FUNDS Euro Equity

## Securities portfolio at 30/06/2024

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				
<b>Shares</b>			<b>1 167 982 088</b>	<b>99.49</b>
<i>France</i>				
			<i>436 691 426</i>	<i>37.19</i>
249 675	AIR LIQUIDE SA	EUR	40 267 584	3.43
1 766 284	CREDIT AGRICOLE SA	EUR	22 502 458	1.92
99 196	DANONE	EUR	5 662 108	0.48
211 380	ESSILORLUXOTTICA	EUR	42 529 656	3.62
51 370	KERING	EUR	17 388 745	1.48
108 494	LOREAL	EUR	44 487 965	3.79
95 728	LVMH MOET HENNESSY LOUIS VUITTON	EUR	68 311 501	5.82
1 014 254	MICHELIN (CGDE)	EUR	36 624 712	3.12
109 667	PERNOD RICARD SA	EUR	13 894 809	1.18
333 163	SCHNEIDER ELECTRIC SE	EUR	74 728 461	6.36
919 065	TOTAL SA	EUR	57 285 321	4.88
1 285 386	WORLDLINE SA - W/I	EUR	13 008 106	1.11
<i>Germany</i>				
			<i>209 814 574</i>	<i>17.87</i>
143 451	ALLIANZ SE - REG	EUR	37 225 535	3.17
156 798	DEUTSCHE BOERSE AG	EUR	29 964 098	2.55
2 033 534	DEUTSCHE TELEKOM AG - REG	EUR	47 747 378	4.07
420 892	SIEMENS AG - REG	EUR	73 117 358	6.23
190 378	SYMRISE AG	EUR	21 760 205	1.85
<i>The Netherlands</i>				
			<i>193 580 900</i>	<i>16.49</i>
120 751	ASML HOLDING NV	EUR	116 428 114	9.91
329 226	ASR NEDERLAND NV	EUR	14 653 849	1.25
1 090 166	PROSUS NV	EUR	36 258 921	3.09
944 565	UNIVERSAL MUSIC GROUP NV	EUR	26 240 016	2.24
<i>Spain</i>				
			<i>79 343 559</i>	<i>6.76</i>
367 997	AMADEUS IT GROUP SA	EUR	22 867 334	1.95
8 888 734	BANCO SANTANDER SA	EUR	38 492 663	3.28
2 287 985	GRIFOLS SA	EUR	17 983 562	1.53
<i>Switzerland</i>				
			<i>59 431 530</i>	<i>5.06</i>
279 351	DSM-FIRMENICH AG	EUR	29 499 466	2.51
811 717	STMICROELECTRONICS NV	EUR	29 932 064	2.55
<i>Finland</i>				
			<i>59 045 798</i>	<i>5.03</i>
1 054 815	NESTE OYJ	EUR	17 536 299	1.49
1 991 585	NORDEA BANK ABP	EUR	22 136 467	1.89
483 118	SAMPO OYJ - A	EUR	19 373 032	1.65
<i>Italy</i>				
			<i>47 050 342</i>	<i>4.01</i>
13 555 270	INTESA SANPAOLO	EUR	47 050 342	4.01
<i>United Kingdom</i>				
			<i>28 710 384</i>	<i>2.45</i>
69 923	LINDE PLC	EUR	28 710 384	2.45
<i>Belgium</i>				
			<i>22 068 837</i>	<i>1.88</i>
407 776	ANHEUSER - BUSCH INBEV SA/NV	EUR	22 068 837	1.88
<i>Luxembourg</i>				
			<i>17 147 298</i>	<i>1.46</i>
368 363	EUROFINS SCIENTIFIC	EUR	17 147 298	1.46
<i>Portugal</i>				
			<i>15 097 440</i>	<i>1.29</i>
827 257	JERONIMO MARTINS	EUR	15 097 440	1.29
Shares/Units in investment funds			9 130 291	0.78
<i>Luxembourg</i>				
			<i>9 130 291</i>	<i>0.78</i>
72 610.10	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	9 130 291	0.78
<b>Total securities portfolio</b>			<b>1 177 112 379</b>	<b>100.27</b>

# BNP PARIBAS FUNDS Euro Flexible Bond

## Securities portfolio at 30/06/2024

*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									
<b>Bonds</b>			<b>167 711 770</b>	<b>59.18</b>					
<i>United States of America</i>									
8 181 000	BOOKING HOLDINGS INC 4.000% 24-01/03/2044	EUR	7 950 770	2.81	2 876 000	SAIPEM FIN INTERNATIONAL 4.875% 24-30/05/2030	EUR	2 865 413	1.01
2 843 000	COCA-COLA CO/THE 3.500% 24-14/05/2044	EUR	2 737 525	0.97	1 061 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	1 049 956	0.37
3 161 000	FORD MOTOR CREDIT 4.165% 24-21/11/2028	EUR	3 155 646	1.11	1 558 000	SWISSCOM FINANCE 3.875% 24-29/05/2044	EUR	1 536 945	0.54
4 444 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	4 471 135	1.58	<i>Belgium</i>				
1 159 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	1 202 748	0.42	700 000	AB INBEV SA/NV 3.750% 24-22/03/2037	EUR	637 536	2.24
1 700 000	GENERAL ELECTRIC CO 0.875% 17-17/05/2025	EUR	1 656 888	0.58	1 594 000	AB INBEV SA/NV 3.950% 24-22/03/2044	EUR	694 411	0.24
1 300 000	GENERAL MILLS INC 0.125% 21-15/11/2025	EUR	1 238 150	0.44	4 100 000	BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029	EUR	1 559 970	0.55
2 300 000	GENERAL MOTORS FINANCE 3.900% 24-12/01/2028	EUR	2 305 150	0.81	<i>Japan</i>				
3 350 000	GENERAL MOTORS FINANCE 4.500% 23-22/11/2027	EUR	3 427 210	1.21	249 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	4 117 155	1.45
6 808 000	HONEYWELL INTERNATIONAL 3.750% 24-01/03/2036	EUR	6 672 417	2.36	323 000	ASAHI GROUP 3.464% 24-16/04/2032	EUR	6 047 265	2.13
3 373 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	3 449 465	1.22	5 700 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	246 120	0.09
290 000	JOHNSON & JOHNSON 3.550% 24-01/06/2044	EUR	286 291	0.10	323 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	318 556	0.11
1 400 000	NETFLIX INC 4.625% 18-15/05/2029	EUR	1 461 443	0.52	<i>Australia</i>				
<i>Germany</i>					3 380 588				
27 518 358	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	26 848 090	9.48	896 000	SYDNEY AIRPORT F 3.750% 24-30/04/2032	EUR	892 412	0.31
3 624 630	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	3 325 433	1.17	2 483 000	SYDNEY AIRPORT F 4.125% 24-30/04/2036	EUR	2 488 176	0.88
2 800 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	2 720 853	0.96	<i>Sweden</i>				
2 186 000	DT LUFTHANSA AG 4.000% 24-21/05/2030	EUR	2 179 962	0.77	1 350 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	3 161 624	1.11
2 329 000	METRO 4.625% 24-07/03/2029	EUR	2 367 443	0.84	2 000 000	MOLNLYCKE HOLDING 4.250% 24-11/06/2034	EUR	1 164 059	0.41
<i>United Kingdom</i>					2 000 000				
4 726 000	EASYJET PLC 3.750% 24-20/03/2031	EUR	4 636 354	1.64	<i>Denmark</i>				
10 200 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	10 001 880	3.54	339 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	3 000 018	1.06
4 700 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	4 289 379	1.51	2 675 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	338 871	0.12
400 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	402 617	0.14	<i>Italy</i>				
2 300 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	2 338 245	0.82	597 380	ITALY BTPS 0.650% 20-15/05/2026	EUR	583 216	0.21
<i>France</i>					800 000				
500 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	523 851	0.18	<i>Ireland</i>				
2 400 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	2 652 410	0.94	800 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	794 553	0.28
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	493 572	0.17	<i>Greece</i>				
200 000	COVVIVIO HOTELS 4.125% 24-23/05/2033	EUR	194 755	0.07	7 040 000	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	18 103	0.01
1 681 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	1 703 182	0.60	<b>Floating rate bonds</b>				
3 000 000	HOLDING DINFRAS 4.500% 23-06/04/2027	EUR	2 979 160	1.05	<b>87 418 370 30.83</b>				
1 684 000	TEREOS FIN GROUP 5.875% 24-30/04/2030	EUR	1 680 299	0.59	<i>The Netherlands</i>				
2 275 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	2 386 815	0.84	3 000 000	ABN AMRO BANK NV 24-15/01/2027 FRN	EUR	2 767 903	7.68
3 200 000	THALES SA 4.250% 23-18/10/2031	EUR	3 293 923	1.16	3 800 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	3 015 776	1.06
2 700 000	VALEO SE 4.500% 24-11/04/2030	EUR	2 641 491	0.93	3 600 000	ING BANK NV 23-02/10/2026 FRN	EUR	3 829 435	1.35
<i>Spain</i>					1 900 000				
13 796 750	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	13 785 617	4.87	3 200 000	ING GROEP NV 24-15/08/2034 FRN	EUR	3 626 787	1.28
<i>The Netherlands</i>					3 200 000				
300 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	279 943	0.10	6 300 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	1 888 951	0.67
306 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	310 907	0.11	3 200 000	VOLKSWAGEN INTERNATIONAL FINANCE 24-27/03/2026 FRN	EUR	3 082 586	1.09
5 432 000	KONINKLIJKE PHIL 3.750% 24-31/05/2032	EUR	5 388 534	1.90	<i>Italy</i>				
					4 650 000				
					5 926 000				
					3 979 000				
					2 800 000				
					<i>United Kingdom</i>				
					4 300 000				
					3 600 000				
					2 000 000				
					4 493 000				

# BNP PARIBAS FUNDS Euro Flexible Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>10 378 692</i>	<i>3.66</i>
3 880 000	BANK OF MONTREAL 24-12/04/2027 FRN	EUR	3 874 152	1.37
1 874 000	CANADIAN IMPERIAL BANK 24-29/01/2027 FRN	EUR	1 884 540	0.66
4 620 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	4 620 000	1.63
	<i>United States of America</i>		<i>10 034 747</i>	<i>3.53</i>
2 698 000	CITIGROUP INC 24-14/05/2028 FRN	EUR	2 698 427	0.95
2 000 000	GOLDMAN SACHS GROUP 21-23/09/2027 FRN	EUR	2 025 738	0.71
5 298 000	MORGAN STANLEY 24-19/03/2027 FRN	EUR	5 310 582	1.87
	<i>France</i>		<i>9 651 236</i>	<i>3.40</i>
4 800 000	ACCOR 19-31/12/2059 FRN	EUR	4 710 377	1.66
3 000 000	BNP PARIBAS 85-29/10/2049 FRN	EUR	2 815 500	0.99
1 500 000	RCI BANQUE 18-12/03/2025 FRN	EUR	1 502 577	0.53
688 000	TOTAL SE 21-31/12/2061 FRN	EUR	622 782	0.22
	<i>Ireland</i>		<i>4 019 744</i>	<i>1.42</i>
4 000 000	CA AUTO BANK IE 24-26/01/2026 FRN	EUR	4 019 744	1.42
	Money Market Instruments		4 465 865	1.57
	<i>France</i>		<i>4 465 865</i>	<i>1.57</i>
3 000 000	CMA CGM SA 0.000% 22/08/2024 NEUCP	EUR	2 980 353	1.05
1 500 000	EDENRED 0.000% 27/09/2024 NEUCP	EUR	1 485 512	0.52
	Shares/Units in investment funds		17 107 322	6.03
	<i>Luxembourg</i>		<i>10 495 684</i>	<i>3.70</i>
500.00	BNP PARIBAS FLEXI I EURO BOND 2029 - X CAP	EUR	5 013 035	1.77
5 000.00	BNP PARIBAS FLEXI I STRUCTURED CREDIT EUROPE AAA - X CAP	EUR	5 482 649	1.93
	<i>France</i>		<i>6 611 638</i>	<i>2.33</i>
273.00	BNP PARIBAS MONEY 3M - I CAP	EUR	6 611 638	2.33
	<b>Total securities portfolio</b>		<b>276 703 327</b>	<b>97.61</b>

# BNP PARIBAS FUNDS Euro Government Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>									
<i>Italy</i>									
30 200 000	CASSA DEPOSITI E 3.500% 22-19/09/2027	EUR	29 815 869	1.95	2 403 000	DUCHY OF LUXEMBOURG 0.000% 20-14/09/2032	EUR	1 886 969	0.12
78 120 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	73 591 872	4.83	15 106 000	EFSS 2.625% 24-16/07/2029	EUR	14 866 882	0.97
68 446 000	ITALY BTPS 1.350% 19-01/04/2030	EUR	60 496 682	3.96	35 033 000	EIB 2.250% 22-15/03/2030	EUR	33 766 917	2.21
2 791 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	2 481 227	0.16	1 778 308	ESM 0.000% 21-15/12/2026	EUR	1 651 206	0.11
13 589 000	ITALY BTPS 2.500% 22-01/12/2032	EUR	12 287 894	0.81	34 579 819	ESM 0.000% 21-15/12/2026	EUR	32 108 276	2.10
65 642 000	ITALY BTPS 3.400% 22-01/04/2028	EUR	65 482 874	4.29	8 961 000	EUROPEAN INVESTMENT BANK 2.750% 24-17/07/2029	EUR	8 902 459	0.58
79 413 000	ITALY BTPS 3.500% 24-15/02/2031	EUR	78 341 175	5.14	25 546 000	EUROPEAN INVESTMENT BANK 2.875% 24-15/10/2031	EUR	25 365 742	1.66
67 390 000	ITALY BTPS 3.850% 24-01/07/2034	EUR	66 387 911	4.36	<i>Austria</i>				
23 608 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	23 984 276	1.57	93 000	REPUBLIC OF AUSTRIA 0.000% 20-20/10/2040	EUR	55 004	0.00
<i>Spain</i>									
4 500 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 624 249	0.24	15 720 000	REPUBLIC OF AUSTRIA 0.700% 21-20/04/2071	EUR	6 688 761	0.44
50 100 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	50 080 735	3.28	390 000	REPUBLIC OF AUSTRIA 0.900% 22-20/02/2032	EUR	334 660	0.02
7 363 000	JUNTA ANDALUCIA 0.700% 21-30/07/2033	EUR	5 716 046	0.37	1 054 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	752 865	0.05
590 000	JUNTA ANDALUCIA 0.700% 21-30/07/2033	EUR	458 029	0.03	58 660 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	57 984 582	3.80
14 367 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	13 228 492	0.87	<i>Finland</i>				
15 873 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	10 153 958	0.67	12 850 000	FINNISH GOVERNMENT 2.950% 24-15/04/2055	EUR	12 028 016	0.79
2 334 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	1 100 481	0.07	10 618 000	FINNISH GOVERNMENT 3.000% 23-15/09/2033	EUR	10 583 279	0.69
58 820 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR	56 338 972	3.69	19 653 000	FINNISH GOVERNMENT 3.000% 24-15/09/2034	EUR	19 512 063	1.28
30 850 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	30 442 648	2.00	<i>Portugal</i>				
37 118 000	SPANISH GOVERNMENT 3.250% 24-30/04/2034	EUR	36 707 133	2.41	19 933 323	PORTUGUESE OTS 2.875% 24-20/10/2034	EUR	19 306 021	1.27
1 121 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	987 209	0.06	19 492 345	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	18 827 418	1.23
5 766 000	SPANISH GOVERNMENT 3.550% 23-31/10/2033	EUR	5 847 543	0.38	<i>The Netherlands</i>				
9 938 000	SPANISH GOVERNMENT 3.900% 23-30/07/2039	EUR	10 117 977	0.66	14 250 000	BNG BANK NV 0.000% 21-20/01/2031	EUR	11 670 412	0.76
60 310 000	SPANISH GOVERNMENT 4.000% 24-31/10/2054	EUR	60 095 921	3.94	107 789	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	75 731	0.00
<i>France</i>									
61 819 000	FRANCE O.A.T. 0.000% 20-25/02/2026	EUR	58 708 886	3.85	9 185 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	9 018 935	0.59
13 733 016	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	12 171 572	0.80	<i>Slovakia</i>				
14 009 000	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	4 885 779	0.32	7 220 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	4 818 448	0.32
5 950 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	3 365 677	0.22	13 343 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	13 291 915	0.87
62 936 000	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	57 768 954	3.79	<i>Belgium</i>				
13 500 000	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	12 454 695	0.82	24 620 000	BELGIUM GOVERNMENT 0.650% 21-22/06/2071	EUR	9 921 614	0.65
2 225 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	2 010 644	0.13	1 856 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	1 329 267	0.09
44 901 749	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	35 952 381	2.36	1 919 460	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	1 427 982	0.09
9 872 000	FRANCE O.A.T. 2.000% 22-25/11/2032	EUR	9 028 240	0.59	329 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	340 854	0.02
338 000	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	334 826	0.02	<i>Greece</i>				
32 880 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	28 576 008	1.87	4 606 900	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	11 846	0.00
26 715 000	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	30 121 163	1.97	12 771 000	HELLENIC REPUBLIC 4.125% 24-15/06/2054	EUR	12 300 346	0.81
<i>Germany</i>									
49 790 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	43 093 245	2.82	<i>Estonia</i>				
46 498 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	34 307 154	2.25	832 000	REPUBLIC OF ESTONIA 0.125% 20-10/06/2030	EUR	690 040	0.05
48 886 143	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	24 734 922	1.62	<i>Money Market Instruments</i>				
3 440 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 22-15/02/2032	EUR	2 868 375	0.19	<i>France</i>				
4 830 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	3 982 094	0.26	7 000 000	FRENCH BTF 0.000% 24-14/11/2024	EUR	6 905 920	0.45
78 582 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	77 618 585	5.10					
20 490 000	KFW 0.000% 21-10/01/2031	EUR	16 984 523	1.11	<i>Shares/Units in investment funds</i>				
10 542 000	NORDRHEIN-WEST 0.600% 21-04/06/2041	EUR	6 883 998	0.45	<i>France</i>				
					5.19 BNP PARIBAS INVEST 3 MOIS - I - C				
					<b>Total securities portfolio</b>				
					<b>1 503 218 404</b>				
					<b>98.51</b>				



# BNP PARIBAS FUNDS Euro High Yield Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>347 776 567</b>	<b>64.09</b>					
<i>United Kingdom</i>									
4 600 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	4 965 700	0.92	5 240 000	MAHLE GMBH 6.500% 24-02/05/2031	EUR	5 315 543	0.98
2 150 000	BOPARAN FINANCE 7.625% 20-30/11/2025	GBP	2 467 993	0.45	8 370 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	8 628 424	1.59
5 400 000	CASTLE UK FINCO 7.000% 22-15/05/2029	GBP	5 915 095	1.09	5 620 000	TUI CRUISES GMBH 6.500% 21-15/05/2026	EUR	5 134 583	0.95
6 270 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	6 198 858	1.14	2 100 000	VONOVIA SE 1.000% 21-16/06/2033	EUR	1 589 103	0.29
3 441 091	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	4 285 050	0.79	<i>Italy</i>				
4 100 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	4 846 899	0.89	5 255 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	5 258 387	0.97
3 400 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	3 827 456	0.71	4 487 000	FIBER MIDCO SPA 10.000% 24-15/06/2029	EUR	4 475 044	0.82
4 197 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	4 785 976	0.88	3 320 000	LIBRA GROUPCO 5.000% 21-15/05/2027	EUR	3 221 746	0.59
1 200 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	1 327 198	0.24	2 860 000	NEOPHARMED GENTI 7.125% 24-08/04/2030	EUR	2 922 935	0.54
1 250 000	HEATHROW FINANCE PLC 4.125% 19-01/09/2029	GBP	1 333 352	0.25	3 300 000	NEXI 1.625% 21-30/04/2026	EUR	3 144 130	0.58
2 300 000	INEOS FINANCE PL 6.375% 24-15/04/2029	EUR	2 361 928	0.44	2 572 000	PACHELBEL BIDCO 7.125% 24-17/05/2031	EUR	2 650 053	0.49
6 700 000	IRON MOUNTAIN UK 3.875% 17-15/11/2025	GBP	7 709 392	1.42	1 800 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	1 654 290	0.30
7 000 000	KENNEDY WILSON E 3.250% 15-12/11/2025	EUR	6 644 970	1.22	6 000 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	5 907 880	1.09
4 850 000	KIER GROUP 9.000% 24-15/02/2029	GBP	5 827 163	1.07	<i>The Netherlands</i>				
5 718 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	6 256 034	1.15	2 400 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	2 043 300	0.38
2 000 000	MARKET BIDCO FIN 4.750% 22-04/11/2027	EUR	1 888 956	0.35	2 566 000	CITYCON TREASURY 6.500% 24-08/03/2029	EUR	2 560 786	0.47
6 400 000	MARKET BIDCO FIN 5.500% 22-04/11/2027	GBP	6 966 515	1.28	2 600 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	2 549 532	0.47
4 767 000	OCADO GROUP PLC 3.875% 21-08/10/2026	GBP	4 749 880	0.88	2 984 000	OI EUROPEAN GRP 5.250% 24-01/06/2029	EUR	2 989 456	0.55
2 030 000	PINNACLE BIDCO P 10.000% 23-11/10/2028	GBP	2 536 574	0.47	1 889 000	Q-PARK HOLDING 5.125% 24-15/02/2030	EUR	1 882 081	0.35
4 675 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	5 197 226	0.96	3 800 000	SELECTA GROUP BV 10.000% 20-01/07/2026	EUR	3 254 700	0.60
1 754 000	RAC BOND CO 8.250% 23-06/11/2028	GBP	2 233 615	0.41	3 089 583	SUMMER BIDCO 10.000% 24-15/02/2029	EUR	3 099 392	0.57
3 772 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	3 927 497	0.72	4 869 000	TEVA PHARM FNC 7.375% 23-15/09/2029	EUR	5 387 549	0.99
2 230 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	2 740 075	0.50	2 100 000	TEVA PHARMACEUTIC 3.750% 21-09/05/2027	EUR	2 044 896	0.38
<i>Luxembourg</i>					2 700 000	VONOVIA BV 1.000% 21-28/01/2041	EUR	1 593 574	0.29
5 600 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	4 885 269	0.90	<i>Jersey Island</i>				
4 850 000	AROUNDTOWN SA 3.000% 17-16/10/2029	GBP	4 546 837	0.84	2 050 000	AA BOND CO LTD 5.500% 20-31/07/2027	GBP	2 358 183	0.43
4 050 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	3 722 322	0.69	4 187 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	4 888 990	0.90
5 949 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	5 168 442	0.95	6 300 000	AA BOND CO LTD 8.450% 23-31/01/2028	GBP	7 829 004	1.44
3 145 000	CPI PROPERTY GROUP 1.500% 21-27/01/2031	EUR	2 206 658	0.41	3 492 000	ASTON MARTIN 10.375% 24-31/03/2029	GBP	4 080 757	0.75
1 411 000	CPI PROPERTY GROUP 1.625% 19-23/04/2027	EUR	1 259 049	0.23	<i>United States of America</i>				
3 950 000	CPI PROPERTY GROUP 1.750% 22-14/01/2030	EUR	2 971 743	0.55	2 567 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	2 551 940	0.47
1 223 000	CPI PROPERTY GROUP 2.750% 20-22/01/2028	GBP	1 249 332	0.23	2 350 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	2 347 193	0.43
2 350 000	CPI PROPERTY GROUP 7.000% 24-07/05/2029	EUR	2 301 896	0.42	9 040 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	8 636 545	1.59
6 450 000	MANGROVE LUXCO 7.775% 19-09/10/2025	EUR	6 681 469	1.23	2 000 000	COTY INC 3.875% 21-15/04/2026	EUR	1 986 009	0.37
2 800 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	2 762 642	0.51	1 338 000	COTY INC 4.500% 24-15/05/2027	EUR	1 346 400	0.25
7 590 000	SUMMER BC HOLDCO 9.250% 19-31/10/2027	EUR	6 709 204	1.24	2 058 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	1 929 455	0.36
4 470 000	VIVION 7.900% 23-31/08/2028	EUR	4 033 611	0.74	<i>France</i>				
<i>Germany</i>					2 550 000	CGG SA 7.750% 21-01/04/2027	EUR	2 448 328	0.45
9 800 000	CECONOMY AG 1.750% 21-24/06/2026	EUR	9 404 437	1.74	2 000 000	CROWN EUROPEAN 2.625% 16-30/09/2024	EUR	1 990 685	0.37
3 540 000	CHEPLAPHARM ARZN 7.500% 23-15/05/2030	EUR	3 693 898	0.68	6 000 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	5 797 754	1.07
2 910 000	CTEC II GMBH 5.250% 22-15/02/2030	EUR	2 685 566	0.49	3 500 000	ERAMET 6.500% 24-30/11/2029	EUR	3 510 716	0.65
1 509 000	HT TROPLAST AG 9.375% 23-15/07/2028	EUR	1 474 673	0.27	3 325 849	QUATRIM 8.500% 24-15/01/2027	EUR	3 127 472	0.58
					<i>Spain</i>				
					4 715 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	4 697 389	0.87
					6 082 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	4 970 245	0.92
					3 925 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	3 506 043	0.65
					3 350 000	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	3 259 901	0.60

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		9 926 352	1.83	2 348 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	2 680 194	0.49
6 800 000	DOLYA HOLDCO 4.875% 20-15/07/2028	GBP	7 146 427	1.32	4 700 000	VODAFONE GROUP 18-03/10/2078 FRN	GBP	5 441 072	1.00
2 687 000	ENERGIA GROUP 6.875% 23-31/07/2028	EUR	2 779 925	0.51	1 700 000	VODAFONE GROUP 23-30/08/2086 FRN	GBP	2 145 992	0.40
	<i>Canada</i>		8 702 592	1.61		<i>Spain</i>		12 030 976	2.22
8 750 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	8 702 592	1.61	5 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-13/09/2172 FRN	EUR	5 523 691	1.02
	<i>Guernsey Island</i>		4 521 841	0.83	3 000 000	BANCO SANTANDER 24-20/08/2172 FRN	EUR	3 006 659	0.55
4 173 600	GLOBALWORTH REAL 6.250% 24-31/03/2029	EUR	3 423 559	0.63	4 200 000	CAIXABANK 21-14/12/2169 FRN	EUR	3 500 626	0.65
1 256 000	GLOBALWORTH REAL 6.250% 24-31/03/2030	EUR	1 098 282	0.20		<i>Germany</i>		8 421 974	1.55
	<i>Austria</i>		4 050 048	0.74	4 200 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	4 222 839	0.78
2 000 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	2 088 588	0.38	3 150 000	DT LUFTHANSA AG 15-12/08/2075 FRN	EUR	3 102 697	0.57
2 000 000	ERSTE GROUP 7.000% 24-15/10/2172	EUR	1 961 460	0.36	1 091 000	PRESTIGEIDCO 24-01/07/2029 FRN	EUR	1 096 438	0.20
	<i>Latvia</i>		2 713 762	0.50		<i>Portugal</i>		4 870 283	0.90
2 514 000	AIR BALTIC 14.500% 24-14/08/2029	EUR	2 713 762	0.50	4 800 000	BANCO COMMERCIAL PORTUGUES 24-18/04/2172 FRN	EUR	4 870 283	0.90
	<i>Finland</i>		2 439 952	0.45		<i>Finland</i>		4 060 630	0.75
1 900 000	BALDER FINLAND 2.000% 22-18/01/2031	EUR	1 525 172	0.28	3 920 000	PHM GROUP 22-19/06/2026 FRN	EUR	4 060 630	0.75
950 000	PHM GROUP 4.750% 21-18/06/2026	EUR	914 780	0.17		<i>Greece</i>		3 856 133	0.71
	<i>Sweden</i>		1 502 962	0.28	3 857 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	3 856 133	0.71
1 500 000	ASSEMBLIN CAVERI 6.250% 24-01/07/2030	EUR	1 502 962	0.28		<i>Belgium</i>		2 599 061	0.48
	<i>Portugal</i>		598 215	0.11	2 700 000	SOLVAY SA 20-02/09/2169 FRN	EUR	2 599 061	0.48
600 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	598 215	0.11		<i>France</i>		2 574 390	0.47
	<b>Convertible bonds</b>		4 287 953	0.79	2 588 000	NOVA ALEXANDRE 24-15/07/2029 FRN	EUR	2 574 390	0.47
	<i>United Kingdom</i>		4 287 953	0.79		<i>Austria</i>		2 317 610	0.43
3 900 000	CAPITAL & COUNT1 2.000% 20-30/03/2026 CV	GBP	4 287 953	0.79	2 400 000	RAIFFEISEN BK IN 17-31/12/2049 FRN	EUR	2 317 610	0.43
	<b>Floating rate bonds</b>		130 033 404	23.96		<i>Sweden</i>		1 606 767	0.30
	<i>The Netherlands</i>		32 336 198	5.96	1 720 000	BALDER 21-02/06/2081 FRN	EUR	1 606 767	0.30
7 200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	6 728 002	1.24		Other transferable securities		223	0.00
1 849 000	IPD 3 BV 24-15/06/2031 FRN	EUR	1 844 036	0.34		<b>Floating rate bonds</b>		223	0.00
7 000 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	6 884 281	1.27		<i>Luxembourg</i>		223	0.00
6 000 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	5 339 547	0.98	3 000 000	HELLAS II 06-31/12/2049 DFLT FRN	EUR	0	0.00
2 600 000	UNITED GROUP 24-15/02/2031 FRN	EUR	2 615 496	0.48	2 228 783	HELLAS TEL FIN 06-31/12/2049 DFLT FRN	EUR	223	0.00
6 600 000	WINTERSHALL FIN 21-20/01/2170 FRN	EUR	5 845 979	1.08		Shares/Units in investment funds		52 688 791	9.72
3 300 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	3 078 857	0.57		<i>Luxembourg</i>		52 688 791	9.72
	<i>Italy</i>		21 029 582	3.87	419 016.00	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	52 688 791	9.72
2 435 000	ENI SPA 21-31/12/2061 FRN	EUR	2 157 031	0.40		<b>Total securities portfolio</b>		534 786 938	98.56
3 843 000	EVOCA SPA 24-09/04/2029 FRN	EUR	3 897 004	0.72					
7 089 000	IGD 23-17/05/2027 FRN	EUR	5 057 685	0.93					
4 213 000	INTESA SANPAOLO 24-20/11/2172 FRN	EUR	4 176 902	0.77					
1 674 000	LA DORIA SPA 24-12/11/2029 FRN	EUR	1 699 607	0.31					
4 040 000	RENO DE MEDICI S 24-15/04/2029 FRN	EUR	4 041 353	0.74					
	<i>Luxembourg</i>		17 602 723	3.24					
1 950 000	CPI PROPERTY GROUP 19-31/12/2049 FRN	EUR	1 222 689	0.23					
1 300 000	CPI PROPERTY GROUP 20-31/12/2060 FRN	EUR	797 667	0.15					
3 469 000	EUROFINS SCIENTIFIC 17-31/12/2049 FRN	EUR	3 280 624	0.60					
8 535 000	GRAND CITY PROPERTIES 24-16/04/2173 FRN	EUR	6 748 907	1.24					
5 897 000	SES 21-31/12/2061 FRN	EUR	5 552 836	1.02					
	<i>United Kingdom</i>		16 727 077	3.08					
1 700 000	BARCLAYS PLC 23-15/06/2171 FRN	GBP	2 075 182	0.38					
2 205 000	COVENTRY BDG SOC 24-11/12/2172 FRN	GBP	2 616 506	0.48					
1 500 000	LLOYDS BANKING 14-29/12/2049 FRN	GBP	1 768 131	0.33					

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>198 815 961</b>	<b>56.76</b>					
<i>United Kingdom</i>									
500 000	BAA SH PLC 5.750% 14-03/03/2025	GBP	584 659	0.17					
3 000 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	3 238 500	0.92					
1 400 000	BOPARAN FINANCE 7.625% 20-30/11/2025	GBP	1 607 065	0.46					
1 000 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	988 654	0.28					
494 318	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	615 554	0.18					
1 050 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	1 241 279	0.35					
2 000 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	2 251 445	0.64					
2 678 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	3 053 811	0.87					
1 500 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	1 658 998	0.47					
1 200 000	INEOS FINANCE PL 2.125% 17-15/11/2025	EUR	1 171 398	0.33					
1 000 000	INEOS FINANCE PL 6.750% 23-15/05/2028	USD	937 136	0.27					
1 979 000	IRON MOUNTAIN UK 3.875% 17-15/11/2025	GBP	2 277 147	0.65					
3 100 000	KENNEDY WILSON E 3.250% 15-12/11/2025	EUR	2 942 772	0.84					
1 000 000	KIER GROUP 9.000% 24-15/02/2029	GBP	1 201 477	0.34					
2 700 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	2 954 056	0.84					
3 800 000	MARKET BIDCO FIN 5.500% 22-04/11/2027	GBP	4 136 368	1.18					
3 159 000	OCADO GROUP PLC 3.875% 21-08/10/2026	GBP	3 147 655	0.90					
1 400 000	PINNACLE BIDCO P 10.000% 23-11/10/2028	GBP	1 749 362	0.50					
1 600 000	PUNCH FINANCE 6.125% 21-30/06/2026	GBP	1 849 423	0.53					
3 125 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	3 474 082	0.99					
3 037 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	3 162 197	0.90					
700 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	860 113	0.25					
<i>Luxembourg</i>									
2 316 000	ALBION FINANCING 5.250% 21-15/10/2026	EUR	2 315 189	0.66					
4 900 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	4 274 610	1.22					
3 650 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	3 354 685	0.96					
1 000 000	CIDRON AIDA FINC 6.250% 21-01/04/2028	GBP	1 107 527	0.32					
1 100 000	CIRSA FINANCE IN 10.375% 22-30/11/2027	EUR	1 054 984	0.30					
1 700 000	CIRSA FINANCE IN 4.500% 21-15/03/2027	EUR	1 667 428	0.48					
683 000	CIRSA FINANCE IN 6.500% 24-15/03/2029	EUR	702 095	0.20					
3 032 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	2 634 177	0.75					
1 000 000	CONS ENERGY FIN 6.500% 18-15/05/2026	USD	901 543	0.26					
2 089 000	CPI PROPERTY GROUP 1.625% 19-23/04/2027	EUR	1 864 036	0.53					
3 400 000	CPI PROPERTY GROUP 2.750% 20-12/05/2026	EUR	3 173 118	0.91					
1 500 000	LHMC FINCO 2 7.250% 19-02/10/2025	EUR	905 812	0.26					
3 925 000	MANGROVE LUXCO 7.775% 19-09/10/2025	EUR	4 065 855	1.16					
1 000 000	SUMMER BC HOLDCO 5.750% 19-31/10/2026	EUR	986 658	0.28					
4 727 000	SUMMER BC HOLDCO 9.250% 19-31/10/2027	EUR	4 178 446	1.19					
2 862 000	VIVION 7.900% 23-31/08/2028	EUR	2 582 594	0.74					
					<i>France</i>				
959 000	BANIJAY ENTERTAINMENT 7.000% 23-01/05/2029	EUR	998 562	0.29					
1 600 000	BANIJAY GROUP 6.500% 20-01/03/2026	EUR	1 597 284	0.46					
3 450 000	CGG SA 7.750% 21-01/04/2027	EUR	3 312 444	0.95					
2 500 000	CGG SA 8.750% 21-01/04/2027	USD	2 224 358	0.64					
4 466 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	4 315 461	1.23					
2 508 000	EUTELSAT SA 9.750% 24-13/04/2029	EUR	2 606 129	0.74					
551 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	550 043	0.16					
1 500 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	1 408 656	0.40					
721 000	MOBILUX FINANCE 7.000% 24-15/05/2030	EUR	724 797	0.21					
2 789 877	QUATRIM 8.500% 24-15/01/2027	EUR	2 623 469	0.75					
					<i>Germany</i>				
5 200 000	CECONOMY AG 1.750% 21-24/06/2026	EUR	4 990 108	1.41					
1 000 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	953 004	0.27					
1 000 000	CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	946 712	0.27					
961 000	HT TROPLAST AG 9.375% 23-15/07/2028	EUR	939 139	0.27					
6 405 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	6 602 753	1.88					
1 022 000	TUI AG 5.875% 24-15/03/2029	EUR	1 036 066	0.30					
4 950 000	TUI CRUISES GMBH 6.500% 21-15/05/2026	EUR	4 522 452	1.28					
					<i>The Netherlands</i>				
2 000 000	CITYCON TREASURY 2.375% 18-15/01/2027	EUR	1 836 722	0.52					
2 000 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	1 877 825	0.54					
2 154 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	2 112 189	0.60					
2 177 000	OI EUROPEAN GRP 5.250% 24-01/06/2029	EUR	2 180 981	0.62					
2 500 000	SELECTA GROUP BV 10.000% 20-01/07/2026	EUR	2 141 250	0.61					
2 500 000	TEVA PHARMACEUTIC 3.750% 21-09/05/2027	EUR	2 434 400	0.70					
1 000 000	TEVA PHARMACEUTIC 6.750% 18-01/03/2028	USD	952 974	0.27					
1 500 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	1 401 000	0.40					
					<i>United States of America</i>				
700 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	695 893	0.20					
2 610 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	2 606 883	0.74					
4 021 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	3 841 543	1.10					
2 049 000	COTY INC 4.500% 24-15/05/2027	EUR	2 061 863	0.59					
2 000 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	1 875 077	0.54					
					<i>Italy</i>				
2 000 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	2 001 289	0.57					
2 707 000	FIBER MIDCO SPA 10.000% 24-15/06/2029	EUR	2 699 787	0.77					
2 800 000	LIBRA GROUPCO 5.000% 21-15/05/2027	EUR	2 717 135	0.78					
1 300 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	1 194 765	0.34					
1 500 000	TELECOM ITALIA 7.875% 23-31/07/2028	EUR	1 633 577	0.47					
					<i>Spain</i>				
2 000 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	1 634 412	0.47					
3 000 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	2 679 778	0.77					
2 400 000	LORCA TELECOM 4.000% 20-18/09/2027	EUR	2 337 628	0.67					
3 300 000	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	3 211 246	0.92					

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Jersey Island</i>		<i>5 053 029</i>	<i>1.45</i>		<i>The Netherlands</i>		<i>24 010 862</i>	<i>6.85</i>
3 000 000	AA BOND CO LTD 5.500% 20-31/07/2027	GBP	3 451 000	0.99	4 500 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	4 373 754	1.24
1 372 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	1 602 029	0.46	1 000 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	934 445	0.27
	<i>Austria</i>		<i>4 177 175</i>	<i>1.19</i>	2 000 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	1 867 900	0.53
4 000 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	4 177 175	1.19	2 600 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	2 545 048	0.73
	<i>Romania</i>		<i>3 833 640</i>	<i>1.09</i>	1 000 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	948 801	0.27
2 000 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	1 969 000	0.56	1 118 000	IPD 3 BV 24-15/06/2031 FRN	EUR	1 114 999	0.32
2 000 000	RCS & RDS SA 3.250% 20-05/02/2028	EUR	1 864 640	0.53	2 700 000	Q-PARK HOLDING 20-01/03/2026 FRN	EUR	2 697 806	0.77
	<i>Sweden</i>		<i>3 320 330</i>	<i>0.94</i>	2 000 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	1 969 868	0.56
1 000 000	VERISURE HOLDING 3.250% 21-15/02/2027	EUR	959 363	0.27	1 000 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	981 694	0.28
445 000	VERISURE HOLDING 7.125% 23-01/02/2028	EUR	463 292	0.13	2 735 000	UNITED GROUP 24-15/02/2031 FRN	EUR	2 751 301	0.79
1 797 000	VERISURE HOLDING 9.250% 22-15/10/2027	EUR	1 897 675	0.54	4 100 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	3 825 246	1.09
	<i>Canada</i>		<i>3 282 120</i>	<i>0.94</i>		<i>United Kingdom</i>		<i>13 040 182</i>	<i>3.73</i>
3 300 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	3 282 120	0.94	2 000 000	BARCLAYS PLC 19-31/12/2049 FRN	GBP	2 333 353	0.67
	<i>Guernsey Island</i>		<i>2 617 379</i>	<i>0.75</i>	1 000 000	BARCLAYS PLC 23-15/06/2171 FRN	GBP	1 220 695	0.35
3 190 800	GLOBALWORTH REAL 6.250% 24-31/03/2029	EUR	2 617 379	0.75	2 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 951 343	0.56
	<i>Ireland</i>		<i>2 417 174</i>	<i>0.69</i>	2 500 000	CASTLE UK FINCO 22-15/05/2028 FRN	EUR	2 495 583	0.71
2 300 000	DOLYA HOLDCO 4.875% 20-15/07/2028	GBP	2 417 174	0.69	800 000	DEUCE FINCO 21-15/06/2027 FRN	EUR	805 077	0.23
	<i>Isle of Man</i>		<i>1 977 211</i>	<i>0.56</i>	2 000 000	HSBC HOLDINGS 18-31/12/2049 FRN	GBP	2 270 511	0.65
2 000 000	PLAYTECH PLC 5.875% 23-28/06/2028	EUR	1 977 211	0.56	1 800 000	NATWEST GROUP 20-31/12/2168 FRN	GBP	1 963 620	0.56
	<i>Latvia</i>		<i>1 848 036</i>	<i>0.53</i>		<i>Luxembourg</i>		<i>12 517 567</i>	<i>3.57</i>
1 712 000	AIR BALTIC 14.500% 24-14/08/2029	EUR	1 848 036	0.53	1 600 000	CIRSA FINANCE IN 23-31/07/2028 FRN	EUR	1 614 711	0.46
	<i>Portugal</i>		<i>1 794 645</i>	<i>0.51</i>	2 050 000	CPI PROPERTY GROUP 19-31/12/2049 FRN	EUR	1 285 391	0.37
1 800 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	1 794 645	0.51	1 350 000	CPI PROPERTY GROUP 20-31/12/2060 FRN	EUR	828 347	0.24
	<i>Czech Republic</i>		<i>1 143 660</i>	<i>0.33</i>	1 000 000	EUROFINS SCIENTIFIC 17-31/12/2049 FRN	EUR	945 697	0.27
1 167 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	1 143 660	0.33	1 400 000	EUROFINS SCIENTIFIC 23-24/07/2171 FRN	EUR	1 406 111	0.40
	<b>Convertible bonds</b>		<b>5 874 645</b>	<b>1.68</b>	3 000 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	1 917 450	0.55
	<i>United Kingdom</i>		<i>2 858 635</i>	<i>0.82</i>	4 800 000	SES 21-31/12/2061 FRN	EUR	4 519 860	1.28
2 600 000	CAPITAL & COUNTI 2.000% 20-30/03/2026 CV	GBP	2 858 635	0.82		<i>Germany</i>		<i>11 981 355</i>	<i>3.41</i>
	<i>Germany</i>		<i>2 009 480</i>	<i>0.57</i>	1 500 000	CHEPLAPHARM ARZN 23-15/05/2030 FRN	EUR	1 507 846	0.43
2 000 000	TUI AG 5.000% 21-16/04/2028 CV	EUR	2 009 480	0.57	2 600 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	2 571 972	0.73
	<i>France</i>		<i>1 006 530</i>	<i>0.29</i>	1 600 000	DEUTSCHE BANK AG 14-29/12/2049 FRN	USD	1 474 224	0.42
1 000 000	AIR FRANCE-KLM 22-23/02/2171 CV FRN	EUR	1 006 530	0.29	700 000	DEUTSCHE BANK AG 14-30/05/2049 FRN	GBP	779 951	0.22
	<b>Floating rate bonds</b>		<b>125 060 789</b>	<b>35.71</b>	3 600 000	DT LUFTHANSA AG 15-12/08/2075 FRN	EUR	3 545 940	1.01
	<i>Italy</i>		<i>26 802 563</i>	<i>7.66</i>	2 091 000	PRESTIGEBIDCO 24-01/07/2029 FRN	EUR	2 101 422	0.60
1 000 000	BANCO BPM SPA 20-31/12/2060 FRN	EUR	991 661	0.28		<i>France</i>		<i>11 591 384</i>	<i>3.32</i>
1 000 000	BANCO BPM SPA 21-31/12/2061 FRN	EUR	993 178	0.28	1 387 000	BERTRAND FRANCH 24-18/07/2030 FRN	EUR	1 390 498	0.40
4 000 000	ENI SPA 21-31/12/2061 FRN	EUR	3 698 115	1.06	3 000 000	ELECTRICITE DE FRANCE 13-29/01/2049 FRN	EUR	2 990 393	0.85
1 782 000	EVOCA SPA 24-09/04/2029 FRN	EUR	1 807 042	0.52	2 000 000	ELECTRICITE DE FRANCE 14-22/01/2049 FRN	EUR	1 980 415	0.57
3 854 000	IGD 23-17/05/2027 FRN	EUR	2 749 657	0.79	1 600 000	ELECTRICITE DE FRANCE 20-15/03/2169 FRN	EUR	1 489 296	0.43
3 400 000	INTESA SANPAOLO 15-29/12/2049 FRN	USD	3 169 714	0.90	2 000 000	GOLDSTORY SASU 24-01/02/2030 FRN	EUR	2 005 954	0.57
1 000 000	INTESA SANPAOLO 17-29/12/2049 FRN	EUR	1 024 611	0.29	1 744 000	NOVA ALEXANDRE 24-15/07/2029 FRN	EUR	1 734 828	0.50
2 285 000	LA DORIA SPA 24-12/11/2029 FRN	EUR	2 319 954	0.66		<i>Spain</i>		<i>8 945 408</i>	<i>2.55</i>
2 000 000	NEOPHARMED GENTI 24-08/04/2030 FRN	EUR	2 020 417	0.58	1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 17-31/12/2049 FRN	USD	857 591	0.24
1 700 000	PACHELBEL BIDCO 24-17/05/2031 FRN	EUR	1 719 900	0.49	1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 19-05/12/2167 FRN	USD	927 651	0.26
2 472 000	RENO DE MEDICI S 24-15/04/2029 FRN	EUR	2 472 828	0.71	3 000 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	2 925 016	0.84
1 400 000	UNICREDIT SPA 17-31/12/2049 FRN	EUR	1 383 985	0.40	1 000 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	931 446	0.27
2 400 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	2 451 501	0.70	3 400 000	CAIXABANK 18-31/12/2049 FRN	EUR	3 303 704	0.94

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Greece</i>		<i>4 214 177</i>	<i>1.20</i>
2 000 000	ALPHA SRV HOLDING 23-08/08/2171 FRN	EUR	2 213 820	0.63
2 000 000	PIRAEUS 21-16/12/2169 FRN	EUR	2 000 357	0.57
	<i>Belgium</i>		<i>3 961 929</i>	<i>1.13</i>
2 600 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	2 518 006	0.72
1 500 000	SOLVAY SA 20-02/09/2169 FRN	EUR	1 443 923	0.41
	<i>Sweden</i>		<i>2 928 704</i>	<i>0.84</i>
2 000 000	ASSEMBLIN CAVERI 24-01/07/2031 FRN	EUR	1 994 537	0.57
1 000 000	BALDER 21-02/06/2081 FRN	EUR	934 167	0.27
	<i>Finland</i>		<i>2 591 759</i>	<i>0.74</i>
2 502 000	PHM GROUP 22-19/06/2026 FRN	EUR	2 591 759	0.74
	<i>Austria</i>		<i>2 474 899</i>	<i>0.71</i>
1 800 000	RAIFFEISEN BK IN 17-31/12/2049 FRN	EUR	1 738 207	0.50
800 000	RAIFFEISEN BK IN 20-31/12/2060 FRN	EUR	736 692	0.21
	Other transferable securities		2 131 574	0.61
	<b>Bonds</b>		<b>2 131 574</b>	<b>0.61</b>
	<i>The Netherlands</i>		<i>2 131 574</i>	<i>0.61</i>
2 200 000	UNITED GROUP BV 3.125% 20-15/02/2026	EUR	2 131 574	0.61
	Shares/Units in investment funds		18 227 049	5.19
	<i>Luxembourg</i>		<i>18 227 049</i>	<i>5.19</i>
144 953.52	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	18 227 049	5.19
	<b>Total securities portfolio</b>		<b>350 110 018</b>	<b>99.95</b>

# BNP PARIBAS FUNDS Euro Inflation-Linked Bond

## Securities portfolio at 30/06/2024

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				
			<b>172 833 711</b>	<b>96.38</b>
<b>Bonds</b>				
<i>France</i>			<i>70 361 714</i>	<i>39.22</i>
1 581 402	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	1 224 847	0.68
7 022 293	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	6 708 391	3.74
10 966 888	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	10 505 648	5.86
5 554 711	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	5 233 225	2.92
12 545 110	FRANCE O.A.T. I/L 0.100% 21-01/03/2032	EUR	11 642 177	6.49
13 860 237	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	11 927 051	6.65
964 946	FRANCE O.A.T. I/L 0.100% 22-25/07/2053	EUR	716 181	0.40
2 424 177	FRANCE O.A.T. I/L 0.700% 14-25/07/2030	EUR	2 391 981	1.33
1 410 133	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	1 525 641	0.85
13 401 951	FRANCE O.A.T. I/L 1.850% 11-25/07/2027	EUR	13 744 774	7.66
2 773 578	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	3 228 651	1.80
1 596 255	FRANCE O.A.T. I/L 0.950% 24-25/07/2043	EUR	1 513 147	0.84
<i>Italy</i>			<i>52 674 151</i>	<i>29.38</i>
3 969 303	ITALY BTPS 0.100% 22-15/05/2033	EUR	3 352 303	1.87
4 858 698	ITALY BTPS 0.400% 19-15/05/2030	EUR	4 476 110	2.50
25 117 923	ITALY BTPS 1.500% 23-15/05/2029	EUR	24 748 803	13.80
15 894 701	ITALY BTPS 2.400% 23-15/05/2039	EUR	15 925 506	8.88
2 617 044	ITALY BTPS I/L 0.150% 21-15/05/2051	EUR	1 579 194	0.88
2 511 891	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	2 592 235	1.45
<i>Spain</i>			<i>32 376 478</i>	<i>18.06</i>
12 369 246	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	12 171 349	6.79
8 362 016	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	7 943 031	4.43
3 910 032	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	3 888 025	2.17
7 858 534	SPAIN I/L BOND 2.050% 23-30/11/2039	EUR	8 374 073	4.67
<i>Germany</i>			<i>16 406 374</i>	<i>9.15</i>
733 402	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	715 539	0.40
8 245 079	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	7 564 485	4.22
5 171 295	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	5 020 926	2.80
3 109 727	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	3 105 424	1.73
<i>Australia</i>			<i>1 014 994</i>	<i>0.57</i>
1 359 000	AUSTRALIAN GOVERNMENT 0.750% 17-21/11/2027	AUD	1 014 994	0.57
Shares/Units in investment funds			3 781 875	2.11
<i>France</i>			<i>3 781 875</i>	<i>2.11</i>
6.18	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	3 781 875	2.11
<b>Total securities portfolio</b>			<b>176 615 586</b>	<b>98.49</b>

# BNP PARIBAS FUNDS Euro Medium Term Income Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>261 750 792</b>	<b>86.92</b>					
<b>France</b>					<b>Spain</b>				
				<b>55 004 459</b>	<b>18.25</b>				
600 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	589 839	0.20	3 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	2 779 232	0.92
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	788 973	0.26	600 000	URW 4.125% 23-11/12/2030	EUR	600 124	0.20
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	493 572	0.16	300 000	VALEO SA 1.625% 16-18/03/2026	EUR	288 293	0.10
300 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	304 449	0.10					
700 000	BPCE 3.875% 24-11/01/2029	EUR	699 582	0.23					
700 000	BPCE SFH 3.375% 23-13/03/2029	EUR	704 132	0.23					
400 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 24-25/02/2029	EUR	392 409	0.13					
1 900 000	CARMILA SA 1.625% 20-30/05/2027	EUR	1 767 868	0.59					
900 000	CARMILA SA 5.500% 23-09/10/2028	EUR	936 144	0.31					
600 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	581 111	0.19					
800 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	788 413	0.26					
1 500 000	COUNCIL OF EUROPE 1.000% 22-13/04/2029	EUR	1 372 234	0.46					
1 000 000	CREDIT AGRICOLE HOME LOAN 3.000% 24-01/12/2030	EUR	988 809	0.33					
800 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	741 615	0.25					
900 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	868 452	0.29					
900 000	CREDIT MUTUEL HOME 2.750% 22-08/12/2027	EUR	885 405	0.29					
1 000 000	CREDIT MUTUEL HOME 3.000% 24-28/11/2030	EUR	989 084	0.33					
1 400 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 290 565	0.43					
2 300 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	2 208 508	0.73					
2 100 000	ELECTRICITE DE FRANCE 3.750% 23-05/06/2027	EUR	2 106 955	0.70					
1 000 000	ELECTRICITE DE FRANCE 4.125% 24-17/06/2031	EUR	1 006 731	0.33					
1 100 000	ENGIE 1.750% 20-27/03/2028	EUR	1 030 128	0.34					
800 000	ENGIE 3.625% 24-06/03/2031	EUR	791 841	0.26					
388 000	EUTELSAT SA 9.750% 24-13/04/2029	EUR	403 181	0.13					
376 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	380 962	0.13					
3 100 000	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	2 899 492	0.96					
6 540 000	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	6 003 066	1.99					
2 400 000	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	2 178 888	0.72					
4 000 000	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	3 690 280	1.23					
3 300 000	FRANCE O.A.T. 2.750% 23-25/02/2029	EUR	3 258 189	1.08					
700 000	JCDECAUX SA 5.000% 23-11/01/2029	EUR	727 884	0.24					
1 100 000	LA BANQUE POSTALE 3.500% 24-13/06/2030	EUR	1 083 476	0.36					
700 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	633 722	0.21					
400 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	401 869	0.13					
900 000	PERNOD RICARD SA 3.250% 22-02/11/2028	EUR	890 818	0.30					
900 000	PERNOD RICARD SA 3.375% 24-07/11/2030	EUR	887 298	0.29					
400 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	412 919	0.14					
100 000	PSA BANQUE FRANCE 3.875% 23-19/01/2026	EUR	100 159	0.03					
1 215 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	1 140 361	0.38					
961 000	RCI BANQUE 3.875% 24-12/01/2029	EUR	954 146	0.32					
348 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	358 568	0.12					
300 000	SCHNEIDER ELECTRIC SE 3.250% 23-12/06/2028	EUR	300 559	0.10					
900 000	SFIL SA 0.000% 20-23/11/2028	EUR	779 818	0.26					
900 000	SOCIETE GENERALE 3.000% 24-01/02/2027	EUR	893 725	0.30					
632 000	TEREOS FIN GROUP 5.875% 24-30/04/2030	EUR	630 611	0.21					
					<b>51 187 355</b>				
					<b>17.02</b>				
					300 000 AMADEUS IT GROUP 3.500% 24-21/03/2029				
					600 000 BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 24-26/03/2031				
					800 000 BANCO SANTANDER 0.200% 21-11/02/2028				
					400 000 BANCO SANTANDER 3.250% 23-14/02/2028				
					1 400 000 BANCO SANTANDER 3.875% 24-22/04/2029				
					1 300 000 BANCO SANTANDER 4.625% 07-04/05/2027				
					900 000 BANKINTER SA 3.050% 22-29/05/2028				
					800 000 CELLNEX FINANCE 1.000% 21-15/09/2027				
					600 000 CELLNEX FINANCE 3.625% 24-24/01/2029				
					700 000 ENAGAS FIN SA 3.625% 24-24/01/2034				
					500 000 FERROVIAL EMISIO 0.540% 20-12/11/2028				
					1 000 000 INSTIT CRDT OFCL 2.650% 22-31/01/2028				
					181 000 INSTIT CRDT OFCL 3.050% 23-31/10/2027				
					1 000 000 INSTIT CRDT OFCL 3.250% 23-31/10/2028				
					4 900 000 KUTXABANK 1.250% 15-22/09/2025				
					500 000 RED ELECTRICA FI 3.000% 24-17/01/2034				
					1 500 000 SPANISH GOVERNMENT 0.000% 21-31/01/2028				
					663 000 SPANISH GOVERNMENT 0.800% 20-30/07/2027				
					5 700 000 SPANISH GOVERNMENT 1.400% 18-30/04/2028				
					3 900 000 SPANISH GOVERNMENT 1.450% 17-31/10/2027				
					9 200 000 SPANISH GOVERNMENT 1.450% 19-30/04/2029				
					7 000 000 SPANISH GOVERNMENT 1.500% 17-30/04/2027				
					3 760 000 SPANISH GOVERNMENT 3.500% 23-31/05/2029				
					4 600 000 SPANISH GOVERNMENT 5.150% 13-31/10/2028				
					600 000 TELEFONICA EMIS 3.698% 24-24/01/2032				
					<b>Italy</b>				
					1 100 000 A2A SPA 1.500% 22-16/03/2028				
					322 000 ACEA SPA 3.875% 23-24/01/2031				
					836 000 ACQUIRENTE UNI 2.800% 19-20/02/2026				
					929 000 BANCO BPM SPA 3.750% 23-27/06/2028				
					406 000 BANCO BPM SPA 4.625% 23-29/11/2027				
					700 000 CREDIT AGRICOLE 3.500% 23-15/01/2030				
					1 316 000 ENI SPA 3.625% 23-19/05/2027				
					1 000 000 HERA SPA 2.500% 22-25/05/2029				
					1 161 000 INTESA SANPAOLO 3.625% 23-30/06/2028				
					626 000 INTESA SANPAOLO 3.625% 24-16/10/2030				
					434 000 ITALGAS SPA 3.125% 24-08/02/2029				
					3 780 000 ITALY BTPS 0.000% 21-01/04/2026				
					1 000 ITALY BTPS 0.350% 19-01/02/2025				
					1 400 000 ITALY BTPS 0.500% 21-15/07/2028				
					4 000 000 ITALY BTPS 1.600% 16-01/06/2026				
					3 550 000 ITALY BTPS 2.000% 18-01/02/2028				
					1 990 000 ITALY BTPS 2.800% 18-01/12/2028				
					1 800 000 ITALY BTPS 3.400% 22-01/04/2028				
					4 000 000 ITALY BTPS 3.800% 23-01/08/2028				
					2 900 000 ITALY BTPS 4.100% 23-01/02/2029				

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Medium Term Income Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 800 000	ITALY BTPS 4.750% 13-01/09/2028	EUR	2 938 320	0.98	600 000	VESTEDA FINANCE 4.000% 24-07/05/2032	EUR	601 099	0.20
600 000	MEDIOBANCA SPA 3.250% 24-30/11/2028	EUR	595 232	0.20	500 000	VOLKSBANK NV 3.000% 24-26/03/2031	EUR	495 678	0.16
414 000	SNAM 3.375% 24-19/02/2028	EUR	409 918	0.14	800 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	815 327	0.27
614 000	SNAM 4.000% 23-27/11/2029	EUR	619 686	0.21	1 000 000	WINTERSHALL FIN 0.840% 19-25/09/2025	EUR	960 200	0.32
1 100 000	SNAM SPA 1.375% 17-25/10/2027	EUR	1 025 558	0.34	374 000	WOLTERS KLUWER N 3.250% 24-18/03/2029	EUR	370 808	0.12
	<i>Germany</i>		<i>36 585 397</i>	<i>12.14</i>	500 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	500 517	0.17
9 300 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	8 049 149	2.66		<i>Belgium</i>		<i>15 271 147</i>	<i>5.08</i>
2 600 000	BUNDESREPUBLIK DEUTSCHLAND 188 2.400% 23-19/10/2028	EUR	2 588 170	0.86	400 000	BELFIUS BANK S.A 3.750% 24-22/01/2029	EUR	399 283	0.13
4 200 000	BUNDESREPUBLIK DEUTSCHLAND 189 2.100% 24-12/04/2029	EUR	4 127 298	1.37	500 000	BELFIUS BANK SA 2.875% 24-12/02/2031	EUR	490 415	0.16
4 900 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 22-15/11/2029	EUR	4 810 526	1.60	400 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	405 324	0.13
6 400 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	6 291 199	2.09	3 000 000	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	2 732 910	0.91
3 300 000	BUNDESREPUBLIK DEUTSCHLAND 2.200% 24-15/02/2034	EUR	3 215 718	1.07	4 300 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	4 050 858	1.35
364 000	DT LUFTHANSA AG 4.000% 24-21/05/2030	EUR	362 995	0.12	1 600 000	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	1 479 376	0.49
400 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	397 695	0.13	2 400 000	BELGIUM GOVERNMENT 0.900% 19-22/06/2029	EUR	2 189 112	0.73
827 000	FRESENIUS MEDICAL 3.875% 22-20/09/2027	EUR	832 805	0.28	1 600 000	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	1 551 914	0.52
1 100 000	KFW 2.000% 22-15/11/2029	EUR	1 052 009	0.35	1 000 000	ING BELGIUM SA 3.000% 24-15/02/2031	EUR	990 622	0.33
1 011 000	KFW 2.625% 24-26/04/2029	EUR	998 243	0.33	1 000 000	REGION WALLONNE 3.000% 24-06/12/2030	EUR	981 333	0.33
200 000	SCHAEFFLER 4.500% 24-14/08/2026	EUR	201 193	0.07		<i>Ireland</i>		<i>8 505 652</i>	<i>2.82</i>
800 000	SCHAEFFLER 4.500% 24-28/03/2030	EUR	789 494	0.26	7 990 000	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	7 421 031	2.46
300 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	294 498	0.10	1 100 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	1 084 621	0.36
548 000	VOLKSWAGEN LEASING 3.625% 24-11/10/2026	EUR	546 901	0.18		<i>United States of America</i>		<i>6 077 601</i>	<i>2.01</i>
1 300 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 228 853	0.41	602 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	602 120	0.20
500 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	490 795	0.16	423 000	BOOKING HOLDINGS INC 3.625% 23-12/11/2028	EUR	425 702	0.14
300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	307 856	0.10	899 000	DUKE ENERGY COR 3.750% 24-01/04/2031	EUR	885 614	0.29
	<i>The Netherlands</i>		<i>19 743 350</i>	<i>6.53</i>	444 000	FORD MOTOR CREDIT 4.165% 24-21/11/2028	EUR	443 248	0.15
800 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	775 169	0.26	445 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	447 717	0.15
497 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	493 681	0.16	701 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	727 460	0.24
163 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	163 855	0.05	554 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	552 637	0.18
261 000	ALLIANDER 2.625% 22-09/09/2027	EUR	255 224	0.08	582 000	MCDONALDS CORP 3.625% 23-28/11/2027	EUR	584 902	0.19
258 000	ALLIANDER 3.250% 23-13/06/2028	EUR	257 298	0.09	468 000	NATIONAL GRID NA INC 0.410% 22-20/01/2026	EUR	444 756	0.15
403 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.375% 24-08/03/2029	EUR	398 814	0.13	976 000	VERIZON COMMUNICATIONS INC 3.500% 24-28/06/2032	EUR	963 445	0.32
193 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	192 872	0.06		<i>United Kingdom</i>		<i>4 924 813</i>	<i>1.63</i>
1 255 000	BNG BANK NV 2.750% 24-05/04/2029	EUR	1 238 555	0.41	335 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	328 959	0.11
700 000	COOPERATIEVE RAB 3.296% 23-22/11/2028	EUR	708 180	0.24	614 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	625 785	0.21
369 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	338 623	0.11	700 000	LINDE PLC 3.200% 24-14/02/2031	EUR	691 143	0.23
913 000	ENBW 3.625% 22-22/11/2026	EUR	917 245	0.30	1 000 000	NATIONWIDE BLDG 3.375% 23-27/11/2028	EUR	1 003 850	0.33
506 000	ENEL FINANCE INTERNATIONAL NV 3.375% 24-23/07/2028	EUR	501 231	0.17	511 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	511 908	0.17
1 633 000	HEIMSTADEN BOSTA 0.250% 21-13/10/2024	EUR	1 596 044	0.53	1 000 000	SANTANDER UK PLC 3.125% 24-12/05/2031	EUR	994 729	0.33
592 000	HEIMSTADEN BOSTA 0.625% 22-24/07/2025	EUR	550 808	0.18	128 000	SSE PLC 2.875% 22-01/08/2029	EUR	123 569	0.04
342 000	HM FINANCE 4.875% 23-25/10/2031	EUR	357 533	0.12	651 000	WPP FINANCE 2013 3.625% 24-12/09/2029	EUR	644 870	0.21
1 700 000	NETHERLANDS GOVERNMENT 0.750% 18-15/07/2028	EUR	1 575 747	0.52		<i>South Korea</i>		<i>3 834 786</i>	<i>1.27</i>
1 100 000	NETHERLANDS GOVERNMENT 2.500% 23-15/01/2030	EUR	1 088 021	0.36	746 000	KHFC 4.082% 23-25/09/2027	EUR	761 800	0.25
461 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	452 496	0.15	283 000	KOREA HOUSING FINANCE CORPORATION 3.124% 24-18/03/2029	EUR	280 962	0.09
620 000	ROCHE FINANCE EUROPE 3.227% 24-03/05/2030	EUR	619 052	0.21	2 919 000	REPUBLIC OF KOREA 0.000% 20-16/09/2025	EUR	2 792 024	0.93
500 000	SIEMENS FINANCE 3.000% 24-22/11/2028	EUR	496 671	0.16					
850 000	STEDIN HOLDING 1.375% 18-19/09/2028	EUR	781 355	0.26					
500 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	508 104	0.17					
711 000	TOYOTA MOTOR FINANCE 3.125% 24-11/07/2029	EUR	699 270	0.23					
1 100 000	VESTEDA FINANCE 1.500% 19-24/05/2027	EUR	1 033 873	0.34					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Medium Term Income Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		3 795 325	1.27					
2 500 000	FINNISH GOVERNMENT 1.375% 22-15/04/2027	EUR	2 396 242	0.80	483 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	492 688	0.16
647 000	FORTUM OYJ 4.000% 23-26/05/2028	EUR	653 157	0.22	839 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	829 449	0.28
743 000	NORDEA KIINNIT 3.500% 23-31/08/2026	EUR	745 926	0.25	796 000	SNAM 24-15/04/2026 FRN	EUR	797 018	0.26
	<i>Austria</i>		3 134 122	1.05	1 192 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	1 232 557	0.41
1 000 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	895 566	0.30	1 038 000	UNICREDIT SPA 24-11/06/2028 FRN	EUR	1 035 395	0.34
900 000	REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029	EUR	899 482	0.30		<i>Spain</i>		6 716 578	2.24
600 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	561 678	0.19	200 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	201 745	0.07
800 000	UNICREDIT BK AUS 2.375% 22-20/09/2027	EUR	777 396	0.26	1 100 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	1 119 144	0.37
	<i>Portugal</i>		2 687 458	0.90	1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 144 017	0.38
900 000	BANCO SAN TOTTA 3.750% 23-11/09/2026	EUR	904 082	0.30	900 000	CAIXABANK 21-26/05/2028 FRN	EUR	829 141	0.28
800 000	BANCO SANTANDER TOTTA 3.375% 23-19/04/2028	EUR	799 481	0.27	1 100 000	CAIXABANK 22-13/04/2026 FRN	EUR	1 080 688	0.36
300 000	EDP SA 3.875% 23-26/06/2028	EUR	302 179	0.10	600 000	CAIXABANK 23-16/05/2027 FRN	EUR	608 591	0.20
700 000	PORTUGUESE OTS 2.125% 18-17/10/2028	EUR	681 716	0.23	800 000	CAIXABANK 23-19/07/2029 FRN	EUR	832 459	0.28
	<i>Sweden</i>		2 383 763	0.79	900 000	CAIXABANK 24-09/02/2032 FRN	EUR	900 793	0.30
955 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	974 795	0.32		<i>Ireland</i>		2 102 901	0.70
361 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	349 325	0.12	672 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	643 629	0.21
483 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	482 877	0.16	612 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	600 680	0.20
298 000	VOLVO TREASURY AB 2.000% 22-19/08/2027	EUR	284 977	0.09	812 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	858 592	0.29
296 000	VOLVO TREASURY AB 3.125% 24-08/02/2029	EUR	291 789	0.10		<i>United States of America</i>		1 453 784	0.49
	<i>Denmark</i>		2 136 250	0.71	587 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	588 379	0.20
1 047 000	NOVO NORDISK A/S 3.250% 24-21/01/2031	EUR	1 042 453	0.35	865 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	865 405	0.29
669 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	665 535	0.22		<i>Canada</i>		1 386 000	0.46
419 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	428 262	0.14	1 386 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	1 386 000	0.46
	<i>Romania</i>		1 969 375	0.66		<i>The Netherlands</i>		1 319 515	0.44
1 000 000	ROMANIA 2.750% 20-26/02/2026	EUR	980 625	0.33	700 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	716 671	0.24
1 000 000	ROMANIA 5.375% 24-22/03/2031	EUR	988 750	0.33	600 000	ING GROEP NV 24-12/08/2029 FRN	EUR	602 844	0.20
	<i>Norway</i>		1 668 426	0.56		<i>France</i>		870 156	0.29
750 000	DNB BOLIGKREDITT 2.875% 24-12/03/2029	EUR	741 656	0.25	900 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	870 156	0.29
891 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	926 770	0.31		<i>Belgium</i>		703 585	0.23
	<i>Luxembourg</i>		1 416 325	0.47	700 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	703 585	0.23
1 500 000	ESM 1.000% 22-23/06/2027	EUR	1 416 325	0.47		<i>Germany</i>		595 931	0.20
	<i>Australia</i>		1 331 650	0.44	600 000	DEUTSCHE BANK AG 24-04/04/2030 FRN	EUR	595 931	0.20
1 000 000	NATIONAL AUSTRALIA BANK 3.146% 24-05/02/2031	EUR	996 995	0.33		<i>United Kingdom</i>		572 091	0.19
336 000	SYDNEY AIRPORT F 3.750% 24-30/04/2032	EUR	334 655	0.11	399 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	397 868	0.13
	<i>Japan</i>		1 188 866	0.39	174 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	174 223	0.06
529 000	ASAHI GROUP 3.384% 24-16/04/2029	EUR	525 036	0.17		<i>Norway</i>		538 896	0.18
698 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	663 830	0.22	520 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	538 896	0.18
	<i>New Zealand</i>		1 011 246	0.34		<i>Shares/Units in investment funds</i>		13 899 777	4.62
1 000 000	BANK NEW ZEALAND 3.708% 23-20/12/2028	EUR	1 011 246	0.34		<i>Luxembourg</i>		12 044 848	4.00
	<i>Canada</i>		797 330	0.26	500.00	BNP PARIBAS FLEXI I EURO BOND 2027 - X CAP	EUR	5 026 600	1.67
800 000	CAN IMPERIAL BK 3.250% 23-31/03/2027	EUR	797 330	0.26	700.00	BNP PARIBAS FLEXI I EURO BOND 2029 - X CAP	EUR	7 018 248	2.33
	<b>Floating rate bonds</b>		<b>23 581 241</b>	<b>7.84</b>		<i>France</i>		1 854 929	0.62
	<i>Italy</i>		7 321 804	2.42	1 606.10	BNP PARIBAS MOIS ISR - X CAP	EUR	1 854 929	0.62
768 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	789 981	0.26		<b>Total securities portfolio</b>		<b>299 231 810</b>	<b>99.38</b>
1 500 000	ITALY CCTS EU 20-15/04/2026 FRN	EUR	1 506 120	0.50					
622 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	638 596	0.21					

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2024

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									
<b>Floating rate bonds</b>					<b>124 932 279 4.50</b>				
<i>The Netherlands</i>					<i>40 089 665 1.45</i>				
20 000 000	TOYOTA MOTOR FINANCE 23-22/12/2025 FRN	EUR	20 031 000	0.72	50 000 000	CARREFOUR SA 0.000% 03/09/2024 NEUCP	EUR	49 642 683	1.80
3 000 000	TOYOTA MOTOR FINANCE 23-31/08/2025 FRN	EUR	3 006 120	0.11	10 000 000	CDC HABITAT 0.000% 06/09/2024 NEUCP	EUR	9 927 077	0.36
3 500 000	TOYOTA MOTOR FINANCE 24-13/03/2026 FRN	EUR	3 503 675	0.13	3 750 000	CDC HABITAT 0.000% 19/03/2025 NEUCP	EUR	3 649 181	0.13
13 500 000	VOLKSWAGEN INTERNATIONAL FINANCE 24-27/03/2026 FRN	EUR	13 548 870	0.49	10 000 000	CDC HABITAT 0.000% 27/01/2025 NEUCP	EUR	9 779 890	0.35
<i>France</i>					<i>24 237 176 0.87</i>				
7 000 000	ALD SA 23-06/10/2025 FRN	EUR	7 028 000	0.25	5 000 000	COFACE SA 0.000% 23/07/2024 NEUCP	EUR	4 986 735	0.18
7 200 000	SOCIETE GENERALE 24-19/01/2026 FRN	EUR	7 216 776	0.26	5 000 000	COVIVIO HOTELS SACA 0.000% 13/09/2024 NEUCP	EUR	4 959 033	0.18
10 000 000	VINCI SA 24-13/05/2026 FRN	EUR	9 992 400	0.36	10 000 000	CREDIT AGRICOLE SA ESTERCAP+0.32 4.134% 21/08/2024	EUR	10 003 087	0.36
<i>United Kingdom</i>					<i>18 771 781 0.68</i>				
4 000 000	LLOYDS BANKING 22-12/08/2024 FRN	EUR	3 998 000	0.14	15 000 000	CREDIT INDUSTRIEL ET COMMERCIAL 4.249% 03/02/2025	EUR	15 006 356	0.54
2 535 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	2 540 374	0.09	20 000 000	CREDIT LYONNAIS SA ESTERCAP+0.3 4.206% 04/10/2024	EUR	20 007 368	0.72
8 987 000	NATWEST MARKETS 24-09/01/2026 FRN	EUR	9 019 263	0.33	20 000 000	CREDIT MUTUEL ARKEA SA ESTERCAP+0.32 4.120% 12/08/2024	EUR	20 004 379	0.72
3 200 000	NATWEST MARKETS NV 23-18/09/2025 FRN	EUR	3 214 144	0.12	25 000 000	EIFFAGE SA 0.000% 05/12/2024 NEUCP	EUR	24 586 498	0.89
<i>Spain</i>					<i>14 833 884 0.53</i>				
7 800 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	7 817 784	0.28	20 000 000	EIFFAGE SA 0.000% 16/09/2024 NEUCP	EUR	19 830 998	0.72
7 000 000	SANTAN CONS FIN 24-22/01/2026 FRN	EUR	7 016 100	0.25	20 000 000	FINANCEMENT LOCAL (SOCIETE DE) ESTERCAP+ 3.787% 01/10/2024	EUR	19 997 361	0.72
<i>Canada</i>					<i>10 549 460 0.38</i>				
10 509 000	CAISSE DESJARDINS 24-17/01/2026 FRN	EUR	10 549 460	0.38	20 000 000	FINANCEMENT LOCAL (SOCIETE DE) ESTERCAP+ 3.792% 27/09/2024	EUR	19 997 414	0.72
<i>Australia</i>					<i>10 042 776 0.36</i>				
10 000 000	MACQUARIE BANK LIMITED 23-20/10/2025 FRN	EUR	10 042 776	0.36	10 000 000	FONCIERE LYONNAISE 0.000% 15/07/2024 NEUCP	EUR	9 981 880	0.36
<i>Sweden</i>					<i>6 407 537 0.23</i>				
2 000 000	VOLVO TREASURY AB 23-30/03/2025 FRN	EUR	2 003 797	0.07	8 000 000	FONCIERE LYONNAISE 0.000% 22/07/2024 NEUCP	EUR	7 979 551	0.29
4 400 000	VOLVO TREASURY AB 24-22/05/2026 FRN	EUR	4 403 740	0.16	15 000 000	FORVIA SE 0.000% 02/07/2024 NEUCP	EUR	14 992 953	0.54
Other transferable securities					35 069 540 1.26				
<b>Floating rate bonds</b>					<b>35 069 540 1.26</b>				
<i>France</i>					<i>35 069 540 1.26</i>				
15 000 000	CREDIT LYONNAIS SA ESTERCAP 20/06/2025 FRN	EUR	15 021 000	0.54	10 000 000	GECINA SA 0.000% 07/10/2024 NEUCP	EUR	9 894 428	0.36
20 000 000	SOCIETE GENERALE ESTERCAP 0.000% 19/05/2025 FRN	EUR	20 048 540	0.72	12 000 000	GECINA SA 0.000% 16/09/2024 NEUCP	EUR	11 898 989	0.43
Money Market Instruments					2 279 066 194 82.27				
<i>France</i>					<i>695 868 468 25.11</i>				
8 000 000	ACCOR SA 0.000% 29/08/2024 NEUCP	EUR	7 946 732	0.29	20 000 000	HSBC CONTINENTAL EUROPE SA ESTERCAP+0.3 4.109% 21/05/2025	EUR	19 991 764	0.72
10 000 000	ARVAL SERVICE LEASE FRANCE 0.000% 02/07/2024	EUR	9 995 766	0.36	10 000 000	HSBC CONTINENTAL EUROPE SA ESTERCAP+0.3 4.145% 02/05/2025	EUR	9 997 432	0.36
10 000 000	ARVAL SERVICE LEASE FRANCE 0.000% 12/08/2024	EUR	9 952 204	0.36	14 000 000	ICADE 0.000% 20/09/2024 NEUCP	EUR	13 871 049	0.50
25 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 3.982% 25/06/2025	EUR	24 975 408	0.90	10 000 000	KLEPIERRE 0.000% 12/09/2024 NEUCP	EUR	9 920 529	0.36
20 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 4.147% 04/07/2024	EUR	20 000 567	0.72	2 000 000	MERCIALYS SA 0.000% 29/07/2024 NEUCP	EUR	1 993 145	0.07
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 4.249% 03/02/2025	EUR	10 004 237	0.36	20 000 000	NATIXIS SA ESTERCAP+0.32 04/04/2025 NEUC 4.195% 04/04/2025	EUR	20 005 546	0.72
15 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 4.267% 09/01/2025	EUR	15 009 154	0.54	20 000 000	OCEAN(CAISSE FEDERALE DU CREDIT MUTUEL) 4.139% 21/08/2024	EUR	20 005 492	0.72
10 000 000	BANQUE PALATINE SA ESTERCAP+0.295 4.018% 06/06/2025	EUR	9 997 753	0.36	10 000 000	RENAULT SA (REGIE NATIONALE DES USINES) 0.000% 12/09/2024	EUR	9 919 942	0.36
10 000 000	BANQUE PALATINE SA ESTERCAP+0.34 4.246% 29/08/2024	EUR	10 003 917	0.36	25 000 000	SEB SA 0.000% 25/11/2024 NEUCP	EUR	24 612 271	0.89
16 000 000	BANQUE STELLANTIS FRANCE ESTERCAP+0.3 08 4.172% 08/04/2025	EUR	16 002 524	0.58	10 000 000	SEB SA 0.000% 27/09/2024 NEUCP	EUR	9 904 533	0.36
15 000 000	BPCE ESTERCAP 4.254% 26/09/2024 NEUCP	EUR	15 007 173	0.54	20 000 000	SOCIETE GENERALE SA ESTERCAP 4.221% 02/09/2024	EUR	20 008 067	0.72
					<i>United Kingdom</i>				
					<i>388 106 882 14.03</i>				
50 000 000	BARCLAYS BANK PLC ESTERCAP 4.238% 08/04/2025	EUR	50 036 357	1.82	20 000 000	SOCIETE GENERALE SA ESTERCAP 4.233% 31/10/2024	EUR	20 013 015	0.72
25 000 000	BARCLAYS BANK PLC ESTERCAP 4.251% 21/08/2024	EUR	25 011 031	0.90	23 000 000	VALEO SA 0.000% 10/07/2024 NEUCP	EUR	22 968 762	0.83
25 000 000	COCA-COLA EUROPACIFIC PARTNERS 0.000% 13/08/2024	EUR	24 875 262	0.90	9 000 000	VALEO SA 0.000% 23/07/2024 NEUCP	EUR	8 974 571	0.32
25 000 000	COCA-COLA EUROPACIFIC PARTNERS 0.000% 15/07/2024	EUR	24 954 127	0.90	25 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 30/09/2024 NE	EUR	24 753 225	0.89
4 000 000	MIZUHO BANK LIMITED 0.000% 25/09/2024	EUR	3 962 500	0.14	23 000 000	VICAT SA 0.000% 02/08/2024 NEUCP	EUR	22 907 829	0.83
50 000 000	MIZUHO BANK LIMITED 0.000% 27/09/2024	EUR	49 520 848	1.80					
10 000 000	MUFG SECURITIES EMEA PLC 0.000% 05/06/2025	EUR	9 670 343	0.35					
12 000 000	NATIONAL BANK OF CANADA LONDON 0.000% 12/11/2024	EUR	11 828 563	0.43					
9 000 000	NATWEST MARKETS PLC 0.000% 07/01/2025	EUR	8 819 662	0.32					
20 000 000	NOMURA BANK INTERNATIONAL PLC 0.000% 23/08/2024	EUR	19 883 299	0.72					
10 000 000	STANDARD CHARTERED BANK 0.000% 26/07/2024	EUR	9 970 559	0.36					

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
10 000 000	STANDARD CHARTERED BANK ESTERCAP 4.279% 23/10/2024	EUR	10 004 584	0.36	20 000 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.000% 18/11/2024	EUR	19 695 856	0.71
30 000 000	STANDARD CHARTERED PLC ESTERCAP 4.298% 02/01/2025	EUR	30 014 005	1.08	25 000 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.000% 22/11/2024	EUR	24 609 538	0.89
10 000 000	TORONTO DOMINION BANK (LONDON) +0.35 4.138% 16/07/2024	EUR	10 001 381	0.36	15 000 000	VOLKSWAGEN LEASING GMBH 0.000% 18/07/2024	EUR	14 967 661	0.54
10 000 000	TORONTO DOMINION BANK (LONDON) 0.000% 12/09/2024	EUR	9 921 459	0.36	15 000 000	VOLKSWAGEN LEASING GMBH 0.000% 31/07/2024	EUR	14 946 612	0.54
20 000 000	TORONTO DOMINION BANK (LONDON) 4.259% 25/10/2024	EUR	20 012 214	0.72		<i>Ireland</i>		<i>122 333 136</i>	<i>4.42</i>
25 000 000	UBS AG/LONDON 0.000% 14/11/2024	EUR	24 638 515	0.89	12 000 000	CRH FINANCE DESIGNATED ACTIVITY COMPANY 0.000% 15/08/2024	EUR	11 937 870	0.43
20 000 000	UBS AG/LONDON ESTERCAP 4.222% 06/05/2025	EUR	19 993 771	0.72	10 000 000	HEWLETT - PACKARD INTERNATIONAL 0.000% 21/01/2025	EUR	9 787 286	0.35
15 000 000	UBS AG/LONDON ESTERCAP 4.223% 24/04/2025	EUR	14 996 717	0.54	10 000 000	HEWLETT - PACKARD INTERNATIONAL BANK PLC 0 0.000% 20/02/2025	EUR	9 757 471	0.35
10 000 000	UBS AG/LONDON ESTERCAP+0.29 3.955% 12/06/2025 C 12/06/2025	EUR	9 991 685	0.36	5 000 000	HEWLETT - PACKARD INTERNATIONAL BANK PLC 0.000% 13/02/2025	EUR	4 882 203	0.18
	<i>The Netherlands</i>		<i>237 312 667</i>	<i>8.57</i>	7 500 000	HEWLETT - PACKARD INTERNATIONAL BANK PLC 0.000% 25/02/2025	EUR	7 314 395	0.26
18 000 000	AMERICA MOVIL BV 0.000% 12/08/2024	EUR	17 913 832	0.65	10 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 17/04/2025	EUR	9 703 593	0.35
15 000 000	AMERICA MOVIL BV 0.000% 18/09/2024	EUR	14 869 448	0.54	20 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 23/06/2025	EUR	19 279 663	0.70
10 000 000	AMERICA MOVIL BV 0.000% 28/08/2024	EUR	9 934 771	0.36	50 000 000	JOHNSON CONTROLS INTERNATIONAL PLC 0.000% 02/09/2024	EUR	49 670 655	1.80
15 000 000	AMERICA MOVIL BV 0.000% 30/09/2024	EUR	14 850 356	0.54		<i>Italy</i>		<i>100 138 664</i>	<i>3.62</i>
10 000 000	ING BANK NV ESTERCAP 4.234% 26/09/2024 - CAP	EUR	10 005 801	0.36	25 000 000	ENI SPA 0.000% 26/08/2024	EUR	24 842 601	0.90
30 000 000	ING BANK NV ESTERCAP 4.243% 07/10/2024 - CAP	EUR	30 019 258	1.08	25 000 000	SNAM SPA 0.000% 07/10/2024	EUR	24 733 235	0.89
22 500 000	KONINKLIJKE KPN NV 0.000% 09/07/2024	EUR	22 473 280	0.81	21 000 000	SNAM SPA 0.000% 15/07/2024	EUR	20 962 154	0.76
20 000 000	NATWEST MARKETS NV 0.000% 08/10/2024	EUR	19 790 445	0.71	10 000 000	SNAM SPA 0.000% 17/09/2024	EUR	9 913 889	0.36
15 000 000	TELEFONICA EUROPE BV 0.000% 04/09/2024	EUR	14 890 307	0.54	20 000 000	SNAM SPA 0.000% 25/11/2024	EUR	19 686 785	0.71
14 000 000	TELEFONICA EUROPE BV 0.000% 05/12/2024	EUR	13 763 447	0.50		<i>Australia</i>		<i>89 505 885</i>	<i>3.21</i>
10 000 000	TELEFONICA EUROPE BV 0.000% 13/01/2025	EUR	9 792 251	0.35	15 000 000	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED 0.000% 24/10/2024	EUR	14 817 998	0.53
10 000 000	VOLKSWAGEN FINANCIAL SERVICES NV 0.000% 13/08/2024	EUR	9 950 153	0.36	10 000 000	MACQUARIE BANK LIMITED 0.000% 04/10/2024	EUR	9 897 455	0.36
20 000 000	VOLKSWAGEN FINANCIAL SERVICES NV 0.000% 18/11/2024	EUR	19 695 856	0.71	20 000 000	MACQUARIE BANK LIMITED 0.000% 11/10/2024	EUR	19 780 359	0.71
20 000 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.000% 17/01/2025	EUR	19 575 641	0.71	6 000 000	MACQUARIE BANK LIMITED 0.000% 13/11/2024	EUR	5 913 775	0.21
10 000 000	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.000% 17/01/2025	EUR	9 787 821	0.35	10 000 000	MACQUARIE BANK LIMITED 0.000% 13/12/2024	EUR	9 826 369	0.35
	<i>Luxembourg</i>		<i>223 030 825</i>	<i>8.06</i>	15 000 000	MACQUARIE BANK LIMITED 0.000% 25/06/2025	EUR	14 461 104	0.52
10 000 000	DH EUROPE FINANCE II SARL 0.000% 16/08/2024	EUR	9 947 671	0.36	15 000 000	MACQUARIE BANK LIMITED 0.000% 28/10/2024	EUR	14 808 825	0.53
10 000 000	DH EUROPE FINANCE II SARL 0.000% 27/09/2024	EUR	9 907 486	0.36		<i>Spain</i>		<i>62 663 717</i>	<i>2.27</i>
10 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 06/05/2025	EUR	9 685 367	0.35	2 500 000	ABERTIS INFRAESTRUCTURAS SA 0.000% 24/10/2024	EUR	2 468 219	0.09
15 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 22/01/2025	EUR	14 680 547	0.53	6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 02/12/2024	EUR	5 901 825	0.21
10 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 25/02/2025	EUR	9 753 336	0.35	10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 04/10/2024	EUR	9 896 937	0.36
25 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 27/01/2025	EUR	24 455 143	0.88	10 000 000	BANCO SANTANDER SA 0.000% 02/09/2024	EUR	9 931 361	0.36
12 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 27/09/2024	EUR	11 886 948	0.43	10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 09/06/2025	EUR	9 660 548	0.35
15 000 000	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 29/05/2025	EUR	14 497 619	0.52	15 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 14/10/2024	EUR	14 833 767	0.54
25 000 000	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 29/08/2024	EUR	24 837 730	0.90	10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 26/07/2024	EUR	9 971 060	0.36
35 000 000	REPSOL EUROPE FINANCE 0.000% 13/09/2024	EUR	34 713 783	1.26		<i>Denmark</i>		<i>59 307 471</i>	<i>2.14</i>
20 000 000	REPSOL EUROPE FINANCE 0.000% 29/07/2024	EUR	19 934 467	0.72	35 000 000	DANSKE BANK A/S 0.000% 03/10/2024	EUR	34 649 428	1.25
4 000 000	SYSCO EU II SARL 0.000% 29/07/2024	EUR	3 987 285	0.14	10 000 000	DANSKE BANK A/S 0.000% 04/07/2024	EUR	9 993 801	0.36
25 000 000	TRATON FINANCE LUXEMBOURG SA 0.000% 03/09/2024	EUR	24 821 921	0.90	10 000 000	DANSKE BANK A/S 0.000% 05/06/2025	EUR	9 664 090	0.35
10 000 000	TRATON FINANCE LUXEMBOURG SA 0.000% 10/09/2024	EUR	9 921 522	0.36	5 000 000	JYSKE BANK A/S ESTERCAP G39703 4.102% 02/07/2024	EUR	5 000 152	0.18
	<i>Germany</i>		<i>133 246 105</i>	<i>4.81</i>					
10 000 000	SANTANDER CONSUMER BANK AG 0.000% 27/08/2024	EUR	9 937 901	0.36					
20 000 000	STANDARD CHARTERED BANK AG 0.000% 09/06/2025	EUR	19 309 230	0.70					
20 000 000	VOLKSWAGEN AG 0.000% 30/09/2024	EUR	19 797 638	0.71					
10 000 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.000% 15/07/2024	EUR	9 981 669	0.36					

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>57 485 849</i>	<i>2.07</i>
3 500 000	SVENSKA HANDELSBANKEN AB 0.000% 03/10/2024	EUR	3 464 536	0.13
15 000 000	SVENSKA HANDELSBANKEN AB 0.000% 04/11/2024	EUR	14 799 123	0.53
15 000 000	SVENSKA HANDELSBANKEN AB 0.000% 05/06/2025 N	EUR	14 493 275	0.52
25 000 000	SWEDBANK AB 0.000% 11/10/2024	EUR	24 728 915	0.89
	<i>Norway</i>		<i>44 829 319</i>	<i>1.61</i>
15 000 000	DNB BANK ASA 0.000% 05/11/2024	EUR	14 802 917	0.53
30 000 000	DNB BANK ASA ESTERCAP 4.257% 06/11/2024 CD	EUR	30 026 402	1.08
	<i>Finland</i>		<i>29 675 399</i>	<i>1.07</i>
20 000 000	OP CORPORATE BANK PLC 0.000% 09/09/2024	EUR	19 846 749	0.72
10 000 000	OP CORPORATE BANK PLC 0.000% 11/12/2024	EUR	9 828 650	0.35
	<i>Jersey Island</i>		<i>20 854 853</i>	<i>0.75</i>
11 000 000	ROYAL BANK OF SCOTLAND INTERNATIONAL 0.000% 08/10/2024	EUR	10 881 352	0.39
10 000 000	ROYAL BANK OF SCOTLAND INTERNATIONAL 0.000% 23/07/2024	EUR	9 973 501	0.36
	<i>Austria</i>		<i>9 738 201</i>	<i>0.35</i>
10 000 000	ERSTE GROUP BANK AG 0.000% 14/03/2025	EUR	9 738 201	0.35
	<i>Belgium</i>		<i>4 968 753</i>	<i>0.18</i>
5 000 000	BARRY CALLEBAUT SERVICES NV 0.000% 22/08/2024	EUR	4 968 753	0.18
	Shares/Units in investment funds		150 892 411	5.46
	<i>France</i>		<i>150 892 411</i>	<i>5.46</i>
125.32	BNP PARIBAS CASH INVEST - I PLUS CAP	EUR	130 139 825	4.71
378.00	BNP PARIBAS MONEY ETAT - I CAP	EUR	20 752 586	0.75
	<b>Total securities portfolio</b>		<b>2 589 960 424</b>	<b>93.49</b>

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>204 779 731</b>	<b>57.09</b>					
<i>France</i>									
1 100 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	1 081 372	0.30	2 275 000	ENEL FINANCE INTERNATIONAL NV 0.250% 22-17/11/2025	EUR	2 176 516	0.61
1 700 000	ALD SA 4.000% 22-05/07/2027	EUR	1 712 612	0.48	1 079 000	HEIMSTADEN BOSTA 0.250% 21-13/10/2024	EUR	1 054 581	0.29
600 000	ALD SA 4.750% 22-13/10/2025	EUR	605 734	0.17	100 000	HEIMSTADEN BOSTA 0.625% 22-24/07/2025	EUR	93 042	0.03
600 000	AREVA SA 4.875% 09-23/09/2024	EUR	601 900	0.17	751 000	HEINEKEN NV 3.625% 23-15/11/2026	EUR	752 566	0.21
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 22-14/09/2027	EUR	1 968 111	0.55	200 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	188 738	0.05
600 000	BANQUE STELLANTIS FRANCE 3.500% 24-19/07/2027	EUR	596 503	0.17	302 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	280 872	0.08
1 100 000	BANQUE STELLANTIS FRANCE 4.000% 23-21/01/2027	EUR	1 109 465	0.31	1 171 000	MERCEDES-BENZ IN 3.000% 24-10/07/2027	EUR	1 159 166	0.32
800 000	BPCE 4.125% 23-10/07/2028	EUR	815 208	0.23	2 106 000	MERCEDES-BENZ IN 3.250% 24-15/09/2027	EUR	2 096 851	0.58
1 000 000	CARMILA SA 1.625% 20-30/05/2027	EUR	930 457	0.26	300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	277 273	0.08
600 000	CARMILA SA 5.500% 23-09/10/2028	EUR	624 096	0.17	100 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	92 121	0.03
1 000 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	964 423	0.27	900 000	NN BANK NV 0.500% 21-21/09/2028	EUR	792 659	0.22
1 800 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	1 809 942	0.50	2 903 000	OI EUROPEAN GRP 5.250% 24-01/06/2029	EUR	2 908 308	0.80
800 000	COMPAGNIE DE SAINT GOBAIN 2.375% 20-04/10/2027	EUR	776 544	0.22	1 000 000	PLUXEE NV 3.500% 24-04/09/2028	EUR	988 946	0.28
1 100 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	1 084 068	0.30	974 000	ROCHE FINANCE EUROPE 3.312% 23-04/12/2027	EUR	975 650	0.27
1 300 000	COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026	EUR	1 305 121	0.36	997 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	1 006 068	0.28
1 600 000	CREDIT AGRICOLE SA 1.125% 22-24/02/2029	EUR	1 436 624	0.40	841 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	855 942	0.24
1 600 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	1 588 535	0.44	1 300 000	SIEMENS FINANCE 3.000% 24-22/11/2028	EUR	1 291 344	0.36
600 000	DANONE 3.706% 23-13/11/2029	EUR	607 057	0.17	1 416 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	1 421 993	0.40
1 800 000	ENGIE 0.375% 19-21/06/2027	EUR	1 642 136	0.46	810 000	STELLANTIS NV 3.500% 24-19/09/2030	EUR	792 050	0.22
700 000	ENGIE 3.625% 23-06/12/2026	EUR	700 581	0.20	609 000	TOYOTA MOTOR FINANCE 3.125% 24-11/01/2027	EUR	603 739	0.17
1 200 000	GACM 3.750% 24-30/04/2029	EUR	1 200 850	0.33	1 450 000	TOYOTA MOTOR FINANCE 3.375% 23-13/01/2026	EUR	1 444 983	0.40
2 100 000	ICADE 1.750% 16-10/06/2026	EUR	2 022 508	0.56	100 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.125% 22-28/03/2025	EUR	99 517	0.03
1 412 000	ILIAD HOLDING 6.875% 24-15/04/2031	EUR	1 428 986	0.40	600 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.750% 22-28/09/2027	EUR	601 024	0.17
900 000	JCDECAUX SA 5.000% 23-11/01/2029	EUR	935 851	0.26	900 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.875% 23-29/03/2026	EUR	902 483	0.25
1 600 000	KERING 1.500% 17-05/04/2027	EUR	1 519 115	0.42	2 700 000	VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 22-15/11/2025	EUR	2 715 632	0.76
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	95 969	0.03	2 900 000	VONOVIA BV 1.125% 17-08/09/2025	EUR	2 799 837	0.78
700 000	ORANO SA 4.000% 24-12/03/2031	EUR	692 520	0.19	2 900 000	VONOVIA BV 1.800% 19-29/06/2025	EUR	2 835 002	0.78
2 200 000	ORANO SA 5.375% 22-15/05/2027	EUR	2 274 705	0.63	<i>Italy</i>				
1 800 000	PERNOD RICARD SA 3.375% 24-07/11/2030	EUR	1 774 596	0.49	1 808 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 765 219	0.49
700 000	PSA BANQUE FRANCE 3.875% 23-19/01/2026	EUR	701 112	0.20	3 900 000	ACEA SPA 1.500% 18-08/06/2027	EUR	3 689 405	1.02
822 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	789 787	0.22	1 500 000	ASSICURAZIONI 3.212% 24-15/01/2029	EUR	1 477 207	0.41
1 875 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	1 867 516	0.52	600 000	ATLANTIA 4.375% 10-16/09/2025	EUR	603 174	0.17
370 000	RCI BANQUE 3.875% 24-12/01/2029	EUR	367 361	0.10	1 411 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	1 320 771	0.37
1 572 000	RCI BANQUE 4.125% 22-01/12/2025	EUR	1 575 294	0.44	2 200 000	AUTOSTRADA PER LITALIA 1.750% 16-01/02/2027	EUR	2 090 710	0.58
359 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	364 211	0.10	1 795 000	ENI SPA 1.250% 20-18/05/2026	EUR	1 720 797	0.48
1 331 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	1 347 227	0.38	2 510 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 355 956	0.66
1 155 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 184 888	0.33	100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	98 552	0.03
700 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	721 257	0.20	1 609 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	1 586 620	0.44
600 000	SNCF 4.125% 10-19/02/2025	EUR	600 841	0.17	1 000 000	INTESA SANPAOLO 4.500% 23-02/10/2025	EUR	1 004 951	0.28
800 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	808 965	0.23	1 126 000	SNAM 3.375% 22-05/12/2026	EUR	1 117 889	0.31
1 100 000	SUEZ 1.875% 22-24/05/2027	EUR	1 043 171	0.29	853 000	SNAM 3.375% 24-19/02/2028	EUR	844 589	0.24
1 515 000	TEREOS FIN GROUP 5.875% 24-30/04/2030	EUR	1 511 670	0.42	2 200 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	2 088 144	0.58
900 000	VALEO SE 4.500% 24-11/04/2030	EUR	880 497	0.25	<i>Germany</i>				
1 645 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	1 593 431	0.44	800 000	AAREAL BANK AG 5.875% 24-29/05/2026	EUR	808 166	0.23
<i>The Netherlands</i>					1 800 000	BASF SE 0.750% 22-17/03/2026	EUR	1 721 400	0.48
443 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	441 452	0.12	100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	97 403	0.03
138 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	137 908	0.04	2 400 000	DT LUFTHANSA AG 3.750% 21-11/02/2028	EUR	2 382 025	0.66
1 275 000	COCA-COLA HBC BV 3.375% 24-27/02/2028	EUR	1 267 468	0.35	1 100 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	1 042 007	0.29
1 000 000	COOPERATIEVE RAB 3.913% 23-03/11/2026	EUR	1 011 983	0.28	1 241 000	MAHLE GMBH 6.500% 24-02/05/2031	EUR	1 258 891	0.35

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		<i>911 348</i>	<i>0.25</i>	1 459 000	VOLKSWAGEN INTERNATIONAL FINANCE 14-29/03/2049 FRN	EUR	1 448 884	0.40
909 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	911 348	0.25	2 700 000	VOLKSWAGEN INTERNATIONAL FINANCE 17-31/12/2049 FRN	EUR	2 599 534	0.72
	<i>Belgium</i>		<i>782 567</i>	<i>0.22</i>	800 000	VOLKSWAGEN INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	787 674	0.22
800 000	PROXIMUS SA 1.875% 15-01/10/2025	EUR	782 567	0.22		<i>Italy</i>		<i>9 616 860</i>	<i>2.69</i>
	<i>Japan</i>		<i>750 335</i>	<i>0.21</i>	895 000	BANCO BPM SPA 24-18/06/2034 FRN	EUR	889 391	0.25
756 000	ASAHI GROUP 3.384% 24-16/04/2029	EUR	750 335	0.21	2 000 000	INTESA SANPAOLO 17-29/12/2049 FRN	EUR	2 049 221	0.57
	<i>Norway</i>		<i>284 257</i>	<i>0.09</i>	2 700 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	2 765 379	0.77
100 000	SANTANDER CONSUMER FINANCE 0.500% 22-11/08/2025	EUR	96 519	0.03	799 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	789 904	0.22
100 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	95 094	0.03	2 300 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	2 243 010	0.63
100 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	92 644	0.03	851 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	879 955	0.25
	<i>Austria</i>		<i>96 679</i>	<i>0.03</i>		<i>Germany</i>		<i>8 351 476</i>	<i>2.33</i>
100 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	96 679	0.03	1 000 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	980 806	0.27
	<b>Floating rate bonds</b>		<b>93 631 875</b>	<b>26.14</b>	400 000	BAYER AG 14-01/07/2074 FRN	EUR	399 467	0.11
	<i>France</i>		<i>15 728 242</i>	<i>4.40</i>	700 000	BAYER AG 22-25/03/2082 FRN	EUR	672 597	0.19
1 500 000	AXA SA 14-20/05/2049 FRN	EUR	1 473 319	0.41	100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	97 674	0.03
600 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	593 554	0.17	100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	97 963	0.03
2 800 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	2 711 726	0.76	800 000	COMMERZBANK AG 24-09/04/2173 FRN	EUR	797 784	0.22
1 200 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	1 189 270	0.33	500 000	COMMERZBANK AG 24-12/03/2027 FRN	EUR	501 726	0.14
600 000	CNP ASSURANCES 14-29/11/2049 FRN	EUR	595 734	0.17	200 000	COMMERZBANK AG 24-17/01/2031 FRN	EUR	203 436	0.06
800 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	795 153	0.22	1 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	1 011 922	0.28
200 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	198 314	0.06	1 700 000	DEUTSCHE BANK AG 24-04/04/2030 FRN	EUR	1 688 471	0.47
1 100 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	991 933	0.28	1 500 000	DEUTSCHE BANK AG 24-15/01/2030 FRN	EUR	1 497 455	0.42
600 000	LA MONDIALE 14-29/12/2049 FRN	EUR	600 076	0.17	400 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	402 175	0.11
1 500 000	RCI BANQUE 24-09/10/2034 FRN	EUR	1 494 375	0.42		<i>Greece</i>		<i>7 793 982</i>	<i>2.15</i>
2 000 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	1 902 344	0.53	3 247 000	ALPHA BANK 24-12/05/2030 FRN	EUR	3 250 705	0.90
1 400 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 306 385	0.36	1 665 000	EUROBANK 24-30/04/2031 FRN	EUR	1 666 600	0.46
1 900 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 876 059	0.52	2 890 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	2 876 677	0.79
	<i>Spain</i>		<i>15 457 219</i>	<i>4.32</i>		<i>United Kingdom</i>		<i>6 848 042</i>	<i>1.92</i>
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	198 670	0.06	600 000	AVIVA PLC 14-03/07/2044 FRN	EUR	599 987	0.17
800 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-13/09/2172 FRN	EUR	789 099	0.22	1 048 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	987 392	0.28
1 600 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	1 560 008	0.43	1 600 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 561 074	0.44
1 500 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 565 559	0.44	1 700 000	BRITISH TELECOMM 24-03/10/2054 FRN	EUR	1 703 143	0.47
2 100 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	2 211 656	0.62	673 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	673 062	0.19
800 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	806 981	0.22	186 000	LLOYDS BANKING GROUP PLC 24-05/04/2034 FRN	EUR	184 416	0.05
1 000 000	BANCO SABADELL 24-27/06/2034 FRN	EUR	1 004 717	0.28	691 000	NATIONWIDE BLDG 24-16/04/2034 FRN	EUR	689 010	0.19
800 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	813 923	0.23	500 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	449 958	0.13
1 400 000	BANCO SANTANDER 24-09/01/2028 FRN	EUR	1 393 416	0.39		<i>Portugal</i>		<i>4 055 879</i>	<i>1.14</i>
1 000 000	BANCO SANTANDER 24-09/01/2030 FRN	EUR	991 653	0.28	1 900 000	BANCO COMMERCIAL PORTUGUES 19-27/03/2030 FRN	EUR	1 866 849	0.52
1 100 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 036 713	0.29	900 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	847 239	0.24
2 600 000	IBERCAJA 23-07/06/2027 FRN	EUR	2 681 396	0.75	1 200 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	1 143 876	0.32
400 000	IBERCAJA 24-30/07/2028 FRN	EUR	403 428	0.11	200 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	197 915	0.06
	<i>The Netherlands</i>		<i>13 815 928</i>	<i>3.85</i>		<i>United States of America</i>		<i>2 956 171</i>	<i>0.81</i>
1 900 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	1 849 534	0.52	2 948 000	JPMORGAN CHASE 24-06/06/2028 FRN	EUR	2 956 171	0.81
1 050 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	1 054 779	0.29		<i>Austria</i>		<i>2 606 239</i>	<i>0.73</i>
1 600 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	1 482 705	0.41	1 500 000	RAIFFEISEN BANK INTERNATIONAL 23-26/01/2027 FRN	EUR	1 511 629	0.42
600 000	GENERALI FINANCE 14-30/11/2049 FRN	EUR	599 633	0.17	1 100 000	RAIFFEISEN BANK INTERNATIONAL 24-21/08/2029 FRN	EUR	1 094 610	0.31
1 230 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	1 238 963	0.35					
600 000	NN GROUP NV 14-15/07/2049 FRN	EUR	597 150	0.17					
900 000	SWISS LIFE 16-29/12/2049 FRN	EUR	895 602	0.25					
1 300 000	SWISS RE 15-29/12/2049 FRN	EUR	1 261 470	0.35					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>1 788 686</i>	<i>0.50</i>
1 590 000	EUROFINS SCIENTIFIC 23-24/07/2171 FRN	EUR	1 596 941	0.45
300 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	191 745	0.05
	<i>Switzerland</i>		<i>1 613 343</i>	<i>0.45</i>
1 500 000	UBS GROUP AG 19-24/06/2027 FRN	EUR	1 417 625	0.40
200 000	UBS GROUP AG 22-15/06/2027 FRN	EUR	195 718	0.05
	<i>Norway</i>		<i>1 517 469</i>	<i>0.43</i>
100 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	92 275	0.03
1 335 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 331 983	0.37
100 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	93 211	0.03
	<i>Denmark</i>		<i>698 651</i>	<i>0.20</i>
100 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	96 063	0.03
600 000	DANSKE BANK A/S 23-12/01/2027 FRN	EUR	602 588	0.17
	<i>Finland</i>		<i>691 052</i>	<i>0.19</i>
687 000	NORDEA BANK ABP 23-06/09/2026 FRN	EUR	691 052	0.19
	<i>Belgium</i>		<i>92 636</i>	<i>0.03</i>
100 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	92 636	0.03
	<b>Floating rate notes</b>		<b>5 795 044</b>	<b>1.60</b>
	<i>Luxembourg</i>		<i>1 400 816</i>	<i>0.39</i>
500 000	BAVARIAN SKY S.A GE13 A 24-20/03/2032 FRN	EUR	500 819	0.14
900 000	SC GERMANY CONSUMER 2024-1 B 24-14/01/2038 FRN	EUR	899 997	0.25
	<i>France</i>		<i>1 384 400</i>	<i>0.38</i>
800 000	COMP 2023-FR1 A 23-28/10/2035 FRN	EUR	804 133	0.22
575 772	HLFCT 2023-1 A 23-31/10/2057 FRN	EUR	580 267	0.16
	<i>Ireland</i>		<i>1 201 864</i>	<i>0.33</i>
688 678	FIAR 1 A 23-12/09/2033 FRN	EUR	692 392	0.19
508 350	TOMMI 5 A 24-18/05/2035 FRN	EUR	509 472	0.14
	<i>The Netherlands</i>		<i>804 552</i>	<i>0.22</i>
800 000	HILL FL 2024-1FL A 24-18/02/2032 FRN	EUR	804 552	0.22
	<i>Spain</i>		<i>502 313</i>	<i>0.14</i>
500 000	SANTANDER CONSUMO 6 B 24-21/12/2037 FRN	EUR	502 313	0.14
	<i>Italy</i>		<i>501 099</i>	<i>0.14</i>
500 000	ISTEL 2024-1 B 24-29/12/2036 FRN	EUR	501 099	0.14
	Other transferable securities		0	0.00
	<b>Bonds</b>		<b>0</b>	<b>0.00</b>
	<i>United States of America</i>		<i>0</i>	<i>0.00</i>
8 000 000	LEHMAN BROS HOLDING 0.000% 07-31/12/2049 SR DFLT	EUR	0	0.00
	Shares/Units in investment funds		35 533 122	9.86
	<i>Luxembourg</i>		<i>35 533 122</i>	<i>9.86</i>
700.00	BNP PARIBAS FLEXI 1 EURO BOND 2027 - X CAP	EUR	7 037 240	1.95
20 104.00	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	3 656 917	1.01
28 238.65	BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP	EUR	3 655 776	1.01
146 598.19	BNP PARIBAS INSTICASH EUR 1D LVNAV - I CAP	EUR	21 183 189	5.89
	<b>Total securities portfolio</b>		<b>339 739 772</b>	<b>94.69</b>



# BNP PARIBAS FUNDS Europe Convertible

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>1 234 314</b>	<b>2.37</b>					
<i>France</i>									
6 261	BUREAU VERITAS SA	EUR	161 909	0.31					
12 666	CARREFOUR SA	EUR	167 191	0.32					
7 118	ELIS SA - W/I	EUR	143 926	0.28					
1 306	PERNOD RICARD SA	EUR	165 470	0.32					
1 694	TOTAL SA	EUR	105 587	0.20					
<i>Germany</i>									
21 979	ENCAVIS AG-TEND	EUR	375 841	0.72					
1 500	LEG IMMOBILIEN SE	EUR	114 390	0.22					
<b>Convertible bonds</b>			<b>50 804 041</b>	<b>97.50</b>					
<i>France</i>									
17 694	ACCOR 0.700% 20-07/12/2027 CV FLAT	EUR	881 356	1.69					
300 000	AIR FRANCE-KLM 22-23/02/2171 CV FRN	EUR	301 959	0.58					
400 000	BNP PARIBAS 0.000% 22-13/05/2025 CV	EUR	484 792	0.93					
13 277	EDENRED 0.000% 19-06/09/2024 CV	EUR	803 736	1.54					
6 000	EDENRED 0.000% 21-14/06/2028 CV	EUR	352 932	0.68					
400 000	ELIS SA 2.250% 22-22/09/2029 CV	EUR	542 164	1.04					
500 000	NEOEN SAS 2.875% 22-14/09/2027 CV	EUR	502 190	0.96					
4 829	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	159 473	0.31					
200 000	ORPAR 2.000% 24-07/02/2031 CV	EUR	192 298	0.37					
5 335	SAFRAN SA 0.000% 21-01/04/2028 CV	EUR	1 124 303	2.16					
2 595	SCHNEIDER 0.000% 20-15/06/2026 CV FLAT	EUR	589 197	1.13					
700 000	SCHNEIDER ELECTRIC SE 1.625% 24-28/06/2031 CV	EUR	699 125	1.34					
900 000	SCHNEIDER ELECTRIC SE 1.970% 23-27/11/2030 CV	EUR	1 088 829	2.09					
600 000	SELENA 0.000% 20-25/06/2025 CV	EUR	573 234	1.10					
2 498	SOITEC 0.000% 20-01/10/2025 CV	EUR	415 767	0.80					
800 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	920 888	1.77					
500 000	UBISOFT ENTERTAINMENT 2.375% 22-15/11/2028 CV	EUR	478 680	0.92					
28 894	VEOLIA ENVIRONMENT 0.000% 19-01/01/2025 CV	EUR	900 568	1.73					
13 174	WORLDLINE SA 0.000% 20-30/07/2025 CV	EUR	1 480 561	2.83					
<i>Germany</i>									
300 000	BECHTLE AG 2.000% 23-08/12/2030 CV	EUR	311 232	0.60					
1 200 000	DELIVERY HERO AG 1.000% 20-23/01/2027 CV	EUR	992 099	1.90					
400 000	DELIVERY HERO AG 1.500% 20-15/01/2028 CV	EUR	309 289	0.59					
1 100 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	954 250	1.83					
1 200 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	1 152 876	2.21					
300 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	293 097	0.56					
200 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	192 186	0.37					
1 000 000	LEG IMMOBILIEN SE 0.400% 20-30/06/2028 CV	EUR	860 650	1.65					
100 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	98 179	0.19					
500 000	MTU AERO ENGINES 0.050% 19-18/03/2027 CV	EUR	461 330	0.89					
300 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	326 424	0.63					
1 600 000	RAG STIFTUNG 1.875% 22-16/11/2029 CV	EUR	1 752 321	3.35					
500 000	RHEINMETALL 1.875% 23-07/02/2028 CV	EUR	795 975	1.53					
600 000	RHEINMETALL 2.250% 23-07/02/2030 CV	EUR	980 154	1.88					
300 000	TAG IMMO AG 0.625% 20-27/08/2026 CV	EUR	274 068	0.53					
400 000	TUI AG 5.000% 21-16/04/2028 CV	EUR	401 896	0.77					
1 200 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	1 050 744	2.02					
<i>Italy</i>									
600 000	CAMPARI MILANO 2.375% 24-17/01/2029 CV	EUR	601 674	1.15	7 261 207		13.94		
900 000	DIASORIN 0.000% 21-05/05/2028 CV	EUR	748 395	1.44					
1 100 000	ENI SPA 2.950% 23-14/09/2030 CV	EUR	1 124 233	2.16					
900 000	NEXI 0.000% 21-24/02/2028 CV	EUR	766 134	1.47					
1 000 000	NEXI 1.750% 20-24/04/2027 CV	EUR	922 270	1.77					
400 000	PIRELLI & C SPA 0.000% 20-22/12/2025 CV	EUR	421 412	0.81					
700 000	PRYSMIAN SPA 0.000% 21-02/02/2026 CV	EUR	1 003 576	1.93					
700 000	SAIPEM SPA 2.875% 23-11/09/2029 CV	EUR	980 581	1.88					
200 000	SALINI SPA 4.000% 24-30/05/2028 CV	EUR	196 342	0.38					
500 000	SNAM 3.250% 23-29/09/2028 CV	EUR	496 590	0.95					
<i>The Netherlands</i>									
300 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	271 185	0.52	5 673 467		10.89		
200 000	BE SEMICONDUCTOR 1.875% 22-06/04/2029 CV	EUR	306 292	0.59					
600 000	DUFREY ONE BV 0.750% 21-30/03/2026 CV	CHF	599 452	1.15					
300 000	JUST EAT TAKEA 0.000% 21-09/08/2025 CV	EUR	280 722	0.54					
800 000	JUST EAT TAKEA 0.625% 21-09/02/2028 CV	EUR	651 112	1.25					
700 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	638 883	1.23					
1 000 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	860 956	1.65					
1 000 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	923 648	1.77					
1 100 000	SIMON GLOBAL DEV 3.500% 23-14/11/2026 CV	EUR	1 141 217	2.19					
<i>Spain</i>									
900 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	1 070 370	2.05	4 920 810		9.44		
900 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	912 438	1.75					
1 500 000	CELLNEX TELECOM 0.750% 20-20/11/2031 CV	EUR	1 231 621	2.36					
1 100 000	CELLNEX TELECOM 2.125% 23-11/08/2030 CV	EUR	1 098 911	2.11					
600 000	IBERDROLA FINANCE SA 0.800% 22-07/12/2027 CV	EUR	607 470	1.17					
<i>United Kingdom</i>									
400 000	BARCLAYS BANK PLC 0.000% 22-24/01/2025 CV	EUR	404 880	0.78	3 271 505		6.27		
1 100 000	INTERNATIONAL CONSOLIDAT 1.125% 21-18/05/2028 CV	EUR	1 016 169	1.95					
500 000	JET2 PLC 1.625% 21-10/06/2026 CV	GBP	569 204	1.09					
600 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	523 104	1.00					
700 000	WH SMITH 1.625% 21-07/05/2026 CV	GBP	758 148	1.45					
<i>Switzerland</i>									
1 000 000	STMICROELECTRONICS 0.000% 20-04/08/2025 CV	USD	977 672	1.88	1 767 282		3.40		
800 000	STMICROELECTRONICS 0.000% 20-04/08/2027 CV	USD	789 610	1.52					
<i>United States of America</i>									
100 000	CITIGROUP GLOBAL 1.000% 24-09/04/2029 CV	EUR	98 066	0.19	1 628 612		3.13		
800 000	JP MORGAN CHASE FIN 0.000% 22-14/01/2025 CV	EUR	803 040	1.54					
600 000	JP MORGAN CHASE FIN 0.000% 22-29/04/2025 CV	EUR	727 506	1.40					
<i>Luxembourg</i>									
300 000	CITIGROUP GLOBAL 0.000% 23-15/03/2028 CV	EUR	318 345	0.61	859 779		1.65		
500 000	IWG GROUP 0.500% 20-09/12/2027 CV	GBP	541 434	1.04					

# BNP PARIBAS FUNDS Europe Convertible

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Mexico</i>		<i>592 644</i>	<i>1.14</i>
600 000	FEMSA 2.625% 23-24/02/2026 CV	EUR	592 644	1.14
	<i>Austria</i>		<i>534 062</i>	<i>1.02</i>
400 000	AMS AG 0.000% 18-05/03/2025 CV	EUR	377 352	0.72
200 000	AMS AG 2.125% 20-03/11/2027 CV	EUR	156 710	0.30
	<i>Taiwan</i>		<i>284 670</i>	<i>0.55</i>
300 000	GLOBALWAFERS 1.500% 24-23/01/2029 CV	EUR	284 670	0.55
	<i>Ireland</i>		<i>230 232</i>	<i>0.44</i>
200 000	GLANBIA COOP SOC 1.875% 22-27/01/2027 CV	EUR	230 232	0.44
	<i>Jersey Island</i>		<i>80 949</i>	<i>0.16</i>
100 000	CORNWALL JERSEY 0.750% 21-16/04/2026 CV	GBP	80 949	0.16
	Shares/Units in investment funds		210	0.00
	<i>France</i>		<i>210</i>	<i>0.00</i>
0	BNP PARIBAS CASH INVEST R	EUR	210	0.00
	<b>Total securities portfolio</b>		<b>52 038 565</b>	<b>99.87</b>

# BNP PARIBAS FUNDS Europe Equity

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>France</i>									
143 686	AIR LIQUIDE SA	EUR	23 173 678	2.77					
893 277	CREDIT AGRICOLE SA	EUR	11 380 349	1.36					
55 902	DANONE	EUR	3 190 886	0.38					
123 524	ESSILORLUXOTTICA	EUR	24 853 029	2.97					
29 445	KERING	EUR	9 967 133	1.19					
54 419	LOREAL	EUR	22 314 511	2.67					
37 717	LVMH MOET HENNESSY LOUIS VUITTON	EUR	26 914 851	3.21					
601 065	MICHELIN (CGDE)	EUR	21 704 457	2.59					
97 020	SCHNEIDER ELECTRIC SE	EUR	21 761 586	2.60					
458 465	TOTAL SA	EUR	28 576 123	3.41					
859 609	WORLDLINE SA - W/I	EUR	8 699 243	1.04					
<i>The Netherlands</i>									
68 947	ASML HOLDING NV	EUR	66 478 698	7.95					
214 718	ASR NEDERLAND NV	EUR	9 557 098	1.14					
593 541	PROSUS NV	EUR	19 741 174	2.36					
576 418	UNIVERSAL MUSIC GROUP NV	EUR	16 012 892	1.91					
<i>United Kingdom</i>									
232 599	ASTRAZENECA PLC	GBP	33 897 426	4.05					
52 802	LINDE PLC	EUR	21 680 501	2.59					
1 651 419	PRUDENTIAL PLC	GBP	13 992 798	1.67					
311 669	RECKITT BENCKISER GROUP PLC	GBP	15 740 599	1.88					
1 079 115	STANDARD CHARTERED PLC	GBP	9 113 007	1.09					
<i>Germany</i>									
92 490	DEUTSCHE BOERSE AG	EUR	17 674 839	2.11					
839 658	DEUTSCHE TELEKOM AG - REG	EUR	19 715 170	2.35					
210 770	SIEMENS AG - REG	EUR	36 614 964	4.38					
123 946	SYMRISE AG	EUR	14 167 028	1.69					
<i>Switzerland</i>									
200 379	ALCON INC	CHF	16 691 141	1.99					
156 077	DSM-FIRMENICH AG	EUR	16 481 731	1.97					
23 619	LONZA GROUP AG - REG	CHF	12 027 161	1.44					
166 536	NESTLE SA - REG	CHF	15 860 736	1.89					
382 058	STMICROELECTRONICS NV	EUR	14 088 389	1.68					
<i>Denmark</i>									
420 049	NOVO NORDISK A/S - B	DKK	56 641 516	6.77					
220 283	NOVOZYMES A/S - B	DKK	12 586 418	1.50					
<i>Spain</i>									
169 842	AMADEUS IT GROUP SA	EUR	10 553 982	1.26					
5 128 037	BANCO SANTANDER SA	EUR	22 206 964	2.65					
1 483 086	GRIFOLS SA	EUR	11 657 056	1.39					
<i>Sweden</i>									
1 194 385	ATLAS COPCO AB - A	SEK	20 962 246	2.50					
762 560	EPIROC AB - A	SEK	14 209 819	1.70					
<i>Finland</i>									
688 707	NESTE OYJ	EUR	11 449 754	1.37					
973 835	NORDEA BANK ABP	EUR	10 824 176	1.29					
303 300	SAMPO OYJ - A	EUR	12 162 330	1.45					
<i>Italy</i>									
7 358 059	INTESA SANPAOLO	EUR	25 539 823	3.05					
<i>Ireland</i>									
488 988	EXPERIAN PLC	GBP	21 258 593	2.54					
					<i>Belgium</i>				
260 807	ANHEUSER - BUSCH INBEV SA/NV	EUR	14 114 875	1.69					
					<i>Luxembourg</i>				
241 286	EUROFINS SCIENTIFIC	EUR	11 231 863	1.34					
					<i>Portugal</i>				
518 217	JERONIMO MARTINS	EUR	9 457 460	1.13					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
6 270.06	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	788 423	0.09					
					<b>Total securities portfolio</b>				
					<b>837 716 496 100.05</b>				

# BNP PARIBAS FUNDS Europe Growth

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>France</i>									
7 976	DANONE	EUR	455 270	0.38					
22 018	ESSILORLUXOTTICA	EUR	4 430 022	3.68					
5 338	KERING	EUR	1 806 913	1.50					
10 797	LOREAL	EUR	4 427 310	3.67					
6 489	LVMH MOET HENNESSY LOUIS VUITTON	EUR	4 630 550	3.84					
10 028	SARTORIUS STEDIM BIOTECH	EUR	1 537 292	1.28					
15 296	SCHNEIDER ELECTRIC SE	EUR	3 430 893	2.85					
161 238	WORLDDLINE SA - W/I	EUR	1 631 729	1.35					
<i>The Netherlands</i>									
9 759	ASML HOLDING NV	EUR	9 409 628	7.81					
139 701	CTP NV	EUR	2 224 040	1.85					
114 204	PROSUS NV	EUR	3 798 425	3.15					
98 250	UNIVERSAL MUSIC GROUP NV	EUR	2 729 385	2.26					
11 155	WOLTERS KLUWER	EUR	1 726 794	1.43					
<i>Germany</i>									
24 614	CTS EVENTIM AG + CO KGAA	EUR	1 917 431	1.59					
158 150	DEUTSCHE TELEKOM AG - REG	EUR	3 713 362	3.08					
25 082	SAP SE	EUR	4 753 541	3.94					
30 023	SIEMENS AG - REG	EUR	5 215 596	4.33					
21 927	SYMRISE AG	EUR	2 506 256	2.08					
<i>Denmark</i>									
72 263	NOVO NORDISK A/S - B	DKK	9 744 305	8.09					
47 528	NOVOZYMES A/S - B	DKK	2 715 631	2.25					
<i>Switzerland</i>									
42 466	ALCON INC	CHF	3 537 327	2.94					
30 679	DSM-FIRMENICH AG	EUR	3 239 702	2.69					
4 544	LONZA GROUP AG - REG	CHF	2 313 875	1.92					
5 574	NESTLE SA - REG	CHF	530 863	0.44					
59 021	STMICROELECTRONICS NV	EUR	2 176 399	1.81					
<i>United Kingdom</i>									
11 232	LINDE PLC	EUR	4 611 859	3.83					
283 649	PRUDENTIAL PLC	GBP	2 403 414	1.99					
58 664	RELX PLC	GBP	2 517 878	2.09					
<i>Sweden</i>									
233 398	ATLAS COPCO AB - A	SEK	4 096 289	3.40					
111 743	EPIROC AB - A	SEK	2 082 259	1.73					
<i>Spain</i>									
34 214	AMADEUS IT GROUP SA	EUR	2 126 058	1.76					
262 674	GRIFOLS SA	EUR	2 064 618	1.71					
<i>Ireland</i>									
84 154	EXPERIAN PLC	GBP	3 658 567	3.04					
<i>Poland</i>									
310 541	ALLEGRO.EU SA	PLN	2 717 279	2.25					
<i>Luxembourg</i>									
40 976	EUROFINS SCIENTIFIC	EUR	1 907 433	1.58					
<i>Finland</i>									
101 314	NESTE OYJ	EUR	1 684 345	1.40					
<i>Norway</i>									
481 424	VAR ENERGI ASA	NOK	1 591 317	1.32					
					Italy				
					274 467	NEXI SPA	EUR	1 562 815	1.30
					Portugal				
					74 222	JERONIMO MARTINS	EUR	1 354 552	1.12
					Shares/Units in investment funds				
					1 619 555				
					Luxembourg				
					12 879.77	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	1 619 555	1.34
					<b>Total securities portfolio</b>				
					<b>120 600 777 100.07</b>				

# BNP PARIBAS FUNDS Europe Real Estate Securities

## Securities portfolio at 30/06/2024

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				
	<b>Shares</b>		<b>263 302 176</b>	<b>98.14</b>
	<i>United Kingdom</i>		<i>82 667 352</i>	<i>30.80</i>
981 110	BRITISH LAND CO PLC	GBP	4 762 928	1.78
2 214 251	GRAINGER PLC	GBP	6 359 263	2.37
1 666 604	GREAT PORTLAND ESTATES PLC	GBP	6 594 865	2.46
8 317 591	HAMMERSON PLC	GBP	2 717 430	1.01
1 725 752	LAND SECURITIES GROUP PLC	GBP	12 609 581	4.70
2 063 549	SEGRO PLC	GBP	21 860 940	8.14
5 701 206	SHAFTESBURY CAPITAL PLC	GBP	9 360 239	3.49
4 154 844	TRITAX BIG BOX REIT PLC	GBP	7 600 593	2.83
758 503	UNITE GROUP PLC	GBP	7 980 004	2.97
402 730	WORKSPACE GROUP PLC	GBP	2 821 509	1.05
	<i>France</i>		<i>36 929 594</i>	<i>13.76</i>
64 364	ARGAN	EUR	4 685 699	1.75
208 167	COVIVIO	EUR	9 238 451	3.44
122 503	GECINA SA	EUR	10 529 133	3.92
499 452	KLEPIERRE	EUR	12 476 311	4.65
	<i>Sweden</i>		<i>35 113 852</i>	<i>13.10</i>
1 297 099	CASTELLUM AB	SEK	14 788 071	5.51
299 675	HUFVUDSTADEN AB - A	SEK	3 313 587	1.24
632 414	PANDOX AB - W/I	SEK	10 530 947	3.93
751 401	WIHLBORGS FASTIGHETER AB	SEK	6 481 247	2.42
	<i>Germany</i>		<i>33 405 382</i>	<i>12.45</i>
136 770	LEG IMMOBILIEN SE	EUR	10 430 080	3.89
822 807	VONOVIA SE	EUR	21 960 720	8.18
38 214	VONOVIA SE	EUR	1 014 582	0.38
	<i>Switzerland</i>		<i>23 742 988</i>	<i>8.85</i>
93 699	PSP SWISS PROPERTY AG - REG	CHF	11 218 000	4.18
141 575	SWISS PRIME SITE - REG	CHF	12 524 988	4.67
	<i>Spain</i>		<i>18 623 319</i>	<i>6.94</i>
1 647 214	INMOBILIARIA COL SOCIMI	EUR	8 944 372	3.33
930 668	MERLIN PROPERTIES SOCIMI SA	EUR	9 678 947	3.61
	<i>The Netherlands</i>		<i>17 891 951</i>	<i>6.67</i>
165 594	CTP NV	EUR	2 636 256	0.98
207 504	UNIBAIL-RODAMCO-WESTFIELD	EUR	15 255 695	5.69
	<i>Belgium</i>		<i>11 742 666</i>	<i>4.38</i>
464 137	WAREHOUSES DE PAUW SCA	EUR	11 742 666	4.38
	<i>Austria</i>		<i>3 185 072</i>	<i>1.19</i>
102 877	CA IMMOBILIEN ANLAGEN AG	EUR	3 185 072	1.19
<b>Total securities portfolio</b>			<b>263 302 176</b>	<b>98.14</b>

# BNP PARIBAS FUNDS Europe Small Cap

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>454 752 823</b>	<b>96.34</b>					
<i>United Kingdom</i>					<i>Spain</i>				
			<i>124 110 330</i>	<i>26.30</i>				<i>29 734 685</i>	<i>6.30</i>
35 374	COMPUTACENTER PLC	GBP	1 198 256	0.25	253 836	BANKINTER SA	EUR	1 935 753	0.41
1 509 556	CONVATEC GROUP PLC	GBP	4 180 501	0.89	564 456	INDRA SISTEMAS SA	EUR	10 899 645	2.31
531 685	DISCOVERIE GROUP PLC	GBP	4 207 827	0.89	542 714	INMOBILIARIA COL SOCIMI	EUR	2 946 937	0.62
344 784	FUTURE PLC	GBP	4 265 830	0.90	63 469	LABORATORIOS FARMACEUTICOS R	EUR	5 556 711	1.18
3 666 431	GRAINGER PLC	GBP	10 529 881	2.23	807 273	MERLIN PROPERTIES SOCIMI SA	EUR	8 395 639	1.78
236 232	GREGGS PLC	GBP	7 723 478	1.64	<i>Austria</i>				
759 864	HOWDEN JOINERY GROUP PLC	GBP	7 873 333	1.67	54 261	ANDRITZ AG	EUR	3 138 999	0.67
1 095 494	IG GROUP HOLDINGS PLC	GBP	10 582 174	2.24	210 500	BAWAG GROUP AG	EUR	12 440 550	2.65
1 244 573	INCHCAPE PLC	GBP	10 921 299	2.31	287 537	WIENERBERGER AG	EUR	8 902 146	1.89
373 017	INTERMEDIATE CAPITAL GROUP	GBP	9 599 848	2.03	<i>Switzerland</i>				
2 538 733	MAN GROUP PLC/JERSEY	GBP	7 252 240	1.54	18 698	FISCHER (GEORG)-REG	CHF	1 169 778	0.25
3 889 611	MARKS & SPENCER GROUP PLC	GBP	13 143 522	2.79	15 417	LANDIS+GYR GROUP AG	CHF	1 162 218	0.25
5 017 570	MITIE GROUP PLC	GBP	6 876 707	1.46	44 913	PSP SWISS PROPERTY AG - REG	CHF	5 377 155	1.14
1 391 341	PETS AT HOME GROUP PLC	GBP	4 847 581	1.03	6 173	SIEGFRIED HOLDING AG - REG	CHF	5 980 384	1.27
469 401	SAFESTORE HOLDINGS PLC	GBP	4 260 236	0.90	23 076	SWISSQUOTE GROUP HOLDING-REG	CHF	6 795 445	1.44
256 427	TELECOM PLUS PLC	GBP	5 335 109	1.13	<i>Germany</i>				
455 772	WEIR GROUP PLC/THE	GBP	10 665 231	2.26	438 463	FREENET AG	EUR	10 873 882	2.30
48 480	WH SMITH PLC	GBP	647 277	0.14	67 813	GERRESHEIMER AG	EUR	6 801 644	1.44
<i>France</i>					<i>Ireland</i>				
			<i>54 142 896</i>	<i>11.46</i>	615 457	GLANBIA PLC	EUR	11 201 317	2.37
461 298	ELIS SA - W/I	EUR	9 327 446	1.98	208 387	GRAFTON GROUP PLC - UTS	GBP	2 281 602	0.48
71 237	GAZTRANSPORT ET TECHNIGA SA	EUR	8 683 790	1.84	<i>Finland</i>				
60 439	IPSOS	EUR	3 559 857	0.75	222 659	HUHTAMAKI OYJ	EUR	8 340 806	1.77
177 341	PLUXEE NV	EUR	4 645 448	0.98	149 896	VALMET OYJ	EUR	4 000 724	0.85
2 596	S.O.I.T.E.C.	EUR	270 503	0.06	<i>Norway</i>				
53 162	SOPRA STERIA GROUP	EUR	9 627 638	2.04	2 759 688	AKER SOLUTIONS ASA	NOK	10 689 060	2.26
351 178	SPIE SA - W/I	EUR	11 862 793	2.51	95 367	TOMRA SYSTEMS ASA	NOK	1 064 694	0.23
48 795	VALLOUREC SA	EUR	714 603	0.15	<i>The Netherlands</i>				
160 886	VERALLIA	EUR	5 450 818	1.15	69 438	AALBERTS INDUSTRIES NV	EUR	2 633 089	0.56
<i>Italy</i>					<i>Belgium</i>				
			<i>42 732 517</i>	<i>9.04</i>	120 795	ARCADIS NV	EUR	7 145 024	1.51
349 595	AZIMUT HOLDING SPA	EUR	7 698 082	1.63	<i>Poland</i>				
164 247	BANCA GENERALI S.P.A.	EUR	6 152 693	1.30	471 623	INPOST SA	EUR	7 762 915	1.64
2 577 277	BPER BANCA	EUR	12 167 325	2.58	<i>Luxembourg</i>				
13 700	BRUNELLO CUCINELLI SPA	EUR	1 280 950	0.27	398 315	B&M EUROPEAN VALUE RETAIL SA	GBP	2 053 940	0.44
28 460	INTERPUMP GROUP SPA	EUR	1 180 521	0.25	<i>United Arab Emirates</i>				
387 876	IVECO GROUP NV	EUR	4 061 062	0.86	422 910	NMC HEALTH PLC	GBP	0	0.00
45 367	REPLY SPA	EUR	6 251 573	1.32	<i>Shares/Units in investment funds</i>				
1 647 287	SAIPEM SPA	EUR	3 940 311	0.83					
<i>Sweden</i>					<i>Luxembourg</i>				
			<i>41 558 894</i>	<i>8.80</i>	109 452.71	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	13 763 031	2.93
451 141	AAK AB	SEK	12 345 762	2.62	<b>Total securities portfolio</b>				
140 524	AXFOOD AB	SEK	3 446 862	0.73	<b>468 515 854</b>				
266 517	CASTELLUM AB	SEK	3 038 529	0.64	<b>99.27</b>				
1 229 760	FABEGE AB	SEK	9 171 734	1.94					
179 881	LINDAB INTERNATIONAL AB	SEK	3 594 450	0.76					
409 651	LOOMIS AB	SEK	9 961 557	2.11					
<i>Denmark</i>									
			<i>32 646 561</i>	<i>6.91</i>					
423 153	ALK-ABELLO A/S	DKK	8 687 249	1.84					
1 298 210	H LUNDBECK A/S	DKK	6 764 838	1.43					
117 208	NKT A/S	DKK	9 579 451	2.03					
102 878	ROYAL UNIBREW	DKK	7 615 023	1.61					

# BNP PARIBAS FUNDS Europe Small Cap Convertible

## Securities portfolio at 30/06/2024

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									
	<b>Shares</b>		<b>8 291 758</b>	<b>4.79</b>					
	<i>Germany</i>		<i>6 577 310</i>	<i>3.80</i>					
384 638	ENCAVIS AG-TEND	EUR	6 577 310	3.80					
	<i>Austria</i>		<i>1 714 448</i>	<i>0.99</i>					
10 328	DO + CO AG	EUR	1 714 448	0.99					
	<b>Convertible bonds</b>		<b>163 514 945</b>	<b>94.38</b>					
	<i>France</i>		<i>39 347 193</i>	<i>22.71</i>					
1 000 000	AIR FRANCE-KLM 22-23/02/2171 CV FRN	EUR	1 006 530	0.58					
1 074 479	FIGEAC AERO 1.125% 17-18/10/2028 CV FLAT	EUR	850 862	0.49					
70 179	FNAC DART SA 0.250% 21-23/03/2027 CV FLAT	EUR	4 995 692	2.88					
40 000	GENFIT 3.500% 17-21/10/2025 CV FLAT	EUR	1 074 520	0.62					
3 600 000	MEDARTIS INT FIN 3.000% 24-11/04/2031 CV	CHF	3 634 690	2.10					
41 653	NEOEN SAS 2.000% 20-02/06/2025 CV FLAT	EUR	1 964 647	1.13					
7 800 000	NEOEN SAS 2.875% 22-14/09/2027 CV	EUR	7 834 164	4.53					
10 000	NEXITY 0.250% 18-02/03/2025 CV FLAT	EUR	633 070	0.37					
51 373	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	1 696 542	0.98					
4 900 000	ORPAR 2.000% 24-07/02/2031 CV	EUR	4 711 301	2.72					
10 527	SOITEC 0.000% 20-01/10/2025 CV	EUR	1 752 114	1.01					
1 000 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	1 151 110	0.66					
80 464	VEOLIA ENVIRONNMENT 0.000% 19-01/01/2025 CV	EUR	2 507 902	1.45					
182 083	VOLTALIA SA 1.000% 21-13/01/2025 CV FLAT	EUR	5 534 049	3.19					
	<i>The Netherlands</i>		<i>26 675 458</i>	<i>15.41</i>					
2 300 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	2 079 085	1.20					
2 600 000	BE SEMICONDUCTOR 1.875% 22-06/04/2029 CV	EUR	3 981 796	2.30					
2 600 000	ELM BV SWISS PRI 1.625% 23-31/05/2030 CV	CHF	2 891 061	1.67					
2 000 000	FUGRO NV 4.500% 17-02/11/2024 CV	EUR	2 364 100	1.36					
7 400 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	6 753 906	3.90					
1 400 000	MONDELEZ INTL 0.000% 21-20/09/2024 CV	EUR	1 384 474	0.80					
2 500 000	PHARMING NV 4.500% 24-25/04/2029 CV	EUR	2 401 500	1.39					
4 200 000	SHOP APOTHEKE 0.000% 21-21/01/2028 CV	EUR	3 873 072	2.24					
1 020 000	ZUR ROSE FINANCE 3.000% 24-03/05/2029 CV	CHF	946 464	0.55					
	<i>Germany</i>		<i>25 312 119</i>	<i>14.59</i>					
5 200 000	BECHTLE AG 2.000% 23-08/12/2030 CV	EUR	5 394 688	3.11					
7 100 000	DUERR AG 0.750% 20-15/01/2026 CV	EUR	6 675 988	3.85					
4 100 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	3 939 813	2.27					
1 000 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	981 790	0.57					
1 600 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	1 740 928	1.00					
4 800 000	SGL CARBON SE 5.750% 22-21/09/2027 CV	EUR	4 961 712	2.86					
1 600 000	SGL CARBON SE 5.750% 23-28/06/2028 CV	EUR	1 617 200	0.93					
	<i>Switzerland</i>		<i>15 844 023</i>	<i>9.16</i>					
5 770 000	BASILEA PHARM 3.250% 20-28/07/2027 CV	CHF	6 079 097	3.51					
8 600 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	8 524 809	4.93					
1 210 000	SWISS PRIME SITE 0.325% 18-16/01/2025 CV	CHF	1 240 117	0.72					
	<i>Jersey Island</i>		<i>10 477 902</i>	<i>6.04</i>					
5 100 000	DERWENT CAP 3 1.500% 19-12/06/2025 CV	GBP	5 793 614	3.34					
4 088 000	PHP FIN JERS 2.875% 19-15/07/2025 CV	GBP	4 684 288	2.70					
	<i>Norway</i>		<i>9 696 123</i>	<i>5.60</i>					
1 200 000	BORR DRILLING 5.000% 23-08/02/2028 CV	USD	1 307 320	0.75					
9 200 000	BW OFFSHORE LTD 2.500% 19-12/11/2024 CV	USD	8 388 803	4.85					
	<i>United Kingdom</i>		<i>9 625 379</i>	<i>5.55</i>					
4 100 000	CAPITAL & COUNTI 2.000% 20-30/03/2026 CV	GBP	4 507 848	2.60					
4 700 000	TRAINLINE PLC 1.000% 21-14/01/2026 CV	GBP	5 117 531	2.95					
	<i>Mauritius</i>		<i>7 359 048</i>	<i>4.25</i>					
8 600 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	7 359 048	4.25					
	<i>Ireland</i>		<i>5 065 104</i>	<i>2.92</i>					
4 400 000	GLANBIA COOP SOC 1.875% 22-27/01/2027 CV	EUR	5 065 104	2.92					
	<i>Spain</i>		<i>4 114 842</i>	<i>2.38</i>					
4 300 000	CRITERIA CAIXA 0.000% 21-22/06/2025 CV	EUR	4 114 842	2.38					
	<i>Finland</i>		<i>3 607 660</i>	<i>2.08</i>					
2 800 000	OUTOKUMPU OYJ 5.000% 20-09/07/2025 CV	EUR	3 607 660	2.08					
	<i>Austria</i>		<i>3 496 056</i>	<i>2.02</i>					
3 700 000	VOESTALPINE AG 2.750% 23-28/04/2028 CV	EUR	3 496 056	2.02					
	<i>Italy</i>		<i>1 767 078</i>	<i>1.02</i>					
1 800 000	SALINI SPA 4.000% 24-30/05/2028 CV	EUR	1 767 078	1.02					
	<i>Taiwan</i>		<i>854 010</i>	<i>0.49</i>					
900 000	GLOBALWAFERS 1.500% 24-23/01/2029 CV	EUR	854 010	0.49					
	<i>Belgium</i>		<i>272 950</i>	<i>0.16</i>					
5 300 000	MITHRA PHARMA 4.250% 20-17/12/2025 CV	EUR	272 950	0.16					
	<b>Other transferable securities</b>		<b>20</b>	<b>0.00</b>					
	<b>Convertible bonds</b>		<b>20</b>	<b>0.00</b>					
	<i>Germany</i>		<i>20</i>	<i>0.00</i>					
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00					
	<b>Shares/Units in investment funds</b>		<b>105</b>	<b>0.00</b>					
	<i>France</i>		<i>105</i>	<i>0.00</i>					
0	BNP PARIBAS CASH INVEST R	EUR	105	0.00					
	<b>Total securities portfolio</b>		<b>171 806 828</b>	<b>99.17</b>					

# BNP PARIBAS FUNDS Flexible Global Credit

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>9 304 599</b>	<b>74.75</b>					
<i>United States of America</i>									
200 000	AMERICAN EXPRESS 3.950% 22-01/08/2025	USD	183 468	1.47					
200 000	AMGEN INC 2.000% 16-25/02/2026	EUR	194 638	1.56					
200 000	AON CORP/AON GLO 2.850% 22-28/05/2027	USD	175 392	1.41					
200 000	AT&T INC 0.250% 19-04/03/2026	EUR	189 512	1.52					
300 000	BANK OF NY MELLO 2.450% 16-17/08/2026	USD	265 122	2.13					
200 000	BAXTER INTL 2.600% 16-15/08/2026	USD	176 205	1.42					
200 000	CNH INDUSTRIAL 1.450% 21-15/07/2026	USD	172 447	1.39					
200 000	CVS HEALTH CORP 2.875% 16-01/06/2026	USD	177 727	1.43					
200 000	DELL INTERNATIONAL 4.900% 21-01/10/2026	USD	184 681	1.48					
300 000	EBAY INC 1.400% 21-10/05/2026	USD	260 462	2.09					
300 000	EVERSOURCE ENER 4.750% 23-15/05/2026	USD	276 409	2.22					
200 000	GENERAL MOTORS FINANCE 5.250% 16-01/03/2026	USD	185 571	1.49					
293 000	GOLDMAN SACHS GROUP 3.750% 16-25/02/2026	USD	266 263	2.14					
200 000	HYUNDAI CAP AMER 1.300% 21-08/01/2026	USD	175 076	1.41					
200 000	JOHNSON CONTROLS 3.900% 16-14/02/2026	USD	182 187	1.46					
300 000	LABORATORY CORP 1.550% 21-01/06/2026	USD	260 095	2.09					
200 000	MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026	USD	178 997	1.44					
300 000	PPG INDUSTRIES 0.875% 16-03/11/2025	EUR	288 871	2.32					
200 000	PPG INDUSTRIES 1.200% 21-15/03/2026	USD	173 607	1.39					
200 000	STANLEY BLACK 3.400% 19-01/03/2026	USD	180 770	1.45					
200 000	VOLKSWAGEN GRP 1.250% 20-24/11/2025	USD	175 947	1.41					
<i>United Kingdom</i>									
200 000	ANZ NZ INTERNATIONAL/LDN 1.250% 21-22/06/2026	USD	172 650	1.39					
200 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	190 644	1.53					
200 000	RENTOKIL FINANCE 3.875% 22-27/06/2027	EUR	200 920	1.61					
200 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	191 340	1.54					
200 000	SSE PLC 0.875% 17-06/09/2025	EUR	193 567	1.56					
300 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	284 952	2.29					
<i>The Netherlands</i>									
200 000	BAYER CAP CORP NV 1.500% 18-26/06/2026	EUR	191 247	1.54					
200 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	201 101	1.62					
200 000	STELLANTIS NV 3.875% 20-05/01/2026	EUR	200 382	1.61					
300 000	TOYOTA MOTOR FINANCE 3.375% 23-13/01/2026	EUR	298 961	2.40					
<i>France</i>									
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.896% 23-13/07/2026	USD	187 992	1.51					
200 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	201 105	1.62					
100 000	EDENRED 3.625% 23-13/12/2026	EUR	99 857	0.80					
200 000	ELECTRICITE DE FRANCE 3.875% 22-12/01/2027	EUR	200 370	1.61					
200 000	UNIBAIL-RODAMCO 1.000% 19-27/02/2027	EUR	186 831	1.50					
					<i>Spain</i>				
100 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	98 165	0.79					
300 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	297 268	2.39					
300 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	290 120	2.33					
200 000	BANKIA 1.125% 19-12/11/2026	EUR	188 366	1.51					
					<i>Canada</i>				
100 000	BANK NOVA SCOTIA 2.951% 22-11/03/2027	USD	88 079	0.71					
300 000	MANULIFE FIN COR 4.150% 16-04/03/2026	USD	273 938	2.20					
200 000	ROYAL BANK OF CANADA 1.150% 20-10/06/2025	USD	179 211	1.44					
200 000	TORONTO DOMINION BANK 2.800% 22-10/03/2027	USD	175 271	1.41					
					<i>Norway</i>				
200 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	198 430	1.59					
					<i>Luxembourg</i>				
200 000	CNH INDUSTRIAL FIN 1.750% 19-25/03/2027	EUR	190 385	1.53					
					<b>Floating rate bonds</b>				
					<i>France</i>				
100 000	BPCE 20-15/09/2027 FRN	EUR	92 766	0.75					
200 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	193 368	1.55					
200 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	190 234	1.53					
					<i>United States of America</i>				
100 000	BANK OF AMERICA CORPORATION 19-23/04/2027 FRN	USD	90 201	0.72					
200 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	191 486	1.54					
200 000	MORGAN STANLEY 20-10/12/2026 FRN	USD	174 478	1.40					
					<i>The Netherlands</i>				
250 000	COOPERATIEVE RAB 21-15/12/2027 FRN	USD	213 669	1.72					
200 000	ING GROEP NV 22-16/02/2027 FRN	EUR	192 175	1.54					
					<i>Spain</i>				
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2028 FRN	USD	190 188	1.53					
					<i>Japan</i>				
200 000	MIZUHO FINANCIAL 22-13/09/2028 FRN	USD	187 098	1.50					
					<i>Belgium</i>				
100 000	KBC GROUP NV 22-23/11/2027 FRN	EUR	101 168	0.81					
					Shares/Units in investment funds				
					<i>France</i>				
11.29	BNP PARIBAS MOIS ISR - I CAP	EUR	271 308	2.18					
12.51	BNP PARIBAS MULTI-FACTOR BONDS HIGH VOL - R PLUS CAP	EUR	919 560	7.40					
					<b>Total securities portfolio</b>				
					<b>12 312 298 98.92</b>				



# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

*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									
<b>Bonds</b>			<b>199 700 630</b>	<b>74.21</b>					
<i>United States of America</i>									
50 000	ABBVIE INCORPORATED 4.875% 18-14/11/2048	USD	42 873	0.02	200 000	DUKE ENERGY CORPORATION 3.750% 16-01/09/2046	USD	136 652	0.05
150 000	ABBVIE INCORPORATED 5.400% 24-15/03/2054	USD	138 369	0.05	30 000	DUKE ENERGY CORPORATION 4.200% 19-15/06/2049	USD	21 538	0.01
200 000	AIR LEASE CORP 5.100% 24-01/03/2029	USD	184 641	0.07	70 000	EASTMAN CHEMICAL 5.625% 24-20/02/2034	USD	64 888	0.02
150 000	AIR LEASE CORP 5.200% 24-15/07/2031	USD	136 850	0.05	90 000	ELI LILLY & CO 5.000% 24-09/02/2054	USD	80 202	0.03
50 000	ALEXANDRIA REAL 4.750% 23-15/04/2035	USD	43 305	0.02	100 000	ENTERPRISE PRODU 5.950% 11-01/02/2041	USD	95 911	0.04
30 000	ALEXANDRIA REAL 5.250% 24-15/05/2036	USD	26 892	0.01	150 000	EQUINIX EU 2 FIN 5.500% 24-15/06/2034	USD	139 724	0.05
150 000	AMERICAN TOWER 5.550% 23-15/07/2033	USD	139 836	0.05	225 000	EXELON CORP 4.950% 16-15/06/2035	USD	195 297	0.07
50 000	AMERICAN WATER 5.450% 24-01/03/2054	USD	44 928	0.02	21 937	FG G16742 2.500% 19-01/08/2032	USD	19 106	0.01
100 000	AMGEN INC 4.875% 22-01/03/2053	USD	82 287	0.03	5 256	FG G61843 5.000% 19-01/02/2042	USD	4 853	0.00
150 000	AMPHENOL CORPORATION 5.250% 24-05/04/2034	USD	139 643	0.05	223 621	FG U99114 3.500% 14-01/02/2044	USD	190 650	0.07
100 000	ANHEUSER - BUSCH 4.700% 19-01/02/2036	USD	88 932	0.03	2 934 047	FHR 5038 PI 2.000% 20-25/11/2050	USD	337 330	0.13
200 000	AON CORP 3.750% 19-02/05/2029	USD	174 976	0.07	150 000	FISERV INC 5.450% 24-15/03/2034	USD	139 122	0.05
150 000	APPLIED MATERIAL 4.800% 24-15/06/2029	USD	139 764	0.05	176 441	FN AS8822 4.000% 17-01/02/2047	USD	153 979	0.06
70 000	ASHTREAD CAPITAL 5.800% 24-15/04/2034	USD	64 988	0.02	265 788	FN BK7624 4.500% 18-01/09/2048	USD	237 922	0.09
100 000	ASTRAZENECA FIN 5.000% 24-26/02/2034	USD	92 796	0.03	155 771	FN BM1099 3.000% 17-01/03/2032	USD	137 453	0.05
100 000	AT&T INC 3.500% 21-15/09/2053	USD	63 370	0.02	171 130	FN BM6605 3.500% 21-01/01/2038	USD	152 224	0.06
200 000	AT&T INC 4.850% 17-25/05/2047	CAD	122 568	0.05	909 219	FN BO4657 2.500% 19-01/11/2049	USD	701 192	0.26
100 000	AT&T INC 5.400% 23-15/02/2034	USD	93 350	0.03	134 423	FN BT7199 2.500% 21-01/08/2051	USD	104 993	0.04
50 000	AVALONBAY COMMUN 5.300% 23-07/12/2033	USD	46 435	0.02	474 532	FN BW0046 5.000% 22-01/07/2052	USD	431 103	0.16
50 000	BECTON DICKINSON 5.110% 24-08/02/2034	USD	45 881	0.02	243 844	FN BX0423 5.500% 22-01/11/2052	USD	226 670	0.08
100 000	BOOKING HOLDINGS INC 4.000% 24-01/03/2044	EUR	97 186	0.04	516 145	FN CB0314 1.500% 21-01/04/2036	USD	414 047	0.15
100 000	BP CAP MKTS AMER 4.893% 23-11/09/2033	USD	90 698	0.03	393 750	FN CB0333 2.500% 21-01/04/2036	USD	333 298	0.12
100 000	BROADCOM INCORPORATED 3.419% 21-15/04/2033	USD	80 310	0.03	420 424	FN CB2282 2.000% 21-01/12/2051	USD	310 351	0.12
100 000	CAMDEN PROP TRST 4.900% 24-15/01/2034	USD	89 114	0.03	253 491	FN CB3116 3.000% 22-01/03/2052	USD	203 599	0.08
75 000	CAMPBELL SOUP CO 5.400% 24-21/03/2034	USD	69 591	0.03	182 116	FN CB4573 5.000% 22-01/09/2052	USD	164 763	0.06
90 000	CELANESE US HOLDINGS 6.379% 22-15/07/2032	USD	86 265	0.03	82 651	FN CB5156 6.500% 22-01/11/2052	USD	79 286	0.03
60 000	CISCO SYSTEMS 5.300% 24-26/02/2054	USD	54 885	0.02	422 479	FN FM2179 3.000% 20-01/01/2050	USD	341 755	0.13
68 000	CITIBANK NA 5.570% 24-30/04/2034	USD	64 348	0.02	204 952	FN FM6266 2.000% 21-01/03/2051	USD	153 132	0.06
200 000	CITIGROUP INC 4.090% 15-09/06/2025	CAD	135 034	0.05	414 018	FN FM6268 2.000% 21-01/02/2051	USD	308 235	0.11
80 000	CNH INDUSTRIAL 5.100% 24-20/04/2029	USD	74 284	0.03	307 724	FN FM6269 2.000% 21-01/02/2051	USD	228 656	0.08
100 000	COMCAST CORP 5.350% 23-15/05/2053	USD	89 394	0.03	437 249	FN FM6270 2.000% 21-01/03/2051	USD	324 951	0.12
50 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	44 523	0.02	812 264	FN FM6624 2.000% 21-01/03/2051	USD	602 117	0.22
200 000	CRH AMERICA FIN 5.400% 24-21/05/2034	USD	184 856	0.07	498 017	FN FM6657 3.500% 21-01/11/2049	USD	417 069	0.15
100 000	CVS HEALTH CORP 2.125% 21-15/09/2031	USD	74 838	0.03	881 198	FN FM6694 3.500% 21-01/07/2047	USD	749 409	0.28
150 000	CVS HEALTH CORP 5.400% 24-01/06/2029	USD	139 933	0.05	330 651	FN FM7171 2.000% 21-01/05/2036	USD	273 829	0.10
50 000	CVS HEALTH CORP 5.700% 24-01/06/2034	USD	46 458	0.02	583 583	FN FM9871 2.500% 21-01/12/2051	USD	448 077	0.17
20 000	CVS HEALTH CORP 6.050% 24-01/06/2054	USD	18 292	0.01	491 684	FN FM9882 2.500% 21-01/12/2051	USD	375 969	0.14
80 000	DAIMLER TRUCK 5.375% 24-18/01/2034	USD	73 969	0.03	336 412	FN FS0222 1.500% 21-01/01/2042	USD	252 974	0.09
50 000	DAIMLER TRUCK 5.375% 24-25/06/2034	USD	46 171	0.02	460 169	FN FS0427 2.000% 22-01/02/2037	USD	377 433	0.14
100 000	DELL INTERNATIONAL 5.400% 24-15/04/2034	USD	92 324	0.03	94 452	FN FS1310 2.500% 22-01/04/2037	USD	79 611	0.03
60 000	DEUTSCHE BANK NY 5.414% 24-10/05/2029	USD	55 900	0.02	212 561	FN FS1369 4.000% 22-01/04/2050	USD	184 148	0.07
100 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	96 965	0.04	163 168	FN FS1653 2.500% 22-01/12/2036	USD	138 550	0.05
					94 264	FN FS2120 4.000% 22-01/06/2052	USD	80 627	0.03
					405 400	FN FS2386 2.000% 22-01/08/2051	USD	302 097	0.11
					413 226	FN FS2387 2.500% 22-01/02/2052	USD	318 767	0.12
					1 177 623	FN FS2943 2.000% 22-01/02/2051	USD	865 698	0.32
					341 153	FN FS3300 6.500% 22-01/11/2052	USD	325 191	0.12
					498 733	FN FS3325 2.000% 22-01/04/2037	USD	411 358	0.15
					247 580	FN FS3471 3.000% 22-01/03/2040	USD	212 750	0.08
					455 489	FN FS3755 4.500% 23-01/01/2053	USD	402 749	0.15
					248 022	FN FS4049 2.500% 23-01/09/2036	USD	210 610	0.08
					635 586	FN FS4939 5.500% 23-01/06/2053	USD	590 936	0.22
					573 488	FN FS6140 2.000% 23-01/03/2052	USD	425 346	0.16
					193 068	FN FS6778 6.500% 24-01/01/2054	USD	184 587	0.07
					439 060	FN MA3384 4.000% 18-01/06/2048	USD	379 478	0.14
					474 596	FN MA3691 3.000% 19-01/07/2049	USD	382 183	0.14
					1 117 302	FN MA4158 2.000% 20-01/10/2050	USD	822 932	0.31
					174 978	FN MA4236 1.500% 20-01/01/2051	USD	122 135	0.05
					167 810	FN MA4354 1.500% 21-01/06/2051	USD	116 845	0.04

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
152 808	FN MA4387 2.000% 21-01/07/2041	USD	119 915	0.04	80 000	HOME DEPOT INC 4.950% 24-25/06/2034	USD	73 882	0.03
388 220	FN MA4494 3.000% 21-01/12/2051	USD	309 807	0.12	50 000	HOME DEPOT INC 5.300% 24-25/06/2054	USD	45 528	0.02
310 420	FN MA4640 3.500% 22-01/06/2037	USD	273 839	0.10	100 000	HONEYWELL INTERNATIONAL 5.250% 24-01/03/2054	USD	90 636	0.03
15 426 622	FN MA5010 5.500% 23-01/05/2053	USD	14 202 155	5.27	150 000	HYUNDAI CAP AMER 5.350% 24-19/03/2029	USD	139 616	0.05
262 349	FN MA5086 5.000% 23-01/07/2043	USD	240 539	0.09	2 700 000 000	INT BK RECON&DEV 6.000% 23-17/07/2026	IDR	152 001	0.06
14 934 515	FN MA5166 6.000% 23-01/10/2053	USD	13 976 235	5.18	78 000	INTUIT INC 5.500% 23-15/09/2053	USD	73 063	0.03
4 455 892	FNR 2013-33 BI 3.000% 13-25/04/2033	USD	333 896	0.12	50 000	JOHN DEERE CAPITAL 5.100% 24-11/04/2034	USD	46 522	0.02
1 441 285	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	167 925	0.06	200 000	JOHNSON & JOHNSON 3.200% 24-01/06/2032	EUR	199 503	0.07
2 841 985	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	358 725	0.13	50 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	31 810	0.01
919 654	FNS 434 C25 5.000% 23-25/06/2053	USD	216 718	0.08	150 000	KIMCO REALTY 6.400% 23-01/03/2034	USD	147 723	0.05
150 000	FORD MOTOR CREDIT 5.850% 24-17/05/2027	USD	140 000	0.05	80 000	LOWES COMPANIES INC 5.750% 23-01/07/2053	USD	73 552	0.03
90 000	FORD MOTOR CREDIT 6.125% 24-08/03/2034	USD	83 099	0.03	100 000	MARRIOTT INTERNATIONAL 5.300% 24-15/05/2034	USD	91 438	0.03
150 000	FORD MOTOR CREDIT 6.798% 23-07/11/2028	USD	144 498	0.05	80 000	MARSH & MCLENNAN 5.700% 23-15/09/2053	USD	75 236	0.03
850 162	FR QA7250 3.000% 20-01/02/2050	USD	686 576	0.26	100 000	MARVELL TECH INC 5.950% 23-15/09/2033	USD	96 363	0.04
227 853	FR QB8977 2.000% 21-01/03/2051	USD	169 311	0.06	100 000	MCCORMICK 1.850% 21-15/02/2031	USD	75 755	0.03
529 613	FR RA3722 2.500% 20-01/10/2050	USD	411 482	0.15	100 000	MCDONALDS CORP 4.950% 23-14/08/2033	USD	92 034	0.03
457 111	FR RA5098 2.000% 21-01/04/2051	USD	335 831	0.12	50 000	MOSAIC CO 5.450% 13-15/11/2033	USD	46 193	0.02
408 152	FR RA5898 2.000% 21-01/09/2051	USD	302 059	0.11	130 000	NATL AUS BANK/NY 5.087% 24-11/06/2027	USD	121 647	0.05
179 473	FR RA8198 5.500% 22-01/11/2052	USD	166 359	0.06	100 000	NESTLE CAPITAL 4.500% 24-22/03/2029	GBP	116 870	0.04
88 507	FR RB0708 2.000% 21-01/11/2041	USD	69 110	0.03	150 000	NEWMT / NEWCRST 5.350% 24-15/03/2034	USD	139 561	0.05
272 693	FR RB0711 2.000% 21-01/12/2041	USD	213 030	0.08	50 000	NEXTERA ENERGY 5.250% 23-28/02/2053	USD	43 477	0.02
258 346	FR RB5108 2.000% 21-01/04/2041	USD	203 749	0.08	90 000	NEXTERA ENERGY 5.250% 24-15/03/2034	USD	82 461	0.03
355 647	FR RB5139 2.500% 21-01/12/2041	USD	287 030	0.11	150 000	ORACLE CORP 2.875% 21-25/03/2031	USD	121 010	0.04
164 189	FR RC1916 2.000% 21-01/06/2036	USD	135 438	0.05	50 000	ORACLE CORP 5.550% 23-06/02/2053	USD	44 128	0.02
145 703	FR SB0657 3.000% 22-01/04/2037	USD	126 097	0.05	120 000	OWENS CORNING 5.700% 24-15/06/2034	USD	112 910	0.04
86 471	FR SC0312 2.500% 22-01/06/2042	USD	69 583	0.03	93 000	PACKAGING CORP 5.700% 23-01/12/2033	USD	87 997	0.03
251 265	FR SD0794 2.500% 21-01/01/2052	USD	195 028	0.07	150 000	PERN RIC INT FIN 1.625% 20-01/04/2031	USD	111 527	0.04
467 343	FR SD3144 5.500% 23-01/06/2053	USD	433 316	0.16	200 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	155 941	0.06
190 353	FR SD3745 6.000% 23-01/09/2053	USD	179 277	0.07	100 000	PROCTER & GAMBLE 3.200% 24-29/04/2034	EUR	98 561	0.04
380 221	FR SD4605 7.000% 24-01/01/2054	USD	365 428	0.14	200 000	PROLOGIS LP 5.250% 22-15/01/2031	CAD	139 360	0.05
284 404	FR SD4792 6.500% 24-01/01/2054	USD	272 578	0.10	29 000	PROLOGIS LP 5.250% 24-15/03/2054	USD	25 530	0.01
261 079	FR SD7525 2.500% 20-01/10/2050	USD	203 313	0.08	200 000	PROLOGIS LP 5.625% 24-04/05/2040	GBP	234 832	0.09
486 857	FR SD7548 2.500% 22-01/11/2051	USD	378 461	0.14	200 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	135 309	0.05
722 083	FR ZN5086 4.000% 19-01/04/2049	USD	625 333	0.23	50 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	50 220	0.02
905 028	G2 784472 3.500% 18-20/02/2048	USD	768 266	0.29	100 000	QUEST DIAGNOSTIC 6.400% 23-30/11/2033	USD	99 829	0.04
89 375	G2 785140 4.500% 20-20/02/2050	USD	78 777	0.03	100 000	REPUBLIC SERVICES 5.000% 23-15/12/2033	USD	91 369	0.03
299 528	G2 785201 3.500% 20-20/10/2050	USD	247 159	0.09	200 000	RYDER SYSTEM INC 5.375% 24-15/03/2029	USD	187 319	0.07
209 631	G2 785402 3.000% 21-20/03/2051	USD	170 787	0.06	100 000	SIMON PROPERTY GROUP LP 6.250% 23-15/01/2034	USD	98 369	0.04
468 857	G2 AD1744 3.000% 13-20/02/2043	USD	390 053	0.14	100 000	SOLVAY FIN AMER 5.650% 24-04/06/2029	USD	93 878	0.03
695 255	G2 BS1728 4.000% 20-20/01/2050	USD	593 356	0.22	50 000	TARGET CORP 4.800% 23-15/01/2053	USD	42 287	0.02
341 504	G2 CE1947 3.000% 21-20/06/2051	USD	280 710	0.10	150 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	133 699	0.05
677 000	G2 MA6818 2.000% 20-20/08/2050	USD	511 228	0.19	50 000	THE JM SMUCKER COMPANY 5.900% 23-15/11/2028	USD	48 046	0.02
341 319	G2 MA7192 2.000% 21-20/02/2051	USD	257 838	0.10	50 000	THE JM SMUCKER COMPANY 6.200% 23-15/11/2033	USD	48 941	0.02
474 576	G2 MA7588 2.000% 21-20/09/2051	USD	358 409	0.13	200 000	T-MOBILE US INC 5.750% 23-15/01/2034	USD	191 865	0.07
269 918	G2 MA8268 4.500% 22-20/09/2052	USD	239 780	0.09	100 000	T-MOBILE USA INC 3.875% 21-15/04/2030	USD	87 231	0.03
100 000	GENERAL MOTORS FINANCE 5.600% 24-18/06/2031	USD	92 636	0.03	100 000	UNION PACIFIC CORPORATION 3.250% 20-05/02/2050	USD	65 019	0.02
50 000	GENERAL MOTORS FINANCE 6.100% 23-07/01/2034	USD	47 171	0.02	100 000	UNITEDHEALTH GROUP 5.375% 24-15/04/2054	USD	90 639	0.03
100 000	GILEAD SCIENCES 4.500% 14-01/02/2045	USD	80 673	0.03					
30 679	GN 723337 4.500% 09-15/09/2039	USD	27 888	0.01					
56 193	GN 784177 3.000% 16-15/05/2046	USD	46 057	0.02					
162 817	GN BS8470 3.000% 20-15/07/2050	USD	132 803	0.05					
163 971	GN BS8482 3.000% 20-15/08/2050	USD	131 951	0.05					
1 143 049	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	197 642	0.07					
2 690 764	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	340 617	0.13					
1 995 414	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	209 009	0.08					
1 834 219	GNR 2021-57 IN 2.000% 21-20/02/2051	USD	194 024	0.07					
100 000	GSK CONSUMER 3.625% 22-24/03/2032	USD	83 484	0.03					
133 000	HCA INC 5.600% 24-01/04/2034	USD	123 429	0.05					
50 000	HCA INC 6.000% 24-01/04/2054	USD	46 017	0.02					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	VERIZON COMMUNICATIONS INC 1.750% 20-20/01/2031	USD	113 260	0.04	200 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	135 666	0.05
100 000	VERIZON COMMUNICATIONS INC 5.500% 24-23/02/2054	USD	91 220	0.03	291 720	UNITED MEXICAN 4.875% 22-19/05/2033	USD	250 960	0.09
50 000	VIRGINIA EL&PWR 3.300% 19-01/12/2049	USD	31 658	0.01	300 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	224 283	0.08
100 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	75 042	0.03	200 000	UNITED MEXICAN 6.000% 24-07/05/2036	USD	181 759	0.07
700 000	WALT DISNEY CO 3.057% 20-30/03/2027	CAD	457 981	0.17	200 000	UNITED MEXICAN 6.400% 24-07/05/2054	USD	177 513	0.07
50 000	WASTE MANAGEMENT 4.875% 23-15/02/2034	USD	45 691	0.02		<i>Italy</i>		<i>8 417 008</i>	<i>3.13</i>
100 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	83 598	0.03	100 000	ASSICURAZIONI 3.547% 24-15/01/2034	EUR	96 619	0.04
	<i>Japan</i>		<i>21 596 852</i>	<i>8.02</i>	130 000	ITALGAS SPA 3.125% 24-08/02/2029	EUR	126 719	0.05
100 000 000	DEV BANK JAPAN 2.300% 06-19/03/2026	JPY	598 461	0.22	8 180 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	8 102 535	3.01
32 500 000	JAPAN GOVERNMENT 20-YR 0.400% 21-20/06/2041	JPY	153 299	0.06	100 000	UNICREDIT SPA 4.625% 17-12/04/2027	USD	91 135	0.03
29 800 000	JAPAN GOVERNMENT 20-YR 0.500% 21-20/03/2041	JPY	143 873	0.05		<i>China</i>		<i>8 370 466</i>	<i>3.09</i>
26 600 000	JAPAN GOVERNMENT 20-YR 0.500% 21-20/09/2041	JPY	127 062	0.05	10 000 000	AGRICUL DEV BANK 2.500% 22-24/08/2027	CNY	1 304 711	0.48
28 950 000	JAPAN GOVERNMENT 20-YR 0.500% 22-20/12/2041	JPY	137 598	0.05	8 000 000	AGRICUL DEV BANK 3.060% 22-06/06/2032	CNY	1 084 631	0.40
77 050 000	JAPAN GOVERNMENT 20-YR 0.900% 22-20/06/2042	JPY	389 787	0.14	12 000 000	CHINA DEV BANK 2.960% 22-18/07/2032	CNY	1 614 066	0.60
72 500 000	JAPAN GOVERNMENT 20-YR 1.100% 22-20/09/2042	JPY	378 237	0.14	5 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	684 542	0.25
118 850 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/03/2050	JPY	460 784	0.17	10 000 000	CHINA GOVERNMENT BOND 2.460% 23-15/02/2026	CNY	1 300 202	0.48
39 450 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/12/2049	JPY	153 938	0.06	10 000 000	CHINA GOVERNMENT BOND 3.390% 20-16/03/2050	CNY	1 507 133	0.56
92 200 000	JAPAN GOVERNMENT 30-YR 0.700% 19-20/12/2048	JPY	398 349	0.15	5 030 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	375 461	0.14
136 000 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/06/2047	JPY	618 715	0.23	3 330 000	COUNTRY GARDEN 4.200% 20-06/02/2026	USD	248 565	0.09
165 200 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/12/2047	JPY	745 213	0.28	200 000	TENCENT HOLD 2.880% 21-22/04/2031	USD	161 768	0.06
2 159 750 000	JAPAN GOVERNMENT 30-YR 1.800% 23-20/09/2053	JPY	11 581 232	4.29	4 790 000	TIMES CN HOLDING 6.750% 20-08/07/2025	USD	89 387	0.03
31 450 000	JAPAN GOVERNMENT 30-YR 1.900% 12-20/09/2042	JPY	186 807	0.07		<i>South Africa</i>		<i>7 516 639</i>	<i>2.79</i>
606 750 000	JAPAN GOVERNMENT 30-YR 2.000% 10-20/09/2040	JPY	3 709 691	1.38	168 720 795	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	7 516 639	2.79
27 900 000	JAPAN GOVERNMENT 30-YR 2.000% 11-20/09/2041	JPY	169 423	0.06		<i>Peru</i>		<i>6 365 401</i>	<i>2.37</i>
15 950 000	JAPAN GOVERNMENT 30-YR 2.000% 12-20/03/2042	JPY	96 540	0.04	96 000	PERU B SOBERANO 5.350% 19-12/08/2040	PEN	18 901	0.01
25 800 000	JAPAN GOVERNMENT 30-YR 2.200% 11-20/03/2041	JPY	161 599	0.06	270 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	57 867	0.02
78 900 000	JAPAN GOVERNMENT 40-YR 0.400% 16-20/03/2056	JPY	271 928	0.10	195 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	48 696	0.02
83 950 000	JAPAN GOVERNMENT 40-YR 0.500% 19-20/03/2059	JPY	285 481	0.11	24 990 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	6 239 937	2.32
73 550 000	JAPAN GOVERNMENT 40-YR 0.500% 20-20/03/2060	JPY	245 238	0.09		<i>Romania</i>		<i>5 824 884</i>	<i>2.17</i>
30 900 000	JAPAN GOVERNMENT 40-YR 0.700% 21-20/03/2061	JPY	109 689	0.04	200 000	ROMANIA 2.124% 19-16/07/2031	EUR	161 063	0.06
20 250 000	JAPAN GOVERNMENT 40-YR 0.800% 18-20/03/2058	JPY	78 407	0.03	70 000	ROMANIA 2.750% 15-29/10/2025	EUR	69 111	0.03
6 750 000	JAPAN GOVERNMENT 40-YR 0.900% 17-20/03/2057	JPY	27 397	0.01	240 000	ROMANIA 3.250% 20-24/06/2026	RON	45 756	0.02
74 000 000	JAPAN GOVERNMENT 40-YR 1.000% 22-20/03/2062	JPY	289 915	0.11	120 000	ROMANIA 3.650% 16-24/09/2031	RON	19 815	0.01
84 000	MIZUHO FINANCIAL 5.376% 24-26/05/2030	USD	78 189	0.03	160 000	ROMANIA 4.750% 19-11/10/2034	RON	27 182	0.01
	<i>Brazil</i>		<i>18 543 305</i>	<i>6.88</i>	130 000	ROMANIA 4.850% 21-25/07/2029	RON	24 125	0.01
119 000 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	18 543 305	6.88	245 000	ROMANIA 5.000% 18-12/02/2029	RON	46 193	0.02
	<i>Mexico</i>		<i>8 481 930</i>	<i>3.16</i>	26 935 000	ROMANIA 6.700% 22-25/02/2032	RON	5 366 490	1.99
3 000 000	MEXICAN BONOS 5.000% 21-06/03/2025	MXN	147 633	0.05	300 000	ROMANIA 8.750% 22-30/10/2028	RON	65 149	0.02
5 100 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	242 322	0.09		<i>The Netherlands</i>		<i>5 765 571</i>	<i>2.14</i>
153 200 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	6 717 639	2.50	300 000	ABN AMRO BANK NV 1.375% 19-10/01/2034	EUR	255 478	0.09
3 000 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	136 597	0.05	100 000	ALLIANZ FINANCE 3.250% 24-04/12/2029	EUR	99 718	0.04
3 000 000	MEXICAN BONOS 8.000% 22-13/11/2042	MXN	123 605	0.05	200 000	BRASKEM NETHERLANDS 7.250% 23-13/02/2033	USD	175 881	0.07
1 700 000	MEXICAN BONOS 8.000% 22-31/07/2053	MXN	70 294	0.03	200 000	COOPERATIEVE RAB 0.010% 20-27/11/2040	EUR	116 711	0.04
1 660 000	MEXICAN BONOS 8.000% 23-24/05/2035	MXN	73 659	0.03	141 000	CTP NV 4.750% 24-05/02/2030	EUR	142 860	0.05
					100 000	DEUTSCHE BAHN FIN 1.125% 19-18/12/2028	EUR	91 818	0.03
					200 000	DEUTSCHE BAHN FIN 3.500% 17-27/09/2024	AUD	124 182	0.05
					150 000	ENEL FINANCE INTERNATIONAL NV 5.125% 24-26/06/2029	USD	137 740	0.05
					3 400 000	ING GROEP NV 6.500% 15-29/12/2049	USD	3 154 612	1.17

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	MERCEDES-BENZ IN 5.000% 24-12/07/2027	GBP	236 237	0.09	25 000	TOTALENERGIES 5.150% 24-05/04/2034	USD	23 344	0.01
340 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	238 881	0.09	25 000	TOTALENERGIES 5.488% 24-05/04/2054	USD	23 027	0.01
130 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	126 744	0.05	100 000	URW 4.125% 23-11/12/2030	EUR	100 021	0.04
150 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	166 427	0.06	<i>United Kingdom</i>				
150 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	167 145	0.06	50 000	ASTRAZENECA PLC 4.375% 18-17/08/2048	USD	40 110	0.01
200 000	NN BANK NV 0.010% 20-08/07/2030	EUR	165 451	0.06	200 000	BAA FUNDING LTD 4.625% 13-31/10/2046	GBP	200 935	0.07
185 000	ROCHE FINANCE EUROPE 3.227% 24-03/05/2030	EUR	184 717	0.07	145 000	BRITISH TELECOMM 3.875% 24-20/01/2034	EUR	144 417	0.05
70 000	TEVA PHARMACEUTICAL 7.875% 23-15/09/2029	USD	70 192	0.03	193 000	EASYJET PLC 3.750% 24-20/03/2031	EUR	189 339	0.07
140 000	UPIJOHN INC 2.700% 21-22/06/2030	USD	110 777	0.04	3 000 000 000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 4.250% 21-07/02/2028	IDR	157 429	0.06
<i>Canada</i>			<b>4 600 136</b>	<b>1.72</b>	300 000	GAZPROM PJSC 2.950% 21-27/01/2029	USD	146 956	0.05
100 000	ALBERTA PROVINCE 3.300% 15-01/12/2046	CAD	57 491	0.02	130 000	STANDARD CHARTERED 5.905% 24-14/05/2035	USD	120 407	0.04
113 000	ALIMENTATION COUCHE-TARD 5.267% 24-12/02/2034	USD	103 887	0.04	1 280 000	UK TREASURY GILT 0.875% 19-22/10/2029	GBP	1 289 496	0.48
250 000	BANK NOVA SCOTIA 5.400% 24-04/06/2027	USD	234 259	0.09	210 000	UK TREASURY GILT 1.625% 18-22/10/2071	GBP	112 499	0.04
130 000	BANK OF MONTREAL 5.511% 24-04/06/2031	USD	122 415	0.05	780 000	UK TREASURY GILT 1.750% 18-22/01/2049	GBP	534 008	0.20
970 000	CANADA GOVERNMENT 2.000% 17-01/12/2051	CAD	496 386	0.18	100 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	73 036	0.03
1 190 000	CANADA GOVERNMENT 3.500% 11-01/12/2045	CAD	818 317	0.30	<i>South Korea</i>				
130 000	CANADA GOVERNMENT 5.000% 04-01/06/2037	CAD	102 152	0.04	188 000 000	KOREA TREASURY BOND 1.375% 20-10/06/2030 FLAT	KRW	114 562	0.04
100 000	CANADIAN NATIONAL RR 6.125% 23-01/11/2053	USD	103 290	0.04	136 750 000	KOREA TREASURY BOND 1.500% 16-10/09/2036 FLAT	KRW	76 490	0.03
80 000	NUTRIEN LTD 5.400% 24-21/06/2034	USD	73 506	0.03	328 000 000	KOREA TREASURY BOND 1.500% 16-10/12/2026 FLAT	KRW	213 384	0.08
2 900 000	ONTARIO PROVINCE 3.750% 22-02/06/2032	CAD	1 934 977	0.72	480 200 000	KOREA TREASURY BOND 1.750% 21-10/09/2026 FLAT	KRW	316 697	0.12
200 000	ONTARIO PROVINCE 4.650% 10-02/06/2041	CAD	140 324	0.05	70 000 000	KOREA TREASURY BOND 1.875% 21-10/03/2051 FLAT	KRW	36 710	0.01
200 000	QUEBEC PROVINCE 6.000% 98-01/10/2029	CAD	150 399	0.06	654 000 000	KOREA TREASURY BOND 2.000% 19-10/03/2049 FLAT	KRW	354 883	0.13
200 000	ROYAL BANK OF CANADA 1.750% 22-08/06/2029	EUR	186 790	0.07	180 000 000	KOREA TREASURY BOND 2.000% 21-10/06/2031 FLAT	KRW	112 476	0.04
100 000	WASTE CONNECTIONS 2.200% 21-15/01/2032	USD	75 943	0.03	394 500 000	KOREA TREASURY BOND 2.250% 15-10/12/2025	KRW	263 931	0.10
<i>France</i>			<b>3 884 793</b>	<b>1.48</b>	258 000 000	KOREA TREASURY BOND 2.375% 18-10/12/2028 FLAT	KRW	168 749	0.06
200 000	ACCOR 3.875% 24-11/03/2031	EUR	198 621	0.07	380 000 000	KOREA TREASURY BOND 2.375% 22-10/03/2027 FLAT	KRW	253 504	0.09
100 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	98 307	0.04	65 000 000	KOREA TREASURY BOND 2.500% 22-10/03/2052 FLAT	KRW	38 582	0.01
200 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	198 410	0.07	87 600 000	KOREA TREASURY BOND 2.625% 15-10/09/2035 FLAT	KRW	56 146	0.02
300 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	272 382	0.10	494 000 000	KOREA TREASURY BOND 2.625% 18-10/03/2048 FLAT	KRW	304 447	0.11
300 000	CAISSE FR DE FINANCEMENT 0.500% 21-01/10/2046	EUR	168 806	0.06	220 000 000	KOREA TREASURY BOND 3.000% 12-10/12/2042	KRW	143 813	0.05
200 000	CAISSE FR DE FINANCEMENT 1.875% 22-25/05/2034	EUR	176 044	0.07	217 600 000	KOREA TREASURY BOND 3.125% 22-10/09/2052 FLAT	KRW	146 235	0.05
100 000	CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028	EUR	99 077	0.04	115 000 000	KOREA TREASURY BOND 3.375% 22-10/06/2032 FLAT	KRW	78 463	0.03
100 000	CIE FIN FONCIER 1.250% 17-15/11/2032	EUR	85 364	0.03	227 000 000	KOREA TREASURY BOND 3.750% 13-10/12/2033 FLAT	KRW	159 609	0.06
500 000	CIE FIN FONCIER 3.375% 23-16/09/2031	EUR	504 652	0.19	201 000 000	KOREA TREASURY BOND 4.000% 11-10/12/2031 FLAT	KRW	142 829	0.05
50 000	CREDIT AGRICOLE SA 5.365% 24-11/03/2034	USD	45 994	0.02	<i>Spain</i>				
100 000	DEXIA CREDIT LOCAL 1.250% 14-26/11/2024	EUR	99 068	0.04	300 000	BANCO POPULAR ESPANOL 1.000% 15-07/04/2025	EUR	294 079	0.11
100 000	ENGIE 3.625% 24-06/03/2031	EUR	98 980	0.04	100 000	BANCO SANTANDER 5.500% 24-11/06/2029	GBP	117 966	0.04
100 000	ENGIE 3.875% 24-06/03/2036	EUR	98 577	0.04	100 000	CELLNEX FINANCE 3.625% 24-24/01/2029	EUR	99 157	0.04
75 000	ENGIE 5.250% 24-10/04/2029	USD	69 692	0.03	330 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	268 231	0.10
50 000	ENGIE 5.625% 24-10/04/2034	USD	46 297	0.02	173 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	170 716	0.06
15 000	ENGIE 5.875% 24-10/04/2054	USD	13 505	0.01	699 000	SPANISH GOVERNMENT 3.250% 24-30/04/2034	EUR	691 263	0.26
100 000	KLEPIERRE 3.875% 24-23/09/2033	EUR	97 587	0.04	210 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	223 455	0.08
200 000	LA BANQUE POSTALE H 0.010% 19-22/10/2029	EUR	169 239	0.06					
187 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	186 254	0.07					
1 100 000	SNCF MOBILITES 1.500% 17-02/02/2029	EUR	1 011 545	0.38					

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
360 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	424 735	0.16					
100 000	TELEFONICA EMIS 7.045% 06-20/06/2036	USD	101 520	0.04	50 000	IBM INT CAPITAL 5.300% 24-05/02/2054	USD	43 648	0.02
100 000	WERFEN SA/SPAIN 4.250% 24-03/05/2030	EUR	100 553	0.04	200 000	PEPSICO SINGAP 4.700% 24-16/02/2034	USD	181 831	0.07
	<i>Bahrain</i>		<i>2 281 035</i>	<i>0.85</i>	100 000	PFIZER INVESTMENT 5.340% 23-19/05/2063	USD	87 982	0.03
2 743 000	BAHRAIN 5.250% 21-25/01/2033	USD	2 281 035	0.85	80 000	SINGAPORE GOVERNMENT 1.625% 21-01/07/2031	SGD	49 580	0.02
	<i>Belgium</i>		<i>2 261 645</i>	<i>0.84</i>	190 000	SINGAPORE GOVERNMENT 2.125% 16-01/06/2026	SGD	127 595	0.05
1 060 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	751 776	0.28	70 000	SINGAPORE GOVERNMENT 2.250% 16-01/08/2036	SGD	43 535	0.02
480 000	EUROPEAN UNION 0.450% 21-04/07/2041	EUR	298 513	0.11	34 000	SINGAPORE GOVERNMENT 2.625% 22-01/08/2032	SGD	22 400	0.01
150 000	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	79 635	0.03	70 000	SINGAPORE GOVERNMENT 2.750% 12-01/04/2042	SGD	45 414	0.02
1 147 500	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	1 131 721	0.42	30 000	SINGAPORE GOVERNMENT 2.750% 13-01/09/2033	SGD	20 895	0.01
	<i>Indonesia</i>		<i>2 178 341</i>	<i>0.81</i>	140 000	SINGAPORE GOVERNMENT 2.750% 16-01/03/2046	SGD	90 712	0.03
200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	170 807	0.06	100 000	SINGAPORE GOVERNMENT 2.875% 10-01/09/2030	SGD	67 517	0.03
500 000	INDONESIA GOVERNMENT 2.850% 20-14/02/2030	USD	412 856	0.15	193 000	SINGAPORE GOVERNMENT 3.500% 07-01/03/2027	SGD	133 455	0.05
200 000	INDONESIA GOVERNMENT 5.450% 22-20/09/2052	USD	184 655	0.07		<i>Hungary</i>		<i>867 954</i>	<i>0.31</i>
800 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	46 721	0.02	250 000	HUNGARY 5.500% 24-26/03/2036	USD	224 224	0.08
2 040 000 000	INDONESIA GOVERNMENT 7.500% 16-15/08/2032	IDR	118 975	0.04	200 000	MVM ENERGETIKA 6.500% 24-13/03/2031	USD	187 230	0.07
2 050 000 000	INDONESIA GOVERNMENT 8.250% 15-15/05/2036	IDR	127 435	0.05	22 580 000	REPUBLIC OF HUNGARY 2.250% 20-20/04/2033	HUF	40 310	0.01
1 230 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	76 391	0.03	7 220 000	REPUBLIC OF HUNGARY 3.000% 18-27/10/2038	HUF	11 982	0.00
1 265 000 000	INDONESIA GOVERNMENT 8.375% 19-15/04/2039	IDR	80 227	0.03	18 830 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	38 897	0.01
1 830 000 000	INDONESIA GOVERNMENT 8.750% 13-15/02/2044	IDR	122 713	0.05	3 530 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	5 556	0.00
500 000	INDONESIA REPUBLIC 4.700% 24-10/02/2034	USD	450 198	0.17	400 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	236 996	0.09
500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	387 363	0.14	45 800 000	REPUBLIC OF HUNGARY 9.500% 23-21/10/2026	HUF	122 759	0.05
	<i>Hong Kong</i>		<i>2 074 411</i>	<i>0.76</i>		<i>Luxembourg</i>		<i>785 100</i>	<i>0.30</i>
600 000	CN CINDA 2020 I 3.000% 20-18/03/2027	USD	521 887	0.19	1 000 000	EIB 1.500% 17-02/03/2027	SEK	84 982	0.03
500 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	434 890	0.16	950 000	EIB 3.000% 19-25/11/2029	PLN	193 291	0.07
400 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	359 575	0.13	700 000	EUROPEAN INVT BK 1.000% 21-25/02/2028	PLN	138 313	0.05
50 000	HK GOVERNMENT BOND PRO 2.020% 19-07/03/2034	HKD	5 253	0.00	72 000	NESTLE FINANCE INTERNATIONAL 3.500% 23-17/01/2030	EUR	73 044	0.03
50 000	HK GOVERNMENT BOND PRO 2.130% 15-16/07/2030	HKD	5 589	0.00	100 000	PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036	EUR	99 480	0.04
700 000	HUARONG FINANCE 2019 3.375% 20-24/02/2030	USD	552 535	0.21	100 000	SES S.A 3.500% 22-14/01/2029	EUR	96 188	0.04
4 280 000	SHIMAO PROPERTY 5.200% 18-30/01/2025	USD	194 682	0.07	100 000	TRATON FINANCE LUXEMBOURG SA 3.750% 24-27/03/2027	EUR	99 802	0.04
	<i>Senegal</i>		<i>1 482 505</i>	<i>0.55</i>		<i>Chile</i>		<i>754 498</i>	<i>0.29</i>
1 900 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	1 482 505	0.55	200 000	CHILE 3.250% 21-21/09/2071	USD	115 605	0.04
	<i>Germany</i>		<i>1 091 170</i>	<i>0.41</i>	250 000	CHILE 4.000% 22-31/01/2052	USD	180 342	0.07
109 000	DT LUFTHANSA AG 4.000% 24-21/05/2030	EUR	108 699	0.04	300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	272 918	0.10
105 000	HEIDELBERG MATER 3.950% 24-19/07/2034	EUR	103 359	0.04	20 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	20 005	0.01
182 000	HOCHTIEF AKTIENG 4.250% 24-31/05/2030	EUR	182 928	0.07	20 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	18 751	0.01
100 000	NORDRHEIN-WEST 1.100% 19-13/03/2034	EUR	83 959	0.03	10 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	8 789	0.00
600 000	UNICREDIT 0.010% 20-24/06/2030	EUR	499 364	0.19	10 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	9 189	0.00
100 000	VONOVIA SE 5.500% 24-18/01/2036	GBP	112 861	0.04	45 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	43 759	0.02
	<i>Austria</i>		<i>1 076 486</i>	<i>0.40</i>	15 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	14 674	0.01
50 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	44 778	0.02	70 000 000	TESORERIA PESOS 6.200% 24-01/10/2040 FLAT	CLP	70 466	0.03
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	57 143	0.02		<i>Saudi Arabia</i>		<i>746 734</i>	<i>0.28</i>
320 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	316 315	0.12	300 000	SAUDI ARAB OIL 2.250% 20-24/11/2030	USD	236 004	0.09
600 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	658 250	0.24	200 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	164 217	0.06
					400 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	346 513	0.13

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ivory Coast</i>		<i>684 249</i>	<i>0.25</i>					
757 000	IVORY COAST - PDI 7.625% 24-30/01/2033	USD	684 249	0.25	50 000	REPUBLIC OF POLAND 1.000% 19-07/03/2029	EUR	45 515	0.02
	<i>Thailand</i>		<i>657 347</i>	<i>0.25</i>	50 000	REPUBLIC OF POLAND 3.375% 12-09/07/2024	EUR	49 925	0.02
2 290 000	THAILAND GOVERNMENT 1.000% 21-17/06/2027	THB	55 773	0.02	166 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	151 600	0.06
2 120 000	THAILAND GOVERNMENT 1.585% 20-17/12/2035	THB	47 509	0.02		<i>Czech Republic</i>		<i>338 615</i>	<i>0.12</i>
2 700 000	THAILAND GOVERNMENT 2.000% 21-17/12/2031	THB	65 683	0.02	1 400 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	46 898	0.02
2 430 000	THAILAND GOVERNMENT 2.875% 16-17/06/2046	THB	56 835	0.02	1 130 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	37 585	0.01
4 705 000	THAILAND GOVERNMENT 2.875% 18-17/12/2028	THB	121 469	0.05	1 200 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	39 875	0.01
1 850 000	THAILAND GOVERNMENT 3.300% 18-17/06/2038	THB	49 046	0.02	1 480 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	55 490	0.02
1 599 000	THAILAND GOVERNMENT 3.390% 22-17/06/2037	THB	42 757	0.02	1 200 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	47 616	0.02
1 500 000	THAILAND GOVERNMENT 3.600% 17-17/06/2067	THB	36 071	0.01	1 100 000	CZECH REPUBLIC 4.500% 23-11/11/2032	CZK	44 993	0.02
2 765 000	THAILAND GOVERNMENT 3.775% 12-25/06/2032	THB	75 933	0.03	150 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	6 315	0.00
3 020 000	THAILAND GOVERNMENT 4.000% 15-17/06/2066	THB	79 797	0.03	1 400 000	CZECH REPUBLIC 5.750% 23-29/03/2029	CZK	59 843	0.02
940 000	THAILAND GOVERNMENT 4.875% 09-22/06/2029	THB	26 474	0.01		<i>Supranational</i>		<i>287 193</i>	<i>0.10</i>
	<i>Israel</i>		<i>635 598</i>	<i>0.24</i>	250 000	EURO BK RECON&DV 5.680% 22-22/02/2027	PEN	60 944	0.02
267 000	ISRAEL FIXED 1.000% 19-31/03/2030 FLAT	ILS	54 157	0.02	4 100 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	226 249	0.08
108 000	ISRAEL FIXED 1.500% 20-31/05/2037 FLAT	ILS	16 693	0.01		<i>Australia</i>		<i>242 477</i>	<i>0.09</i>
368 000	ISRAEL FIXED 2.000% 16-31/03/2027 FLAT	ILS	85 934	0.03	150 000	AUSTRALIAN GOVERNMENT 1.750% 20-21/06/2051	AUD	51 730	0.02
335 000	ISRAEL FIXED 2.250% 18-28/09/2028 FLAT	ILS	77 096	0.03	140 000	AUSTRALIAN GOVERNMENT 3.000% 16-21/03/2047	AUD	66 938	0.02
280 000	ISRAEL FIXED 3.750% 17-31/03/2047 FLAT	ILS	54 668	0.02	230 000	AUSTRALIAN GOVERNMENT 3.250% 15-21/06/2039	AUD	123 809	0.05
100 000	ISRAEL FIXED 4.000% 24-30/03/2035 FLAT	ILS	22 985	0.01		<i>Colombia</i>		<i>237 700</i>	<i>0.09</i>
100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	88 411	0.03	317 000 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	63 154	0.02
300 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	235 654	0.09	355 000 000	COLOMBIA TES 6.250% 21-09/07/2036	COP	54 969	0.02
	<i>Switzerland</i>		<i>611 439</i>	<i>0.23</i>	400 000 000	COLOMBIA TES 7.000% 21-26/03/2031	COP	75 356	0.03
510 000	SWISS (GOVERNMENT) 1.500% 12-30/04/2042	CHF	611 439	0.23	237 400 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	44 221	0.02
	<i>Portugal</i>		<i>609 238</i>	<i>0.23</i>		<i>Denmark</i>		<i>199 215</i>	<i>0.07</i>
550 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	474 969	0.18	200 000	NOVO NORDISK A/S 3.125% 24-21/01/2029	EUR	199 215	0.07
90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	69 882	0.03		<i>Venezuela</i>		<i>196 526</i>	<i>0.07</i>
60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	64 387	0.02	200 000	CORP ANDINA FOM 1.125% 18-13/02/2025	EUR	196 526	0.07
	<i>Egypt</i>		<i>552 368</i>	<i>0.21</i>		<i>Malaysia</i>		<i>131 332</i>	<i>0.05</i>
800 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	552 368	0.21	134 000	PETRONAS 7.625% 96 -15/10/2026	USD	131 332	0.05
	<i>Sweden</i>		<i>544 186</i>	<i>0.21</i>		<i>Ireland</i>		<i>129 403</i>	<i>0.05</i>
100 000	MOLNLYCKE HOLDING 4.250% 24-11/06/2034	EUR	99 878	0.04	50 000	SMURFIT KAPPA 5.438% 24-03/04/2034	USD	46 070	0.02
5 020 000	SWEDISH GOVERNMENT 2.250% 12-01/06/2032	SEK	444 308	0.17	20 000	SMURFIT KAPPA 5.777% 24-03/04/2054	USD	18 390	0.01
	<i>Finland</i>		<i>535 930</i>	<i>0.20</i>	70 000	TRANE TECH 5.100% 24-13/06/2034	USD	64 943	0.02
640 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	535 930	0.20		<i>Uruguay</i>		<i>75 423</i>	<i>0.03</i>
	<i>Philippines</i>		<i>467 130</i>	<i>0.18</i>	83 078	URUGUAY 4.375% 19-23/01/2031	USD	75 423	0.03
220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	179 341	0.07		<i>Russia</i>		<i>7 200</i>	<i>0.00</i>
300 000	PHILIPPINES GOVERNMENT 5.609% 22-13/04/2033	USD	287 789	0.11	2 560 000	RUSSIA-OFZ 6.900% 18-31/12/2049	RUB	7 200	0.00
	<i>Poland</i>		<i>395 796</i>	<i>0.15</i>		<b>Floating rate bonds</b>		<b>11 865 747</b>	<b>4.39</b>
519 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	91 664	0.03		<i>Belgium</i>		<i>5 502 621</i>	<i>2.04</i>
235 000	POLAND GOVERNMENT BOND 2.500% 15-25/07/2026	PLN	51 801	0.02	5 800 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	5 502 621	2.04
30 000	POLAND GOVERNMENT BOND 4.000% 17-25/04/2047	PLN	5 291	0.00		<i>United States of America</i>		<i>1 969 625</i>	<i>0.73</i>
					300 000	BANK OF AMERICA CORPORATION 23-25/04/2029 FRN	USD	279 077	0.10
					100 000	BANK OF AMERICA CORPORATION 24-23/01/2035 FRN	USD	93 107	0.03
					120 000	BANK OF NY MELLO 22-13/06/2033 FRN	USD	104 521	0.04
					100 000	CAPITAL ONE FINANCIAL 24-01/02/2035 FRN	USD	93 850	0.03

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# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	G2SF 5.5 7/23 5.500% 23-31/12/2063	USD	370 273	0.14
500 000	G2SF 6 7/23 6.000% 23-31/12/2063	USD	468 464	0.17
300 000	G2SF 6.5 7/23 6.500% 23-31/12/2063	USD	283 904	0.11
Other transferable securities			175 927	0.07
<b>Bonds</b>			<b>175 927</b>	<b>0.07</b>
<i>China</i>			<i>175 927</i>	<i>0.07</i>
4 190 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	175 927	0.07
Money Market Instruments			196 925	0.07
<i>France</i>			<i>196 925</i>	<i>0.07</i>
200 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	196 925	0.07
Shares/Units in investment funds			21 298 145	7.90
<i>Luxembourg</i>			<i>20 741 490</i>	<i>7.69</i>
14 199.64	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	16 668 732	6.18
41.11	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	4 072 758	1.51
<i>France</i>			<i>556 655</i>	<i>0.21</i>
54.22	BNP PARIBAS INVEST 3 MOIS - X DIS	EUR	556 655	0.21
<b>Total securities portfolio</b>			<b>278 591 547</b>	<b>103.49</b>



# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>6 267 448</b>	<b>1.30</b>					
<i>Japan</i>									
240 027	DMG MORI CO LTD	JPY	6 267 448	1.30					
<b>Convertible bonds</b>			<b>470 259 675</b>	<b>97.48</b>					
<i>United States of America</i>									
4 000 000	3D SYSTEMS CORP 0.000% 21-15/11/2026 CV	USD	3 193 684	0.66	3 500 000	IAC FINANCECO 2 0.875% 19-15/06/2026 CV	USD	3 160 756	0.66
6 000 000	AIRBNB INC 0.000% 21-15/03/2026 CV	USD	5 497 644	1.14	1 000 000	INSMED INC 0.750% 21-01/06/2028 CV	USD	2 121 340	0.44
10 700 000	AKAMAI TECHNOLOGIES 0.125% 18-01/05/2025 CV	USD	11 230 292	2.33	1 975 000	INSMED INC 1.750% 18-15/01/2025 CV	USD	3 379 363	0.70
3 500 000	ALNYLAM PHARMACE 1.000% 22-15/09/2027 CV	USD	3 785 530	0.78	4 000 000	INSULET CORP 0.375% 19-01/09/2026 CV	USD	4 389 440	0.91
5 000 000	AMERICAN AIRLINE 6.500% 20-01/07/2025 CV	USD	5 169 300	1.07	3 000 000	INTEGRA LIFESCI 0.500% 20-15/08/2025 CV	USD	2 831 283	0.59
7 500 000	AMERICAN WATER 3.625% 23-15/06/2026 CV	USD	7 344 495	1.52	2 500 000	IONIS PHARMACEUT 1.750% 23-15/06/2028 CV	USD	2 746 700	0.57
2 400 000	AXON ENTERPRISE 0.500% 22-15/12/2027 CV	USD	3 293 328	0.68	1 750 000	IRHYTHM TECHNOLO 1.500% 24-01/09/2029 CV	USD	1 743 826	0.36
5 000 000	BENTLEY SYSTEMS 0.125% 21-15/01/2026 CV	USD	4 933 950	1.02	2 200 000	JP MORGAN CHASE FIN 0.000% 22-29/04/2025 CV	EUR	2 858 917	0.59
2 500 000	BENTLEY SYSTEMS 0.375% 21-01/07/2027 CV	USD	2 225 235	0.46	2 500 000	LUMENTUM HOLDING 0.500% 19-15/12/2026 CV	USD	2 254 975	0.47
4 000 000	BILL.COM 0.000% 20-01/12/2025 CV	USD	3 709 260	0.77	4 000 000	LUMENTUM HOLDINGS 1.500% 23-15/12/2029 CV	USD	3 856 116	0.80
2 500 000	BIOMARIN PHARM 1.250% 20-15/05/2027 CV	USD	2 391 473	0.50	4 000 000	MARRIOTT VACATIO 0.000% 21-15/01/2026 CV	USD	3 673 668	0.76
1 500 000	BLOOM ENERGY 3.000% 23-01/06/2028 CV	USD	1 445 031	0.30	1 250 000	MERIT MEDICAL SY 3.000% 23-01/02/2029 CV	USD	1 458 563	0.30
1 500 000	BOOKING HOLDINGS INC 0.750% 20-01/05/2025 CV	USD	3 162 225	0.66	1 000 000	MERITAGE HOMES 1.750% 24-15/05/2028 CV	USD	997 367	0.21
2 000 000	BOX INC 0.000% 21-15/01/2026 CV	USD	2 279 320	0.47	1 250 000	MICROCHIP TECHNOLOGY 0.750% 24-01/06/2030 CV	USD	1 263 850	0.26
2 500 000	BRIDGEBIO PHARMA 2.250% 21-01/02/2029 CV	USD	2 004 665	0.42	2 000 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	5 274 080	1.09
2 000 000	CLOUDFLARE 0.000% 21-15/08/2026 CV	USD	1 818 074	0.38	4 000 000	MIDDLEBY CORP 1.000% 20-01/09/2025 CV	USD	4 264 280	0.88
7 000 000	CMS ENERGY 3.375% 23-01/05/2028 CV	USD	6 833 197	1.42	4 000 000	MONGODB INC 0.250% 20-15/01/2026 CV	USD	5 280 640	1.09
5 000 000	COINBASE GLOBAL 0.250% 24-01/04/2030 CV	USD	4 815 855	1.00	5 000 000	NCL CORP 1.125% 21-15/02/2027 CV	USD	4 605 585	0.95
1 250 000	CYTOKINETICS INC 3.500% 22-01/07/2027 CV	USD	1 630 988	0.34	2 667 000	NEXTERA ENERGY CAPITAL HOLDINGS 3.000% 24-01/03/2027 CV	USD	3 036 646	0.63
4 500 000	DATADOG INC 0.125% 20-15/06/2025 CV	USD	6 500 025	1.35	2 000 000	NUTANIX INC 0.250% 21-01/10/2027 CV	USD	2 336 100	0.48
4 000 000	DEXCOM INC 0.250% 20-15/11/2025 CV	USD	3 999 740	0.83	2 000 000	OKTA INC 0.125% 19-01/09/2025 CV	USD	1 886 382	0.39
6 000 000	DIGITALOCEAN HOLDING 0.000% 21-01/12/2026 CV	USD	5 059 998	1.05	2 143 000	OKTA INC 0.375% 20-15/06/2026 CV	USD	1 944 333	0.40
3 750 000	DROPBOX 0.000% 21-01/03/2028 CV	USD	3 406 151	0.71	5 000 000	ON SEMICONDUCTOR 0.000% 21-01/05/2027 CV	USD	7 023 850	1.46
15 000 000	DUKE ENERGY CORPORATION 4.125% 23-15/04/2026 CV	USD	14 923 560	3.09	1 136 000	ON SEMICONDUCTOR 0.500% 23-01/03/2029 CV	USD	1 091 179	0.23
8 000 000	ENPHASE ENERGY 0.000% 21-01/03/2026 CV	USD	7 239 696	1.50	4 000 000	ORMAT TECH 2.500% 22-15/07/2027 CV	USD	3 938 888	0.82
2 000 000	ENVESTNET INC 2.625% 22-01/12/2027 CV	USD	2 138 880	0.44	750 000	PAGERDUTY INC 1.500% 23-15/10/2028 CV	USD	802 253	0.17
2 500 000	ETSY INC 0.125% 19-01/10/2026 CV	USD	2 466 840	0.51	4 500 000	PEGASYSYSTEMS INC 0.750% 20-01/03/2025 CV	USD	4 321 697	0.90
3 000 000	ETSY INC 0.250% 21-15/06/2028 CV	USD	2 359 788	0.49	2 000 000	POST HOLDINGS IN 2.500% 22-15/08/2027 CV	USD	2 194 120	0.45
3 000 000	EURONET WORLDWID 0.750% 19-15/03/2049 CV	USD	2 894 412	0.60	2 500 000	REPLIGEN CORP 1.000% 23-15/12/2028 CV	USD	2 357 633	0.49
2 000 000	EVERBRIDGE INC 0.125% 19-15/12/2024 CV	USD	1 969 860	0.41	800 000	REXFORD INDUSTRIAL REALTY 4.125% 24-15/03/2029 CV	USD	778 488	0.16
5 000 000	EXACT SCIENCES 0.375% 20-01/03/2028 CV	USD	4 068 890	0.84	3 500 000	SAREPTA THERAPEU 1.250% 22-15/09/2027 CV	USD	4 488 645	0.93
2 000 000	EXACT SCIENCES 1.000% 18-15/01/2025 CV	USD	1 919 220	0.40	2 500 000	SNAP INC 0.000% 21-01/05/2027 CV	USD	2 080 815	0.43
4 000 000	EXPEDIA GRP INC 0.000% 21-15/02/2026 CV	USD	3 670 800	0.76	3 500 000	SOFI TECHNOLOGIE 1.250% 24-15/03/2029 CV	USD	3 248 777	0.67
2 000 000	FEDERAL RLTY OP 3.250% 24-15/01/2029 CV	USD	1 915 256	0.40	5 000 000	SOUTHWEST AIR 1.250% 20-01/05/2025 CV	USD	4 999 295	1.04
8 000 000	FORD MOTOR CO 0.000% 21-15/03/2026 CV	USD	8 042 480	1.67	2 500 000	SQUARE INC 0.125% 20-01/03/2025 CV	USD	2 407 565	0.50
5 000 000	GLOBAL PAY INC 1.500% 24-01/03/2031 CV	USD	4 576 610	0.95	3 600 000	TYLER TECHNOLOG 0.250% 21-15/03/2026 CV	USD	3 942 864	0.82
5 000 000	HAEMONETICS CORP 0.000% 21-01/03/2026 CV	USD	4 506 635	0.93	6 000 000	UBER TECHNOLOGIE 0.875% 23-01/12/2028 CV	USD	7 148 880	1.48
2 000 000	HAT HOLDINGS I 3.750% 23-15/08/2028 CV	USD	2 473 720	0.51	3 000 000	UGI CORPORATION 5.000% 24-01/06/2028 CV	USD	2 974 053	0.62
					5 000 000	UNITY SOFTWARE I 0.000% 21-15/11/2026 CV	USD	4 302 980	0.89
					3 000 000	VAIL RESORTS 0.000% 20-01/01/2026 CV	USD	2 721 051	0.56
					2 500 000	VISHAY INTERTECH 2.250% 23-15/09/2030 CV	USD	2 349 385	0.49
					4 000 000	WAYFAIR INC 0.625% 20-01/10/2025 CV	USD	3 738 900	0.78
					5 000 000	WELLTOWER OP LLC 2.750% 23-15/05/2028 CV	USD	5 917 800	1.23
					4 500 000	WESTERN DIGITAL 3.000% 23-15/11/2028 CV	USD	7 172 280	1.49

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# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	WOLFSPEED INC 1.875% 22-01/12/2029 CV	USD	1 386 560	0.29					
1 000 000	WORKIVA INC 1.250% 23-15/08/2028 CV	USD	885 534	0.18					
6 000 000	ZSCALER INC 0.125% 20-01/07/2025 CV	USD	8 086 500	1.68					
	<b>France</b>		<b>23 467 361</b>	<b>4.86</b>					
1 400 000	BNP PARIBAS 0.000% 22-13/05/2025 CV	EUR	1 818 515	0.38					
19 877	EDENRED 0.000% 21-14/06/2028 CV	EUR	1 253 095	0.26					
1 700 000	ELIS SA 2.250% 22-22/09/2029 CV	EUR	2 469 523	0.51					
14 690	SAFRAN SA 0.000% 21-01/04/2028 CV	EUR	3 317 908	0.69					
10 779	SCHNEIDER 0.000% 20-15/06/2026 CV FLAT	EUR	2 622 982	0.54					
5 600 000	SCHNEIDER ELECTRIC SE 1.625% 24-28/06/2031 CV	EUR	5 994 298	1.24					
1 800 000	SCHNEIDER ELECTRIC SE 1.970% 23-27/11/2030 CV	EUR	2 333 905	0.48					
1 800 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	2 220 664	0.46					
1 400 000	UBISOFT ENTERTAINMENT 2.375% 22-15/11/2028 CV	EUR	1 436 471	0.30					
	<b>South Korea</b>		<b>21 649 949</b>	<b>4.48</b>					
900 000	LG CHEM LTD 1.250% 23-18/07/2028 CV	USD	854 550	0.18					
2 700 000	LG CHEM LTD 1.600% 23-18/07/2030 CV	USD	2 392 200	0.50					
9 000 000	SK HYNIX INC 1.750% 23-11/04/2030 CV	USD	18 403 199	3.80					
	<b>Japan</b>		<b>21 203 551</b>	<b>4.39</b>					
290 000 000	IBIDEN CO LTD 0.000% 24-14/03/2031 CV	JPY	1 936 524	0.40					
580 000 000	JFE HOLDINGS 0.000% 23-28/09/2028 CV	JPY	3 759 003	0.78					
160 000 000	KANSAI PAINT 0.000% 24-07/03/2031 CV	JPY	1 067 751	0.22					
280 000 000	KANSAI PAINT 0.000% 24-08/03/2029 CV	JPY	1 890 200	0.39					
240 000 000	NIPRO CORP 0.000% 21-25/09/2026 CV	JPY	1 543 364	0.32					
300 000 000	NTN CORP 0.000% -19/12/2025 CV	JPY	1 969 489	0.41					
200 000 000	PARK24 CO LTD 0.000% 23-24/02/2028 CV	JPY	1 157 789	0.24					
300 000 000	ROHM COMPANY LTD 0.000% 19-05/12/2024 CV	JPY	1 852 723	0.38					
670 000 000	TOKYU CORP 0.000% 23-29/09/2028 CV	JPY	4 280 570	0.89					
270 000 000	TORIDOLL CORP 0.000% 24-20/06/2031 CV	JPY	1 746 138	0.36					
	<b>India</b>		<b>11 876 500</b>	<b>2.46</b>					
5 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	11 876 500	2.46					
	<b>Germany</b>		<b>8 320 825</b>	<b>1.72</b>					
2 700 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	2 510 306	0.52					
2 100 000	LEG IMMOBILIEN SE 0.400% 20-30/06/2028 CV	EUR	1 937 043	0.40					
3 300 000	RAG STIFTUNG 1.875% 22-16/11/2029 CV	EUR	3 873 476	0.80					
	<b>Jersey Island</b>		<b>8 007 461</b>	<b>1.66</b>					
5 500 000	GS FIN C INTERNATIONAL 0.000% 24-10/05/2027 CV	USD	5 268 560	1.09					
3 000 000	NOVOCURE LTD 0.000% 20-01/11/2025 CV	USD	2 738 901	0.57					
	<b>Hong Kong</b>		<b>7 827 073</b>	<b>1.62</b>					
4 500 000	ANLLIAN CAPITAL 0.000% 20-05/02/2025 CV	EUR	4 769 823	0.99					
2 500 000	BOSIDENG INTERNATIONAL 1.000% 19-17/12/2024 CV	USD	3 057 250	0.63					
	<b>Italy</b>		<b>6 110 287</b>	<b>1.26</b>					
2 700 000	ENI SPA 2.950% 23-14/09/2030 CV	EUR	2 957 474	0.61					
2 100 000	SAIPEM SPA 2.875% 23-11/09/2029 CV	EUR	3 152 813	0.65					
	<b>Switzerland</b>		<b>5 680 250</b>	<b>1.18</b>					
3 200 000	STMICROELECTRONICS 0.000% 20-04/08/2025 CV	USD	3 353 024	0.70					
2 200 000	STMICROELECTRONICS 0.000% 20-04/08/2027 CV	USD	2 327 226	0.48					
	<b>Cayman Islands</b>		<b>5 549 981</b>	<b>1.15</b>					
16 000 000	CATHAY PAC FIN 2.750% 21-05/02/2026 CV	HKD	2 135 856	0.44					
2 500 000	SEAGATE HDD CAYM 3.500% 23-01/06/2025 CV	USD	3 414 125	0.71					
	<b>China</b>		<b>5 092 663</b>	<b>1.06</b>					
2 308 000	JD.COM INC 0.250% 24-01/06/2029 CV	USD	2 147 065	0.45					
3 000 000	PINDUODUO INC 0.000% 20-01/12/2025 CV	USD	2 945 598	0.61					
	<b>Ireland</b>		<b>5 067 646</b>	<b>1.05</b>					
2 000 000	JAZZ INVT I LIMITED 1.500% 17-15/08/2024 CV	USD	1 986 791	0.41					
3 200 000	JAZZ INVT I LIMITED 2.000% 20-15/06/2028 CV	USD	3 080 855	0.64					
	<b>Spain</b>		<b>4 128 934</b>	<b>0.86</b>					
3 800 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	4 128 934	0.86					
	<b>New Zealand</b>		<b>3 955 196</b>	<b>0.82</b>					
3 786 000	XERO INVESTMENTS LTD 1.625% 24-12/06/2031 CV	USD	3 955 196	0.82					
	<b>Singapore</b>		<b>3 888 080</b>	<b>0.81</b>					
4 000 000	SINGAPORE AIR 1.625% 20-03/12/2025 CV	SGD	3 888 080	0.81					
	<b>The Netherlands</b>		<b>3 838 738</b>	<b>0.79</b>					
1 800 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	1 660 914	0.34					
2 200 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	2 177 824	0.45					
	<b>Canada</b>		<b>3 709 068</b>	<b>0.77</b>					
4 000 000	SHOPIFY INC 0.125% 20-01/11/2025 CV	USD	3 709 068	0.77					
	<b>Denmark</b>		<b>2 207 052</b>	<b>0.46</b>					
2 000 000	ASCENDIS PHARMA 2.250% 22-01/04/2028 CV	USD	2 207 052	0.46					
	<b>Bermuda</b>		<b>1 037 251</b>	<b>0.22</b>					
1 000 000	KOSMOS ENERGY 3.125% 24-15/03/2030 CV	USD	1 037 251	0.22					
	<b>Macao</b>		<b>1 021 500</b>	<b>0.21</b>					
1 000 000	WYNN MACAU LTD 4.500% 23-07/03/2029 CV	USD	1 021 500	0.21					
	<b>Other transferable securities</b>		<b>181 126</b>	<b>0.04</b>					
	<b>Convertible bonds</b>		<b>181 126</b>	<b>0.04</b>					
	<b>Luxembourg</b>		<b>181 126</b>	<b>0.04</b>					
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	181 126	0.04					
	<b>Total securities portfolio</b>		<b>476 708 249</b>	<b>98.82</b>					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

*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									
<b>Bonds</b>			<b>155 534 196</b>	<b>65.00</b>					
<i>United States of America</i>									
			<i>35 381 068</i>	<i>14.80</i>					
300 000	AT&T INC 0.250% 19-04/03/2026	EUR	284 267	0.12	167 000	GENERAL MOTORS FINANCE 4.500% 23-22/11/2027	EUR	170 849	0.07
137 000	BMW US CAPITAL LLC 3.000% 24-02/11/2027	EUR	135 353	0.06	1 937 374	GNR 2013-170 IG 5.500% 13-16/11/2043	USD	292 608	0.12
514 000	BOOKING HOLDINGS INC 4.000% 24-01/03/2044	EUR	499 535	0.21	4 444 816	GNR 2015-53 IA 4.500% 15-20/04/2045	USD	874 489	0.37
100 000	COCA-COLA CO/THE 3.500% 24-14/05/2044	EUR	96 290	0.04	1 184 592	GNR 2017-26 MI 5.000% 17-20/11/2039	USD	215 354	0.09
2 119 011	FHR 4122 PI 4.500% 12-15/02/2042	USD	155 641	0.07	2 286 097	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	395 283	0.17
1 556 220	FHR 4317 TI 4.500% 14-15/12/2042	USD	248 777	0.10	122 026	GNR 2017-79 IB 5.500% 17-20/05/2047	USD	20 316	0.01
2 408 692	FHR 4648 KI 4.500% 17-15/08/2044	USD	441 105	0.18	3 015 612	GNR 2019-159 HI 3.500% 19-20/12/2049	USD	474 310	0.20
1 467 023	FHR 5038 PI 2.000% 20-25/11/2050	USD	168 665	0.07	514 391	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	65 115	0.03
1 165 742	FHR 5050 IP 3.000% 20-25/10/2050	USD	175 881	0.07	363 569	GNR 2020-129 IE 2.500% 20-20/09/2050	USD	46 003	0.02
4 354 245	FHR 5053 MI 2.000% 20-25/12/2050	USD	538 557	0.22	1 545 800	GNR 2020-160 IY 2.500% 20-20/10/2050	USD	188 813	0.08
2 960 322	FHR 5064 NI 2.000% 20-25/06/2050	USD	279 667	0.12	2 247 102	GNR 2020-160 YI 2.500% 20-20/10/2050	USD	278 815	0.12
396 892	FHR 5065 NI 2.500% 20-25/01/2051	USD	58 781	0.02	2 155 074	GNR 2020-7 CI 3.500% 20-20/01/2050	USD	427 576	0.18
624 228	FHR 5072 IQ 3.500% 21-25/10/2050	USD	99 294	0.04	1 197 248	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	125 405	0.05
2 984 001	FHR 5145 HI 3.000% 21-25/09/2051	USD	468 447	0.20	63 937	GNR 2021-107 IH 3.000% 21-20/02/2050	USD	15 075	0.01
4 433 237	FHR 5163 JI 4.000% 21-25/09/2051	USD	825 736	0.34	4 560 001	GNR 2021-140 IH 2.500% 21-20/08/2051	USD	584 627	0.24
2 558 191	FHS 304 C19 5.000% 13-15/06/2042	USD	462 109	0.19	4 444 863	GNR 2021-154 BI 4.500% 21-20/09/2051	USD	929 492	0.39
1 140 286	FHS 365 C50 4.500% 19-15/05/2049	USD	204 736	0.09	5 243 392	GNR 2021-158 AI 4.500% 21-20/12/2047	USD	1 068 933	0.45
3 972 931	FHS 380 C5 3.500% 22-25/01/2050	USD	710 142	0.30	1 399 282	GNR 2021-158 NI 3.000% 21-20/09/2051	USD	194 653	0.08
1 336 646	FHS 386 C3 2.500% 22-15/03/2052	USD	200 095	0.08	4 909 368	GNR 2021-179 HI 3.500% 21-20/10/2051	USD	906 017	0.38
4 627 949	FHS 397 C52 5.000% 23-25/01/2053	USD	1 018 602	0.43	2 423 647	GNR 2021-188 IW 3.000% 21-20/10/2051	USD	341 561	0.14
4 326 842	FNR 2018-10 IO 4.000% 18-25/02/2048	USD	873 362	0.36	2 786 836	GNR 2021-197 IB 3.500% 21-20/11/2051	USD	468 906	0.20
1 588 280	FNR 2018-24 IC 4.500% 18-25/04/2048	USD	337 144	0.14	5 529 558	GNR 2021-24 TI 2.000% 21-20/02/2051	USD	651 990	0.27
614 369	FNR 2020-100 BI 2.000% 20-25/01/2051	USD	75 306	0.03	1 489 207	GNR 2021-57 IB 2.500% 21-20/02/2051	USD	187 945	0.08
5 718 522	FNR 2020-62 AI 2.500% 20-25/09/2050	USD	855 222	0.36	10 604 489	GNR 2021-57 IN 2.000% 21-20/02/2051	USD	1 121 746	0.47
4 276 618	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	534 502	0.22	4 944 389	GNR 2021-7 AI 2.000% 21-20/01/2051	USD	520 804	0.22
2 883 524	FNR 2020-62 IO 2.500% 20-25/09/2050	USD	422 971	0.18	2 332 702	GNR 2022-159 IG 3.500% 22-20/02/2052	USD	383 941	0.16
408 650	FNR 2020-68 QI 3.000% 20-25/10/2050	USD	71 992	0.03	2 948 611	GNR 2022-18 CI 3.000% 22-20/01/2052	USD	445 063	0.19
3 567 455	FNR 2020-73 KI 3.000% 20-25/10/2050	USD	614 098	0.26	3 108 617	GNR 2024-13 IA 3.000% 24-20/05/2051	USD	459 208	0.19
4 324 679	FNR 2020-75 BI 2.000% 20-25/11/2050	USD	537 644	0.22	400 000	HONEYWELL INTERNATIONAL 3.750% 24-01/03/2036	EUR	392 034	0.16
4 179 726	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	486 981	0.20	174 000	IBM CORPORATION 3.375% 23-06/02/2027	EUR	173 664	0.07
5 435 449	FNR 2020-80 IO 3.500% 20-25/11/2050	USD	952 085	0.40	300 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	306 801	0.13
665 290	FNR 2021-10 BI 2.000% 21-25/03/2051	USD	82 355	0.03	100 000	JOHNSON & JOHNSON 3.550% 24-01/06/2044	EUR	98 721	0.04
4 066 368	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	495 515	0.21	118 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	117 710	0.05
3 759 793	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	474 574	0.20	100 000	NETFLIX INC 4.625% 18-15/05/2029	EUR	104 389	0.04
4 435 922	FNR 2021-3 QI 2.500% 21-25/02/2051	USD	662 688	0.28	141 000	TOYOTA MOTOR CREDIT 4.050% 23-13/09/2029	EUR	144 469	0.06
3 699 788	FNR 2022-37 LI 5.000% 22-25/07/2052	USD	524 754	0.22	200 000	VERIZON COMMUNICATIONS INC 3.500% 24-28/06/2032	EUR	197 427	0.08
1 893 568	FNR 2022-4 HI 2.500% 22-25/02/2052	USD	282 423	0.12	<i>Germany</i>				
257 546	FNR 2022-7 GI 3.000% 22-25/07/2050	USD	38 843	0.02	17 410 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 24-19/03/2026	EUR	17 291 264	7.23
4 438 272	FNR 2022-78 IC 4.500% 22-25/03/2048	USD	798 910	0.33	12 210 000	BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-12/12/2025	EUR	12 224 164	5.12
1 237 626	FNS 413 C39 4.500% 12-25/04/2041	USD	230 666	0.10	1 262 310	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	1 231 564	0.51
3 721 570	FNS 422 C10 3.500% 16-25/12/2045	USD	690 387	0.29	100 000	DT LUFTHANSA AG 2.875% 21-01/02/2025	EUR	99 243	0.04
6 207 150	FNS 422 C12 4.000% 16-25/12/2045	USD	1 149 286	0.48	200 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	194 347	0.08
1 534 425	FNS 422 C9 3.000% 16-25/12/2045	USD	183 129	0.08	109 000	DT LUFTHANSA AG 4.000% 24-21/05/2030	EUR	108 699	0.05
2 598 975	FNS 426 C57 3.000% 22-25/03/2052	USD	421 753	0.18	162 000	METRO 4.625% 24-07/03/2029	EUR	164 674	0.07
2 796 135	FNS 434 C25 5.000% 23-25/06/2053	USD	658 915	0.28	100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	102 619	0.04
5 139 215	FNS 434 C37 4.000% 23-25/06/2053	USD	1 051 675	0.44	<i>Mexico</i>				
278 000	FORD MOTOR CREDIT 4.165% 24-21/11/2028	EUR	277 529	0.12	427 000 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	18 723 445	7.83
200 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	201 221	0.08	<i>Brazil</i>				
244 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	250 021	0.10	106 000 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	15 651 983	6.55
300 000	GENERAL ELECTRIC CO 0.875% 17-17/05/2025	EUR	292 392	0.12	<i>Japan</i>				
200 000	GENERAL MILLS INC 0.125% 21-15/11/2025	EUR	190 485	0.08	117 000	ASAHI GROUP 3.464% 24-16/04/2032	EUR	115 390	0.05
200 000	GENERAL MOTORS FINANCE 3.900% 24-12/01/2028	EUR	200 448	0.08	2 028 050 000	JAPAN GOVERNMENT 30-YR 1.800% 23-20/09/2053	JPY	10 875 017	4.55
					300 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	288 557	0.12

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>8 958 107</i>	<i>3.74</i>		<i>Senegal</i>		<i>1 209 412</i>	<i>0.51</i>
100 000	AEROPORTI ROMA 4.875% 23-10/07/2033	EUR	104 500	0.04	1 550 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	1 209 412	0.51
100 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	103 822	0.04		<i>Bahrain</i>		<i>881 479</i>	<i>0.37</i>
8 600 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	8 518 558	3.56	1 060 000	BAHRAIN 5.250% 21-25/01/2033	USD	881 479	0.37
100 000	SNAM 3.375% 24-19/02/2028	EUR	99 014	0.04		<i>Colombia</i>		<i>651 243</i>	<i>0.27</i>
131 000	SNAM 4.000% 23-27/11/2029	EUR	132 213	0.06	910 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	651 243	0.27
	<i>South Africa</i>		<i>8 338 694</i>	<i>3.48</i>		<i>Ireland</i>		<i>597 101</i>	<i>0.25</i>
187 172 883	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	8 338 694	3.48	100 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	98 531	0.04
	<i>Peru</i>		<i>5 513 318</i>	<i>2.30</i>	116 000	CA AUTO BANK 3.750% 24-12/04/2027	EUR	115 532	0.05
22 080 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	5 513 318	2.30	100 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	99 331	0.04
	<i>Romania</i>		<i>5 194 148</i>	<i>2.17</i>	100 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	85 069	0.04
26 070 000	ROMANIA 6.700% 22-25/02/2032	RON	5 194 148	2.17	200 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	198 638	0.08
	<i>The Netherlands</i>		<i>4 378 037</i>	<i>1.82</i>		<i>Sweden</i>		<i>573 306</i>	<i>0.24</i>
100 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	98 866	0.04	200 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	172 453	0.07
200 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	201 101	0.08	300 000	MOLNLYCKE HOLDING 4.250% 24-11/06/2034	EUR	299 635	0.13
200 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	186 628	0.08	100 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	101 218	0.04
122 000	HEIMSTADEN BOSTA 0.250% 21-13/10/2024	EUR	119 239	0.05		<i>Serbia</i>		<i>529 858</i>	<i>0.22</i>
100 000	HM FINANCE 4.875% 23-25/10/2031	EUR	104 542	0.04	560 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	529 858	0.22
2 320 000	ING GROEP NV 6.500% 15-29/12/2049	USD	2 152 559	0.90		<i>Dominican Republic</i>		<i>460 258</i>	<i>0.19</i>
100 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	101 604	0.04	550 000	DOMINICAN REPUBLIC 4.875% 20-23/09/2032	USD	460 258	0.19
291 000	KONINKLIJKE PHIL 3.750% 24-31/05/2032	EUR	288 671	0.12		<i>Ivory Coast</i>		<i>444 538</i>	<i>0.19</i>
200 000	SAIPEM FIN INTERNATIONAL 4.875% 24-30/05/2030	EUR	199 264	0.08	530 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	444 538	0.19
200 000	SIEMENS FINANCE 3.375% 24-22/02/2037	EUR	194 327	0.08		<i>Denmark</i>		<i>434 666</i>	<i>0.18</i>
100 000	STELLANTIS NV 3.750% 24-19/03/2036	EUR	96 238	0.04	100 000	CARLSBERG BREW 4.000% 23-05/10/2028	EUR	101 436	0.04
259 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	263 198	0.11	200 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	199 924	0.08
116 000	SWISSCOM FINANCE 3.875% 24-29/05/2044	EUR	114 432	0.05	134 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	133 306	0.06
157 000	TOYOTA MOTOR FINANCE 3.500% 23-13/01/2028	EUR	157 265	0.07		<i>Belgium</i>		<i>421 392</i>	<i>0.17</i>
100 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	100 103	0.04	100 000	AB INBEV SA/NV 3.750% 24-22/03/2037	EUR	99 202	0.04
	<i>United Kingdom</i>		<i>1 617 805</i>	<i>0.67</i>	124 000	AB INBEV SA/NV 3.950% 24-22/03/2044	EUR	121 353	0.05
131 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	133 514	0.06	200 000	BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029	EUR	200 837	0.08
120 000	EASYJET PLC 3.750% 24-20/03/2031	EUR	117 724	0.05		<i>Egypt</i>		<i>379 753</i>	<i>0.16</i>
100 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	97 200	0.04	550 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	379 753	0.16
500 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	490 288	0.20		<i>Finland</i>		<i>313 809</i>	<i>0.13</i>
300 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	273 790	0.11	313 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	313 809	0.13
300 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	301 963	0.13		<i>Australia</i>		<i>200 417</i>	<i>0.08</i>
200 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	203 326	0.08	200 000	SYDNEY AIRPORT F 4.125% 24-30/04/2036	EUR	200 417	0.08
	<i>France</i>		<i>1 520 129</i>	<i>0.63</i>		<i>China</i>		<i>175 414</i>	<i>0.07</i>
100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	100 000	0.04	1 000 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	74 644	0.03
100 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	110 517	0.05	1 350 000	COUNTRY GARDEN 4.200% 20-06/02/2026	USD	100 770	0.04
100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	98 714	0.04		<i>Spain</i>		<i>100 042</i>	<i>0.04</i>
200 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	192 885	0.08	100 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	100 042	0.04
100 000	COVVIVIO HOTELS 4.125% 24-23/05/2033	EUR	97 377	0.04		<i>Norway</i>		<i>99 967</i>	<i>0.04</i>
113 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	114 491	0.05	100 000	STATKRAFT AS 3.750% 24-22/03/2039	EUR	99 967	0.04
188 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	187 250	0.08		<i>Cameroon</i>		<i>89 269</i>	<i>0.04</i>
100 000	RENAULT 1.250% 19-24/06/2025	EUR	96 976	0.04	115 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	89 269	0.04
100 000	TEREOS FIN GROUP 5.875% 24-30/04/2030	EUR	99 780	0.04					
211 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	221 371	0.09					
100 000	THALES SA 4.250% 23-18/10/2031	EUR	102 935	0.04					
100 000	VALEO SE 4.500% 24-11/04/2030	EUR	97 833	0.04					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Floating rate bonds</b>			<b>11 028 432</b>	<b>4.59</b>					
<i>Belgium</i>			<i>4 174 402</i>	<i>1.74</i>					
4 400 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	4 174 402	1.74	62 327	CAS 2022-R06 1M1 22-25/05/2042 FRN	USD	59 783	0.02
<i>Canada</i>			<i>1 500 719</i>	<i>0.63</i>	400 997	CAS 2023-R02 1M1 23-25/01/2043 FRN	USD	383 707	0.16
500 000	BANK OF MONTREAL 24-12/04/2027 FRN	EUR	499 246	0.21	350 000	CAS 2023-R04 1M2 23-25/05/2043 FRN	USD	351 332	0.15
100 000	CANADIAN IMPERIAL BANK 24-29/01/2027 FRN	EUR	100 562	0.04	394 795	CAS 2023-R05 1M1 23-25/06/2043 FRN	USD	372 958	0.16
200 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	200 000	0.08	733 190	CAS 2023-R06 1M1 23-25/07/2043 FRN	USD	690 406	0.29
300 000	TORONTO DOMINION BANK 23-21/07/2025 FRN	EUR	300 799	0.13	292 412	CAS 2023-R07 2M1 23-25/09/2043 FRN	USD	274 874	0.11
400 000	TORONTO DOMINION BANK 24-16/04/2026 FRN	EUR	400 112	0.17	417 843	CAS 2023-R08 1M1 23-25/10/2043 FRN	USD	392 330	0.16
<i>United Kingdom</i>			<i>1 298 900</i>	<i>0.54</i>	895 382	CAS 2024-R01 1M1 24-25/01/2044 FRN	USD	836 082	0.35
200 000	BARCLAYS BANK PLC 24-08/05/2028 FRN	EUR	200 174	0.08	500 000	CAS 2024-R02 1M2 24-25/02/2044 FRN	USD	470 959	0.20
400 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	382 444	0.16	1 603 499	CAS 2024-R03 2M1 24-25/03/2044 FRN	USD	1 498 888	0.63
300 000	LLOYDS BANKING GROUP PLC 24-05/03/2027 FRN	EUR	301 033	0.13	1 000 000	CAS 2024-R04 1M2 24-25/05/2044 FRN	USD	935 974	0.39
200 000	NATWEST MARKETS 24-09/01/2026 FRN	EUR	200 790	0.08	3 953 252	FHR 5236 PS 22-25/06/2052 FRN	USD	313 863	0.13
200 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	214 459	0.09	499 588	FNR 2005-95 OI 05-25/11/2035 FRN	USD	50 059	0.02
<i>The Netherlands</i>			<i>995 672</i>	<i>0.41</i>	2 156 965	FNR 2006-8 WVN 06-25/03/2036 FRN	USD	171 370	0.07
100 000	ABN AMRO BANK NV 24-15/01/2027 FRN	EUR	100 526	0.04	971 980	FNR 2006-85 TS 06-25/09/2036 FRN	USD	79 545	0.03
100 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	100 775	0.04	268 338	FNR 2012-126 SJ 12-25/11/2042 FRN	USD	17 987	0.01
100 000	ING BANK NV 23-02/10/2026 FRN	EUR	100 744	0.04	3 586 543	FNR 2012-14 SQ 12-25/03/2042 FRN	USD	363 657	0.15
100 000	ING GROEP NV 24-15/08/2034 FRN	EUR	99 418	0.04	4 703 771	FNR 2013-130 SC 13-25/01/2044 FRN	USD	492 431	0.21
200 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	192 662	0.08	511 180	GNR 2003-98 SC 03-20/11/2033 FRN	USD	15 811	0.01
400 000	VOLKSWAGEN INTERNATIONAL FINANCE 24-27/03/2026 FRN	EUR	401 547	0.17	3 013 659	GNR 2005-66 S 05-16/08/2035 FRN	USD	197 283	0.08
<i>Italy</i>			<i>821 970</i>	<i>0.33</i>	4 063 906	GNR 2010-88 SA 10-20/07/2040 FRN	USD	357 684	0.15
100 000	INTESA SANPAOLO 23-16/11/2025 FRN	EUR	100 534	0.04	1 036 392	GNR 2013-172 SB 13-16/10/2043 FRN	USD	101 352	0.04
296 000	INTESA SANPAOLO 24-16/04/2027 FRN	EUR	295 877	0.12	2 768 738	GNR 2014-131 BS 14-16/09/2044 FRN	USD	293 162	0.12
227 000	SNAM 24-15/04/2026 FRN	EUR	227 290	0.09	5 384 968	GNR 2014-36 SD 14-20/03/2044 FRN	USD	416 829	0.17
200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	198 269	0.08	2 921 119	GNR 2016-31 CS 16-20/07/2044 FRN	USD	250 997	0.10
<i>Germany</i>			<i>801 067</i>	<i>0.34</i>	261 054	GNR 2017-18 QS 17-16/02/2047 FRN	USD	23 364	0.01
400 000	COMMERZBANK AG 24-09/04/2173 FRN	EUR	398 892	0.17	8 127 812	GNR 2019-23 VS 19-20/02/2049 FRN	USD	632 934	0.26
400 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	402 175	0.17	347 060	GNR 2021-116 IE 21-20/09/2050 FRN	USD	28 451	0.01
<i>United States of America</i>			<i>439 821</i>	<i>0.18</i>	454 882	GNR 2021-83 TI 21-20/05/2051 FRN	USD	6 515	0.00
100 000	CITIGROUP INC 24-14/05/2028 FRN	EUR	100 016	0.04	1 499 698	GNR 2021-96 SQ 21-20/06/2051 FRN	USD	171 610	0.07
339 000	MORGAN STANLEY 24-19/03/2027 FRN	EUR	339 805	0.14	4 283 426	GNR 2022-103 KS 22-20/06/2052 FRN	USD	341 275	0.14
<i>Ireland</i>			<i>301 481</i>	<i>0.13</i>	7 986 498	GNR 2022-152 SA 22-20/09/2052 FRN	USD	626 550	0.26
300 000	CA AUTO BANK IE 24-26/01/2026 FRN	EUR	301 481	0.13	3 846 802	GNR 2022-171 AS 22-20/07/2052 FRN	USD	309 180	0.13
<i>Australia</i>			<i>299 811</i>	<i>0.13</i>	10 173 636	GNR 2022-197 LS 22-20/11/2052 FRN	USD	851 956	0.36
300 000	AUST & NZ BANK 24-21/05/2027 FRN	EUR	299 811	0.13	9 359 495	GNR 2022-197 SF 22-20/01/2048 FRN	USD	774 434	0.32
<i>France</i>			<i>294 583</i>	<i>0.12</i>	11 761 908	GNR 2023-111 DS 23-20/08/2053 FRN	USD	712 793	0.30
200 000	ACCOR 19-31/12/2059 FRN	EUR	196 266	0.08	24 151 910	GNR 2023-13 IB 23-20/01/2053 FRN	USD	481 573	0.20
100 000	GACM 24-30/10/2044 FRN	EUR	98 317	0.04	7 422 739	GNR 2023-154 NS 23-20/02/2053 FRN	USD	445 953	0.19
<i>Finland</i>			<i>100 006</i>	<i>0.04</i>	9 265 389	GNR 2023-56 SH 23-20/04/2053 FRN	USD	581 574	0.24
100 000	OP CORPORATE BANK 24-28/03/2027 FRN	EUR	100 006	0.04	11 413 778	GNR 2023-69 KS 23-20/05/2053 FRN	USD	866 563	0.36
<b>Floating rate notes</b>			<b>35 538 647</b>	<b>14.83</b>	2 714 210	GNR 2023-69 SG 23-20/05/2053 FRN	USD	204 069	0.09
<i>United States of America</i>			<i>35 538 647</i>	<i>14.83</i>	8 761 620	GNR 2023-83 SJ 23-20/06/2053 FRN	USD	647 628	0.27
1 029	CAS 2019-R01 2M2 19-25/07/2031 FRN	USD	960	0.00	12 203 656	GNR 2023-89 DS 23-20/06/2053 FRN	USD	822 800	0.34
221 892	CAS 2021-R03 1M1 21-25/12/2041 FRN	USD	206 969	0.09	8 838 923	GNR 2024-23 SA 24-20/02/2054 FRN	USD	874 614	0.37
463 947	CAS 2022-R05 2M1 22-25/04/2042 FRN	USD	436 658	0.18	17 532 077	GNR 2024-71 SK 24-20/02/2054 FRN	USD	1 216 899	0.51
					17 907 215	GNR 2024-92 DS 24-20/05/2054 FRN	USD	1 292 227	0.54
					289 395	JPMMT 2023-HE3 A1 23-25/05/2054 FRN	USD	272 524	0.11
					971 899	JPMMT 2024-HE2 A1 24-25/10/2054 FRN	USD	906 828	0.38
					1 500 000	STACR 2021-DNA3 M2 21-25/10/2033 FRN	USD	1 431 071	0.60
					373 141	STACR 2021-DNA5 M2 21-25/01/2034 FRN	USD	350 427	0.15
					94 343	STACR 2021-DNA6 M1 21-25/10/2041 FRN	USD	87 973	0.04
					797 845	STACR 2021-DNA7 M1 21-25/11/2041 FRN	USD	744 312	0.31
					1 473 000	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	1 388 516	0.58
					602 837	STACR 2021-HQA2 M2 21-25/12/2033 FRN	USD	574 038	0.24
					446 654	STACR 2021-HQA3 M1 21-25/09/2041 FRN	USD	415 806	0.17
					439 024	STACR 2021-HQA4 M1 21-25/12/2041 FRN	USD	409 043	0.17
					600 000	STACR 2022-DNA2 M1B 22-25/02/2042 FRN	USD	573 811	0.24

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
284 809	STACR 2022-DNA3 M1A 22-25/04/2042 FRN	USD	269 707	0.11
117 863	STACR 2022-DNA4 M1A 22-25/05/2042 FRN	USD	111 854	0.05
514 640	STACR 2022-DNA6 M1A 22-25/09/2042 FRN	USD	486 722	0.20
450 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	443 349	0.19
344 825	STACR 2023-DNA2 M1A 23-25/04/2043 FRN	USD	329 250	0.14
382 629	STACR 2023-HQA1 M1A 23-25/05/2043 FRN	USD	362 407	0.15
897 073	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	844 299	0.35
1 192 812	STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	1 127 838	0.47
444 522	STACR 2024-DNA1 M1 24-25/02/2044 FRN	USD	416 298	0.17
770 239	STACR 2024-DNA2 M1 24-25/05/2044 FRN	USD	719 802	0.30
500 000	STACR 2024-DNA2 M2 24-25/05/2044 FRN	USD	468 999	0.20
915 235	STACR 2024-HQA1 M1 24-25/03/2044 FRN	USD	856 901	0.36
	<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>36 778 563</b>	<b>15.37</b>
	<i>United States of America</i>		<i>36 778 563</i>	<i>15.37</i>
11 600 000	FNCL 5.5 7/10 5.500% 10-25/10/2037	USD	10 674 175	4.46
27 900 000	FNCL 6 7/11 6.000% 11-25/09/2038	USD	26 104 388	10.91
	Other transferable securities		1	0.00
	<b>Floating rate notes</b>		<b>1</b>	<b>0.00</b>
	<i>United States of America</i>		<i>1</i>	<i>0.00</i>
154 894	VENDE 1994 - 3A 110 94 - 15/09/2024 FRN	USD	1	0.00
	Money Market Instruments		11 427 378	4.77
	<i>United States of America</i>		<i>5 702 260</i>	<i>2.38</i>
6 150 000	US TREASURY BILL 0.000% 24-13/08/2024	USD	5 702 260	2.38
	<i>Austria</i>		<i>3 260 268</i>	<i>1.36</i>
3 300 000	AUSTRIAN T-BILL 0.000% 24-31/10/2024	EUR	3 260 268	1.36
	<i>Luxembourg</i>		<i>2 464 850</i>	<i>1.03</i>
2 500 000	ESM TBILL 0.000% 24-21/11/2024	EUR	2 464 850	1.03
	Shares/Units in investment funds		692 187	0.29
	<i>Luxembourg</i>		<i>692 187</i>	<i>0.29</i>
0	BNP PARIBAS FLEXI I STRUCTURED CREDIT INCOME - X CAP	EUR	3	0.00
6.99	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	692 184	0.29
	<b>Total securities portfolio</b>		<b>250 999 404</b>	<b>104.85</b>

# BNP PARIBAS FUNDS Global Environment

## Securities portfolio at 30/06/2024

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									
	<b>Shares</b>		<b>1 853 696 249</b>	<b>99.02</b>					
	<i>United States of America</i>		<i>990 812 453</i>	<i>52.94</i>		<i>The Netherlands</i>		<i>32 098 218</i>	<i>1.71</i>
575 034	AGILENT TECHNOLOGIES INC	USD	69 551 348	3.72	33 290	ASML HOLDING NV	EUR	32 098 218	1.71
465 949	AMERICAN WATER WORKS CO INC	USD	56 152 995	3.00					
127 000	ANSYS INC	USD	38 097 038	2.04		<i>Luxembourg</i>		<i>24 793 089</i>	<i>1.32</i>
218 918	APPLIED MATERIALS INCORPORATED	USD	48 203 834	2.57	532 612	EUROFINS SCIENTIFIC	EUR	24 793 089	1.32
185 348	AUTODESK INCORPORATED	USD	42 793 900	2.29	<b>Total securities portfolio</b>				
747 679	CARRIER GLOBAL CORP	USD	44 006 150	2.35				<b>1 853 696 249</b>	<b>99.02</b>
1 011 083	COGNEX CORP	USD	44 113 124	2.36					
356 616	CROWN HOLDINGS INC	USD	24 752 661	1.32					
95 184	HUBBELL INC	USD	32 458 921	1.73					
210 735	IDEX CORP	USD	39 561 355	2.11					
106 676	INTERNATIONAL FLAVORS & FRAGRANCES	USD	9 476 671	0.51					
37 180	METTLER - TOLEDO INTERNATIONAL	USD	48 483 691	2.59					
216 737	MICROSOFT CORPORATION	USD	90 385 446	4.84					
356 155	NVIDIA CORPORATION	USD	41 053 780	2.19					
327 107	REPUBLIC SERVICES INC	USD	59 314 182	3.17					
51 835	SYNOPSYS INCORPORATED	USD	28 779 972	1.54					
307 857	TEXAS INSTRUMENTS INCORPORATED	USD	55 878 164	2.98					
93 861	TRANE TECHNOLOGIES PLC	USD	28 806 810	1.54					
58 009	UNITED RENTALS INC	USD	35 004 582	1.87					
422 340	VERALTO CORP	USD	37 621 460	2.01					
368 067	WASTE MANAGEMENT INCORPORATED	USD	73 266 540	3.91					
159 033	WATERS CORPORATION	USD	43 049 829	2.30					
	<i>United Kingdom</i>		<i>235 273 011</i>	<i>12.57</i>					
447 301	APTIV PLC	USD	29 390 190	1.57					
586 224	CRODA INTERNATIONAL PLC	GBP	27 297 427	1.46					
183 894	FERGUSON PLC	GBP	33 043 877	1.77					
164 607	LINDE PLC	USD	67 395 566	3.60					
636 291	PENTAIR PLC	USD	45 518 480	2.43					
326 217	SPIRAX-SARCO ENGINEERING PLC	GBP	32 627 471	1.74					
	<i>France</i>		<i>171 572 652</i>	<i>9.16</i>					
398 538	AIR LIQUIDE SA	EUR	64 276 209	3.43					
281 363	SCHNEIDER ELECTRIC SE	EUR	63 109 721	3.37					
1 582 619	VEOLIA ENVIRONNEMENT	EUR	44 186 722	2.36					
	<i>Switzerland</i>		<i>129 393 437</i>	<i>6.92</i>					
398 312	DSM-FIRMENICH AG	EUR	42 061 747	2.25					
143 469	SIKA AG - REG	CHF	38 316 003	2.05					
349 216	TE CONNECTIVITY LTD	USD	49 015 687	2.62					
	<i>Germany</i>		<i>94 859 300</i>	<i>5.06</i>					
1 113 203	GEA GROUP AG	EUR	43 303 597	2.31					
39 412	SARTORIUS AG - VORZUG	EUR	8 631 228	0.46					
247 090	SIEMENS AG - REG	EUR	42 924 475	2.29					
	<i>Ireland</i>		<i>71 931 909</i>	<i>3.84</i>					
460 659	KERRY GROUP PLC - A	EUR	34 848 853	1.86					
181 032	STERIS PLC	USD	37 083 056	1.98					
	<i>Taiwan</i>		<i>70 232 908</i>	<i>3.75</i>					
2 448 525	DELTA ELECTRONICS INDUSTRIAL CO	TWD	27 389 159	1.46					
1 059 000	MEDIA TEK INC	TWD	42 843 749	2.29					
	<i>Japan</i>		<i>32 729 272</i>	<i>1.75</i>					
45 300	KEYENCE CORP	JPY	18 592 067	0.99					
98 000	SHIMANO INC	JPY	14 137 205	0.76					

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>66 784 390</b>	<b>86.17</b>					
<i>United States of America</i>									
375 000	ADAMS HOMES INC 9.250% 23-15/10/2028	USD	357 624	0.46	500 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	542 859	0.70
50 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	40 314	0.05	250 000	FORD MOTOR CREDIT 6.800% 23-12/05/2028	USD	240 383	0.31
175 000	ADVANCE AUTO PAR 5.900% 23-09/03/2026	USD	163 011	0.21	325 000	FRONTIER COMM 6.750% 20-01/05/2029	USD	278 225	0.36
347 000	ADVANCED DRAINAGE 6.375% 22-15/06/2030	USD	324 397	0.42	450 000	GRAY TELEVISION 10.500% 24-15/07/2029	USD	422 066	0.54
171 000	AFFINITY GAMING 6.875% 20-15/12/2027	USD	140 438	0.18	550 000	HILCORP ENERGY I 5.750% 21-01/02/2029	USD	496 629	0.64
550 000	ALBERTSONS COS 3.500% 20-15/03/2029	USD	461 424	0.60	500 000	HOSPITALITY PROP 4.750% 19-01/10/2026	USD	436 837	0.56
100 000	AMERICAN AIRLINE 5.500% 21-20/04/2026	USD	92 509	0.12	150 000	HOSPITALITY PROP 5.250% 16-15/02/2026	USD	135 576	0.17
400 000	AMERICAN AIRLINE 7.250% 23-15/02/2028	USD	372 841	0.48	250 000	ICAHN ENTER/FIN 6.250% 19-15/05/2026	USD	231 375	0.30
1 025 000	AMERICAN AIRLINE 8.500% 23-15/05/2029	USD	993 333	1.28	50 000	IRON MOUNTAIN 5.000% 20-15/07/2028	USD	44 742	0.06
500 000	AMERIGAS PARTNERS 5.875% 16-20/08/2026	USD	452 032	0.58	350 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	303 322	0.39
200 000	ANTERO MIDSTREAM 5.750% 19-01/03/2027	USD	185 254	0.24	700 000	JANE STREET GRP 7.125% 24-30/04/2031	USD	668 649	0.86
100 000	ANTERO MIDSTREAM 5.750% 19-15/01/2028	USD	91 677	0.12	475 000	JEFFERSON CAPITA 9.500% 24-15/02/2029	USD	456 164	0.59
150 000	ARCHES BUYER INC 4.250% 20-01/06/2028	USD	124 913	0.16	250 000	JELD-WEN INC 4.875% 17-15/12/2027	USD	220 272	0.28
200 000	ARCOSA INC 4.375% 21-15/04/2029	USD	172 803	0.22	575 000	KNIFE RIVER HOLDING 7.750% 23-01/05/2031	USD	560 648	0.72
125 000	ARDAGH METAL PAC 6.000% 22-15/06/2027	USD	114 563	0.15	100 000	L BRANDS INC 5.250% 18-01/02/2028	USD	90 506	0.12
600 000	ARES CAPITAL COR 7.000% 23-15/01/2027	USD	569 013	0.73	150 000	L BRANDS INC 6.694% 18-15/01/2027	USD	141 480	0.18
250 000	ATKORE INC 4.250% 21-01/06/2031	USD	205 546	0.27	175 000	LIFE TIME INC 5.750% 21-15/01/2026	USD	162 623	0.21
325 000	AVIS BUDGET CAR 4.750% 21-01/04/2028	USD	278 346	0.36	475 000	LIFEPOINT HEALTH 9.875% 23-15/08/2030	USD	472 350	0.61
250 000	AVIS BUDGET CAR 5.750% 20-15/07/2027	USD	223 242	0.29	225 000	LSB INDUSTRIES 6.250% 21-15/10/2028	USD	202 480	0.26
350 000	AVIS BUDGET CAR 8.000% 23-15/02/2031	USD	322 809	0.42	375 000	LSF9 ATL/VIC FIN 7.750% 21-15/02/2026	USD	348 024	0.45
375 000	BRUNDAGE-BONE CO 6.000% 21-01/02/2026	USD	345 872	0.45	100 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	90 390	0.12
68 000	BUCKEYE PARTNERS 4.125% 20-01/03/2025	USD	62 576	0.08	250 000	MACYS RETAIL HOLDING 4.500% 14-15/12/2034	USD	201 773	0.26
325 000	CALUMET SPECIAL 8.125% 22-15/01/2027	USD	284 669	0.37	600 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	560 017	0.72
425 000	CALUMET SPECIAL 9.750% 23-15/07/2028	USD	374 381	0.48	100 000	MATCH GROUP INC 4.625% 20-01/06/2028	USD	87 511	0.11
125 000	CAMELOT RETURN 8.750% 22-01/08/2028	USD	114 409	0.15	150 000	MATCH GROUP INC 5.625% 19-15/02/2029	USD	134 434	0.17
300 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	286 611	0.37	200 000	MAUSER PACKAGING 9.250% 23-15/04/2027	USD	186 873	0.24
125 000	CCO HOLDINGS LLC 4.500% 20-15/08/2030	USD	98 700	0.13	150 000	MEDLINE BOR/CO-I 6.250% 24-01/04/2029	USD	141 526	0.18
800 000	CCO HOLDINGS LLC 5.000% 17-01/02/2028	USD	697 738	0.90	400 000	MIDAS OPCO HLDGS 5.625% 21-15/08/2029	USD	344 763	0.44
300 000	CCO HOLDINGS LLC 6.375% 22-01/09/2029	USD	265 484	0.34	250 000	MOSS CREEK RES 10.500% 19-15/05/2027	USD	238 787	0.31
50 000	CHS/COMMUNITY 6.000% 20-15/01/2029	USD	41 183	0.05	425 000	MOSS CREEK RES 7.500% 18-15/01/2026	USD	396 964	0.51
125 000	CHS/COMMUNITY 8.000% 19-15/12/2027	USD	115 757	0.15	350 000	MOZART DEBT ME 3.875% 21-01/04/2029	USD	300 443	0.39
875 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	808 258	1.04	350 000	MOZART DEBT ME 5.250% 21-01/10/2029	USD	311 357	0.40
100 000	COTY INC 4.500% 24-15/05/2027	EUR	100 628	0.13	100 000	MUELLER WATER 4.000% 21-15/06/2029	USD	85 485	0.11
350 000	CRESTWOOD MID PA 7.375% 23-01/02/2031	USD	340 021	0.44	295 000	NEON HOLDINGS 10.125% 19-01/04/2026	USD	262 864	0.34
93 000	CROCS INC 4.250% 21-15/03/2029	USD	79 181	0.10	250 000	NEPTUNE BIDCO US 9.290% 22-15/04/2029	USD	223 371	0.29
825 000	CVR ENERGY INC 8.500% 23-15/01/2029	USD	773 987	1.00	300 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	264 203	0.34
550 000	CVR PARTNERS LP 6.125% 21-15/06/2028	USD	493 085	0.64	400 000	NEW FORTRESS 6.500% 21-30/09/2026	USD	343 550	0.44
175 000	DANA INC 4.250% 21-01/09/2030	USD	142 466	0.18	200 000	NEWELL BRANDS I 4.875% 20-01/06/2025	USD	183 933	0.24
250 000	ESAB CORP 6.250% 24-15/04/2029	USD	234 645	0.30	175 000	NEXSTAR ESCROW 5.625% 19-15/07/2027	USD	155 120	0.20
150 000	FERRELLGAS ESCRO 5.375% 21-01/04/2026	USD	136 787	0.18	700 000	NEXTERA ENERGY PTR 4.500% 17-15/09/2027	USD	617 065	0.80
250 000	FERRELLGAS ESCRO 5.875% 21-01/04/2029	USD	214 602	0.28	476 000	NMG HLD/NEIMAN 7.125% 21-01/04/2026	USD	439 039	0.57
					125 000	NOVELIS CORP 3.250% 21-15/11/2026	USD	109 737	0.14
					125 000	OCEANEERING INTERNATIONAL 6.000% 18-01/02/2028	USD	115 177	0.15
					300 000	OPTION CARE HEAL 4.375% 21-31/10/2029	USD	256 766	0.33
					50 000	ORGANON FIN I 4.125% 21-30/04/2028	USD	43 321	0.06
					500 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	449 217	0.58



# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
800 000	PBF HOLDING CO 7.875% 23-15/09/2030	USD	764 619	0.99	100 000	INEOS FINANCE PL 6.375% 24-15/04/2029	EUR	102 693	0.13
600 000	PETSMART INC/PE 7.750% 21-15/02/2029	USD	545 279	0.70	500 000	INTERNATIONAL GAME TECH 5.250% 20-15/01/2029	USD	452 118	0.58
500 000	PICARD MIDCO 6.500% 22-31/03/2029	USD	447 282	0.58	850 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	796 702	1.03
150 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	136 459	0.18	500 000	KENNEDY WILSON E 3.250% 15-12/11/2025	EUR	474 641	0.61
150 000	SERVICE PROP 8.375% 24-15/06/2029	USD	137 509	0.18	178 000	KIER GROUP 9.000% 24-15/02/2029	GBP	213 863	0.28
200 000	SERVICE PROP 8.625% 23-15/11/2031	USD	194 542	0.25	396 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	433 262	0.56
400 000	SIRIUS XM RADIO 4.000% 21-15/07/2028	USD	336 986	0.43	200 000	MARKET BIDCO FIN 5.500% 22-04/11/2027	GBP	217 704	0.28
575 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	512 866	0.66	170 000	OCADO GROUP PLC 3.875% 21-08/10/2026	GBP	169 389	0.22
350 000	SITIO ROY / FIN 7.875% 23-01/11/2028	USD	337 453	0.44	100 000	PINNACLE BIDCO P 8.250% 23-11/10/2028	EUR	105 921	0.14
625 000	SMYRNA READY MIX 8.875% 23-15/11/2031	USD	618 439	0.80	200 000	RAC BOND CO 8.250% 23-06/11/2028	GBP	254 688	0.33
50 000	STANDARD INDS IN 4.375% 20-15/07/2030	USD	42 162	0.05	250 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	260 306	0.34
242 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	210 833	0.27	150 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	184 310	0.24
400 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	338 117	0.44	125 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	122 260	0.16
100 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	84 573	0.11	925 000	VIRGIN MEDIA SEC 5.500% 19-15/05/2029	USD	788 358	1.02
350 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	323 303	0.42		<i>Canada</i>		<i>2 843 019</i>	<i>3.67</i>
100 000	TAYLOR MORRISON 5.875% 19-15/06/2027	USD	92 889	0.12	150 000	1011778 BC ULC / 4.000% 20-15/10/2030	USD	122 791	0.16
50 000	TEGNA INC 4.625% 20-15/03/2028	USD	42 163	0.05	525 000	1011778 BC ULC / 4.375% 19-15/01/2028	USD	462 332	0.60
125 000	TENET HEALTHCARE 4.375% 21-15/01/2030	USD	108 033	0.14	28 000	BOMBARDIER INC 7.875% 19-15/04/2027	USD	26 202	0.03
100 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	85 184	0.11	810 000	CASCADES INC/USA 5.125% 19-15/01/2026	USD	744 183	0.96
625 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	557 080	0.72	275 000	MERCER INTERNATIONAL INC 5.125% 21-01/02/2029	USD	225 953	0.29
1 200 000	TITAN INTL INC 7.000% 21-30/04/2028	USD	1 077 049	1.39	650 000	MERCER INTERNATIONAL INC 5.500% 18-15/01/2026	USD	588 617	0.76
275 000	TOPBUILD CORP 4.125% 21-15/02/2032	USD	225 473	0.29	525 000	METHANEX CORP 5.125% 20-15/10/2027	USD	474 025	0.61
350 000	TRAVEL LEISURE CO 6.625% 20-31/07/2026	USD	329 426	0.42	200 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	198 916	0.26
400 000	TRINITY IND 7.750% 23-15/07/2028	USD	386 072	0.50		<i>Luxembourg</i>		<i>2 689 844</i>	<i>3.46</i>
200 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	180 409	0.23	300 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	261 711	0.34
100 000	US FOODS INC 6.875% 23-15/09/2028	USD	95 466	0.12	300 000	AROUNDTOWN SA 3.000% 17-16/10/2029	GBP	281 248	0.36
500 000	VENTURE GLOBAL L 9.500% 23-01/02/2029	USD	511 295	0.66	200 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	183 818	0.24
625 000	VENTURE GLOBAL L 9.875% 23-01/02/2032	USD	634 185	0.82	162 000	CIRSA FINANCE IN 6.500% 24-15/03/2029	EUR	166 529	0.21
475 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	375 677	0.48	418 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	363 155	0.47
225 000	VICTORIAS SECRET 4.625% 21-15/07/2029	USD	174 951	0.23	116 000	CPI PROPERTY GROUP 1.750% 22-14/01/2030	EUR	87 271	0.11
225 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	200 028	0.26	100 000	CPI PROPERTY GROUP 2.750% 20-22/01/2028	GBP	102 153	0.13
300 000	W & T OFFSHORE 11.750% 23-01/02/2026	USD	287 561	0.37	200 000	CPI PROPERTY GROUP 7.000% 24-07/05/2029	EUR	195 906	0.25
300 000	WILLIAMS SCOTSM 4.625% 20-15/08/2028	USD	264 344	0.34	250 000	MANGROVE LUXCO 7.775% 19-09/10/2025	EUR	258 972	0.33
125 000	WILLIAMS SCOTSM 6.625% 24-15/06/2029	USD	117 518	0.15	115 000	STENA INTERNATIONAL 7.250% 23-15/02/2028	EUR	120 590	0.16
150 000	WILLIAMS SCOTSM 7.375% 23-01/10/2031	USD	144 025	0.19	450 000	SUMMER BC HOLDCO 9.250% 19-31/10/2027	EUR	397 779	0.51
	<i>United Kingdom</i>		<i>7 534 917</i>	<i>9.75</i>	300 000	VIVION 7.900% 23-31/08/2028	EUR	270 712	0.35
550 000	ALLWYN ENTERTAIN 7.875% 23-30/04/2029	USD	526 811	0.68		<i>France</i>		<i>2 673 795</i>	<i>3.44</i>
200 000	BELLIS FINCO PLC 4.000% 21-16/02/2027	GBP	215 900	0.28	100 000	BANJAY ENTERTAINMENT 8.125% 23-01/05/2029	USD	95 254	0.12
100 000	BOPARAN FINANCE 7.625% 20-30/11/2025	GBP	114 790	0.15	500 000	CGG SA 8.750% 21-01/04/2027	USD	444 872	0.57
250 000	CASTLE UK FINCO 7.000% 22-15/05/2029	GBP	273 847	0.35	200 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	193 258	0.25
328 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	324 278	0.42	200 000	ERAMET 6.500% 24-30/11/2029	EUR	200 612	0.26
98 864	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	123 111	0.16	100 000	EUTELSAT SA 9.750% 24-13/04/2029	EUR	103 913	0.13
300 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	354 651	0.46	400 000	ILIAD HOLDING 6.500% 21-15/10/2026	USD	371 705	0.48
200 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	225 144	0.29	125 000	ILIAD HOLDING 7.000% 21-15/10/2028	USD	115 405	0.15
269 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	306 749	0.40	875 000	ILIAD HOLDING 8.500% 24-15/04/2031	USD	823 480	1.06
300 000	GLOBAL AUTO/AAG 8.375% 24-15/01/2029	USD	272 221	0.35					
200 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	221 200	0.29					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	MOBILUX FINANCE 7.000% 24-15/05/2030	EUR	100 527	0.13	400 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	412 350	0.53
88 810	QUATRIM 8.500% 24-15/01/2027	EUR	83 513	0.11	120 000	TUI AG 5.875% 24-15/03/2029	EUR	121 652	0.16
175 000	SPCM SA 3.375% 21-15/03/2030	USD	141 256	0.18	300 000	TUI CRUISES GMBH 6.500% 21-15/05/2026	EUR	274 088	0.35
	<i>The Netherlands</i>		<b>2 508 630</b>	<b>3.24</b>		<i>Bermuda</i>		<b>959 608</b>	<b>1.24</b>
200 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	170 275	0.22	950 000	CARNIVAL HOLDING BM 10.375% 22-01/05/2028	USD	959 608	1.24
172 000	CITYCON TREASURY 6.500% 24-08/03/2029	EUR	171 651	0.22		<i>Australia</i>		<b>941 842</b>	<b>1.22</b>
100 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	98 059	0.13	175 000	INFRABUILD AUSTR 14.500% 23-15/11/2028	USD	168 403	0.22
100 000	OI EUROPEAN GRP 5.250% 24-01/06/2029	EUR	100 183	0.13	400 000	MINERAL RESOURCE 8.000% 22-01/11/2027	USD	381 669	0.49
110 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	113 575	0.15	400 000	MINERAL RESOURCE 9.250% 23-01/10/2028	USD	391 770	0.51
111 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	104 298	0.13		<i>Cayman Islands</i>		<b>853 869</b>	<b>1.10</b>
111 000	Q-PARK HOLDING 5.125% 24-15/02/2030	EUR	110 593	0.14	850 000	SEAGATE HDD CAYM 8.500% 23-15/07/2031	USD	853 869	1.10
200 000	SELECTA GROUP BV 10.000% 20-01/07/2026	EUR	171 300	0.22		<i>Spain</i>		<b>828 419</b>	<b>1.07</b>
102 986	SUMMER BIDCO 10.000% 24-15/02/2029	EUR	103 313	0.13	360 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	294 194	0.38
500 000	TEVA PHARMACEUTICAL 7.875% 23-15/09/2029	USD	501 370	0.65	200 000	GRIFOLS ESCROW 4.750% 21-15/10/2028	USD	160 952	0.21
575 000	TRIVIUM PACK FIN 8.500% 19-15/08/2027	USD	532 482	0.69	200 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	178 652	0.23
400 000	ZIGGO BV 4.875% 19-15/01/2030	USD	331 531	0.43	200 000	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	194 621	0.25
	<i>Ireland</i>		<b>2 330 815</b>	<b>3.01</b>		<i>Jersey Island</i>		<b>701 671</b>	<b>0.90</b>
300 000	DOLYA HOLDCO 4.875% 20-15/07/2028	GBP	315 284	0.41	275 000	AA BOND CO LTD 8.450% 23-31/01/2028	GBP	341 742	0.44
217 000	ENERGIA GROUP 6.875% 23-31/07/2028	EUR	224 505	0.29	308 000	ASTON MARTIN 10.375% 24-31/03/2029	GBP	359 929	0.46
100 000	FLUTTER TREASURY 5.000% 24-29/04/2029	EUR	101 307	0.13		<i>Austria</i>		<b>364 521</b>	<b>0.47</b>
400 000	JAMES HARDIE INDUSTRIES 5.000% 17-15/01/2028	USD	359 473	0.46	375 000	AMS-OSRAM AG 12.250% 23-30/03/2029	USD	364 521	0.47
600 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	519 244	0.67		<i>Guernsey Island</i>		<b>243 462</b>	<b>0.31</b>
575 000	LCPR SR SECURED 6.750% 19-15/10/2027	USD	501 633	0.65	296 800	GLOBALWORTH REAL 6.250% 24-31/03/2029	EUR	243 462	0.31
325 000	SMURFIT CAP FDG 7.500% 95-20/11/2025	USD	309 369	0.40		<i>Portugal</i>		<b>199 405</b>	<b>0.26</b>
	<i>Italy</i>		<b>1 849 887</b>	<b>2.39</b>	200 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	199 405	0.26
109 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	109 070	0.14		<i>Latvia</i>		<b>107 946</b>	<b>0.14</b>
200 000	FIBER MIDCO SPA 10.000% 24-15/06/2029	EUR	199 467	0.26	100 000	AIR BALTIC 14.500% 24-14/08/2029	EUR	107 946	0.14
150 000	LIBRA GROUPCO 5.000% 21-15/05/2027	EUR	145 561	0.19		<i>Sweden</i>		<b>100 197</b>	<b>0.13</b>
200 000	NEOPHARMED GENTI 7.125% 24-08/04/2030	EUR	204 401	0.26	100 000	ASSEMBLIN CAVERI 6.250% 24-01/07/2030	EUR	100 197	0.13
200 000	PACHELBEL BIDCO 7.125% 24-17/05/2031	EUR	206 069	0.27		<b>Floating rate bonds</b>		<b>5 949 984</b>	<b>7.67</b>
100 000	REKEEP SPA 7.250% 21-01/02/2026	EUR	91 905	0.12		<i>The Netherlands</i>		<b>1 815 423</b>	<b>2.33</b>
167 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	144 550	0.19	200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	186 889	0.24
339 000	TELECOM ITALIA 1.625% 24-18/01/2029	EUR	295 962	0.38	100 000	IPD 3 BV 24-15/06/2031 FRN	EUR	99 732	0.13
250 000	TELECOM ITALIA 2.375% 24-12/10/2027	EUR	232 880	0.30	200 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	196 339	0.25
200 000	TELECOM ITALIA 7.875% 24-31/07/2028	EUR	220 022	0.28	200 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	177 985	0.23
	<i>Macao</i>		<b>1 737 408</b>	<b>2.24</b>	100 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	108 383	0.14
200 000	WYNN MACAU LTD 4.875% 17-01/10/2024	USD	185 970	0.24	150 000	UNITED GROUP 24-15/02/2031 FRN	EUR	150 894	0.19
125 000	WYNN MACAU LTD 5.500% 17-01/10/2027	USD	111 092	0.14	800 000	WINTERSHALL FIN 21-20/01/2170 FRN	EUR	708 604	0.91
1 575 000	WYNN MACAU LTD 5.500% 20-15/01/2026	USD	1 440 346	1.86	200 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	186 597	0.24
	<i>Germany</i>		<b>1 699 860</b>	<b>2.19</b>		<i>Luxembourg</i>		<b>1 204 293</b>	<b>1.56</b>
300 000	CECONOMY AG 1.750% 21-24/06/2026	EUR	287 891	0.37	300 000	CPI PROPERTY GROUP 19-31/12/2049 FRN	EUR	188 106	0.24
100 000	CHEPLAPHARM ARZN 7.500% 23-15/05/2030	EUR	104 347	0.13	203 000	EUROFINS SCIENTIFIC 17-31/12/2049 FRN	EUR	191 977	0.25
125 000	CTEC II GMBH 5.250% 22-15/02/2030	EUR	115 359	0.15	566 000	GRAND CITY PROPERTIES 24-16/04/2173 FRN	EUR	447 555	0.58
117 000	HT TROPLAST AG 9.375% 23-15/07/2028	EUR	114 338	0.15	400 000	SES 21-31/12/2061 FRN	EUR	376 655	0.49
266 000	MAHLE GMBH 6.500% 24-02/05/2031	EUR	269 835	0.35					

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>965 293</i>	<i>1.25</i>
200 000	ENI SPA 21-31/12/2061 FRN	EUR	177 169	0.23
128 000	EVOCA SPA 24-09/04/2029 FRN	EUR	129 799	0.17
500 000	IGD 23-17/05/2027 FRN	EUR	356 728	0.46
100 000	LA DORIA SPA 24-12/11/2029 FRN	EUR	101 530	0.13
200 000	RENO DE MEDICI S 24-15/04/2029 FRN	EUR	200 067	0.26
	<i>United Kingdom</i>		<i>420 887</i>	<i>0.54</i>
200 000	VODAFONE GROUP 18-03/10/2078 FRN	GBP	231 535	0.30
150 000	VODAFONE GROUP 23-30/08/2086 FRN	GBP	189 352	0.24
	<i>Macao</i>		<i>318 988</i>	<i>0.41</i>
350 000	SANDS CHINA LTD 19-08/08/2028 FRN	USD	318 988	0.41
	<i>Germany</i>		<i>248 246</i>	<i>0.32</i>
150 000	DT LUFTHANSA AG 15-12/08/2075 FRN	EUR	147 748	0.19
100 000	PRESTIGEBIDCO 24-01/07/2029 FRN	EUR	100 498	0.13
	<i>Spain</i>		<i>202 718</i>	<i>0.26</i>
200 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	202 718	0.26
	<i>Finland</i>		<i>193 709</i>	<i>0.25</i>
187 000	PHM GROUP 22-19/06/2026 FRN	EUR	193 709	0.25
	<i>Sweden</i>		<i>186 833</i>	<i>0.24</i>
200 000	BALDER 21-02/06/2081 FRN	EUR	186 833	0.24
	<i>France</i>		<i>167 117</i>	<i>0.22</i>
168 000	NOVA ALEXANDRE 24-15/07/2029 FRN	EUR	167 117	0.22
	<i>Norway</i>		<i>122 430</i>	<i>0.16</i>
113 000	VAR ENERGI ASA 23-15/11/2083 FRN	EUR	122 430	0.16
	<i>Portugal</i>		<i>104 047</i>	<i>0.13</i>
100 000	EDP SA 23-23/04/2083 FRN	EUR	104 047	0.13
	Shares/Units in investment funds		2 529 146	3.25
	<i>Luxembourg</i>		<i>2 529 146</i>	<i>3.25</i>
17 502.96	BNP PARIBAS INSTICASH EUR 1D LVNAV - I CAP	EUR	2 529 146	3.25
	<b>Total securities portfolio</b>		<b>75 263 520</b>	<b>97.09</b>



# BNP PARIBAS FUNDS Global Inflation-Linked Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 556 055	CANADA GOVERNMENT I/L 3.000% 03-01/12/2036	CAD	1 980 674	0.41
1 194 468	CANADA GOVERNMENT I/L 4.000% 99-01/12/2031	CAD	946 157	0.20
447 789	CANADA GOVERNMENT I/L 4.250% 95-01/12/2026	CAD	324 088	0.07
1 967 498	CANADA GOVERNMENT RRB 0.500% 17-01/12/2050	CAD	1 034 878	0.21
	<i>Australia</i>		<i>6 950 099</i>	<i>1.44</i>
222 000	AUSTRALIAN GOVERNMENT 0.250% 21-21/11/2032	AUD	140 326	0.03
5 575 000	AUSTRALIAN GOVERNMENT 0.750% 17-21/11/2027	AUD	4 163 791	0.86
1 966 000	AUSTRALIAN I/L 1.250% 15-21/08/2040	AUD	1 393 395	0.29
1 500 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	1 252 587	0.26
	<i>Sweden</i>		<i>2 396 358</i>	<i>0.50</i>
11 515 000	SWEDEN I/L 0.125% 15-01/06/2032	SEK	1 296 244	0.27
10 520 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 100 114	0.23
	<i>New Zealand</i>		<i>1 939 579</i>	<i>0.40</i>
1 120 000	NEW ZEALAND I/L 2.500% 14- 20/09/2035 FLAT	NZD	814 340	0.17
1 607 000	NEW ZEALAND I/L 2.500% 17- 20/09/2040 FLAT	NZD	1 121 335	0.23
5 000	NEW ZEALAND I/L 3.000% 13- 20/09/2030 FLAT	NZD	3 904	0.00
	<i>Denmark</i>		<i>421 593</i>	<i>0.09</i>
3 388 474	DENMARK I/L GOVERNMENT 0.100% 22-15/11/2034	DKK	421 593	0.09
	<b>Floating rate bonds</b>		<b>4 819 395</b>	<b>1.00</b>
	<i>United Kingdom</i>		<i>4 819 395</i>	<i>1.00</i>
1 663 000	UK TREASURY I/L STOCK 02- 26/01/2035 FRN	GBP	4 819 395	1.00
	<b>Total securities portfolio</b>		<b>475 629 566</b>	<b>98.49</b>

# BNP PARIBAS FUNDS Global Megatrends

## Securities portfolio at 30/06/2024

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									
	<b>Shares</b>		<b>337 340 349</b>	<b>100.56</b>					
<i>United States of America</i>									
9 902	ADOBE INCORPORATED	USD	5 500 957	1.64					
72 959	ALPHABET INCORPORATED	USD	13 289 482	3.95					
59 501	AMAZON.COM INCORPORATED	USD	11 498 568	3.42					
20 692	AMERICAN EXPRESS CO	USD	4 791 233	1.43					
65 090	AMERICAN INTERNATIONAL GROUP	USD	4 832 282	1.44					
72 749	APPLE INCORPORATED	USD	15 322 393	4.56					
128 890	BAKER HUGHES CO	USD	4 533 061	1.35					
140 966	BANK OF AMERICA CORPORATION	USD	5 606 218	1.67					
6 550	BLACKROCK INC	USD	5 156 946	1.54					
73 679	BOSTON SCIENTIFIC CORPORATION	USD	5 674 020	1.69					
111 123	CORPORATE DEFENSE OFFICE PROPERTIES	USD	2 781 409	0.83					
6 578	COSTCO WHOLESALE CORPORATION	USD	5 591 234	1.67					
21 980	ECOLAB INC	USD	5 231 240	1.56					
9 254	ELF BEAUTY INC	USD	1 950 003	0.58					
9 218	ELI LILLY & CO	USD	8 345 793	2.48					
11 998	FIRST SOLAR INC	USD	2 705 069	0.81					
22 219	GE VERNOVA INC	USD	3 810 781	1.14					
33 012	GENERAL ELECTRIC CO	USD	5 247 918	1.56					
81 251	GENERAL MOTORS FINANCE	USD	3 774 921	1.13					
7 943	INTUIT INC	USD	5 220 219	1.56					
13 086	INTUITIVE SURGICAL INCORPORATED	USD	5 821 307	1.74					
29 899	ITT INC	USD	3 862 353	1.15					
6 826	META PLATFORMS INCORPORATED - A	USD	3 441 806	1.03					
43 677	MICROSOFT CORPORATION	USD	19 521 434	5.81					
13 584	NEUROCRINE BIOSCIENCES INC	USD	1 870 109	0.56					
142 432	NVIDIA CORPORATION	USD	17 596 048	5.24					
14 734	PALO ALTO NETWORKS INC	USD	4 994 973	1.49					
5 389	REGENERON PHARMACEUTICALS	USD	5 664 001	1.69					
19 805	SALESFORCE.COM INC	USD	5 091 866	1.52					
19 722	SBA COMMUNICATIONS CORP	USD	3 871 429	1.15					
34 717	SPRINGWORKS THERAPEUTICS INC	USD	1 307 789	0.39					
39 436	TXJ COMPANIES INCORPORATED	USD	4 341 904	1.29					
10 176	TOPBUILD CORP	USD	3 920 508	1.17					
16 889	TRANE TECHNOLOGIES PLC	USD	5 555 299	1.66					
11 927	VERTEX PHARMACEUTICALS INCORPORATED	USD	5 590 423	1.67					
23 671	VISA INCORPORATED - A	USD	6 212 927	1.85					
42 837	WALT DISNEY COMPANY	USD	4 253 286	1.27					
<i>United Kingdom</i>									
168 607	ANTOFAGASTA PLC	GBP	4 497 100	1.34					
41 381	ASTRAZENECA PLC	GBP	6 463 286	1.93					
1 051 663	JD SPORTS FASHION PLC	GBP	1 588 616	0.47					
11 027	LINDE PLC	USD	4 838 758	1.44					
1 228 415	NATWEST GROUP PLC	GBP	4 841 676	1.44					
<i>Japan</i>									
270 500	HITACHI LIMITED	JPY	6 089 139	1.82					
501 100	mitsubishi UFJ FINANCIAL GROUP	JPY	5 390 107	1.61					
65 200	SONY CORP	JPY	5 536 783	1.65					
218 400	TOYOTA MOTOR CORP	JPY	4 479 516	1.34					
<i>France</i>									
65 581	DANONE	EUR	4 011 950	1.20					
9 672	LOREAL	EUR	4 250 564	1.27					
55 265	TOTAL SA	EUR	3 691 822	1.10					
					<i>China</i>				
127 000	BYD COMPANY LIMITED - H	HKD	3 771 233	1.12					
115 500	TENCENT HOLDINGS LTD	HKD	5 487 298	1.64					
					<i>Italy</i>				
621 864	ENEL SPA	EUR	4 328 139	1.29					
124 000	UNICREDIT SPA	EUR	4 598 901	1.37					
					<i>Taiwan</i>				
249 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	7 438 133	2.22					
					<i>Spain</i>				
386 448	IBERDROLA SA	EUR	5 017 738	1.50					
					<i>Singapore</i>				
183 140	DBS GROUP HOLDINGS LTD	SGD	4 836 007	1.44					
					<i>Ireland</i>				
101 916	EXPERIAN PLC	GBP	4 748 672	1.42					
					<i>Canada</i>				
26 284	WASTE CONNECTIONS INC	USD	4 609 162	1.37					
					<i>South Korea</i>				
24 241	SK HYNIX INC	KRW	4 164 536	1.24					
					<i>India</i>				
155 769	HDFC BANK LIMITED	INR	3 143 252	0.94					
					<i>Norway</i>				
104 166	EQUINOR ASA	NOK	2 973 575	0.89					
					<i>Switzerland</i>				
81 020	COCA-COLA HBC AG-DI	GBP	2 763 177	0.82					
					Other transferable securities				0 0.00
					<b>Shares</b>				<b>0 0.00</b>
					<i>China</i>				
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00					
					<b>Total securities portfolio</b>				<b>337 340 349 100.56</b>

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2024

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									
	<b>Bonds</b>		<b>1 116 750 957</b>	<b>81.76</b>					
	<i>Germany</i>		<i>170 457 645</i>	<i>12.45</i>					
3 700 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	3 389 809	0.25	7 377 879	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	634 962	0.05
20 600 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	16 983 670	1.24	8 500 000	ICADE 1.000% 22-19/01/2030	EUR	7 184 427	0.53
1 000 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	962 740	0.07	3 100 000	ICADE 1.500% 17-13/09/2027	EUR	2 882 694	0.21
2 000 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	1 966 000	0.14	7 800 000	ILE DE FRANCE MB 0.400% 21-28/05/2031	EUR	6 390 445	0.47
60 000 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	59 281 799	4.33	1 000 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	889 935	0.07
1 000 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	855 522	0.06	7 800 000	LA BANQUE POSTALE 1.625% 22-12/05/2030	EUR	7 150 534	0.52
4 062 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	3 227 882	0.24	3 700 000	LA BANQUE POSTALE H 3.125% 24-29/01/2034	EUR	3 671 996	0.27
5 600 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	4 387 002	0.32	9 700 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	8 881 860	0.65
2 766 000	DZ HYP AG 3.375% 23-31/01/2028	EUR	2 783 403	0.20	1 100 000	PSA BANQUE FRANCE 3.875% 23-19/01/2026	EUR	1 101 748	0.08
1 250 000	E.ON SE 0.350% 19-28/02/2030	EUR	1 054 526	0.08	100 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	93 336	0.01
3 300 000	E.ON SE 0.375% 20-29/09/2027	EUR	3 002 834	0.22	2 119 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 183 349	0.16
3 784 000	E.ON SE 3.375% 24-15/01/2031	EUR	3 735 614	0.27	3 100 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034	EUR	2 402 875	0.18
1 549 000	E.ON SE 3.875% 23-12/01/2035	EUR	1 542 449	0.11	2 700 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 23-07/12/2031	EUR	2 689 062	0.20
4 153 000	E.ON SE 4.000% 23-29/08/2033	EUR	4 228 974	0.31	1 000 000	SFIL SA 0.000% 20-23/11/2028	EUR	866 465	0.06
800 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	776 141	0.06	7 000 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	5 038 133	0.37
1 300 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	1 292 508	0.09	3 400 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	3 047 281	0.22
100 000	ING-DIBA AG 0.010% 21-07/10/2028	EUR	87 618	0.01	2 500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	2 107 067	0.15
1 000 000	KFW 0.000% 20-15/09/2028	EUR	886 409	0.06	1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	948 984	0.07
100 000	KFW 0.000% 21-15/06/2029	EUR	86 728	0.01	2 000 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 460 830	0.11
10 000 000	KFW 0.750% 20-30/09/2030	USD	7 487 905	0.55	100 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	85 806	0.01
33 600 000	KFW 0.875% 19-15/09/2026	GBP	36 615 049	2.68	100 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	99 095	0.01
6 835 000	KFW 1.375% 22-07/06/2032	EUR	6 104 791	0.45	3 300 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 681 654	0.20
1 000 000	KFW 3.250% 23-24/03/2031	EUR	1 021 547	0.07	4 000 000	SOCIETE PARIS 0.300% 21-25/11/2031	EUR	3 210 193	0.23
500 000	NRW BANK 0.500% 17-13/09/2027	EUR	461 406	0.03	3 000 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	1 130 680	0.08
100 000	NRW BANK 0.875% 15-10/11/2025	EUR	96 741	0.01	500 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	195 981	0.01
700 000	UNICREDIT 2.625% 22-27/04/2028	EUR	685 327	0.05	100 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	91 504	0.01
2 100 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 674 590	0.12	1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 358 742	0.10
1 700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 503 521	0.11	8 000 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	5 170 734	0.38
4 100 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	4 275 140	0.31	9 500 000	SOCIETE PARIS 3.500% 23-25/05/2043	EUR	9 004 072	0.66
	<i>France</i>		<i>167 260 281</i>	<i>12.28</i>	6 300 000	SUEZ 4.625% 22-03/11/2028	EUR	6 472 145	0.47
100 000	AIR LIQUIDE FINANCE 0.375% 21-27/05/2031	EUR	81 652	0.01	3 900 000	SUEZ 5.000% 22-03/11/2032	EUR	4 129 223	0.30
900 000	ALD SA 4.000% 22-05/07/2027	EUR	906 677	0.07	2 900 000	URW 4.125% 23-11/12/2030	EUR	2 900 602	0.21
3 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	3 485 632	0.26	1 300 000	VALEO SE 5.875% 23-12/04/2029	EUR	1 360 211	0.10
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 314 787	0.10		<i>Belgium</i>		<i>132 406 577</i>	<i>9.71</i>
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	1 282 081	0.09	4 000 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	3 638 955	0.27
7 200 000	BPCE SFH 0.010% 20-27/05/2030	EUR	5 962 329	0.44	5 100 000	BELFIUS BANK SA 3.625% 24-11/06/2030	EUR	5 093 678	0.37
11 700 000	BPCE SFH 3.125% 24-22/05/2034	EUR	11 580 169	0.85	6 300 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	6 383 859	0.47
2 200 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	1 943 215	0.14	37 400 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	32 401 116	2.37
2 500 000	CAISSE FR DE FINANCEMENT 0.100% 19-13/11/2029	EUR	2 120 220	0.16	30 856 548	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	28 659 871	2.10
4 000 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	3 512 822	0.26	1 600 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	1 592 933	0.12
3 600 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	3 533 105	0.26	30 000 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	21 276 680	1.56
1 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	957 911	0.07	13 200 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	9 256 741	0.68
700 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	722 341	0.05	2 960 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	2 549 672	0.19
4 800 000	ENGIE 1.000% 21-26/10/2036	EUR	3 423 897	0.25	6 495 571	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	6 345 069	0.46
3 300 000	ENGIE 3.500% 22-27/09/2029	EUR	3 282 161	0.24	4 698 351	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	4 491 736	0.33
3 308 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 966 532	0.22	6 500 000	FLUVIUS 0.250% 20-02/12/2030	EUR	5 297 188	0.39
31 959 672	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	18 078 308	1.32	4 400 000	KBC GROUP NV 3.750% 24-27/03/2032	EUR	4 370 084	0.32
2 652 466	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	2 123 803	0.16	1 500 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	1 048 995	0.08
2 753 785	FRANCE O.A.T. 3.000% 24-25/06/2049	EUR	2 466 014	0.18					

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2024

*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>124 035 916</i>	<i>9.10</i>					
17 300 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	20 327 426	1.49	1 200 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	1 037 044	0.08
6 929 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	6 904 791	0.51	4 100 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	4 099 578	0.30
3 517 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	3 493 516	0.26	100 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	94 167	0.01
1 994 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	2 004 459	0.15	293 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	291 983	0.02
7 800 000	ALLIANDER 0.875% 16-22/04/2026	EUR	7 442 992	0.54	2 964 000	INSTIT CRDT OFCL 3.050% 24-30/04/2031	EUR	2 933 188	0.21
100 000	ALLIANDER 0.875% 19-24/06/2032	EUR	82 685	0.01	5 600 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	4 795 230	0.35
3 509 000	ALLIANDER 2.625% 22-09/09/2027	EUR	3 431 347	0.25	4 600 000	MERLIN PROPERTIES 2.375% 17-18/09/2029	EUR	4 272 053	0.31
1 545 000	ALLIANDER 3.250% 23-13/06/2028	EUR	1 540 794	0.11	74 845 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	47 878 347	3.49
2 904 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	2 731 307	0.20	2 300 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	2 283 447	0.17
1 000 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	988 661	0.07	6 800 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	6 920 641	0.51
4 400 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	4 082 469	0.30		<i>Italy</i>		<i>86 025 032</i>	<i>6.28</i>
7 000 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	5 773 639	0.42	3 411 000	A2A SPA 4.500% 22-19/09/2030	EUR	3 521 337	0.26
100 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	91 534	0.01	2 890 000	ACEA SPA 0.000% 21-28/09/2025	EUR	2 758 046	0.20
671 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	677 131	0.05	547 000	ACEA SPA 0.250% 21-28/07/2030	EUR	444 079	0.03
1 000 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	806 232	0.06	1 531 000	ACEA SPA 3.875% 23-24/01/2031	EUR	1 524 858	0.11
2 006 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	2 029 847	0.15	4 655 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	4 074 208	0.30
400 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	373 600	0.03	2 505 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	2 617 992	0.19
6 300 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	5 859 248	0.43	5 739 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	6 166 024	0.45
2 000 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 995 935	0.15	9 400 000	CASSA DEPOSITI E 3.875% 23-13/02/2029	EUR	9 383 311	0.69
3 114 000	MERCEDES-BENZ FINANCE 3.500% 23-30/05/2026	EUR	3 121 666	0.23	7 300 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	5 532 565	0.40
4 632 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	3 678 001	0.27	2 700 000	CREDIT AGRICOLE 3.500% 24-15/07/2033	EUR	2 724 996	0.20
100 000	NED WATERSCHAPBK 1.000% 15-03/09/2025	EUR	97 256	0.01	1 489 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	1 326 811	0.10
5 000 000	NED WATERSCHAPBK 2.375% 16-24/03/2026	USD	4 464 040	0.33	4 145 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	4 159 868	0.30
22 000 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	15 456 980	1.13	3 712 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	3 787 479	0.28
1 000 000	NN BANK NV 0.500% 21-21/09/2028	EUR	880 732	0.06	8 000 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	8 305 767	0.61
9 300 000	NN BANK NV 1.875% 22-17/05/2032	EUR	8 435 341	0.62	2 247 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 020 077	0.15
1 818 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	1 784 465	0.13	3 083 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	3 040 117	0.22
3 569 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	3 279 144	0.24	1 000 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	1 004 695	0.07
1 077 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 103 108	0.08	1 000 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	611 900	0.04
2 357 000	SWISSCOM FINANCE 0.375% 20-14/11/2028	EUR	2 074 181	0.15	7 351 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	7 320 052	0.54
6 300 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	6 420 703	0.47	687 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	697 950	0.05
2 600 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	2 602 686	0.19	10 482 000	ITALY BTPS 4.050% 24-30/10/2037	EUR	10 293 717	0.75
					3 461 000	TERNA RETE 3.875% 23-24/07/2033	EUR	3 466 680	0.25
					1 560 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 242 503	0.09
	<i>Spain</i>		<i>107 174 932</i>	<i>7.83</i>		<i>Luxembourg</i>		<i>65 205 199</i>	<i>4.77</i>
4 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 704 788	0.27	2 000 000	EIB 2.375% 17-24/05/2027	USD	1 755 295	0.13
1 000 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	934 280	0.07	4 400 000	EIB 0.500% 16-13/11/2037	EUR	3 131 059	0.23
678 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	599 538	0.04	4 250 000	EIB 1.000% 19-14/11/2042	EUR	2 930 108	0.21
500 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	488 020	0.04	500 000	EIB 1.250% 14-13/11/2026	EUR	481 271	0.04
1 677 000	AUTONOMOUS COMMU 3.173% 24-30/07/2029	EUR	1 676 946	0.12	5 947 000	EIB 1.500% 17-15/11/2047	EUR	4 255 917	0.31
2 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	2 091 848	0.15	1 597 000	EIB 1.500% 22-15/06/2032	EUR	1 433 682	0.10
6 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	6 445 697	0.47	15 500 000	EIB 1.625% 21-13/05/2031	USD	12 097 288	0.89
1 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	930 986	0.07	19 450 000	EIB 3.300% 17-03/02/2028	AUD	11 610 367	0.85
6 200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	5 498 833	0.40	31 050 000	EIB 3.750% 23-14/02/2033	USD	27 510 212	2.01
3 300 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	3 259 821	0.24		<i>United States of America</i>		<i>45 608 749</i>	<i>3.34</i>
6 321 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	5 878 732	0.43	20 115 000	APPLE INC 3.000% 17-20/06/2027	USD	17 873 010	1.31
500 000	IBERDROLA FINANCE SA 0.875% 20-16/06/2025	EUR	487 058	0.04	3 481 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	3 548 872	0.26
600 000	IBERDROLA FINANCE SA 1.250% 18-28/10/2026	EUR	572 707	0.04	10 000 000	INT BANK RECON&DEV 2.900% 18-26/11/2025	AUD	6 088 422	0.45
					18 245 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	14 072 349	1.03
					5 000 000	TOYOTA MOTOR CREDIT 2.150% 20-13/02/2030	USD	4 026 096	0.29





# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Kingdom</i>		<i>22 835 838</i>	<i>1.67</i>
2 462 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	2 455 013	0.18
19 200 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	20 380 825	1.49
	<i>Italy</i>		<i>12 275 902</i>	<i>0.90</i>
4 544 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	4 674 052	0.34
1 398 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 288 115	0.09
2 842 000	TERNA RETE 24-11/04/2173 FRN	EUR	2 801 154	0.21
3 397 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	3 512 581	0.26
	<i>Germany</i>		<i>9 812 992</i>	<i>0.72</i>
1 800 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 758 130	0.13
1 500 000	COMMERZBANK AG 23-25/03/2029 FRN MUENCHENER	EUR	1 559 758	0.11
6 500 000	RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	5 417 235	0.40
1 300 000	TALANX AG 21-01/12/2042 FRN	EUR	1 077 869	0.08
	<i>Norway</i>		<i>8 692 016</i>	<i>0.63</i>
5 943 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	5 875 275	0.43
1 735 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	1 798 048	0.13
1 021 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 018 693	0.07
	<i>Portugal</i>		<i>7 711 879</i>	<i>0.56</i>
2 700 000	CAIXA GERAL DEPO 22-31/10/2028 FRN	EUR	2 853 853	0.21
600 000	EDP SA 20-20/07/2080 FRN	EUR	582 575	0.04
1 900 000	EDP SA 21-02/08/2081 FRN	EUR	1 799 047	0.13
2 700 000	EDP SA 21-14/03/2082 FRN	EUR	2 476 404	0.18
	<i>Canada</i>		<i>6 376 000</i>	<i>0.47</i>
6 376 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	6 376 000	0.47
	<i>Belgium</i>		<i>2 440 750</i>	<i>0.18</i>
2 600 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	2 440 750	0.18
	<i>Finland</i>		<i>1 748 113</i>	<i>0.13</i>
1 748 000	OP CORPORATE BANK 24-28/03/2027 FRN	EUR	1 748 113	0.13
	Shares/Units in investment funds		40 723 135	2.97
	<i>France</i>		<i>40 723 135</i>	<i>2.97</i>
1 694.77	BNP PARIBAS MOIS ISR - 1 CAP	EUR	40 723 135	2.97
	<b>Total securities portfolio</b>		<b>1 359 893 074</b>	<b>99.54</b>

# BNP PARIBAS FUNDS Green Tigers

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>Taiwan</i>									
1 242 798	ADVANTECH CO LTD	TWD	14 195 694	2.88					
174 517	AIRTAC INTERNATIONAL GROUP	TWD	5 329 963	1.08					
498 000	CHROMA ATE INC	TWD	4 897 699	0.99					
1 867 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	22 382 674	4.52					
1 261 000	E INK HOLDINGS INC	TWD	9 802 210	1.99					
923 862	GIANT MANUFACTURING	TWD	6 048 163	1.23					
92 000	MEDIATEK INC	TWD	3 989 081	0.81					
1 256 102	SINBON ELECTRONICS CO LTD	TWD	11 327 896	2.29					
973 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	29 065 476	5.88					
<i>Japan</i>									
589 200	DAIFUKU CO LTD	JPY	11 086 692	2.25					
625 200	DENSO CORPORATION	JPY	9 719 906	1.97					
29 600	HORIBA LTD	JPY	2 403 368	0.49					
124 400	HOYA CORP	JPY	14 546 514	2.95					
29 500	KEYENCE CORP	JPY	12 976 124	2.63					
445 628	KUBOTA CORP	JPY	6 254 915	1.27					
344 500	MISUMI GROUP INC	JPY	5 903 321	1.20					
655 000	MURATA MANUFACTURING CO LTD	JPY	13 571 731	2.75					
420 800	SEKISUI CHEMICAL CO LTD	JPY	5 841 520	1.18					
76 500	SHIMANO INC	JPY	11 827 485	2.40					
<i>China</i>									
334 000	BYD COMPANY LIMITED - H	HKD	9 918 046	2.01					
5 405 115	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	7 475 204	1.51					
6 465 000	CHINA LONGYUAN POWER GROUP - H	HKD	5 806 293	1.18					
225 348	CONTEMPORARY AMPEREX TECHN - A	CNY	5 576 848	1.13					
1 064 271	JOYOUNG CO LTD - A	CNY	1 534 102	0.31					
11 126 000	KINGDEE INTERNATIONAL SFTWR	HKD	10 409 997	2.11					
1 386 100	MIDEA GROUP CO LTD - A	CNY	12 295 984	2.49					
2 975 375	SHENZHEN INOVANCE TECHNOLO - A	CNY	20 984 233	4.25					
13 534 000	XINYI SOLAR HOLDINGS LTD	HKD	6 801 093	1.38					
1 524 800	ZHEJIANG SANHUA INTELLIGEN - A	CNY	4 002 540	0.81					
<i>India</i>									
4 121 154	CROMPTON GREAVES CONSUMER EL	INR	20 021 107	4.06					
3 222 191	DABUR INDIA LTD	INR	23 205 400	4.69					
687 003	KPIT TECHNOLOGIES LTD	INR	13 459 805	2.73					
<i>Australia</i>									
1 510 245	ALS LTD	AUD	14 116 619	2.86					
1 418 803	BRAMBLES LTD	AUD	13 767 665	2.79					
6 895 512	CLEANAWAY WASTE MANAGEMENT L	AUD	12 771 845	2.59					
169 813	WISETECH GLOBAL LTD	AUD	11 380 567	2.31					
<i>South Korea</i>									
213 121	SAMSUNG ELECTRO-MECHANICS CO	KRW	24 456 105	4.94					
129 770	SK HYNIX INC	KRW	22 294 121	4.52					
<i>Hong Kong</i>									
4 768 500	MTR CORP	HKD	15 044 960	3.05					
2 646 069	VITASOY INTERNATIONAL HOLDINGS	HKD	1 998 351	0.40					
4 096 000	XINYI GLASS HOLDINGS LTD	HKD	4 485 799	0.91					
<i>Singapore</i>									
5 714 600	KEPPEL DC REIT	SGD	7 611 048	1.54					
					<i>Thailand</i>				
26 047 500	HOME PRODUCT CENTER PCL-FOR	THB	6 598 052	1.34					
					<b>Total securities portfolio</b>				
					<b>477 186 216 96.67</b>				

# BNP PARIBAS FUNDS Health Care Innovators

## Securities portfolio at 30/06/2024

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									
	<b>Shares</b>		<b>1 671 002 147</b>	<b>97.66</b>					
	<i>United States of America</i>		<i>1 170 630 917</i>	<i>68.42</i>		<i>Ireland</i>		<i>39 426 117</i>	<i>2.30</i>
606 295	AGIOS PHARMACEUTICALS INC	USD	24 393 226	1.43	395 905	JAZZ PHARMACEUTICALS PLC	USD	39 426 117	2.30
1 733 397	ALPHATEC HOLDINGS INC	USD	16 901 328	0.99		<i>Canada</i>		<i>9 181 267</i>	<i>0.54</i>
439 021	ARCUS BIOSCIENCES INC	USD	6 238 666	0.36	252 373	XENON PHARMACEUTICALS INC	USD	9 181 267	0.54
234 186	ATRICURE INC	USD	4 975 428	0.29	<b>Total securities portfolio</b>				
156 803	BIOGEN INC	USD	33 916 558	1.98				<b>1 671 002 147</b>	<b>97.66</b>
1 059 235	BOSTON SCIENTIFIC CORPORATION	USD	76 110 742	4.45					
675 515	CENTENE CORPORATION	USD	41 788 332	2.44					
140 434	CHARLES RIVER LABORATORIES	USD	27 068 678	1.58					
222 849	CONMED CORP	USD	14 413 709	0.84					
367 991	CRINETICS PHARMACEUTICALS IN	USD	15 378 882	0.90					
205 511	CYTOKINETICS INC	USD	10 389 164	0.61					
343 026	EDWARDS LIFESCIENCES CORPORATION	USD	29 564 088	1.73					
187 634	ELI LILLY & CO	USD	158 507 182	9.27					
715 975	HOLOGIC INC	USD	49 602 187	2.90					
378 776	INSMED INC	USD	23 679 022	1.38					
166 613	INTRA-CELLULAR THERAPIES INC	USD	10 647 375	0.62					
132 762	INTUITIVE SURGICAL INCORPORATED	USD	55 105 366	3.22					
717 863	IONIS PHARMACEUTICALS INC	USD	31 922 884	1.87					
118 315	IRHYTHM TECHNOLOGIES INC	USD	11 882 833	0.69					
388 713	NEUROCRINE BIOSCIENCES INC	USD	49 931 531	2.92					
370 201	PROCEPT BIOROBOTICS CORP	USD	21 101 543	1.23					
201 536	PTC THERAPEUTICS INC	USD	5 750 381	0.34					
644 387	PULMONX CORP	USD	3 811 909	0.22					
79 443	REGENERON PHARMACEUTICALS	USD	77 907 139	4.55					
138 286	REPLIGEN CORP	USD	16 265 298	0.95					
813 043	SPRINGWORKS THERAPEUTICS INC	USD	28 576 935	1.67					
307 144	THE COOPER COMPANIES	USD	25 018 588	1.46					
134 739	THERMO FISHER SCIENTIFIC INC	USD	69 522 432	4.06					
542 491	ULTRAGENYX PHARMACEUTICAL IN	USD	20 803 714	1.22					
250 364	UNITEDHEALTH GROUP INCORPORATED	USD	118 964 657	6.96					
626 721	VERICEL CORP	USD	26 828 980	1.57					
127 434	VERTEX PHARMACEUTICALS INCORPORATED	USD	55 732 087	3.26					
998 714	ZYMEWORKS INC	USD	7 930 073	0.46					
	<i>United Kingdom</i>		<i>137 593 270</i>	<i>8.04</i>					
799 614	ASTRAZENECA PLC	GBP	116 530 407	6.81					
636 477	BICYCLE THERAPEUTICS PLC-ADR	USD	12 019 869	0.70					
285 979	IMMUNOCORE HOLDINGS PLC-ADR	USD	9 042 994	0.53					
	<i>Denmark</i>		<i>86 955 037</i>	<i>5.09</i>					
127 210	ASCENDIS PHARMA A/S - ADR	USD	16 187 450	0.95					
92 605	GENMAB A/S	DKK	21 669 032	1.27					
364 111	NOVO NORDISK A/S - B	DKK	49 098 555	2.87					
	<i>France</i>		<i>84 048 121</i>	<i>4.91</i>					
934 491	SANOFI AVENTIS	EUR	84 048 121	4.91					
	<i>Switzerland</i>		<i>52 857 885</i>	<i>3.08</i>					
372 688	ALCON INC	CHF	31 044 111	1.81					
42 838	LONZA GROUP AG - REG	CHF	21 813 774	1.27					
	<i>Belgium</i>		<i>45 457 954</i>	<i>2.66</i>					
327 743	UCB SA	EUR	45 457 954	2.66					
	<i>Japan</i>		<i>44 851 579</i>	<i>2.62</i>					
1 392 200	DAIICHI SANKYO CO LTD	JPY	44 851 579	2.62					

# BNP PARIBAS FUNDS Inclusive Growth

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>United States of America</i>									
26 009	ADOBE INCORPORATED	USD	13 481 726	2.25	438 217	MANULIFE FINANCIAL CORP	CAD	10 885 579	1.82
45 790	AMERICAN WATER WORKS CO INC	USD	5 518 298	0.92	879 803	IBERDROLA SA	EUR	10 658 813	1.78
36 643	BIOGEN INC	USD	7 925 897	1.33	520 400	KUBOTA CORP	JPY	6 815 422	1.14
168 207	BOSTON SCIENTIFIC CORPORATION	USD	12 086 420	2.02	Shares/Units in investment funds				
90 824	BRIGHT HORIZONS FAMILY SOLUT	USD	9 328 580	1.56	<i>France</i>				
30 719	DEERE & CO	USD	10 709 158	1.79	337.26	BNP PARIBAS MOIS ISR - I CAP	EUR	8 103 874	1.36
59 444	ECOLAB INC	USD	13 200 534	2.21	<b>Total securities portfolio</b>				
136 029	EDWARDS LIFESCIENCES CORPORATION	USD	11 723 815	1.96	<b>595 080 460 99.52</b>				
16 331	ELI LILLY & CO	USD	13 795 905	2.31					
34 000	FIRST SOLAR INC	USD	7 152 452	1.20					
123 591	HARTFORD FINANCIAL SERVICES GRP	USD	11 593 972	1.94					
116 668	HOLOGIC INC	USD	8 082 668	1.35					
788 831	HUNTINGTON BANCSHARES INC	USD	9 700 763	1.62					
23 971	INTUIT INC	USD	14 699 306	2.46					
175 593	KROGER CORPORATION	USD	8 180 414	1.37					
111 097	MERCK COMPANY INCORPORATED	USD	12 833 038	2.15					
186 191	METLIFE INC	USD	12 193 838	2.04					
105 611	MICRON TECHNOLOGY INCORPORATED	USD	12 961 059	2.17					
97 778	MICROSOFT CORPORATION	USD	40 776 187	6.81					
96 204	NEXTERA ENERGY	USD	6 356 151	1.06					
342 592	NVIDIA CORPORATION	USD	39 490 381	6.59					
43 785	PALO ALTO NETWORKS INC	USD	13 849 828	2.32					
48 162	SALESFORCE.COM INC	USD	11 553 487	1.93					
61 104	VISA INCORPORATED - A	USD	14 964 280	2.50					
137 604	WALT DISNEY COMPANY	USD	12 748 030	2.13					
69 413	WASTE MANAGEMENT INCORPORATED	USD	13 817 186	2.31					
110 283	XYLEM INC	USD	13 956 318	2.33					
<i>United Kingdom</i>									
153 222	APTIV PLC	USD	10 067 547	1.68					
96 288	ASTRAZENECA PLC	GBP	14 032 370	2.35					
501 699	COMPASS GROUP PLC	GBP	12 781 386	2.14					
2 532 597	JD SPORTS FASHION PLC	GBP	3 569 562	0.60					
313 344	RELX PLC	GBP	13 448 827	2.25					
<i>France</i>									
185 988	DANONE	EUR	10 616 195	1.78					
142 208	EDENRED	EUR	5 604 417	0.94					
54 337	ESSILORLUXOTTICA	EUR	10 932 604	1.83					
29 713	LOREAL	EUR	12 183 816	2.04					
<i>Germany</i>									
46 805	ADIDAS AG	EUR	10 437 515	1.75					
47 454	ALLIANZ SE - REG	EUR	12 314 313	2.06					
529 589	DEUTSCHE TELEKOM AG - REG	EUR	12 434 750	2.08					
<i>The Netherlands</i>									
16 243	ASML HOLDING NV	EUR	15 661 501	2.61					
84 664	WOLTERS KLUWER	EUR	13 105 987	2.19					
<i>Switzerland</i>									
93 832	DSM-FIRMENICH AG	EUR	9 908 659	1.66					
94 018	NESTLE SA - REG	CHF	8 954 188	1.50					
28 560	ROCHE HOLDING AG GENUSSSCHEIN	CHF	7 399 117	1.24					
<i>Ireland</i>									
44 099	ACCENTURE PLC - A	USD	12 484 327	2.09					

# BNP PARIBAS FUNDS India Equity

## Securities portfolio at 30/06/2024

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				
	<b>Shares</b>		<b>319 651 587</b>	<b>95.62</b>
	<i>India</i>		<i>313 325 971</i>	<i>93.73</i>
153 305	ACC LTD	INR	4 813 558	1.44
401 266	AMBUJA CEMENTS LTD	INR	3 223 706	0.96
1 301 402	ASHOK LEYLAND LTD	INR	3 773 151	1.13
953 980	ASTER DM HEALTHCARE LTD	INR	3 963 534	1.19
613 816	AU SMALL FINANCE BANK LTD	INR	4 944 109	1.48
831 288	AXIS BANK LTD	INR	12 605 866	3.77
259 717	BAJAJ FINSERV LTD	INR	4 944 041	1.48
2 096 269	BANK OF INDIA	INR	3 026 493	0.91
783 375	BHARTI AIRTEL LTD	INR	13 559 520	4.06
248 686	BLUE STAR LTD	INR	4 872 688	1.46
253 438	BRIGADE ENTERPRISES LTD	INR	4 094 264	1.22
306 169	CADILA HEALTHCARE LTD	INR	3 941 170	1.18
520 525	CIE AUTOMOTIVE INDIA LTD	INR	3 571 190	1.07
328 179	CIPLA LTD	INR	5 826 513	1.74
904 364	CROMPTON GREAVES CONSUMER EL	INR	4 393 519	1.31
131 596	CUMMINS INDIA LTD	INR	6 258 593	1.87
680 929	FORTIS HEALTHCARE LTD	INR	3 880 121	1.16
328 939	GODREJ CONSUMER PRODUCTS LTD	INR	5 424 823	1.62
504 053	GOPAL SNACKS LTD	INR	1 992 334	0.60
5 059	GRASIM INDUSTRIE-PARTLY PAID	INR	70 163	0.02
177 721	GRASIM INDUSTRIES LTD	INR	5 688 387	1.70
928 133	GUJARAT STATE PETRONET LTD	INR	3 298 978	0.99
186 500	HCL TECHNOLOGIES LTD	INR	3 263 190	0.98
809 298	HDFC BANK LIMITED	INR	16 330 766	4.87
650 091	HDFC LIFE INSURANCE CO LTD	INR	4 637 816	1.39
158 730	HINDUSTAN UNILEVER LTD	INR	4 706 073	1.41
1 479 423	ICICI BANK LTD	INR	21 270 565	6.35
745 186	INDIAN HOTELS CO LTD	INR	5 583 726	1.67
227 649	INDUSIND BANK LTD	INR	3 995 797	1.20
55 472	INFO EDGE INDIA LTD	INR	4 511 936	1.35
515 426	INFOSYS LTD	INR	9 682 367	2.90
649 814	JYOTHY LABORATORIES LTD	INR	3 361 683	1.01
309 748	KOTAK MAHINDRA BANK LTD	INR	6 690 884	2.00
283 927	MACROTECH DEVELOPERS LTD	INR	5 118 295	1.53
290 508	MAHINDRA & MAHINDRA LTD	INR	9 981 792	2.99
774 168	NUVOCO VISTAS CORP LTD	INR	3 369 430	1.01
121 553	PIDILITE INDUSTRIES LTD	INR	4 604 161	1.38
435 594	PNB HOUSING FINANCE LTD	INR	4 097 475	1.23
1 684 687	POWER GRID CORP OF INDIA LTD	INR	6 684 853	2.00
15 308	PROCTER & GAMBLE HYGIENE	INR	3 049 418	0.91
170 800	RAYMOND LTD	INR	5 983 624	1.79
1 324 025	RBL BANK LTD	INR	4 173 043	1.25
1 313 401	REDINGTON LTD	INR	3 373 072	1.01
653 071	RELIANCE INDUSTRIES LTD	INR	24 505 180	7.32
879 458	STATE BANK OF INDIA	INR	8 948 056	2.68
360 162	SUN PHARMACEUTICAL INDUSTRIES	INR	6 567 092	1.96
140 178	TATA CONSULTANCY SERVICES LTD	INR	6 559 477	1.96
906 084	TATA MOTORS LTD	INR	7 227 702	2.16
309 848	TI FINANCIAL HOLDINGS LTD	INR	5 399 379	1.62
126 528	TRENT LTD	INR	8 310 386	2.49
5 875 945	UJIVAN SMALL FINANCE BANK L	INR	3 172 012	0.95
	<i>Switzerland</i>		<i>6 325 616</i>	<i>1.89</i>
62 141	ABB INDIA LTD	INR	6 325 616	1.89
<b>Total securities portfolio</b>			<b>319 651 587</b>	<b>95.62</b>

# BNP PARIBAS FUNDS Japan Equity

## Securities portfolio at 30/06/2024

*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							
<b>Shares</b>		<b>38 987 035 824</b>	<b>97.40</b>				
<i>Japan</i>							
		<i>38 987 035 824</i>	<i>97.40</i>				
192 000 ABC-MART INC	JPY	542 115 132	1.35	756 200 TORAY INDUSTRIES INC	JPY	576 335 251	1.44
129 500 ADVANTEST CORP	JPY	845 246 678	2.11	792 500 TOYOTA MOTOR CORP	JPY	2 614 723 806	6.52
134 600 AJINOMOTO CO INCORPORATED	JPY	761 745 420	1.90	506 900 TOYOTA TSUSHO CORP	JPY	1 592 461 110	3.98
273 300 AMADA HOLDINGS CO LTD	JPY	487 820 360	1.22	34 100 WEST HOLDINGS CORP	JPY	89 108 160	0.22
258 400 CAPCOM CO LTD	JPY	787 114 234	1.97	136 500 ZEON CORP	JPY	182 435 312	0.46
771 800 CYBERAGENT INC	JPY	780 092 257	1.95				
138 600 DAI-ICHI LIFE HOLDINGS INC	JPY	596 287 125	1.49	<b>Total securities portfolio</b>		<b>38 987 035 824</b>	<b>97.40</b>
171 800 DAIICHI SANKYO CO LTD	JPY	954 203 063	2.38				
58 800 EISAI CO LTD	JPY	388 371 214	0.97				
395 500 FOOD & LIFE COMPANIES LTD	JPY	1 031 952 026	2.58				
152 300 FUJIFILM HOLDINGS CORP	JPY	575 430 162	1.44				
313 000 FUJITSU LTD	JPY	790 261 433	1.97				
169 500 GS YUASA CORP	JPY	542 678 919	1.36				
530 200 HITACHI LIMITED	JPY	1 919 890 070	4.80				
55 600 HOSHIZAKI CORP	JPY	284 457 338	0.71				
17 800 INFO SERVICES INTERNATIONAL DENTSU	JPY	94 071 189	0.24				
444 600 INFRONEER HOLDINGS INC	JPY	581 607 778	1.45				
241 600 INPEX CORP	JPY	573 163 680	1.43				
145 300 KANEMATSU CORP	JPY	392 423 019	0.98				
110 300 KEISEI ELECTRIC RAILWAY CO	JPY	572 014 548	1.43				
142 600 LIFEDRINK CO INC	JPY	959 732 407	2.40				
226 100 LIXIL GROUP CORP	JPY	383 497 215	0.96				
152 100 MARS GROUP HOLDINGS CORP	JPY	579 403 818	1.45				
40 500 MARUZEN SHOWA UNYU CO LTD	JPY	222 322 736	0.56				
183 400 MAZDA MOTOR CORP	JPY	285 102 009	0.71				
308 600 MITSUBISHI ESTATE CO LTD	JPY	781 528 164	1.95				
71 100 MITSUBISHI LOGISTICS CORP	JPY	375 355 556	0.94				
1 211 600 MITSUBISHI UFJ FINANCIAL GROUP	JPY	2 096 429 637	5.24				
172 300 MORINAGA MILK INDUSTRY CO	JPY	581 208 328	1.45				
140 000 MURATA MANUFACTURING CO LTD	JPY	466 627 182	1.17				
70 900 NIPPON PILLAR PACKING CO LTD	JPY	382 373 122	0.96				
2 549 300 NIPPON TELEGRAPH & TELEPHONE	JPY	387 541 267	0.97				
80 800 NIPPON YUSEN KK	JPY	378 800 991	0.95				
121 000 NOMURA REAL ESTATE HOLDINGS	JPY	488 972 182	1.22				
57 200 OBIC BUSINESS CONSULTANTS	JPY	387 076 214	0.97				
144 000 ORIENTAL LAND CO LTD	JPY	646 322 414	1.61				
135 600 ORIX CORP	JPY	483 372 140	1.21				
81 900 OSAKA GAS CO LTD	JPY	290 789 766	0.73				
34 500 OSAKA SODA CO LTD	JPY	376 566 512	0.94				
25 900 POINT	JPY	94 322 234	0.24				
690 500 RAKUTEN INC	JPY	576 354 144	1.44				
365 200 RENESAS ELECTRONICS CORP	JPY	1 106 314 726	2.76				
943 000 RESONA HOLDINGS INC	JPY	1 002 393 755	2.50				
109 400 SEKISUI HOUSE LTD	JPY	391 120 378	0.98				
82 600 SENKO CO LTD	JPY	93 177 314	0.23				
123 400 SHIN-ETSU CHEMICAL CO LTD	JPY	773 714 036	1.93				
57 000 SOFTBANK GROUP CORP	JPY	596 372 057	1.49				
73 100 SONY CORP	JPY	998 562 676	2.49				
84 500 SUBARU CORPORATION	JPY	288 375 084	0.72				
196 600 SWCC SHOWA HOLDINGS CO LTD	JPY	969 300 522	2.42				
44 400 TOKAI RIKA CO LTD	JPY	96 127 989	0.24				
152 700 TOKIO MARINE HOLDINGS INC	JPY	921 836 611	2.30				
32 100 TOKYO ELECTRON LTD	JPY	1 132 636 268	2.83				
63 600 TOKYO OHKA KOGYO CO LTD	JPY	279 347 712	0.70				
125 300 TOPPAN PRINTING CO LTD	JPY	558 049 374	1.39				

# BNP PARIBAS FUNDS Japan Small Cap

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>102 315 815 215</b>	<b>94.19</b>					
Japan			102 315 815 215	94.19					
260 000	77 BANK LTD/THE	JPY	1 164 581 008	1.07	45 000	KURITA WATER INDUSTRIES LTD	JPY	308 164 964	0.28
630 000	ADEKA CORP	JPY	2 047 020 020	1.88	165 000	KYUSHU RAILWAY COMPANY	JPY	575 931 929	0.53
725 000	AOYAMA TRADING CO LTD	JPY	1 082 937 269	1.00	275 000	LINTEC CORP	JPY	942 995 322	0.87
201 000	BELC CO LTD	JPY	1 532 672 836	1.41	80 000	MACNICA HOLDINGS INC	JPY	542 136 672	0.50
306 400	BEWITH INC	JPY	571 007 882	0.53	210 000	MARUI GROUP CO LTD	JPY	477 090 425	0.44
70 000	CAPCOM CO LTD	JPY	213 227 540	0.20	47 000	MARUWA CO LTD	JPY	1 812 470 611	1.67
147 500	CHINO CORP	JPY	383 299 381	0.35	252 500	MATSUDA SANGYO CO LTD	JPY	741 326 381	0.68
740 000	CHUGOKU MARINE PAINTS LTD	JPY	1 508 815 131	1.39	950 000	MEBUKI FINANCIAL GROUP INC	JPY	594 652 852	0.55
950 000	CITIZEN WATCH CO LTD	JPY	1 023 611 539	0.94	175 000	MEGACHIPS CORP	JPY	716 962 814	0.66
260 000	CKD CORP	JPY	832 454 403	0.77	302 500	MEIDENSA CORP	JPY	1 105 577 366	1.02
1 157 500	COMPUTER ENGINEER & CONSULT	JPY	2 483 018 940	2.29	595 000	MEIKO ELECTRONICS CO LTD	JPY	4 302 579 935	3.96
30 000	COSMOS PHARMACEUTICAL CORP	JPY	389 385 381	0.36	50 000	MEITEC GROUP HOLDINGS INC	JPY	163 139 984	0.15
105 000	CREDIT SAISON CO LTD	JPY	350 830 736	0.32	290 000	METAWATER CO LTD	JPY	567 013 707	0.52
1 250 000	CRESCO LTD	JPY	1 669 682 309	1.54	480 000	NETAWARE CO LTD	JPY	771 920 331	0.71
550 000	DAICEL CORP	JPY	850 981 717	0.78	165 000	NETSOCIETY HOLDINGS CO LTD	JPY	789 484 865	0.73
750 000	DAIDO STEEL CO LTD	JPY	1 116 923 297	1.03	595 000	MIZUHO LEASING CO LTD	JPY	671 033 711	0.62
15 500	DAIKOKUTENBUSSAN CO LTD	JPY	132 899 718	0.12	655 000	MUSASHI SEIMITSU INDUSTRY CO	JPY	1 236 105 907	1.14
130 000	DAISEKI CO LTD	JPY	487 354 579	0.45	55 000	NARERU GROUP INC	JPY	157 509 140	0.15
240 000	DAIWABO HOLDINGS CO LTD	JPY	692 690 216	0.64	502 500	NHK SPRING CO LTD	JPY	808 426 214	0.74
22 500	DESCENTE LTD	JPY	76 096 992	0.07	165 000	NICHIAS CORP	JPY	781 163 736	0.72
400 000	DEXERIALS CORP	JPY	2 997 233 490	2.76	245 000	NIFCO INC/JAPAN	JPY	942 840 918	0.87
180 000	DIC CORP	JPY	550 636 810	0.51	150 000	NIHON UNISYS LTD	JPY	671 399 141	0.62
30 000	DIGITAL ARTS INC	JPY	135 907 916	0.13	170 000	NIKKON HOLDINGS CO LTD	JPY	619 632 366	0.57
195 000	DIP CORP	JPY	534 435 734	0.49	135 000	NIPPON CARBON CO LTD	JPY	701 003 005	0.65
150 000	EBARA CORP	JPY	384 106 818	0.35	97 500	NIPPON SODA CO LTD	JPY	514 183 666	0.47
80 000	ENPLAS CORP	JPY	645 466 047	0.59	596 800	NIPPON SYSTEMWARE CO LTD	JPY	1 987 882 839	1.83
127 500	ESPEC CORP	JPY	407 206 555	0.37	875 000	NISSUI CORP	JPY	755 611 714	0.70
197 500	F&M CO LTD	JPY	333 985 032	0.31	85 000	NITTO BOSEKI CO LTD	JPY	556 584 564	0.51
780 000	FUJIKURA LTD	JPY	2 484 864 193	2.29	68 000	NITTOKU ENGINEERING CO LTD	JPY	116 185 167	0.11
508 000	FUJIMORI KOGYO CO LTD	JPY	2 157 857 581	1.99	352 500	NORITAKE CO LTD	JPY	1 407 788 820	1.30
275 000	FUKUOKA FINANCIAL GROUP INC	JPY	1 183 362 634	1.09	29 000	OKAMURA CORP	JPY	65 403 344	0.06
120 000	FURUYA METAL CO LTD	JPY	524 607 925	0.48	100 000	OKUMURA CORP	JPY	502 559 830	0.46
140 000	FUSO CHEMICAL CO LTD	JPY	575 480 235	0.53	250 000	OPTEX CO LTD	JPY	423 777 071	0.39
40 000	FUTURE ARCHITECT	JPY	61 358 906	0.06	47 500	OSAKA SODA CO LTD	JPY	518 461 140	0.48
680 000	GEO HOLDINGS CORP	JPY	1 137 056 846	1.05	190 000	PACIFIC INDUSTRIAL CO LTD	JPY	287 150 659	0.26
280 000	GS YUASA CORP	JPY	896 460 751	0.83	750 000	PAL GROUP HOLDINGS CO LTD	JPY	1 362 428 572	1.25
1 090 000	GUNMA BANK LTD/THE	JPY	1 120 360 470	1.03	65 000	PARK24 CO LTD	JPY	104 387 543	0.10
115 000	GUNZE LTD	JPY	662 936 014	0.61	270 000	RIKEN KEIKI CO LTD	JPY	1 142 988 654	1.05
80 000	H I S CO LTD	JPY	130 159 076	0.12	20 000	RORZE CORPORATION	JPY	638 621 850	0.59
47 500	HIOKI E E CORP	JPY	323 022 559	0.30	800 000	ROUND ONE CORP	JPY	661 116 259	0.61
130 000	HIRATA CORP	JPY	868 401 210	0.80	450 000	RYOHIN KEIKAKU CO LTD	JPY	1 205 168 605	1.11
90 000	HIROGIN HOLDINGS INC	JPY	111 952 549	0.10	96 000	SANTEC HOLDINGS CORP	JPY	836 521 968	0.77
750 000	ICHIKOH INDUSTRIES LTD	JPY	409 258 884	0.38	622 500	SEIREN CO LTD	JPY	1 493 668 709	1.38
710 000	INFRONEER HOLDINGS INC	JPY	928 793 347	0.86	330 000	SHIBAURA ELECTRONICS CO LTD	JPY	1 065 329 926	0.98
37 500	INTAGE HOLDINGS INC	JPY	56 369 175	0.05	125 000	SHIBAURA MECHATRONICS CORP	JPY	1 067 630 304	0.98
40 000	INTELLIGENT WAVE INC	JPY	43 346 452	0.04	600 000	SHIN NIPPON BIOMEDICAL LABOR	JPY	855 310 021	0.79
750 000	JAC RECRUITMENT CO LTD	JPY	494 124 870	0.45	155 000	SINKO INDUSTRIES LTD	JPY	643 583 454	0.59
385 000	JAPAN LIFELINE CO LTD	JPY	436 611 238	0.40	1 100 000	SKY PERFECT JSAT HOLDINGS	JPY	958 598 290	0.88
20 000	JOSHIN DENKI CO LTD	JPY	53 042 644	0.05	420 000	SOHGO SECURITY SERVICES CO	JPY	394 425 410	0.36
154 000	JSB CO LTD	JPY	493 198 675	0.45	320 000	SUMITOMO BAKELITE CO LTD	JPY	1 512 346 766	1.39
230 000	KANRO INC	JPY	646 154 760	0.59	905 000	SUMITOMO RIKO COMPANY LTD	JPY	1 344 381 553	1.24
140 000	KOA CORP	JPY	216 844 613	0.20	127 500	SUZUKEN COMPANY LIMITED	JPY	623 882 706	0.57
350 000	KOMEHYO CO LTD	JPY	1 567 968 805	1.44	370 000	TAMRON CO LTD	JPY	1 544 890 913	1.42
1 250 000	KONICA MINOLTA INC	JPY	558 343 184	0.51	47 500	TECHNOPRO HOLDINGS INC	JPY	125 412 011	0.12
150 000	KONOSHIMA CHEMICAL CO LTD	JPY	255 731 246	0.24	190 000	TEIJIN LTD	JPY	254 490 737	0.23
200 000	KROSAKI HARIMA CORP	JPY	560 071 235	0.52	110 000	THK CO LTD	JPY	317 481 906	0.29
					97 500	TOHO CO LTD	JPY	359 485 467	0.33
					75 000	TOKYO OHKA KOGYO CO LTD	JPY	329 419 472	0.30
					60 000	TOKYO SEIMITSU CO LTD	JPY	743 494 117	0.68
					295 000	TOKYO TATEMONO CO LTD	JPY	752 905 968	0.69
					245 000	TORISHIMA PUMP MFG CO LTD	JPY	779 523 862	0.72



# BNP PARIBAS FUNDS Japan Small Cap

## Securities portfolio at 30/06/2024

Expressed in JPY

Quantity Denomination	Quotation currency	Market value	% of net assets
75 000 TOTETSU KOGYO CO LTD	JPY	239 702 948	0.22
282 500 TOWA PHARMACEUTICAL CO LTD	JPY	830 133 246	0.76
116 500 TOYO TANSO CO LTD	JPY	787 262 485	0.72
155 000 TOYODA GOSEI CO LTD	JPY	439 600 701	0.40
313 000 TRANSACTION CO LTD	JPY	606 303 675	0.56
130 000 USEN-NEXT HOLDINGS CO LTD	JPY	588 074 234	0.54
197 500 WEST HOLDINGS CORP	JPY	516 095 649	0.48
620 000 WORLD HOLDINGS CO LTD	JPY	1 343 562 377	1.24
518 500 YAKUODO HOLDINGS CO LTD	JPY	1 490 537 075	1.37
510 000 YAMAICHI ELECTRONICS CO LTD	JPY	1 703 054 221	1.57
245 000 YOKOHAMA RUBBER CO LTD	JPY	873 809 764	0.80
45 000 YONEX CO LTD	JPY	87 823 314	0.08
<b>Total securities portfolio</b>		<b>102 315 815 215</b>	<b>94.19</b>

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>160 417 101</b>	<b>86.15</b>					
<i>Malaysia</i>									
8 400 000	MALAYSIA INVEST 3.422% 20-30/09/2027	MYR	1 774 953	0.95	1 640 000 000	INTERNATIONAL FINANCE CORP 0.000% 23-16/08/2028	COP	268 073	0.14
2 500 000	MALAYSIA INVEST 3.447% 21-15/07/2036	MYR	503 777	0.27	7 300 000 000	INTERNATIONAL FINANCE CORP 12.000% 22-03/11/2027	COP	1 851 108	0.99
4 060 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	846 310	0.45	25 000 000	INTERNATIONAL FINANCE CORP 7.000% 17-20/07/2027	MXN	1 251 780	0.67
7 800 000	MALAYSIA INVEST 4.070% 16-30/09/2026	MYR	1 675 485	0.90	12 000 000	INTERNATIONAL FINANCE CORP 7.750% 18-18/01/2030	MXN	598 607	0.32
1 000 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	216 718	0.12	<i>South Africa</i>				
2 000 000	MALAYSIA INVEST 4.193% 22-07/10/2032	MYR	434 110	0.23	18 000 000	DEV BANK S. AFRICA 0.000% 97-31/12/2027	ZAR	665 074	0.36
2 240 000	MALAYSIA INVEST 4.369% 18-31/10/2028	MYR	488 643	0.26	42 240 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	1 938 923	1.04
1 480 000	MALAYSIA INVEST 4.943% 13-06/12/2028	MYR	330 167	0.18	12 640 000	REPUBLIC OF SOUTH AFRICA 8.000% 13-31/01/2030	ZAR	634 522	0.34
5 350 000	MALAYSIA INVEST 5.357% 22-15/05/2052	MYR	1 338 215	0.72	58 330 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	2 785 098	1.50
720 000	MALAYSIAN GOVERNMENT 3.733% 13-15/06/2028	MYR	153 309	0.08	60 680 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	2 614 591	1.40
5 200 000	MALAYSIAN GOVERNMENT 3.828% 19-05/07/2034	MYR	1 099 188	0.59	69 900 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	2 866 944	1.54
9 772 000	MALAYSIAN GOVERNMENT 3.885% 19-15/08/2029	MYR	2 093 592	1.12	14 700 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	680 441	0.37
9 120 000	MALAYSIAN GOVERNMENT 3.900% 16-30/11/2026	MYR	1 954 930	1.05	50 800 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	2 191 363	1.18
6 220 000	MALAYSIAN GOVERNMENT 4.065% 20-15/06/2050	MYR	1 287 664	0.69	<i>Thailand</i>				
6 150 000	MALAYSIAN GOVERNMENT 4.392% 11-15/04/2026	MYR	1 325 631	0.71	77 660 000	THAILAND GOVERNMENT 1.000% 21-17/06/2027	THB	2 027 127	1.09
1 640 000	MALAYSIAN GOVERNMENT 4.642% 18-07/11/2033	MYR	368 846	0.20	32 000 000	THAILAND GOVERNMENT 1.600% 19-17/12/2029	THB	830 400	0.45
10 420 000	MALAYSIAN GOVERNMENT 4.762% 17-07/04/2037	MYR	2 379 970	1.28	46 150 000	THAILAND GOVERNMENT 2.400% 23-17/03/2029	THB	1 251 417	0.67
2 300 000	MALAYSIAN GOVERNMENT 4.893% 18-08/06/2038	MYR	532 891	0.29	27 000 000	THAILAND GOVERNMENT 2.650% 22-17/06/2028	THB	740 086	0.40
<i>Brazil</i>					8 265 000	THAILAND GOVERNMENT 2.875% 16-17/06/2046	THB	207 180	0.11
27 290 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	4 716 829	2.53	31 597 000	THAILAND GOVERNMENT 3.300% 18-17/06/2038	THB	897 777	0.48
57 100 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	9 536 077	5.12	28 078 000	THAILAND GOVERNMENT 3.390% 22-17/06/2037	THB	804 677	0.43
8 200 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	1 327 841	0.71	20 152 000	THAILAND GOVERNMENT 3.400% 15-17/06/2036	THB	578 572	0.31
5 400 000	BRAZIL NTN-F 10.000% 22-01/01/2033 FLAT	BRL	858 938	0.46	14 730 000	THAILAND GOVERNMENT 3.600% 17-17/06/2067	THB	379 634	0.20
2 000 000	BRAZIL NTN-F 10.000% 24-01/01/2035 FLAT	BRL	314 367	0.17	46 000 000	THAILAND GOVERNMENT 3.650% 10-20/06/2031	THB	1 336 472	0.72
12 000 000	BRAZIL-LTN 0.000% 22-01/01/2026 FLAT	BRL	1 829 354	0.98	18 570 000	THAILAND GOVERNMENT 3.775% 12-25/06/2032	THB	546 562	0.29
<i>United States of America</i>					17 700 000	THAILAND GOVERNMENT 4.000% 15-17/06/2066	THB	501 242	0.27
20 000 000	INT BK RECON&DEV 0.000% 15-29/05/2035	ZAR	384 125	0.21	5 470 000	THAILAND GOVERNMENT 4.850% 11-17/06/2061	THB	180 664	0.10
74 400 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	3 060 644	1.64	39 540 000	THAILAND GOVERNMENT 4.875% 09-22/06/2029	THB	1 193 500	0.64
31 000 000 000	INT BK RECON&DEV 5.350% 22-09/02/2029	IDR	1 794 002	0.96	16 900 000	THAILAND GOVERNMENT 5.670% 07-13/03/2028	THB	512 192	0.28
910 000 000	INT BK RECON&DEV 6.250% 22-27/04/2026	CLP	977 073	0.52	<i>Indonesia</i>				
30 700 000 000	INT BK RECON&DEV 6.250% 23-12/01/2028	IDR	1 852 880	1.00	30 450 000 000	INDONESIA GOVERNMENT 6.500% 20-15/02/2031	IDR	1 806 731	0.97
85 000 000	INT BK RECON&DEV 6.500% 23-17/04/2030	INR	990 694	0.53	8 750 000 000	INDONESIA GOVERNMENT 7.000% 19-15/09/2030	IDR	534 442	0.29
78 000 000	INTERAMER DEV BANK 7.000% 23-08/08/2033	INR	925 477	0.50	4 865 000 000	INDONESIA GOVERNMENT 7.000% 22-15/02/2033	IDR	296 648	0.16
80 000 000	INTERAMER DEV BANK 7.000% 24-25/01/2029	INR	954 388	0.51	13 590 000 000	INDONESIA GOVERNMENT 7.125% 21-15/06/2042	IDR	827 774	0.44
36 700 000	INTERNATIONAL FINANCE CORP 0.000% 17-20/01/2037	MXN	608 265	0.33	1 450 000 000	INDONESIA GOVERNMENT 7.125% 22-15/06/2043	IDR	88 669	0.05
43 100 000	INTERNATIONAL FINANCE CORP 0.000% 17-21/11/2047	MXN	263 427	0.14	770 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	48 196	0.03
42 000 000	INTERNATIONAL FINANCE CORP 0.000% 18-22/02/2038	MXN	632 874	0.34	15 670 000 000	INDONESIA GOVERNMENT 7.500% 16-15/08/2032	IDR	979 463	0.53
88 000 000	INTERNATIONAL FINANCE CORP 0.000% 18-23/03/2038	MXN	1 321 345	0.71	12 105 000 000	INDONESIA GOVERNMENT 7.500% 17-15/05/2038	IDR	761 754	0.41
56 000 000	INTERNATIONAL FINANCE CORP 0.000% 22-07/11/2047	MXN	307 785	0.17	9 200 000 000	INDONESIA GOVERNMENT 7.500% 19-15/04/2040	IDR	580 597	0.31
3 000 000 000	INTERNATIONAL FINANCE CORP 0.000% 23-01/02/2038	COP	205 392	0.11	8 560 000 000	INDONESIA GOVERNMENT 8.250% 11-15/06/2032	IDR	559 445	0.30
					14 480 000 000	INDONESIA GOVERNMENT 8.250% 15-15/05/2036	IDR	964 708	0.52
					28 780 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	1 915 667	1.03
					17 500 000 000	INDONESIA GOVERNMENT 8.375% 19-15/04/2039	IDR	1 189 487	0.64

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Mexico</i>		<i>10 056 485</i>	<i>5.41</i>		<i>Colombia</i>		<i>4 725 476</i>	<i>2.55</i>
15 490 000	AMERICA MOVIL SA 10.300% 24-30/01/2034	MXN	816 201	0.44	670 000 000	COLOMBIA TES 13.250% 23-09/02/2033	COP	183 633	0.10
42 390 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	2 177 749	1.17	4 584 800 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	895 536	0.48
24 000 000	COMISION FEDERAL 8.180% 17-23/12/2027	MXN	1 173 653	0.63	6 432 300 000	COLOMBIA TES 7.000% 21-26/03/2031	COP	1 298 730	0.70
12 900 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	606 235	0.33	5 385 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	1 015 713	0.55
101 000 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	4 459 960	2.40	1 865 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	290 752	0.16
6 800 000	MEXICAN BONOS 8.000% 17-07/11/2047	MXN	304 184	0.16	5 215 000 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	1 041 112	0.56
11 700 000	MEXICAN BONOS 8.000% 22-31/07/2053	MXN	518 503	0.28		<i>Poland</i>		<i>4 485 436</i>	<i>2.41</i>
	<i>Czech Republic</i>		<i>9 581 352</i>	<i>5.14</i>	7 440 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	1 408 309	0.76
31 560 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	1 133 062	0.61	2 000 000	POLAND GOVERNMENT BOND 5.000% 24-25/10/2034	PLN	469 683	0.25
17 700 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	711 083	0.38	1 700 000	POLAND GOVERNMENT BOND 5.750% 08-25/04/2029	PLN	426 379	0.23
33 560 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 196 339	0.64	4 700 000	POLAND GOVERNMENT BOND 6.000% 22-25/10/2033	PLN	1 197 652	0.64
7 240 000	CZECH REPUBLIC 1.750% 21-23/06/2032	CZK	260 326	0.14	3 680 000	POLAND GOVERNMENT BOND 7.500% 22-25/07/2028	PLN	983 413	0.53
48 700 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	1 734 379	0.93		<i>Peru</i>		<i>4 354 951</i>	<i>2.33</i>
27 010 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	1 084 620	0.58	1 300 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	274 941	0.15
28 200 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	1 133 166	0.61	4 130 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	948 664	0.51
2 600 000	CZECH REPUBLIC 3.500% 22-30/05/2035	CZK	103 871	0.06	3 370 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	846 858	0.45
22 000 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	935 585	0.50	2 330 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	582 673	0.31
3 800 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	171 452	0.09	2 370 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	634 307	0.34
5 190 000	CZECH REPUBLIC 4.900% 23-14/04/2034	CZK	233 302	0.13	4 050 000	REPUBLIC OF PERU 7.600% 24-12/08/2039	PEN	1 067 508	0.57
19 300 000	CZECH REPUBLIC 5.750% 23-29/03/2029	CZK	884 167	0.47		<i>Hungary</i>		<i>4 056 510</i>	<i>2.18</i>
	<i>Luxembourg</i>		<i>8 253 699</i>	<i>4.43</i>	97 800 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	214 797	0.12
9 850 000	EIB 2.750% 16-25/08/2026	PLN	2 315 405	1.24	109 770 000	REPUBLIC OF HUNGARY 2.250% 21-22/06/2034	HUF	201 452	0.11
11 500 000	EIB 3.000% 19-25/11/2029	PLN	2 507 715	1.35	115 200 000	REPUBLIC OF HUNGARY 3.000% 18-27/10/2038	HUF	204 895	0.11
13 650 000	EUROPEAN INVT BK 1.000% 21-25/02/2028	PLN	2 890 628	1.55	124 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	209 486	0.11
44 000 000	EUROPEAN INVT BK 7.400% 23-23/10/2033	INR	539 951	0.29	380 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	826 843	0.44
	<i>Supranational</i>		<i>7 788 441</i>	<i>4.18</i>	269 250 000	REPUBLIC OF HUNGARY 4.750% 22-24/11/2032	HUF	635 863	0.34
55 000 000	ASIAN INFRASTRUC 0.000% 24-21/06/2044	MXN	364 702	0.20	648 240 000	REPUBLIC OF HUNGARY 6.750% 11-22/10/2028	HUF	1 763 174	0.95
490 000 000	EURO BK RECON&DV 0.000% 23-10/11/2030	TRY	1 273 589	0.68		<i>Kenya</i>		<i>1 836 078</i>	<i>0.98</i>
24 000 000	EURO BK RECON&DV 15.000% 24-28/02/2025	ZMW	979 320	0.53	198 100 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	1 237 645	0.66
800 000	EURO BK RECON&DV 20.000% 24-19/03/2025 FLAT	USD	888 867	0.48	75 000 000	KENYA INFRASTRUC 17.933% 23-06/05/2030	KES	598 433	0.32
8 500 000	EURO BK RECON&DV 30.000% 22-25/08/2025	TRY	225 349	0.12		<i>Chile</i>		<i>1 796 936</i>	<i>0.98</i>
2 300 000	EURO BK RECON&DV 5.680% 22-22/02/2027	PEN	600 910	0.32	330 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	331 598	0.18
26 250 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	1 552 477	0.83	125 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	123 010	0.07
80 000 000	EURO BK RECON&DV 6.300% 21-26/10/2027	INR	938 157	0.50	250 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	235 499	0.13
82 000 000	EURO BK RECON&DV 6.750% 24-14/03/2031	INR	965 070	0.52	370 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	364 400	0.20
	<i>Romania</i>		<i>5 595 692</i>	<i>3.00</i>	270 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	281 392	0.15
3 500 000	ROMANIA 4.150% 20-24/10/2030	RON	655 985	0.35	210 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	223 683	0.12
2 550 000	ROMANIA 4.150% 20-26/01/2028	RON	511 950	0.27	220 000 000	TESORERIA PESOS 6.200% 24-01/10/2040 FLAT	CLP	237 354	0.13
1 130 000	ROMANIA 4.250% 21-28/04/2036	RON	191 888	0.10		<i>Turkey</i>		<i>1 460 937</i>	<i>0.78</i>
3 950 000	ROMANIA 4.750% 19-11/10/2034	RON	719 194	0.39	14 800 000	REPUBLIC OF TURKEY 17.300% 23-19/07/2028	TRY	339 262	0.18
3 940 000	ROMANIA 5.000% 18-12/02/2029	RON	796 154	0.43	3 650 000	REPUBLIC OF TURKEY 17.800% 23-13/07/2033	TRY	80 955	0.04
5 890 000	ROMANIA 6.700% 22-25/02/2032	RON	1 257 715	0.68	21 700 000	REPUBLIC OF TURKEY 26.200% 23-05/10/2033	TRY	652 775	0.35
1 500 000	ROMANIA 7.350% 23-28/04/2031	RON	331 386	0.18	12 300 000	REPUBLIC OF TURKEY 31.080% 23-08/11/2028	TRY	387 945	0.21
1 850 000	ROMANIA 8.250% 22-29/09/2032	RON	433 186	0.23					
3 000 000	ROMANIA 8.750% 22-30/10/2028	RON	698 234	0.37					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Kingdom</i>		<i>1 329 971</i>	<i>0.71</i>
11 300 000	EURO BK RECON&DV 0.000% 22-12/04/2027	TRY	148 900	0.08
21 000 000 000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 4.250% 21-07/02/2028	IDR	1 181 071	0.63
	<i>Ivory Coast</i>		<i>906 977</i>	<i>0.49</i>
162 000 000	AFRICAN DEV BANK 0.000% 16-05/04/2046	ZAR	906 977	0.49
	<i>Serbia</i>		<i>469 611</i>	<i>0.25</i>
28 360 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	237 048	0.13
24 700 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	232 563	0.12
	<i>Uruguay</i>		<i>420 884</i>	<i>0.23</i>
17 100 000	URUGUAY 8.500% 17-15/03/2028	UYU	420 884	0.23
	<i>Dominican Republic</i>		<i>324 470</i>	<i>0.17</i>
18 350 000	DOMINICAN REPUBLIC 11.250% 23-15/09/2035	DOP	324 470	0.17
	<i>India</i>		<i>254 821</i>	<i>0.14</i>
20 650 000	INDIA GOVERNMENT BOND 7.410% 22-19/12/2036	INR	254 821	0.14
	<i>Russia</i>		<i>164 591</i>	<i>0.09</i>
54 600 000	RUSSIA-OFZ 7.650% 19-31/12/2049	RUB	164 591	0.09
	Money Market Instruments		1 871 183	1.00
	<i>Egypt</i>		<i>1 871 183</i>	<i>1.00</i>
100 000 000	EGYPT T-BILL 0.000% 23-03/12/2024	EGP	1 871 183	1.00
	Shares/Units in investment funds		18 087 009	9.72
	<i>Luxembourg</i>		<i>18 087 009</i>	<i>9.72</i>
11 657.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	14 665 787	7.88
23 661.79	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	3 421 222	1.84
	<b>Total securities portfolio</b>		<b>180 375 293</b>	<b>96.87</b>

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>59 103 701</b>	<b>37.78</b>					
<i>United States of America</i>									
1 835	ADOBE INCORPORATED	USD	1 019 416	0.65					
12 718	ALPHABET INCORPORATED	USD	2 316 584	1.48					
11 896	AMAZON.COM INCORPORATED	USD	2 298 902	1.47					
3 636	AMERICAN EXPRESS CO	USD	841 916	0.54					
11 466	AMERICAN INTERNATIONAL GROUP	USD	851 236	0.54					
14 347	APPLE INCORPORATED	USD	3 021 765	1.93					
19 022	BAKER HUGHES CO	USD	669 004	0.43					
24 058	BANK OF AMERICA CORPORATION	USD	956 787	0.61					
1 105	BLACKROCK INC	USD	869 989	0.56					
11 711	BOSTON SCIENTIFIC CORPORATION	USD	901 864	0.58					
14 801	CORPORATE DEFENSE OFFICE PROPERTIES	USD	370 469	0.24					
1 337	COSTCO WHOLESALE CORPORATION	USD	1 136 437	0.73					
3 618	ECOLAB INC	USD	861 084	0.55					
8 275	EDISON INTERNATIONAL	USD	594 228	0.38					
1 612	ELF BEAUTY INC	USD	339 681	0.22					
1 701	ELI LILLY & CO	USD	1 540 051	0.98					
2 005	FIRST SOLAR INC	USD	452 047	0.29					
3 805	GE VERNOVA INC	USD	652 596	0.42					
4 913	GENERAL ELECTRIC CO	USD	781 020	0.50					
14 233	GENERAL MOTORS FINANCE	USD	661 265	0.42					
1 378	INTUIT INC	USD	905 635	0.58					
2 311	INTUITIVE SURGICAL INCORPORATED	USD	1 028 048	0.66					
5 081	ITT INC	USD	656 364	0.42					
2 749	META PLATFORMS INCORPORATED - A	USD	1 386 101	0.89					
7 471	MICROSOFT CORPORATION	USD	3 339 163	2.13					
2 364	NEUROCRINE BIOSCIENCES INC	USD	325 452	0.21					
24 530	NVIDIA CORPORATION	USD	3 030 436	1.94					
2 420	PALO ALTO NETWORKS INC	USD	820 404	0.52					
949	REGENERON PHARMACEUTICALS	USD	997 427	0.64					
2 997	SALESFORCE.COM INC	USD	770 529	0.49					
2 526	SBA COMMUNICATIONS CORP	USD	495 854	0.32					
6 273	SPRINGWORKS THERAPEUTICS INC	USD	236 304	0.15					
8 018	TJX COMPANIES INCORPORATED	USD	882 782	0.56					
1 740	TOPBUILD CORP	USD	670 370	0.43					
2 916	TRANE TECHNOLOGIES PLC	USD	959 160	0.61					
1 825	VERTEX PHARMACEUTICALS INCORPORATED	USD	855 414	0.55					
4 333	VISA INCORPORATED - A	USD	1 137 283	0.73					
8 395	WALT DISNEY COMPANY	USD	833 540	0.53					
<i>United Kingdom</i>									
27 518	ANTOFAGASTA PLC	GBP	733 962	0.47					
6 653	ASTRAZENECA PLC	GBP	1 039 130	0.66					
178 132	JD SPORTS FASHION PLC	GBP	269 082	0.17					
1 937	LINDE PLC	USD	849 975	0.54					
212 555	NATWEST GROUP PLC	GBP	837 764	0.53					
<i>Japan</i>									
40 500	HITACHI LIMITED	JPY	911 682	0.58					
84 300	MITSUBISHI UFJ FINANCIAL GROUP	JPY	906 777	0.58					
10 300	SONY CORP	JPY	874 676	0.56					
38 800	TOYOTA MOTOR CORP	JPY	795 812	0.51					
<i>France</i>									
8 230	DANONE	EUR	503 474	0.32					
1 444	LOREAL	EUR	634 596	0.41					
9 933	TOTAL SA	EUR	663 546	0.42					
<i>Italy</i>									
93 961	ENEL SPA	EUR	653 963	0.42					
22 532	UNICREDIT SPA	EUR	835 665	0.53					
<i>China</i>									
22 500	BYD COMPANY LIMITED - H	HKD	668 132	0.43					
16 900	TENCENT HOLDINGS LTD	HKD	802 903	0.51					
<i>Canada</i>									
28 918	RIOCAN REAL ESTATE INVEST TRUST	CAD	355 249	0.23					
5 028	WASTE CONNECTIONS INC	USD	881 710	0.56					
<i>Taiwan</i>									
36 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	1 075 393	0.69					
<i>Singapore</i>									
30 680	DBS GROUP HOLDINGS LTD	SGD	810 138	0.52					
<i>South Korea</i>									
4 283	SK HYNIX INC	KRW	735 807	0.47					
<i>Ireland</i>									
14 871	EXPERIAN PLC	GBP	692 899	0.44					
<i>Spain</i>									
51 537	IBERDROLA SA	EUR	669 169	0.43					
<i>Norway</i>									
20 681	EQUINOR ASA	NOK	590 370	0.38					
<i>India</i>									
22 754	HDFC BANK LIMITED	INR	459 151	0.29					
<i>Switzerland</i>									
11 320	COCA-COLA HBC AG-DI	GBP	386 067	0.25					
<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					
53 200	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	SURGUTNEFTGAS-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					

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Cyprus</i>		0	0.00	140 000	ELI LILLY & CO 5.000% 24-09/02/2054	USD	133 710	0.09
6 157	GLOBALTRA-SPONS GDR REGS	USD	0	0.00	100 000	ENTERPRISE PRODU 5.950% 11-01/02/2041	USD	102 792	0.07
3 812	OZON HOLDINGS PLC - ADR	USD	0	0.00	200 000	EQUINIX EU 2 FIN 5.500% 24-15/06/2034	USD	199 665	0.13
775	TCS GROUP HOLDING-GDR REG S	RUB	0	0.00	410 000	EXELON CORP 4.950% 16-15/06/2035	USD	381 408	0.24
	<b>Bonds</b>		<b>34 449 342</b>	<b>21.95</b>	200 000	FISERV INC 5.450% 24-15/03/2034	USD	198 806	0.13
	<i>United States of America</i>		19 444 754	12.37	200 000	FORD MOTOR CREDIT 5.850% 24-17/05/2027	USD	200 060	0.13
100 000	ABBVIE INCORPORATED 5.400% 24-15/03/2054	USD	98 865	0.06	150 000	FORD MOTOR CREDIT 6.125% 24-08/03/2034	USD	148 435	0.09
300 000	AGILENT TECHNOLOGIES INC 2.100% 20-04/06/2030	USD	252 959	0.16	200 000	FORD MOTOR CREDIT 6.950% 23-10/06/2026	USD	203 887	0.13
200 000	AIR LEASE CORP 5.100% 24-01/03/2029	USD	197 889	0.13	130 000	GENERAL MOTORS FINANCE 5.600% 24-18/06/2031	USD	129 068	0.08
200 000	AIR LEASE CORP 5.200% 24-15/07/2031	USD	195 559	0.12	80 000	GENERAL MOTORS FINANCE 6.100% 23-07/01/2034	USD	80 890	0.05
50 000	ALEXANDRIA REAL 5.150% 23-15/04/2053	USD	43 828	0.03	100 000	GILEAD SCIENCES 4.500% 14-01/02/2045	USD	86 461	0.06
200 000	AMERICAN TOWER 5.550% 23-15/07/2033	USD	199 825	0.13	300 000	GSK CONSUMER 3.625% 22-24/03/2032	USD	268 423	0.17
120 000	AMERICAN WATER 5.450% 24-01/03/2054	USD	115 563	0.07	200 000	HALLIBURTON CO 4.850% 15-15/11/2035	USD	189 894	0.12
130 000	AMGEN INC 4.875% 22-01/03/2053	USD	114 649	0.07	200 000	HCA INC 5.600% 24-01/04/2034	USD	198 924	0.13
350 000	AMPHENOL CORPORATION 5.050% 24-05/04/2029	USD	351 042	0.22	50 000	HCA INC 6.000% 24-01/04/2054	USD	49 319	0.03
200 000	ANHEUSER-BUSCH 4.900% 19-01/02/2046	USD	184 216	0.12	120 000	HOME DEPOT INC 4.950% 24-25/06/2034	USD	118 774	0.08
200 000	ANHEUSER-BUSCH 5.000% 24-15/06/2034	USD	198 517	0.13	80 000	HOME DEPOT INC 5.300% 24-25/06/2054	USD	78 072	0.05
400 000	AON CORP 2.800% 20-15/05/2030	USD	350 768	0.22	150 000	HONEYWELL INTERNATIONAL 5.250% 24-01/03/2054	USD	145 709	0.09
350 000	AON NORTH AMER 5.450% 24-01/03/2034	USD	348 601	0.22	200 000	HYUNDAI CAP AMER 5.275% 24-24/06/2027	USD	199 129	0.13
250 000	ASHTEAD CAPITAL 5.800% 24-15/04/2034	USD	248 752	0.16	100 000	HYUNDAI CAP AMER 5.400% 24-08/01/2031	USD	99 234	0.06
100 000	ASTRAZENECA FIN 5.000% 24-26/02/2034	USD	99 454	0.06	100 000	IBM CORPORATION 4.150% 19-15/05/2039	USD	86 118	0.05
180 000	AT&T INC 3.500% 21-15/09/2053	USD	122 249	0.08	50 000	INTEL CORP 5.700% 23-10/02/2053	USD	49 167	0.03
100 000	BECTON DICKINSON 5.110% 24-08/02/2034	USD	98 346	0.06	100 000	INTUIT INC 5.500% 23-15/09/2053	USD	100 392	0.06
200 000	BMW US CAPITAL LLC 3.000% 24-02/11/2027	EUR	211 773	0.14	150 000	JOHNSON CONTROLS 4.900% 22-01/12/2032	USD	146 351	0.09
200 000	BOOKING HOLDINGS INC 3.750% 24-01/03/2036	EUR	209 906	0.13	50 000	KEURIG DR PEPPER 4.500% 22-15/04/2052	USD	41 652	0.03
100 000	BP CAP MKTS AMER 4.893% 23-11/09/2033	USD	97 205	0.06	180 000	KIMCO REALTY 6.400% 23-01/03/2034	USD	189 986	0.12
300 000	BROADCOM INCORPORATED 3.469% 21-15/04/2034	USD	255 430	0.16	100 000	LOWES COMPANIES INC 5.750% 23-01/07/2053	USD	98 537	0.06
200 000	CAMDEN PROP TRST 4.900% 24-15/01/2034	USD	191 015	0.12	150 000	MARRIOTT INTERNATIONAL 5.300% 24-15/05/2034	USD	146 998	0.09
100 000	CAMPBELL SOUP CO 5.400% 24-21/03/2034	USD	99 445	0.06	50 000	MARSH & MCLENNAN 5.700% 23-15/09/2053	USD	50 397	0.03
120 000	CELANESE US HOLDINGS 6.379% 22-15/07/2032	USD	123 272	0.08	180 000	MCCORMICK 1.850% 21-15/02/2031	USD	146 144	0.09
160 000	CHUBB INA HOLDINGS 5.000% 24-15/03/2034	USD	158 775	0.10	150 000	MCDONALDS CORP 4.450% 17-01/03/2047	USD	125 957	0.08
60 000	CISCO SYSTEMS 5.300% 24-26/02/2054	USD	58 823	0.04	80 000	MERCEDES-BNZ FIN 5.000% 24-11/01/2034	USD	78 050	0.05
68 000	CITIBANK NA 5.570% 24-30/04/2034	USD	68 965	0.04	100 000	MICRON TECH 5.875% 23-09/02/2033	USD	102 211	0.07
110 000	CNH INDUSTRIAL 5.100% 24-20/04/2029	USD	109 470	0.07	100 000	MOSAIC CO 5.450% 13-15/11/2033	USD	99 014	0.06
100 000	COMCAST CORP 5.350% 23-15/05/2053	USD	95 808	0.06	360 000	NETFLIX INC 5.375% 19-15/11/2029	USD	363 287	0.23
100 000	COTY INC 5.750% 23-15/09/2028	EUR	111 356	0.07	150 000	NEWMNT / NEWCRST 5.350% 24-15/03/2034	USD	149 574	0.10
200 000	CRH AMERICA FIN 5.400% 24-21/05/2034	USD	198 120	0.13	50 000	NEXTERA ENERGY 5.250% 23-28/02/2053	USD	46 596	0.03
200 000	CVS HEALTH CORP 5.400% 24-01/06/2029	USD	199 964	0.13	100 000	ONCOR ELECTRIC D 5.650% 24-15/11/2033	USD	102 515	0.07
100 000	CVS HEALTH CORP 5.700% 24-01/06/2034	USD	99 584	0.06	100 000	ORACLE CORP 5.550% 23-06/02/2053	USD	94 589	0.06
30 000	CVS HEALTH CORP 6.050% 24-01/06/2054	USD	29 406	0.02	160 000	OWENS CORNING 5.700% 24-15/06/2034	USD	161 349	0.10
150 000	DAIMLER TRUCK 5.375% 24-18/01/2034	USD	148 643	0.09	170 000	PACKAGING CORP 5.700% 23-01/12/2033	USD	172 395	0.11
100 000	DELL INTERNATIONAL 5.400% 24-15/04/2034	USD	98 949	0.06	100 000	PARKER-HANNIFIN 4.200% 14-21/11/2034	USD	91 384	0.06
80 000	DEUTSCHE BANK NY 5.414% 24-10/05/2029	USD	79 881	0.05	80 000	PAYPAL HOLDING 5.150% 24-01/06/2034	USD	78 930	0.05
140 000	DIGITAL REALTY 4.450% 18-15/07/2028	USD	135 494	0.09	30 000	PAYPAL HOLDING 5.500% 24-01/06/2054	USD	28 990	0.02
250 000	DUKE ENERGY CORPORATION 4.200% 19-15/06/2049	USD	192 357	0.12	270 000	PERN RIC INT FIN 1.625% 20-01/04/2031	USD	215 153	0.14
100 000	EASTMAN CHEMICAL 5.625% 24-20/02/2034	USD	99 348	0.06	100 000	PRINCIPAL FINL 5.500% 23-15/03/2053	USD	95 879	0.06
					90 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	96 883	0.06
					100 000	QUEST DIAGNOSTIC 6.400% 23-30/11/2033	USD	106 991	0.07

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	REALTY INCOME 5.125% 24-15/02/2034	USD	145 652	0.09	100 000	STANDARD CHARTERED 5.905% 24-14/05/2035	USD	99 266	0.06
240 000	REPUBLIC SERVICES 5.000% 23-01/04/2034	USD	235 087	0.15	200 000	UNILEVER PLC 2.125% 22-28/02/2028	GBP	232 365	0.15
50 000	REPUBLIC SERVICES 5.000% 23-15/12/2033	USD	48 962	0.03	150 000	VODAFONE GROUP 6.150% 07-27/02/2037	USD	159 169	0.10
200 000	RYDER SYSTEM INC 5.375% 24-15/03/2029	USD	200 760	0.13	200 000	WPP FINANCE 2013 3.625% 24-12/09/2029	EUR	212 332	0.14
90 000	S&P GLOBAL INC 5.250% 23-15/09/2033	USD	90 900	0.06	<i>Canada</i>				
250 000	SIMON PROPERTY GROUP LP 5.500% 23-08/03/2033	USD	251 343	0.16	300 000	ALIMENTATION COUCHE-TARD 5.592% 23-25/09/2030	CAD	228 897	0.15
130 000	SOLVAY FIN AMER 5.650% 24-04/06/2029	USD	130 798	0.08	300 000	BANK NOVA SCOTIA 5.400% 24-04/06/2027	USD	301 281	0.19
200 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	191 056	0.12	200 000	BANK OF MONTREAL 4.537% 23-18/12/2028	CAD	145 692	0.09
90 000	THE JM SMUCKER COMPANY 6.200% 23-15/11/2033	USD	94 414	0.06	200 000	BANK OF MONTREAL 5.511% 24-04/06/2031	USD	201 844	0.13
50 000	THE JM SMUCKER COMPANY 6.500% 23-15/11/2053	USD	53 662	0.03	130 000	NUTRIEN LTD 5.400% 24-21/06/2034	USD	128 017	0.08
380 000	T-MOBILE USA INC 5.150% 24-15/04/2034	USD	373 634	0.24	300 000	ROYAL BK CANADA 4.632% 23-01/05/2028	CAD	219 970	0.14
100 000	UNION PACIFIC CORPORATION 3.500% 22-14/02/2053	USD	72 009	0.05	59 000	WASTE CONNECTIONS 5.000% 24-01/03/2034	USD	57 733	0.04
80 000	UNITED PARCEL 5.150% 24-22/05/2034	USD	79 831	0.05	<i>Italy</i>				
40 000	UNITED PARCEL 5.500% 24-22/05/2054	USD	39 627	0.03	200 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	224 019	0.14
100 000	UNITEDHEALTH GROUP 5.200% 23-15/04/2063	USD	92 817	0.06	100 000	AUTOSTRADA PER L'ITALIA 4.250% 24-28/06/2032	EUR	105 583	0.07
5 108 200	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	3 993 475	2.55	300 000	ENI SPA 5.500% 24-15/05/2034	USD	297 036	0.19
200 000	VERIZON COMMUNICATIONS INC 2.550% 21-21/03/2031	USD	169 824	0.11	110 000	INTESA SANPAOLO 6.625% 23-20/06/2033	USD	113 304	0.07
100 000	VERIZON COMMUNICATIONS INC 5.500% 24-23/02/2054	USD	97 765	0.06	100 000	TELECOM ITALIA 6.875% 24-15/02/2028	EUR	113 925	0.07
100 000	VIRGINIA EL&PWR 5.450% 23-01/04/2053	USD	95 659	0.06	300 000	TERNA RETE 3.500% 24-17/01/2031	EUR	315 416	0.20
250 000	WELLTOWER INC 2.750% 20-15/01/2031	USD	215 259	0.14	<i>The Netherlands</i>				
<i>South Africa</i>			5 049 277	3.22	100 000	ABN AMRO BANK NV 3.875% 24-15/01/2032	EUR	107 263	0.07
110 000 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	5 049 277	3.22	161 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.375% 24-08/03/2029	EUR	170 760	0.11
<i>France</i>			1 728 696	1.11	100 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	100 010	0.06
100 000	AXA SA 3.625% 23-10/01/2033	EUR	108 275	0.07	100 000	ENEL FINANCE INTERNATIONAL 0.375% 19-17/06/2027	EUR	97 780	0.06
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 24-11/01/2034	EUR	104 582	0.07	100 000	ENEL FINANCE INTERNATIONAL NV 5.000% 22-15/06/2032	USD	94 964	0.06
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.000% 24-22/10/2029	GBP	126 037	0.08	200 000	ENEL FINANCE INTERNATIONAL NV 5.125% 24-26/06/2029	USD	196 831	0.13
100 000	BPCE 3.875% 24-11/01/2029	EUR	107 111	0.07	100 000	TEVA PHARMACEUTICAL 7.875% 23-15/09/2029	USD	107 469	0.07
100 000	COVIVIO 4.625% 23-05/06/2032	EUR	108 341	0.07	200 000	UJOHN INC 2.700% 21-22/06/2030	USD	169 607	0.11
100 000	ENGIE 4.000% 23-11/01/2035	EUR	107 072	0.07	<i>Germany</i>				
100 000	ENGIE 5.250% 24-10/04/2029	USD	99 590	0.06	200 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	208 291	0.13
100 000	ENGIE 5.625% 24-10/04/2034	USD	99 237	0.06	182 000	HOCHTIEF AKTIENG 4.250% 24-31/05/2030	EUR	196 053	0.13
25 000	ENGIE 5.875% 24-10/04/2054	USD	24 124	0.02	200 000	VOLKSWAGEN LEASING 3.875% 24-11/10/2028	EUR	214 631	0.14
100 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	107 846	0.07	200 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	164 621	0.11
200 000	RCI BANQUE 3.875% 24-12/01/2029	EUR	212 821	0.14	200 000	VONOVIA SE 5.500% 24-18/01/2036	GBP	241 917	0.15
200 000	SCHNEIDER ELECTRIC SE 3.000% 24-10/01/2031	EUR	209 597	0.13	<i>Jersey Island</i>				
70 000	TOTALENERGIES 5.150% 24-05/04/2034	USD	70 054	0.04	500 000	GATWICK FND LTD 2.500% 21-15/04/2030	GBP	548 342	0.35
30 000	TOTALENERGIES 5.488% 24-05/04/2054	USD	29 615	0.02	<i>Ireland</i>				
200 000	URW 4.125% 23-11/12/2030	EUR	214 394	0.14	150 000	AERCAP IRELAND 3.300% 21-30/01/2032	USD	128 970	0.08
<i>United Kingdom</i>			1 617 016	1.04	50 000	SMURFIT KAPPA 5.200% 24-15/01/2030	USD	49 622	0.03
50 000	APTIV PLC 3.100% 21-01/12/2051	USD	30 488	0.02	50 000	SMURFIT KAPPA 5.438% 24-03/04/2034	USD	49 375	0.03
90 000	ASTRAZENECA PLC 4.375% 18-17/08/2048	USD	77 378	0.05	20 000	SMURFIT KAPPA 5.777% 24-03/04/2054	USD	19 710	0.01
200 000	BAA FUNDING LTD 4.625% 13-31/10/2046	GBP	215 352	0.14	200 000	TRANE TECH 5.100% 24-13/06/2034	USD	198 866	0.13
100 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	90 595	0.06	<i>Spain</i>				
100 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	105 093	0.07	100 000	EDP SERVICIOS 3.500% 24-16/07/2030	EUR	105 842	0.07
200 000	MOTABILITY OPS 2.375% 19-03/07/2039	GBP	175 204	0.11	100 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	106 404	0.07
32 000	NATWEST GROUP 5.583% 24-01/03/2028	USD	32 029	0.02	150 000	TELEFONICA EMIS 7.045% 06-20/06/2036	USD	163 207	0.10
200 000	SCOTTISH HYDRO 2.250% 19-27/09/2035	GBP	187 745	0.12					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

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>316 317</i>	<i>0.20</i>					
100 000	CPI PROPERTY GROUP 7.000% 24-07/05/2029	EUR	104 981	0.07	200 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	214 488	0.14
200 000	NESTLE FINANCE INTERNATIONAL 3.000% 24-23/01/2031	EUR	211 336	0.13	200 000	BANCO SANTANDER 24-09/01/2028 FRN	EUR	213 342	0.14
	<i>Singapore</i>		<i>289 173</i>	<i>0.18</i>	100 000	CAIXABANK 24-15/06/2035 FRN	USD	100 273	0.06
200 000	PEPSICO SINGAP 4.700% 24-16/02/2034	USD	194 878	0.12	200 000	CAIXABANK 24-16/04/2172 FRN	EUR	222 797	0.14
100 000	PFIZER INVESTMENT 5.340% 23-19/05/2063	USD	94 295	0.06	100 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	108 631	0.07
	<i>Belgium</i>		<i>107 089</i>	<i>0.07</i>		<i>France</i>		<i>959 902</i>	<i>0.61</i>
100 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	107 089	0.07	100 000	ACCOR 23-11/04/2172 FRN	EUR	115 941	0.07
	<i>Russia</i>		<i>3 768</i>	<i>0.00</i>	300 000	BNP PARIBAS 24-10/01/2032 FRN	EUR	320 973	0.20
1 300 000	RUSSIA-OFZ 7.250% 18-31/12/2049	RUB	3 768	0.00	50 000	BPCE 24-18/01/2035 FRN	USD	50 053	0.03
	<b>Floating rate bonds</b>		<b>11 302 328</b>	<b>7.24</b>	50 000	BPCE 24-30/05/2035 FRN	USD	49 814	0.03
	<i>United States of America</i>		<i>3 806 093</i>	<i>2.42</i>	100 000	CREDIT AGRICOLE SA 23-03/10/2029 FRN	USD	102 874	0.07
90 000	AMERICAN EXPRESS 24-25/04/2030 FRN	USD	90 979	0.06	90 000	FRANCE TELECOM 02-01/03/2031 SR FRN	USD	107 268	0.07
100 000	AMERICAN EXPRESS 24-25/04/2035 FRN	USD	101 718	0.06	200 000	ORANGE 24-15/03/2173 FRN	EUR	212 979	0.14
150 000	BANK OF NY MELLO 22-13/06/2033 FRN	USD	140 026	0.09		<i>Greece</i>		<i>815 509</i>	<i>0.52</i>
150 000	CAPITAL ONE FINANCIAL 24-01/02/2035 FRN	USD	150 875	0.10	248 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	265 734	0.17
200 000	CHARLES SCHWAB 23-24/08/2034 FRN	USD	208 221	0.13	300 000	NATIONAL BANK GREECE 24-29/01/2029 FRN	EUR	320 690	0.20
420 000	CITIGROUP INC 19-20/03/2030 FRN	USD	396 615	0.25	200 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	229 085	0.15
150 000	CITIZENS FIN GRP 24-23/01/2030 FRN	USD	149 365	0.10		<i>Germany</i>		<i>634 025</i>	<i>0.41</i>
200 000	DEUTSCHE BANK NY 21-16/11/2027 FRN	USD	184 691	0.12	100 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	115 065	0.07
190 000	FIFTH THIRD BANC 22-27/10/2028 FRN	USD	194 292	0.12	100 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	106 786	0.07
200 000	GOLDMAN SACHS GROUP 18-01/05/2029 FRN	USD	192 493	0.12	100 000	COMMERZBANK AG 24-17/01/2031 FRN	EUR	109 016	0.07
150 000	GOLDMAN SACHS GROUP 23-24/10/2034 FRN	USD	161 066	0.10	100 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	89 172	0.06
400 000	JPMORGAN CHASE 18-23/07/2029 FRN	USD	384 896	0.25	200 000	DEUTSCHE BANK AG 24-15/01/2030 FRN	EUR	213 986	0.14
200 000	JPMORGAN CHASE 24-23/01/2035 FRN	USD	198 844	0.13		<i>Denmark</i>		<i>421 065</i>	<i>0.27</i>
100 000	KEYCORP 24-06/03/2035 FRN	USD	101 309	0.06	100 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	111 379	0.07
400 000	MORGAN STANLEY 23-20/07/2029 FRN	USD	402 553	0.26	200 000	DANSKE BANK A/S 24-01/03/2030 FRN	USD	200 308	0.13
150 000	MORGAN STANLEY 24-07/02/2039 FRN	USD	148 143	0.09	100 000	JYSKE BANK A/S 24-01/05/2035 FRN	EUR	109 378	0.07
100 000	NEXTERA ENERGY 24-15/06/2054 FRN	USD	100 875	0.06		<i>Switzerland</i>		<i>404 295</i>	<i>0.26</i>
70 000	PNC FINANCIAL 24-22/01/2035 FRN	USD	70 416	0.04	300 000	UBS GROUP AG 24-09/06/2033 FRN	EUR	323 922	0.21
200 000	TRUIST FINANCIAL 24-24/01/2030 FRN	USD	199 547	0.13	80 000	UBS GROUP AG 24-13/09/2030 FRN	USD	80 373	0.05
230 000	WELLS FARGO CO 24-23/01/2035 FRN	USD	229 169	0.15		<i>Ireland</i>		<i>371 585</i>	<i>0.24</i>
	<i>United Kingdom</i>		<i>1 491 575</i>	<i>0.97</i>	100 000	AIB GROUP PLC 23-13/09/2029 FRN	USD	103 163	0.07
100 000	BARCLAYS BANK PLC 23-09/05/2034 FRN	USD	102 591	0.07	70 000	AIB GROUP PLC 24-28/03/2035 FRN	USD	69 553	0.04
100 000	BARCLAYS BANK PLC 23-15/03/2172 FRN	USD	108 623	0.07	200 000	BANK OF IRELAND 24-20/03/2030 FRN	USD	198 869	0.13
100 000	BRITISH TELECOMM 00-15/12/2030 FRN	USD	122 099	0.08		<i>The Netherlands</i>		<i>332 857</i>	<i>0.21</i>
100 000	BRITISH TELECOMM 24-03/10/2054 FRN	EUR	107 373	0.07	200 000	ABN AMRO BANK NV 24-22/09/2172 FRN	EUR	216 697	0.14
100 000	HSBC HOLDINGS 23-13/11/2034 FRN	USD	108 325	0.07	100 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	116 160	0.07
150 000	HSBC HOLDINGS 24-17/05/2032 FRN	USD	150 420	0.10		<i>Italy</i>		<i>264 384</i>	<i>0.17</i>
100 000	LLOYDS BANKING GROUP PLC 24-05/04/2034 FRN	EUR	106 262	0.07	100 000	ENI SPA 21-31/12/2061 FRN	EUR	94 940	0.06
250 000	LLOYDS BANKING GROUP PLC 24-05/06/2030 FRN	USD	251 944	0.16	200 000	UNICREDIT SPA 21-03/06/2032 FRN	USD	169 444	0.11
25 000	NATWEST GROUP 24-30/06/2172 FRN	USD	25 322	0.02		<i>Norway</i>		<i>199 866</i>	<i>0.13</i>
200 000	STANDARD CHARTERED 23-08/02/2030 FRN	USD	210 937	0.13	200 000	DNB BANK ASA 24-30/11/2172 FRN	USD	199 866	0.13
200 000	SWISS RE SUB FIN 24-05/04/2035 FRN	USD	197 679	0.13		<i>Japan</i>		<i>199 423</i>	<i>0.13</i>
	<i>Spain</i>		<i>1 290 237</i>	<i>0.83</i>	200 000	MITSUBISHI UFJ FINANCIAL 24-17/04/2035 FRN	USD	199 423	0.13
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-13/09/2172 FRN	EUR	211 429	0.14		<i>Portugal</i>		<i>111 512</i>	<i>0.07</i>
100 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	111 180	0.07	100 000	EDP SA 23-23/04/2083 FRN	EUR	111 512	0.07
100 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	108 097	0.07					



# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>To be Announced ("TBA") Mortgage Backed Securities</b>			<b>28 077 654</b>	<b>17.92</b>
<i>United States of America</i>				
28 000 000	FNCL 6 7/11 6.000% 11-25/09/2038	USD	28 077 654	17.92
Other transferable securities			0	0.00
<b>Shares</b>			<b>0</b>	<b>0.00</b>
<i>Russia</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			26 687 099	17.04
<i>United States of America</i>				
27 000 000	US TREASURY BILL 0.000% 24- 19/09/2024	USD	26 687 099	17.04
Shares/Units in investment funds			19 381 314	12.37
<i>Ireland</i>				
56 850.00	FRANKLIN FTSE KOREA UCITS ETF - USD CAP	USD	1 985 913	1.27
147 619.00	ISHARES JPM EMERGING MARKETS LOCAL GOVERNMENT BOND - UCITS ETF USD DIS	USD	6 394 116	4.08
17 913.00	SOURCE PHYSICAL GOLD P - ETC CAP	USD	4 022 722	2.57
<i>France</i>				
62.49	OFI INVEST PRECIOUS METALS - XL EUR CAP	EUR	4 497 156	2.87
<i>United Kingdom</i>				
2 453 768.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	2 481 407	1.58
<b>Total securities portfolio</b>			<b>179 001 438</b>	<b>114.30</b>

# BNP PARIBAS FUNDS Multi-Asset Thematic

## Securities portfolio at 30/06/2024

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			5 779 734	4.43
<b>Bonds</b>			<b>5 779 734</b>	<b>4.43</b>
<i>South Africa</i>				
98 000 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	4 197 292	3.22
<i>United States of America</i>				
2 169 393	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	1 582 442	1.21
Shares/Units in investment funds			124 364 794	95.39
<i>Luxembourg</i>				
88.00	AMSELECT DPAM EMERGING BOND LOCAL CURRENCY - X CAP	USD	8 499 174	6.52
41.81	BNP PARIBAS EASY € CORP BOND SRI FOSSIL FREE - TRACK X CAP	EUR	4 144 335	3.18
46.26	BNP PARIBAS EASY ECPI CIRCULAR ECO LEADERS - TRACK X CAP	EUR	8 906 601	6.83
47.10	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - TRACK X DIS	EUR	6 773 016	5.19
25.25	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY - TRACK X CAP	EUR	2 284 528	1.75
407 749.00	BNP PARIBAS EASY FTSE EPRA/NAREIT EUROZONE CAPPED - UCITS ETF CAP	EUR	3 266 844	2.51
20 402.82	BNP PARIBAS FUNDS AQUA - X CAP	EUR	5 224 549	4.01
32 260.70	BNP PARIBAS FUNDS DISRUPTIVE TECHNOLOGY - X CAP	EUR	7 413 508	5.69
41.59	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X DIS	EUR	4 783 914	3.67
179.21	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	16 355 383	12.54
38 499.37	BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP	EUR	5 833 425	4.47
33 961.18	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	6 602 393	5.06
125.93	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	12 035 232	9.23
27.88	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	2 759 594	2.12
17 190.00	LYXOR US CURVE STEEPENING 2-10Y - UCITS ETF CAP	USD	1 497 579	1.15
6 741.00	PICTET-DIGITAL COMM - I EUR	EUR	4 648 931	3.57
<i>France</i>				
149.42	BNP PARIBAS MOIS ISR - I CAP	EUR	3 590 442	2.75
97.47	OFI ENERGY STRATEGIC METALS - I CAP	EUR	4 120 651	3.16
53.37	OFI INVEST PRECIOUS METALS - XL EUR CAP	EUR	3 614 059	2.77
<i>United Kingdom</i>				
7 397 901.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	6 980 387	5.35
<i>Ireland</i>				
43 425.00	FRANKLIN FTSE KOREA UCITS ETF - USD CAP	USD	1 415 390	1.09
143 800.00	UBS ETF SOLACTIVE GLOBAL PURE GOLD MINERS - UCITS ETF A DIS	EUR	2 356 019	1.81
29 347.00	VANECK SEMICONDUCTOR - UCITS ETF CAP	EUR	1 258 840	0.97
<b>Total securities portfolio</b>			<b>130 144 528</b>	<b>99.82</b>

# BNP PARIBAS FUNDS Nordic Small Cap

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>125 785 469</b>	<b>97.13</b>					
<i>Sweden</i>									
59 990	ADDETECH AB-B	SEK	1 392 191	1.08	417 628	HOEGH AUTOLINERS ASA	NOK	4 603 918	3.56
57 427	AF POYRY AB	SEK	961 333	0.74	140 000	PROTECTOR FORSIKRING ASA	NOK	3 146 826	2.43
95 400	ALIMAK GROUP AB	SEK	966 608	0.75	42 795	SALMAR ASA	NOK	2 107 592	1.63
399 750	AMBEA AB	SEK	2 761 269	2.13	49 700	SCHIBSTED ASA - B	NOK	1 305 706	1.01
26 968	AVANZA BANK HOLDING AB	SEK	611 829	0.47	193 391	SPAREBANK 1 SMN	NOK	2 561 035	1.98
22 783	AXFOOD AB	SEK	558 836	0.43	114 250	SPAREBANK 1 SR BANK ASA	NOK	1 307 545	1.01
61 000	BEIJER REF AB	SEK	878 722	0.68	340 200	SPAREBANKEN VEST	NOK	3 741 410	2.89
128 500	BILLERUDKORSNAS AB	SEK	1 110 648	0.86	201 101	STOREBRAND ASA	NOK	1 920 870	1.48
66 350	BOLIDEN AB	SEK	1 982 316	1.53	102 045	WALLENUS WILHELMSEN ASA	NOK	973 816	0.75
184 400	BONE SUPPORT AB	SEK	4 272 882	3.30	223 217	ZALARIS ASA	NOK	1 545 296	1.19
15 000	BUFAB HOLDING AB	SEK	516 740	0.40	<i>Denmark</i>				
14 925	CAMURUS AB	SEK	788 987	0.61	63 980	ALK-ABELLO A/S	DKK	1 313 497	1.01
154 019	CASTELLUM AB	SEK	1 755 952	1.36	399 700	ALM. BRAND A/S	DKK	741 788	0.57
20 000	CATENA AB	SEK	930 396	0.72	71 650	AMBU A/S-B	DKK	1 287 451	0.99
88 050	CLAS OHLSON AB - B	SEK	1 365 357	1.05	13 100	JYSKE BANK - REG	DKK	973 174	0.75
186 500	DIOS FASTIGHETER AB	SEK	1 422 165	1.10	79 500	MATAS A/S	DKK	1 236 616	0.95
186 747	ELECTROLUX PROFESSIONAL AB-B	SEK	1 158 325	0.89	31 825	NKT A/S	DKK	2 601 068	2.01
404 700	FASTIGHETS AB BALDER-B	SEK	2 589 367	2.00	16 771	PER AARSLEFF A/S - B	DKK	857 952	0.66
527 197	GAPWAVES AB	SEK	874 172	0.68	173 000	SPAR NORD BANK A/S	DKK	3 108 569	2.40
34 500	GETINGE AB - B	SEK	547 289	0.42	46 360	SYDBANK A/S	DKK	2 293 926	1.77
120 169	GRANGES AB	SEK	1 439 910	1.11	34 700	ZEALAND PHARMA A/S	DKK	4 152 861	3.21
34 000	HEMNET GROUP AB	SEK	959 189	0.74	<i>Finland</i>				
80 969	HEXPOL AB	SEK	841 792	0.65	38 200	CARGOTEC OYJ - B	EUR	2 863 090	2.21
129 131	HUSQVARNA AB - B	SEK	966 378	0.75	27 150	HARVIA OYJ	EUR	999 120	0.77
125 200	INWIDO AB	SEK	1 593 956	1.23	8 450	HUHTAMAKI OYJ	EUR	316 537	0.24
65 612	JOHN MATTSON FASTIGHETSFORET	SEK	330 661	0.26	91 900	KEMIRA OYJ	EUR	2 091 644	1.62
103 500	LAGERCRANTZ GROUP AB - B	SEK	1 570 282	1.21	99 700	WARTSILA OYJ ABP	EUR	1 794 600	1.39
46 100	LINDAB INTERNATIONAL AB	SEK	921 188	0.71	Other transferable securities				
56 917	MEKONOMEN AB	SEK	594 745	0.46	<b>Shares</b>			<b>754 837</b>	<b>0.58</b>
164 362	MUNTERS GROUP AB	SEK	2 893 350	2.23	<i>Norway</i>				
48 985	MYCRONIC AB	SEK	1 763 460	1.36	10 441	NOVEIDA AS	NOK	754 837	0.58
118 837	NCAB GROUP AB	SEK	869 028	0.67	<i>Denmark</i>				
154 350	NCC AB - B	SEK	1 869 879	1.44	101 328	SJAELSO GRUPPEN	DKK	0	0.00
95 821	NP3 FASTIGHETER AB	SEK	2 169 691	1.68	<b>Total securities portfolio</b>				
100 672	NYFOSA AB	SEK	910 926	0.70				<b>126 540 306</b>	<b>97.71</b>
134 014	OX2 AB	SEK	701 950	0.54					
124 382	PEAB AB	SEK	730 402	0.56					
449 600	SCANDIC HOTELS GROUP AB - W/I	SEK	2 543 112	1.96					
30 425	SDIPTECH AB - B	SEK	865 839	0.67					
454 800	SECURITAS AB - B	SEK	4 215 416	3.26					
200 000	SINCH AB	SEK	452 863	0.35					
96 742	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 417 271	1.87					
125 000	SYNSAM GROUP AB	SEK	580 396	0.45					
182 000	TELE2 AB - B	SEK	1 710 960	1.32					
39 199	THULE GROUP AB/THE	SEK	960 116	0.74					
461 550	TOBII DYNAX AB	SEK	2 183 721	1.69					
74 674	TRELLEBORG AB - B	SEK	2 713 265	2.10					
25 400 000	VIAPLAY GROUP AB	SEK	1 605 459	1.24					
54 000	VITROLIFE AB	SEK	829 269	0.64					
<i>Norway</i>			<b>29 503 718</b>	<b>22.79</b>					
106 746	ATEA ASA	NOK	1 431 200	1.11					
70 844	BONHEUR ASA	NOK	1 489 950	1.15					
235 000	ELMERA GROUP ASA	NOK	665 162	0.51					
404 550	ELOPAK ASA	NOK	1 281 557	0.99					
224 106	EUOPRIS ASA	NOK	1 421 835	1.10					

# BNP PARIBAS FUNDS RMB Bond

## Securities portfolio at 30/06/2024

*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									
<b>Bonds</b>			<b>159 806 772</b>	<b>99.02</b>					
<i>China</i>					<i>Hong Kong</i>				
10 000 000	AGRICUL DEV BANK 2.500% 22-24/08/2027	CNY	1 398 325	0.87	20 000 000	EXP-IMP BK CHINA 3.180% 22-11/03/2032	CNY	2 927 787	1.81
15 000 000	AGRICUL DEV BANK 2.500% 23-24/03/2025	CNY	2 076 426	1.29	10 000 000	EXP-IMP BK CHINA 3.230% 20-23/03/2030	CNY	1 454 654	0.90
20 000 000	AGRICUL DEV BANK 2.830% 23-16/06/2033	CNY	2 861 589	1.77	10 000 000	EXP-IMP BK CHINA 3.860% 19-20/05/2029	CNY	1 489 715	0.92
25 000 000	AGRICUL DEV BANK 2.960% 20-17/04/2030	CNY	3 588 895	2.22	<i>United States of America</i>				
30 000 000	AGRICUL DEV BANK 3.060% 22-06/06/2032	CNY	4 359 200	2.70	<i>14 697 925 9.11</i>				
20 000 000	AGRICUL DEV BANK 3.100% 23-27/02/2033	CNY	2 918 423	1.81	16 000 000	AIRPORT AUTH HK 2.930% 24-05/06/2034	CNY	2 207 571	1.37
20 000 000	AGRICUL DEV BANK 3.520% 21-24/05/2031	CNY	2 975 043	1.84	30 000 000	CHINA DEV BK/HK 2.450% 24-23/04/2027	CNY	4 108 760	2.55
20 000 000	AGRICUL DEV BANK 4.650% 18-11/05/2028	CNY	3 017 600	1.87	20 000 000	CHINA DEV BK/HK 2.600% 24-23/04/2029	CNY	2 741 513	1.70
30 000 000	CHINA DEV BANK 2.770% 22-24/10/2032	CNY	4 273 057	2.65	20 000 000	HONG KONG 2.950% 23-07/06/2028	CNY	2 776 701	1.72
40 000 000	CHINA DEV BANK 2.820% 23-22/05/2033	CNY	5 727 082	3.55	20 000 000	HONG KONG 3.300% 23-07/06/2033	CNY	2 863 380	1.77
40 000 000	CHINA DEV BANK 3.000% 22-17/01/2032	CNY	5 792 135	3.58	<i>Germany</i>				
20 000 000	CHINA DEV BANK 3.070% 20-10/03/2030	CNY	2 886 797	1.79	<i>14 144 198 8.75</i>				
20 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	2 934 633	1.82	15 000 000	BANK OF CHINA/NY 2.850% 24-20/06/2027	CNY	2 064 378	1.28
49 000 000	CHINA DEV BANK 3.480% 19-08/01/2029	CNY	7 156 246	4.42	50 000 000	INT BK RECON&DEV 2.750% 23-19/01/2027	CNY	6 926 516	4.28
20 000 000	CHINA DEV BANK 3.660% 21-01/03/2031	CNY	2 995 706	1.86	2 500 000	US TREASURY N/B 0.375% 21-15/08/2024	USD	2 484 375	1.54
20 000 000	CHINA DEV BANK 3.700% 20-20/10/2030	CNY	2 994 399	1.86	2 700 000	US TREASURY N/B 2.250% 14-15/11/2024	USD	2 668 929	1.65
15 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	2 364 316	1.46	<i>Philippines</i>				
10 000 000	CHINA DEV BANK 3.900% 20-03/08/2040	CNY	1 642 596	1.02	<i>4 109 858 2.55</i>				
20 000 000	CHINA DEV BANK 4.040% 17-10/04/2027	CNY	2 909 976	1.80	30 000 000	ASIAN DEV BANK 2.400% 24-14/03/2027	CNY	4 109 858	2.55
10 000 000	CHINA DEV BANK 4.040% 18-06/07/2028	CNY	1 481 231	0.92	<i>Luxembourg</i>				
20 000 000	CHINA GOVERNMENT BOND 2.400% 23-15/07/2028	CNY	2 799 591	1.73	<i>896 753 0.56</i>				
10 000 000	CHINA GOVERNMENT BOND 2.500% 22-25/07/2027	CNY	1 403 651	0.87	6 500 000	BANK OF CHINA/LX 2.980% 23-18/09/2026	CNY	896 753	0.56
20 000 000	CHINA GOVERNMENT BOND 2.620% 23-15/04/2028	CNY	2 821 369	1.75	<b>Total securities portfolio</b>				
10 000 000	CHINA GOVERNMENT BOND 2.680% 20-21/05/2030	CNY	1 421 209	0.88	<b>159 806 772 99.02</b>				
20 000 000	CHINA GOVERNMENT BOND 2.750% 22-17/02/2032	CNY	2 865 162	1.78					
10 000 000	CHINA GOVERNMENT BOND 2.800% 22-24/03/2029	CNY	1 427 285	0.88					
10 000 000	CHINA GOVERNMENT BOND 2.910% 21-14/10/2028	CNY	1 430 503	0.89					
20 000 000	CHINA GOVERNMENT BOND 3.020% 21-27/05/2031	CNY	2 914 650	1.81					
10 000 000	CHINA GOVERNMENT BOND 3.120% 22-25/10/2052	CNY	1 557 679	0.97					
10 000 000	CHINA GOVERNMENT BOND 3.320% 22-15/04/2052	CNY	1 607 384	1.00					
15 000 000	CHINA GOVERNMENT BOND 3.390% 20-16/03/2050	CNY	2 422 905	1.50					
10 000 000	CHINA GOVERNMENT BOND 3.720% 21-12/04/2051	CNY	1 711 040	1.06					
10 000 000	CHINA GOVERNMENT BOND 3.730% 20-25/05/2070	CNY	1 846 112	1.14					
20 000 000	CHINA GOVERNMENT BOND 3.810% 20-14/09/2050	CNY	3 463 960	2.15					
20 000 000	CHINA GOVERNMENT BOND 4.000% 19-24/06/2069	CNY	3 871 063	2.40					
20 000 000	EXP-IMP BK CHINA 2.820% 22-17/06/2027	CNY	2 822 360	1.75					
20 000 000	EXP-IMP BK CHINA 2.870% 23-06/02/2028	CNY	2 833 588	1.76					
20 000 000	EXP-IMP BK CHINA 3.100% 23-13/02/2033	CNY	2 917 199	1.81					

# BNP PARIBAS FUNDS Russia Equity (NAV suspended)

## Securities portfolio at 30/06/2024

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				
<b>Shares</b>									
<i>The Netherlands</i>					<i>Germany</i>				
471 261	VEON LTD	USD	11 406 122	18.23	17 000 000	GERMAN T-BILL 0.000% 23-18/09/2024	EUR	16 875 901	26.99
675 047	YANDEX NV - A	USD	1	0.00				16 875 901	26.99
92 153	YANDEX NV - A	RUB	0	0.00	<i>The Netherlands</i>				
<i>Ukraine</i>					13 884 228				
1 453 125	MHP SA - GDR REGS	USD	4 650 543	7.43	14 000 000	DUTCH TREASURY CERT 0.000% 24-27/09/2024	EUR	13 884 228	22.19
<i>Kazakhstan</i>					<i>France</i>				
79 151	NAC KAZATOMPROM JSC-GDR	USD	2 954 084	4.72	12 000 000	FRENCH BTF 0.000% 24-18/09/2024	EUR	11 904 961	19.03
<i>Russia</i>					<b>Total securities portfolio</b>				
4 597 144	AEROFLOT RUSSIAN AIRLINES	RUB	0	0.00	<b>61 675 965</b>				
897 339	GAZPROM NEFT PJSC	RUB	0	0.00	<b>98.59</b>				
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	111	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									
<b>Shares</b>									
<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 30/06/2024

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									
	<b>Shares</b>		<b>845 226 900</b>	<b>98.46</b>					
	<i>United States of America</i>		<i>287 864 952</i>	<i>33.54</i>		<i>South Africa</i>		<i>17 827 550</i>	<i>2.08</i>
213 364	ABBOTT LABORATORIES	USD	20 686 404	2.41	995 396	MONDI PLC	GBP	17 827 550	2.08
124 191	AGCO CORP	USD	11 342 025	1.32		<i>Japan</i>		<i>17 694 914</i>	<i>2.06</i>
432 384	BALL CORPORATION	USD	24 214 311	2.82	885 000	SAKATA SEED CORP	JPY	17 694 914	2.06
645 394	DARLING INGREDIENTS INC	USD	22 130 375	2.58		<i>Portugal</i>		<i>14 369 740</i>	<i>1.67</i>
186 578	DEXCOM INC	USD	19 738 011	2.30	787 383	JERONIMO MARTINS	EUR	14 369 740	1.67
99 763	ECOLAB INC	USD	22 154 042	2.58		<i>Austria</i>		<i>13 100 983</i>	<i>1.53</i>
1 029 012	GRAPHIC PACKAGING HOLDING CO	USD	25 164 828	2.93	400 030	LENZING AG	EUR	13 100 983	1.53
238 601	INTERNATIONAL FLAVORS & FRAGRANCES	USD	21 196 362	2.47		<i>Philippines</i>		<i>12 652 765</i>	<i>1.47</i>
307 456	MCCORMICK & CO-NON VTG SHRS	USD	20 350 762	2.37	32 838 800	PUREGOLD PRICE CLUB INC	PHP	12 652 765	1.47
16 167	METTLER - TOLEDO INTERNATIONAL	USD	21 082 190	2.46		<i>Hong Kong</i>		<i>7 560 959</i>	<i>0.88</i>
174 349	MIDDLEBY CORP	USD	19 945 818	2.32	10 730 000	VITASOY INTERNATIONAL HOLDINGS	HKD	7 560 959	0.88
814 476	RAYONIER INC	USD	22 106 934	2.58		<b>Total securities portfolio</b>		<b>845 226 900</b>	<b>98.46</b>
418 364	SONOCO PRODUCTS CO	USD	19 798 854	2.31					
70 112	VALMONT INDUSTRIES	USD	17 954 036	2.09					
	<i>Switzerland</i>		<i>74 604 108</i>	<i>8.70</i>					
280 290	DSM-FIRMENICH AG	EUR	29 598 625	3.46					
302 217	SGS SA-REG	CHF	25 104 989	2.92					
1 165 056	SIG GROUP AG	CHF	19 900 494	2.32					
	<i>Ireland</i>		<i>71 754 400</i>	<i>8.36</i>					
1 961 330	DOLE PLC	USD	22 399 514	2.61					
1 156 659	GLANBIA PLC	EUR	21 051 194	2.45					
374 140	KERRY GROUP PLC - A	EUR	28 303 692	3.30					
	<i>United Kingdom</i>		<i>49 110 451</i>	<i>5.72</i>					
1 753 634	CNH INDUSTRIAL NV	EUR	16 575 052	1.93					
762 351	COMPASS GROUP PLC	GBP	19 421 810	2.26					
256 626	UNILEVER PLC	EUR	13 113 589	1.53					
	<i>Germany</i>		<i>45 816 690</i>	<i>5.34</i>					
650 553	GEA GROUP AG	EUR	25 306 512	2.95					
696 993	HELLOFRESH SE	EUR	3 150 408	0.37					
151 879	SYMRISE AG	EUR	17 359 770	2.02					
	<i>The Netherlands</i>		<i>43 921 442</i>	<i>5.11</i>					
1 165 396	CORBION NV	EUR	21 827 867	2.54					
800 782	KONINKLIJKE AHOLD DELHAIZE	EUR	22 093 575	2.57					
	<i>Norway</i>		<i>41 740 070</i>	<i>4.86</i>					
1 187 415	BORREGAARD ASA	NOK	20 020 036	2.33					
5 729 500	LEROY SEAFOOD GROUP ASA	NOK	21 720 034	2.53					
	<i>France</i>		<i>27 745 048</i>	<i>3.23</i>					
486 073	DANONE	EUR	27 745 048	3.23					
	<i>Faeroe Islands</i>		<i>26 641 617</i>	<i>3.10</i>					
560 924	BAKKAFROST P/F	NOK	26 641 617	3.10					
	<i>India</i>		<i>26 067 469</i>	<i>3.04</i>					
3 879 311	DABUR INDIA LTD	INR	26 067 469	3.04					
	<i>Canada</i>		<i>24 063 660</i>	<i>2.80</i>					
327 553	CANADIAN PACIFIC KANSAS CITY	CAD	24 063 660	2.80					
	<i>Denmark</i>		<i>22 930 876</i>	<i>2.67</i>					
401 328	NOVOZYMES A/S - B	DKK	22 930 876	2.67					
	<i>Australia</i>		<i>19 759 206</i>	<i>2.30</i>					
2 182 352	BRAMBLES LTD	AUD	19 759 206	2.30					

# BNP PARIBAS FUNDS Social Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>120 227 865</b>	<b>79.58</b>					
<i>France</i>					<i>Spain</i>				
100 000	ACTION LOGEMENT 0.750% 21-19/07/2041	EUR	61 037	0.04	700 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	618 733	0.41
700 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	600 304	0.40	569 000	AUTONOMOUS COMMU 3.462% 24-30/04/2034	EUR	564 726	0.37
500 000	ACTION LOGEMENT 3.625% 23-25/05/2043	EUR	475 211	0.31	500 000	AUTONOMOUS COMMU 3.596% 23-30/04/2033	EUR	504 598	0.33
600 000	ACTION LOGEMENT 4.125% 23-03/10/2038	EUR	615 276	0.41	2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	1 947 421	1.29
2 000 000	AGENCE FRANCAISE 0.000% 20-20/09/2027	EUR	1 793 576	1.19	200 000	BASQUE GOVERNMENT 0.450% 21-30/04/2032	EUR	160 456	0.11
600 000	AGENCE FRANCAISE 0.000% 20-28/10/2027	EUR	536 935	0.36	1 200 000	BASQUE GOVERNMENT 1.450% 18-30/04/2028	EUR	1 123 897	0.74
500 000	AGENCE FRANCAISE 1.625% 22-25/05/2032	EUR	438 485	0.29	500 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	438 710	0.29
400 000	AGENCE FRANCAISE 2.875% 23-21/01/2030	EUR	390 914	0.26	338 000	BASQUE GOVERNMENT 3.400% 24-30/04/2034	EUR	335 119	0.22
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 318 415	0.87	200 000	BASQUE GOVERNMENT 3.500% 23-30/04/2033	EUR	201 060	0.13
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	1 435 438	0.95	500 000	COMUNIDAD MADRID 0.420% 21-30/04/2031	EUR	410 738	0.27
1 800 000	BPIFRANCE 3.500% 23-27/09/2027	EUR	1 810 542	1.20	3 000 000	INSTIT CRDT OFCL 2.650% 22-31/01/2028	EUR	2 941 283	1.95
100 000	CAISSE AMORTISSEMENT DE LA DETTE 1.500% 22-25/05/2032	EUR	88 013	0.06	1 300 000	INSTIT CRDT OFCL 3.250% 23-31/10/2028	EUR	1 303 996	0.86
100 000	CAISSE AMORTISSEMENT DE LA DETTE 1.750% 22-25/11/2027	EUR	95 438	0.06	1 300 000	JUNTA ANDALUCIA 0.500% 21-30/04/2031	EUR	1 068 454	0.71
1 000 000	CAISSE AMORTISSEMENT DE LA DETTE 2.125% 22-26/01/2032	USD	785 755	0.52	1 200 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	1 104 906	0.73
100 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 22-25/11/2032	EUR	96 344	0.06	614 000	JUNTA ANDALUCIA 3.200% 24-30/04/2030	EUR	609 086	0.40
100 000	CAISSE AMORTISSEMENT DE LA DETTE 2.750% 24-25/02/2029	EUR	98 102	0.06	220 000	JUNTA ANDALUCIA 3.400% 24-30/04/2034	EUR	215 120	0.14
1 500 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028	EUR	1 488 736	0.99	600 000	JUNTA CASTILLA 3.500% 23-30/04/2033	EUR	595 404	0.39
3 200 000	CAISSE AMORTISSEMENT DE LA DETTE 3.750% 23-24/05/2028	USD	2 887 156	1.91	1 200 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	1 127 046	0.75
1 000 000	CAISSE DES DEPOT 0.010% 21-01/06/2026	EUR	936 785	0.62	850 000	XUNTA DE GALICIA 3.296% 24-30/04/2031	EUR	845 720	0.56
2 200 000	CAISSE DES DEPOT 3.000% 23-25/05/2028	EUR	2 182 170	1.44	2 000 000	XUNTA DE GALICIA 3.711% 23-30/07/2029	EUR	2 033 434	1.35
500 000	CAISSE DES DEPOT 3.000% 24-25/05/2029	EUR	496 077	0.33	<i>Belgium</i>				
100 000	CAISSE DES DEPOT 3.375% 23-25/11/2030	EUR	100 617	0.07	900 000	COMM FRANC BELG 0.625% 21-11/06/2035	EUR	659 279	0.44
1 200 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	1 116 152	0.74	200 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	176 374	0.12
500 000	CAISSE FR DE FINANCEMENT 3.000% 24-19/03/2036	EUR	485 903	0.32	1 000 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	831 620	0.55
1 200 000	CIE FIN FONCIER 3.625% 23-16/01/2029	EUR	1 221 495	0.81	800 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	767 019	0.51
2 000 000	COUNCIL OF EUROPE 0.000% 21-15/04/2028	EUR	1 788 912	1.18	2 400 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	2 280 684	1.51
1 650 000	COUNCIL OF EUROPE 1.000% 22-13/04/2029	EUR	1 509 457	1.00	751 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	708 357	0.47
330 000	COUNCIL OF EUROPE 2.750% 24-16/04/2031	EUR	325 627	0.22	1 900 000	FLEMISH COMMUNIT 0.375% 20-15/04/2030	EUR	1 620 718	1.07
500 000	COUNCIL OF EUROPE 2.875% 23-13/04/2030	EUR	498 786	0.33	1 000 000	FLEMISH COMMUNIT 3.500% 24-22/06/2045	EUR	973 557	0.64
100 000	CREDIT AGRICOLE HOME L 3.250% 23-08/06/2033	EUR	99 935	0.07	1 800 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	1 721 922	1.14
1 600 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 416 572	0.94	400 000	KBC GROUP NV 4.375% 23-06/12/2031	EUR	415 201	0.27
900 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	907 660	0.60	2 300 000	REGION WALLONNE 3.000% 24-06/12/2030	EUR	2 257 065	1.49
100 000	DANONE 1.000% 18-26/03/2025	EUR	98 006	0.06	900 000	REGION WALLONNE 3.900% 24-22/06/2054	EUR	883 322	0.58
2 500 000	ICADE 1.375% 20-17/09/2030	EUR	2 089 210	1.38	<i>Italy</i>				
1 500 000	ILE DE FRANCE 0.000% 21-20/04/2028	EUR	1 321 090	0.87	2 720 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	2 241 406	1.48
3 500 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	2 820 918	1.87	349 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	356 900	0.24
1 900 000	LA BANQUE POSTALE 3.000% 23-31/01/2031	EUR	1 877 015	1.24	3 000 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	2 665 685	1.76
2 200 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	2 128 181	1.41	1 200 000	CASSA DEPOSITI E 2.000% 20-20/04/2027	EUR	1 143 243	0.76
2 000 000	ORANGE 0.125% 20-16/09/2029	EUR	1 690 361	1.12	600 000	CASSA DEPOSITI E 2.125% 19-21/03/2026	EUR	583 629	0.39
500 000	ORANGE 2.375% 22-18/05/2032	EUR	460 378	0.30					
900 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	915 180	0.61					
5 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	4 632 052	3.06					

# BNP PARIBAS FUNDS Social Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 200 000	CREDITO EMILIANO 3.250% 24-18/04/2029	EUR	1 192 178	0.79					
2 500 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	2 675 746	1.77					
800 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	692 457	0.46					
	<i>Germany</i>		<b>9 405 872</b>	<b>6.22</b>					
2 400 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	2 095 984	1.39					
2 300 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	1 827 800	1.21					
800 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	565 605	0.37					
1 130 000	NORDRHEIN-WEST 2.000% 22-15/06/2032	EUR	1 050 903	0.70					
800 000	NRW BANK 0.100% 20-09/07/2035	EUR	574 885	0.38					
1 100 000	NRW BANK 2.875% 23-05/04/2033	EUR	1 089 327	0.72					
800 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	769 166	0.51					
100 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	98 159	0.06					
1 300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	1 334 043	0.88					
	<i>The Netherlands</i>		<b>5 418 941</b>	<b>3.60</b>					
600 000	BNG BANK NV 2.750% 24-05/04/2029	EUR	592 138	0.39					
200 000	BNG BANK NV 2.750% 24-11/01/2034	EUR	193 931	0.13					
100 000	BNG BANK NV 2.875% 24-11/06/2031	EUR	98 959	0.07					
100 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	99 191	0.07					
100 000	BNG BANK NV 3.250% 23-29/08/2033	EUR	101 151	0.07					
3 000 000	BNG BANK NV 3.500% 23-19/05/2028	USD	2 702 485	1.79					
2 000 000	NED WATERSCHAPBK 0.250% 22-19/01/2032	EUR	1 631 086	1.08					
	<i>Chile</i>		<b>5 151 270</b>	<b>3.41</b>					
2 000 000	CHILE 0.100% 21-26/01/2027	EUR	1 825 000	1.21					
1 350 000	CHILE 1.250% 21-22/01/2051	EUR	753 469	0.50					
3 400 000	CHILE 2.550% 21-27/07/2033	USD	2 572 801	1.70					
	<i>United Kingdom</i>		<b>2 942 994</b>	<b>1.95</b>					
2 000 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	1 740 536	1.15					
500 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	494 149	0.33					
326 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	321 353	0.21					
321 000	MOTABILITY OPS 5.750% 24-17/06/2051	GBP	386 956	0.26					
	<i>United States of America</i>		<b>2 790 498</b>	<b>1.85</b>					
1 900 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	1 494 465	0.99					
1 500 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	1 296 033	0.86					
	<i>South Korea</i>		<b>2 652 593</b>	<b>1.76</b>					
1 650 000	KHFC 1.963% 22-19/07/2026	EUR	1 598 735	1.06					
1 032 000	KHFC 4.082% 23-25/09/2027	EUR	1 053 858	0.70					
	<i>Slovenia</i>		<b>894 135</b>	<b>0.59</b>					
1 100 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	894 135	0.59					
	<i>Finland</i>		<b>532 455</b>	<b>0.35</b>					
750 000	KUNTARAHOITUS 0.050% 20-10/09/2035	EUR	532 455	0.35					
	<b>Floating rate bonds</b>		<b>21 768 822</b>	<b>14.40</b>					
	<i>France</i>		<b>8 536 465</b>	<b>5.65</b>					
2 500 000	BPCE 23-01/06/2033 FRN	EUR	2 617 328	1.73					
100 000	BPCE 24-26/02/2036 FRN	EUR	100 712	0.07					
1 300 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	1 330 062	0.88					
1 300 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 301 998	0.86					
2 000 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	1 803 515	1.19					
1 500 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 382 850	0.92					
	<i>Italy</i>		<b>3 189 298</b>	<b>2.11</b>					
1 038 000	CREDITO EMILIANO 23-26/03/2030 FRN	EUR	1 076 851	0.71					
1 064 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 092 389	0.72					
1 000 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	1 020 058	0.68					
	<i>Spain</i>		<b>2 608 389</b>	<b>1.72</b>					
1 400 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 289 775	0.85					
1 300 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 318 614	0.87					
	<i>Ireland</i>		<b>2 394 452</b>	<b>1.58</b>					
2 500 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 394 452	1.58					
	<i>United Kingdom</i>		<b>1 954 268</b>	<b>1.29</b>					
1 000 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	867 081	0.57					
1 100 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	1 087 187	0.72					
	<i>United States of America</i>		<b>1 929 048</b>	<b>1.28</b>					
2 100 000	MORGAN STANLEY 20-21/10/2025 FRN	USD	1 929 048	1.28					
	<i>The Netherlands</i>		<b>1 156 902</b>	<b>0.77</b>					
1 300 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	1 156 902	0.77					
	Shares/Units in investment funds							<b>3 450 872</b>	<b>2.27</b>
	<i>France</i>		<b>3 450 872</b>	<b>2.27</b>					
2 987.96	BNP PARIBAS MOIS ISR - X CAP	EUR	3 450 872	2.27					
	<b>Total securities portfolio</b>		<b>145 447 559</b>	<b>96.25</b>					



# BNP PARIBAS FUNDS Sustainable Asia ex-Japan Equity

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>China</i>									
643 600	ALIBABA GROUP HOLDING LTD	HKD	5 790 774	2.32					
140 000	BYD COMPANY LIMITED - H	HKD	4 157 265	1.67					
723 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	3 608 380	1.45					
3 272 800	CHINA CONSTRUCTION BANK - A	CNY	3 332 554	1.34					
45 130 000	CHINA TOWER CORP LTD - H	HKD	5 833 829	2.34					
160 021	CONTEMPORARY AMPEREX TECHN - A	CNY	3 960 154	1.59					
221 000	NETEASE INC	HKD	4 205 825	1.69					
343 194	TENCENT HOLDINGS LTD	HKD	16 304 828	6.54					
136 750	TRIP.COM GROUP LTD	HKD	6 475 439	2.60					
2 379 400	XIAOMI CORP - B	HKD	5 011 801	2.01					
<i>Taiwan</i>									
508 760	CHAILEASE HOLDING CO LTD	TWD	2 411 072	0.97					
158 000	ECLAT TEXTILE COMPANY LTD	TWD	2 582 490	1.04					
441 000	GIGABYTE TECHNOLOGY CO LTD	TWD	4 170 325	1.67					
812 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	24 256 081	9.73					
2 323 000	UNITED MICROELECTRONICS CORP	TWD	4 017 988	1.61					
64 000	WIWYNN CORP	TWD	5 234 951	2.10					
<i>India</i>									
470 701	BHARTI AIRTEL LTD	INR	8 147 413	3.27					
481 018	HDFC BANK LIMITED	INR	9 706 428	3.89					
266 078	INFOSYS LTD	INR	4 998 321	2.01					
31 126	INTERGLOBE AVIATION LTD	INR	1 577 718	0.63					
179 669	MAHINDRA & MAHINDRA LTD	INR	6 173 388	2.48					
152 177	NESTLE INDIA LTD	INR	4 655 639	1.87					
281 787	UNO MINDA LTD	INR	3 689 134	1.48					
<i>South Korea</i>									
170 219	KT CORP	KRW	4 623 150	1.85					
20 388	LG ELECTRONICS INC	KRW	1 641 809	0.66					
10 296	LG ENERGY SOLUTION	KRW	2 440 516	0.98					
326 968	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	19 348 789	7.76					
9 713	SAMSUNG SDI CO LTD	KRW	2 496 546	1.00					
48 627	SK HYNIX INC	KRW	8 353 982	3.35					
<i>Singapore</i>									
315 070	DBS GROUP HOLDINGS LTD	SGD	8 319 759	3.34					
1 644 217	SATS LTD	SGD	3 458 536	1.39					
<i>Hong Kong</i>									
1 070 000	AIA GROUP LTD	HKD	7 238 217	2.90					
253 500	TECHTRONIC INDUSTRIES CO LTD	HKD	2 892 652	1.16					
<i>Thailand</i>									
2 219 900	AIRPORTS OF THAILAND PCL-FOR	THB	3 448 605	1.38					
3 733 400	BANGKOK DUSIT MED SERVICE - F	THB	2 692 371	1.08					
26 119 900	WHA CORP PCL-FOREIGN	THB	3 770 789	1.51					
<i>Ireland</i>									
58 833	PINDUODUO INC - ADR	USD	7 821 847	3.14					
<i>Switzerland</i>									
60 220	ABB INDIA LTD	INR	6 130 068	2.46					
<i>Indonesia</i>									
12 414 600	BANK RAKYAT INDONESIA PERSER	IDR	3 482 649	1.40					
					<b>United Kingdom</b>				
					90 887 ANTOFAGASTA PLC				
					GBP				
					2 424 146				
					0.97				
					<b>Total securities portfolio</b>				
					<b>230 886 228</b>				
					<b>92.63</b>				

# BNP PARIBAS FUNDS Sustainable Asian Cities Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>54 138 986</b>	<b>79.00</b>					
<i>South Korea</i>					<i>Philippines</i>				
1 500 000	EXP-IMP BK KOREA 5.125% 23-11/01/2033	USD	1 518 285	2.22	1 750 000	BANK PHILIPP ISL 2.500% 19-10/09/2024	USD	1 732 500	2.53
900 000	HYUNDAI CAP AMER 5.125% 24-05/02/2029	USD	891 281	1.30	<i>Mauritius</i>				
700 000	KHFC 4.625% 23-24/02/2033	USD	673 969	0.98	1 700 000	GREENKO SOLAR 5.950% 19-29/07/2026	USD	1 659 094	2.42
2 500 000	KODIT GLB 2023-1 4.954% 23-25/05/2026	USD	2 477 349	3.61	<i>Malaysia</i>				
1 000 000	KODIT GLB 2024-1 5.357% 24-29/05/2027	USD	1 002 890	1.46	1 600 000	AXIATA SPV2 4.357% 16-24/03/2026	USD	1 569 280	2.29
1 100 000	LG CHEM LTD 1.375% 21-07/07/2026	USD	1 012 688	1.48	<i>British Virgin Islands</i>				
2 000 000	LG ENERGY SOLUTION 5.375% 24-02/07/2029	USD	1 989 720	2.90	1 600 000	MIDEA INVST DEV 2.880% 22-24/02/2027	USD	1 504 320	2.19
750 000	SHINHAN BANK 5.750% 24-15/04/2034	USD	739 453	1.08	<i>Australia</i>				
2 000 000	SHINHAN FINL GRP 5.000% 23-24/07/2028	USD	1 977 500	2.89	1 000 000	CHN CONST BK/SYD 4.500% 23-31/05/2026	USD	986 790	1.44
2 071 000	SK ON CO LTD 5.375% 23-11/05/2026	USD	2 066 470	3.02	<b>Floating rate bonds</b>				
<i>Indonesia</i>					<i>Singapore</i>				
2 000 000	BANK MANDIRI PT 2.000% 21-19/04/2026	USD	1 874 375	2.73	1 000 000	GLP PTE LTD 21-31/12/2061 FRN	USD	3 858 767	5.63
2 100 000	PERTAMINA GEOTHE 5.150% 23-27/04/2028	USD	2 080 313	3.04	3 500 000	UNITED OVERSEAS 21-14/10/2031 FRN	USD	3 229 417	4.71
1 700 000	SBSN INDO III 2.300% 20-23/06/2025	USD	1 646 752	2.40	<i>Hong Kong</i>				
3 200 000	SBSN INDO III 3.550% 21-09/06/2051	USD	2 324 352	3.39	2 500 000	BANK OF COMM/HK 23-30/08/2026 FRN	USD	2 500 549	3.65
2 000 000	SBSN INDO III 5.600% 23-15/11/2033	USD	2 054 375	3.00	<i>South Korea</i>				
1 200 000	TOWER BERSAMA IN 2.800% 21-02/05/2027	USD	1 106 625	1.61	2 000 000	SHINHAN BANK 23-26/10/2028 FRN	USD	2 029 020	2.96
<i>China</i>					<i>United Kingdom</i>				
2 400 000	ALIBABA GROUP 2.700% 21-09/02/2041	USD	1 623 048	2.37	1 000 000	CHN MERCH BK/LN 23-13/06/2026 FRN	USD	1 000 410	1.46
600 000	BAIDU INC 1.625% 21-23/02/2027	USD	546 474	0.80	<i>British Virgin Islands</i>				
2 000 000	BAIDU INC 2.375% 21-23/08/2031	USD	1 657 780	2.42	200 000	CMB INTERNATIONAL TIONA 24-04/06/2027 FRN	USD	200 313	0.29
800 000	LENOVO GROUP LIMITED 3.421% 20-02/11/2030	USD	706 250	1.03	Shares/Units in investment funds				
700 000	LENOVO GROUP LIMITED 6.536% 22-27/07/2032	USD	733 775	1.07	<i>Luxembourg</i>				
1 000 000	SF HOLDING INV 2021 2.375% 21-17/11/2026	USD	929 605	1.36	33 066.30	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	4 781 006	6.97
<i>Hong Kong</i>					<b>Total securities portfolio</b>				
1 000 000	AIA GROUP 5.375% 24-05/04/2034	USD	983 390	1.43	<b>68 509 051 99.96</b>				
1 500 000	CHINA WATER AFF 4.850% 21-18/05/2026	USD	1 377 660	2.01					
550 000	CHN MERCH BK/HK 1.200% 20-10/09/2025	USD	522 929	0.76					
1 300 000	HONG KONG 5.250% 23-11/01/2053	USD	1 350 381	1.97					
1 350 000	MTR CORP LTD 1.625% 20-19/08/2030	USD	1 128 028	1.65					
450 000	YUEXIU REIT MTN 2.650% 21-02/02/2026	USD	406 533	0.59					
<i>India</i>									
800 000	10 RENEW PW SUB 4.500% 21-14/07/2028	USD	728 250	1.06					
2 070 000	ADANI RENEW ENERGY 4.625% 19-15/10/2039	USD	1 668 938	2.44					
800 000	HDFC BANK LTD 5.196% 24-15/02/2027	USD	793 750	1.16					
250 000	IRB INFRASTRUCTUR 7.110% 24-11/03/2032	USD	250 391	0.37					
500 000	SHRIRAM FINANCE 6.625% 24-22/04/2027	USD	499 688	0.73					
1 000 000	ULTRATECH CEMENT 2.800% 21-16/02/2031	USD	843 125	1.23					
<i>Cayman Islands</i>									
1 000 000	CHINA OVERSEA FI 6.375% 13-29/10/2043	USD	994 063	1.45					
1 060 000	HK LAND FINANCE 5.250% 23-14/07/2033	USD	1 050 355	1.53					
1 000 000	LINK FIN CAYM 09 2.750% 22-19/01/2032	USD	839 870	1.23					
1 700 000	LINK FIN CAYM 09 2.875% 16-21/07/2026	USD	1 616 322	2.36					

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>996 385 368</b>	<b>57.29</b>					
<i>France</i>					<i>Germany</i>				
10 000 000	ACCOR 1.750% 19-04/02/2026	EUR	9 677 740	0.56	66 000 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	63 540 839	3.64
3 400 000	ACCOR 3.875% 24-11/03/2031	EUR	3 376 562	0.19	58 800 000	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	56 532 671	3.24
10 100 000	AGENCE FRANCAISE 0.000% 20-25/03/2025	EUR	9 822 447	0.56	5 800 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	5 701 400	0.33
3 400 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	3 342 421	0.19	24 300 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	24 009 128	1.38
700 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	733 391	0.04	2 800 000	COMMERZBANK AG 0.250% 19-16/09/2024	EUR	2 778 424	0.16
21 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	21 153 150	1.22	3 590 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	3 634 270	0.21
20 000 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	19 742 885	1.14	4 000 000	DT LUFTHANSA AG 2.000% 21-14/07/2024	EUR	3 994 807	0.23
800 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	784 811	0.05	3 100 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	3 044 080	0.18
2 400 000	BPCE 1.000% 19-01/04/2025	EUR	2 349 754	0.14	2 500 000	DT LUFTHANSA AG 3.750% 21-11/02/2028	EUR	2 481 276	0.14
2 400 000	BPCE SFH 0.125% 20-31/03/2025	EUR	2 340 188	0.13	3 354 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	3 294 622	0.19
20 600 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	19 995 830	1.15	700 000	SCHAEFFLER 4.500% 24-14/08/2026	EUR	704 177	0.04
7 200 000	CARMILA SA 5.500% 23-09/10/2028	EUR	7 489 152	0.43	2 200 000	SCHAEFFLER 4.500% 24-28/03/2030	EUR	2 171 110	0.12
10 700 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	10 319 322	0.59	4 100 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	4 024 800	0.23
6 600 000	CIE FIN FONCIER 0.010% 21-15/07/2026	EUR	6 174 709	0.36	8 800 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	9 030 448	0.52
5 100 000	CIE FIN FONCIER 0.375% 17-11/12/2024	EUR	5 030 456	0.29	<i>The Netherlands</i>				
5 500 000	COMPAGNIE DE SAINT GOBAIN 1.625% 22-10/08/2025	EUR	5 377 562	0.31	4 792 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	4 775 257	0.27
11 900 000	CREDIT AGRICOLE COV BOND 4.000% 10-16/07/2025	EUR	11 964 169	0.69	6 000 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	5 960 464	0.34
3 700 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 644 494	0.21	4 412 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	4 361 972	0.25
3 500 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	3 441 029	0.20	12 986 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	12 900 285	0.74
3 200 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	3 174 184	0.18	13 800 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	13 480 856	0.78
5 000 000	ELECTRICITE DE FRANCE 4.375% 22-12/10/2029	EUR	5 121 486	0.29	10 000 000	KPN NV 5.625% 09-30/09/2024	EUR	10 037 454	0.58
4 400 000	FAURECIA 2.375% 19-15/06/2027	EUR	4 126 414	0.24	15 211 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	14 146 829	0.81
1 400 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 225 690	0.07	8 700 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	8 682 316	0.50
8 600 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	8 495 888	0.49	9 386 000	MERCEDES-BENZ FINANCE 3.500% 23-30/05/2026	EUR	9 409 107	0.54
10 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	9 938 420	0.57	15 600 000	MERCEDES-BENZ IN 3.400% 23-13/04/2025	EUR	15 556 263	0.89
7 600 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	7 300 882	0.42	3 459 000	SWISSCOM FINANCE 3.500% 24-29/05/2026	EUR	3 467 578	0.20
2 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 672 016	0.10	2 100 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	2 102 170	0.12
500 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	452 658	0.03	<i>Spain</i>				
5 200 000	LA POSTE SA 2.750% 12-26/11/2024	EUR	5 174 422	0.30	2 300 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	2 285 289	0.13
4 300 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	4 325 429	0.25	9 700 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	9 232 702	0.53
3 600 000	MERCIALYS 4.625% 20-07/07/2027	EUR	3 623 142	0.21	6 200 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	6 140 629	0.35
1 931 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	1 865 693	0.11	6 900 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	6 922 916	0.40
4 000 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	3 997 028	0.23	8 900 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	8 903 715	0.51
6 063 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	6 038 800	0.35	3 100 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	2 930 301	0.17
4 239 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	4 300 531	0.25	7 500 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	6 873 806	0.40
2 039 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 100 920	0.12	6 400 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	6 241 322	0.36
5 000 000	RENAULT 1.250% 19-24/06/2025	EUR	4 848 775	0.28	10 000 000	IBERDROLA FINANCE SA 1.000% 17-07/03/2025	EUR	9 815 551	0.56
800 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 1.625% 14-08/10/2024	EUR	795 489	0.05	300 000	INMOBILIARIA COL 1.625% 17-28/11/2025	EUR	291 174	0.02
2 000 000	SCHNEIDER ELECTRIC SE 3.375% 23-06/04/2025	EUR	1 993 360	0.11	15 200 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	14 747 035	0.85
5 300 000	SOCIETE GENERALE 3.000% 22-28/10/2025	EUR	5 274 681	0.30	3 100 000	MAPFRE 2.875% 22-13/04/2030	EUR	2 867 384	0.16
6 800 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	6 914 696	0.40	150 000	MERLIN PROPERTIES 1.750% 17-26/05/2025	EUR	147 049	0.01
11 400 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	11 527 747	0.66	7 200 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	6 912 192	0.40
3 700 000	UNIBAIL-RODAMCO 1.125% 18-15/09/2025	EUR	3 579 457	0.21	6 300 000	MERLIN PROPERTIES 2.375% 17-18/09/2029	EUR	5 850 856	0.34
1 800 000	URW 4.125% 23-11/12/2030	EUR	1 800 373	0.10					
7 400 000	VALEO SA 1.500% 18-18/06/2025	EUR	7 175 890	0.41					

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2024

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>Belgium</i>				
16 000 000	APPLE INC 0.875% 17-24/05/2025	EUR	15 622 985	0.90	1 700 000	BELFIUS BANK S.A 3.750% 24-22/01/2029	EUR	1 696 954	0.10
5 389 000	BOOKING HOLDINGS INC 0.100% 21-08/03/2025	EUR	5 256 002	0.30	6 900 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	6 837 894	0.39
4 255 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	4 255 851	0.24	11 000 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	10 811 229	0.62
9 000 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	8 687 087	0.50	2 800 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	2 797 754	0.16
5 000 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	4 991 641	0.29	<i>South Korea</i>				
5 011 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	5 200 147	0.30	15 149 000	KHFC 0.010% 21-29/06/2026	EUR	14 150 681	0.81
1 050 000	IBM CORPORATION 1.125% 16-06/09/2024	EUR	1 045 142	0.06	4 991 000	KHFC 0.723% 22-22/03/2025	EUR	4 886 938	0.28
10 209 000	IBM CORPORATION 3.375% 23-06/02/2027	EUR	10 189 295	0.59	<i>Finland</i>				
2 336 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	2 330 252	0.13	15 236 000	NORDEA KIINNI 2.625% 22-01/12/2025	EUR	15 087 746	0.87
2 000 000	MCDONALDS CORP 2.375% 12-27/11/2024	EUR	1 987 218	0.11	3 929 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	3 939 150	0.23
7 800 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	7 781 320	0.45	<i>Norway</i>				
10 700 000	TOYOTA MOTOR CREDIT 0.625% 17-21/11/2024	EUR	10 572 190	0.61	10 703 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	11 132 679	0.64
<i>Italy</i>					<i>Australia</i>				
1 640 000	ACEA SPA 0.000% 21-28/09/2025	EUR	1 565 120	0.09	5 902 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	5 766 803	0.33
797 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	791 723	0.05	2 686 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	2 633 489	0.15
2 900 000	CASS RISP PARMA 0.250% 16-30/09/2024	EUR	2 876 108	0.17	<i>Denmark</i>				
8 000 000	CREDIT AGRICOLE 0.625% 17-13/01/2026	EUR	7 644 562	0.44	7 810 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	7 807 023	0.45
1 000 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	891 075	0.05	<i>Portugal</i>				
5 600 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	5 620 087	0.32	6 900 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	6 825 903	0.39
250 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	247 197	0.01	<i>Slovakia</i>				
2 591 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	2 554 961	0.15	5 000 000	SLOVAKIA GOVERNMENT 0.250% 20-14/05/2025	EUR	4 849 690	0.28
4 000 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	4 018 778	0.23	<b>Floating rate bonds</b>				
4 649 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	4 774 030	0.27	<i>France</i>				
100 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	96 534	0.01	1 800 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	1 749 990	0.10
2 300 000	MEDIOBANCA SPA 1.125% 18-12/08/2024	EUR	2 293 052	0.13	7 900 000	BPCE 20-15/09/2027 FRN	EUR	7 328 527	0.42
2 700 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	2 624 946	0.15	1 200 000	BPCE 23-01/06/2033 FRN	EUR	1 256 318	0.07
25 328 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	24 895 946	1.43	5 600 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	5 587 486	0.32
2 414 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 354 764	0.14	7 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	6 049 826	0.35
<i>Sweden</i>					8 000 000	CREDIT AGRICOLE 16-27/09/2048 FRN	EUR	8 014 207	0.46
14 001 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	13 661 274	0.79	5 000 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	4 881 594	0.28
13 419 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	13 582 449	0.78	13 100 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	13 120 133	0.75
3 000 000	VOLVO TREASURY AB 0.625% 22-14/02/2025	EUR	2 942 317	0.17	9 900 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	9 814 466	0.56
4 310 000	VOLVO TREASURY AB 1.625% 22-18/09/2025	EUR	4 203 448	0.24	2 600 000	CREDIT MUTUEL ARKEA 24-15/05/2035 FRN	EUR	2 601 816	0.15
2 916 000	VOLVO TREASURY AB 2.625% 22-20/02/2026	EUR	2 868 790	0.16	2 800 000	ELECTRICITE DE FRANCE 20-31/12/2060 FRN	EUR	2 438 147	0.14
5 194 000	VOLVO TREASURY AB 3.125% 24-08/09/2026	EUR	5 146 418	0.30	10 900 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	10 538 554	0.61
5 071 000	VOLVO TREASURY AB 3.500% 23-17/11/2025	EUR	5 057 341	0.29	10 500 000	LA BANQUE POSTALE 20-26/01/2031 FRN	EUR	9 972 827	0.57
<i>Japan</i>					3 000 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	2 673 645	0.15
5 789 000	MITSUBISHI UFJ FINANCIAL 0.339% 19-19/07/2024	EUR	5 779 519	0.33	3 700 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	3 809 490	0.22
1 000 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	975 234	0.06	4 100 000	LA BANQUE POSTALE 22-09/02/2028 FRN	EUR	3 784 715	0.22
9 523 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	9 056 807	0.52	15 000 000	LA POSTE 18-31/12/2049 FRN	EUR	14 555 400	0.84
21 500 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	21 327 408	1.23	100 000	ORANGE 19-31/12/2049 FRN	EUR	98 153	0.01
<i>United Kingdom</i>					1 900 000	ORANGE 24-15/03/2173 FRN	EUR	1 887 844	0.11
13 000 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	12 543 243	0.72	5 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	4 913 601	0.28
5 446 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	5 550 533	0.32	5 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	4 762 550	0.27
5 069 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	5 153 289	0.30					
4 600 000	WPP FINANCE 2013 3.625% 24-12/09/2029	EUR	4 556 685	0.26					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2024

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>Belgium</i>				
15 000 000	ABN AMRO BANK NV 24-15/01/2027 FRN	EUR	15 078 881	0.87	1 800 000	BELFIUS BANK SA 24-11/06/2035 FRN	EUR	1 817 691	0.10
4 953 000	AHOLD DELHAIZE 24-11/03/2026 FRN	EUR	4 959 821	0.29	9 200 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	9 036 926	0.52
6 100 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	6 245 280	0.36	16 600 000	KBC GROUP NV 22-29/06/2025 FRN	EUR	16 568 216	0.95
4 200 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	4 162 961	0.24	<i>Finland</i>				
4 200 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	4 021 599	0.23	13 109 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	13 085 149	0.75
4 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	3 717 114	0.21	1 000 000	OP CORPORATE BANK 20-09/06/2030 FRN	EUR	973 142	0.06
6 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	5 959 785	0.34	3 322 000	OP CORPORATE BANK 24-28/03/2027 FRN	EUR	3 322 216	0.19
100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	90 691	0.01	<i>Norway</i>				
17 900 000	ING GROEP NV 21-29/11/2025 FRN	EUR	17 618 741	1.01	16 673 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	16 635 324	0.96
3 400 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	3 220 533	0.19	<i>Australia</i>				
5 200 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	5 442 736	0.31	10 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	9 865 113	0.57
5 000 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	5 112 217	0.29	5 000 000	COM BK AUSTRALIA 17-03/10/2029 FRN	EUR	4 969 748	0.29
<i>Spain</i>					<i>Canada</i>				
5 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN	EUR	5 185 576	0.30	9 700 000	TORONTO DOMINION BANK 24-16/04/2026 FRN	EUR	9 702 720	0.56
5 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	5 029 372	0.29	<i>United States of America</i>				
12 500 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	12 529 605	0.72	2 000 000	BANK OF AMERICA CORPORATION 21-24/08/2025 FRN	EUR	2 002 744	0.12
8 900 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	9 054 892	0.52	5 817 000	MORGAN STANLEY 24-19/03/2027 FRN	EUR	5 830 815	0.34
3 400 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	3 451 912	0.20	<i>Portugal</i>				
2 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	2 097 364	0.12	1 000 000	EDP SA 21-02/08/2081 FRN	EUR	946 867	0.05
4 600 000	CAIXABANK 22-13/04/2026 FRN	EUR	4 519 240	0.26	<b>Money Market Instruments</b>				
1 300 000	IBERCAJA 24-30/07/2028 FRN	EUR	1 311 140	0.08	<i>Luxembourg</i>				
15 300 000	MAPFRE 17-31/03/2047 FRN	EUR	15 188 735	0.87	7 000 000	ESM TBILL 0.000% 24-21/11/2024	EUR	6 901 580	0.40
<i>Italy</i>					3 300 000	EU BILL 0.000% 24-04/10/2024	EUR	3 268 914	0.19
3 950 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	4 066 889	0.23	10 000 000	EU BILL 0.000% 24-06/12/2024	EUR	9 844 600	0.57
500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	510 714	0.03	14 000 000	EU BILL 0.000% 24-08/11/2024	EUR	13 822 480	0.79
6 920 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	7 118 055	0.41	<i>France</i>				
2 000 000	INTESA SANPAOLO 23-17/03/2025 FRN	EUR	2 004 565	0.12	9 000 000	EDENRED 0.000% 27/09/2024 NEUCP	EUR	8 913 070	0.51
4 000 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	4 198 623	0.24	5 000 000	FORVIA 0.000% 11/12/2024 NEUCP	EUR	4 904 278	0.28
3 742 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	3 817 055	0.22	10 400 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	10 240 116	0.59
3 992 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	3 946 556	0.23	<i>Finland</i>				
5 684 000	SNAM 24-15/04/2026 FRN	EUR	5 691 269	0.33	15 000 000	FINNISH T-BILL 0.000% 24-13/11/2024	EUR	14 799 150	0.85
2 944 000	TERNA RETE 24-11/04/2173 FRN	EUR	2 901 688	0.17	<i>Spain</i>				
9 346 000	UNICREDIT SPA 24-11/06/2028 FRN	EUR	9 322 543	0.54	5 000 000	ABERTIS INFRAESTRUCTURAS SA 0.000% 05/09/2024	EUR	4 962 631	0.29
3 317 000	UNICREDIT SPA 24-16/04/2034 FRN	EUR	3 363 427	0.19	<b>Shares/Units in investment funds</b>				
<i>United Kingdom</i>					<i>France</i>				
10 000 000	LLOYDS BANKING GROUP PLC 19-12/11/2025 FRN	EUR	9 878 561	0.57	118 355.60	BNP PARIBAS MOIS ISR - X CAP	EUR	136 692 116	7.85
5 000 000	LLOYDS BANKING GROUP PLC 20-18/03/2030 FRN	EUR	4 990 813	0.29	<b>Total securities portfolio</b>				
3 904 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	3 912 691	0.22	<b>1 680 496 989 96.63</b>				
5 000 000	NATWEST MARKETS 23-13/01/2026 FRN	EUR	5 048 780	0.29					
17 000 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	16 801 978	0.97					
1 807 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	1 809 320	0.10					
<i>Ireland</i>									
5 900 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	5 715 907	0.33					
5 078 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	4 688 295	0.27					
6 995 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	6 974 702	0.40					
2 523 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 371 574	0.14					
5 566 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	5 463 051	0.31					
4 351 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	4 600 656	0.26					
1 977 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	1 972 819	0.11					

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>251 664 475</b>	<b>77.63</b>					
<i>France</i>									
1 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 825 497	0.56	2 090 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	1 702 201	0.52
1 900 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	1 875 574	0.58	5 070 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	4 203 134	1.30
1 100 000	BPCE SFH 0.125% 21-03/12/2030	EUR	902 876	0.28	10 230 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	6 544 130	2.03
800 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028	EUR	793 992	0.24	474 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	404 497	0.12
2 400 000	CAISSE FR DE FINANCEMENT 0.010% 21-27/04/2029	EUR	2 060 331	0.64	2 341 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	2 310 089	0.71
1 500 000	CARMILA SA 5.500% 23-09/10/2028	EUR	1 560 240	0.48	874 000	SPANISH GOVERNMENT 3.250% 24-30/04/2034	EUR	864 326	0.27
900 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	867 980	0.27	4 600 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	4 050 990	1.25
1 700 000	CIE FIN FONCIER 0.010% 21-15/07/2026	EUR	1 590 455	0.49	4 000 000	SPANISH GOVERNMENT 3.450% 22-30/07/2043	EUR	3 770 244	1.16
900 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	886 499	0.27	3 100 000	SPANISH GOVERNMENT 4.000% 24-31/10/2054	EUR	3 088 996	0.95
1 900 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	1 824 419	0.56	700 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	694 962	0.21
800 000	EDENRED 3.625% 23-13/12/2026	EUR	798 854	0.25	<i>Germany</i>				
9 000 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	5 090 940	1.57	6 280 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	4 772 109	1.47
7 000 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	6 325 620	1.95	7 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	6 145 050	1.90
9 000 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	7 206 209	2.23	3 850 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	2 840 607	0.88
1 400 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	1 216 740	0.38	1 285 492	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	1 059 824	0.33
1 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	875 493	0.27	5 000 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	4 813 700	1.48
1 500 000	ICADE 0.625% 21-18/01/2031	EUR	1 184 446	0.37	6 290 000	BUNDESREPUBLIK DEUTSCHLAND 2.200% 24-15/02/2034	EUR	6 129 353	1.89
1 200 000	JCDECAUX SA 5.000% 23-11/01/2029	EUR	1 247 801	0.38	190 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	187 726	0.06
1 400 000	KERING 3.625% 23-05/09/2031	EUR	1 396 019	0.43	717 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	725 842	0.22
1 300 000	LA BANQUE POSTALE 0.250% 19-12/07/2026	EUR	1 216 344	0.38	4 050 000	KFW 0.000% 21-15/06/2029	EUR	3 512 464	1.08
1 600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	1 448 506	0.45	1 000 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	707 006	0.22
1 800 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	1 648 180	0.51	100 000	SCHAEFFLER 4.500% 24-14/08/2026	EUR	100 597	0.03
1 500 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	1 508 871	0.47	500 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	442 212	0.14
800 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	803 738	0.25	300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	307 856	0.09
1 000 000	ORANGE 0.000% 19-04/09/2026	EUR	926 922	0.29	<i>Belgium</i>				
700 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	710 161	0.22	300 000	BELFIUS BANK S.A 3.750% 24-22/01/2029	EUR	299 462	0.09
960 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	989 153	0.31	700 000	BELFIUS BANK SA 3.000% 23-15/02/2027	EUR	694 586	0.21
500 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 1.625% 15-27/11/2025	EUR	486 511	0.15	1 900 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	1 925 291	0.59
900 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.750% 23-04/07/2035	EUR	893 329	0.28	9 360 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	7 570 180	2.34
1 800 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 559 637	0.48	1 500 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	1 299 510	0.40
500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	421 413	0.13	1 910 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	1 338 356	0.41
500 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	431 356	0.13	2 800 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 923 040	0.59
800 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	584 332	0.18	1 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	1 346 320	0.42
1 500 000	SOCIETE NATIONAL 0.875% 20-28/02/2051	EUR	696 742	0.21	700 122	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	650 281	0.20
1 000 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	812 622	0.25	2 000 000	BELGIUM GOVERNMENT 3.300% 23-22/06/2054	EUR	1 877 685	0.58
1 400 000	UNEDIC 0.100% 20-25/11/2026	EUR	1 296 975	0.40	1 200 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	1 156 740	0.36
<i>Spain</i>					2 300 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 626 497	0.50
2 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	2 094 011	0.65	1 200 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	717 070	0.22
500 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	496 802	0.15	3 600 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	2 553 202	0.79
700 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	702 325	0.22	600 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	516 826	0.16
2 802 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	2 477 735	0.76	1 300 000	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	1 269 879	0.39
1 780 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	1 737 352	0.54	516 819	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	494 091	0.15
1 400 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	1 400 584	0.43					
2 709 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	2 376 932	0.73					
1 400 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	1 382 954	0.43					
500 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	432 102	0.13					
1 100 000	MERLIN PROPERTIES 2.375% 17-18/09/2029	EUR	1 021 578	0.32					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					<i>Portugal</i>				
			<b>24 414 024</b>	<b>7.53</b>				<b>12 783 690</b>	<b>3.94</b>
1 593 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 555 307	0.48	2 400 000	BANCO SAN TOTTA 3.250% 24-15/02/2031	EUR	2 388 607	0.74
733 000	ACEA SPA 0.000% 21-28/09/2025	EUR	699 532	0.22	600 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	562 680	0.17
782 000	ACEA SPA 0.250% 21-28/07/2030	EUR	634 863	0.20	1 200 000	BANCO SANTANDER TOTTA 3.375% 23-19/04/2028	EUR	1 199 222	0.37
2 001 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 648 916	0.51	1 840 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	1 428 705	0.44
938 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	1 007 794	0.31	2 600 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	2 605 980	0.80
747 000	BANCO BPM SPA 3.375% 24-24/01/2030	EUR	742 394	0.23	4 760 900	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	4 598 496	1.42
1 000 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	757 886	0.23	<i>United Kingdom</i>				
1 000 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	1 005 352	0.31	1 932 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	1 816 626	0.56
700 000	CREDIT AGRICOLE 3.500% 24-15/07/2033	EUR	706 481	0.22	1 098 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	1 119 076	0.35
259 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	230 788	0.07	300 000	LINDE PLC 3.000% 24-14/02/2028	EUR	296 326	0.09
1 600 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	1 605 739	0.50	558 000	WPP FINANCE 2013 3.625% 24-12/09/2029	EUR	552 746	0.17
2 350 000	HERA SPA 0.250% 20-03/12/2030	EUR	1 873 671	0.58	<i>South Korea</i>				
1 208 000	HERA SPA 0.875% 16-14/10/2026	EUR	1 130 454	0.35	3 625 000	KHFC 0.010% 21-29/06/2026	EUR	3 386 113	1.04
628 000	HERA SPA 4.250% 23-20/04/2033	EUR	633 938	0.20	<i>Slovakia</i>				
1 924 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 729 697	0.53	2 700 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 689 663	0.83
805 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	793 803	0.24	<i>Sweden</i>				
100 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	101 815	0.03	1 011 000	VOLVO TREASURY AB 1.625% 22-18/09/2025	EUR	986 006	0.30
3 291 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	2 867 692	0.88	659 000	VOLVO TREASURY AB 2.000% 22-19/08/2027	EUR	630 200	0.19
1 291 000	TERNA RETE 3.875% 23-24/07/2033	EUR	1 293 119	0.40	823 000	VOLVO TREASURY AB 3.125% 24-08/09/2026	EUR	815 461	0.25
704 000	TERNA SPA 0.750% 20-24/07/2032	EUR	560 719	0.17	<i>United States of America</i>				
2 960 000	TERNA SPA 1.000% 19-10/04/2026	EUR	2 834 064	0.87	731 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	731 146	0.23
<i>The Netherlands</i>					807 000	BOOKING HOLDINGS INC 3.625% 23-12/11/2028	EUR	812 155	0.25
			<b>22 575 700</b>	<b>6.96</b>	437 000	BOOKING HOLDINGS INC 4.000% 22-15/11/2026	EUR	442 319	0.14
1 000 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	968 962	0.30	<i>Luxembourg</i>				
400 000	ABN AMRO BANK NV 3.875% 24-15/01/2032	EUR	400 329	0.12	1 930 000	EIB 1.500% 22-15/06/2032	EUR	1 732 628	0.53
502 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	500 246	0.15	<i>Slovenia</i>				
511 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	502 221	0.15	2 000 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	1 625 700	0.50
500 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	495 957	0.15	<i>Denmark</i>				
375 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	370 748	0.11	400 000	JYSKE REALKREDIT 3.000% 24-01/04/2031	EUR	396 294	0.12
3 400 000	COOPERATIEVE RAB 3.202% 24-06/05/2036	EUR	3 387 059	1.04	1 157 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	1 156 559	0.36
356 000	DSM BV 3.625% 24-02/07/2034	EUR	353 164	0.11	<i>Ireland</i>				
850 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	830 343	0.26	1 000 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	935 488	0.29
729 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	737 666	0.23	<i>Australia</i>				
1 530 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 526 890	0.47	292 000	SYDNEY AIRPORT F 3.750% 24-30/04/2032	EUR	290 831	0.09
800 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	635 233	0.20	<b>Floating rate bonds</b>				
700 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	567 322	0.17	<i>France</i>				
9 180 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	6 449 775	1.99	300 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	291 665	0.09
700 000	SIEMENS FINANCE 3.000% 24-22/11/2028	EUR	695 339	0.21	1 700 000	BPCE 22-14/01/2028 FRN	EUR	1 559 730	0.48
1 325 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	1 217 390	0.38	300 000	BPCE 23-01/06/2033 FRN	EUR	314 079	0.10
274 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	280 642	0.09	1 200 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	1 037 113	0.32
439 000	SWISSCOM FINANCE 3.500% 24-29/05/2026	EUR	440 089	0.14	1 100 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	1 073 951	0.33
300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	279 922	0.09	1 200 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 201 844	0.37
1 900 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	1 936 403	0.60	600 000	CREDIT MUTUEL ARKEA 24-15/05/2035 FRN	EUR	600 419	0.19
<i>Finland</i>					2 000 000	ELECTRICITE DE FRANCE 20-31/12/2060 FRN	EUR	1 741 533	0.54
			<b>14 751 641</b>	<b>4.55</b>	800 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	712 972	0.22
2 920 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	2 442 413	0.75					
1 000 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	956 150	0.29					
7 500 000	FINNISH GOVERNMENT 0.500% 17-15/09/2027	EUR	6 973 874	2.16					
3 400 000	FINNISH GOVERNMENT 3.000% 24-15/09/2034	EUR	3 375 618	1.04					
1 001 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	1 003 586	0.31					

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
900 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	926 633	0.29					
2 000 000	LA POSTE 18-31/12/2049 FRN	EUR	1 940 720	0.60					
100 000	ORANGE 19-31/12/2049 FRN	EUR	98 153	0.03					
1 600 000	ORANGE 21-31/12/2061 FRN	EUR	1 376 383	0.42					
	<i>Spain</i>		<i>7 476 652</i>	<i>2.30</i>					
600 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	603 525	0.19					
100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	88 573	0.03					
900 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	913 741	0.28					
900 000	BANKINTER SA 21-23/12/2032 FRN	EUR	815 285	0.25					
1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 144 017	0.35					
1 700 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 724 341	0.53					
200 000	IBERCAJA 24-30/07/2028 FRN	EUR	201 714	0.06					
2 000 000	MAPFRE 17-31/03/2047 FRN	EUR	1 985 456	0.61					
	<i>Italy</i>		<i>6 874 553</i>	<i>2.12</i>					
1 111 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 142 798	0.35					
700 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	734 759	0.23					
1 387 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 424 008	0.44					
805 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	821 146	0.25					
1 038 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	1 026 184	0.32					
1 730 000	UNICREDIT SPA 24-11/06/2028 FRN	EUR	1 725 658	0.53					
	<i>The Netherlands</i>		<i>5 594 038</i>	<i>1.71</i>					
700 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	693 827	0.21					
1 300 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	1 244 781	0.38					
900 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	836 351	0.26					
900 000	ING GROEP NV 21-09/06/2032 FRN	EUR	816 220	0.25					
400 000	ING GROEP NV 24-12/02/2035 FRN	EUR	401 942	0.12					
1 200 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	1 182 245	0.36					
400 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	418 672	0.13					
	<i>Ireland</i>		<i>4 425 669</i>	<i>1.35</i>					
819 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	816 623	0.25					
709 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	753 516	0.23					
371 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	367 875	0.11					
1 326 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 246 416	0.38					
870 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	919 920	0.28					
322 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	321 319	0.10					
	<i>Belgium</i>		<i>3 389 125</i>	<i>1.04</i>					
300 000	BELFIUS BANK SA 24-11/06/2035 FRN	EUR	302 948	0.09					
1 300 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 276 957	0.39					
1 800 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 809 220	0.56					
	<i>Finland</i>		<i>1 950 176</i>	<i>0.60</i>					
2 004 000	OP CORPORATE BANK 20-09/06/2030 FRN	EUR	1 950 176	0.60					
	<i>United Kingdom</i>		<i>1 724 492</i>	<i>0.53</i>					
580 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	578 354	0.18					
710 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	711 581	0.22					
434 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	434 557	0.13					
	<i>Norway</i>		<i>1 217 960</i>	<i>0.38</i>					
1 232 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 217 960	0.38					
	Shares/Units in investment funds		20 127 996	6.23					
	<i>Luxembourg</i>		<i>11 442 412</i>	<i>3.54</i>					
42.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	4 647 155	1.43					
71.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	6 795 257	2.11					
						<i>France</i>		<i>8 685 584</i>	<i>2.69</i>
					7 520.46	BNP PARIBAS MOIS ISR - X CAP	EUR	8 685 584	2.69
					<b>Total securities portfolio</b>			<b>317 320 331</b>	<b>97.87</b>



# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>567 017 844</b>	<b>58.34</b>					
<i>The Netherlands</i>									
			<i>122 051 701</i>	<i>12.53</i>					
3 000 000	ABB FINANCE BV 3.375% 24-15/01/2034	EUR	2 959 050	0.30	500 000	MERCEDES-BENZ IN 3.250% 24-15/09/2027	EUR	497 828	0.05
1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	950 066	0.10	1 686 000	MERCEDES-BENZ IN 3.250% 24-15/11/2030	EUR	1 657 994	0.17
6 100 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	5 171 874	0.53	1 000 000	MERCEDES-BENZ IN 5.000% 24-12/07/2027	GBP	1 181 185	0.12
7 000 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	6 840 350	0.70	3 160 000	MSD NETHERLANDS 3.250% 24-30/05/2032	EUR	3 124 627	0.32
4 000 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	3 875 846	0.40	2 000 000	MSD NETHERLANDS 3.500% 24-30/05/2037	EUR	1 963 100	0.20
2 900 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	2 747 112	0.28	1 261 000	MSD NETHERLANDS 3.700% 24-30/05/2044	EUR	1 227 589	0.13
5 000 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	5 053 373	0.52	1 000 000	MSD NETHERLANDS 3.750% 24-30/05/2054	EUR	967 120	0.10
2 200 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	2 251 254	0.23	800 000	NN BANK NV 0.500% 21-21/09/2028	EUR	704 586	0.07
300 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	352 499	0.04	1 800 000	POSTNL 0.625% 19-23/09/2026	EUR	1 675 228	0.17
1 000 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	993 323	0.10	941 000	RELX FINANCE 3.375% 24-20/03/2033	EUR	922 367	0.09
1 900 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	1 909 966	0.20	1 793 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	1 759 926	0.18
1 100 000	AHOLD DELHAIZE 3.875% 24-11/03/2036	EUR	1 092 221	0.11	4 725 000	ROCHE FINANCE EUROPE 3.564% 24-03/05/2044	EUR	4 599 275	0.47
400 000	ALLIANDER 0.375% 20-10/06/2030	EUR	337 416	0.03	2 300 000	ROCHE FINANCE EUROPE 3.586% 23-04/12/2036	EUR	2 311 603	0.24
100 000	ALLIANDER 0.875% 19-24/06/2032	EUR	82 685	0.01	700 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	724 184	0.07
600 000	ALLIANZ FINANCE 3.250% 24-04/12/2029	EUR	598 308	0.06	1 500 000	SIEMENS FINANCE 3.125% 24-22/05/2032	EUR	1 474 585	0.15
200 000	AMERICAN MEDICAL SYSTEMS EUROPE 1.875% 22-08/03/2034	EUR	169 116	0.02	700 000	SIEMENS FINANCE 3.375% 24-22/02/2037	EUR	680 144	0.07
1 000 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	982 821	0.10	500 000	SIEMENS FINANCE 3.625% 24-22/02/2044	EUR	481 657	0.05
1 000 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	940 533	0.10	100 000	SIKA CAPITAL BV 1.500% 19-29/04/2031	EUR	88 026	0.01
100 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	99 934	0.01	400 000	STEDIN HOLDING 3.625% 24-20/06/2031	EUR	401 089	0.04
1 671 000	BMW INTERNATIONAL INVESTMENT BV 3.250% 24-17/11/2028	EUR	1 662 211	0.17	737 000	STELLANTIS NV 3.750% 24-19/03/2036	EUR	709 274	0.07
2 005 000	BMW INTERNATIONAL INVESTMENT BV 3.500% 24-17/11/2032	EUR	1 991 902	0.20	2 900 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	2 970 299	0.31
15 000 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	13 917 508	1.44	700 000	SWISSCOM FINANCE 0.375% 20-14/11/2028	EUR	616 006	0.06
100 000	CTP NV 1.500% 21-27/09/2031	EUR	81 582	0.01	1 500 000	SWISSCOM FINANCE 3.500% 24-29/11/2031	EUR	1 500 388	0.15
1 992 000	CTP NV 4.750% 24-05/02/2030	EUR	2 018 284	0.21	500 000	SWISSCOM FINANCE 3.625% 24-29/11/2036	EUR	494 178	0.05
100 000	DANFOSS FINANCE 2 BV 0.750% 21-28/04/2031	EUR	81 402	0.01	1 558 000	SWISSCOM FINANCE 3.875% 24-29/05/2044	EUR	1 536 945	0.16
100 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	96 618	0.01	500 000	TOYOTA MOTOR FINANCE 3.125% 24-11/07/2029	EUR	491 751	0.05
2 000 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	1 570 215	0.16	1 000 000	UNILEVER FINANCE 3.500% 24-15/02/2037	EUR	992 406	0.10
4 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 102 775	0.42	100 000	UPJOHN INC 4.000% 21-22/06/2050	USD	62 638	0.01
1 900 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 856 060	0.19	1 300 000	WOLTERS KLUWER N 3.250% 24-18/03/2029	EUR	1 288 906	0.13
5 000 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	4 576 701	0.47	2 600 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	2 602 686	0.27
1 117 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	1 127 207	0.12	200 000	ZF EUROPE FINANCE BV 6.125% 23-13/03/2029	EUR	211 118	0.02
200 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	161 246	0.02	<i>France</i>				
4 000 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	3 848 175	0.40	300 000	ACCOR 3.875% 24-11/03/2031	EUR	297 932	0.03
100 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	96 206	0.01	4 000 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	3 968 195	0.41
2 000 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	1 868 002	0.19	100 000	AIR LIQUIDE FINANCE 0.375% 21-27/05/2031	EUR	81 652	0.01
1 000 000	JDE PEETS NV 4.125% 23-23/01/2030	EUR	1 008 432	0.10	7 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	6 256 263	0.64
1 800 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	1 828 863	0.19	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	87 652	0.01
200 000	KONINKLIJKE KPN 3.875% 24-16/02/2036	EUR	196 878	0.02	1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 014 165	0.10
1 600 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	1 488 063	0.15	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	102 531	0.01
1 000 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	945 873	0.10	900 000	CARMILA SA 5.500% 23-09/10/2028	EUR	936 144	0.10
100 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	99 797	0.01	100 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	99 785	0.01
100 000	MERCEDES-BENZ FINANCE 3.700% 23-30/05/2031	EUR	101 246	0.01	1 600 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	1 639 667	0.17
					4 500 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	4 434 825	0.46
					4 200 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	4 121 956	0.42
					1 000 000	COMPAGNIE DE SAINT GOBAIN 3.875% 23-29/11/2030	EUR	1 010 797	0.10
					600 000	COVIVIO 1.125% 19-17/09/2031	EUR	491 954	0.05
					3 500 000	COVIVIO 4.625% 23-05/06/2032	EUR	3 538 076	0.36

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	3 682 051	0.38	1 080 000	COTY INC 4.500% 24-15/05/2027	EUR	1 086 780	0.11
600 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	576 016	0.06	100 000	CVS HEALTH CORP 4.250% 20-01/04/2050	USD	70 937	0.01
600 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	574 979	0.06	100 000	DANAHER CORP 2.800% 21-10/12/2051	USD	58 661	0.01
100 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	89 392	0.01	100 000	DEERE & CO 3.750% 20-15/04/2050	USD	73 321	0.01
4 500 000	RED ELECTRICA FI 3.000% 24-17/01/2034	EUR	4 344 284	0.45	1 300 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	697 895	0.07
1 800 000	RED ELECTRICA FI 3.375% 24-09/07/2032	EUR	1 786 860	0.18	100 000	ELI LILLY & CO 2.500% 20-15/09/2060	USD	52 232	0.01
700 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	657 443	0.07	470 000	ELI LILLY & CO 5.000% 24-09/02/2054	USD	418 834	0.04
4 500 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	4 467 614	0.46	100 000	ESTEE LAUDER COMPANIES 5.150% 23-15/05/2053	USD	87 217	0.01
3 300 000	TELEFONICA EMIS 4.055% 24-24/01/2036	EUR	3 272 956	0.34	300 000	EXELON CORP 5.450% 24-15/03/2034	USD	277 924	0.03
2 000 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	2 035 483	0.21	100 000	FEDEX CORP 4.950% 18-17/10/2048	USD	82 625	0.01
	<i>United States of America</i>		<i>37 611 454</i>	<i>3.95</i>	100 000	FORD MOTOR CO 6.100% 22-19/08/2032	USD	93 284	0.01
100 000	ABBVIE INCORPORATED 4.875% 18-14/11/2048	USD	85 746	0.01	1 774 000	FORD MOTOR CREDIT 4.165% 24-21/11/2028	EUR	1 770 995	0.18
300 000	ABBVIE INCORPORATED 5.400% 24-15/03/2054	USD	276 738	0.03	300 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	301 832	0.03
100 000	AGILENT TECHNOLOGIES INC 2.300% 21-12/03/2031	USD	77 775	0.01	200 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	207 549	0.02
800 000	AIR LEASE CORP 3.700% 24-15/04/2030	EUR	783 633	0.08	631 000	FORTIVE CORP 3.700% 24-15/08/2029	EUR	628 889	0.06
697 000	AMERICAN TOWER 3.900% 24-16/05/2030	EUR	696 302	0.07	100 000	GENERAL MILLS INC 3.000% 21-01/02/2051	USD	59 281	0.01
1 850 000	AMERICAN TOWER 4.100% 24-16/05/2034	EUR	1 832 136	0.19	2 000 000	GENERAL MILLS INC 3.850% 24-23/04/2034	EUR	1 994 686	0.21
100 000	AMGEN INC 2.770% 21-01/09/2053	USD	55 745	0.01	100 000	GENERAL MOTORS FINANCE 5.500% 24-12/01/2030	GBP	117 345	0.01
100 000	AMGEN INC 4.200% 22-22/02/2052	USD	73 943	0.01	100 000	GILEAD SCIENCES 5.550% 23-15/10/2053	USD	93 191	0.01
100 000	AMGEN INC 4.875% 22-01/03/2053	USD	82 287	0.01	100 000	GLAXOSMITHKLINE 4.200% 13-18/03/2043	USD	79 625	0.01
100 000	APPLE INC 0.000% 19-15/11/2025	EUR	95 511	0.01	100 000	HCA INC 5.900% 23-01/06/2053	USD	90 765	0.01
1 200 000	APPLE INC 0.500% 19-15/11/2031	EUR	998 239	0.10	100 000	HOME DEPOT INC 3.900% 17-15/06/2047	USD	73 562	0.01
100 000	APPLE INC 3.000% 17-20/06/2027	USD	88 854	0.01	100 000	HOME DEPOT INC 4.950% 22-15/09/2052	USD	86 334	0.01
300 000	ASTRAZENECA FIN 5.000% 24-26/02/2034	USD	278 388	0.03	100 000	IBM CORPORATION 4.000% 23-06/02/2043	EUR	98 453	0.01
475 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	484 261	0.05	500 000	ILLINOIS TOOL WORKS 3.375% 24-17/05/2032	EUR	494 192	0.05
100 000	BAXTER INTERNATIONAL 3.132% 22-01/12/2051	USD	58 556	0.01	100 000	INTEL CORP 5.050% 22-05/08/2062	USD	82 428	0.01
100 000	BECTON DICKINSON 3.519% 24-08/02/2031	EUR	98 788	0.01	100 000	JM SMUCKER CO 3.550% 20-15/03/2050	USD	64 096	0.01
100 000	BECTON DICKINSON 3.794% 20-20/05/2050	USD	70 778	0.01	600 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	609 714	0.06
3 702 000	BECTON DICKINSON 3.828% 24-07/06/2032	EUR	3 711 718	0.38	100 000	KELLOGG CO 4.500% 16-01/04/2046	USD	77 861	0.01
100 000	BECTON DICKINSON 4.685% 14-15/12/2044	USD	82 113	0.01	100 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	63 619	0.01
100 000	BECTON DICKINSON 5.110% 24-08/02/2034	USD	91 762	0.01	100 000	KEURIG DR PEPPER 4.500% 22-15/04/2052	USD	77 728	0.01
100 000	BIOGEN INC 3.250% 22-15/02/2051	USD	61 875	0.01	600 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	598 524	0.06
1 000 000	BMW US CAPITAL LLC 3.000% 24-02/11/2027	EUR	987 979	0.10	100 000	KRAFT HEINZ FOOD 5.500% 21-01/06/2050	USD	89 284	0.01
1 365 000	BMW US CAPITAL LLC 3.375% 24-02/02/2034	EUR	1 331 071	0.14	1 000 000	MCDONALDS CORP 4.125% 23-28/11/2035	EUR	1 011 541	0.10
1 901 000	BOOKING HOLDINGS INC 4.000% 24-01/03/2044	EUR	1 847 502	0.19	100 000	MCDONALDS CORP 5.150% 22-09/09/2052	USD	86 313	0.01
100 000	BOSTON SCIENTIFIC 4.700% 19-01/03/2049	USD	83 171	0.01	100 000	MERCK & CO INC 3.700% 15-10/02/2045	USD	73 305	0.01
100 000	BRISTOL-MYERS 1.750% 15-15/05/2035	EUR	84 965	0.01	100 000	MERCK & CO INC 5.150% 23-17/05/2063	USD	88 699	0.01
100 000	BRISTOL-MYERS 2.550% 20-13/11/2050	USD	54 577	0.01	100 000	MONDELEZ INTERNATIONAL INCORPORATED 2.625% 20-04/09/2050	USD	55 555	0.01
100 000	BRISTOL-MYERS 5.650% 24-22/02/2064	USD	90 903	0.01	100 000	MYLAN INC 5.200% 19-15/04/2048	USD	75 672	0.01
100 000	BRISTOL-MYERS 6.400% 23-15/11/2063	USD	101 270	0.01	600 000	NESTLE CAPITAL 5.100% 24-12/03/2054	USD	534 641	0.05
500 000	CARRIER GLOBAL 4.500% 24-29/11/2032	EUR	522 426	0.05	100 000	NOVARTIS CAPITAL 2.750% 20-14/08/2050	USD	60 351	0.01
100 000	CISCO SYSTEMS 5.350% 24-26/02/2064	EUR	90 772	0.01	100 000	NVIDIA CORP 3.700% 20-01/04/2060	USD	70 053	0.01
100 000	CISCO SYSTEMS 5.500% 09-15/01/2040	USD	94 658	0.01	100 000	ONCOR ELECTRIC D 3.500% 24-15/05/2031	EUR	99 162	0.01
1 106 000	COCA-COLA CO/THE 3.500% 24-14/05/2044	EUR	1 064 967	0.11	100 000	PEPSICO INC 4.650% 23-15/02/2053	USD	83 951	0.01
200 000	COLGATE-PALMOLIVE COMPANY 0.875% 19-12/11/2039	EUR	136 114	0.01	100 000	PFIZER INC 2.700% 20-28/05/2050	USD	59 778	0.01
100 000	COLGATE-PALMOLIVE COMPANY 3.700% 17-01/08/2047	USD	73 972	0.01	100 000	PFIZER INC 4.125% 16-15/12/2046	USD	77 196	0.01
					800 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	711 049	0.07
					200 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	162 147	0.02
					500 000	PROLOGIS EURO 4.000% 24-05/05/2034	EUR	497 044	0.05

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 400 000	PROLOGIS LP 5.625% 24-04/05/2040	GBP	1 643 827	0.17	1 000 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	981 966	0.10
1 191 000	PVH CORP 4.125% 24-16/07/2029	EUR	1 186 515	0.12	1 771 000	DS SMITH PLC 4.500% 23-27/07/2030	EUR	1 825 950	0.19
500 000	ROCHE HOLDINGS INC 5.218% 24-08/03/2054	USD	457 160	0.05	445 000	HEATHROW FNDG 6.000% 24-05/03/2032	GBP	520 680	0.05
100 000	SIMON PROPERTY GROUP LP 6.650% 23-15/01/2054	USD	102 515	0.01	1 703 000	ITV PLC 4.250% 24-19/06/2032	EUR	1 692 731	0.17
100 000	TEXAS INSTRUMENT 5.150% 24-08/02/2054	USD	89 287	0.01	1 500 000	LINDE PLC 3.400% 24-14/02/2036	EUR	1 452 762	0.15
100 000	THE COCA-COLA COMPANY 2.500% 20-15/03/2051	USD	56 533	0.01	500 000	LINDE PLC 3.500% 24-04/06/2034	EUR	496 653	0.05
100 000	THE COCA-COLA COMPANY 2.750% 20-01/06/2060	USD	56 685	0.01	1 500 000	LINDE PLC 3.750% 24-04/06/2044	EUR	1 464 962	0.15
500 000	TIMKEN CO 4.125% 24-23/05/2034	EUR	486 228	0.05	1 323 000	MONDI FINANCE PL 3.750% 24-31/05/2032	EUR	1 321 638	0.14
1 000 000	TOYOTA MTR CREDIT 3.850% 23-24/07/2030	EUR	1 014 821	0.10	100 000	MOTABILITY OPS 1.500% 21-20/01/2041	GBP	68 426	0.01
100 000	UNILEVER CAPITAL 2.625% 21-12/08/2051	USD	59 232	0.01	100 000	MOTABILITY OPS 2.125% 22-18/01/2042	GBP	75 091	0.01
100 000	UNITED PARCEL 5.050% 23-03/03/2053	USD	87 195	0.01	200 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	197 660	0.02
100 000	UNITEDHEALTH GROUP 3.750% 17-15/10/2047	USD	71 177	0.01	500 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	492 873	0.05
100 000	UNITEDHEALTH GROUP 5.200% 23-15/04/2063	USD	86 603	0.01	636 000	MOTABILITY OPS 4.000% 24-17/01/2030	EUR	643 903	0.07
1 000 000	UNITEDHEALTH GROUP 5.500% 24-15/04/2064	USD	904 177	0.09	1 086 000	MOTABILITY OPS 4.250% 24-17/06/2035	EUR	1 099 335	0.11
100 000	WHIRLPOOL CORP 4.600% 20-15/05/2050	USD	75 116	0.01	100 000	MOTABILITY OPS 4.875% 23-17/01/2043	GBP	109 431	0.01
100 000	ZIMMER BIOMET HOLDINGS 4.450% 15-15/08/2045	USD	78 768	0.01	100 000	MOTABILITY OPS 5.625% 23-11/09/2035	GBP	122 441	0.01
	<b>Germany</b>		<b>33 960 600</b>	<b>3.47</b>	468 000	MOTABILITY OPS 5.625% 24-24/01/2054	GBP	550 925	0.06
800 000	AAREAL BANK AG 5.875% 24-29/05/2026	EUR	808 166	0.08	100 000	MOTABILITY OPS 5.750% 23-11/09/2048	GBP	120 980	0.01
300 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	298 947	0.03	275 000	MOTABILITY OPS 5.750% 24-17/06/2051	GBP	331 504	0.03
500 000	AMPRION GMBH 4.000% 24-21/05/2044	EUR	483 206	0.05	500 000	OMNICOM FIN HOL 3.700% 24-06/03/2032	EUR	492 969	0.05
1 000 000	BAYERISCHE LANDESBANK 3.750% 24-14/02/2031	EUR	994 004	0.10	842 000	RECKITT BENCKISER TREASURY 3.625% 24-20/06/2029	EUR	843 620	0.09
2 500 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	2 120 082	0.22	500 000	RECKITT BENCKISER TREASURY 5.000% 24-20/12/2032	GBP	589 446	0.06
100 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	90 642	0.01	200 000	SCOTTISH HYDRO 2.250% 19-27/09/2035	GBP	175 176	0.02
600 000	DEUTSCHE TELEKOM 3.250% 24-20/03/2036	EUR	574 968	0.06	100 000	SCOTTISH HYDRO 5.500% 24-15/01/2044	GBP	114 091	0.01
1 500 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	1 175 090	0.12	600 000	SSE PLC 1.375% 18-04/09/2027	EUR	562 624	0.06
1 093 000	DT LUFTHANSA AG 4.000% 24-21/05/2030	EUR	1 089 981	0.11	100 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	104 122	0.01
200 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	164 125	0.02	7 000 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	6 599 058	0.68
300 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	298 271	0.03	100 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	73 036	0.01
500 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	497 166	0.05	100 000	VODAFONE GROUP 5.750% 23-10/02/2063	USD	88 521	0.01
2 632 000	HEIDELBERG MATER 3.950% 24-19/07/2034	EUR	2 590 869	0.27	1 200 000	WPP FINANCE 2013 4.000% 24-12/09/2033	EUR	1 182 320	0.12
2 550 000	HOCHTIEF AKTIENG 4.250% 24-31/05/2030	EUR	2 563 000	0.26		<b>Denmark</b>		<b>13 157 436</b>	<b>1.35</b>
200 000	INFINEON TECH 3.375% 24-26/02/2027	EUR	199 636	0.02	100 000	AP MOLLER 3.750% 24-05/03/2032	EUR	99 807	0.01
1 200 000	K&S AG 4.250% 24-19/06/2029	EUR	1 197 135	0.12	4 025 000	AP MOLLER 4.125% 24-05/03/2036	EUR	4 044 498	0.42
100 000	MAHLE GMBH 6.500% 24-02/05/2031	EUR	101 442	0.01	1 200 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	1 243 594	0.13
100 000	TUI AG 5.875% 24-15/03/2029	EUR	101 376	0.01	1 468 000	NOVO NORDISK A/S 3.125% 24-21/01/2029	EUR	1 462 242	0.15
2 638 000	VOLKSWAGEN FINANCIAL 3.750% 24-10/09/2026	EUR	2 640 757	0.27	1 397 000	NOVO NORDISK A/S 3.250% 24-21/01/2031	EUR	1 390 933	0.14
2 469 000	VOLKSWAGEN FINANCIAL 3.875% 24-10/09/2030	EUR	2 463 162	0.25	723 000	NOVO NORDISK A/S 3.375% 24-21/05/2026	EUR	722 724	0.07
2 400 000	VOLKSWAGEN LEASING 4.750% 23-25/09/2031	EUR	2 511 580	0.26	2 772 000	NOVO NORDISK A/S 3.375% 24-21/05/2034	EUR	2 761 011	0.28
7 000 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	5 581 966	0.57	1 338 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	1 331 071	0.14
100 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	88 442	0.01	100 000	TDC NET AS 5.186% 24-02/08/2029	EUR	101 556	0.01
1 900 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	1 865 023	0.19		<b>Luxembourg</b>		<b>12 913 558</b>	<b>1.33</b>
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	102 619	0.01	3 944 000	BECTON DICKINSON 4.029% 24-07/06/2036	EUR	3 939 048	0.41
2 800 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	2 919 608	0.30	1 600 000	CNH INDUSTRIAL 1.625% 19-03/07/2029	EUR	1 445 900	0.15
300 000	VONOVIA SE 5.500% 24-18/01/2036	GBP	338 582	0.03	1 738 000	CPI PROPERTY GROUP 7.000% 24-07/05/2029	EUR	1 702 423	0.18
100 000	WEPA HYGIENEPD 5.625% 24-15/01/2031	EUR	100 755	0.01	200 000	DH EUROPE 1.800% 19-18/09/2049	EUR	133 192	0.01
	<b>United Kingdom</b>		<b>29 188 864</b>	<b>3.00</b>	200 000	NESTLE FINANCE INTERNATIONAL 0.875% 21-14/06/2041	EUR	133 682	0.01
100 000	ASTRAZENECA PLC 3.000% 21-28/05/2051	USD	62 471	0.01	1 000 000	NESTLE FINANCE INTERNATIONAL 3.250% 24-23/01/2037	EUR	967 272	0.10
1 690 000	BRITISH TELECOMM 3.875% 24-20/01/2034	EUR	1 683 210	0.17					
3 093 000	CNH INDUSTRIAL N 3.750% 24-11/06/2031	EUR	3 048 289	0.31					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-14/11/2035	EUR	1 019 208	0.10	100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	99 558	0.01
300 000	NOVARTIS FINANCE 1.700% 18-14/08/2038	EUR	244 770	0.03	300 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	294 726	0.03
2 000 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	1 505 992	0.15	100 000	FLUVIUS 3.875% 24-02/05/2034	EUR	99 680	0.01
200 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	171 569	0.02	800 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	765 298	0.08
400 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	334 261	0.03	1 600 000	KBC GROUP NV 3.750% 24-27/03/2032	EUR	1 589 121	0.16
200 000	PROLOGIS INTERNATIONAL II 1.750% 18-15/03/2028	EUR	186 185	0.02	1 000 000	LONZA FINANCE INTERNATIONAL 3.875% 24-24/04/2036	EUR	983 448	0.10
100 000	PROLOGIS INTERNATIONAL II 3.000% 22-22/02/2042	GBP	82 727	0.01	<i>Austria</i>				
100 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	94 301	0.01	100 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	104 429	0.01
100 000	PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030	EUR	97 830	0.01	4 500 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	3 987 238	0.41
273 000	PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036	EUR	271 581	0.03	1 000 000	ERSTE GROUP 7.000% 24-15/10/2172	EUR	980 730	0.10
100 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	102 676	0.01	100 000	MONDI FINANCE 2.375% 20-01/04/2028	EUR	95 626	0.01
500 000	SES S.A 3.500% 22-14/01/2029	EUR	480 941	0.05	800 000	VERBUND AG 3.250% 24-17/05/2031	EUR	798 178	0.08
<i>Sweden</i>			<i>10 436 966</i>	<i>1.07</i>	<i>Ireland</i>				
3 000 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	2 751 322	0.28	1 500 000	APTIV PLC/GLOBAL 4.250% 24-11/06/2036	EUR	1 479 236	0.15
400 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	402 234	0.04	400 000	CCEP FINANCE IRE 1.500% 21-06/05/2041	EUR	284 327	0.03
200 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	205 458	0.02	1 000 000	DELL BANK INTERNATIONAL 3.625% 24-24/06/2029	EUR	995 724	0.10
3 000 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	2 673 359	0.27	2 900 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	2 466 986	0.25
2 311 000	SWEDBANK AB 3.375% 24-29/05/2030	EUR	2 298 718	0.24	500 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	395 921	0.04
100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	94 589	0.01	<i>Norway</i>				
400 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	398 696	0.04	300 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	285 282	0.03
1 613 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	1 612 590	0.17	3 500 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	3 504 843	0.36
<i>Canada</i>			<i>8 517 485</i>	<i>0.88</i>	247 000	STATKRAFT AS 3.750% 24-22/03/2039	EUR	246 920	0.03
8 580 000	BANK NOVA SCOTIA 3.500% 24-17/04/2029	EUR	8 517 485	0.88	<i>Australia</i>				
<i>Finland</i>			<i>7 696 921</i>	<i>0.79</i>	2 000 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	1 910 804	0.20
1 300 000	FINNAIR OYJ 4.750% 24-24/05/2029	EUR	1 278 830	0.13	500 000	SYDNEY AIRPORT F 4.125% 24-30/04/2036	EUR	501 042	0.05
300 000	NESTE 0.750% 21-25/03/2028	EUR	269 390	0.03	200 000	TOYOTA FINANCE AUSTRALIA 3.386% 24-18/03/2030	EUR	198 197	0.02
300 000	NESTE 3.875% 23-16/03/2029	EUR	302 060	0.03	<i>Portugal</i>				
300 000	NESTE 3.875% 23-21/05/2031	EUR	300 957	0.03	1 500 000	EDP SA 1.625% 20-15/04/2027	EUR	1 426 750	0.15
3 300 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	3 120 471	0.32	400 000	EDP SA 3.875% 23-26/06/2028	EUR	402 905	0.04
100 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	93 990	0.01	<i>Greece</i>				
300 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	244 549	0.03	600 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	574 641	0.06
304 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	304 785	0.03	<i>Singapore</i>				
1 755 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	1 781 889	0.18	100 000	IBM INT CAPITAL 5.300% 24-05/02/2054	USD	87 296	0.01
<i>Japan</i>			<i>7 669 176</i>	<i>0.78</i>	100 000	PFIZER INVESTMENT 5.340% 23-19/05/2063	USD	87 982	0.01
100 000	EAST JAPAN RAIL 4.389% 23-05/09/2043	EUR	103 291	0.01	<b>Floating rate bonds</b>				
1 800 000	MITSUBISHI UFJ FINANCIAL 0.848% 19-19/07/2029	EUR	1 598 108	0.16	<i>Spain</i>				
200 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	188 126	0.02	2 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	2 781 384	0.29
100 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	95 105	0.01	6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-13/09/2172 FRN	EUR	5 918 240	0.61
2 545 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	2 522 490	0.26	2 100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	2 013 220	0.21
2 000 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	1 983 945	0.20	6 400 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	5 881 560	0.61
1 400 000	TAKEDA PHARMACEUTICAL 2.000% 20-09/07/2040	EUR	1 058 693	0.11	200 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	195 001	0.02
200 000	TAKEDA PHARMACEUTICAL 3.375% 20-09/07/2060	USD	119 418	0.01	1 200 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	1 250 628	0.13
<i>Belgium</i>			<i>6 930 061</i>	<i>0.70</i>	2 600 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	2 575 739	0.26
1 000 000	BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029	EUR	1 004 184	0.10	1 000 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 043 706	0.11
800 000	BELFIUS BANK SA 3.625% 24-11/06/2030	EUR	799 008	0.08	200 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	210 634	0.02
100 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	101 331	0.01	400 000	BANCO SABADELL 23-18/04/2171 FRN	EUR	440 192	0.05
1 200 000	ELIA GROUP SA/NV 3.875% 24-11/06/2031	EUR	1 193 707	0.12	2 400 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	2 420 943	0.25
					200 000	BANCO SABADELL 24-27/06/2034 FRN	EUR	200 943	0.02
					2 500 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 214 317	0.23
					200 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	206 711	0.02

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
400 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	400 257	0.04	<p><i>Greece</i></p> <p>40 615 731 4.17</p> <p>400 000 ALPHA BANK 22-01/11/2025 FRN EUR 402 838 0.04</p> <p>100 000 ALPHA BANK 22-16/06/2027 FRN EUR 105 649 0.01</p> <p>100 000 ALPHA BANK 23-27/06/2029 FRN EUR 107 892 0.01</p> <p>8 118 000 ALPHA BANK 24-12/05/2030 FRN EUR 8 127 262 0.84</p> <p>3 110 000 ALPHA SRV HOLDING 24-13/09/2034 FRN EUR 3 109 301 0.32</p> <p>1 309 000 EUROBANK 23-28/11/2029 FRN EUR 1 377 135 0.14</p> <p>4 995 000 EUROBANK 24-30/04/2031 FRN EUR 4 999 800 0.51</p> <p>2 500 000 EUROBANK ERGASIA 24-25/04/2034 FRN EUR 2 546 065 0.26</p> <p>300 000 NATIONAL BANK GREECE 20-08/10/2026 FRN EUR 292 651 0.03</p> <p>800 000 NATIONAL BANK GREECE 23-03/01/2034 FRN EUR 880 456 0.09</p> <p>1 849 000 NATIONAL BANK GREECE 24-28/06/2035 FRN EUR 1 863 981 0.19</p> <p>4 178 000 NATIONAL BANK GREECE 24-29/01/2029 FRN EUR 4 167 144 0.43</p> <p>1 831 000 PIRAEUS 24-17/04/2034 FRN EUR 1 896 716 0.20</p> <p>1 000 000 PIRAEUS BANK 21-03/11/2027 FRN EUR 980 895 0.10</p> <p>4 765 000 PIRAEUS BANK 23-05/12/2029 FRN EUR 5 092 554 0.52</p> <p>4 687 000 PIRAEUS BANK 24-16/04/2030 FRN EUR 4 665 392 0.48</p> <p><i>France</i></p> <p>39 990 099 4.09</p> <p>2 000 000 ACCOR 23-11/04/2172 FRN EUR 2 163 584 0.22</p> <p>1 000 000 ALSTOM S 24-29/08/2172 FRN EUR 1 012 966 0.10</p> <p>100 000 ARKEMA 24-25/03/2173 FRN EUR 99 574 0.01</p> <p>8 000 000 AXA SA 21-07/10/2041 FRN EUR 6 543 509 0.67</p> <p>300 000 AXA SA 24-16/07/2172 FRN EUR 306 060 0.03</p> <p>9 800 000 BNP PARIBAS 20-14/10/2027 FRN EUR 9 060 463 0.93</p> <p>1 000 000 BNP PARIBAS 20-15/01/2032 FRN EUR 918 814 0.09</p> <p>200 000 BNP PARIBAS 20-31/12/2060 FRN USD 148 213 0.02</p> <p>100 000 BNP PARIBAS 21-30/05/2028 FRN EUR 91 009 0.01</p> <p>200 000 BNP PARIBAS 21-31/08/2033 FRN EUR 173 528 0.02</p> <p>300 000 BNP PARIBAS 21-31/12/2061 FRN USD 224 789 0.02</p> <p>2 000 000 BNP PARIBAS 22-06/06/2171 FRN EUR 2 035 927 0.21</p> <p>750 000 BNP PARIBAS 22-17/05/2171 FRN USD 743 416 0.08</p> <p>200 000 BNP PARIBAS 22-31/03/2032 FRN EUR 189 819 0.02</p> <p>200 000 BNP PARIBAS 22-31/12/2062 FRN USD 167 937 0.02</p> <p>2 000 000 BNP PARIBAS 23-11/06/2171 FRN EUR 2 075 925 0.21</p> <p>400 000 BNP PARIBAS 23-13/01/2029 FRN EUR 406 795 0.04</p> <p>800 000 BNP PARIBAS 23-13/04/2031 FRN EUR 814 189 0.08</p> <p>600 000 BNP PARIBAS 23-14/02/2172 FRN USD 574 916 0.06</p> <p>1 000 000 BNP PARIBAS 24-22/08/2172 FRN USD 937 689 0.10</p> <p>2 000 000 BPCE 22-14/01/2028 FRN EUR 1 834 977 0.19</p> <p>100 000 BPCE 23-01/06/2033 FRN EUR 104 693 0.01</p> <p>100 000 BPCE 24-26/02/2036 FRN EUR 100 712 0.01</p> <p>3 300 000 CNP ASSURANCES 19-27/07/2050 FRN EUR 2 852 061 0.29</p> <p>100 000 CNP ASSURANCES 23-18/07/2053 FRN EUR 102 312 0.01</p> <p>100 000 CREDIT AGRICOLE SA 22-12/10/2026 FRN EUR 100 154 0.01</p> <p>200 000 CREDIT AGRICOLE SA 24-23/03/2172 FRN EUR 199 849 0.02</p> <p>100 000 GACM 24-30/10/2044 FRN EUR 98 317 0.01</p> <p>100 000 ORANGE 24-15/03/2173 FRN EUR 99 360 0.01</p> <p>1 300 000 RCI BANQUE 24-09/10/2034 FRN EUR 1 295 125 0.13</p> <p>4 000 000 SOCIETE GENERALE 20-22/09/2028 FRN EUR 3 625 635 0.37</p> <p>300 000 SOCIETE GENERALE 24-19/01/2055 FRN USD 268 092 0.03</p> <p>700 000 SOCIETE GENERALE 24-25/09/2172 FRN USD 619 690 0.06</p> <p><i>Ireland</i></p> <p>37 256 032 3.84</p> <p>200 000 AIB GROUP PLC 20-30/05/2031 FRN EUR 193 760 0.02</p> <p>5 000 000 AIB GROUP PLC 21-17/11/2027 FRN EUR 4 616 281 0.47</p> <p>2 000 000 AIB GROUP PLC 22-04/04/2028 FRN EUR 1 915 561 0.20</p>					
800 000	BANCO SANTANDER 24-20/08/2172 FRN	EUR	801 776	0.08						
2 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 937 875	0.20						
5 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	4 766 736	0.49						
100 000	CAIXABANK 21-03/12/2026 FRN	GBP	111 189	0.01						
5 000 000	CAIXABANK 21-09/02/2029 FRN	EUR	4 442 501	0.46						
10 000 000	CAIXABANK 21-18/06/2031 FRN	EUR	9 424 663	0.98						
100 000	CAIXABANK 21-26/05/2028 FRN	EUR	92 127	0.01						
3 000 000	CAIXABANK 22-14/11/2030 FRN	EUR	3 207 285	0.33						
1 000 000	CAIXABANK 24-09/02/2032 FRN	EUR	1 000 881	0.10						
200 000	CAIXABANK 24-16/04/2172 FRN	EUR	207 882	0.02						
800 000	IBERCAJA 24-30/07/2028 FRN	EUR	806 856	0.08						
3 600 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	3 643 746	0.37						
1 500 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	1 520 383	0.16						
<i>The Netherlands</i>				45 185 214						4.65
800 000	ABN AMRO BANK NV 24-22/09/2172 FRN	EUR	808 759	0.08						
800 000	ACHMEA BV 24-02/11/2044 FRN	EUR	801 210	0.08						
977 000	ALLIANDER 24-27/06/2173 FRN	EUR	975 873	0.10						
800 000	ASR NEDERLAND NV 24-27/12/2172 FRN	EUR	783 852	0.08						
200 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	195 773	0.02						
200 000	COOPERATIEVE RAB 21-31/12/2061 FRN	EUR	172 973	0.02						
200 000	COOPERATIEVE RAB 22-29/06/2170 FRN	EUR	186 968	0.02						
200 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	198 056	0.02						
1 000 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	1 020 617	0.10						
3 500 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	3 469 134	0.36						
2 600 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	2 249 076	0.23						
1 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	929 279	0.10						
600 000	ING GROEP NV 21-07/12/2028 FRN	GBP	621 259	0.06						
5 600 000	ING GROEP NV 21-09/06/2032 FRN	EUR	5 078 701	0.52						
800 000	ING GROEP NV 22-23/05/2026 FRN	EUR	787 391	0.08						
1 000 000	ING GROEP NV 22-24/08/2033 FRN	EUR	991 080	0.10						
301 000	IPD 3 BV 24-15/06/2031 FRN	EUR	300 192	0.03						
1 504 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	1 514 960	0.16						
1 212 000	NN GROUP NV 23-03/11/2043 FRN	EUR	1 303 396	0.13						
200 000	NN GROUP NV 24-12/09/2172 FRN	EUR	199 784	0.02						
9 000 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	8 524 940	0.88						
4 000 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	3 559 698	0.37						
2 000 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	1 866 675	0.19						
1 000 000	TELEFONICA EUROPE 22-23/11/2171 FRN	EUR	1 083 715	0.11						
2 000 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	2 093 360	0.22						
2 200 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	2 384 434	0.25						
1 300 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	1 329 176	0.14						
600 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	595 739	0.06						
100 000	VOLKSWAGEN INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	98 459	0.01						
100 000	VOLKSWAGEN INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	92 952	0.01						
100 000	VOLKSWAGEN INTERNATIONAL FINANCE 22-28/12/2170 FRN	EUR	94 950	0.01						
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	225 182	0.02						
600 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	647 601	0.07						

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
5 500 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	5 484 040	0.56	5 500 000	EDP SA 23-23/04/2083 FRN	EUR	5 722 576	0.59
3 242 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	3 445 555	0.35	2 200 000	EDP SA 24-29/05/2054 FRN	EUR	2 183 900	0.22
1 347 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	1 438 284	0.15	800 000	FIDEL CIA SEGURO 24-29/11/2172 FRN	EUR	787 190	0.08
1 484 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	1 471 498	0.15	<i>Norway</i>				
800 000	AIB GROUP PLC 24-30/10/2172 FRN	EUR	799 339	0.08	2 000 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	1 845 491	0.19
9 000 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	8 459 837	0.87	7 000 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	6 920 230	0.71
900 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	849 954	0.09	500 000	DNB BANK ASA 22-28/02/2033 FRN	EUR	506 280	0.05
2 901 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	3 067 456	0.32	1 301 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	1 348 277	0.14
1 852 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	1 908 973	0.20	300 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	308 423	0.03
2 500 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	2 579 016	0.27	1 371 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	1 389 332	0.14
100 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	99 789	0.01	1 700 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 696 158	0.17
937 000	PERM TSB GRP 24-10/07/2030 FRN	EUR	926 689	0.10	800 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	818 970	0.08
<i>Italy</i>			24 628 729	2.54	857 000	DNB BANK ASA 24-30/11/2172 FRN	USD	799 093	0.08
2 300 000	A2A SPA 24-11/09/2172 FRN	EUR	2 277 099	0.23	<i>United Kingdom</i>				
500 000	BANCA POPOLARE DI SONDRIO 24-04/06/2030 FRN	EUR	497 211	0.05	1 000 000	BRITISH TELECOMM 24-03/10/2054 FRN	EUR	1 001 849	0.10
1 000 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	1 048 489	0.11	100 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	100 009	0.01
3 000 000	BANCO BPM SPA 24-17/01/2030 FRN	EUR	3 064 553	0.32	100 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	106 150	0.01
933 000	BPER BANCA 24-20/02/2030 FRN	EUR	937 879	0.10	1 500 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	1 349 874	0.14
582 000	BPER BANCA 24-22/05/2031 FRN	EUR	574 357	0.06	4 784 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	4 825 879	0.50
100 000	IGD 23-17/05/2027 FRN	EUR	71 346	0.01	800 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	820 652	0.08
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	243 764	0.03	100 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	104 228	0.01
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	213 444	0.02	500 000	NATWEST GROUP 24-30/06/2172 FRN	USD	472 533	0.05
200 000	INTESA SANPAOLO 22 30/09/2170 FRN	EUR	195 009	0.02	1 000 000	NATWEST GROUP 24-08/09/2172 FRN	USD	936 552	0.10
700 000	INTESA SANPAOLO 23-07/03/2172 FRN	EUR	772 180	0.08	600 000	STANDARD CHARTERED 24-08/09/2172 FRN	USD	553 334	0.06
800 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	822 897	0.08	100 000	SWISS RE SUB FIN 24-05/04/2035 FRN	USD	100 128	0.01
200 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	209 931	0.02	100 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	107 127	0.01
1 718 000	INTESA SANPAOLO 24-20/11/2172 FRN	EUR	1 703 280	0.18	100 000	YORKSHIRE BLD SOC 22-11/10/2030 FRN	GBP	107 127	0.01
100 000	LA DORIA SPA 24-12/11/2029 FRN	EUR	101 530	0.01	<i>Belgium</i>				
600 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	616 009	0.06	6 500 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	6 101 875	0.63
100 000	TERNA RETE 22-09/02/2171 FRN	EUR	92 140	0.01	1 000 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	1 016 981	0.10
1 523 000	TERNA RETE 24-11/04/2173 FRN	EUR	1 501 111	0.15	1 000 000	KBC GROUP NV 24-19/03/2034 FRN	GBP	1 179 200	0.12
4 000 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	3 559 389	0.37	<i>Denmark</i>				
2 900 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	3 025 038	0.31	3 700 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	3 533 994	0.36
3 000 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	3 102 073	0.32	400 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	412 607	0.04
<i>Germany</i>			23 651 714	2.43	2 766 000	JYSKE BANK A/S 24-06/09/2030 FRN	EUR	2 781 574	0.29
1 000 000	ALLIANZ SE 24-26/07/2054 FRN	EUR	1 024 711	0.11	300 000	JYSKE BANK A/S 24-13/08/2172 FRN	EUR	304 858	0.03
5 000 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	4 883 694	0.50	10 000	ORSTED A/S 22-08/12/3022 FRN	EUR	10 127	0.00
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	195 951	0.02	<i>United States of America</i>				
7 000 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	6 857 407	0.71	100 000	BANK OF AMERICA CORPORATION 19-22/10/2025 FRN	USD	92 327	0.01
2 000 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	2 079 678	0.21	200 000	GOLDMAN SACHS GROUP 19-31/12/2059 FRN	USD	186 280	0.02
1 600 000	COMMERZBANK AG 24-09/04/2173 FRN	EUR	1 595 568	0.16	100 000	GOLDMAN SACHS GROUP 21-12/02/2026 FRN	USD	90 503	0.01
200 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	199 274	0.02	20 000	GOLDMAN SACHS GROUP 21-31/12/2061 FRN	USD	17 384	0.00
200 000	MERCK 20-09/09/2080 FRN	EUR	188 631	0.02	25 000	GOLDMAN SACHS GROUP 21-31/12/2061 FRN	USD	21 843	0.00
7 000 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	5 833 945	0.60	500 000	JPMORGAN CHASE 24-01/06/2172 FRN	USD	482 287	0.05
1 000 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	792 855	0.08	1 000 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	814 160	0.08
<i>Portugal</i>			21 908 366	2.25	95 000	MORGAN STANLEY 24-07/02/2039 FRN	USD	87 543	0.01
100 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	101 795	0.01	190 000	MORGAN STANLEY 24-18/01/2035 FRN	USD	176 709	0.02
400 000	BANCO COMMERCIAL PORTUGUES 24-18/04/2172 FRN	EUR	405 857	0.04	1 000 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	1 000 469	0.10
100 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	92 690	0.01	2 064 000	MORGAN STANLEY 24-21/03/2035 FRN	EUR	2 048 401	0.21
2 400 000	EDP SA 20-20/07/2080 FRN	EUR	2 330 298	0.24	<i>Australia</i>				
900 000	EDP SA 21-02/08/2081 FRN	EUR	852 180	0.09	3 851 000	COM BK AUSTRALIA 24-04/06/2034 FRN	EUR	3 854 834	0.40
10 000 000	EDP SA 21-14/03/2082 FRN	EUR	9 171 867	0.94	<i>Canada</i>				
300 000	EDP SA 21-14/03/2082 FRN	EUR	260 013	0.03	2 772 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	2 772 000	0.29

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>2 549 076</i>	<i>0.26</i>
2 500 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	2 549 076	0.26
	<i>Finland</i>		<i>1 458 933</i>	<i>0.15</i>
300 000	NORDEA BANK ABP 23- 23/02/2034 FRN	EUR	309 491	0.03
1 149 000	NORDEA BANK ABP 24- 29/05/2035 FRN	EUR	1 149 442	0.12
	<i>Hungary</i>		<i>1 196 700</i>	<i>0.12</i>
1 200 000	OTP BANK 24-12/06/2028 FRN	EUR	1 196 700	0.12
	<i>Sweden</i>		<i>854 728</i>	<i>0.09</i>
100 000	SWEDBANK AB 21-08/12/2027 FRN	GBP	107 869	0.01
800 000	SWEDBANK AB 24-17/09/2172 FRN	USD	746 859	0.08
	<i>Czech Republic</i>		<i>498 750</i>	<i>0.05</i>
500 000	RAIFFEISENBK AS 24- 05/06/2030 FRN	EUR	498 750	0.05
	<i>Japan</i>		<i>371 486</i>	<i>0.04</i>
400 000	SUMITOMO MITSUI 24-05/06/2172 FRN	USD	371 486	0.04
	<i>Poland</i>		<i>105 933</i>	<i>0.01</i>
100 000	MBANK 23-11/09/2027 FRN	EUR	105 933	0.01
	Shares/Units in investment funds		31 125 846	3.22
	<i>Luxembourg</i>		<i>31 125 846</i>	<i>3.22</i>
200.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	22 129 307	2.29
94.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	8 996 539	0.93
	<b>Total securities portfolio</b>		<b>951 229 081</b>	<b>97.85</b>



# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>184 602 660</b>	<b>82.81</b>					
<i>The Netherlands</i>									
1 790 000	ABB FINANCE BV 3.375% 24-15/01/2034	EUR	1 765 567	0.79	2 080 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	1 797 166	0.81
2 040 000	AGCO INTERNATIONAL 0.800% 21-06/10/2028	EUR	1 784 875	0.80	1 970 000	GENERAL ELECTRIC CO 1.500% 17-17/05/2029	EUR	1 801 352	0.81
1 730 000	ARCADIS NV 4.875% 23-28/02/2028	EUR	1 780 002	0.80	1 980 000	GENERAL ELECTRIC CO 1.875% 15-28/05/2027	EUR	1 879 078	0.84
2 000 000	BRENTAG FINANCE 0.500% 21-06/10/2029	EUR	1 695 866	0.76	1 920 000	GENERAL MILLS INC 0.450% 20-15/01/2026	EUR	1 825 209	0.82
1 820 000	COMPASS GROUP 3.000% 22-08/03/2030	EUR	1 774 855	0.80	1 900 000	GENERAL MILLS INC 1.500% 15-27/04/2027	EUR	1 795 290	0.81
2 240 000	DSV PANALPINA 0.500% 21-03/03/2031	EUR	1 827 103	0.82	1 800 000	GENERAL MILLS INC 3.907% 23-13/04/2029	EUR	1 821 750	0.82
1 080 000	DSV PANALPINA 0.750% 21-05/07/2033	EUR	835 751	0.37	1 300 000	ILLINOIS TOOL WORKS 2.125% 15-22/05/2030	EUR	1 209 773	0.54
2 480 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	1 768 286	0.79	1 570 000	ILLINOIS TOOL WORKS 3.000% 14-19/05/2034	EUR	1 483 567	0.67
1 970 000	ENEL FINANCE INTERNATIONAL 0.375% 19-17/06/2027	EUR	1 797 309	0.81	400 000	MANPOWERGROUP 1.750% 18-22/06/2026	EUR	386 697	0.17
1 910 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 811 926	0.81	1 840 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	1 786 911	0.80
1 820 000	ENEL FINANCE INTERNATIONAL NV 4.000% 23-20/02/2031	EUR	1 844 156	0.83	2 020 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	1 931 391	0.87
900 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	719 066	0.32	2 020 000	MONDELEZ INTERNATIONAL INCORPORATED 0.250% 21-17/03/2028	EUR	1 795 435	0.81
1 700 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	1 317 583	0.59	1 275 000	MONDELEZ INTERNATIONAL INCORPORATED 0.750% 21-17/03/2033	EUR	1 002 432	0.45
1 700 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	1 551 133	0.70	2 580 000	MOODYS CORP 0.950% 19-25/02/2030	EUR	2 240 246	1.01
500 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	505 553	0.23	2 030 000	STRYKER CORP 0.750% 19-01/03/2029	EUR	1 789 764	0.80
1 300 000	KONINKLIJKE KPN 3.875% 24-16/02/2036	EUR	1 279 707	0.57	2 150 000	STRYKER CORP 1.000% 19-03/12/2031	EUR	1 785 495	0.80
760 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	675 348	0.30	1 340 000	STRYKER CORP 2.625% 18-30/11/2030	EUR	1 267 329	0.57
1 520 000	LSEG NTHRLND BV 0.750% 21-06/04/2033	EUR	1 190 661	0.53	1 010 000	TAPESTRY INC 5.875% 23-27/11/2031	EUR	1 043 280	0.47
1 660 000	LSEG NTHRLND BV 4.125% 23-29/09/2026	EUR	1 678 221	0.75	1 990 000	VISA INC 1.500% 22-15/06/2026	EUR	1 921 349	0.86
1 690 000	LSEG NTHRLND BV 4.231% 23-29/09/2030	EUR	1 740 413	0.78	<i>United Kingdom</i>				
1 890 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	1 500 739	0.67	1 660 000	3I GROUP 4.875% 23-14/06/2029	EUR	1 704 411	0.76
1 800 000	RANDSTAD NV 3.610% 24-12/03/2029	EUR	1 782 985	0.80	2 060 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	1 793 644	0.80
360 000	RECKITT BENCKISER TREASURY 0.375% 20-19/05/2026	EUR	339 420	0.15	2 110 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	1 817 792	0.82
1 360 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	1 224 822	0.55	1 890 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	1 779 957	0.80
2 180 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	1 795 285	0.81	2 080 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	2 128 806	0.96
910 000	RELX FINANCE 1.375% 16-12/05/2026	EUR	876 504	0.39	1 860 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	1 781 562	0.80
1 580 000	RELX FINANCE 1.500% 18-13/05/2027	EUR	1 502 015	0.67	2 340 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	2 137 423	0.96
1 780 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	1 753 949	0.79	1 810 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	1 771 734	0.79
1 730 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	1 737 834	0.78	1 250 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	1 162 327	0.52
1 700 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	1 733 395	0.78	1 910 000	OTE PLC 0.875% 19-24/09/2026	EUR	1 791 008	0.80
750 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	668 511	0.30	1 440 000	SSE PLC 0.875% 17-06/09/2025	EUR	1 393 684	0.63
2 080 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	1 781 393	0.80	1 730 000	SSE PLC 1.750% 20-16/04/2030	EUR	1 558 796	0.70
1 760 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	1 779 860	0.80	1 840 000	SSE PLC 2.875% 22-01/08/2029	EUR	1 776 305	0.80
<i>United States of America</i>					<i>France</i>				
1 970 000	BLACKSTONE HOLDINGS 1.500% 19-10/04/2029	EUR	1 802 603	0.81	1 800 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	1 809 942	0.81
820 000	CHUBB INA HOLDINGS 0.875% 19-15/12/2029	EUR	715 642	0.32	1 900 000	ELECTRICITE DE FRANCE 1.000% 16-13/10/2026	EUR	1 788 586	0.80
2 040 000	CHUBB INA HOLDINGS 1.400% 19-15/06/2031	EUR	1 771 056	0.79	600 000	ELECTRICITE DE FRANCE 4.125% 12-25/03/2027	EUR	607 104	0.27
560 000	CHUBB INA HOLDINGS 1.550% 18-15/03/2028	EUR	521 815	0.23	800 000	ELECTRICITE DE FRANCE 4.250% 23-25/01/2032	EUR	810 964	0.36
1 980 000	CHUBB INA HOLDINGS 2.500% 18-15/03/2038	EUR	1 725 973	0.77	1 200 000	ELECTRICITE DE FRANCE 4.750% 22-12/10/2034	EUR	1 256 305	0.56
2 140 000	COCA-COLA CO/THE 1.100% 16-02/09/2036	EUR	1 635 554	0.73	2 300 000	ENGIE 1.000% 21-26/10/2036	EUR	1 640 617	0.74
1 960 000	DOVER CORP 0.750% 19-04/11/2027	EUR	1 789 083	0.80	1 000 000	GEICINA 0.875% 21-30/06/2036	EUR	691 251	0.31
1 100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	1 005 075	0.45	1 800 000	KLEPIERRE 1.875% 16-19/02/2026	EUR	1 746 441	0.78
2 320 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	1 833 563	0.82	1 900 000	MERCIALYS 2.500% 22-28/02/2029	EUR	1 750 243	0.79
					1 100 000	PEUGEOT 2.750% 20-15/05/2026	EUR	1 082 617	0.49
					1 200 000	TIKEHAU CAPITAL 1.625% 21-31/03/2029	EUR	1 053 449	0.47
					<i>Sweden</i>				
					1 790 000	AUTOLIV INC 3.625% 24-07/08/2029	EUR	1 773 047	0.80
					1 760 000	AUTOLIV INC 4.250% 23-15/03/2028	EUR	1 779 208	0.80
					1 980 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 815 873	0.81
					1 270 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 277 092	0.57

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 060 000	SWEDBANK AB 0.200% 21-12/01/2028	EUR	1 827 111	0.82					
1 900 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 796 710	0.81					
1 770 000	TELE2 AB 3.750% 23-22/11/2029	EUR	1 764 323	0.79					
	<i>Finland</i>		<b>8 644 997</b>	<b>3.88</b>					
1 910 000	FORTUM OYJ 2.125% 19-27/02/2029	EUR	1 784 719	0.80					
1 469 000	FORTUM OYJ 4.000% 23-26/05/2028	EUR	1 482 978	0.67					
1 720 000	FORTUM OYJ 4.500% 23-26/05/2033	EUR	1 785 575	0.80					
2 070 000	UPM-KYMMENE OYJ 0.125% 20-19/11/2028	EUR	1 797 996	0.81					
2 190 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	1 793 729	0.80					
	<i>Australia</i>		<b>6 410 435</b>	<b>2.88</b>					
1 030 000	SCENTRE MGMT 1.450% 19-28/03/2029	EUR	929 302	0.42					
1 900 000	TELSTRA CORP LTD 1.125% 16-14/04/2026	EUR	1 823 238	0.82					
1 890 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	1 726 697	0.77					
2 440 000	WESFARMERS LTD 0.954% 21-21/10/2033	EUR	1 931 198	0.87					
	<i>Spain</i>		<b>5 460 951</b>	<b>2.45</b>					
1 700 000	AENA SME SA 4.250% 23-13/10/2030	EUR	1 760 000	0.79					
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	924 571	0.41					
1 700 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	1 699 825	0.76					
223 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	214 086	0.10					
900 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	862 469	0.39					
	<i>Italy</i>		<b>5 395 354</b>	<b>2.42</b>					
1 350 000	ERG SPA 0.875% 21-15/09/2031	EUR	1 074 090	0.48					
1 580 000	INTESA SANPAOLO 1.350% 21-24/02/2031	EUR	1 327 578	0.60					
530 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	578 677	0.26					
1 750 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	1 767 344	0.79					
730 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	647 665	0.29					
	<i>Canada</i>		<b>4 681 929</b>	<b>2.10</b>					
1 190 000	ALIMENTATION COUCHE-TARD 1.875% 16-06/05/2026	EUR	1 151 297	0.52					
1 790 000	ALIMENTATION COUCHE-TARD 3.647% 24-12/05/2031	EUR	1 771 949	0.79					
1 790 000	ALIMENTATION COUCHE-TARD 4.011% 24-12/02/2036	EUR	1 758 683	0.79					
	<i>Luxembourg</i>		<b>3 906 788</b>	<b>1.76</b>					
330 000	CPI PROPERTY GROUP 7.000% 24-07/05/2029	EUR	323 245	0.15					
1 950 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	1 800 479	0.81					
2 170 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	1 783 064	0.80					
	<i>Ireland</i>		<b>3 551 516</b>	<b>1.60</b>					
2 050 000	EXPERIAN EUROPE 1.560% 22-16/05/2031	EUR	1 800 236	0.81					
1 420 000	GE CAP EUR FUND 6.025% 08-01/03/2038	EUR	1 751 280	0.79					
	<i>Japan</i>		<b>2 016 231</b>	<b>0.90</b>					
2 400 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	2 016 231	0.90					
	<i>Denmark</i>		<b>1 788 683</b>	<b>0.80</b>					
1 750 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	1 788 683	0.80					
	<i>Austria</i>		<b>1 664 703</b>	<b>0.75</b>					
1 600 000	A1 TOWERS HOLDING 5.250% 23-13/07/2028	EUR	1 664 703	0.75					
	<i>Germany</i>		<b>1 028 770</b>	<b>0.46</b>					
1 100 000	SIRIUS REAL ESTA 1.125% 21-22/06/2026	EUR	1 028 770	0.46					
	<b>Floating rate bonds</b>							<b>27 983 314</b>	<b>12.56</b>
	<i>United States of America</i>							<b>5 451 259</b>	<b>2.45</b>
1 190 000	JPMORGAN CHASE 17-18/05/2028 FRN	EUR	1 126 737	0.51					
500 000	JPMORGAN CHASE 18-12/06/2029 FRN	EUR	466 525	0.21					
1 630 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	1 560 610	0.70					
930 000	JPMORGAN CHASE 20-24/02/2028 FRN	EUR	855 070	0.38					
1 560 000	JPMORGAN CHASE 22-23/03/2030 FRN	EUR	1 442 317	0.65					
	<i>Belgium</i>							<b>5 189 318</b>	<b>2.33</b>
1 700 000	KBC GROUP NV 22-23/11/2027 FRN	EUR	1 719 852	0.77					
1 700 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	1 740 598	0.78					
1 700 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	1 728 868	0.78					
	<i>Spain</i>							<b>4 846 610</b>	<b>2.17</b>
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	1 812 327	0.81					
1 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	1 754 093	0.79					
1 200 000	CAIXABANK 23-19/07/2034 FRN	EUR	1 280 190	0.57					
	<i>Norway</i>							<b>4 536 586</b>	<b>2.04</b>
2 070 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 828 195	0.82					
1 690 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 670 741	0.75					
1 040 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 037 650	0.47					
	<i>Ireland</i>							<b>3 536 951</b>	<b>1.59</b>
1 730 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	1 783 220	0.80					
1 700 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	1 753 731	0.79					
	<i>Portugal</i>							<b>1 811 138</b>	<b>0.81</b>
1 900 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	1 811 138	0.81					
	<i>Italy</i>							<b>1 459 566</b>	<b>0.65</b>
1 510 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 459 566	0.65					
	<i>Denmark</i>							<b>1 151 886</b>	<b>0.52</b>
1 160 000	DANSKE BANK A/S 24-09/01/2032 FRN	EUR	1 151 886	0.52					
	<b>Shares/Units in investment funds</b>							<b>6 672 699</b>	<b>2.99</b>
	<i>France</i>							<b>6 672 699</b>	<b>2.99</b>
277.70	BNP PARIBAS MOIS ISR - I CAP	EUR	6 672 699	2.99					
	<b>Total securities portfolio</b>							<b>219 258 673</b>	<b>98.36</b>

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Equity

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>32 059 743</b>	<b>97.88</b>					
<i>France</i>					<i>Belgium</i>				
43 962	AXA SA	EUR	1 343 918	4.10	4 137	AGEAS	EUR	176 567	0.54
8 546	BUREAU VERITAS SA	EUR	221 000	0.67					
4 065	CAPGEMINI SE	EUR	754 871	2.30					
3 937	COMPAGNIE DE SAINT GOBAIN	EUR	285 905	0.87					
12 740	DANONE	EUR	727 199	2.22					
2 912	EIFPAGE SA	EUR	249 733	0.76					
813	IPSEN	EUR	93 089	0.28					
4 846	LEGRAND SA	EUR	448 933	1.37					
2 913	LOREAL	EUR	1 194 476	3.65					
15 702	MICHELIN (CGDE)	EUR	566 999	1.73					
44 268	ORANGE	EUR	414 083	1.26					
4 497	PUBLICIS GROUPE	EUR	446 912	1.36					
14 655	SANOFI AVENTIS	EUR	1 318 071	4.02					
11 550	VINCI SA	EUR	1 136 289	3.47					
<i>Germany</i>					<b>Total securities portfolio</b>				
5 511	ALLIANZ SE - REG	EUR	1 430 105	4.37					
12 519	BAYERISCHE MOTOREN WERKE AG	EUR	1 106 429	3.38					
1 750	BECHTLE AG	EUR	76 895	0.23					
2 242	CTS EVENTIM AG + CO KGAA	EUR	174 652	0.53					
63 411	DEUTSCHE TELEKOM AG - REG	EUR	1 488 889	4.56					
3 190	GEA GROUP AG	EUR	124 091	0.38					
1 235	HANNOVER RUECK SE	EUR	292 325	0.89					
4 705	HENKEL AG & CO KGAA VORZUG	EUR	391 550	1.20					
2 701	MERCEDES BENZ GROUP AG	EUR	174 404	0.53					
1 649	MERCK KGAA	EUR	255 183	0.78					
2 801	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 308 067	3.99					
<i>Spain</i>									
10 150	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	408 842	1.25					
2 227	AENA SA	EUR	418 676	1.28					
741	AMADEUS IT GROUP SA	EUR	46 046	0.14					
100 711	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	941 849	2.88					
141 885	CAIXABANK	EUR	701 338	2.14					
15 751	ENDESA SA	EUR	276 194	0.84					
116 914	IBERDROLA SA	EUR	1 416 413	4.32					
25 762	INDUSTRIA DE DISENO TEXTIL	EUR	1 194 326	3.65					
254 468	TELEFONICA SA	EUR	1 007 693	3.08					
<i>The Netherlands</i>									
3 146	ASML HOLDING NV	EUR	3 033 372	9.27					
22 639	KONINKLIJKE AHOLD DELHAIZE	EUR	624 610	1.91					
115 982	KONINKLIJKE KPN NV	EUR	415 216	1.27					
65 526	STELLANTIS NV	EUR	1 210 265	3.69					
4 561	WOLTERS KLUWER	EUR	706 043	2.16					
<i>Italy</i>									
38 014	ASSICURAZIONI GENERALI	EUR	885 346	2.70					
22 862	ENEL SPA	EUR	148 466	0.45					
376 097	INTESA SANPAOLO	EUR	1 305 433	3.99					
9 633	PRYSMIAN SPA	EUR	556 980	1.70					
<i>Ireland</i>									
58 400	AIB GROUP PLC	EUR	288 262	0.88					
28 024	BANK OF IRELAND GROUP PLC	EUR	273 738	0.84					

# BNP PARIBAS FUNDS Sustainable Europe Dividend

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>134 931 247</b>	<b>99.82</b>					
<i>France</i>									
42 113	ACCOR SA	EUR	1 612 928	1.19					
13 526	AIR LIQUIDE SA	EUR	2 181 473	1.61					
27 126	AMUNDI SA	EUR	1 634 342	1.21					
7 172	ARKEMA	EUR	582 008	0.43					
98 432	AXA SA	EUR	3 009 066	2.23					
34 015	BNP PARIBAS	EUR	2 024 913	1.50					
5 825	CAPGEMINI SE	EUR	1 081 703	0.80					
18 661	COMPAGNIE DE SAINT GOBAIN	EUR	1 355 162	1.00					
76 727	CREDIT AGRICOLE SA	EUR	977 502	0.72					
21 830	DANONE	EUR	1 246 056	0.92					
5 834	ESSILORLUXOTTICA	EUR	1 173 801	0.87					
9 061	LEGRAND SA	EUR	839 411	0.62					
7 430	LOREAL	EUR	3 046 672	2.25					
5 251	LVMH MOET HENNESSY LOUIS VUITTON	EUR	3 747 114	2.77					
16 932	MICHELIN (CGDE)	EUR	611 415	0.45					
11 147	NEXANS SA	EUR	1 147 026	0.85					
15 764	PUBLICIS GROUPE	EUR	1 566 626	1.16					
20 301	SANOFI AVENTIS	EUR	1 825 872	1.35					
19 352	SCHNEIDER ELECTRIC SE	EUR	4 340 654	3.21					
60 926	SPIE SA - W/I	EUR	2 058 080	1.52					
39 708	VEOLIA ENVIRONNEMENT	EUR	1 108 647	0.82					
13 785	VINCI SA	EUR	1 356 168	1.00					
10 289	WENDEL	EUR	849 871	0.63					
<i>Germany</i>									
7 004	ADIDAS AG	EUR	1 561 892	1.16					
12 490	ALLIANZ SE - REG	EUR	3 241 155	2.40					
26 253	BASF SE	EUR	1 186 242	0.88					
5 764	BAYERISCHE MOTOREN WERKE AG	EUR	509 422	0.38					
23 215	DEUTSCHE POST AG - REG	EUR	877 295	0.65					
123 130	DEUTSCHE TELEKOM AG - REG	EUR	2 891 092	2.14					
16 192	INFINEON TECHNOLOGIES AG	EUR	555 467	0.41					
10 372	LEG IMMOBILIEN SE	EUR	790 969	0.59					
11 392	MERCK KGAA	EUR	1 762 912	1.30					
19 441	SAP SE	EUR	3 684 458	2.73					
16 986	SIEMENS AG - REG	EUR	2 950 808	2.18					
25 748	SIEMENS HEALTHINEERS AG	EUR	1 385 242	1.02					
<i>United Kingdom</i>									
23 789	ANGLO AMERICAN PLC	GBP	702 012	0.52					
19 518	ASTRAZENECA PLC	GBP	2 844 423	2.10					
241 782	AVIVA PLC	GBP	1 359 124	1.01					
40 629	COMPASS GROUP PLC	GBP	1 035 073	0.77					
42 512	GSK PLC	GBP	766 906	0.57					
32 576	IMI PLC	GBP	677 762	0.50					
163 915	INFORMA PLC	GBP	1 654 520	1.22					
3 566 453	LLOYDS BANKING GROUP PLC	GBP	2 302 620	1.70					
63 757	NATIONAL GRID PLC	GBP	663 701	0.49					
67 597	RELX PLC	GBP	2 901 285	2.15					
95 405	SEGRO PLC	GBP	1 010 707	0.75					
983 980	TAYLOR WIMPEY PLC	GBP	1 649 735	1.22					
148 773	TESCO PLC	GBP	536 941	0.40					
39 396	UNILEVER PLC	EUR	2 013 136	1.49					
					<i>The Netherlands</i>				
					15 537 544 11.50				
					2 106 ASM INTERNATIONAL NV EUR 1 499 051 1.11				
					6 036 ASML HOLDING NV EUR 5 819 910 4.32				
					26 886 HEINEKEN NV EUR 2 427 806 1.80				
					41 843 KONINKLIJKE AHOLD DELHAIZE EUR 1 154 448 0.85				
					537 102 KONINKLIJKE KPN NV EUR 1 922 825 1.42				
					74 987 STELLANTIS NV EUR 1 385 010 1.02				
					8 582 WOLTERS KLUWER EUR 1 328 494 0.98				
					<i>Switzerland</i>				
					12 515 836 9.27				
					17 639 COMPANIE FINANCIERE RICHEMONT - REG CHF 2 568 786 1.90				
					9 615 DSM-FIRMENICH AG EUR 1 015 344 0.75				
					19 950 NESTLE SA - REG CHF 1 900 020 1.41				
					45 859 NOVARTIS AG - REG CHF 4 579 472 3.39				
					5 786 ROCHE HOLDING AG GENUSSCHEIN CHF 1 498 995 1.11				
					25 850 STMICROELECTRONICS NV EUR 953 219 0.71				
					<i>Italy</i>				
					8 631 439 6.37				
					75 714 ASSICURAZIONI GENERALI EUR 1 763 379 1.30				
					293 571 ENEL SPA EUR 1 906 450 1.41				
					73 170 FINCOBANK SPA EUR 1 018 526 0.75				
					542 439 INTESA SANPAOLO EUR 1 882 806 1.39				
					59 537 UNICREDIT SPA EUR 2 060 278 1.52				
					<i>Denmark</i>				
					6 947 484 5.15				
					51 522 NOVO NORDISK A/S - B DKK 6 947 484 5.15				
					<i>Spain</i>				
					6 185 483 4.57				
					359 977 BANCO SANTANDER SA EUR 1 558 880 1.15				
					37 641 EDP RENOVAVEIS SA EUR 491 215 0.36				
					38 270 ENDESA SA EUR 671 064 0.50				
					135 929 IBERDROLA SA EUR 1 646 780 1.22				
					39 205 INDUSTRIA DE DISENO TEXTIL EUR 1 817 544 1.34				
					<i>Sweden</i>				
					1 294 238 0.96				
					73 743 ATLAS COPCO AB - A SEK 1 294 238 0.96				
					<i>Ireland</i>				
					1 135 946 0.84				
					16 335 CRH PLC GBP 1 135 946 0.84				
					<i>Belgium</i>				
					1 110 215 0.82				
					43 882 WAREHOUSES DE PAUW SCA EUR 1 110 215 0.82				
					<i>Finland</i>				
					681 653 0.50				
					53 442 STORA ENSO OYJ - R EUR 681 653 0.50				
					Shares/Units in investment funds				
					263 090 0.19				
					<i>France</i>				
					263 090 0.19				
					10.95 BNP PARIBAS MOIS ISR - I CAP EUR 263 090 0.19				
					<b>Total securities portfolio</b>				
					<b>135 194 337 100.01</b>				

# BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>338 169 057</b>	<b>98.58</b>					
<i>United Kingdom</i>									
175 485	3I GROUP PLC	GBP	6 345 899	1.85	7 892	DEUTSCHE BOERSE AG	EUR	1 508 161	0.44
117 323	ASSOCIATED BRITISH FOODS PLC	GBP	3 423 449	1.00	24 968	DEUTSCHE POST AG - REG	EUR	943 541	0.28
65 439	ASTRAZENECA PLC	GBP	9 536 643	2.78	334 372	DEUTSCHE TELEKOM AG - REG	EUR	7 851 055	2.29
793 470	AVIVA PLC	GBP	4 460 315	1.30	11 467	HANNOVER RUECK SE	EUR	2 714 239	0.79
56 716	BUNZL PLC	GBP	2 013 507	0.59	6 568	HENKEL AG & CO KGAA VORZUG	EUR	546 589	0.16
2 932 744	CENTRICA PLC	GBP	4 666 240	1.36	78 571	MERCEDES BENZ GROUP AG	EUR	5 073 329	1.48
78 050	COCA-COLA EUROPACIFIC PARTNER	USD	5 306 745	1.55	2 548	MERCK KGAA	EUR	394 303	0.11
220 315	COMPASS GROUP PLC	GBP	5 612 790	1.64	16 120	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	7 528 040	2.19
409 590	GSK PLC	GBP	7 388 900	2.15	8 693	SIEMENS AG - REG	EUR	1 510 148	0.44
314 872	HSBC HOLDINGS PLC	GBP	2 539 847	0.74	<i>Spain</i>				
467 889	INFORMA PLC	GBP	4 722 762	1.38	99 858	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	4 022 280	1.17
38 374	INTERCONTINENTAL HOTELS GROU	GBP	3 768 378	1.10	20 062	AENA SA	EUR	3 771 656	1.10
35 042	NEXT PLC	GBP	3 734 617	1.09	475 458	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	4 446 483	1.30
43 927	PEARSON PLC	GBP	513 332	0.15	206 703	BANCO SANTANDER SA	EUR	895 127	0.26
185 144	RELX PLC	GBP	7 946 441	2.32	733 016	CAIXABANK	EUR	3 623 298	1.06
511 335	SAINSBURY (J) PLC	GBP	1 537 895	0.45	94 062	ENDESA SA	EUR	1 649 377	0.48
42 765	SSE PLC	GBP	902 612	0.26	638 271	IBERDROLA SA	EUR	7 732 653	2.25
1 297 208	TESCO PLC	GBP	4 681 791	1.36	149 859	INDUSTRIA DE DISENO TEXTIL	EUR	6 947 463	2.03
183 085	UNILEVER PLC	GBP	9 382 607	2.74	1 446 610	TELEFONICA SA	EUR	5 728 576	1.67
2 938 458	VODAFONE GROUP PLC	GBP	2 417 725	0.70	<i>The Netherlands</i>				
<i>France</i>					4 372	ASML HOLDING NV	EUR	4 215 482	1.23
80 248	AXA SA	EUR	2 453 181	0.72	16 427	ASR NEDERLAND NV	EUR	731 166	0.21
51 970	BOUYGUES SA	EUR	1 557 541	0.45	9 459	HEINEKEN HOLDING NV	EUR	696 655	0.20
11 543	CAPGEMINI SE	EUR	2 143 535	0.62	211 073	KONINKLIJKE AHOLD DELHAIZE	EUR	5 823 504	1.70
162 382	CARREFOUR SA	EUR	2 143 442	0.62	1 047 018	KONINKLIJKE KPN NV	EUR	3 748 324	1.09
49 480	COMPAGNIE DE SAINT GOBAIN	EUR	3 593 238	1.05	23 904	RANDSTAD HOLDING NV	EUR	1 011 856	0.29
85 574	DANONE	EUR	4 884 564	1.42	260 481	STELLANTIS NV	EUR	4 811 084	1.40
26 068	EIFFAGE SA	EUR	2 235 592	0.65	17 424	UNIVERSAL MUSIC GROUP NV	EUR	484 039	0.14
77 537	ENGIE	EUR	1 033 956	0.30	39 604	WOLTERS KLUWER	EUR	6 130 699	1.79
6 289	EURAZEO SA	EUR	467 587	0.14	<i>Denmark</i>				
38 793	GETLINK SE	EUR	599 352	0.17	134 982	NOVO NORDISK A/S - B	DKK	18 201 652	5.32
6 921	IPSEN	EUR	792 455	0.23	3 410	PANDORA A/S	DKK	480 581	0.14
36 452	LEGRAND SA	EUR	3 376 913	0.98	<i>Italy</i>				
6 164	LOREAL	EUR	2 527 548	0.74	77 413	ASSICURAZIONI GENERALI	EUR	1 802 949	0.53
144 255	MICHELIN (CGDE)	EUR	5 209 048	1.52	109 568	ENEL SPA	EUR	711 535	0.21
624 617	ORANGE	EUR	5 842 667	1.70	66 648	PRYSMIAN SPA	EUR	3 853 587	1.12
41 194	PUBLICIS GROUPE	EUR	4 093 860	1.19	<i>Norway</i>				
40 615	SANOFI AVENTIS	EUR	3 652 913	1.06	54 895	DNB BANK ASA	NOK	2 846 381	0.83
5 453	SCHNEIDER ELECTRIC SE	EUR	1 223 108	0.36	82 054	ORKLA ASA	NOK	623 773	0.18
69 704	VINCI SA	EUR	6 857 480	2.00	15 070	SALMAR ASA	NOK	742 176	0.22
<i>Switzerland</i>					133 488	TELENOR ASA	NOK	1 423 607	0.41
151 162	ABB LTD - REG	SEK	7 831 124	2.28	<i>Ireland</i>				
97 239	COCA-COLA HBC AG-DI	GBP	3 094 307	0.90	528 149	AIB GROUP PLC	EUR	2 606 943	0.76
60 871	LOGITECH INTERNATIONAL - REG	CHF	5 493 907	1.60	149 219	BANK OF IRELAND GROUP PLC	EUR	1 457 571	0.42
119 481	NOVARTIS AG - REG	CHF	11 931 352	3.48	17 838	DCC PLC	GBP	1 165 566	0.34
17 579	ROCHE HOLDING AG GENUSSSCHEIN	CHF	4 554 240	1.33	<i>Belgium</i>				
4 749	SGS SA-REG	CHF	394 497	0.12	37 714	AGEAS	EUR	1 609 634	0.47
54 158	SWISS RE AG	CHF	6 270 305	1.83	<i>Sweden</i>				
7 017	SWISSCOM AG - REG	CHF	3 683 187	1.07	38 554	INDUSTRIVARDEN AB - C	SEK	1 214 706	0.35
<i>Germany</i>					6 617	SKF AB - B	SEK	124 061	0.04
21 277	ALLIANZ SE - REG	EUR	5 521 382	1.61	26 219	VOLVO CAR AB - B	SEK	75 735	0.02
61 911	BAYERISCHE MOTOREN WERKE AG	EUR	5 471 694	1.60	<i>Austria</i>				
15 610	BECHTLE AG	EUR	685 903	0.20	13 816	VERBUND AG	EUR	1 017 548	0.30
28 471	BRENNTAG AG	EUR	1 792 534	0.52	<b>Total securities portfolio</b>				
17 420	CTS EVENTIM AG + CO KGAA	EUR	1 357 018	0.40				<b>338 169 057</b>	<b>98.58</b>

# BNP PARIBAS FUNDS Sustainable Europe Value

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>297 669 524</b>	<b>99.14</b>					
<i>France</i>									
79 575	AMUNDI SA	EUR	4 794 394	1.60					
41 050	ARKEMA	EUR	3 331 208	1.11					
321 684	AXA SA	EUR	9 833 880	3.28					
121 422	BNP PARIBAS	EUR	7 228 252	2.41					
77 275	COMPAGNIE DE SAINT GOBAIN	EUR	5 611 711	1.87					
86 986	DANONE	EUR	4 965 161	1.65					
21 464	NEXANS SA	EUR	2 208 646	0.74					
25 559	PUBLICIS GROUPE	EUR	2 540 053	0.85					
55 107	RENAULT SA	EUR	2 636 319	0.88					
94 735	SANOFI AVENTIS	EUR	8 520 466	2.84					
149 281	SOCIETE GENERALE SA	EUR	3 272 240	1.09					
13 297	SOPRA STERIA GROUP	EUR	2 408 087	0.80					
105 413	SPIE SA - W/I	EUR	3 560 851	1.19					
158 111	VEOLIA ENVIRONNEMENT	EUR	4 414 459	1.47					
59 296	VINCI SA	EUR	5 833 540	1.94					
25 637	WENDEL	EUR	2 117 616	0.71					
<i>Germany</i>									
39 745	ALLIANZ SE - REG	EUR	10 313 828	3.44					
76 482	BASF SE	EUR	3 455 839	1.15					
18 938	BAYERISCHE MOTOREN WERKE AG	EUR	1 673 740	0.56					
77 379	COVESTRO AG	EUR	4 240 369	1.41					
103 066	DEUTSCHE POST AG - REG	EUR	3 894 864	1.30					
354 894	DEUTSCHE TELEKOM AG - REG	EUR	8 332 911	2.78					
449 729	E.ON SE	EUR	5 511 429	1.84					
59 816	INFINEON TECHNOLOGIES AG	EUR	2 051 988	0.68					
36 285	KION GROUP AG	EUR	1 418 381	0.47					
42 529	LEG IMMOBILIEN SE	EUR	3 243 262	1.08					
31 667	MERCK KGAA	EUR	4 900 468	1.63					
5 833	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 724 011	0.91					
21 182	SAP SE	EUR	4 014 413	1.34					
53 470	SIEMENS AG - REG	EUR	9 288 808	3.09					
17 746	VOLKSWAGEN AG - PEF	EUR	1 870 428	0.62					
<i>United Kingdom</i>									
53 276	ANGLO AMERICAN PLC	GBP	1 572 171	0.52					
594 355	AVIVA PLC	GBP	3 341 034	1.11					
14 906 647	LLOYDS BANKING GROUP PLC	GBP	9 624 224	3.21					
422 139	SEGRO PLC	GBP	4 472 079	1.49					
2 682 471	TAYLOR WIMPEY PLC	GBP	4 497 414	1.50					
832 717	TESCO PLC	GBP	3 005 383	1.00					
181 677	UNILEVER PLC	GBP	9 310 451	3.10					
130 433	WPP PLC	GBP	1 114 415	0.37					
<i>Switzerland</i>									
155 543	NOVARTIS AG - REG	CHF	15 532 495	5.16					
40 985	ROCHE HOLDING AG GENUSSSCHEIN	CHF	10 618 096	3.53					
93 548	SANDOZ GROUP AG	CHF	3 160 845	1.05					
59 128	STMICROELECTRONICS NV	EUR	2 180 345	0.73					
<i>Italy</i>									
191 663	ASSICURAZIONI GENERALI	EUR	4 463 831	1.49					
873 751	ENEL SPA	EUR	5 674 139	1.89					
2 920 335	INTESA SANPAOLO	EUR	10 136 483	3.38					
175 176	UNICREDIT SPA	EUR	6 061 965	2.02					
					<i>Spain</i>				
					24 818 484 8.25				
					143 379 ACERINOX SA EUR 1 389 343 0.46				
					2 852 077 BANCO SANTANDER SA EUR 12 350 919 4.10				
					192 282 ENDESA SA EUR 3 371 665 1.12				
					636 117 IBERDROLA SA EUR 7 706 557 2.57				
					<i>The Netherlands</i>				
					22 400 324 7.46				
					45 231 ASR NEDERLAND NV EUR 2 013 232 0.67				
					362 260 ING GROEP NV EUR 5 782 394 1.93				
					118 176 KONINKLIJKE AHOLD DELHAIZE EUR 3 260 476 1.09				
					1 814 570 KONINKLIJKE KPN NV EUR 6 496 161 2.16				
					262 483 STELLANTIS NV EUR 4 848 061 1.61				
					<i>Belgium</i>				
					6 320 037 2.10				
					58 429 ANHEUSER - BUSCH INBEV SA/NV EUR 3 162 177 1.05				
					37 787 SYENSQO SA EUR 3 157 860 1.05				
					<i>Norway</i>				
					4 835 966 1.61				
					829 859 NORSK HYDRO ASA NOK 4 835 966 1.61				
					<i>Finland</i>				
					4 317 721 1.44				
					338 512 STORA ENSO OYJ - R EUR 4 317 721 1.44				
					Shares/Units in investment funds				
					2 787 354 0.93				
					<i>France</i>				
					2 787 354 0.93				
					116.00 BNP PARIBAS MOIS ISR - I CAP EUR 2 787 354 0.93				
					<b>Total securities portfolio</b>				
					<b>300 456 878 100.07</b>				

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>236 069 958</b>	<b>65.82</b>					
<i>United States of America</i>									
1 200 000	ABBVIE INCORPORATED 5.400% 24-15/03/2054	USD	1 186 375	0.33	1 700 000	BROADCOM INCORPORATED 3.469% 21-15/04/2034	USD	1 447 437	0.40
500 000	AGILENT TECHNOLOGIES INC 2.100% 20-04/06/2030	USD	421 598	0.12	1 000 000	CAMDEN PROP TRST 4.900% 24-15/01/2034	USD	955 074	0.27
1 250 000	AGILENT TECHNOLOGIES INC 2.750% 19-15/09/2029	USD	1 116 036	0.31	500 000	CAMPBELL SOUP CO 2.375% 20-24/04/2030	USD	430 652	0.12
428 000	AIR LEASE CORP 3.700% 24-15/04/2030	EUR	449 324	0.13	600 000	CAMPBELL SOUP CO 5.400% 24-21/03/2034	USD	596 672	0.17
1 000 000	AIR LEASE CORP 4.625% 18-01/10/2028	USD	969 955	0.27	100 000	CARRIER GLOBAL 4.125% 24-29/05/2028	EUR	109 105	0.03
1 000 000	AIR LEASE CORP 5.200% 24-15/07/2031	USD	977 795	0.27	500 000	CARRIER GLOBAL 6.200% 24-15/03/2054	USD	536 099	0.15
600 000	ALEXANDRIA REAL 4.750% 23-15/04/2035	USD	556 951	0.16	600 000	CELANESE US HOLDINGS 6.379% 22-15/07/2032	USD	616 361	0.17
300 000	ALEXANDRIA REAL 5.150% 23-15/04/2053	USD	262 966	0.07	250 000	CISCO SYSTEMS 5.300% 24-26/02/2054	USD	245 094	0.07
100 000	ALEXANDRIA REAL 5.250% 24-15/05/2036	USD	96 070	0.03	350 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	372 044	0.10
1 000 000	ALLSTATE CORPORATION 1.450% 20-15/12/2030	USD	800 045	0.22	1 540 000	CNH INDUSTRIAL 5.100% 24-20/04/2029	USD	1 532 577	0.43
175 000	AMERICAN TOWER 3.900% 24-16/05/2030	EUR	187 368	0.05	100 000	COCA-COLA CO/THE 3.125% 24-14/05/2032	EUR	105 470	0.03
232 000	AMERICAN TOWER 4.100% 24-16/05/2034	EUR	246 245	0.07	154 000	COCA-COLA CO/THE 3.500% 24-14/05/2044	EUR	158 926	0.04
1 500 000	AMERICAN TOWER 5.550% 23-15/07/2033	USD	1 498 690	0.42	358 000	CONSOLIDATED EDISON 3.850% 16-15/06/2046	USD	274 420	0.08
500 000	AMERICAN WATER 5.450% 24-01/03/2054	USD	481 511	0.13	216 000	COTY INC 4.500% 24-15/05/2027	EUR	232 951	0.06
800 000	AMGEN INC 5.250% 23-02/03/2033	USD	797 560	0.22	1 000 000	CRH AMERICA FIN 5.400% 24-21/05/2034	USD	990 599	0.28
600 000	AMGEN INC 5.750% 23-02/03/2063	USD	584 770	0.16	500 000	CSX CORP 4.100% 12-15/03/2044	USD	411 405	0.11
1 000 000	AON CORP 2.800% 20-15/05/2030	USD	876 921	0.24	1 500 000	CVS HEALTH CORP 2.125% 21-15/09/2031	USD	1 203 107	0.34
1 435 000	AON CORP 3.750% 19-02/05/2029	USD	1 345 534	0.37	1 000 000	CVS HEALTH CORP 5.400% 24-01/06/2029	USD	999 818	0.28
400 000	AON NORTH AMER 5.750% 24-01/03/2054	USD	391 056	0.11	400 000	CVS HEALTH CORP 5.700% 24-01/06/2034	USD	398 334	0.11
300 000	APPLE INC 0.500% 19-15/11/2031	EUR	267 466	0.07	150 000	CVS HEALTH CORP 6.050% 24-01/06/2054	USD	147 032	0.04
1 000 000	APPLIED MATERIAL 4.800% 24-15/06/2029	USD	998 615	0.28	600 000	DAIMLER TRUCK 5.375% 24-18/01/2034	USD	594 574	0.17
300 000	APPLIED MATERIAL 5.850% 11-15/06/2041	USD	317 885	0.09	200 000	DAIMLER TRUCK 5.375% 24-25/06/2034	USD	197 933	0.06
500 000	AQUA AMERICA INC 3.566% 19-01/05/2029	USD	463 714	0.13	300 000	DELL INT / EMC 5.300% 21-01/10/2029	USD	301 643	0.08
500 000	ASHTREAD CAPITAL 5.800% 24-15/04/2034	USD	497 504	0.14	667 000	DELL INTERNATIONAL 5.400% 24-15/04/2034	USD	659 988	0.18
500 000	ASTRAZENECA FIN 5.000% 24-26/02/2034	USD	497 270	0.14	504 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	467 476	0.13
1 000 000	AT&T INC 3.500% 21-15/09/2053	USD	679 163	0.19	250 000	DOLLAR GENERAL 5.450% 23-05/07/2033	USD	248 745	0.07
700 000	AT&T INC 4.750% 15-15/05/2046	USD	603 337	0.17	600 000	EASTMAN CHEMICAL 5.625% 24-20/02/2034	USD	596 089	0.17
1 700 000	AT&T INC 5.400% 23-15/02/2034	USD	1 700 817	0.47	500 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	287 680	0.08
1 000 000	AVALONBAY COMMUN 3.300% 19-01/06/2029	USD	921 862	0.26	470 000	ELI LILLY & CO 5.000% 24-09/02/2054	USD	448 885	0.13
1 000 000	AVALONBAY COMMUN 5.300% 23-07/12/2033	USD	995 329	0.28	1 000 000	EQUINIX EU 2 FIN 5.500% 24-15/06/2034	USD	998 326	0.28
378 000	BECTON DICKINSON 3.519% 24-08/02/2031	EUR	400 212	0.11	300 000	ESTEE LAUDER COMPANIES 5.150% 23-15/05/2053	USD	280 423	0.08
462 000	BECTON DICKINSON 3.828% 24-07/06/2032	EUR	496 448	0.14	1 000 000	EXELON CORP 3.350% 23-15/03/2032	USD	874 116	0.24
400 000	BECTON DICKINSON 5.110% 24-08/02/2034	USD	393 383	0.11	358 000	EXELON CORP 4.450% 16-15/04/2046	USD	295 329	0.08
456 000	BMW US CAPITAL LLC 3.000% 24-02/11/2027	EUR	482 843	0.13	600 000	EXELON CORP 4.700% 20-15/04/2050	USD	507 132	0.14
1 000 000	BMW US CAPITAL LLC 4.900% 24-02/04/2029	USD	994 138	0.28	200 000	EXELON CORP 5.150% 23-15/03/2028	USD	199 415	0.06
430 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	460 945	0.13	200 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	185 203	0.05
192 000	BOOKING HOLDINGS INC 3.625% 23-12/11/2028	EUR	207 090	0.06	500 000	FEDEX CORP 4.050% 18-15/02/2048	USD	390 107	0.11
100 000	BOOKING HOLDINGS INC 3.750% 24-01/03/2036	EUR	104 953	0.03	1 000 000	FISERV INC 5.450% 24-15/03/2034	USD	994 029	0.28
100 000	BOOKING HOLDINGS INC 4.000% 24-01/03/2044	EUR	104 159	0.03	400 000	FORD MOTOR CO 6.100% 22-19/08/2032	USD	399 907	0.11
207 000	BOOKING HOLDINGS INC 4.125% 23-12/05/2033	EUR	227 565	0.06	311 000	FORD MOTOR CREDIT 4.165% 24-21/11/2028	EUR	332 750	0.09
700 000	BOOKING HOLDINGS INC 4.625% 20-13/04/2030	USD	688 580	0.19	127 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	136 943	0.04
400 000	BRISTOL-MYERS 2.350% 20-13/11/2040	USD	264 987	0.07	150 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	166 831	0.05
					1 000 000	FORD MOTOR CREDIT 5.850% 24-17/05/2027	USD	1 000 298	0.28
					600 000	FORD MOTOR CREDIT 6.125% 24-08/03/2034	USD	593 741	0.17
					200 000	FORD MOTOR CREDIT 6.798% 23-07/11/2028	USD	206 488	0.06
					600 000	GENERAL MOTORS FINANCE 5.600% 24-18/06/2031	USD	595 699	0.17
					600 000	GENERAL MOTORS FINANCE 5.850% 23-06/04/2030	USD	607 308	0.17
					500 000	GENERAL MOTORS FINANCE 6.100% 23-07/01/2034	USD	505 560	0.14

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	GILEAD SCIENCES 4.500% 14-01/02/2045	USD	518 766	0.14	500 000	MCDONALDS CORP 4.950% 23-14/08/2033	USD	493 188	0.14
269 000	GILEAD SCIENCES 5.550% 23-15/10/2053	USD	268 671	0.07	200 000	MERCEDES-BNZ FIN 5.000% 24-11/01/2034	USD	195 126	0.05
1 500 000	GSK CONSUMER 3.625% 22-24/03/2032	USD	1 342 116	0.37	500 000	MERCK & CO INC 5.150% 23-17/05/2063	USD	475 316	0.13
716 000	HARTFORD FINANCIAL SERVICES 2.800% 19-19/08/2029	USD	635 716	0.18	500 000	METLIFE INC 5.375% 23-15/07/2033	USD	504 383	0.14
1 000 000	HCA INC 4.125% 19-15/06/2029	USD	946 524	0.26	300 000	MICRON TECH 5.875% 23-09/02/2033	USD	306 634	0.09
800 000	HCA INC 5.600% 24-01/04/2034	USD	795 698	0.22	2 000 000	MICRON TECHNOLOGY 4.185% 19-15/02/2027	USD	1 943 315	0.53
400 000	HCA INC 6.000% 24-01/04/2054	USD	394 553	0.11	600 000	MOSAIC CO 5.450% 13-15/11/2033	USD	594 086	0.17
500 000	HERSHEY COMPANY 1.700% 20-01/06/2030	USD	418 227	0.12	145 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	162 108	0.05
500 000	HERSHEY COMPANY 4.500% 23-04/05/2033	USD	485 884	0.14	200 000	NASDAQ INC 5.950% 23-15/08/2053	USD	202 076	0.06
350 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	330 281	0.09	660 000	NATL AUS BANK/NY 5.087% 24-11/06/2027	USD	661 903	0.18
500 000	HOME DEPOT INC 4.900% 23-15/04/2029	USD	501 095	0.14	3 300 000	NETFLIX INC 5.875% 18-15/11/2028	USD	3 398 279	0.94
600 000	HOME DEPOT INC 4.950% 24-25/06/2034	USD	593 870	0.17	1 000 000	NEWMNT / NEWCRST 5.350% 24-15/03/2034	USD	997 163	0.28
400 000	HOME DEPOT INC 5.300% 24-25/06/2054	USD	390 359	0.11	450 000	NVIDIA CORP 3.500% 20-01/04/2050	USD	345 614	0.10
1 000 000	HYUNDAI CAP AMER 5.275% 24-24/06/2027	USD	995 647	0.28	2 716 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	2 341 192	0.64
800 000	HYUNDAI CAP AMER 5.350% 24-19/03/2029	USD	798 046	0.22	963 000	ONCOR ELECTRIC D 5.650% 24-15/11/2033	USD	987 222	0.28
500 000	IBM CORPORATION 1.950% 20-15/05/2030	USD	422 937	0.12	1 100 000	ORACLE CORP 2.875% 21-25/03/2031	USD	951 076	0.26
246 000	IBM CORPORATION 3.625% 23-06/02/2031	EUR	264 924	0.07	1 600 000	ORACLE CORP 2.950% 20-01/04/2030	USD	1 422 692	0.40
217 000	IBM CORPORATION 3.750% 23-06/02/2035	EUR	232 762	0.06	300 000	ORACLE CORP 5.550% 23-06/02/2053	USD	283 766	0.08
200 000	IBM CORPORATION 4.000% 23-06/02/2043	EUR	211 034	0.06	750 000	ORACLE CORP 6.250% 22-09/11/2032	USD	794 149	0.22
124 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	135 910	0.04	800 000	OWENS CORNING 5.700% 24-15/06/2034	USD	806 743	0.22
200 000	INTEL CORP 5.700% 23-10/02/2053	USD	196 667	0.05	200 000	PACCAR FINL CORP 5.000% 24-22/03/2034	USD	199 235	0.06
256 000	INTUIT INC 5.500% 23-15/09/2053	USD	257 003	0.07	625 000	PACKAGING CORP 5.700% 23-01/12/2033	USD	633 806	0.18
400 000	JOHN DEERE CAPITAL 4.950% 23-14/07/2028	USD	400 451	0.11	400 000	PAYPAL HOLDING 5.150% 24-01/06/2034	USD	394 651	0.11
680 000	JOHN DEERE CAPITAL 5.100% 24-11/04/2034	USD	678 101	0.19	150 000	PAYPAL HOLDING 5.500% 24-01/06/2054	USD	144 951	0.04
800 000	JOHNSON CONTROLS 4.900% 22-01/12/2032	USD	780 536	0.22	1 000 000	PEPSICO INC 4.650% 23-15/02/2053	USD	899 748	0.25
108 000	KELLOGG CO 4.500% 16-01/04/2046	USD	90 124	0.03	700 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	584 956	0.16
500 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	340 919	0.09	300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	285 775	0.08
1 000 000	KIMCO REALTY 6.400% 23-01/03/2034	USD	1 055 480	0.29	497 000	PROLOGIS EURO 3.875% 23-31/01/2030	EUR	531 797	0.15
396 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	423 369	0.12	100 000	PROLOGIS EURO 4.250% 23-31/01/2043	EUR	104 677	0.03
1 000 000	KRAFT HEINZ FOOD 4.375% 16-01/06/2046	USD	811 686	0.23	400 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	343 701	0.10
500 000	KROGER CO 2.200% 20-01/05/2030	USD	425 586	0.12	500 000	PROLOGIS LP 2.875% 22-15/11/2029	USD	449 155	0.13
608 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	397 900	0.11	196 000	PROLOGIS LP 5.250% 24-15/03/2054	USD	184 927	0.05
330 000	LEAR CORP 3.800% 17-15/09/2027	USD	315 012	0.09	300 000	PROLOGIS LP 5.625% 24-04/05/2040	GBP	377 522	0.11
750 000	LOWES COMPANIES INC 2.625% 21-01/04/2031	USD	640 742	0.18	1 000 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	725 087	0.20
250 000	LOWES COMPANIES INC 5.150% 23-01/07/2033	USD	248 751	0.07	500 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	538 238	0.15
417 000	LOWES COMPANIES INC 5.750% 23-01/07/2053	USD	410 899	0.11	400 000	QUEST DIAGNOSTIC 6.400% 23-30/11/2033	USD	427 966	0.12
500 000	LOWES COS INC 4.500% 20-15/04/2030	USD	486 111	0.14	800 000	REALTY INCOME 5.125% 24-15/02/2034	USD	776 811	0.22
1 000 000	MARRIOTT INTERNATIONAL 5.300% 24-15/05/2034	USD	979 985	0.27	1 000 000	REPUBLIC SERVICES 5.000% 23-15/12/2033	USD	979 242	0.27
500 000	MARSH & MCLENNAN 5.400% 23-15/09/2033	USD	509 415	0.14	400 000	ROCHE HOLDINGS INC 5.218% 24-08/03/2054	USD	391 969	0.11
200 000	MARSH & MCLENNAN 5.700% 23-15/09/2053	USD	201 587	0.06	857 000	ROCHE HOLDINGS INC 5.593% 23-13/11/2033	USD	888 922	0.25
300 000	MARVELL TECH INC 4.875% 21-22/06/2028	USD	295 599	0.08	600 000	RYDER SYSTEM INC 5.375% 24-15/03/2029	USD	602 279	0.17
358 000	MARVELL TECH INC 5.950% 23-15/09/2033	USD	369 732	0.10	319 000	S&P GLOBAL INC 5.250% 23-15/09/2033	USD	322 188	0.09
600 000	MCCORMICK 1.850% 21-15/02/2031	USD	487 145	0.14	1 000 000	SIMON PROPERTY GROUP LP 6.250% 23-15/01/2034	USD	1 054 271	0.29
200 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	144 783	0.04	600 000	SOLVAY FIN AMER 5.650% 24-04/06/2029	USD	603 684	0.17
100 000	MCDONALDS CORP 3.625% 23-28/11/2027	EUR	107 709	0.03	991 000	SYSCO CORP 2.400% 20-15/02/2030	USD	858 110	0.24
200 000	MCDONALDS CORP 4.450% 18-01/09/2048	USD	167 910	0.05	500 000	TARGET CORP 4.800% 23-15/01/2053	USD	453 206	0.13
400 000	MCDONALDS CORP 4.700% 15-09/12/2035	USD	379 788	0.11	1 000 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	955 280	0.27
					300 000	TEXAS INSTRUMENT 5.050% 23-18/05/2063	USD	277 559	0.08
					574 000	THE COCA-COLA COMPANY 1.375% 20-15/03/2031	USD	461 157	0.13
					250 000	THE JM SMUCKER COMPANY 5.900% 23-15/11/2028	USD	257 469	0.07

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	THE JM SMUCKER COMPANY 6.200% 23-15/11/2033	USD	262 262	0.07	1 200 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 231 970	0.34
200 000	THE JM SMUCKER COMPANY 6.500% 23-15/11/2053	USD	214 646	0.06	100 000	CREDIT AGRICOLE SA 3.750% 24-22/01/2034	EUR	106 887	0.03
222 000	TOYOTA MTR CREDIT 3.850% 23-24/07/2030	EUR	241 455	0.07	100 000	CREDIT AGRICOLE SA 4.125% 24-26/02/2036	EUR	107 333	0.03
300 000	UNILEVER CAPITAL 5.000% 23-08/12/2033	USD	300 204	0.08	100 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	110 596	0.03
1 000 000	UNION PACIFIC CORPORATION 2.400% 20-05/02/2030	USD	875 517	0.24	900 000	DANONE 3.470% 23-22/05/2031	EUR	961 365	0.27
500 000	UNION PACIFIC CORPORATION 3.250% 20-05/02/2050	USD	348 422	0.10	600 000	DANONE 3.481% 24-03/05/2030	EUR	642 483	0.18
500 000	UNION PACIFIC CORPORATION 3.799% 16-01/10/2051	USD	382 436	0.11	500 000	EDENRED 3.625% 23-13/06/2031	EUR	528 167	0.15
400 000	UNITED PARCEL 5.150% 24-22/05/2034	USD	399 155	0.11	200 000	ELECTRICITE DE FRANCE 4.375% 24-17/06/2036	EUR	215 481	0.06
200 000	UNITED PARCEL 5.500% 24-22/05/2054	USD	198 134	0.06	200 000	ELECTRICITE DE FRANCE 4.750% 24-17/06/2044	EUR	213 913	0.06
900 000	UNITEDHEALTH GROUP 4.250% 23-15/01/2029	USD	875 589	0.24	600 000	ENGIE 5.625% 24-10/04/2034	USD	595 423	0.17
1 478 000	UNITEDHEALTH GROUP 5.050% 23-15/04/2053	USD	1 369 504	0.38	100 000	FAURECIA 2.375% 21-15/06/2029	EUR	96 112	0.03
358 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	315 697	0.09	100 000	FAURECIA 2.750% 21-15/02/2027	EUR	102 155	0.03
858 000	VIRGINIA EL&PWR 2.450% 20-15/12/2050	USD	482 299	0.13	151 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	163 970	0.05
600 000	VMWARE INC 2.200% 21-15/08/2031	USD	487 449	0.14	100 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	103 249	0.03
1 600 000	WALT DISNEY CO 3.000% 16-30/07/2046	USD	1 090 486	0.30	600 000	GACM 3.750% 24-30/04/2029	EUR	643 506	0.18
250 000	WASTE MANAGEMENT 2.500% 20-15/11/2050	USD	148 564	0.04	200 000	GECINA 0.875% 22-25/01/2033	EUR	167 213	0.05
1 000 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	895 962	0.25	200 000	GECINA 1.000% 16-30/01/2029	EUR	190 933	0.05
750 000	WRKCO INC 4.900% 19-15/03/2029	USD	745 165	0.21	200 000	ICADE 1.375% 20-17/09/2030	EUR	179 129	0.05
	<b>France</b>		<b>23 550 482</b>	<b>6.63</b>	1 500 000	ICADE 1.500% 17-13/09/2027	EUR	1 494 932	0.42
200 000	ACCOR 2.375% 21-29/11/2028	EUR	201 289	0.06	100 000	KERING 1.875% 22-05/05/2030	EUR	98 316	0.03
100 000	ACCOR 3.875% 24-11/03/2031	EUR	106 436	0.03	300 000	KERING 3.375% 23-27/02/2033	EUR	313 081	0.09
200 000	AEROPORT PARIS 3.375% 24-16/05/2031	EUR	210 711	0.06	300 000	KERING 3.375% 24-11/03/2032	EUR	314 474	0.09
200 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	210 720	0.06	200 000	KERING 3.625% 23-05/09/2027	EUR	214 928	0.06
300 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	355 340	0.10	200 000	KERING 3.625% 24-11/03/2036	EUR	208 408	0.06
500 000	AIR LIQUIDE FINANCE 3.375% 24-29/05/2034	EUR	531 614	0.15	300 000	KLEPIERRE 3.875% 24-23/09/2033	EUR	313 765	0.09
200 000	ARKEMA 4.250% 23-20/05/2030	EUR	219 560	0.06	100 000	LEGRAND SA 3.500% 24-26/06/2034	EUR	106 360	0.03
200 000	AUTOROUTES DU SU 3.250% 23-19/01/2033	EUR	207 467	0.06	800 000	LOREAL SA 2.875% 23-19/05/2028	EUR	845 881	0.24
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	93 942	0.03	200 000	LOREAL SA 3.375% 23-23/01/2027	EUR	214 878	0.06
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	422 791	0.12	100 000	LOREAL SA 3.375% 23-23/11/2029	EUR	108 157	0.03
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 23-26/01/2033	EUR	428 628	0.12	100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	102 855	0.03
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	109 888	0.03	300 000	MERCIALYS 2.500% 22-28/02/2029	EUR	296 183	0.08
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.000% 24-22/10/2029	GBP	252 073	0.07	100 000	NEXVAL SAS 2.875% 22-14/04/2032	EUR	97 806	0.03
100 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	105 140	0.03	700 000	NEXANS SA 4.125% 24-29/05/2029	EUR	740 964	0.21
200 000	BNP PARIBAS 4.095% 24-13/02/2034	EUR	215 230	0.06	100 000	ORANGE 0.125% 20-16/09/2029	EUR	90 582	0.03
500 000	BNP PARIBAS 4.125% 23-24/05/2033	EUR	553 425	0.15	100 000	ORANGE 2.375% 22-18/05/2032	EUR	98 682	0.03
100 000	BPCE 3.875% 24-25/01/2036	EUR	106 395	0.03	400 000	PEUGEOT 2.750% 20-15/05/2026	EUR	421 925	0.12
200 000	BPCE 4.125% 23-10/07/2028	EUR	218 425	0.06	100 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	110 636	0.03
200 000	BPCE 4.500% 23-13/01/2033	EUR	221 441	0.06	375 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	400 302	0.11
300 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	282 365	0.08	73 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	79 373	0.02
300 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	320 835	0.09	100 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	109 948	0.03
100 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	109 832	0.03	185 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	205 040	0.06
600 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	633 736	0.18	100 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034	EUR	83 074	0.02
300 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	315 550	0.09	100 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 23-07/12/2031	EUR	106 741	0.03
100 000	COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026	EUR	107 597	0.03	300 000	SCHNEIDER ELECTRIC SE 3.125% 23-13/10/2029	EUR	319 102	0.09
100 000	COMPAGNIE DE SAINT GOBAIN 3.875% 23-29/11/2030	EUR	108 332	0.03	100 000	SCHNEIDER ELECTRIC SE 3.250% 24-10/10/2035	EUR	103 138	0.03
100 000	COMPANIE PLASTIC 4.875% 24-13/03/2029	EUR	105 790	0.03	200 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	217 965	0.06
600 000	COVIVIO 1.125% 19-17/09/2031	EUR	527 252	0.15	100 000	SUEZ 2.375% 22-24/05/2030	EUR	98 524	0.03
200 000	COVIVIO 4.625% 23-05/06/2032	EUR	216 682	0.06	100 000	SUEZ 4.500% 23-13/11/2033	EUR	109 353	0.03
100 000	COVIVIO HOTELS 4.125% 24-23/05/2033	EUR	104 364	0.03	700 000	SUEZ 4.625% 22-03/11/2028	EUR	770 725	0.21
					500 000	SUEZ 5.000% 22-03/11/2032	EUR	567 371	0.16
					200 000	VALEO SE 5.875% 23-12/04/2029	EUR	224 278	0.06
						<b>The Netherlands</b>		<b>23 421 138</b>	<b>6.49</b>
					146 000	ABB FINANCE BV 3.125% 24-15/01/2029	EUR	155 166	0.04
					161 000	ABB FINANCE BV 3.250% 23-16/01/2027	EUR	172 737	0.05
					218 000	ABB FINANCE BV 3.375% 23-16/01/2031	EUR	233 216	0.06

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
159 000	ABB FINANCE BV 3.375% 24-15/01/2034	EUR	168 082	0.05	620 000	ROCHE FINANCE EUROPE 3.227% 24-03/05/2030	EUR	663 469	0.18
400 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	407 293	0.11	259 000	ROCHE FINANCE EUROPE 3.312% 23-04/12/2027	EUR	278 054	0.08
100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	103 848	0.03	100 000	ROCHE FINANCE EUROPE 3.355% 23-27/02/2035	EUR	106 665	0.03
100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	101 525	0.03	262 000	ROCHE FINANCE EUROPE 3.564% 24-03/05/2044	EUR	273 327	0.08
300 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	324 982	0.09	100 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	108 150	0.03
100 000	ABN AMRO BANK NV 3.875% 24-15/01/2032	EUR	107 263	0.03	168 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	183 253	0.05
100 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	106 801	0.03	100 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	110 878	0.03
142 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	151 172	0.04	500 000	SARTORIUS FINANCE 4.500% 23-14/09/2032	EUR	549 464	0.15
500 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	538 686	0.15	200 000	SIEMENS FINANCE 3.000% 24-22/11/2028	EUR	212 923	0.06
200 000	ALLIANDER 0.875% 16-22/04/2026	EUR	204 539	0.06	300 000	SIEMENS FINANCE 3.125% 24-22/05/2032	EUR	316 077	0.09
200 000	ALLIANZ FINANCE 3.250% 24-04/12/2029	EUR	213 745	0.06	100 000	SIEMENS FINANCE 3.375% 24-22/02/2037	EUR	104 135	0.03
1 000 000	AMERICAN MEDICAL SYSTEMS EUROPE 1.875% 22-08/03/2034	EUR	906 252	0.25	500 000	SIEMENS FINANCE 3.500% 23-24/02/2036	EUR	532 268	0.15
161 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.375% 24-08/03/2029	EUR	170 760	0.05	100 000	SIEMENS FINANCE 3.625% 24-22/02/2044	EUR	103 243	0.03
186 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	195 921	0.05	115 000	STEDIN HOLDING 3.625% 24-20/06/2031	EUR	123 587	0.03
100 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	100 802	0.03	296 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	290 634	0.08
100 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	107 104	0.03	202 000	STELLANTIS NV 3.500% 24-19/09/2030	EUR	211 696	0.06
418 000	BMW INTERNATIONAL INVESTMENT BV 3.250% 24-17/11/2028	EUR	445 635	0.12	100 000	STELLANTIS NV 3.750% 24-19/03/2036	EUR	103 143	0.03
386 000	BMW INTERNATIONAL INVESTMENT BV 3.500% 24-17/11/2032	EUR	410 993	0.11	324 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	352 875	0.10
319 000	COCA-COLA HBC BV 3.375% 24-27/02/2028	EUR	339 869	0.09	405 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	444 581	0.12
900 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	894 965	0.25	194 000	SWISSCOM FINANCE 3.875% 24-29/05/2044	EUR	205 110	0.06
100 000	COOPERATIEVE RAB 3.822% 24-26/07/2034	EUR	107 018	0.03	176 000	TOYOTA MOTOR FINANCE 3.125% 24-11/01/2027	EUR	186 999	0.05
373 000	CTP NV 4.750% 24-05/02/2030	EUR	405 038	0.11	207 000	UNILEVER FINANCE 3.250% 23-23/02/2031	EUR	220 843	0.06
200 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	207 101	0.06	100 000	UNILEVER FINANCE 3.250% 24-15/02/2032	EUR	106 290	0.03
600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	599 611	0.17	221 000	UNILEVER FINANCE 3.500% 23-23/02/2035	EUR	236 907	0.07
200 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	196 203	0.05	326 000	UNILEVER FINANCE 3.500% 24-15/02/2037	EUR	346 737	0.10
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 016 718	0.28	1 000 000	UJOHN INC 2.700% 21-22/06/2030	USD	848 035	0.24
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	1 047 396	0.29	149 000	WOLTERS KLUWER N 3.250% 24-18/03/2029	EUR	158 328	0.04
138 000	ENEL FINANCE INTERNATIONAL NV 3.875% 24-23/01/2035	EUR	144 625	0.04	100 000	ZF EUROPE FINANCE BV 6.125% 23-13/03/2029	EUR	113 133	0.03
356 000	ENEL FINANCE INTERNATIONAL NV 4.500% 23-20/02/2043	EUR	377 812	0.11	<i>Italy</i>				
100 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	82 758	0.02	600 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	587 925	0.16
400 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	412 436	0.11	100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	88 317	0.02
300 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	300 305	0.08	100 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	93 803	0.03
112 000	JDE PEETS NV 4.125% 23-23/01/2030	EUR	121 048	0.03	400 000	ASSICURAZIONI 3.212% 24-15/01/2029	EUR	422 186	0.12
100 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	108 894	0.03	400 000	ASSICURAZIONI 3.547% 24-15/01/2034	EUR	414 208	0.12
100 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	108 365	0.03	300 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	336 028	0.09
200 000	KONINKLIJKE KPN 3.875% 24-16/02/2036	EUR	211 004	0.06	220 000	ASSICURAZIONI 5.399% 23-20/04/2033	EUR	248 044	0.07
351 000	MERCEDES-BENZ IN 3.250% 24-15/09/2027	EUR	374 550	0.10	200 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	230 299	0.06
500 000	MERCEDES-BENZ IN 5.000% 24-12/07/2027	GBP	632 968	0.18	272 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	272 874	0.08
398 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	363 313	0.10	465 000	ERG SPA 4.125% 24-03/07/2030	EUR	496 078	0.14
100 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	85 101	0.02	100 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	100 597	0.03
315 000	MSD NETHERLANDS 3.250% 24-30/05/2032	EUR	333 822	0.09	200 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	195 974	0.05
200 000	MSD NETHERLANDS 3.500% 24-30/05/2037	EUR	210 395	0.06	537 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	567 524	0.16
100 000	MSD NETHERLANDS 3.700% 24-30/05/2044	EUR	104 335	0.03	300 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	327 359	0.09
1 300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	1 287 727	0.36	300 000	INTESA SANPAOLO 4.500% 23-02/10/2025	EUR	323 117	0.09
300 000	NN BANK NV 0.500% 21-21/09/2028	EUR	283 177	0.08	310 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	349 710	0.10
100 000	RELX FINANCE 3.375% 24-20/03/2033	EUR	105 053	0.03	303 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	347 411	0.10
131 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	142 205	0.04	215 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	251 590	0.07
					500 000	INTESA SANPAOLO 6.625% 23-20/06/2033	USD	515 018	0.14

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
405 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	398 820	0.11	500 000	ITV PLC 4.250% 24-19/06/2032	EUR	532 644	0.15
104 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	112 567	0.03	100 000	LINDE PLC 1.625% 22-31/03/2035	EUR	88 309	0.02
100 000	TERNA RETE 3.500% 24-17/01/2031	EUR	105 139	0.03	200 000	LINDE PLC 3.000% 24-14/02/2028	EUR	211 725	0.06
206 000	TERNA RETE 3.875% 23-24/07/2033	EUR	221 143	0.06	300 000	LINDE PLC 3.400% 24-14/02/2036	EUR	311 400	0.09
100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	91 758	0.03	159 000	MONDI FINANCE PL 3.750% 24-31/05/2032	EUR	170 233	0.05
400 000	TERNA SPA 1.000% 19-10/04/2026	EUR	410 461	0.11	103 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	108 817	0.03
860 000	UNICREDIT SPA 4.000% 24-05/03/2034	EUR	909 771	0.25	361 000	NATWEST GROUP 5.583% 24-01/03/2028	USD	361 330	0.10
1 500 000	UNICREDIT SPA 4.200% 24-11/06/2034	EUR	1 574 131	0.44	500 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	506 799	0.14
300 000	UNIPOLSAI ASSICU 4.900% 24-23/05/2034	EUR	316 180	0.09	244 000	NATWEST MARKETS 3.625% 24-09/01/2029	EUR	261 155	0.07
	<i>Spain</i>		<i>9 953 916</i>	<i>2.77</i>	100 000	RECKITT BENCKISER TREASURY 3.625% 23-14/09/2028	EUR	107 620	0.03
200 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	212 979	0.06	215 000	RECKITT BENCKISER TREASURY 3.875% 23-14/09/2033	EUR	230 824	0.06
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	407 625	0.11	500 000	SSE PLC 0.875% 17-06/09/2025	EUR	518 639	0.14
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 24-26/03/2031	EUR	212 229	0.06	100 000	SSE PLC 1.375% 18-04/09/2027	EUR	100 499	0.03
300 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.625% 24-07/06/2030	EUR	321 304	0.09	600 000	STANDARD CHARTERED 5.905% 24-14/05/2035	USD	595 599	0.17
500 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	498 892	0.14	130 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	145 071	0.04
200 000	BANCO SANTANDER 3.750% 24-09/01/2034	EUR	213 905	0.06	700 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	707 254	0.20
100 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	107 220	0.03	500 000	VODAFONE GROUP 4.375% 13-19/02/2043	USD	435 882	0.12
400 000	BANCO SANTANDER 4.125% 24-22/04/2034	EUR	429 099	0.12	500 000	VODAFONE GROUP 5.625% 23-10/02/2053	USD	478 593	0.13
200 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	226 033	0.06	140 000	WPP FINANCE 2013 3.625% 24-12/09/2029	EUR	148 632	0.04
700 000	BANCO SANTANDER 5.500% 24-11/06/2029	GBP	885 013	0.25	101 000	WPP FINANCE 2013 4.000% 24-12/09/2033	EUR	106 652	0.03
400 000	BANCO SANTANDER 6.350% 24-14/03/2034	USD	400 720	0.11		<i>Germany</i>		<i>9 243 592</i>	<i>2.56</i>
700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	680 249	0.19	100 000	ADIDAS AG 3.125% 22-21/11/2029	EUR	106 210	0.03
1 300 000	CAIXABANK 3.750% 22-07/09/2029	EUR	1 411 979	0.39	100 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	106 799	0.03
100 000	CAIXABANK 4.250% 23-06/09/2030	EUR	110 712	0.03	100 000	AMPRION GMBH 4.000% 24-21/05/2044	EUR	103 575	0.03
100 000	EDP SERVICIOS 3.500% 24-16/07/2030	EUR	105 842	0.03	200 000	BAYERISCHE LANDESBANK 3.750% 24-14/02/2031	EUR	213 065	0.06
200 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	218 310	0.06	400 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	335 841	0.09
300 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	321 492	0.09	300 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	312 437	0.09
200 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	194 531	0.05	182 000	DT LUFTHANSA AG 4.000% 24-21/05/2030	EUR	194 520	0.05
300 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	311 943	0.09	143 000	E.ON SE 0.875% 20-20/08/2031	EUR	127 793	0.04
300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	275 319	0.08	91 000	E.ON SE 0.875% 22-18/10/2034	EUR	75 338	0.02
600 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	574 834	0.16	232 000	E.ON SE 3.500% 24-25/03/2032	EUR	244 931	0.07
400 000	RED ELECTRICA FI 3.375% 24-09/07/2032	EUR	425 570	0.12	158 000	E.ON SE 3.750% 23-01/03/2029	EUR	171 891	0.05
100 000	SANTANDER CONSUMER FINANCE 3.750% 24-17/01/2029	EUR	107 479	0.03	118 000	E.ON SE 3.750% 24-15/01/2036	EUR	124 337	0.03
200 000	TELEFONICA EMIS 4.055% 24-24/01/2036	EUR	212 593	0.06	172 000	E.ON SE 4.125% 24-25/03/2044	EUR	181 126	0.05
1 000 000	TELEFONICA EMIS 7.045% 06-20/06/2036	USD	1 088 044	0.30	100 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	87 951	0.02
	<i>United Kingdom</i>		<i>9 539 276</i>	<i>2.65</i>	100 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	106 557	0.03
111 000	ANZ NZ INTERNATIONAL/LDN 3.527% 24-24/01/2028	EUR	118 646	0.03	100 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	106 567	0.03
182 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	196 462	0.05	188 000	FRESENIUS SE & C 5.125% 23-05/10/2030	EUR	214 523	0.06
185 000	ASTRAZENECA PLC 3.750% 23-03/03/2032	EUR	202 515	0.06	526 000	HEIDELBERG MATER 3.950% 24-19/07/2034	EUR	554 931	0.15
1 000 000	ASTRAZENECA PLC 4.375% 18-17/08/2048	USD	859 753	0.24	729 000	HOCHTIEF AKTIENG 4.250% 24-31/05/2030	EUR	785 289	0.22
387 000	BRITISH TELECOMM 3.875% 24-20/01/2034	EUR	413 101	0.12	100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	102 354	0.03
309 000	CNH INDUSTRIAL N 3.750% 24-11/06/2031	EUR	326 384	0.09	100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	98 334	0.03
119 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	125 238	0.03	200 000	INFINEON TECH 3.375% 24-26/02/2027	EUR	213 959	0.06
219 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	239 218	0.07	100 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	85 172	0.02
177 000	DS SMITH PLC 4.500% 23-27/07/2030	EUR	195 586	0.05	100 000	MERCK FINANCIAL SERVICES 1.875% 22-15/06/2026	EUR	103 942	0.03
100 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	105 683	0.03	100 000	MERCK FINANCIAL SERVICES 2.375% 22-15/06/2030	EUR	101 445	0.03
100 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	103 547	0.03	200 000	PORSCHE SE 4.500% 23-27/09/2028	EUR	221 784	0.06
500 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	525 466	0.15	400 000	VOLKSWAGEN BANK 4.625% 23-03/05/2031	EUR	442 272	0.12
					528 000	VOLKSWAGEN FINANCIAL 3.750% 24-10/09/2026	EUR	566 475	0.16

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
309 000	VOLKSWAGEN FINANCIAL 3.875% 24-10/09/2030	EUR	330 388	0.09					
272 000	VOLKSWAGEN LEASING 4.750% 23-25/09/2031	EUR	305 069	0.08	100 000	ELECTROLUX AB 2.500% 22-18/05/2030	EUR	99 049	0.03
1 000 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	854 639	0.24	381 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	374 489	0.10
300 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	315 606	0.09	494 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	532 401	0.15
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	109 982	0.03	273 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	298 652	0.08
1 000 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 117 532	0.31	200 000	SKF AB 0.250% 21-15/02/2031	EUR	170 998	0.05
100 000	VONOVIA SE 5.500% 24-18/01/2036	GBP	120 958	0.03	300 000	SKF AB 0.875% 19-15/11/2029	EUR	279 484	0.08
	<b>Canada</b>		<b>7 813 254</b>	<b>2.17</b>	250 000	SKF AB 3.125% 22-14/09/2028	EUR	263 605	0.07
1 500 000	BANK NOVA SCOTIA 5.400% 24-04/06/2027	USD	1 506 403	0.42	500 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	477 529	0.13
800 000	BANK OF MONTREAL 5.511% 24-04/06/2031	USD	807 375	0.22	618 000	SVENSKA HANDELSBANKEN 3.750% 24-15/02/2034	EUR	664 758	0.19
250 000	CAN IMPERIAL BK 6.092% 23-03/10/2033	USD	258 990	0.07	288 000	SWEDBANK AB 3.375% 24-29/05/2030	EUR	307 024	0.09
500 000	CANADIAN NATIONAL RR 6.125% 23-01/11/2053	USD	553 506	0.15	100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	101 376	0.03
200 000	NATIONAL BANK OF CANADA 3.750% 23-25/01/2028	EUR	214 679	0.06	161 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	172 508	0.05
500 000	NATIONAL BANK OF CANADA 5.600% 23-18/12/2028	USD	504 780	0.14		<b>Norway</b>		<b>2 906 805</b>	<b>0.81</b>
600 000	NUTRIEN LTD 5.400% 24-21/06/2034	USD	590 850	0.16	600 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	568 546	0.16
1 500 000	ROYAL BANK OF CANADA 5.000% 23-02/05/2033	USD	1 478 831	0.41	100 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	101 917	0.03
634 000	TORONTO DOMINION BANK 3.563% 24-16/04/2031	EUR	669 738	0.19	715 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	767 362	0.21
367 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	391 177	0.11	300 000	SPAREBANK 1 SMN 3.500% 24-23/05/2029	EUR	320 180	0.09
400 000	WASTE CONNECTIONS 3.200% 22-01/06/2032	USD	347 662	0.10	600 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	595 750	0.17
500 000	WASTE CONNECTIONS 5.000% 24-01/03/2034	USD	489 263	0.14	400 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	445 910	0.12
	<b>Japan</b>		<b>4 539 184</b>	<b>1.27</b>	100 000	STATKRAFT AS 3.750% 24-22/03/2039	EUR	107 140	0.03
1 000 000	MITSUBISHI UFJ FINANCIAL 2.048% 20-17/07/2030	USD	835 261	0.23		<b>Ireland</b>		<b>2 082 921</b>	<b>0.58</b>
333 000	MIZUHO FINANCIAL 5.376% 24-26/05/2030	USD	332 205	0.09	500 000	APTIV PLC 3.250% 22-01/03/2032	USD	433 391	0.12
582 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	593 223	0.17	100 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	99 294	0.03
203 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	215 641	0.06	400 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	364 689	0.10
800 000	SUMITOMO MITSUI 5.852% 23-13/07/2030	USD	821 281	0.23	100 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	84 866	0.02
100 000	TAKEDA PHARMACEUTICAL 0.750% 20-09/07/2027	EUR	98 835	0.03	230 000	SMURFIT KAPPA 5.200% 24-15/01/2030	USD	228 260	0.06
400 000	TAKEDA PHARMACEUTICAL 1.000% 20-09/07/2029	EUR	378 331	0.11	250 000	SMURFIT KAPPA 5.438% 24-03/04/2034	USD	246 877	0.07
1 500 000	TAKEDA PHARMACEUTICAL 2.050% 20-31/03/2030	USD	1 264 407	0.35	100 000	SMURFIT KAPPA 5.777% 24-03/04/2054	USD	98 550	0.03
	<b>Luxembourg</b>		<b>3 954 607</b>	<b>1.10</b>	530 000	TRANE TECH 5.100% 24-13/06/2034	USD	526 994	0.15
492 000	BECTON DICKINSON 4.029% 24-07/06/2036	EUR	526 639	0.15		<b>Denmark</b>		<b>1 639 848</b>	<b>0.46</b>
300 000	CNH INDUSTRIAL 1.625% 19-03/07/2029	EUR	290 558	0.08	172 000	AP MOLLER 4.125% 24-05/03/2036	EUR	185 234	0.05
100 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	104 656	0.03	100 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	111 069	0.03
93 000	NESTLE FINANCE INTERNATIONAL 3.250% 24-23/01/2037	EUR	96 411	0.03	293 000	NOVO NORDISK A/S 3.125% 24-21/01/2029	EUR	312 791	0.09
216 000	NESTLE FINANCE INTERNATIONAL 3.500% 23-17/01/2030	EUR	234 855	0.07	301 000	NOVO NORDISK A/S 3.375% 24-21/05/2034	EUR	321 318	0.09
180 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-14/11/2035	EUR	196 620	0.05	118 000	NYKREDIT 3.875% 24-05/07/2027	EUR	126 828	0.04
200 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	183 879	0.05	100 000	NYKREDIT 3.875% 24-09/07/2029	EUR	107 083	0.03
146 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	130 759	0.04	446 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	475 525	0.13
100 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	101 067	0.03		<b>Singapore</b>		<b>1 426 598</b>	<b>0.40</b>
660 000	PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030	EUR	692 006	0.19	500 000	IBM INT CAPITAL 5.300% 24-05/02/2054	USD	467 797	0.13
410 000	PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036	EUR	437 134	0.12	500 000	PFIZER INVESTMENT 4.750% 23-19/05/2033	USD	487 325	0.14
404 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	444 574	0.12	500 000	PFIZER INVESTMENT 5.340% 23-19/05/2063	USD	471 476	0.13
500 000	SES S.A 3.500% 22-14/01/2029	EUR	515 449	0.14		<b>Belgium</b>		<b>1 418 128</b>	<b>0.40</b>
					100 000	COFINIMMO 1.000% 22-24/01/2028	EUR	96 368	0.03
					100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	106 702	0.03
					100 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	105 291	0.03
					200 000	KBC GROUP NV 3.750% 24-27/03/2032	EUR	212 893	0.06
					343 000	LONZA FINANCE INTERNATIONAL 3.875% 24-24/04/2036	EUR	361 525	0.10
					300 000	SOLVAY SA 3.875% 24-03/04/2028	EUR	321 171	0.09
					200 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	214 178	0.06

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>1 402 445</i>	<i>0.39</i>					
300 000	COM BK AUSTRALIA 5.837% 24-13/03/2034	USD	300 307	0.08	570 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	629 538	0.18
168 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	172 024	0.05	800 000	MORGAN STANLEY 24-07/02/2039 FRN	USD	790 098	0.22
224 000	SYDNEY AIRPORT F 3.750% 24-30/04/2032	EUR	239 111	0.07	309 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	331 326	0.09
197 000	SYDNEY AIRPORT F 4.125% 24-30/04/2036	EUR	211 575	0.06	257 000	MORGAN STANLEY 24-21/03/2035 FRN	EUR	273 358	0.08
176 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	194 495	0.05	800 000	PNC FINANCIAL 23-18/08/2034 FRN	USD	820 010	0.23
100 000	TOYOTA FINANCE AUSTRALIA 3.386% 24-18/03/2030	EUR	106 209	0.03	82 000	PNC FINANCIAL 24-21/01/2028 FRN	USD	81 918	0.02
167 000	TOYOTA FINANCE AUSTRALIA 3.434% 24-18/06/2026	EUR	178 724	0.05	500 000	STATE STREET CRP 23-18/05/2034 FRN	USD	494 869	0.14
	<i>Finland</i>		<i>1 178 446</i>	<i>0.32</i>	1 500 000	TRUIST FINANCIAL 23-30/10/2029 FRN	USD	1 590 543	0.44
100 000	NESTE 0.750% 21-25/03/2028	EUR	96 239	0.03		<i>Spain</i>		<i>11 273 188</i>	<i>3.13</i>
100 000	NESTE 3.875% 23-21/05/2031	EUR	107 517	0.03	200 000	BANCO BILBAO VIZCAYA 23-15/11/2034 FRN	USD	218 082	0.06
200 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	202 689	0.06	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	425 850	0.12
366 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	368 687	0.10	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-21/09/2171 FRN	EUR	454 626	0.13
128 000	OP CORPORATE BANK 0.625% 22-27/07/2027	EUR	125 519	0.03	300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	308 238	0.09
100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	87 365	0.02	300 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	295 479	0.08
175 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	190 430	0.05	400 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	446 787	0.12
	<i>Austria</i>		<i>1 102 008</i>	<i>0.31</i>	400 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	444 759	0.12
600 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	569 776	0.16	400 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	451 494	0.13
500 000	UNICREDIT BK AUS 3.125% 23-21/09/2029	EUR	532 232	0.15	500 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	555 902	0.15
	<i>Liechtenstein</i>		<i>503 249</i>	<i>0.14</i>	400 000	BANCO SABADELL 23-18/04/2171 FRN	EUR	471 775	0.13
584 000	SWISS LIFE FINANCE I 0.500% 21-15/09/2031	EUR	503 249	0.14	100 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	108 110	0.03
	<b>Floating rate bonds</b>		<b>103 349 687</b>	<b>28.76</b>	100 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	108 097	0.03
	<i>United States of America</i>		<i>29 610 756</i>	<i>8.20</i>	200 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	174 491	0.05
700 000	ALLSTATE CORPORATION 13-15/08/2053 FRN	USD	700 787	0.20	1 000 000	BANCO SANTANDER 22-24/03/2028 FRN	USD	963 640	0.27
410 000	AMERICAN EXPRESS 24-25/04/2030 FRN	USD	414 459	0.12	200 000	BANCO SANTANDER 23-07/11/2027 FRN	USD	204 463	0.06
400 000	AMERICAN EXPRESS 24-25/04/2035 FRN	USD	406 871	0.11	400 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	428 976	0.12
200 000	BANK OF AMERICA CORPORATION 21-24/05/2032 FRN	EUR	179 428	0.05	200 000	BANCO SANTANDER 24-09/01/2030 FRN	EUR	212 561	0.06
1 000 000	BANK OF AMERICA CORPORATION 23-15/09/2027 FRN	USD	1 010 637	0.28	200 000	BANCO SANTANDER 24-20/08/2172 FRN	EUR	214 826	0.06
3 000 000	BANK OF AMERICA CORPORATION 23-25/04/2029 FRN	USD	2 991 003	0.82	100 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	108 811	0.03
2 000 000	BANK OF AMERICA CORPORATION 24-23/01/2035 FRN	USD	1 995 754	0.55	200 000	BANKINTER SA 23-15/05/2171 FRN	EUR	219 701	0.06
500 000	BANK OF NY MELLO 23-25/10/2029 FRN	USD	522 590	0.15	1 800 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 818 159	0.50
266 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	259 377	0.07	100 000	CAIXABANK 21-26/05/2028 FRN	EUR	98 737	0.03
1 000 000	CHARLES SCHWAB 23-19/05/2029 FRN	USD	1 013 267	0.28	100 000	CAIXABANK 23-19/07/2029 FRN	EUR	111 524	0.03
833 000	CHARLES SCHWAB 23-24/08/2034 FRN	USD	867 240	0.24	500 000	CAIXABANK 24-15/06/2035 FRN	USD	501 363	0.14
520 000	CITIZENS FIN GRP 24-23/01/2030 FRN	USD	517 797	0.14	200 000	CAIXABANK 24-16/04/2172 FRN	EUR	222 797	0.06
603 000	FIFTH THIRD BANC 22-28/07/2030 FRN	USD	579 727	0.16	100 000	IBERCAJA 24-30/07/2028 FRN	EUR	108 093	0.03
250 000	FIFTH THIRD BANC 24-29/01/2032 FRN	USD	247 394	0.07	300 000	IBERDROLA FINANCE SA 21-31/12/2061 FRN	EUR	293 810	0.08
4 000 000	GOLDMAN SACHS GROUP 18-01/05/2029 FRN	USD	3 849 854	1.06	1 000 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	1 084 774	0.30
1 000 000	GOLDMAN SACHS GROUP 24-25/04/2035 FRN	USD	1 023 114	0.29	200 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	217 263	0.06
1 100 000	JPMORGAN CHASE 18-23/07/2029 FRN	USD	1 058 463	0.29		<i>United Kingdom</i>		<i>10 653 012</i>	<i>2.95</i>
2 867 000	JPMORGAN CHASE 24-23/01/2035 FRN	USD	2 850 434	0.78	1 000 000	BRITISH TELECOMM 00-15/12/2030 FRN	USD	1 220 988	0.34
500 000	KEYCORP 24-06/03/2035 FRN	USD	506 546	0.14	503 000	BRITISH TELECOMM 24-03/10/2054 FRN	EUR	540 087	0.15
1 000 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	967 430	0.27	700 000	HSBC HOLDINGS 23-09/03/2029 FRN	USD	716 107	0.20
340 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	318 095	0.09	500 000	HSBC HOLDINGS 23-09/03/2034 FRN	USD	520 434	0.14
2 500 000	MORGAN STANLEY 21-28/04/2032 FRN	USD	2 009 065	0.55	300 000	HSBC HOLDINGS 23-13/11/2034 FRN	USD	324 975	0.09
355 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	309 764	0.09	600 000	HSBC HOLDINGS 24-17/05/2032 FRN	USD	601 680	0.17
					1 000 000	LLOYDS BANKING GROUP PLC 23-06/03/2029 FRN	USD	1 013 583	0.28
					100 000	LLOYDS BANKING GROUP PLC 24-05/03/2027 FRN	EUR	107 544	0.03
					1 000 000	LLOYDS BANKING GROUP PLC 24-05/06/2030 FRN	USD	1 007 778	0.28
					218 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	232 978	0.06
					345 000	NATIONWIDE BLDG 24-16/04/2034 FRN	EUR	368 689	0.10

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 001 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	2 163 345	0.59	100 000	CREDIT AGRICOLE SA 24-15/04/2036 FRN	EUR	105 629	0.03
500 000	NATWEST GROUP 23-02/03/2027 FRN	USD	501 028	0.14	100 000	DANONE 21-31/12/2061 FRN	EUR	98 966	0.03
500 000	NATWEST GROUP 23-13/09/2029 FRN	USD	506 404	0.14	1 000 000	FRANCE TELECOM 02-01/03/2031 SR FRN	USD	1 191 870	0.33
100 000	NATWEST GROUP 24-30/06/2172 FRN	USD	101 288	0.03	100 000	ORANGE 14-29/10/2049 FRN	EUR	108 266	0.03
600 000	SWISS RE SUB FIN 24-05/04/2035 FRN	USD	593 036	0.17	100 000	ORANGE 23-18/04/2172 FRN	EUR	110 854	0.03
124 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	133 068	0.04	200 000	ORANGE 24-15/03/2173 FRN	EUR	212 979	0.06
	<i>The Netherlands</i>		<i>9 866 205</i>	<i>2.75</i>	400 000	RCI BANQUE 24-09/10/2034 FRN	EUR	427 092	0.12
500 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	520 841	0.15	1 800 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 748 598	0.48
400 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	400 596	0.11	500 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	500 042	0.14
200 000	ABN AMRO BANK NV 24-22/09/2172 FRN	EUR	216 697	0.06	100 000	SOCIETE GENERALE 23-18/07/2171 FRN	EUR	108 906	0.03
294 000	ALLIANDER 24-27/06/2173 FRN	EUR	314 731	0.09	100 000	SOGECAP SA 23-16/05/2044 FRN	EUR	114 204	0.03
269 000	ASR NEDERLAND NV 24-27/12/2172 FRN	EUR	282 481	0.08		<i>Ireland</i>		<i>5 871 368</i>	<i>1.64</i>
100 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	106 134	0.03	500 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	519 154	0.14
750 000	COOPERATIEVE RAB 23-28/02/2029 FRN	USD	753 336	0.21	300 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	307 950	0.09
1 400 000	DEUTSCHE TELEKOM FINANCE 00-15/06/2030 SR FRN	USD	1 631 931	0.45	382 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	435 114	0.12
800 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	849 839	0.24	450 000	AIB GROUP PLC 23-13/09/2029 FRN	USD	464 235	0.13
500 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	497 977	0.14	300 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	343 314	0.10
1 000 000	ING GROEP NV 21-09/06/2032 FRN	EUR	971 982	0.27	223 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	236 987	0.07
100 000	ING GROEP NV 22-24/08/2033 FRN	EUR	106 219	0.03	260 000	AIB GROUP PLC 24-28/03/2035 FRN	USD	258 338	0.07
179 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	200 302	0.06	314 000	AIB GROUP PLC 24-30/10/2172 FRN	EUR	336 251	0.09
171 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	184 605	0.05	1 422 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 432 559	0.40
202 000	NN GROUP NV 23-03/11/2043 FRN	EUR	232 819	0.06	300 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	303 646	0.08
600 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	609 107	0.17	282 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	319 575	0.09
700 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	667 644	0.19	297 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	317 637	0.09
300 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	300 091	0.08	600 000	BANK OF IRELAND 24-20/03/2030 FRN	USD	596 608	0.17
100 000	TELEFONICA EUROPE 22-23/11/2171 FRN	EUR	116 147	0.03		<i>Germany</i>		<i>4 649 075</i>	<i>1.30</i>
400 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	464 640	0.13	100 000	ALLIANZ SE 22-05/07/2052 FRN	EUR	105 662	0.03
100 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	109 580	0.03	100 000	ALLIANZ SE 24-26/07/2054 FRN	EUR	109 823	0.03
200 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	212 828	0.06	200 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	225 907	0.06
100 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	115 678	0.03	400 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	419 967	0.12
	<i>France</i>		<i>9 355 401</i>	<i>2.61</i>	400 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	435 398	0.12
200 000	ALSTOM S 24-29/08/2172 FRN	EUR	217 129	0.06	100 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	111 445	0.03
500 000	AXA SA 21-07/10/2041 FRN	EUR	438 313	0.12	400 000	COMMERZBANK AG 24-09/04/2173 FRN	EUR	427 513	0.12
100 000	AXA SA 22-10/03/2043 FRN	EUR	104 010	0.03	200 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	213 572	0.06
133 000	AXA SA 23-11/07/2043 FRN	EUR	150 125	0.04	100 000	COMMERZBANK AG 24-17/01/2031 FRN	EUR	109 016	0.03
172 000	AXA SA 24-16/07/2172 FRN	EUR	188 065	0.05	200 000	INFINEON TECH 19-01/04/2168 FRN	EUR	211 285	0.06
100 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	106 024	0.03	100 000	INFINEON TECH 19-01/04/2168 FRN	EUR	103 504	0.03
300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	311 674	0.09	100 000	MERCK 14-12/12/2074 SR FRN	EUR	106 229	0.03
300 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	278 968	0.08	200 000	MERCK 19-25/06/2079 FRN	EUR	211 164	0.06
200 000	BNP PARIBAS 22-06/06/2171 FRN	EUR	218 201	0.06	100 000	MERCK 20-09/09/2080 FRN	EUR	101 083	0.03
200 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	203 439	0.06	400 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	357 287	0.10
200 000	BNP PARIBAS 23-10/01/2031 FRN	EUR	215 763	0.06	1 400 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	1 189 639	0.33
400 000	BNP PARIBAS 23-11/06/2171 FRN	EUR	444 974	0.12	200 000	MUNICH RE 24-26/05/2044 FRN	EUR	210 581	0.06
100 000	BNP PARIBAS 24-20/02/2035 FRN	USD	99 381	0.03		<i>Greece</i>		<i>4 390 047</i>	<i>1.23</i>
400 000	BPCE 21-13/01/2042 FRN	EUR	394 291	0.11	811 000	ALPHA BANK 24-12/05/2030 FRN	EUR	870 181	0.24
200 000	BPCE 23-14/06/2034 FRN	EUR	224 895	0.06	933 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	999 718	0.28
100 000	BPCE 23-25/01/2035 FRN	EUR	109 202	0.03	257 000	EUROBANK ERGASIA 24-25/04/2034 FRN	EUR	280 515	0.08
100 000	BPCE 24-26/02/2036 FRN	EUR	107 938	0.03	370 000	NATIONAL BANK GREECE 24-28/06/2035 FRN	EUR	399 760	0.11
100 000	BPCE 24-30/05/2035 FRN	USD	99 628	0.03	596 000	NATIONAL BANK GREECE 24-29/01/2029 FRN	EUR	637 103	0.18
200 000	CREDIT AGRICOLE SA 20-31/12/2060 FRN	EUR	197 912	0.06	183 000	PIRAEUS 24-17/04/2034 FRN	EUR	203 170	0.06
100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	93 170	0.03	937 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	999 600	0.28
300 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	322 019	0.09					
100 000	CREDIT AGRICOLE SA 23-03/10/2029 FRN	USD	102 874	0.03					

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					<i>Finland</i>				
492 000	A2A SPA 24-11/09/2172 FRN	EUR	522 051	0.15	100 000	NORDEA BANK ABP 23-06/09/2026 FRN	EUR	107 807	0.03
150 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	168 558	0.05	100 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	110 566	0.03
300 000	BANCO BPM SPA 24-18/06/2034 FRN	EUR	319 510	0.09	383 000	NORDEA BANK ABP 24-29/05/2035 FRN	EUR	410 638	0.11
156 000	BPER BANCA 24-20/02/2030 FRN	EUR	168 067	0.05	<i>Australia</i>				
189 000	BPER BANCA 24-22/05/2031 FRN	EUR	199 901	0.06	100 000	COM BK AUSTRALIA 24-04/06/2034 FRN	EUR	107 282	0.03
375 000	ENEL SPA 24-27/05/2172 FRN	EUR	398 707	0.11	315 000	MACQUARIE GROUP 23-07/12/2034 FRN	USD	324 929	0.09
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	228 758	0.06	<i>Austria</i>				
200 000	INTESA SANPAOLO 22 30/09/2170 FRN	EUR	209 001	0.06	200 000	RAIFFEISEN BANK INTERNATIONAL 24-31/05/2030 FRN	EUR	216 497	0.06
100 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	110 035	0.03	Shares/Units in investment funds				
240 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	254 292	0.07	<i>Luxembourg</i>				
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	127 389	0.04	70.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	8 300 979	2.30
253 000	TERNA RETE 24-11/04/2173 FRN	EUR	267 256	0.07	21 333.82	BNP PARIBAS INSTICASH USD 1D LVNAV - 1 CAP	USD	3 740 463	1.03
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	218 950	0.06	<b>Total securities portfolio</b>				
500 000	UNICREDIT SPA 21-03/06/2027 FRN	USD	466 362	0.13	<b>351 461 087 97.91</b>				
200 000	UNICREDIT SPA 21-31/12/2061 FRN	EUR	195 623	0.05					
308 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	344 332	0.10					
150 000	UNICREDIT SPA 24-23/01/2031 FRN	EUR	161 054	0.04					
<i>Portugal</i>									
200 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	218 198	0.06					
200 000	BANCO COMMERCIAL PORTUGUES 24-18/04/2172 FRN	EUR	217 489	0.06					
100 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	106 058	0.03					
200 000	EDP SA 20-20/07/2080 FRN	EUR	208 125	0.06					
1 600 000	EDP SA 21-14/03/2082 FRN	EUR	1 572 792	0.44					
700 000	EDP SA 24-29/05/2054 FRN	EUR	744 735	0.21					
<i>Norway</i>									
200 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	197 791	0.06					
200 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	220 368	0.06					
200 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	217 216	0.06					
100 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	109 716	0.03					
800 000	DNB BANK ASA 24-30/11/2172 FRN	USD	799 466	0.22					
500 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	499 495	0.14					
<i>Japan</i>									
1 000 000	MITSUBISHI UFJ FINANCIAL 24-17/04/2035 FRN	USD	997 116	0.28					
500 000	SUMITOMO MITSUI 24-05/06/2172 FRN	USD	497 675	0.14					
<i>Belgium</i>									
700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	704 274	0.20					
500 000	KBC GROUP NV 23-21/09/2034 FRN	USD	518 407	0.14					
200 000	KBC GROUP NV 24-19/03/2034 FRN	GBP	252 761	0.07					
<i>Denmark</i>									
800 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	818 931	0.23					
179 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	197 890	0.06					
300 000	JYSKE BANK A/S 24-06/09/2030 FRN	EUR	323 335	0.09					
<i>Hungary</i>									
1 102 000	OTP BANK 24-12/06/2028 FRN	EUR	1 177 821	0.33					
<i>Sweden</i>									
344 000	TELIA CO AB 20-11/05/2081 FRN	EUR	347 471	0.10					
330 000	TELIA CO AB 22-21/12/2082 FRN	EUR	353 180	0.10					
100 000	TELIA CO AB 22-30/06/2083 FRN	EUR	99 872	0.03					
<i>Canada</i>									
100 000	BANK OF MONTREAL 24-12/04/2027 FRN	EUR	107 013	0.03					
500 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	535 875	0.15					

# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>			<b>595 938 899</b>	<b>97.54</b>					
<i>United States of America</i>									
186 883	AMPHENOL CORPORATION - A	USD	11 747 430	1.92	237 300	SEKISUI HOUSE LTD	JPY	4 920 954	0.81
49 638	AUTOMATIC DATA PROCESSING	USD	11 054 905	1.81	28 000	SHIMADZU CORP	JPY	654 712	0.11
51 144	AVERY DENNISON CORP	USD	10 433 996	1.71	82 900	TIS INC	JPY	1 504 030	0.25
166 212	BOSTON SCIENTIFIC CORPORATION	USD	11 943 071	1.95	197 300	YAMATO HOLDINGS CO LTD	JPY	2 025 989	0.33
263 841	CISCO SYSTEMS INC	USD	11 695 905	1.91	<i>Australia</i>				
61 250	CME GROUP INC	USD	11 235 596	1.84	192 406	ARISTOCRAT LEISURE LTD	AUD	5 970 171	0.98
192 579	COGNIZANT TECH SOLUTIONS - A	USD	12 218 682	2.00	53 265	ASX LTD	AUD	1 990 146	0.33
67 175	F5 NETWORKS INC	USD	10 795 008	1.77	15 076	COCHLEAR LTD	AUD	3 115 205	0.51
168 806	FASTENAL CO	USD	9 897 615	1.62	66 776	CSL LTD	AUD	12 277 383	2.01
59 089	GENUINE PARTS CO	USD	7 626 023	1.25	297 756	DEXUS/AU	AUD	1 203 426	0.20
123 306	HARTFORD FINANCIAL SERVICES GRP	USD	11 567 236	1.89	586 782	MEDIBANK PRIVATE LTD	AUD	1 361 903	0.22
169 848	HOLOGIC INC	USD	11 766 936	1.93	468 901	TRANSURBAN GROUP	AUD	3 621 551	0.59
39 974	IDEX CORP	USD	7 504 333	1.23	176 493	WESFARMERS LTD	AUD	7 159 710	1.17
29 507	MARSH & MCLENNAN COS	USD	5 801 460	0.95	<i>Switzerland</i>				
45 317	MCDONALDS CORP	USD	10 775 446	1.76	16 030	BALOISE HOLDING AG - REG	CHF	2 633 244	0.43
32 972	MOTOROLA SOLUTIONS INCORPORATED	USD	11 876 688	1.94	50 943	NESTLE SA - REG	CHF	4 851 765	0.79
131 354	OTIS WORLDWIDE CORPORATION	USD	11 797 654	1.93	45 884	ROCHE HOLDING AG GENUSSSCHEIN	CHF	11 887 293	1.95
5 476	REPUBLIC SERVICES INC	USD	992 961	0.16	2 611	SCHINDLER HOLDING AG - REG	CHF	607 304	0.10
22 522	ROPER TECHNOLOGIES INC	USD	11 844 880	1.94	13 351	SWISS PRIME SITE - REG	CHF	1 181 149	0.19
63 330	SEI INVESTMENTS COMPANY	USD	3 822 550	0.63	13 426	ZURICH INSURANCE GROUP AG	CHF	6 679 193	1.09
198 858	THE COCA-COLA COMPANY	USD	11 809 948	1.93	<i>United Kingdom</i>				
44 093	THOMSON REUTERS CORP	CAD	6 933 474	1.13	391 148	COMPASS GROUP PLC	GBP	9 964 966	1.63
117 589	TJX COMPANIES INCORPORATED	USD	12 079 822	1.98	53 636	INTERTEK GROUP PLC	GBP	3 032 741	0.50
2 316	TRAVELERS COS INC/THE	USD	439 408	0.07	6 343	LINDE PLC	USD	2 597 035	0.43
70 758	VERISIGN INCORPORATED	USD	11 738 533	1.92	283 098	RELX PLC	GBP	12 150 659	1.99
25 403	VERTEX PHARMACEUTICALS INCORPORATED	USD	11 109 768	1.82	<i>The Netherlands</i>				
50 501	VULCAN MATERIALS COMPANY	USD	11 717 834	1.92	29 746	FERRARI NV	EUR	11 324 302	1.85
90 125	YUM BRANDS INC	USD	11 138 752	1.82	1 242 978	KONINKLIJKE KPN NV	EUR	4 449 861	0.73
<i>Canada</i>					49 779	WOLTERS KLUWER	EUR	7 705 789	1.26
89 623	CANADIAN NATIONAL RAILWAY CO	CAD	9 879 277	1.62	<i>Germany</i>				
135 408	CANADIAN PACIFIC KANSAS CITY	CAD	9 947 740	1.63	112 914	EVONIK INDUSTRIES AG	EUR	2 151 012	0.35
56 309	DOLLARAMA INCORPORATED	CAD	4 795 989	0.78	33 915	GEA GROUP AG	EUR	1 319 294	0.22
173 986	GREAT-WEST LIFE CO INC	CAD	4 734 773	0.77	12 088	HENKEL AG & CO KGAA	EUR	887 864	0.15
489 926	MANULIFE FINANCIAL CORP	CAD	12 170 062	1.99	66 348	SAP SE	EUR	12 574 272	2.07
91 574	NATIONAL BANK OF CANADA	CAD	6 775 558	1.11	<i>Singapore</i>				
118 015	ROYAL BANK OF CANADA	CAD	11 720 626	1.92	462 460	DBS GROUP HOLDINGS LTD	SGD	11 394 214	1.86
260 621	SUN LIFE FINANCIAL INC	CAD	11 920 805	1.95	311 400	OVERSEA-CHINESE BANKING CORP	SGD	3 093 685	0.51
45 501	TMX GROUP LTD	CAD	1 181 465	0.19	135 300	SINGAPORE EXCHANGE LTD	SGD	882 881	0.14
15 838	TOROMONT INDUSTRIES LTD	CAD	1 308 143	0.21	<i>Israel</i>				
32 344	WASTE CONNECTIONS INC	USD	5 292 133	0.87	70 032	CHECK POINT SOFTWARE TECHNOLOGIE	USD	10 781 693	1.76
<i>Japan</i>					<i>France</i>				
205 000	BRIDGESTONE CORPORATION	JPY	7 538 265	1.23	93 615	BUREAU VERITAS SA	EUR	2 420 884	0.40
114 600	DAIWA HOUSE INDUSTRY CO LTD	JPY	2 718 149	0.44	10 601	IPSEN	EUR	1 213 815	0.20
353 300	FUJIFILM HOLDINGS CORP	JPY	7 742 742	1.27	24 877	LA FRANCAISE DES JEUX SAEM	EUR	791 089	0.13
77 000	HAMAMATSU PHOTONICS KK	JPY	1 929 592	0.32	124 367	MICHELIN (CGDE)	EUR	4 490 892	0.74
57 600	HANKYU HANSHIN HOLDINGS INC	JPY	1 429 305	0.23	<i>Norway</i>				
146 400	KAO CORP	JPY	5 547 707	0.91	36 092	GJENSIDIGE FORSIKRING ASA	NOK	603 457	0.10
74 500	KIRIN HOLDINGS CO LTD	JPY	897 135	0.15	111 881	ORKLA ASA	NOK	850 517	0.14
369 400	KYOCERA CORP	JPY	3 976 625	0.65	100 421	YARA INTERNATIONAL ASA	NOK	2 706 875	0.44
24 300	MCDONALDS HOLDINGS CO JAPAN	JPY	894 497	0.15	<i>Hong Kong</i>				
573 200	MURATA MANUFACTURING CO LTD	JPY	11 081 706	1.81	1 142 000	HKT TRUST AND HKT LTD	HKD	1 195 356	0.20
63 100	NITTO DENKO CORP	JPY	4 665 913	0.76	709 000	MTR CORP	HKD	2 087 190	0.34
2 532	NOMURA REAL ESTATE MASTER FUND	JPY	2 096 841	0.34	<i>Finland</i>				
					80 118	SAMPO OYJ - A	EUR	3 212 732	0.53
					<i>Sweden</i>				
					158 920	SVENSKA CELLULOSA AB SCA - B	SEK	2 191 976	0.36

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>New Zealand</i>		<i>1 891 137</i>	<i>0.30</i>
217 768	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	944 767	0.15
399 826	SPARK NEW ZEALAND LTD	NZD	946 370	0.15
	<i>Belgium</i>		<i>716 621</i>	<i>0.12</i>
10 752	GROUPE BRUXELLES LAMBERT SA	EUR	716 621	0.12
	Shares/Units in investment funds		11 356 147	1.86
	<i>Luxembourg</i>		<i>11 356 147</i>	<i>1.86</i>
51 114.82	BNP PARIBAS FUNDS SUSTAINABLE GLOBAL MULTI FACTOR EQUITY - X CAP	USD	11 356 147	1.86
	<b>Total securities portfolio</b>		<b>607 295 046</b>	<b>99.40</b>

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

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				28 639 737	95.93	200 000	GENUINE PARTS CO 2.750% 22-01/02/2032	USD	166 276	0.56
<b>Bonds</b>				<b>25 589 147</b>	<b>85.71</b>	190 000	HARTFORD FINANCIAL SERVICES 2.800% 19-19/08/2029	USD	168 695	0.57
<i>United States of America</i>				<i>17 019 675</i>	<i>57.02</i>	220 000	HARTFORD FINANCIAL SERVICES 3.600% 19-19/08/2049	USD	160 737	0.54
200 000	AGILENT TECHNOLOGIES INC 2.100% 20-04/06/2030	USD	168 639	0.56	70 000	HCA INC 6.100% 24-01/04/2064	USD	68 413	0.23	
200 000	AGILENT TECHNOLOGIES INC 2.300% 21-12/03/2031	USD	166 712	0.56	230 000	HOME DEPOT INC 3.500% 16-15/09/2056	USD	163 128	0.55	
200 000	AMERISOURCEBERGE 2.700% 21-15/03/2031	USD	170 618	0.57	180 000	HOST HOTELS 3.375% 19-15/12/2029	USD	160 467	0.54	
200 000	APPLE INC 4.100% 22-08/08/2062	USD	161 062	0.54	190 000	HOST HOTELS 3.500% 20-15/09/2030	USD	167 923	0.56	
240 000	AT&T INC 3.650% 21-15/09/2059	USD	160 814	0.54	180 000	ILLINOIS TOOL WORKS 2.125% 15-22/05/2030	EUR	179 526	0.60	
50 000	AT&T INC 3.800% 21-01/12/2057	USD	34 888	0.12	170 000	LEAR CORP 3.800% 17-15/09/2027	USD	162 279	0.54	
170 000	AUTOZONE INC 4.500% 23-01/02/2028	USD	166 205	0.56	160 000	LENNOX INTERNATIONAL INC 5.500% 23-15/09/2028	USD	161 851	0.54	
200 000	BEST BUY CO INC 1.950% 20-01/10/2030	USD	165 727	0.56	170 000	MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026	USD	163 064	0.55	
200 000	BLACKSTONE HOLDINGS 1.500% 19-10/04/2029	EUR	196 136	0.66	170 000	MARRIOTT INTERNATIONAL 5.000% 22-15/10/2027	USD	169 594	0.57	
210 000	BLACKSTONE HOLDINGS 2.000% 21-30/01/2032	USD	165 518	0.55	170 000	MARRIOTT INTERNATIONAL 5.450% 23-15/09/2026	USD	170 724	0.57	
160 000	BLACKSTONE HOLDINGS 6.200% 22-22/04/2033	USD	168 183	0.56	180 000	MCKESSON CORP 0.900% 20-03/12/2025	USD	169 156	0.57	
100 000	BRDCOM CRP / FIN 3.875% 18-15/01/2027	USD	96 705	0.32	180 000	MCKESSON CORP 1.300% 21-15/08/2026	USD	165 774	0.56	
210 000	BROADCOM INCORPORATED 3.137% 21-15/11/2035	USD	168 077	0.56	150 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	156 124	0.52	
80 000	BROADCOM INCORPORATED 3.469% 21-15/04/2034	USD	68 115	0.23	170 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	174 205	0.58	
210 000	BROADCOM INCORPORATED 3.500% 21-15/02/2041	USD	160 501	0.54	170 000	MCKESSON CORP 4.900% 23-15/07/2028	USD	169 574	0.57	
100 000	BROOKLYN UNION 6.388% 23-15/09/2033	USD	102 226	0.34	180 000	MERCK & CO INC 5.000% 23-17/05/2053	USD	168 682	0.57	
170 000	CARDINAL HEALTH 3.410% 17-15/06/2027	USD	161 973	0.54	170 000	MGIC INVT CORP 5.250% 20-15/08/2028	USD	165 238	0.55	
170 000	CARDINAL HEALTH 5.125% 24-15/02/2029	USD	169 539	0.57	180 000	MONDELEZ INTERNATIONAL INCORPORATED 2.625% 22-17/03/2027	USD	168 727	0.57	
170 000	CARDINAL HEALTH 5.450% 24-15/02/2034	USD	169 099	0.57	170 000	MONDELEZ INTERNATIONAL INCORPORATED 4.750% 24-20/02/2029	USD	167 771	0.56	
190 000	CARLISLE COS INC 2.750% 20-01/03/2030	USD	167 422	0.56	220 000	MOODY'S CORP 0.950% 19-25/02/2030	EUR	204 735	0.69	
200 000	CBOE GLOBAL MKTS 1.625% 20-15/12/2030	USD	163 320	0.55	120 000	MSCI INC 3.625% 20-01/09/2030	USD	107 834	0.36	
90 000	CBRE SERVICES INC 2.500% 21-01/04/2031	USD	74 585	0.25	180 000	MSCI INC 4.000% 19-15/11/2029	USD	167 228	0.56	
170 000	CENCORA INC 5.125% 24-15/02/2034	USD	166 854	0.56	110 000	MYLAN INC 5.200% 19-15/04/2048	USD	89 212	0.30	
180 000	CF INDUSTRIES IN 5.375% 14-15/03/2044	USD	164 973	0.55	180 000	NETAPP INC 2.375% 20-22/06/2027	USD	166 263	0.56	
170 000	CHURCH & DWIGHT 5.000% 22-15/06/2052	USD	157 790	0.53	160 000	NETFLIX INC 5.375% 19-15/11/2029	USD	161 461	0.54	
200 000	CLOROX CO 1.800% 20-15/05/2030	USD	166 863	0.56	160 000	NETFLIX INC 5.875% 18-15/11/2028	USD	164 765	0.55	
210 000	CONSTELLATION BR 4.100% 18-15/02/2048	USD	164 914	0.55	160 000	NETFLIX INC 6.375% 18-15/05/2029	USD	168 453	0.56	
230 000	CSX CORP 3.350% 19-15/09/2049	USD	161 718	0.54	190 000	NVR INC 3.000% 20-15/05/2030	USD	168 572	0.56	
160 000	CSX CORP 6.150% 07-01/05/2037	USD	171 653	0.57	170 000	OLD REPUB INTERNATIONAL 5.750% 24-28/03/2034	USD	169 033	0.57	
100 000	DARDEN RESTAURANTS 3.850% 17-01/05/2027	USD	96 172	0.32	100 000	OMEGA HEALTHCARE 4.750% 17-15/01/2028	USD	96 914	0.32	
100 000	DICKS SPORTING 4.100% 22-15/01/2052	USD	70 342	0.24	150 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	129 300	0.43	
190 000	DUKE ENERGY CORP 4.800% 15-15/12/2045	USD	163 814	0.55	180 000	OMNICOM GROUP 4.200% 20-01/06/2030	USD	171 171	0.57	
150 000	DUKE ENERGY CORPORATION 3.300% 21-15/06/2041	USD	108 821	0.36	170 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	162 124	0.54	
250 000	ELECTRONIC ARTS 2.950% 21-15/02/2051	USD	161 813	0.54	180 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	170 244	0.57	
110 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	101 862	0.34	120 000	OREILLY AUTOMOT 4.200% 20-01/04/2030	USD	114 220	0.38	
200 000	FISERV INC 4.400% 19-01/07/2049	USD	162 249	0.54	50 000	OREILLY AUTOMOT 5.750% 23-20/11/2026	USD	50 439	0.17	
60 000	FOX CORP 5.576% 20-25/01/2049	USD	55 013	0.18	220 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	163 803	0.55	
100 000	GARTNER GROUP 4.500% 20-01/07/2028	USD	96 379	0.32	220 000	OTIS WORLDWIDE 3.362% 20-15/02/2050	USD	153 762	0.52	
160 000	GEN ELEC CAP 5.875% 08-14/01/2038	USD	164 830	0.55	125 000	OTIS WORLDWIDE 5.250% 23-16/08/2028	USD	125 542	0.42	
160 000	GENERAL ELECTRIC CO 1.500% 17-17/05/2029	EUR	156 800	0.53	130 000	PPG INDUSTRIES 2.750% 22-01/06/2029	EUR	133 753	0.45	
100 000	GENERAL ELECTRIC CO 1.875% 15-28/05/2027	EUR	101 712	0.34	110 000	PUBLIC SERVICE 2.450% 21-15/11/2031	USD	90 401	0.30	
100 000	GENERAL MILLS INC 1.500% 15-27/04/2027	EUR	101 269	0.34	160 000	PUBLIC SERVICE 5.850% 22-15/11/2027	USD	162 732	0.55	
120 000	GENERAL MILLS INC 3.907% 23-13/04/2029	EUR	130 164	0.44	160 000	PUBLIC SERVICE 5.875% 23-15/10/2028	USD	163 652	0.55	
					70 000	PUBLIC SERVICE 6.125% 23-15/10/2033	USD	72 695	0.24	
					200 000	RAYONIER LP 2.750% 21-17/05/2031	USD	166 444	0.56	
					200 000	REGENERON PHARMACEUTICALS 1.750% 20-15/09/2030	USD	164 711	0.55	

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
270 000	REGENERON PHARMACEUTICALS 2.800% 20-15/09/2050	USD	165 269	0.55	200 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	195 793	0.66	
190 000	REGIONS FINANCIAL 1.800% 21-12/08/2028	USD	164 073	0.55	180 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	188 837	0.63	
200 000	RELIANCE STEEL 2.150% 20-15/08/2030	USD	167 279	0.56	120 000	INTERMEDIATE CAP 2.500% 22-28/01/2030	EUR	112 607	0.38	
190 000	RELX CAPITAL INC 3.000% 20-22/05/2030	USD	170 524	0.57	330 000	LSEGA FIN PLC 1.375% 21-06/04/2026	USD	307 712	1.03	
170 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	163 230	0.55	330 000	LSEGA FIN PLC 2.000% 21-06/04/2028	USD	295 700	0.99	
170 000	STRYKER CORP 3.500% 16-15/03/2026	USD	165 088	0.55	160 000	OTE PLC 0.875% 19-24/09/2026	EUR	160 797	0.54	
170 000	SYSCO CORP 3.750% 15-01/10/2025	USD	166 442	0.56	<b>Sweden</b>					
150 000	SYSCO CORP 6.600% 20-01/04/2050	USD	167 370	0.56	150 000	AUTOLIV INC 3.625% 24-07/08/2029	EUR	159 240	0.53	
120 000	TAPESTRY INC 3.050% 21-15/03/2032	USD	97 029	0.33	360 000	SWEDBANK AB 5.337% 22-20/09/2027	USD	359 114	1.19	
110 000	TAPESTRY INC 5.350% 23-27/11/2025	EUR	119 545	0.40	360 000	SWEDBANK AB 5.407% 24-14/03/2029	USD	359 868	1.20	
170 000	TOLL BR FIN CORP 4.350% 18-15/02/2028	USD	163 985	0.55	350 000	SWEDBANK AB 6.136% 23-12/09/2026	USD	354 146	1.18	
170 000	TRACTOR SUPPLY 5.250% 23-15/05/2033	USD	168 720	0.57	120 000	TELE2 AB 2.125% 18-15/05/2028	EUR	121 618	0.41	
210 000	UNION PACIFIC CORPORATION 4.000% 17-15/04/2047	USD	167 680	0.56	180 000	TELE2 AB 3.750% 23-22/11/2029	EUR	192 296	0.64	
100 000	UNUM GROUP 4.500% 19-15/12/2049	USD	78 014	0.26	<b>Mexico</b>					
200 000	VERISIGN INC 2.700% 21-15/06/2031	USD	167 828	0.56	300 000	AMERICA MOVIL SA 3.625% 19-22/04/2029	USD	279 489	0.94	
170 000	VERISK ANALYTICS 4.125% 19-15/03/2029	USD	162 900	0.55	300 000	AMERICA MOVIL SA 4.375% 12-16/07/2042	USD	254 250	0.85	
160 000	VERISK ANALYTICS 5.750% 23-01/04/2033	USD	164 267	0.55	160 000	AMERICA MOVIL SA 6.125% 10-30/03/2040	USD	166 000	0.56	
190 000	WELLPOINT INC 4.625% 12-15/05/2042	USD	167 533	0.56	<b>Canada</b>					
180 000	WEYERHAEUSER CO 4.000% 20-15/04/2030	USD	168 156	0.56	190 000	ALIMENTATION COUCHE-TARD 1.875% 16-06/05/2026	EUR	197 010	0.66	
140 000	WEYERHAEUSER CO 4.000% 22-09/03/2052	USD	106 053	0.36	130 000	ALIMENTATION COUCHE-TARD 3.647% 24-12/05/2031	EUR	137 922	0.46	
70 000	WEYERHAEUSER CO 4.750% 23-15/05/2026	USD	69 206	0.23	170 000	ALIMENTATION COUCHE-TARD 5.617% 24-12/02/2054	USD	167 283	0.56	
135 000	WEYERHAEUSER CO 7.375% 02-15/03/2032	USD	150 951	0.51	50 000	CANADIAN NATIONAL RR 2.450% 20-01/05/2050	USD	30 038	0.10	
100 000	WILLIS NORTH AME 4.650% 22-15/06/2027	USD	98 252	0.33	190 000	CANADIAN NATIONAL RR 4.400% 22-05/08/2052	USD	163 412	0.55	
180 000	ZOETIS INCORPORATED 4.700% 13-01/02/2043	USD	160 821	0.54	<b>Luxembourg</b>					
<b>The Netherlands</b>				<b>2 317 912</b>	<b>7.77</b>	100 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	98 957	0.33
180 000	ABB FINANCE BV 3.375% 24-15/01/2034	EUR	190 282	0.64	180 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	158 516	0.53	
180 000	ARCADIS NV 4.875% 23-28/02/2028	EUR	198 491	0.66	170 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	161 499	0.54	
100 000	BRENNTAG FINANCE 0.500% 21-06/10/2029	EUR	90 877	0.30	<b>Ireland</b>					
170 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	129 910	0.44	110 000	EXPERIAN EUROPE 1.560% 22-16/05/2031	EUR	103 529	0.35	
100 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	101 672	0.34	70 000	GE CAP EUR FUND 6.025% 08-01/03/2038	EUR	92 525	0.31	
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	85 629	0.29	160 000	TRANE TECH 5.250% 23-03/03/2033	USD	161 324	0.54	
100 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	97 790	0.33	<b>Australia</b>					
100 000	KONINKLIJKE KPN 3.875% 24-16/02/2036	EUR	105 502	0.35	120 000	SCENTRE GROUP TR 1.750% 18-11/04/2028	EUR	119 873	0.40	
120 000	LSEG NTHRLND BV 0.750% 21-06/04/2033	EUR	100 744	0.34	120 000	WESFARMERS LTD 0.954% 21-21/10/2033	EUR	101 792	0.34	
170 000	LSEG NTHRLND BV 4.125% 23-29/09/2026	EUR	184 197	0.62	<b>Finland</b>					
170 000	LSEG NTHRLND BV 4.231% 23-29/09/2030	EUR	187 633	0.63	100 000	NOKIA CORP 6.625% 09-15/05/2039	USD	99 464	0.33	
100 000	RANDSTAD NV 3.610% 24-12/03/2029	EUR	106 162	0.36	<b>France</b>					
140 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	123 566	0.41	100 000	MERCIALYS 2.500% 22-28/02/2029	EUR	98 728	0.33	
150 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	158 410	0.53	<b>Spain</b>					
140 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	152 993	0.51	100 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	91 773	0.31	
160 000	WOLTERS KLUWER N 1.500% 17-22/03/2027	EUR	163 154	0.55	<b>Italy</b>					
130 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	140 900	0.47	100 000	ERG SPA 0.875% 21-15/09/2031	EUR	85 271	0.29	
<b>United Kingdom</b>				<b>1 936 623</b>	<b>6.49</b>	<b>Floating rate bonds</b>				
180 000	3I GROUP 4.875% 23-14/06/2029	EUR	198 076	0.66	<b>Ireland</b>					
170 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	158 640	0.53	260 000	BANK OF IRELAND 21-30/09/2027 FRN	USD	239 422	0.80	
170 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	156 965	0.53	270 000	BANK OF IRELAND 22-16/09/2026 FRN	USD	271 228	0.91	
160 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	161 496	0.54	180 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	198 850	0.67	

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>600 212</i>	<i>2.02</i>
210 000	INTESA SANPAOLO 23-20/06/2054 FRN	USD	219 694	0.74
210 000	UNICREDIT SPA 21-03/06/2027 FRN	USD	195 872	0.66
170 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	184 646	0.62
	<i>United States of America</i>		<i>483 659</i>	<i>1.62</i>
180 000	JP MORGAN CHASE 17-01/05/2028 FRN	USD	171 793	0.58
100 000	JPMORGAN CHASE 18-12/06/2029 FRN	EUR	100 000	0.33
110 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	112 874	0.38
100 000	JPMORGAN CHASE 22-25/07/2028 FRN	USD	98 992	0.33
	<i>Belgium</i>		<i>420 801</i>	<i>1.41</i>
100 000	KBC GROUP NV 21-01/03/2027 FRN	EUR	101 092	0.34
100 000	KBC GROUP NV 22-23/11/2027 FRN	EUR	108 427	0.36
210 000	KBC GROUP NV 23-19/01/2029 FRN	USD	211 282	0.71
	<i>Norway</i>		<i>404 944</i>	<i>1.35</i>
230 000	DNB BANK ASA 21-30/03/2028 FRN	USD	207 454	0.69
180 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	197 490	0.66
	<i>Denmark</i>		<i>329 312</i>	<i>1.10</i>
340 000	DANSKE BANK A/S 22-01/04/2028 FRN	USD	329 312	1.10
	<i>Portugal</i>		<i>102 162</i>	<i>0.34</i>
100 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	102 162	0.34
	Shares/Units in investment funds		202 583	0.68
	<i>Luxembourg</i>		<i>202 583</i>	<i>0.68</i>
1 155.43	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	202 583	0.68
	<b>Total securities portfolio</b>		<b>28 842 320</b>	<b>96.61</b>

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>23 883 752</b>	<b>91.87</b>					
<i>United States of America</i>									
150 000	ACADIA HEALTH 5.500% 20-01/07/2028	USD	146 587	0.56	190 000	GAP INC/THE 3.625% 21-01/10/2029	USD	164 293	0.63
220 000	ADIANT GLOBAL HOLDING 4.875% 16-15/08/2026	USD	214 322	0.81	200 000	GAP INC/THE 3.875% 21-01/10/2031	USD	166 780	0.64
160 000	ADIANT GLOBAL HOLDING 8.250% 23-15/04/2031	USD	167 040	0.64	150 000	GO DADDY OP/FIN 5.250% 19-01/12/2027	USD	146 815	0.56
170 000	ADVANTAGE SALES 6.500% 20-15/11/2028	USD	154 001	0.59	110 000	GRAFTECH FINANC 4.625% 20-15/12/2028	USD	69 988	0.27
170 000	AECOM TECHNOLOGY 5.125% 17-15/03/2027	USD	166 772	0.64	150 000	GRAHAM HOLDINGS 5.750% 18-01/06/2026	USD	149 033	0.57
160 000	ALBERTSONS COS 3.250% 20-15/03/2026	USD	153 544	0.59	140 000	GRAPHIC PACKAGING 3.750% 21-01/02/2030	USD	125 048	0.48
120 000	ALBERTSONS COS 4.625% 19-15/01/2027	USD	115 808	0.45	10 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	9 213	0.04
60 000	ALBERTSONS COS 6.500% 23-15/02/2028	USD	60 280	0.23	100 000	GRAY TELEVISION INC 4.750% 20-15/10/2030	USD	60 000	0.23
170 000	AMER AXLE & MFG 5.000% 21-01/10/2029	USD	155 976	0.60	170 000	GRIFFON CORP 5.750% 20-01/03/2028	USD	163 583	0.63
150 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	149 734	0.58	150 000	HANESBRANDS INC 9.000% 23-15/02/2031	USD	157 200	0.60
180 000	APLLO CMR RE 4.625% 21-15/06/2029	USD	150 911	0.58	150 000	HARSCO CORP 5.750% 19-31/07/2027	USD	142 125	0.55
110 000	ARKO CORP 5.125% 21-15/11/2029	USD	95 700	0.37	180 000	HEALTH EQUITY INC 4.500% 21-01/10/2029	USD	168 364	0.65
160 000	ASGN INC 4.625% 19-15/05/2028	USD	151 157	0.58	140 000	HECLA MINING CO 7.250% 20-15/02/2028	USD	140 168	0.54
170 000	ATKORE INC 4.250% 21-01/06/2031	USD	149 800	0.58	170 000	HILTON DOMESTIC 3.625% 21-15/02/2032	USD	146 910	0.57
160 000	AVANTOR FUNDING 2.625% 20-01/11/2025	EUR	167 515	0.64	100 000	HLF FIN SARL LLC 4.875% 21-01/06/2029	USD	69 250	0.27
180 000	AXALTA COATING 3.375% 20-15/02/2029	USD	161 320	0.62	150 000	HOLOGIC INC 4.625% 18-01/02/2028	USD	143 708	0.55
140 000	BALL CORP 1.500% 19-15/03/2027	EUR	139 915	0.54	80 000	HOSPITALITY PROP 3.950% 17-15/01/2028	USD	66 863	0.26
170 000	BOYD GAMING CORP 4.750% 20-01/12/2027	USD	163 723	0.63	70 000	HUDSON PACIFIC 3.950% 17-01/11/2027	USD	58 538	0.23
140 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	126 924	0.49	100 000	IQVIA INC 1.750% 21-15/03/2026	EUR	102 723	0.40
170 000	BRINKS CO/THE 4.625% 17-15/10/2027	USD	162 892	0.63	110 000	IQVIA INC 2.250% 19-15/01/2028	EUR	109 467	0.42
160 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	119 274	0.46	110 000	IQVIA INC 2.875% 20-15/06/2028	EUR	110 903	0.43
170 000	CHEMOURS CO 5.375% 17-15/05/2027	USD	162 074	0.62	160 000	J2 GLOBAL 4.625% 20-15/10/2030	USD	145 030	0.56
160 000	CHEMOURS CO 5.750% 20-15/11/2028	USD	147 580	0.57	190 000	KOHL'S CORP 3.375% 21-01/05/2031	USD	159 125	0.61
140 000	CLEAR CHANNEL OU 9.000% 23-15/09/2028	USD	146 423	0.56	180 000	KONTOOR BRANDS 4.125% 21-15/11/2029	USD	162 439	0.62
120 000	CLEVELAND-CLIFFS 6.750% 23-15/04/2030	USD	118 950	0.46	170 000	KORN/FERRY INTERNATIONAL 4.625% 19-15/12/2027	USD	161 927	0.62
170 000	COGENT COMMUNICA 3.500% 21-01/05/2026	USD	162 775	0.63	120 000	L BRANDS INC 6.875% 16-01/11/2035	USD	120 873	0.46
170 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	168 300	0.65	180 000	MATCH GROUP INC 4.625% 20-01/06/2028	USD	168 821	0.65
150 000	COMPASS MIN INTERNATIONAL 6.750% 19-01/12/2027	USD	143 462	0.55	170 000	MATCH GROUP INC 5.000% 17-15/12/2027	USD	162 750	0.63
180 000	CONSENSUS CLOUD 6.500% 21-15/10/2028	USD	167 760	0.65	180 000	MEDNAX INC 5.375% 22-15/02/2030	USD	159 158	0.61
80 000	CONSOLIDATED COM 6.500% 20-01/10/2028	USD	68 559	0.26	50 000	MGM RESORTS 4.625% 16-01/09/2026	USD	48 730	0.19
89 000	COTY INC 5.000% 21-15/04/2026	USD	87 804	0.34	20 000	MGM RESORTS 4.750% 20-15/10/2028	USD	19 042	0.07
130 000	CUSHMAN & WAKEFIELD 8.875% 23-01/09/2031	USD	136 637	0.53	170 000	MGM RESORTS 5.500% 19-15/04/2027	USD	167 783	0.65
180 000	DAVITA INC 3.750% 20-15/02/2031	USD	153 432	0.59	100 000	MGM RESORTS 5.750% 18-15/06/2025	USD	99 700	0.38
180 000	DAVITA INC 4.625% 20-01/06/2030	USD	162 590	0.63	120 000	MICROSTRATEGY 6.125% 21-15/06/2028	USD	116 216	0.45
160 000	EDGEWELL PERSON 4.125% 21-01/04/2029	USD	147 200	0.57	170 000	MINERALS TECHNOL 5.000% 20-01/07/2028	USD	161 187	0.62
180 000	ELEMENT SOLN INC 3.875% 20-01/09/2028	USD	165 150	0.64	170 000	MOLINA HEALTHCAR 3.875% 20-15/11/2030	USD	151 201	0.58
10 000	ENCOMPASS HLTH 4.500% 19-01/02/2028	USD	9 490	0.04	80 000	MPT OP PTNR/FINL 5.000% 17-15/10/2027	USD	66 000	0.25
170 000	ENCOMPASS HLTH 4.625% 20-01/04/2031	USD	156 358	0.60	170 000	MUELLER WATER 4.000% 21-15/06/2029	USD	155 752	0.60
170 000	ENCOMPASS HLTH 4.750% 19-01/02/2030	USD	159 069	0.61	70 000	NCR CORP 5.000% 20-01/10/2028	USD	66 067	0.25
160 000	ENERGIZER HOLDINGS 4.375% 20-31/03/2029	USD	144 560	0.56	90 000	NCR CORP 5.250% 20-01/10/2030	USD	82 375	0.32
180 000	ENERGIZER HOLDINGS 4.750% 20-15/06/2028	USD	168 518	0.65	170 000	NEWELL BRANDS I 6.375% 22-15/09/2027	USD	167 527	0.64
170 000	FOOT LOCKER INC 4.000% 21-01/10/2029	USD	142 090	0.55	130 000	NEWS CORP 5.125% 22-15/02/2032	USD	123 338	0.47
160 000	FORESTAR GROUP 3.850% 21-15/05/2026	USD	153 048	0.59	190 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	169 100	0.65
					170 000	NEXSTAR ESCROW 5.625% 19-15/07/2027	USD	161 500	0.62
					130 000	ON SEMICONDUCTOR 3.875% 20-01/09/2028	USD	119 848	0.46
					180 000	OPTION CARE HEAL 4.375% 21-31/10/2029	USD	165 113	0.64
					120 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	120 577	0.46
					190 000	PAPA JOHN'S INTERNATIONAL 3.875% 21-15/09/2029	USD	168 150	0.65
					160 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	146 948	0.57

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
120 000	POST HOLDINGS IN 5.625% 17-15/01/2028	USD	118 126	0.45	180 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	168 177	0.65
180 000	PRESTIGE BRANDS 3.750% 21-01/04/2031	USD	156 600	0.60	170 000	WYNDHAM WORLDWID 5.750% 17-01/04/2027	USD	169 615	0.65
170 000	PRESTIGE BRANDS 5.125% 19-15/01/2028	USD	164 913	0.63	170 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	165 856	0.64
100 000	PRIMO WATER CORP 3.875% 20-31/10/2028	EUR	100 783	0.39	110 000	XEROX HOLDINGS C 5.500% 20-15/08/2028	USD	94 738	0.36
180 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	166 030	0.64	180 000	XHR LP 4.875% 21-01/06/2029	USD	168 798	0.65
170 000	RENT-A-CENTER 6.375% 21-15/02/2029	USD	162 979	0.63		<i>France</i>		<i>879 062</i>	<i>3.37</i>
140 000	RINGCENTRAL INC 8.500% 23-15/08/2030	USD	146 169	0.56	110 000	CROWN EUROPEAN 2.875% 18-01/02/2026	EUR	115 498	0.44
170 000	RITHM CPTL CORP 8.000% 24-01/04/2029	USD	164 951	0.63	110 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	113 919	0.44
170 000	RLJ LODGING TRUST 3.750% 21-01/07/2026	USD	161 643	0.62	100 000	ELIS SA 1.625% 19-03/04/2028	EUR	97 630	0.38
60 000	SABRE GLBL INC 11.250% 22-15/12/2027	USD	58 448	0.22	200 000	GETLINK SE 3.500% 20-30/10/2025	EUR	211 731	0.80
10 000	SABRE GLBL INC 8.625% 23-01/06/2027	USD	9 197	0.04	100 000	NEXANS SA 5.500% 23-05/04/2028	EUR	111 156	0.43
170 000	SBA COMMUNICATIONS 3.875% 20-15/02/2027	USD	161 938	0.62	120 000	REXEL SA 2.125% 21-15/12/2028	EUR	116 989	0.45
140 000	SCIENTIFIC GAMES 7.000% 19-15/05/2028	USD	140 665	0.54	100 000	VALEO SE 5.875% 23-12/04/2029	EUR	112 139	0.43
160 000	SCIENTIFIC GAMES 7.250% 19-15/11/2029	USD	163 556	0.63		<i>Italy</i>		<i>675 816</i>	<i>2.61</i>
170 000	SCOTTS MIRACLE 4.375% 22-01/02/2032	USD	146 413	0.56	180 000	ATLANTIA SPA 1.875% 21-12/02/2028	EUR	176 407	0.68
180 000	SCOTTS MIRACLE 4.500% 20-15/10/2029	USD	164 603	0.63	120 000	INFRASTRUTTURE W 1.750% 21-19/04/2031	EUR	113 827	0.44
160 000	SEAWORLD PARKS 5.250% 21-15/08/2029	USD	151 200	0.58	150 000	LOTTO SPA/ROMA 7.125% 23-01/06/2028	EUR	169 355	0.65
150 000	SERVICE CORP 3.375% 20-15/08/2030	USD	130 665	0.50	110 000	TELECOM ITALIA 1.625% 24-18/01/2029	EUR	102 925	0.40
180 000	SIRIUS XM RADIO 4.000% 21-15/07/2028	USD	162 524	0.63	100 000	WEBUILD SPA 7.000% 23-27/09/2028	EUR	113 302	0.44
170 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	162 509	0.63		<i>The Netherlands</i>		<i>584 318</i>	<i>2.25</i>
150 000	SIX FLAGS ENT 7.250% 23-15/05/2031	USD	152 578	0.59	170 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	167 632	0.64
170 000	STARWOOD PROP TR 3.625% 21-15/07/2026	USD	160 021	0.62	120 000	ENERGIZER G 3.500% 21-30/06/2029	EUR	117 770	0.45
170 000	STARWOOD PROP TR 4.375% 22-15/01/2027	USD	161 231	0.62	90 000	KENNEDY-WILSON 4.750% 21-01/02/2030	USD	74 426	0.29
170 000	STEELCASE INC 5.125% 19-18/01/2029	USD	160 926	0.62	110 000	KENNEDY-WILSON 5.000% 21-01/03/2031	USD	89 979	0.35
160 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	149 395	0.57	130 000	TEVA PHARMACEUTIC 4.375% 21-09/05/2030	EUR	134 511	0.52
170 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	154 010	0.59		<i>United Kingdom</i>		<i>441 183</i>	<i>1.69</i>
90 000	SUNNOVA ENERGY C 5.875% 21-01/09/2026	USD	70 350	0.27	100 000	AVIS BUDGET FINA 7.250% 23-31/07/2030	EUR	105 181	0.40
180 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	163 154	0.63	100 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	99 491	0.38
160 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	158 400	0.61	120 000	INTERNATIONAL GAME TECH 2.375% 19-15/04/2028	EUR	120 466	0.46
170 000	TAYLOR MORRISON 5.875% 19-15/06/2027	USD	169 242	0.65	110 000	INTERNATIONAL GAME TECH 3.500% 19-15/06/2026	EUR	116 045	0.45
200 000	TEMPUR SEALY INT 3.875% 21-15/10/2031	USD	168 609	0.65		<i>Spain</i>		<i>424 026</i>	<i>1.63</i>
180 000	TEMPUR SEALY INT 4.000% 21-15/04/2029	USD	162 541	0.63	100 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	104 290	0.40
160 000	TEREX CORP 5.000% 21-15/05/2029	USD	152 420	0.59	100 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	98 227	0.38
190 000	THOR INDUSTRIES 4.000% 21-15/10/2029	USD	166 488	0.64	100 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	104 518	0.40
150 000	TOWNSQUARE MEDIA 6.875% 21-01/02/2026	USD	147 750	0.57	110 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	116 991	0.45
160 000	TRAVEL LEISURE CO 6.625% 20-31/07/2026	USD	161 400	0.62		<i>Luxembourg</i>		<i>300 305</i>	<i>1.14</i>
180 000	TRIMAS CORP 4.125% 21-15/04/2029	USD	164 746	0.63	170 000	DANA FIN LUX SAR 8.500% 23-15/07/2031	EUR	197 625	0.75
180 000	TRINET GROUP INC 3.500% 21-01/03/2029	USD	160 547	0.62	100 000	TELENET FINANCE LUX 3.500% 17-01/03/2028	EUR	102 680	0.39
160 000	TRINET GROUP INC 7.125% 23-15/08/2031	USD	162 603	0.63		<i>Sweden</i>		<i>208 201</i>	<i>0.80</i>
140 000	UBER TECHNOLOGIE 6.250% 20-15/01/2028	USD	140 199	0.54	100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	101 376	0.39
70 000	UNISYS CORP 6.875% 20-01/11/2027	USD	61 771	0.24	100 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	106 825	0.41
60 000	UNITI / CSL 10.500% 23-15/02/2028	USD	59 005	0.23		<i>Cayman Islands</i>		<i>148 200</i>	<i>0.57</i>
146 000	VALVOLINE INC 3.625% 21-15/06/2031	USD	125 743	0.48	130 000	SEAGATE HDD CAYM 9.625% 22-01/12/2032	USD	148 200	0.57
190 000	VIAMI SOLUTIONS 3.750% 21-01/10/2029	USD	161 053	0.62		<i>Canada</i>		<i>146 091</i>	<i>0.56</i>
160 000	VORNADO RLTY LP 2.150% 21-01/06/2026	USD	147 096	0.57	140 000	TRANSALTA CORP 7.750% 22-15/11/2029	USD	146 091	0.56
180 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	161 483	0.62		<i>Poland</i>		<i>120 609</i>	<i>0.46</i>
150 000	WILLIAM CARTER 5.625% 19-15/03/2027	USD	147 889	0.57	120 000	INPOST SA 2.250% 21-15/07/2027	EUR	120 609	0.46

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>111 922</i>	<i>0.43</i>
100 000	AMS-OSRAM AG 10.500% 23- 30/03/2029	EUR	111 922	0.43
	Shares/Units in investment funds		1 179 477	4.53
	<i>Luxembourg</i>		<i>1 179 477</i>	<i>4.53</i>
6 727.18	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	1 179 477	4.53
	<b>Total securities portfolio</b>		<b>25 063 229</b>	<b>96.40</b>

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>251 740 996</b>	<b>29.15</b>					
<i>France</i>					<i>Germany</i>				
1 100 000	ARKEA HL 2.750% 22-22/12/2026	EUR	1 084 739	0.13	4 640 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	3 525 890	0.41
2 200 000	ARKEA HL 3.000% 22-04/10/2028	EUR	2 182 667	0.25	5 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	4 414 050	0.51
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 014 165	0.12	3 600 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	2 656 152	0.31
1 300 000	BPCE SFH 0.125% 21-03/12/2030	EUR	1 067 035	0.12	1 150 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	948 117	0.11
400 000	BPCE SFH 1.750% 22-27/05/2032	EUR	357 907	0.04	7 000 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	6 739 180	0.78
400 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	399 378	0.05	2 540 000	BUNDESREPUBLIK DEUTSCHLAND 2.200% 24-15/02/2034	EUR	2 475 128	0.29
1 300 000	CAISSE AMORTISSEMENT DE LA DETTE 1.750% 22-25/11/2027	EUR	1 240 697	0.14	10 570 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	10 443 477	1.21
400 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028	EUR	396 996	0.05	3 500 000	BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-12/12/2025	EUR	3 504 060	0.40
1 300 000	CARMILA SA 5.500% 23-09/10/2028	EUR	1 352 208	0.16	835 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	845 297	0.10
500 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	512 396	0.06	260 000	DEUTSCHE KREDIT 1.625% 22-05/05/2032	EUR	233 449	0.03
500 000	COMPAGNIE DE SAINT GOBAIN 1.625% 22-10/08/2025	EUR	488 869	0.06	150 000	E.ON SE 1.625% 22-29/03/2031	EUR	133 082	0.02
600 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	588 851	0.07	500 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	497 118	0.06
400 000	COVIVIO 4.625% 23-05/06/2032	EUR	404 352	0.05	910 000	FRESENIUS MEDICAL 3.875% 22-20/09/2027	EUR	916 387	0.11
1 000 000	CREDIT AGRICOLE 3.750% 23-13/07/2026	EUR	1 008 096	0.12	1 880 000	KFW 0.000% 21-15/06/2029	EUR	1 630 477	0.19
1 900 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	1 732 254	0.20	850 000	KFW 0.050% 19-29/09/2034	EUR	629 169	0.07
600 000	CREDIT AGRICOLE HOME L 1.625% 22-31/05/2030	EUR	549 429	0.06	1 500 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	1 060 509	0.12
600 000	CREDIT AGRICOLE HOME LOAN 3.375% 23-04/09/2028	EUR	603 620	0.07	700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	619 097	0.07
1 300 000	CREDIT MUTUEL HOME LOAN 3.250% 23-20/04/2029	EUR	1 301 481	0.15	400 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	392 636	0.05
1 600 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 474 932	0.17	100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	102 619	0.01
2 300 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	2 208 508	0.26	1 000 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 042 717	0.12
600 000	EDENRED 3.625% 23-13/12/2026	EUR	599 140	0.07	<i>Spain</i>				
8 400 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	4 751 544	0.55	1 500 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	1 451 241	0.17
5 970 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	5 394 850	0.62	700 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	592 577	0.07
8 380 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	6 709 782	0.78	2 900 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	2 335 627	0.27
1 300 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	1 129 830	0.13	800 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	799 692	0.09
400 000	ICADE 1.000% 22-19/01/2030	EUR	338 091	0.04	600 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	596 162	0.07
400 000	KERING 3.375% 23-27/02/2033	EUR	389 495	0.04	2 400 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	2 378 149	0.27
1 100 000	KERING 3.625% 23-05/09/2031	EUR	1 096 872	0.13	680 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	601 306	0.07
400 000	KLEPIERRE 3.875% 24-23/09/2033	EUR	390 346	0.05	980 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	866 227	0.10
800 000	LA BANQUE POSTALE 3.500% 24-13/06/2030	EUR	787 982	0.09	950 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	927 238	0.11
600 000	LA BANQUE POSTALE H 3.125% 24-29/01/2034	EUR	595 459	0.07	672 000	AUTONOMOUS COMMU 3.362% 23-31/10/2028	EUR	675 458	0.08
1 800 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 504 814	0.17	1 500 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	1 500 626	0.17
2 000 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	1 831 311	0.21	1 000 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	985 704	0.11
1 700 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	1 710 053	0.20	970 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	851 098	0.10
500 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	502 336	0.06	300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	276 679	0.03
200 000	ORANGE 0.000% 19-04/09/2026	EUR	185 384	0.02	200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	177 382	0.02
400 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	412 919	0.05	700 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	691 477	0.08
1 084 000	RCI BANQUE 4.125% 24-04/04/2031	EUR	1 075 621	0.12	100 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	86 420	0.01
627 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	636 101	0.07	600 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	599 938	0.07
1 362 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 397 245	0.16	1 130 000	JUNTA ANDALUCIA 3.400% 24-30/04/2034	EUR	1 104 936	0.13
568 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	585 249	0.07	1 280 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	914 266	0.11
200 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034	EUR	155 024	0.02	2 370 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	1 255 602	0.15
200 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 1.625% 15-27/11/2025	EUR	194 604	0.02					
900 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.750% 23-04/07/2035	EUR	893 329	0.10					
1 500 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 299 697	0.15					
300 000	SFIL SA 0.750% 18-06/02/2026	EUR	287 384	0.03					
300 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	252 848	0.03					
400 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	345 085	0.04					
1 700 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	1 719 050	0.20					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
10 880 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	6 959 936	0.80	680 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	505 886	0.06
3 400 000	SPANISH GOVERNMENT 1.250% 20-31/10/2030	EUR	3 034 806	0.35	1 380 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	1 281 758	0.15
450 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	384 017	0.04	2 100 000	BELGIUM GOVERNMENT 2.850% 24-22/10/2034	EUR	2 056 201	0.24
5 918 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	3 863 270	0.45	1 750 000	BELGIUM GOVERNMENT 3.300% 23-22/06/2054	EUR	1 642 974	0.19
700 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	690 757	0.08	100 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	96 395	0.01
736 000	SPANISH GOVERNMENT 3.250% 24-30/04/2034	EUR	727 853	0.08	700 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	495 021	0.06
1 200 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 056 780	0.12	900 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	636 455	0.07
600 000	TELEFONICA EMIS 1.447% 18-22/01/2027	EUR	570 121	0.07	1 000 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	597 559	0.07
500 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	496 402	0.06	600 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	425 534	0.05
	<i>Italy</i>		<b>30 143 792</b>	<b>3.49</b>	350 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	245 444	0.03
2 200 000	A2A SPA 2.500% 22-15/06/2026	EUR	2 147 944	0.25	560 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	482 370	0.06
300 000	ACEA SPA 0.000% 21-28/09/2025	EUR	286 302	0.03	1 650 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 556 310	0.18
800 000	ACEA SPA 0.250% 21-28/07/2030	EUR	649 476	0.08	516 819	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	494 091	0.06
500 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	442 001	0.05	400 000	ING BELGIUM SA 1.500% 22-19/05/2029	EUR	370 042	0.04
751 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	784 875	0.09	700 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	700 684	0.08
890 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	956 223	0.11		<i>The Netherlands</i>		<b>20 189 096</b>	<b>2.35</b>
816 000	BANCO BPM SPA 3.375% 24-24/01/2030	EUR	810 968	0.09	1 300 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 259 650	0.15
663 000	BANCO BPM SPA 3.750% 23-27/06/2028	EUR	668 265	0.08	200 000	ABN AMRO BANK NV 3.875% 24-15/01/2032	EUR	200 164	0.02
1 034 000	BANCO BPM SPA 3.875% 23-18/09/2026	EUR	1 039 768	0.12	497 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	493 681	0.06
690 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	705 618	0.08	580 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	570 036	0.07
1 000 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	1 005 352	0.12	1 479 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	1 467 042	0.17
1 060 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	944 539	0.11	177 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	174 993	0.02
1 722 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	1 728 177	0.20	1 400 000	COOPERATIEVE RAB 3.202% 24-06/05/2036	EUR	1 394 671	0.16
1 600 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	1 632 534	0.19	600 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	603 304	0.07
1 000 000	HERA SPA 0.250% 20-03/12/2030	EUR	797 307	0.09	274 000	DSM BV 3.625% 24-02/07/2034	EUR	271 817	0.03
2 230 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 004 794	0.23	620 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-17/06/2036	EUR	432 293	0.05
280 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	275 946	0.03	750 000	ENEL FINANCE INTERNATIONAL NV 1.125% 19-17/10/2034	EUR	572 657	0.07
1 659 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	1 671 559	0.19	220 000	HEIMSTADEN BOSTA 1.625% 21-13/10/2031	EUR	155 645	0.02
738 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	727 735	0.08	320 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	297 613	0.03
870 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	915 740	0.11	1 877 000	MERCEDES-BENZ FINANCE 3.500% 23-30/05/2026	EUR	1 881 621	0.22
480 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	513 509	0.06	220 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	178 301	0.02
980 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	946 032	0.11	8 640 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	6 070 378	0.70
737 000	ITALGAS SPA 3.125% 24-08/02/2029	EUR	718 400	0.08	700 000	SIEMENS FINANCE 3.000% 24-22/11/2028	EUR	695 339	0.08
500 000	MEDIOBANCA SPA 2.375% 22-30/06/2027	EUR	483 755	0.06	130 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	133 151	0.02
1 700 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	1 481 336	0.17	247 000	SWISSCOM FINANCE 3.500% 24-29/05/2026	EUR	247 613	0.03
921 000	SNAM 4.000% 23-27/11/2029	EUR	929 529	0.11	394 000	TOYOTA MOTOR FINANCE 3.500% 23-13/01/2028	EUR	394 665	0.05
340 000	TERNA RETE 3.625% 23-21/04/2029	EUR	339 204	0.04	500 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	452 312	0.05
847 000	TERNA RETE 3.875% 23-24/07/2033	EUR	848 390	0.10	2 200 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	2 242 150	0.26
1 200 000	TERNA SPA 1.000% 19-10/04/2026	EUR	1 148 945	0.13		<i>Portugal</i>		<b>8 749 489</b>	<b>1.01</b>
790 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	652 868	0.08	300 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	281 340	0.03
850 000	UNICREDIT SPA 4.000% 24-05/03/2034	EUR	838 994	0.10	1 000 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	828 770	0.10
1 070 000	UNICREDIT SPA 4.200% 24-11/06/2034	EUR	1 047 707	0.12	2 248 539	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	1 745 923	0.20
	<i>Belgium</i>		<b>27 139 207</b>	<b>3.15</b>	2 280 000	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	2 202 224	0.25
500 000	BELFIUS BANK S.A. 3.750% 24-22/01/2029	EUR	499 104	0.06	860 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	922 883	0.11
400 000	BELFIUS BANK SA 3.000% 23-15/02/2027	EUR	396 906	0.05	2 610 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	2 768 349	0.32
1 000 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	1 013 311	0.12					
3 760 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	3 041 013	0.35					
7 960 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	6 896 066	0.80					
1 360 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	952 966	0.11					
3 200 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	2 197 760	0.25					
660 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	555 357	0.06					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Slovakia</i>		<i>4 486 967</i>	<i>0.51</i>					
1 340 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	894 283	0.10	200 000	CAIXABANK 21-09/02/2029 FRN	EUR	177 700	0.02
1 136 564	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	1 142 102	0.13	2 000 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 884 933	0.22
2 460 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 450 582	0.28	1 200 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 217 182	0.14
	<i>Luxembourg</i>		<i>4 103 578</i>	<i>0.47</i>	700 000	CAIXABANK 24-09/02/2032 FRN	EUR	700 617	0.08
440 000	EIB 1.500% 17-15/11/2047	EUR	314 882	0.04	200 000	IBERCAJA 24-30/07/2028 FRN	EUR	201 714	0.02
1 570 000	EIB 1.500% 22-15/06/2032	EUR	1 409 443	0.16	400 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	405 436	0.05
2 270 000	ESM 0.000% 21-15/12/2026	EUR	2 107 755	0.24	1 500 000	MAPFRE 17-31/03/2047 FRN	EUR	1 489 092	0.17
300 000	NESTLE FINANCE INTERNATIONAL 0.125% 20-12/11/2027	EUR	271 498	0.03		<i>France</i>		<i>6 783 080</i>	<i>0.78</i>
	<i>Finland</i>		<i>3 403 261</i>	<i>0.39</i>	900 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	780 876	0.09
3 310 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	2 768 626	0.32	200 000	BPCE 23-01/06/2033 FRN	EUR	209 386	0.02
633 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	634 635	0.07	200 000	BPCE 24-26/02/2036 FRN	EUR	201 424	0.02
	<i>Ireland</i>		<i>3 154 154</i>	<i>0.36</i>	600 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	600 922	0.07
2 030 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	1 657 373	0.19	500 000	CREDIT MUTUEL ARKEA 24-15/05/2035 FRN	EUR	500 349	0.06
1 600 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	1 496 781	0.17	1 200 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	1 069 458	0.12
	<i>United Kingdom</i>		<i>2 290 113</i>	<i>0.27</i>	800 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	823 673	0.10
251 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	246 474	0.03	1 600 000	LA POSTE 18-31/12/2049 FRN	EUR	1 552 576	0.18
922 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	939 697	0.11	100 000	ORANGE 19-31/12/2049 FRN	EUR	98 153	0.01
481 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	481 855	0.06	1 100 000	ORANGE 21-31/12/2061 FRN	EUR	946 263	0.11
628 000	WPP FINANCE 2013 3.625% 24-12/09/2029	EUR	622 087	0.07		<i>Italy</i>		<i>5 745 570</i>	<i>0.66</i>
	<i>United States of America</i>		<i>2 238 931</i>	<i>0.26</i>	1 216 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 248 445	0.14
300 000	AT&T INC 3.150% 17-04/09/2036	EUR	273 600	0.03	697 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	710 980	0.08
838 000	BOOKING HOLDINGS INC 3.500% 24-01/03/2029	EUR	838 168	0.10	929 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	951 495	0.11
384 000	BOOKING HOLDINGS INC 3.625% 23-12/11/2028	EUR	386 453	0.04	925 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	914 470	0.11
250 000	BOOKING HOLDINGS INC 4.000% 22-15/11/2026	EUR	253 043	0.03	1 251 000	SNAM 24-15/04/2026 FRN	EUR	1 252 600	0.14
620 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	487 667	0.06	200 000	TERNIA RETE 22-09/02/2171 FRN	EUR	184 280	0.02
	<i>Sweden</i>		<i>1 924 551</i>	<i>0.22</i>	500 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	483 300	0.06
1 433 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	1 462 703	0.17		<i>United States of America</i>		<i>5 559 165</i>	<i>0.64</i>
300 000	VOLVO TREASURY AB 1.625% 22-18/09/2025	EUR	292 583	0.03	1 900 000	BANK OF AMERICA CORPORATION 21-22/09/2026 FRN	EUR	1 913 164	0.22
177 000	VOLVO TREASURY AB 2.000% 22-19/08/2027	EUR	169 265	0.02	2 500 000	BANK OF AMERICA CORPORATION 22-27/10/2026 FRN	EUR	2 439 785	0.28
	<i>South Korea</i>		<i>1 356 502</i>	<i>0.16</i>	1 300 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	1 206 216	0.14
1 400 000	KHFC 1.963% 22-19/07/2026	EUR	1 356 502	0.16		<i>The Netherlands</i>		<i>4 869 504</i>	<i>0.58</i>
	<i>Denmark</i>		<i>1 030 990</i>	<i>0.12</i>	600 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	574 514	0.07
400 000	JYSKE REALKREDIT 3.000% 24-01/04/2031	EUR	396 294	0.05	300 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	278 784	0.03
638 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	634 696	0.07	600 000	ING GROEP NV 22-23/05/2026 FRN	EUR	590 544	0.07
	<i>Japan</i>		<i>443 098</i>	<i>0.05</i>	400 000	ING GROEP NV 24-12/02/2035 FRN	EUR	401 942	0.05
470 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	443 098	0.05	600 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	591 122	0.07
	<i>Australia</i>		<i>290 831</i>	<i>0.03</i>	300 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	314 004	0.04
292 000	SYDNEY AIRPORT F 3.750% 24-30/04/2032	EUR	290 831	0.03	700 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	758 684	0.09
	<b>Floating rate bonds</b>		<b>43 428 105</b>	<b>5.02</b>	1 400 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	1 359 910	0.16
	<i>Spain</i>		<i>10 348 907</i>	<i>1.18</i>		<i>Ireland</i>		<i>3 729 255</i>	<i>0.44</i>
300 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	301 762	0.03	2 320 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 222 051	0.26
500 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	521 095	0.06	414 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	439 994	0.05
200 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	201 745	0.02	400 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	392 602	0.05
1 300 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	1 297 592	0.15	638 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	674 608	0.08
700 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	710 688	0.08		<i>Belgium</i>		<i>2 678 107</i>	<i>0.31</i>
1 300 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 239 351	0.14	400 000	BELFIUS BANK SA 24-11/06/2035 FRN	EUR	403 931	0.05
					900 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	884 047	0.10
					200 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	183 983	0.02
					1 200 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 206 146	0.14

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

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>Ireland</i>					
547 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	545 448	0.06	2 265 200.00	AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF CAP	EUR	76 982 823	8.88	
1 065 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	1 067 371	0.12	74 500.00	BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE - UCITS ETF EUR CAP	EUR	5 264 051	0.61	
397 000	VIRGIN MONEY 24-18/03/2028 FRN	EUR	397 510	0.05	162 550.00	INVESCO NASDAQ - 100 ESG UCITS ETF CAP	USD	8 659 307	1.00	
<i>Canada</i>					<i>France</i>					
1 200 000	ROYAL BANK CANADA 24-02/07/2028 FRN	EUR	1 200 000	0.14	9 550.00	BNP PARIBAS MOIS ISR - X CAP	EUR	11 033 074	1.27	
<i>Norway</i>					<i>France</i>					
510 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	504 188	0.06	0	BNP PARIBAS MONEY 3M - I CAP	EUR	24	0.00	
Shares/Units in investment funds			542 784 337	62.64	<b>Total securities portfolio</b>				<b>837 953 438</b>	<b>96.81</b>
<i>Luxembourg</i>					<i>Ireland</i>					
35.00	AMSELECT JP MORGAN GLOBAL EQUITY EMERGING - X CAP	USD	3 453 358	0.40						
79.00	AMSELECT ROBECO GLOBAL EQUITY EMERGING - X CAP	USD	8 806 722	1.02						
133.89	AMSELECT VONTOBEL GLOBAL EQUITY EMERGING - X CAP	USD	10 002 858	1.16						
30 650.00	AMUNDI GOVERNMENT BOND - UCITS ETF EUR CAP	EUR	6 498 413	0.75						
370 180.00	BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP	EUR	7 052 484	0.81						
73.00	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY - TRACK X CAP	EUR	6 606 081	0.76						
35.50	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP	EUR	2 809 651	0.32						
2 391 498.00	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP	EUR	18 869 876	2.18						
565 000.00	BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES 10% CAPPED - UCITS ETF CAP	EUR	3 037 779	0.35						
131 300.00	BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	USD	16 693 507	1.93						
61 650.00	BNP PARIBAS EASY MSCI EUROPE SMALL CAPS SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	EUR	17 050 393	1.97						
392 450.00	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	EUR	12 604 748	1.46						
821 000.00	BNP PARIBAS EASY MSCI JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	12 033 890	1.39						
0.01	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - TRACK X CAP	EUR	958	0.00						
417 000.00	BNP PARIBAS EASY MSCI PACIFIC EX JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	5 580 961	0.64						
1 594 790.00	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	USD	29 832 059	3.44						
112.00	BNP PARIBAS FUNDS EMERGING MARKETS CLIMATE SOLUTION - X CAP	USD	8 885 252	1.03						
29 000.00	BNP PARIBAS FUNDS EUROPE REAL ESTATE SECURITIES - X CAP	EUR	5 192 160	0.60						
94 100.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	22 927 465	2.65						
247.70	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	22 606 167	2.61						
49 200.00	BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP	EUR	7 454 784	0.86						
98 503.45	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	19 150 056	2.21						
0.51	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	84	0.00						
116 100.00	DPAM L BONDS EMERGING MARKETS SUSTAINABLE - F CAP	EUR	17 586 828	2.03						
1 114 500.00	JANUS HENDERSON HORIZON GLOBAL SUSTAINABLE EQUITY FUND - IU2 EUR CAP	EUR	23 159 310	2.68						
1 854 000.00	LOF GOLDEN AGE - IX1 EUR CAP	EUR	17 124 842	1.98						
35 000.00	PICTET HUMAN - J EUR CAP	EUR	3 105 900	0.36						
38 900.00	PICTET-DIGITAL - J EUR	EUR	26 842 556	3.09						
22 323.14	ROBECO NEW WORLD FINANCIALS - I EUR CAP	EUR	3 946 061	0.46						
12 684.00	SPARINVEST SICAV ETHICAL GLOBAL VALUE - C2 ID X EUR DIS	EUR	35 079 124	4.04						
583 490.00	TEMPLETON GLB CLIMATE CHANGE-I CAP	EUR	21 851 701	2.52						

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Flexible

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			75 325 422	94.93
<i>Luxembourg</i>			<i>60 891 478</i>	<i>76.72</i>
81.00	AMSELECT DPAM EMERGING BOND LOCAL CURRENCY - X CAP	USD	7 823 104	9.86
42 494.00	AMUNDI INDEX SOLUTIONS - AMUNDI INDEX MSCI EMERGING MARKETS SRI PAB - UCITS ETF DR C	EUR	2 127 717	2.68
33 467.00	AMUNDI STOXX EUROPE 600 ENERGY ESG SCREENED - UCITS ETF CAP	EUR	1 921 675	2.42
142.14	BNP PARIBAS EASY € CORP BOND SRI FOSSIL FREE - TRACK X CAP	EUR	14 088 878	17.75
326 578.00	BNP PARIBAS EASY MSCI EMU ESG FILTERED MIN TE - UCITS ETF CAP	EUR	4 815 229	6.07
112 330.00	BNP PARIBAS EASY MSCI JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	1 646 488	2.08
125.50	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	1 516 975	1.91
99 331.15	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M - X CAP	EUR	10 821 137	13.63
72 371.23	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	9 886 633	12.45
37 262.59	BNP PARIBAS FUNDS SUSTAINABLE US MULTI-FACTOR CORPORATE BOND - X CAP	USD	3 557 808	4.48
10 303.00	LYXOR US CURVE STEEPENING 2- 10Y - UCITS ETF CAP	USD	897 589	1.13
5 074.00	MULTI UNITS LUX LYXOR €O STOXX BANKS (DR) - UCITS ETF CAP	EUR	791 965	1.00
9 040.65	THEAM QUANT CROSS ASSET HIGH FOCUS - J CAP	EUR	996 280	1.26
<i>Ireland</i>			<i>9 693 389</i>	<i>12.23</i>
485 176.00	BNP PARIBAS EASY S&P 500 ESG - UCITS ETF EUR CAP	EUR	6 876 157	8.67
29 492.00	INVESCO NASDAQ - 100 ESG UCITS ETF CAP	USD	1 584 602	2.00
3 931.00	SOURCE PHYSICAL GOLD P - ETC CAP	USD	823 685	1.04
24 960.00	UBS ETF SOLACTIVE GLOBAL PURE GOLD MINERS - UCITS ETF A DIS	EUR	408 945	0.52
<i>France</i>			<i>4 740 555</i>	<i>5.98</i>
197.00	BNP PARIBAS IMMOBILIER ISR - I CAP	EUR	2 374 534	2.99
79.48	BNP PARIBAS INVEST 3 MOIS - X DIS	EUR	815 948	1.03
152.86	BNP PARIBAS MOIS ISR - X CAP	EUR	176 543	0.22
0	BNP PARIBAS MONEY 3M - I CAP	EUR	48	0.00
14.00	OFI ENERGY STRATEGIC METALS - I CAP	EUR	591 842	0.75
11.54	OFI INVEST PRECIOUS METALS - XL EUR CAP	EUR	781 640	0.99
<b>Total securities portfolio</b>			<b>75 325 422</b>	<b>94.93</b>

# BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

## Securities portfolio at 30/06/2024

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									
	<b>Shares</b>		<b>1 224 134 928</b>	<b>98.64</b>					
<i>United States of America</i>									
156 600	ABBVIE INCORPORATED	USD	26 860 032	2.17	54 023	MOTOROLA SOLUTIONS INCORPORATED	USD	20 855 579	1.68
4 729	ADOBE INCORPORATED	USD	2 627 149	0.21	152 133	NETAPP INC	USD	19 594 730	1.58
226 264	AFLAC INC	USD	20 207 638	1.63	115 278	NORTONLIFELOCK INC	USD	2 879 644	0.23
78 775	AKAMAI TECHNOLOGIES INCORPORATED	USD	7 096 052	0.57	506 173	NVIDIA CORPORATION	USD	62 532 613	5.05
141 631	ALPHABET INCORPORATED	USD	25 798 087	2.08	1 708	NVR INCORPORATED	USD	12 961 260	1.04
105 363	ALPHABET INCORPORATED - C	USD	19 325 681	1.56	168 241	OTIS WORLDWIDE CORPORATION	USD	16 194 879	1.30
97 684	AMAZON.COM INCORPORATED	USD	18 877 433	1.52	189 364	PACCAR INC	USD	19 493 130	1.57
84 020	AMERISOURCE BERGEN CORPORATION	USD	18 929 706	1.53	46 316	PAYCHEX INC	USD	5 491 225	0.44
22 354	AMGEN INCORPORATED	USD	6 984 507	0.56	150 782	PEPSICO INCORPORATED	USD	24 868 475	2.00
256 902	APPLE INCORPORATED	USD	54 108 699	4.37	99 389	PROGRESSIVE CORP	USD	20 644 089	1.66
85 828	APPLIED MATERIALS INCORPORATED	USD	20 254 550	1.63	31 107	PULTEGROUP INC	USD	3 424 881	0.28
44 925	ASSURANT INC	USD	7 468 781	0.60	52 957	RALPH LAUREN CORP	USD	9 270 652	0.75
30 719	AUTOMATIC DATA PROCESSING	USD	7 332 318	0.59	550	REGENERON PHARMACEUTICALS	USD	578 067	0.05
3 209	AUTOZONE INCORPORATED	USD	9 511 797	0.77	81 317	REPUBLIC SERVICES INC	USD	15 803 146	1.27
342 080	BANK OF NEW YORK MELLON CORP	USD	20 487 171	1.65	3 283	SALESFORCE.COM INC	USD	844 059	0.07
26 435	BRISTOL-MYERS SQUIBB CO	USD	1 097 846	0.09	82 376	SMITH (A.O.) CORP	USD	6 736 709	0.54
2 965	BROADCOM INCORPORATED	USD	4 760 396	0.38	40 915	The CIGNA CORP	USD	13 525 272	1.09
12 279	BROADRIDGE FINANCIAL SOLUTIONS	USD	2 418 963	0.19	171 462	TJX COMPANIES INCORPORATED	USD	18 877 966	1.52
136 910	CARDINAL HEALTH INCORPORATED	USD	13 460 991	1.08	196 814	VERIZON COMMUNICATIONS INC	USD	8 116 609	0.65
64 817	CBOE GLOBAL MARKETS INC	USD	11 022 779	0.89	112 087	VISA INCORPORATED - A	USD	29 419 475	2.38
87 486	CENTENE CORPORATION	USD	5 800 322	0.47	395 793	WALMART INCORPORATED	USD	26 799 144	2.16
28 874	CINTAS CORPORATION	USD	20 219 307	1.63	19 754	WASTE MANAGEMENT INCORPORATED	USD	4 214 318	0.34
214 302	COLGATE-PALMOLIVE COMPANY	USD	20 795 866	1.68	145 472	WR BERKLEY CORP	USD	11 431 190	0.92
105 082	COMCAST CORP - A	USD	4 115 011	0.33	1 120	WW GRAINGER INCORPORATED	USD	1 010 509	0.08
72 592	CUMMINS INCORPORATED	USD	20 102 903	1.62	<i>Bermuda</i>				
24 114	DAVITA INC	USD	3 341 477	0.27	197 196	ARCH CAPITAL GROUP LTD	USD	19 895 104	1.60
6 975	DECKERS OUTDOOR CORPORATION	USD	6 751 451	0.54	34 666	EVEREST RE GROUP LTD	USD	13 208 439	1.06
140 474	ELECTRONIC ARTS INCORPORATED	USD	19 572 242	1.58	<i>Switzerland</i>				
42 173	ELEVANCE HEALTH	USD	22 851 862	1.84	76 652	CHUBB LTD	USD	19 552 392	1.58
24 520	F5 NETWORKS INC	USD	4 223 080	0.34	<b>Total securities portfolio</b>				
135 638	GENERAL MILLS INC	USD	8 580 460	0.69	<b>1 224 134 928</b>				
192 098	HARTFORD FINANCIAL SERVICES GRP	USD	19 313 533	1.56	<b>98.64</b>				
360 351	HEWLETT - PACKARD ENTERPRISE - W/I	USD	7 628 631	0.61					
35 542	HILTON WORLDWIDE HOLDINGS INC	USD	7 755 264	0.62					
48 659	ILLINOIS TOOL WORKS	USD	11 530 237	0.93					
135 545	INTERNATIONAL BUSINESS MACHINES CORP	USD	23 442 508	1.89					
29 218	INTUIT INC	USD	19 202 362	1.55					
86 625	JABIL INC	USD	9 423 934	0.76					
53 770	JOHNSON & JOHNSON	USD	7 859 023	0.63					
40 671	JP MORGAN CHASE AND CO	USD	8 226 116	0.66					
285 088	KELLOGG CO	USD	16 443 876	1.32					
138 603	KIMBERLY-CLARK CORP	USD	19 154 935	1.54					
380 837	KROGER CORPORATION	USD	19 015 191	1.53					
14 912	LAM RESEARCH CORPORATION	USD	15 879 043	1.28					
80 644	MARSH & MCLENNAN COS	USD	16 993 304	1.37					
181 414	MASCO CORPORATION	USD	12 094 871	0.97					
17 781	MASTERCARD INC - A	USD	7 844 266	0.63					
17 796	MCKESSON CORPORATION	USD	10 393 576	0.84					
216 500	MERCK COMPANY INCORPORATED	USD	26 802 700	2.17					
245 446	MICROSOFT CORPORATION	USD	109 702 091	8.85					
16 726	MOLINA HEALTHCARE INC	USD	4 972 640	0.40					
142 607	MOLSON COORS BREWING CO - B	USD	7 248 714	0.58					

# BNP PARIBAS FUNDS Sustainable US Value Multi-Factor Equity

## Securities portfolio at 30/06/2024

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										
<b>Shares</b>										
<i>United States of America</i>										
95 740	ABBVIE INCORPORATED	USD	16 421 325	2.56	114	NVR INCORPORATED	USD	865 096	0.13	
159 090	AFLAC INC	USD	14 208 328	2.21	8 188	OTIS WORLDWIDE CORPORATION	USD	788 177	0.12	
17 590	AKAMAI TECHNOLOGIES INCORPORATED	USD	1 584 507	0.25	76 681	OWENS CORNING	USD	13 321 023	2.07	
5 821	ALPHABET INCORPORATED	USD	1 060 295	0.17	132 520	PACCAR INC	USD	13 641 609	2.12	
66 704	AMERISOURCE BERGEN CORPORATION	USD	15 028 411	2.34	26 896	PAYCHEX INC	USD	3 188 790	0.50	
18 901	AMGEN INCORPORATED	USD	5 905 617	0.92	71 630	PEPSICO INCORPORATED	USD	11 813 936	1.84	
21 782	APPLE INCORPORATED	USD	4 587 725	0.71	33 458	PROCTER & GAMBLE	USD	5 517 893	0.86	
19 329	APPLIED MATERIALS INCORPORATED	USD	4 561 451	0.71	61 187	PROGRESSIVE CORP	USD	12 709 152	1.98	
44 283	ASSURANT INC	USD	7 362 049	1.15	13 845	PULTEGROUP INC	USD	1 524 335	0.24	
5 532	AUTOMATIC DATA PROCESSING	USD	1 320 433	0.21	2 240	REGENERON PHARMACEUTICALS	USD	2 354 307	0.37	
398	AUTOZONE INCORPORATED	USD	1 179 712	0.18	66 104	REPUBLIC SERVICES INC	USD	12 846 651	2.00	
246 294	BANK OF NEW YORK MELLON CORP	USD	14 750 548	2.30	343 521	ROYALTY PHARMA PLC - A	USD	9 058 649	1.41	
177 830	BRISTOL-MYERS SQUIBB CO	USD	7 385 280	1.15	50 314	SMITH (A.O.) CORP	USD	4 114 679	0.64	
21 600	BUILDERS FIRSTSOURCE INC	USD	2 989 656	0.47	614	SNAP - ON INC	USD	160 493	0.02	
97 639	CARDINAL HEALTH INCORPORATED	USD	9 599 866	1.49	80 844	SYNCHRONY FINANCIAL	USD	3 815 028	0.59	
58 392	CBOE GLOBAL MARKETS INC	USD	9 930 144	1.55	38 434	The CIGNA CORP	USD	12 705 127	1.98	
144 751	CENTENE CORPORATION	USD	9 596 991	1.49	42 236	THE HERSHEY COMPANY	USD	7 764 244	1.21	
1 420	CINCINNATI FINANCIAL CORP	USD	167 702	0.03	2 875	TRAVELERS COS INC/THE	USD	584 603	0.09	
18 498	CINTAS CORPORATION	USD	12 953 409	2.02	12 632	UNITED THERAPEUTICS CORP	USD	4 023 924	0.63	
141 305	COLGATE-PALMOLIVE COMPANY	USD	13 712 237	2.13	152 126	VERIZON COMMUNICATIONS INC	USD	6 273 676	0.98	
66 864	COMCAST CORP - A	USD	2 618 394	0.41	3 865	VERTEX PHARMACEUTICALS INCORPORATED	USD	1 811 603	0.28	
37 764	CUMMINS INCORPORATED	USD	10 457 985	1.63	47 212	VISA INCORPORATED - A	USD	12 391 734	1.93	
24 209	DAVITA INC	USD	3 354 641	0.52	267 067	WALMART INCORPORATED	USD	18 083 107	2.82	
57 497	DELL TECHNOLOGIES - C	USD	7 929 411	1.23	42 200	WILLIAMS-SONOMA INC	USD	11 916 014	1.85	
9 054	DICKS SPORTING GOODS INC	USD	1 945 252	0.30	125 571	WR BERKLEY CORP	USD	9 867 369	1.54	
37 714	DOCUSIGN INC	USD	2 017 699	0.31	<i>Bermuda</i>					
8 081	ELECTRONIC ARTS INCORPORATED	USD	1 125 926	0.18	136 419	ARCH CAPITAL GROUP LTD	USD	26 841 443	4.18	
28 269	ELEVANCE HEALTH	USD	15 317 840	2.38	34 324	EVEREST RE GROUP LTD	USD	13 078 130	2.04	
111 005	GENERAL MILLS INC	USD	7 022 176	1.09	<i>Switzerland</i>					
82 413	GILEAD SCIENCES	USD	5 654 356	0.88	59 840	CHUBB LTD	USD	15 263 987	2.38	
134 803	HARTFORD FINANCIAL SERVICES GRP	USD	13 553 094	2.11	<b>Total securities portfolio</b>					
2 261	HCA HEALTHCARE INC	USD	726 414	0.11					<b>634 772 417</b>	<b>98.82</b>
61 011	HOLOGIC INC	USD	4 530 067	0.71						
81 398	INTERNATIONAL BUSINESS MACHINES CORP	USD	14 077 784	2.19						
58 999	JABIL INC	USD	6 418 501	1.00						
84 225	JOHNSON & JOHNSON	USD	12 310 326	1.92						
93 248	JP MORGAN CHASE AND CO	USD	18 860 339	2.94						
85 291	KELLOGG CO	USD	4 919 585	0.77						
97 919	KIMBERLY-CLARK CORP	USD	13 532 406	2.11						
300 380	KROGER CORPORATION	USD	14 997 973	2.33						
1 093	LAM RESEARCH CORPORATION	USD	1 163 881	0.18						
2 178	LENNAR CORP - A	USD	326 417	0.05						
4 603	LENNOX INTERNATIONAL INC	USD	2 462 513	0.38						
38 214	MARSH & MCLENNAN COS	USD	8 052 454	1.25						
98 572	MASCO CORPORATION	USD	6 571 795	1.02						
5 147	MASTERCARD INC - A	USD	2 270 651	0.35						
21 664	MCKESSON CORPORATION	USD	12 652 643	1.97						
125 067	MERCK COMPANY INCORPORATED	USD	15 483 295	2.41						
29 324	MICROSOFT CORPORATION	USD	13 106 362	2.04						
26 229	MOLINA HEALTHCARE INC	USD	7 797 882	1.21						
128 627	MOLSON COORS BREWING CO - B	USD	6 538 110	1.02						
22 172	MOTOROLA SOLUTIONS INCORPORATED	USD	8 559 501	1.33						
84 351	NETAPP INC	USD	10 864 409	1.69						

# BNP PARIBAS FUNDS Target Risk Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			323 089 999	98.50
<i>Luxembourg</i>			<i>226 124 768</i>	<i>68.94</i>
2 593 765.00	BNP PARIBAS EASY € CORP BOND SRI PAB - UCITS ETF CAP	EUR	25 642 998	7.82
4 614 688.00	BNP PARIBAS EASY € EUR HIGH YIELD SRI FOSSIL FREE - UCITS ETF CAP	EUR	46 879 692	14.29
1 359 285.00	BNP PARIBAS EASY ENERGY & METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	15 012 351	4.58
2 239 117.00	BNP PARIBAS EASY FTSE EPRA NAREIT DEVELOPED EUROPE EX UK GREEN CTB - UCITS ETF CAP	EUR	14 881 395	4.54
173.84	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE - TRACK IH EUR CAP	EUR	19 317 760	5.89
891 722.00	BNP PARIBAS EASY MSCI EMERGING ESG FILTERED MIN TE - UCITS ETF EUR CAP	EUR	9 832 751	3.00
3 053 498.00	BNP PARIBAS EASY MSCI EUROPE ESG FILTERED MIN TE - UCITS ETF CAP	EUR	47 773 809	14.55
971 226.00	BNP PARIBAS EASY MSCI JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	14 165 720	4.32
0.39	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M - X CAP	EUR	43	0.00
2 493.00	ELEVA ABSOLUTE RETURN EUROPE- I CAP	EUR	3 442 409	1.05
282.00	EXANE FUNDS 2 EXANE PLEIADE FUND- S CAP	EUR	3 430 592	1.05
30 791.00	THEAM QUANT CROSS ASSET HIGH FOCUS - J CAP	EUR	3 376 849	1.03
1 109 365.00	UBS FDSOL BBG BARCLAYS TIPS 10+ U ETF - A EUR HGD CAP	EUR	10 919 480	3.33
816 963.00	UBS FUND SOLUTIONS - BLOOMBERG MSCI US LIQUID CORP SUST - UCITS ETF A DIS	EUR	11 448 919	3.49
<i>Ireland</i>			<i>94 207 311</i>	<i>28.72</i>
2 332 443.00	BNP PARIBAS EASY S&P 500 ESG - UCITS ETF EUR CAP	EUR	33 183 200	10.12
664 236.00	ISHARES EUR HY CORP ESG EURA	EUR	3 478 538	1.06
4 779 325.00	ISHARES USD HY CORP ESG USDA	EUR	25 358 143	7.73
72 665.00	SOURCE PHYSICAL GOLD P - ETC CAP	USD	15 225 919	4.64
332 318.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND - ETF DIST	EUR	16 961 511	5.17
<i>France</i>			<i>2 757 920</i>	<i>0.84</i>
114.77	BNP PARIBAS MOIS ISR - I CAP	EUR	2 757 847	0.84
0	BNP PARIBAS MONEY 3M - I CAP	EUR	73	0.00
<b>Total securities portfolio</b>			<b>323 089 999</b>	<b>98.50</b>

# BNP PARIBAS FUNDS Turkey Equity

## Securities portfolio at 30/06/2024

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				
<b>Shares</b>			<b>77 836 147</b>	<b>96.37</b>
<i>Turkey</i>				
1 875 000	AKBANK T.A.S.	TRY	3 417 994	4.23
6 400 000	AKSIGORTA	TRY	1 462 670	1.81
1	ANADOLU EFES BIRACILIK VE	TRY	4	0.00
850 000	ASELSAN ELEKTRONIK SANAYI	TRY	1 417 645	1.76
425 000	BIM BIRLESIK MAGAZALAR AS	TRY	6 592 287	8.15
1	BIOTREND CEVRE VE ENERJİ YAT	TRY	1	0.00
5 500 000	EMLAK KONUT GAYRİMENKUL YATI	TRY	1 519 962	1.88
1	EREGLİ DEMİR VE ÇELİK FABRİK	TRY	2	0.00
1 850 000	GALATA WIND ENERJİ AS	TRY	1 653 302	2.05
2 400 000	HACI ÖMER SABANCI HOLDING	TRY	6 591 576	8.16
1	HEKTAS TİCARET T.A.S	TRY	0	0.00
2 900 000	İS YATIRIM MENKUL DEĞERLER A	TRY	3 228 848	4.00
2 150 000	KARDEMİR KARABUK DEMİR - D	TRY	1 927 524	2.39
2	KAREL ELEKTRONİK SANAYİ VE	TRY	1	0.00
1 000 000	KOC HOLDING AS	TRY	6 454 963	7.99
1	KOZA ALTIN İŞLETMELERİ AS	TRY	0	0.00
900 000	MAVİ GİYİM SANAYİ VE TİC.A - B	TRY	3 253 097	4.03
150 000	MİGROS TİCARET A.S	TRY	2 262 653	2.80
280 000	MLP SAĞLIK HİZMETLERİ AS	TRY	2 789 182	3.45
83 000	OTOKAR OTOBUS KAROSERİ SAN	TRY	1 556 734	1.93
315 000	TAV HAVALIMANLARI HOLDING AS	TRY	2 326 477	2.88
1 600 000	TORUNLAR GAYRİMENKUL YATIRIM	TRY	2 443 096	3.02
320 000	TUPRAS-TURKİYE PETROL RAFİNE	TRY	1 507 297	1.87
350 000	TURK HAVA YOLLARI AO	TRY	3 075 567	3.81
1	TURK SİSE VE CAM FABRİKALARI	TRY	1	0.00
2 500 000	TURK TELEKOMÜNİKASYON AS	TRY	3 436 671	4.26
2 600 000	TURKCELL İLETİŞİM HİZMET AS	TRY	7 444 269	9.21
825 000	TURKİYE GARANTİ BANKASI	TRY	2 639 192	3.27
7 500 000	TURKİYE İS BANKASI - C	TRY	3 383 306	4.19
655 000	ULKER BİSKUVİ SANAYİ	TRY	3 171 001	3.93
4 450 000	YAPI VE KREDİ BANKASI	TRY	4 280 825	5.30
<b>Total securities portfolio</b>			<b>77 836 147</b>	<b>96.37</b>



# BNP PARIBAS FUNDS US Growth

## Securities portfolio at 30/06/2024

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				
	<b>Shares</b>		<b>1 631 613 485</b>	<b>99.70</b>
<i>United States of America</i>				
			<i>1 468 347 762</i>	<i>89.73</i>
247 864	ADVANCED MICRO DEVICES	USD	40 206 019	2.46
468 945	ALPHABET INCORPORATED	USD	85 418 332	5.22
708 472	AMAZON.COM INCORPORATED	USD	136 912 214	8.37
580 209	APPLE INCORPORATED	USD	122 203 620	7.47
73 415	ARISTA NETWORKS INCORPORATED	USD	25 730 489	1.57
4 648	BOOKING HOLDINGS INCORPORATED	USD	18 413 052	1.13
286 305	BOSTON SCIENTIFIC CORPORATION	USD	22 048 348	1.35
59 531	CHARLES RIVER LABORATORIES	USD	12 297 914	0.75
434 394	CIENA CORP	USD	20 929 103	1.28
233 565	COPART INCORPORATED	USD	12 649 880	0.77
69 156	CUMMINS INCORPORATED	USD	19 151 371	1.17
120 130	ELF BEAUTY INC	USD	25 313 794	1.55
26 853	ELI LILLY & CO	USD	24 312 169	1.49
173 919	ENTEGRIS INCORPORATED	USD	23 548 633	1.44
116 990	FIRST SOLAR INC	USD	26 376 565	1.61
51 376	GARTNER INCORPORATED	USD	23 070 907	1.41
226 499	HEXCEL CORP	USD	14 144 863	0.86
88 520	HOME DEPOT INCORPORATED	USD	30 472 125	1.86
86 409	INTERCONTINENTAL EXCHANGE INC	USD	11 828 528	0.72
63 757	INTUIT INC	USD	41 901 738	2.56
78 543	INTUITIVE SURGICAL INCORPORATED	USD	34 939 854	2.14
152 838	META PLATFORMS INCORPORATED - A	USD	77 063 976	4.71
340 512	MICROSOFT CORPORATION	USD	152 191 839	9.29
122 678	MONGODB INC	USD	30 664 593	1.87
156 441	NEUROCRINE BIOSCIENCES INC	USD	21 537 232	1.32
273 527	NIKE INCORPORATED - B	USD	20 615 730	1.26
1 193 102	NVIDIA CORPORATION	USD	147 395 821	9.01
85 383	PALO ALTO NETWORKS INC	USD	28 945 691	1.77
307 123	PURE STORAGE INC - A	USD	19 720 368	1.21
32 138	REGENERON PHARMACEUTICALS	USD	33 778 002	2.06
60 760	REPLIGEN CORP	USD	7 659 406	0.47
72 583	ROCKWELL AUTOMATION INC	USD	19 980 648	1.22
542 787	SPRINGWORKS THERAPEUTICS INC	USD	20 446 786	1.25
96 031	TESLA INCORPORATED	USD	19 002 614	1.16
49 765	TRANE TECHNOLOGIES PLC	USD	16 369 201	1.00
98 198	UNION PACIFIC CORPORATION	USD	22 218 279	1.36
159 292	VISA INCORPORATED - A	USD	41 809 371	2.55
447 672	YETI HOLDINGS INC	USD	17 078 687	1.04
<i>Canada</i>				
			<i>44 190 482</i>	<i>2.70</i>
51 000	LULULEMON ATHLETICA INCORPORATED	USD	15 233 700	0.93
438 407	SHOPIFY INC - A	USD	28 956 782	1.77
<i>Taiwan</i>				
			<i>34 247 349</i>	<i>2.09</i>
197 039	TAIWAN SEMICONDUCTOR - SP ADR	USD	34 247 349	2.09
<i>United Kingdom</i>				
			<i>33 326 306</i>	<i>2.04</i>
120 563	ASTRAZENECA PLC	GBP	18 830 698	1.15
189 213	NVENT ELECTRIC PLC	USD	14 495 608	0.89
<i>The Netherlands</i>				
			<i>28 045 302</i>	<i>1.71</i>
27 422	ASML HOLDING NV - NY REG	USD	28 045 302	1.71
<i>Israel</i>				
			<i>23 456 284</i>	<i>1.43</i>
97 426	MONDAY.COM LIMITED	USD	23 456 284	1.43
<b>Total securities portfolio</b>			<b>1 631 613 485</b>	<b>99.70</b>

# BNP PARIBAS FUNDS US High Yield Bond

## Securities portfolio at 30/06/2024

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									
<b>Bonds</b>			<b>38 191 284</b>	<b>87.20</b>					
<i>United States of America</i>									
225 000	ADAMS HOMES INC 9.250% 23-15/10/2028	USD	229 970	0.53	300 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	278 645	0.64
222 000	ADVANCED DRAINAGE 6.375% 22-15/06/2030	USD	222 430	0.51	500 000	JANE STREET GRP 7.125% 24-30/04/2031	USD	511 875	1.17
78 000	AFFINITY GAMING 6.875% 20-15/12/2027	USD	68 656	0.16	325 000	JEFFERSON CAPITA 9.500% 24-15/02/2029	USD	334 506	0.76
300 000	ALBERTSONS COS 3.500% 20-15/03/2029	USD	269 744	0.62	400 000	JELD-WEN INC 4.875% 17-15/12/2027	USD	377 723	0.86
133 333	AMERICAN AIRLINE 5.500% 21-20/04/2026	USD	132 196	0.30	525 000	KNIFE RIVER HOLDING 7.750% 23-01/05/2031	USD	548 625	1.25
350 000	AMERICAN AIRLINE 7.250% 23-15/02/2028	USD	349 643	0.80	100 000	L BRANDS INC 6.694% 18-15/01/2027	USD	101 088	0.23
500 000	AMERICAN AIRLINE 8.500% 23-15/05/2029	USD	519 320	1.19	100 000	LIFE TIME INC 5.750% 21-15/01/2026	USD	99 595	0.23
425 000	AMERIGAS PARTNERS 5.875% 16-20/08/2026	USD	411 795	0.94	375 000	LIFEPPOINT HEALTH 9.875% 23-15/08/2030	USD	399 664	0.91
175 000	ANTERO MIDSTREAM 5.750% 19-01/03/2027	USD	173 728	0.40	175 000	LSB INDUSTRIES 6.250% 21-15/10/2028	USD	168 784	0.39
150 000	ANTERO MIDSTREAM 5.750% 19-15/01/2028	USD	147 383	0.34	350 000	LSF9 ATL/VIC FIN 7.750% 21-15/02/2026	USD	348 128	0.79
75 000	ARCHES BUYER INC 4.250% 20-01/06/2028	USD	66 938	0.15	50 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	48 438	0.11
225 000	ARDAGH METAL PAC 6.000% 22-15/06/2027	USD	221 008	0.50	175 000	MACYS RETAIL HOLDING 4.500% 14-15/12/2034	USD	151 375	0.35
400 000	ARES CAPITAL COR 7.000% 23-15/01/2027	USD	406 560	0.93	300 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	300 099	0.69
135 000	ATKORE INC 4.250% 21-01/06/2031	USD	118 959	0.27	75 000	MATCH GROUP INC 4.625% 20-01/06/2028	USD	70 342	0.16
300 000	AVIS BUDGET CAR 4.750% 21-01/04/2028	USD	275 370	0.63	200 000	MAUSER PACKAGING 9.250% 23-15/04/2027	USD	200 282	0.46
175 000	AVIS BUDGET CAR 5.750% 20-15/07/2027	USD	167 482	0.38	150 000	MEDLINE BOR/CO-I 6.250% 24-01/04/2029	USD	151 680	0.35
225 000	AVIS BUDGET CAR 8.000% 23-15/02/2031	USD	222 410	0.51	325 000	MIDAS OPCO HLDGS 5.625% 21-15/08/2029	USD	300 219	0.69
275 000	BRUNDAGE-BONE CO 6.000% 21-01/02/2026	USD	271 838	0.62	150 000	MOSS CREEK RES 10.500% 19-15/05/2027	USD	153 552	0.35
101 000	BUCKEYE PARTNERS 4.125% 20-01/03/2025	USD	99 613	0.23	350 000	MOSS CREEK RES 7.500% 18-15/01/2026	USD	350 367	0.80
75 000	CAESARS ENT 7.000% 23-15/02/2030	USD	76 627	0.17	150 000	MOZART DEBT ME 3.875% 21-01/04/2029	USD	138 000	0.32
225 000	CALUMET SPECIAL 8.125% 22-15/01/2027	USD	211 219	0.48	175 000	MOZART DEBT ME 5.250% 21-01/10/2029	USD	166 849	0.38
325 000	CALUMET SPECIAL 9.750% 23-15/07/2028	USD	306 833	0.70	300 000	MUELLER WATER 4.000% 21-15/06/2029	USD	274 856	0.63
100 000	CAMELOT RETURN 8.750% 22-01/08/2028	USD	98 095	0.22	200 000	NEON HOLDINGS 10.125% 19-01/04/2026	USD	191 000	0.44
550 000	CCO HOLDINGS LLC 5.000% 17-01/02/2028	USD	514 113	1.17	200 000	NEPTUNE BIDCO US 9.290% 22-15/04/2029	USD	191 518	0.44
200 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	181 940	0.42	225 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	212 369	0.48
100 000	CHS/COMMUNITY 5.625% 20-15/03/2027	USD	93 124	0.21	350 000	NEW FORTRESS 6.500% 21-30/09/2026	USD	322 175	0.74
600 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	593 999	1.36	425 000	NEWELL BRANDS 14.875% 20-01/06/2025	USD	418 901	0.96
75 000	COMPASS MIN INTERNATIONAL 6.750% 19-01/12/2027	USD	71 731	0.16	125 000	NEWELL RUBBERMAI 4.000% 14-01/12/2024	USD	123 989	0.28
550 000	CVR ENERGY INC 8.500% 23-15/01/2029	USD	553 014	1.26	375 000	NEXTERA ENERGY PTR 4.500% 17-15/09/2027	USD	354 289	0.81
400 000	CVR PARTNERS LP 6.125% 21-15/06/2028	USD	384 337	0.88	350 000	NMG HLD/NEIMAN 7.125% 21-01/04/2026	USD	345 986	0.79
75 000	DANA INC 4.250% 21-01/09/2030	USD	65 438	0.15	100 000	NOVELIS CORP 3.250% 21-15/11/2026	USD	94 088	0.21
150 000	ESAB CORP 6.250% 24-15/04/2029	USD	150 889	0.34	125 000	OCEANEERING INTERNATIONAL 6.000% 18-01/02/2028	USD	123 441	0.28
100 000	FERRELLGAS ESCRO 5.375% 21-01/04/2026	USD	97 734	0.22	50 000	ORGANON FIN 1 4.125% 21-30/04/2028	USD	46 429	0.11
155 000	FERRELLGAS ESCRO 5.875% 21-01/04/2029	USD	142 600	0.33	375 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	361 086	0.82
150 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	174 543	0.40	490 000	PBF HOLDING CO 7.875% 23-15/09/2030	USD	501 932	1.15
225 000	FRONTIER COMM 6.750% 20-01/05/2029	USD	206 438	0.47	450 000	PETSMART INC/PE 7.750% 21-15/02/2029	USD	438 302	1.00
325 000	GRAY TELEVISION 10.500% 24-15/07/2029	USD	326 697	0.75	300 000	PICARD MIDCO 6.500% 22-31/03/2029	USD	287 625	0.66
225 000	HILCORP ENERGY 1 6.250% 18-01/11/2028	USD	222 289	0.51	100 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	97 500	0.22
375 000	HOSPITALITY PROP 4.750% 19-01/10/2026	USD	351 135	0.80	100 000	SERVICE PROP 8.375% 24-15/06/2029	USD	98 250	0.22
100 000	HOSPITALITY PROP 5.250% 16-15/02/2026	USD	96 869	0.22	125 000	SERVICE PROP 8.625% 23-15/11/2031	USD	130 313	0.30
275 000	ICAHN ENTER/FIN 6.250% 19-15/05/2026	USD	272 774	0.62	225 000	SIRIUS XM RADIO 4.000% 21-15/07/2028	USD	203 155	0.46
					400 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	382 375	0.87
					165 000	SITIO ROY / FIN 7.875% 23-01/11/2028	USD	170 499	0.39
					525 000	SMYRNA READY MIX 8.875% 23-15/11/2031	USD	556 762	1.27
					125 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	116 715	0.27
					275 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	249 134	0.57
					100 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	90 641	0.21

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS US High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	247 500	0.57					
125 000	TAYLOR MORRISON 5.875% 19-15/06/2027	USD	124 442	0.28					
25 000	TEGNA INC 4.625% 20-15/03/2028	USD	22 594	0.05					
575 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	549 286	1.25					
725 000	TITAN INTL INC 7.000% 21-30/04/2028	USD	697 406	1.58					
350 000	TRAVEL LEISURE CO 6.625% 20-31/07/2026	USD	353 063	0.81					
375 000	TRINITY IND 7.750% 23-15/07/2028	USD	387 912	0.89					
175 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	169 184	0.39					
100 000	US FOODS INC 6.875% 23-15/09/2028	USD	102 315	0.23					
375 000	VENTURE GLOBAL L 9.500% 23-01/02/2029	USD	410 985	0.94					
475 000	VENTURE GLOBAL L 9.875% 23-01/02/2032	USD	516 563	1.18					
375 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	317 867	0.73					
175 000	VICTORIAS SECRET 4.625% 21-15/07/2029	USD	145 836	0.33					
75 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	71 460	0.16					
250 000	W & T OFFSHORE 11.750% 23-01/02/2026	USD	256 828	0.59					
125 000	WILLIAMS SCOTSM 4.625% 20-15/08/2028	USD	118 046	0.27					
100 000	WILLIAMS SCOTSM 6.625% 24-15/06/2029	USD	100 760	0.23					
125 000	WILLIAMS SCOTSM 7.375% 23-01/10/2031	USD	128 633	0.29					
	<b>United Kingdom</b>		<b>2 336 580</b>	<b>5.33</b>					
400 000	ALLWYN ENTERTAIN 7.875% 23-30/04/2029	USD	410 625	0.94					
300 000	GLOBAL AUTO/AAG 8.375% 24-15/01/2029	USD	291 753	0.67					
275 000	INTERNATIONAL GAME TECH 5.250% 20-15/01/2029	USD	266 507	0.61					
725 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	728 295	1.65					
700 000	VIRGIN MEDIA SEC 5.500% 19-15/05/2029	USD	639 400	1.46					
	<b>Canada</b>		<b>1 974 363</b>	<b>4.51</b>					
200 000	1011778 BC ULC / 4.000% 20-15/10/2030	USD	175 468	0.40					
125 000	1011778 BC ULC / 4.375% 19-15/01/2028	USD	117 977	0.27					
43 000	BOMBARDIER INC 7.875% 19-15/04/2027	USD	43 126	0.10					
650 000	CASCADES INC/USA 5.125% 19-15/01/2026	USD	640 031	1.46					
225 000	MERCER INTERNATIONAL INC 5.125% 21-01/02/2029	USD	198 135	0.45					
450 000	MERCER INTERNATIONAL INC 5.500% 18-15/01/2026	USD	436 743	1.00					
375 000	METHANEX CORP 5.125% 20-15/10/2027	USD	362 883	0.83					
	<b>France</b>		<b>1 706 979</b>	<b>3.90</b>					
300 000	BANIJAY ENTERTAINMENT 8.125% 23-01/05/2029	USD	306 264	0.70					
400 000	CGG SA 8.750% 21-01/04/2027	USD	381 433	0.87					
300 000	ILIAD HOLDING 6.500% 21-15/10/2026	USD	298 781	0.68					
650 000	ILIAD HOLDING 8.500% 24-15/04/2031	USD	655 619	1.50					
75 000	SPCM SA 3.375% 21-15/03/2030	USD	64 882	0.15					
	<b>Ireland</b>		<b>1 408 879</b>	<b>3.21</b>					
400 000	JAMES HARDIE INDUSTRIES 5.000% 17-15/01/2028	USD	385 265	0.88					
375 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	347 813	0.79					
450 000	LCPR SR SECURED 6.750% 19-15/10/2027	USD	420 750	0.96					
250 000	SMURFIT CAP FDG 7.500% 95-20/11/2025	USD	255 051	0.58					
	<b>The Netherlands</b>		<b>1 161 490</b>	<b>2.65</b>					
450 000	TEVA PHARMACEUTICAL 7.875% 23-15/09/2029	USD	483 609	1.10					
325 000	TRIVIUM PACK FIN 8.500% 19-15/08/2027	USD	322 563	0.74					
400 000	ZIGGO BV 4.875% 19-15/01/2030	USD	355 318	0.81					
						<b>Macao</b>		<b>1 148 880</b>	<b>2.62</b>
					100 000	WYNN MACAU LTD 5.500% 17-01/10/2027	USD	95 250	0.22
					1 075 000	WYNN MACAU LTD 5.500% 20-15/01/2026	USD	1 053 630	2.40
						<b>Bermuda</b>		<b>839 006</b>	<b>1.91</b>
					775 000	CARNIVAL HOLDING BM 10.375% 22-01/05/2028	USD	839 006	1.91
						<b>Australia</b>		<b>828 429</b>	<b>1.89</b>
					175 000	INFRABUILD AUSTR 14.500% 23-15/11/2028	USD	180 486	0.41
					300 000	MINERAL RESOURCE 8.000% 22-01/11/2027	USD	306 790	0.70
					325 000	MINERAL RESOURCE 9.250% 23-01/10/2028	USD	341 153	0.78
						<b>Cayman Islands</b>		<b>484 484</b>	<b>1.11</b>
					450 000	SEAGATE HDD CAYM 8.500% 23-15/07/2031	USD	484 484	1.11
						<b>Austria</b>		<b>258 367</b>	<b>0.59</b>
					248 000	AMS-OSRAM AG 12.250% 23-30/03/2029	USD	258 367	0.59
						<b>Spain</b>		<b>172 500</b>	<b>0.39</b>
					200 000	GRIFOLS ESCROW 4.750% 21-15/10/2028	USD	172 500	0.39
						<b>Floating rate bonds</b>		<b>293 036</b>	<b>0.67</b>
						<b>Macao</b>		<b>293 036</b>	<b>0.67</b>
					300 000	SANDS CHINA LTD 19-08/08/2028 FRN	USD	293 036	0.67
						<b>Shares/Units in investment funds</b>		<b>3 907 611</b>	<b>8.91</b>
						<b>Luxembourg</b>		<b>3 907 611</b>	<b>8.91</b>
					22 287.14	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	3 907 611	8.91
						<b>Total securities portfolio</b>		<b>42 391 931</b>	<b>96.78</b>

# BNP PARIBAS FUNDS US Mid Cap

## Securities portfolio at 30/06/2024

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									
<b>Shares</b>									
<i>United States of America</i>									
42 292	AES CORPORATION	USD	743 070	1.06	9 015	THE COOPER COMPANIES	USD	787 010	1.12
6 263	ALBEMARLE CORP	USD	598 242	0.85	5 574	THE HERSHEY COMPANY	USD	1 024 668	1.46
6 642	ARTHUR J GALLAGHER & CO	USD	1 722 336	2.46	2 336	TRANE TECHNOLOGIES PLC	USD	768 380	1.10
42 348	BAKER HUGHES CO	USD	1 489 379	2.12	1 841	ULTA BEAUTY INC	USD	710 387	1.01
15 688	BALL CORPORATION	USD	941 594	1.34	8 978	ULTRAGENYX PHARMACEUTICAL IN	USD	368 996	0.53
13 583	BLOCK INC - A	USD	875 968	1.25	26 067	US FOODS HOLDING CORP	USD	1 381 030	1.97
9 161	BOK FINANCIAL CORPORATION	USD	839 514	1.20	5 128	WATTS WATER TECHNOLOGIES - A	USD	940 321	1.34
13 326	CBRE GROUP INCORPORATED - A	USD	1 187 480	1.69	16 646	WAYFAIR INC - A	USD	877 744	1.25
14 995	CENTENE CORPORATION	USD	994 169	1.42	15 834	XCEL ENERGY INC	USD	845 694	1.21
3 129	CHARLES RIVER LABORATORIES	USD	646 389	0.92	17 454	YETI HOLDINGS INC	USD	665 870	0.95
4 652	CHART INDUSTRIES INC	USD	671 470	0.96	<i>Israel</i>				
26 136	CIENA CORP	USD	1 259 232	1.80	3 828	CYBERARK SOFTWARE LIMITED	USD	1 046 652	1.49
17 940	COPART INCORPORATED	USD	971 630	1.39	27 761	JFROG LTD	USD	1 042 426	1.49
14 417	COSTAR GROUP INC	USD	1 068 876	1.52	3 870	MONDAY.COM LIMITED	USD	931 741	1.33
5 737	CUMMINS INCORPORATED	USD	1 588 746	2.27	<i>Bermuda</i>				
7 469	CYTOKINETICS INC	USD	404 670	0.58	17 723	AXIS CAPITAL HOLDINGS LTD	USD	1 252 130	1.79
7 452	DARDEN RESTAURANTS INC	USD	1 127 637	1.61	173 875	KOSMOS ENERGY LTD	USD	963 268	1.37
5 183	DICKS SPORTING GOODS INC	USD	1 113 568	1.59	<i>United Kingdom</i>				
7 333	DIGITAL REALTY TRUST INC	USD	1 114 983	1.59	11 183	APTIV PLC	USD	787 507	1.12
11 840	EASTMAN CHEMICAL CO	USD	1 159 965	1.65	13 100	NVENT ELECTRIC PLC	USD	1 003 591	1.43
4 430	ELF BEAUTY INC	USD	933 490	1.33	<i>Ireland</i>				
9 410	ENTEGRIS INCORPORATED	USD	1 274 114	1.82	8 049	JAZZ PHARMACEUTICALS PLC	USD	859 070	1.23
24 572	ESSENTIAL UTILITIES INC	USD	917 273	1.31	<i>Canada</i>				
5 189	FIRST SOLAR INC	USD	1 169 912	1.67	2 361	LULULEMON ATHLETICA INCORPORATED	USD	705 231	1.01
17 101	FOX CORP - A	USD	587 761	0.84	<b>Total securities portfolio</b>				
3 420	GARTNER INCORPORATED	USD	1 535 784	2.19	<b>69 669 167 99.40</b>				
41 575	HEALTHCARE REALTY TRUST INC	USD	685 156	0.98					
5 483	HERC HOLDINGS INC	USD	730 829	1.04					
15 689	HEXCEL CORP	USD	979 778	1.40					
6 885	HILTON WORLDWIDE HOLDINGS INC	USD	1 502 306	2.14					
14 539	HOLOGIC INC	USD	1 079 521	1.54					
81 845	HUNTINGTON BANCSHARES INC	USD	1 078 717	1.54					
9 488	IDACORP INC	USD	883 807	1.26					
10 638	INTERCONTINENTAL EXCHANGE INC	USD	1 456 236	2.08					
15 347	IONIS PHARMACEUTICALS INC	USD	731 438	1.04					
2 458	MONGODB INC	USD	614 402	0.88					
6 361	NEUROCRINE BIOSCIENCES INC	USD	875 719	1.25					
4 214	NUCOR CORP	USD	666 149	0.95					
23 763	PACIFIC PREMIER BANCORP INC	USD	545 836	0.78					
4 406	PAYCOM SOFTWARE INC	USD	630 234	0.90					
9 855	PLEXUS CORP	USD	1 016 839	1.45					
8 716	POWER INTEGRATIONS INC	USD	611 776	0.87					
18 326	PURE STORAGE INC - A	USD	1 176 712	1.68					
37 239	RADIAN GROUP INC	USD	1 158 133	1.65					
5 387	REPLIGEN CORP	USD	679 085	0.97					
6 116	REPUBLIC SERVICES INC	USD	1 188 583	1.70					
15 125	REXFORD INDUSTRIAL REALTY IN	USD	674 424	0.96					
4 888	ROCKWELL AUTOMATION INC	USD	1 345 569	1.92					
5 791	ROYAL GOLD INC	USD	724 802	1.03					
1 769	SAIA INC	USD	839 019	1.20					
9 407	SIMON PROPERTY GROUP INC	USD	1 427 983	2.04					
20 940	SPRINGWORKS THERAPEUTICS INC	USD	788 810	1.13					
2 618	SPS COMMERCE INC	USD	492 603	0.70					
10 283	T ROWE PRICE GROUP INC	USD	1 185 733	1.69					

# BNP PARIBAS FUNDS US Small Cap

## Securities portfolio at 30/06/2024

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										
<b>Shares</b>			<b>879 987 054</b>	<b>99.07</b>						
<i>United States of America</i>										
304 880	AGIOS PHARMACEUTICALS INC	USD	13 146 426	1.48	159 569	SENSIENT TECHNOLOGIES CORP	USD	11 838 424	1.33	
209 657	ALCOA CORP	USD	8 340 155	0.94	99 738	SOUTHSTATE CORP	USD	7 621 978	0.86	
706 616	ALPHATEC HOLDINGS INC	USD	7 384 137	0.83	350 055	SPRINGWORKS THERAPEUTICS INC	USD	13 186 572	1.48	
122 170	AMERICAN STATES WATER CO	USD	8 865 877	1.00	190 242	SPROUTS FARMERS MARKET INC	USD	15 915 646	1.79	
305 277	ARCUS BIOSCIENCES INC	USD	4 649 369	0.52	60 020	SPS COMMERCE INC	USD	11 293 363	1.27	
107 184	ARMSTRONG WORLD INDUSTRIES	USD	12 137 516	1.37	925 116	TALOS ENERGY INC	USD	11 240 159	1.27	
336 317	ARTISAN PARTNERS ASSET MA -A	USD	13 879 803	1.56	217 544	ULTRAGENYX PHARMACEUTICAL IN	USD	8 941 058	1.01	
146 534	ATRICURE INC	USD	3 336 579	0.38	340 938	UNITED BANKSHARES INC	USD	11 060 029	1.25	
129 385	AXCELIS TECHNOLOGIES INC	USD	18 397 254	2.06	362 007	UNITED COMMUNITY BANKS/GA	USD	9 216 698	1.04	
185 105	AZEK CO INC/THE	USD	7 798 474	0.88	326 323	VERICEL CORP	USD	14 971 699	1.69	
302 152	BJS RESTAURANTS INC	USD	10 484 674	1.18	108 362	VISTEON CORP	USD	11 562 225	1.30	
88 376	BOK FINANCIAL CORPORATION	USD	8 098 777	0.91	55 717	WATTS WATER TECHNOLOGIES - A	USD	10 216 826	1.15	
176 351	CASELLA WASTE SYSTEMS INC-A	USD	17 497 546	1.97	227 716	WAYFAIR INC - A	USD	12 007 465	1.35	
93 619	CHART INDUSTRIES INC	USD	13 512 966	1.52	97 341	WINTRUST FINANCIAL CORP	USD	9 593 929	1.08	
320 753	CIENA CORP	USD	15 453 880	1.74	56 944	WOODWARD INC	USD	9 929 895	1.12	
333 026	COLUMBIA BANKING SYSTEM INC	USD	6 623 887	0.75	332 684	YETI HOLDINGS INC	USD	12 691 895	1.43	
181 510	COMMERCIAL METALS CO	USD	9 981 235	1.12	764 547	ZYMEWORKS INC	USD	6 506 295	0.73	
75 859	CONMED CORP	USD	5 258 546	0.59	<i>Israel</i>					
178 243	CRINETICS PHARMACEUTICALS IN	USD	7 983 504	0.90	55 668	CYBERARK SOFTWARE LIMITED	USD	15 220 745	1.71	
990 469	CUSHMAN & WAKEFIELD PLC	USD	10 300 878	1.16	394 629	JFROG LTD	USD	14 818 319	1.67	
138 541	CYTOKINETICS INC	USD	7 506 151	0.85	52 425	NOVA LTD	USD	12 295 235	1.38	
864 900	DIGITALBRIDGE GROUP INC	USD	11 849 130	1.33	<i>Bermuda</i>					
51 288	ELF BEAUTY INC	USD	10 807 407	1.22	203 253	AXIS CAPITAL HOLDINGS LTD	USD	14 359 824	1.62	
157 494	FIRST MERCHANTS CORP	USD	5 242 975	0.59	2 434 895	KOSMOS ENERGY LTD	USD	13 489 318	1.52	
276 557	FRONTDOOR INC	USD	9 344 861	1.05	<i>United Kingdom</i>					
129 867	GREENBRIER COMPANIES INC	USD	6 434 910	0.72	251 604	BICYCLE THERAPEUTICS PLC-ADR	USD	5 092 465	0.57	
135 885	HAMILTON LANE INC - A	USD	16 792 668	1.89	111 484	IMMUNOCORE HOLDINGS PLC-ADR	USD	3 778 193	0.43	
587 431	HEALTHCARE REALTY TRUST INC	USD	9 680 863	1.09	169 844	NVENT ELECTRIC PLC	USD	13 011 749	1.46	
785 594	HELIX ENERGY SOLUTIONS GROUP	USD	9 379 992	1.06	<i>Canada</i>					
78 780	HERC HOLDINGS INC	USD	10 500 586	1.18	65 677	KINAXIS INC	CAD	7 571 934	0.85	
213 110	HEXCEL CORP	USD	13 308 720	1.50	131 685	XENON PHARMACEUTICALS INC	USD	5 134 398	0.58	
132 990	IDACORP INC	USD	12 388 019	1.39	<i>The Netherlands</i>					
209 136	INDEPENDENT BANK CORP/MA	USD	10 607 378	1.19	336 886	EXPRO GROUP HOLDINGS NV	USD	7 721 427	0.87	
236 007	INSMED INC	USD	15 812 469	1.78	<i>Jersey Island</i>					
142 409	INTRA-CELLULAR THERAPIES INC	USD	9 753 592	1.10	1 920 612	ARCADIUM LITHIUM PLC	USD	6 453 256	0.73	
78 185	IRHYTHM TECHNOLOGIES INC	USD	8 415 833	0.95	<i>Denmark</i>					
83 672	ITT INC	USD	10 808 749	1.22	35 900	ASCENDIS PHARMA A/S - ADR	USD	4 896 042	0.55	
118 104	JACK IN THE BOX INC	USD	6 016 218	0.68	<b>Total securities portfolio</b>					
50 014	MERITAGE HOMES CORP	USD	8 094 766	0.91					<b>879 987 054</b>	<b>99.07</b>
446 063	MP MATERIALS CORP	USD	5 678 382	0.64						
88 241	MSA SAFETY INC	USD	16 561 953	1.86						
81 734	NEXSTAR MEDIA GROUP INC - A	USD	13 568 661	1.53						
332 603	OCEANEERING INTERNATIONAL INC	USD	7 869 387	0.89						
452 620	PACIFIC PREMIER BANCORP INC	USD	10 396 681	1.17						
43 849	PIPER SANDLER COS	USD	10 092 724	1.14						
83 229	PJT PARTNERS INC - A W/I	USD	8 981 241	1.01						
176 447	PLEXUS CORP	USD	18 205 802	2.04						
182 182	POWER INTEGRATIONS INC	USD	12 787 355	1.44						
149 749	PROCEPT BIOROBOTICS CORP	USD	9 148 166	1.03						
197 089	PTC THERAPEUTICS INC	USD	6 026 982	0.68						
414 631	PULMONX CORP	USD	2 628 761	0.30						
512 940	RADIAN GROUP INC	USD	15 952 434	1.80						
231 525	REXFORD INDUSTRIAL REALTY IN	USD	10 323 700	1.16						
1 311 412	RLJ LODGING TRUST	USD	12 628 898	1.42						
481 047	SCHNEIDER NATIONAL INC-CL B	USD	11 622 096	1.31						

# BNP PARIBAS FUNDS USD Money Market

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
<b>Money Market Instruments</b>				<b>640 225 764</b>	<b>89.55</b>					
<i>United Kingdom</i>				<i>156 886 233</i>	<i>21.96</i>					
6 000 000	BANK OF MONTREAL LONDON 0.000% 05/06/2025	USD	5 705 623	0.80	5 000 000	DANSKE BANK A/S 0.000% 06/06/2025	USD	4 754 022	0.66	
7 000 000	BANK OF MONTREAL LONDON 0.000% 07/04/2025	USD	6 712 123	0.94	5 000 000	DANSKE BANK A/S 0.000% 10/04/2025	USD	4 792 331	0.67	
7 000 000	BARCLAYS BANK PLC 0.000% 22/08/2024	USD	6 941 943	0.97	5 000 000	DANSKE BANK A/S 0.000% 18/06/2025	USD	4 746 078	0.66	
5 000 000	FIRST ABU DHABI PJSC/UK 0.000% 04/06/2025	USD	4 758 345	0.67	10 000 000	DANSKE BANK A/S 0.000% 30/08/2024	USD	9 905 058	1.39	
5 000 000	FIRST ABU DHABI PJSC/UK 0.000% 20/05/2025	USD	4 768 112	0.67	15 000 000	JYSKE BANK A/S 0.000% 05/02/2025	USD	14 510 494	2.03	
10 000 000	LLOYDS BANKING PLC 5.927% 02/10/2024 CD	USD	10 011 349	1.40	10 000 000	JYSKE BANK A/S 0.000% 21/01/2025	USD	9 694 879	1.36	
10 000 000	LLOYDS BANKING PLC 6.048% 11/07/2024 NEUCP	USD	10 002 114	1.40	<i>The Netherlands</i>					
10 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATION 0.000% 23/08/2024	USD	9 915 558	1.39	15 000 000	ING BANK NV 0.000% 26/07/2024	USD	14 936 562	2.09	
6 000 000	MIZUHO BANK LIMITED 0.000% 26/09/2024	USD	5 918 878	0.83	5 000 000	ING BANK NV 0.000% 26/11/2024	USD	4 887 557	0.68	
15 000 000	MUFG BANK LIMITED 0.000% 30/07/2024	USD	14 927 523	2.09	10 000 000	NATWEST MARKETS NV 0.000% 21/02/2025	USD	9 651 160	1.35	
6 000 000	MUFG SECURITIES EMEA PLC 0.000% 04/06/2025	USD	5 706 420	0.80	7 000 000	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.000% 10/07/2024	USD	6 987 346	0.98	
15 000 000	NATWEST MARKETS PLC 0.000% 07/01/2025	USD	14 572 178	2.04	<i>Australia</i>					
5 000 000	RABOBANK INTERNATIONAL LONDON BRANCH 0.000% 09/09/2024	USD	4 945 058	0.69	6 000 000	MACQUARIE BANK LIMITED 0.000% 04/11/2024	USD	5 884 385	0.82	
10 000 000	ROYAL BANK OF CANADA/LONDON SOFRCAP 5.642% 16/05/2025	USD	10 001 701	1.40	10 000 000	MACQUARIE BANK LIMITED 0.000% 20/08/2024	USD	9 920 068	1.39	
15 000 000	STANDARD CHARTERED BANK SOFRCAP 5.850% 07/01/2025	USD	15 018 847	2.10	5 000 000	MACQUARIE BANK LIMITED 0.000% 26/06/2025	USD	4 740 636	0.66	
10 000 000	TORONTO DOMINION BANK (LONDON) 0.000% 19/07/2024	USD	9 968 408	1.39	10 000 000	MIZUHO BANK LIMITED (SYDNEY BRANCH) 0.000% 03/09/2024	USD	9 899 077	1.38	
5 000 000	TORONTO DOMINION BANK (LONDON) FED C 5.846% 12/11/2024	USD	5 006 564	0.70	6 000 000	MIZUHO BANK LIMITED (SYDNEY BRANCH) 0.000% 30/09/2024	USD	5 915 326	0.83	
7 000 000	TORONTO DOMINION BANK (LONDON) FED C 5.892% 03/10/2024	USD	7 007 617	0.98	<i>Ireland</i>					
5 000 000	UBS AG/LONDON SOFRCAP+0.36 5.700% 27/06/2025 CD	USD	4 997 872	0.70	10 000 000	ALLIED IRISH BANKS PLC 0.000% 03/09/2024	USD	9 899 077	1.38	
<i>France</i>				<i>144 208 100</i>	<i>20.17</i>	12 000 000	ALLIED IRISH BANKS PLC 0.000% 31/07/2024	USD	11 940 210	1.67
15 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURITE 0.000% 02/07/2024	USD	14 990 950	2.10	5 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 16/01/2025	USD	4 849 485	0.68	
15 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURITE 0.000% 02/10/2024	USD	14 793 394	2.07	10 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 21/02/2025	USD	9 647 304	1.35	
7 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURITE 0.000% 20/09/2024	USD	6 912 331	0.97	<i>Sweden</i>					
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.000% 05/02/2025	USD	9 673 663	1.35	7 000 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.000% 10/07/2024	USD	6 987 282	0.98	
15 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA SO 5.786% 24/01/2025	USD	15 012 866	2.10	15 000 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.000% 12/11/2024	USD	14 693 364	2.05	
5 000 000	BPCE 0.000% 17/04/2025 NEUCP	USD	4 787 574	0.67	10 000 000	SWEDBANK AB 0.000% 11/10/2024	USD	9 842 620	1.38	
10 000 000	BPCE SA 0.000% 11/09/2024 NEUCP	USD	9 887 133	1.38	<i>Luxembourg</i>					
15 000 000	BRED BANQUE POPULAIRE 0.000% 29/01/2025 NEUC	USD	14 525 324	2.03	5 000 000	BELFIUS FINANCING COMPANY 0.000% 14/08/2024	USD	4 964 547	0.69	
12 000 000	SOCIETE GENERALE SA FED CAP 0.589% 03/01/2025	USD	12 016 283	1.68	10 000 000	BNP PARIBAS S.A. 0.000% 05/09/2024	USD	9 896 089	1.38	
5 000 000	SOCIETE GENERALE SA FED CAP 5.840% 27/12/2024	USD	5 006 967	0.70	10 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 10/06/2025	USD	9 494 740	1.33	
7 000 000	SOCIETE GENERALE SA FED CAP+0.35 5.690% 02/06/2025	USD	6 997 925	0.98	<i>Spain</i>					
15 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 17/09/2024 NE	USD	14 816 434	2.07	10 000 000	BANCO SANTANDER SA 0.000% 09/10/2024	USD	9 845 571	1.38	
15 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 30/09/2024 NE	USD	14 787 256	2.07	2 000 000	INSTITUTO DE CREDITO OFICIAL 0.000% 07/08/2024	USD	1 987 906	0.28	
<i>Belgium</i>				<i>64 306 518</i>	<i>8.99</i>	<i>Norway</i>				
20 000 000	EUROCLEAR BANK SA/NV 0.000% 26/09/2024	USD	19 730 985	2.76	10 000 000	DNB BANK ASA SOFRCAP 5.856% 06/11/2024 CD	USD	10 013 443	1.40	
5 000 000	KBC BANK NV 0.000% 20/09/2024	USD	4 936 861	0.69	<i>Canada</i>					
15 000 000	SUMITOMO MITSUI BANKING CORPORATION, BRUSSELS 0.000% 29/07/2024	USD	14 929 784	2.09	10 000 000	BANK OF MONTREAL SOFRCAP 5.663% 06/05/2025	USD	9 998 336	1.40	
15 000 000	SUMITOMO MITSUI BANKING CORPORATION, SUC 0.000% 11/09/2024	USD	14 830 699	2.07	<i>Japan</i>					
10 000 000	SUMITOMO MITSUI BANKING CORPORATION, SUC 0.000% 17/09/2024	USD	9 878 189	1.38	10 000 000	MUFG BANK LIMITED 0.000% 09/08/2024	USD	9 936 619	1.39	
						<i>Germany</i>				
						10 000 000	ALLIANZ SE 0.000% 16/09/2024	USD	9 880 352	1.38
						<i>Finland</i>				
						10 000 000	OP CORPORATE BANK PLC 0.000% 02/01/2025	USD	9 722 989	1.36

# BNP PARIBAS FUNDS USD Money Market

## Securities portfolio at 30/06/2024

*Expressed in USD*

Quantity Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds		20 080 805	2.80
<i>Luxembourg</i>		<i>20 080 805</i>	<i>2.80</i>
114 531.29 BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	20 080 805	2.80
<b>Total securities portfolio</b>		<b>660 306 569</b>	<b>92.35</b>

# BNP PARIBAS FUNDS USD Short Duration Bond

## Securities portfolio at 30/06/2024

*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							
<b>Bonds</b>							
<i>United States of America</i>							
19 028 FG Q59979 4.500% 18-01/11/2048	USD	18 302	0.01	1 060 000 <i>Senegal</i> REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	886 425	0.42
6 263 687 FHR 5010 JI 2.500% 20-25/09/2050	USD	991 604	0.47	930 000 <i>Bahrain</i> BAHRAIN 5.250% 21-25/01/2033	USD	828 863	0.39
7 600 137 FHR 5053 MI 2.000% 20-25/12/2050	USD	1 007 474	0.47	390 000 <i>Serbia</i> SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	395 484	0.19
45 874 FN 745398 6.000% 06-01/06/2035	USD	46 891	0.02	120 000 <i>Cameroon</i> REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	99 834	0.05
5 771 674 FN FS3930 5.500% 23-01/02/2053	USD	5 730 428	2.70	<b>Floating rate bonds</b>			
1 006 845 FN MA5010 5.500% 23-01/05/2053	USD	993 435	0.47	<i>United States of America</i>			
1 021 159 FN MA5166 6.000% 23-01/10/2053	USD	1 024 202	0.48	9 900 000 MORGAN STANLEY 21-04/05/2027 FRN	USD	9 229 642	4.34
6 099 757 FNR 2020-62 AI 2.500% 20-25/09/2050	USD	977 690	0.46	<b>Floating rate notes</b>			
6 030 900 FNR 2020-62 IO 2.500% 20-25/09/2050	USD	948 118	0.45	<i>United States of America</i>			
7 640 776 FNR 2020-75 BI 2.000% 20-25/11/2050	USD	1 018 057	0.48	417 843 CAS 2023-R08 1M1 23-25/10/2043 FRN	USD	420 480	0.20
3 803 270 FR SD2622 5.000% 23-01/02/2053	USD	3 696 050	1.74	990 397 CAS 2024-R03 2M1 24-25/03/2044 FRN	USD	992 209	0.47
213 360 GN 783765 5.500% 13-15/09/2039	USD	217 228	0.10	600 000 CAS 2024-R04 1M2 24-25/05/2044 FRN	USD	601 878	0.28
113 356 GNR 2008-50 KB 6.000% 08-20/06/2038	USD	116 197	0.05	47 562 FH 840440 16-01/10/2043 FRN	USD	48 118	0.02
6 881 456 GNR 2021-140 IH 2.500% 21-20/08/2051	USD	945 557	0.44	1 917 197 FH 841452 22-01/10/2043 FRN	USD	1 947 242	0.92
4 444 863 GNR 2021-154 BI 4.500% 21-20/09/2051	USD	996 183	0.47	3 241 172 FH 841616 23-01/11/2047 FRN	USD	3 311 011	1.56
4 909 368 GNR 2021-179 HI 3.500% 21-20/10/2051	USD	971 024	0.46	1 263 502 FH 841637 23-01/06/2043 FRN	USD	1 289 098	0.61
6 274 723 GNR 2022-18 CI 3.000% 22-20/01/2052	USD	1 015 062	0.48	3 146 371 FH 841649 23-01/01/2049 FRN	USD	3 203 044	1.51
4 000 000 HOME DEPOT INC 4.000% 22-15/09/2025	USD	3 939 221	1.85	3 188 833 FHR 5349 FG 23-25/10/2053 FRN	USD	3 189 854	1.50
28 790 000 US TREASURY N/B 0.625% 21-31/07/2026	USD	26 484 550	12.45	6 971 579 FHR 5399 FB 24-25/04/2054 FRN	USD	6 973 879	3.28
1 950 000 US TREASURY N/B 0.750% 21-31/03/2026	USD	1 818 314	0.86	4 619 723 FHS 406 F44 23-25/10/2053 FRN	USD	4 646 425	2.19
4 530 000 US TREASURY N/B 0.750% 21-31/05/2026	USD	4 200 973	1.98	3 206 224 FN BM7027 22-01/04/2047 FRN	USD	3 272 608	1.54
2 550 000 US TREASURY N/B 0.750% 21-31/08/2026	USD	2 345 422	1.10	12 491 307 GNR 2022-197 LS 22-20/11/2052 FRN	USD	1 121 095	0.53
6 230 000 US TREASURY N/B 0.875% 21-30/09/2026	USD	5 734 034	2.70	1 000 000 STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	1 010 280	0.48
6 980 000 US TREASURY N/B 1.125% 21-31/10/2026	USD	6 441 777	3.03	585 365 STACR 2021-HQA4 M1 21-25/12/2041 FRN	USD	584 522	0.28
2 940 000 US TREASURY N/B 1.250% 21-30/11/2026	USD	2 715 366	1.28	350 000 STACR 2022-DNA2 M1B 22-25/02/2042 FRN	USD	358 740	0.17
3 830 000 US TREASURY N/B 1.250% 21-31/12/2026	USD	3 530 901	1.66	253 790 STACR 2022-DNA3 M1A 22-25/04/2042 FRN	USD	257 577	0.12
3 100 000 US TREASURY N/B 1.500% 16-15/08/2026	USD	2 900 922	1.37	450 000 STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	475 160	0.22
5 600 000 US TREASURY N/B 1.500% 20-31/01/2027	USD	5 182 625	2.44	486 812 STACR 2023-DNA2 M1A 23-25/04/2043 FRN	USD	498 175	0.23
3 290 000 US TREASURY N/B 2.000% 16-15/11/2026	USD	3 095 761	1.46	382 629 STACR 2023-HQA1 M1A 23-25/05/2043 FRN	USD	388 410	0.18
4 960 000 US TREASURY N/B 2.375% 17-15/05/2027	USD	4 671 196	2.20	411 158 STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	414 735	0.20
720 000 US TREASURY N/B 3.125% 22-15/08/2025	USD	704 886	0.33	441 782 STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	447 689	0.21
2 630 000 US TREASURY N/B 4.000% 23-29/02/2028	USD	2 590 201	1.22	1 251 638 STACR 2024-DNA2 M1 24-25/05/2044 FRN	USD	1 253 603	0.59
3 580 000 US TREASURY N/B 4.000% 24-15/01/2027	USD	3 528 258	1.66	<b>Total securities portfolio</b>			
22 820 000 US TREASURY N/B 4.000% 24-15/02/2034	USD	22 148 413	10.42	<b>205 877 942</b>			<b>96.89</b>
9 050 000 US TREASURY N/B 4.500% 24-15/04/2027	USD	9 036 743	4.25				
7 300 000 US TREASURY N/B 4.875% 23-31/10/2028	USD	7 436 590	3.50				
1 750 000 US TREASURY N/B 4.875% 24-30/04/2026	USD	1 752 543	0.82				
<i>United Kingdom</i>							
3 280 000 UK TREASURY GILT 4.500% 23-07/06/2028	GBP	4 194 692	1.97				
5 820 000 UK TREASURY GILT 4.625% 23-31/01/2034	GBP	7 614 952	3.58				
<i>Japan</i>							
631 400 000 JAPAN GOVERNMENT 30-YR 1.600% 24-20/12/2053	JPY	3 456 607	1.63				
<i>Canada</i>							
2 280 000 CANADA GOVERNMENT 2.000% 22-01/06/2032	CAD	1 493 413	0.70				



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## Notes to the financial statements

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# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

### Note 1 - General information

Since 1 January 2024, the Company has proceeded to the following changes:

#### a) Launched, merged and renamed sub-funds

Sub-fund	Date	Events
Global Enhanced Bond 36M	8 March 2024	Merged of the sub-fund "BNP Paribas Flexi I - Lyra" into the sub-fund "Global Enhanced Bond 36M" <sup>(1)</sup>
Euro Medium Term Bond	29 April 2024	Sub-fund renamed "Euro Medium Term Income Bond"
Latin America Equity	7 June 2024	Merged into the sub-fund "Brazil Equity" <sup>(2)</sup>
Sustainable Global Equity	28 June 2024	Sub-fund renamed "Global Megatrends"

<sup>(1)</sup> Merged detail:

Merging sub-fund: BNP Paribas Flexi I - Lyra			Receiving sub-fund: Global Enhanced Bond 36M		
ISIN code	Share category	Reference currency	Share category	Reference currency	ISIN code
LU2020655200	Classic - Capitalisation	EUR	Classic - Capitalisation	EUR	LU2155808491
LU2020655382	Classic Plus - Capitalisation	EUR	Classic - Capitalisation	EUR	LU2155808491
LU2020655465	E - Capitalisation	EUR	Classic - Capitalisation	EUR	LU2155808491
LU2020655978	I - Capitalisation	EUR	I - Capitalisation	EUR	LU2155809382
LU2020655622	Privilege - Capitalisation	EUR	Privilege - Capitalisation	EUR	LU2155809119

<sup>(2)</sup> Merged detail:

Merging sub-fund: Latin America Equity			Receiving sub-fund: Brazil Equity		
ISIN code	Share category	Reference currency	Share category	Reference currency	ISIN code
LU0075933415	Classic - Capitalisation	USD	Classic - Capitalisation	USD	LU0265266980
LU0075933175	Classic - Distribution	USD	Classic - Distribution	USD	LU0265267285
LU0283417250	Classic EUR - Capitalisation	EUR	Classic EUR - Capitalisation	EUR	LU0281906387
LU2572683493	Classic EUR - Distribution	EUR	Classic EUR - Distribution	EUR	LU2572683147
LU0102008223	I - Capitalisation	USD	I - Capitalisation	USD	LU0265342161
LU0107061904	N - Capitalisation	USD	N - Capitalisation	USD	LU0265267954
LU0111453535	Privilege - Capitalisation	USD	Privilege - Capitalisation	USD	LU0265313147
LU2572683907	Privilege EUR - Capitalisation	EUR	Privilege EUR - Capitalisation	EUR	LU2443799825

#### b) Activated share classes

Sub-fund	Date	Events
Health Care Innovators	11 January 2024	Activation of the share class "Classic RH CZK - Capitalisation"
Climate Impact	18 January 2024	Activation of the share class "Classic USD MD - Distribution"
Disruptive Technology	18 January 2024	Activation of the share class "Classic H SGD- Capitalisation"
Euro Money Market	18 January 2024	Activation of the share class "Classic Plus - Capitalisation"
Japan Small Cap	25 January 2024	Activation of the share class "Classic RH SGD - Capitalisation"
Green Tigers	26 January 2024	Activation of the share class "I Plus - Capitalisation"
Sustainable Multi-Asset Balanced	29 January 2024	Activation of the share class "X - Capitalisation"
Japan Small Cap	16 February 2024	Activation of the share class "Classic SGD - Capitalisation"
Global Enhanced Bond 36M	27 February 2024	Activation of the share class "Classic RH USD - Distribution"
Aqua	25 April 2024	Activation of the share class "Privilege RH CZK - Capitalisation"
Disruptive Technology	25 April 2024	Activation of the share class "Privilege RH CZK- Capitalisation"
Euro Medium Term Income Bond (formerly Euro Medium Term Bond)	29 April 2024	Activation of the share classes "Classic Plus - Capitalisation", "Classic Plus QD - Distribution", "Classic QD - Distribution" and "Privilege QD - Distribution"
US Growth	30 April 2024	Activation of the share class "Classic RH CNH - Capitalisation"
US Small Cap	6 June 2024	Activation of the share class "Privilege RH CHF - Capitalisation"

## Notes to the financial statements at 30/06/2024

Sub-fund	Date	Events
Euro High Yield Bond	19 June 2024	Activation of the share classes "Classic RH CNH MD - Distribution" and "Classic RH HKD MD - Distribution"
Sustainable Euro Corporate Bond	19 June 2024	Activation of the share classes "Classic EUR MD - Distribution", "Classic RH CNH MD - Distribution", "Classic RH HKD MD - Distribution" and "Classic RH USD MD - Distribution"
Sustainable Europe Dividend	19 June 2024	Activation of the share classes "Classic RH CNH MD - Distribution" and "Classic RH HKD MD - Distribution"

**Note 2 - Principal accounting methods****a) Net asset value**

This semi-annual report is prepared on the basis of the last net asset value (hereafter "NAV") as at 28 June 2024.

For the sub-fund Russia Equity (NAV suspended), note that, since the last publication of official NAV 25 February 2022 and, 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 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 period.

**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 period.

**d) Presentation of the financial statements**

The financial statements are presented on the basis of the latest net asset value calculated during the financial period. 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 30 June 2024. 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 30 June 2024 in the last net asset value of the financial period.

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

The statement of operations and changes in net assets covers the financial period from 1 January 2024 to 30 June 2024.

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## Notes to the financial statements at 30/06/2024

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### 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.

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.

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## Notes to the financial statements at 30/06/2024

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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.

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.

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## Notes to the financial statements at 30/06/2024

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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.

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 period, 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 period, 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.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### 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 30 June 2024.

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".

#### 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 30 June 2024 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	4 061 761
Emerging Bond Opportunities	RMB Bond	USD	6 638 312
Emerging Bond Opportunities	Sustainable Asian Cities Bond	USD	2 773 885
Enhanced Bond 6M	Global Enhanced Bond 36M	EUR	4 538 223
Enhanced Bond 6M	Euro Flexible Bond	EUR	14 014 641
Euro Bond Opportunities	Sustainable Asian Cities Bond	EUR	2 971 724
Euro Corporate Bond	Euro Corporate Green Bond	EUR	7 745 258
Euro Short Term Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	3 655 776
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	3 656 917
Global Bond Opportunities	RMB Bond	EUR	16 668 732
Global Bond Opportunities	Sustainable Asian Cities Bond	EUR	4 072 758
Global Enhanced Bond 36M	Sustainable Asian Cities Bond	EUR	692 184
Local Emerging Bond	RMB Bond	USD	13 683 963
Multi-Asset Thematic	Green Bond	EUR	16 355 383
Multi-Asset Thematic	Global Environment	EUR	4 783 914
Multi-Asset Thematic	Disruptive Technology	EUR	7 413 508
Multi-Asset Thematic	Inclusive Growth	EUR	6 602 393
Multi-Asset Thematic	Health Care Innovators	EUR	5 833 425
Multi-Asset Thematic	Social Bond	EUR	12 035 232
Multi-Asset Thematic	Sustainable Asian Cities Bond	EUR	2 759 594
Multi-Asset Thematic	Aqua	EUR	5 224 549
Sustainable Euro Bond	Social Bond	EUR	6 795 257
Sustainable Euro Bond	Euro Corporate Green Bond	EUR	4 647 155

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

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 Euro Corporate Bond	Social Bond	EUR	8 996 539
Sustainable Euro Corporate Bond	Euro Corporate Green Bond	EUR	22 129 307
Sustainable Global Corporate Bond	Euro Corporate Green Bond	USD	7 745 257
Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	11 356 147
Sustainable Multi-Asset Balanced	Green Bond	EUR	22 606 167
Sustainable Multi-Asset Balanced	Global Environment	EUR	22 927 465
Sustainable Multi-Asset Balanced	Europe Real Estate Securities	EUR	5 192 160
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	19 150 056
Sustainable Multi-Asset Balanced	Health Care Innovators	EUR	7 454 784
Sustainable Multi-Asset Balanced	Emerging Markets Climate Solutions	EUR	8 885 252
Sustainable Multi-Asset Flexible	Sustainable Enhanced Bond 12M	EUR	10 821 136
Sustainable Multi-Asset Flexible	Sustainable Euro Corporate Bond	EUR	9 886 633
Sustainable Multi-Asset Flexible	Green Tigers	EUR	1 516 975
Sustainable Multi-Asset Flexible	Sustainable US Multi-Factor Corporate Bond	EUR	3 557 808
Target Risk Balanced	Sustainable Enhanced Bond 12M	EUR	43
		<b>Total:</b>	<b>319 850 273</b>

The net assets at the end of the financial period of combined figures would be EUR 50 127 849 059 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.



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## Notes to the financial statements at 30/06/2024

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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.

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

During the period ending 30 June 2024, 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
- Sustainable Enhanced Bond 12M
- US High Yield Bond

During the period ending 30 June 2024, the below sub-funds have applied the Swing Pricing:

- Emerging Bond
- Europe Convertible
- Global Convertible

As at 30 June 2024, 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 period. 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.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

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.

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% <sup>(11)</sup>
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% <sup>(1)</sup>	2.20%	N/A	N/A	N/A	N/A	2.20%	0.60% <sup>(11)</sup>
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% <sup>(2)</sup>	N/A	0.75%	N/A	0.75% <sup>(3)</sup>	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% <sup>(4)</sup>	0.75% <sup>(5)</sup>	0.75% <sup>(2)</sup>	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Enhanced Bond 6M	0.50%	0.25%	0.20% <sup>(6)</sup>	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% <sup>(14)</sup>	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 Corporate Green Bond	0.65%	0.35%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	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% <sup>(12)</sup>	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 Income Bond (formerly Euro Medium Term Bond)	0.50% <sup>(15)</sup>	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	0.50%	N/A
Euro Money Market	0.50% <sup>(15)</sup>	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% <sup>(2)</sup>	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

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
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% <sup>(8)</sup>	N/A	N/A	N/A	0.85%	1.75%	1.75%	0.60% <sup>(11)</sup>
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
Global Megatrends (formerly Sustainable Global Equity)	1.50%	0.75%	0.75%	N/A	N/A	1.385%	N/A	1.50%	1.50%	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.30%	N/A	0.75%	N/A
Green Tigers	1.75%	0.90%	0.90% <sup>(2)</sup>	1.75%	N/A	N/A	0.90%	N/A	N/A	0.60% <sup>(11)</sup>
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	1.50%	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% <sup>(11)</sup>
Japan Small Cap	1.85%	0.95%	0.95%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% <sup>(11)</sup>
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	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% <sup>(8)</sup>	1.75%	0.90%	N/A	N/A	N/A	1.75%	0.60% <sup>(11)</sup>
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% <sup>(13)</sup>	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% <sup>(6)</sup>	0.80%	N/A	N/A	N/A	N/A	0.80%	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% <sup>(2)</sup>	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 Low Vol Equity	1.50%	0.75%	0.75% <sup>(2)</sup>	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% <sup>(7)</sup>	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% <sup>(9)</sup>	0.65% <sup>(10)</sup>	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% <sup>(2)</sup>	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% <sup>(2)</sup>	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Notes to the financial statements at 30/06/2024

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
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%	1.75%	N/A	N/A	N/A	N/A	N/A	N/A
USD Money Market	0.50% <sup>(15)</sup>	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.

(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.

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.

#### 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 unsprung (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.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

### 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 period.

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

### 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 period (in Sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Environmental Absolute Return Thematic Equity (EARTH)	"Classic - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Classic - Distribution"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Classic RH CZK - Capitalisation"	CZK	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Classic RH EUR - Capitalisation"	EUR	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Classic RH SGD - Capitalisation"	SGD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Classic SEK - Capitalisation"	SEK	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"I - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"I EUR - Capitalisation"	EUR	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"I Plus - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"I RH EUR - Capitalisation"	EUR	20%	N/A	-	0.00%

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### Notes to the financial statements at 30/06/2024

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in Sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Environmental Absolute Return Thematic Equity (EARTH)	"N - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Privilege - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Privilege - Distribution"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"Privilege RH EUR - Capitalisation"	EUR	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	"U7 - Capitalisation"	USD	20%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	"Classic - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	233	0.00%
Global Enhanced Bond 36M	"Classic - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	1	0.00%
Global Enhanced Bond 36M	"Classic RH CZK - Capitalisation"	CZK	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	"Classic RH USD - Distribution"	USD	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	"I - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	1	0.00%
Global Enhanced Bond 36M	"N - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	"Privilege - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	"Privilege - Distribution"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	"Classic - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	"Classic - Distribution"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	"Classic H EUR - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	"I - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%

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## Notes to the financial statements at 30/06/2024

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in Sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Sustainable Multi-Asset Flexible	"K - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	"N - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	"Privilege - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	"Privilege - Distribution"	EUR	15%		-	0.00%

(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.

### 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";

Notes to the financial statements at 30/06/2024

- 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.

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 <sup>(1)</sup>	NAV ex-Dividend Date <sup>(2)</sup>	Payment Date <sup>(3)</sup>
December	29	2 January 2024	5 January 2024
January	31	1 February 2024	6 February 2024
February	29	1 March 2024	6 March 2024
March	28	2 April 2024	5 April 2024 <sup>(4)</sup>
April	30	2 May 2024	7 May 2024
May	31	3 June 2024	6 June 2024

<sup>(1)</sup> 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.

<sup>(2)</sup> 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.



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### Notes to the financial statements at 30/06/2024

<sup>(3)</sup> 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.

<sup>(4)</sup> 8 April 2024 for the share classes "Classic CNH MD - Distribution", "Classic H CNH MD - Distribution", "Classic RH CNH MD - Distribution" and "U2 RH CNH MD - Distribution".

For the "U16 EUR QD - Distribution", "U16 GBP QD - Distribution", "U16 QD - Distribution" and "XH AUD QD - Distribution" share classes, which pay quarterly dividends, the following dividends were paid:

- Payment dates

Month	Record Date <sup>(1)</sup>	NAV ex-Dividend Date <sup>(2)</sup>	Payment Date <sup>(3)</sup>
December	29	2 January 2024	5 January 2024
March	28	2 April 2024	5 April 2024

<sup>(1)</sup> 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.

<sup>(2)</sup> 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.

<sup>(3)</sup> 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 2024 for shares outstanding on 18 April 2024 with ex-date 19 April 2024.

- Monthly, quarterly and yearly amounts:

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Aqua	"Classic - Distribution"	EUR	2.95	3 524 026
Aqua	"Classic RH CNH MD - Distribution"	CNH	1.67(1)	21
Aqua	"Classic RH CNH MD - Distribution"	CNH	2.66(2)	170
Aqua	"Classic RH HKD MD - Distribution"	HKD	0.25(1)	3
Aqua	"Classic RH HKD MD - Distribution"	HKD	0.39(2)	25
Aqua	"Classic RH SGD MD - Distribution"	SGD	0.40(1)	15 974
Aqua	"Classic RH SGD MD - Distribution"	SGD	0.41(2)	71 528
Aqua	"Classic RH USD MD - Distribution"	USD	0.60(1)	113 186
Aqua	"Classic RH USD MD - Distribution"	USD	0.63(2)	602 951
Aqua	"Classic USD - Distribution"	USD	2.77	30 416
Aqua	"Privilege - Distribution"	EUR	3.04	961 216
Belgium Equity	"Classic - Distribution"	EUR	11.78	656 900
Brazil Equity	"Classic - Distribution"	USD	3.77	129 130
China A-Shares	"Classic - Distribution"	USD	1.97	1 832
China Equity	"Classic - Distribution"	USD	4.36	125 964
China Equity	"Classic EUR - Distribution"	EUR	2.20	209 632
China Equity	"Privilege - Distribution"	USD	2.12	6 507
Climate Impact	"Classic - Distribution"	EUR	3.73	1 220 278
Climate Impact	"Privilege - Distribution"	EUR	3.03	360 844
Climate Impact	"Privilege RH CHF - Distribution"	CHF	2.02	208

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Climate Impact	"Privilege RH EUR - Distribution"	EUR	1.59	1 255
Climate Impact	"Privilege RH GBP - Distribution"	GBP	1.63	102 943
Climate Impact	"Privilege USD - Distribution"	USD	1.71	53 738
Climate Impact	"U2 HKD - Distribution"	HKD	1.80	12 951
Climate Impact	"U2 HKD MD - Distribution"	HKD	0.25(1)	76
Climate Impact	"U2 HKD MD - Distribution"	HKD	0.33(2)	464
Climate Impact	"U2 RH AUD - Distribution"	AUD	1.60	11 968
Climate Impact	"U2 RH CHF - Distribution"	CHF	1.48	3 051
Climate Impact	"U2 RH CNH - Distribution"	CNH	1.69	739
Climate Impact	"U2 RH CNH MD - Distribution"	CNH	1.42(1)	18
Climate Impact	"U2 RH CNH MD - Distribution"	CNH	1.91(2)	122
Climate Impact	"U2 RH EUR - Distribution"	EUR	2.04	204
Climate Impact	"U2 RH EUR MD - Distribution"	EUR	0.09(1)	65
Climate Impact	"U2 RH EUR MD - Distribution"	EUR	0.23(2)	790
Climate Impact	"U2 RH GBP - Distribution"	GBP	1.67	13 573
Climate Impact	"U2 RH SGD - Distribution"	SGD	2.08	143
Climate Impact	"U2 RH SGD MD - Distribution"	SGD	0.14(1)	454
Climate Impact	"U2 RH SGD MD - Distribution"	SGD	0.21(2)	2 793
Climate Impact	"U2 USD - Distribution"	USD	1.70	23 521
Climate Impact	"U2 USD MD - Distribution"	USD	0.25(1)	7
Climate Impact	"U2 USD MD - Distribution"	USD	0.33(2)	207
Climate Impact	"X - Distribution"	EUR	2 173.32	20 764
Consumer Innovators	"Classic - Distribution"	EUR	2.59	534 962
Consumer Innovators	"Privilege - Distribution"	EUR	3.26	112 518
Disruptive Technology	"Classic - Distribution"	EUR	30.09	2 564 177
Disruptive Technology	"Classic USD - Distribution"	USD	10.32	213 278
Disruptive Technology	"Privilege - Distribution"	EUR	9.92	1 036 438
Disruptive Technology	"UP4 - Distribution"	EUR	3.36	1 450 452
Disruptive Technology	"X - Distribution"	EUR	2 014.68	5 662 820
Ecosystem Restoration	"Classic - Distribution"	EUR	0.68	24 017
Ecosystem Restoration	"Privilege - Distribution"	EUR	0.70	7
Emerging Bond	"B MD - Distribution"	USD	0.56(1)	1 819
Emerging Bond	"B MD - Distribution"	USD	0.55(2)	17 707
Emerging Bond	"BH AUD MD - Distribution"	AUD	0.52(1)	211
Emerging Bond	"BH AUD MD - Distribution"	AUD	0.48(2)	1 132
Emerging Bond	"Classic - Distribution"	USD	3.79	321 247
Emerging Bond	"Classic EUR - Distribution"	EUR	13.87	114 639
Emerging Bond	"Classic H AUD MD - Distribution"	AUD	0.38(1)	3 815
Emerging Bond	"Classic H AUD MD - Distribution"	AUD	0.36(2)	17 365

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### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Emerging Bond	"Classic H EUR - Distribution"	EUR	3.93	257 664
Emerging Bond	"Classic MD - Distribution"	USD	0.50	829 977
Emerging Bond Opportunities	"B MD - Distribution"	USD	0.52	3 366
Emerging Bond Opportunities	"B RH AUD MD - Distribution"	AUD	0.48(1)	32
Emerging Bond Opportunities	"B RH AUD MD - Distribution"	AUD	0.45(2)	263
Emerging Bond Opportunities	"B RH ZAR MD - Distribution"	ZAR	6.73(1)	36
Emerging Bond Opportunities	"B RH ZAR MD - Distribution"	ZAR	6.59(2)	443
Emerging Bond Opportunities	"Classic - Distribution"	USD	6.62	97 624
Emerging Bond Opportunities	"Classic EUR - Distribution"	EUR	5.49	4 728
Emerging Bond Opportunities	"Classic EUR MD - Distribution"	EUR	0.51(1)	11 137
Emerging Bond Opportunities	"Classic EUR MD - Distribution"	EUR	0.47(2)	65 580
Emerging Bond Opportunities	"Classic HKD MD - Distribution"	HKD	0.41	85 753
Emerging Bond Opportunities	"Classic MD - Distribution"	USD	0.09	6 101 164
Emerging Bond Opportunities	"Classic MD2 - Distribution"	USD	0.60	18
Emerging Bond Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.37(1)	13 176
Emerging Bond Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.35(2)	109 839
Emerging Bond Opportunities	"Classic RH CNH MD - Distribution"	CNH	3.33(1)	437
Emerging Bond Opportunities	"Classic RH CNH MD - Distribution"	CNH	3.03(2)	1 969
Emerging Bond Opportunities	"Classic RH EUR - Distribution"	EUR	0.87	135 562
Emerging Bond Opportunities	"Classic RH HKD MD - Distribution"	HKD	0.41(1)	17 123
Emerging Bond Opportunities	"Classic RH HKD MD - Distribution"	HKD	0.39(2)	22 644
Emerging Bond Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.35(1)	515
Emerging Bond Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.33(2)	2 219
Emerging Bond Opportunities	"Classic RH ZAR MD - Distribution"	ZAR	4.95(1)	8 761
Emerging Bond Opportunities	"Classic RH ZAR MD - Distribution"	ZAR	4.92(2)	44 171
Emerging Bond Opportunities	"Privilege RH EUR - Distribution"	EUR	2.98	599 905
Emerging Equity	"Classic - Distribution"	USD	3.16	333 439
Emerging Equity	"Classic EUR - Distribution"	EUR	2.27	72 416
Energy Transition	"Classic - Distribution"	EUR	5.39	868 333
Energy Transition	"Classic USD - Distribution"	USD	5.94	146 417
Energy Transition	"Privilege - Distribution"	EUR	1.42	389 381
Enhanced Bond 6M	"Classic - Distribution"	EUR	3.71	818 957
Enhanced Bond 6M	"I - Distribution"	EUR	3.67	734 734
Enhanced Bond 6M	"Privilege - Distribution"	EUR	3.75	146 804
Euro Bond	"Classic - Distribution"	EUR	2.85	917 896
Euro Bond	"Privilege - Distribution"	EUR	2.87	260 776
Euro Bond Opportunities	"Classic - Distribution"	EUR	0.66	928 573
Euro Corporate Bond	"Classic - Distribution"	EUR	3.74	1 496 490
Euro Corporate Bond	"I - Distribution"	EUR	3.52	149 016

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Euro Corporate Bond	"Privilege - Distribution"	EUR	3.77	1 933 700
Euro Corporate Bond	"X - Distribution"	EUR	6.79	7 646 332
Euro Corporate Green Bond	"Classic - Distribution"	EUR	4.15	42
Euro Corporate Green Bond	"I - Distribution"	EUR	4.18	42
Euro Corporate Green Bond	"Privilege - Distribution"	EUR	4.17	41
Euro Defensive Equity	"Classic - Distribution"	EUR	3.89	9 076
Euro Defensive Equity	"I - Distribution"	EUR	3.57	175 413
Euro Equity	"Classic - Distribution"	EUR	10.45	1 615 302
Euro Equity	"Privilege - Distribution"	EUR	4.92	98 321
Euro Flexible Bond	"Classic - Distribution"	EUR	3.69	1 475 561
Euro Flexible Bond	"Privilege - Distribution"	EUR	3.71	342 867
Euro Flexible Bond	"U12 - Distribution"	EUR	3.53	1 315 278
Euro Government Bond	"Classic - Distribution"	EUR	2.73	255 371
Euro Government Bond	"Privilege - Distribution"	EUR	2.81	264 286
Euro High Yield Bond	"Classic - Distribution"	EUR	5.36	3 251 608
Euro High Yield Bond	"Classic H USD MD - Distribution"	USD	0.72(1)	197
Euro High Yield Bond	"Classic H USD MD - Distribution"	USD	0.62(2)	947
Euro High Yield Bond	"Classic MD - Distribution"	EUR	0.52(1)	13 891
Euro High Yield Bond	"Classic MD - Distribution"	EUR	0.47(2)	89 030
Euro High Yield Bond	"I - Distribution"	EUR	5.62	512 658
Euro High Yield Bond	"N - Distribution"	EUR	6.42	300 205
Euro High Yield Bond	"Privilege - Distribution"	EUR	5.67	130 670
Euro High Yield Short Duration Bond	"Classic - Distribution"	EUR	5.38	543 131
Euro High Yield Short Duration Bond	"Classic H USD - Distribution"	USD	5.83	88 678
Euro High Yield Short Duration Bond	"N - Distribution"	EUR	5.27	315 981
Euro Inflation-Linked Bond	"Classic - Distribution"	EUR	3.04	225 896
Euro Inflation-Linked Bond	"Privilege - Distribution"	EUR	2.97	40 341
Euro Medium Term Income Bond (formerly Euro Medium Term Bond)	"Classic - Distribution"	EUR	2.70	619 208
Euro Medium Term Income Bond (formerly Euro Medium Term Bond)	"Privilege - Distribution"	EUR	2.76	315 241
Euro Money Market	"Classic - Distribution"	EUR	3.19	4 073 401
Euro Money Market	"Privilege - Distribution"	EUR	3.26	2 549 202
Euro Short Term Corporate Bond Opportunities	"Classic - Distribution"	EUR	1.71	518 532
Euro Short Term Corporate Bond Opportunities	"Privilege - Distribution"	EUR	3.50	12 408
Euro Short Term Corporate Bond Opportunities	"X - Distribution"	EUR	3.61	199 832
Europe Convertible	"Classic - Distribution"	EUR	2.96	224 997

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Europe Convertible	"N - Distribution"	EUR	4.17	40 257
Europe Convertible	"Privilege - Distribution"	EUR	3.58	15 386
Europe Equity	"Classic - Distribution"	EUR	5.02	1 511 853
Europe Equity	"Classic CHF - Distribution"	CHF	3.64	4 381
Europe Equity	"Privilege - Distribution"	EUR	4.06	1 334 258
Europe Growth	"Classic - Distribution"	EUR	5.08	233 306
Europe Growth	"Classic RH SGD MD - Distribution"	SGD	0.29(1)	710
Europe Growth	"Classic RH SGD MD - Distribution"	SGD	0.15(2)	1 520
Europe Growth	"Classic RH USD MD - Distribution"	USD	0.42(1)	2 722
Europe Growth	"Classic RH USD MD - Distribution"	USD	0.31(2)	10 180
Europe Growth	"Privilege - Distribution"	EUR	4.64	1 820 929
Europe Real Estate Securities	"Classic - Distribution"	EUR	4.29	495 456
Europe Real Estate Securities	"Privilege - Distribution"	EUR	4.38	287 481
Europe Real Estate Securities	"X - Distribution"	EUR	2.79	426 998
Europe Small Cap	"Classic - Distribution"	EUR	5.81	1 128 625
Europe Small Cap	"Privilege - Distribution"	EUR	5.67	135 770
Europe Small Cap Convertible	"Classic - Distribution"	EUR	4.89	1 269 450
Europe Small Cap Convertible	"I - Distribution"	EUR	3.87	581
Europe Small Cap Convertible	"N - Distribution"	EUR	5.63	278 261
Europe Small Cap Convertible	"Privilege - Distribution"	EUR	5.08	160 463
Flexible Global Credit	"Classic - Distribution"	EUR	3.51	14 695
Flexible Global Credit	"X - Distribution"	EUR	3.76	418 928
Global Bond Opportunities	"Classic - Distribution"	EUR	2.61	3 047 294
Global Bond Opportunities	"Classic USD MD - Distribution"	USD	0.42(2)	20
Global Bond Opportunities	"Privilege - Distribution"	EUR	2.72	94 076
Global Convertible	"Classic - Distribution"	USD	3.25	75 968
Global Convertible	"Classic MD - Distribution"	USD	0.05(1)	624
Global Convertible	"Classic MD - Distribution"	USD	0.06(2)	4 168
Global Convertible	"Classic RH EUR - Distribution"	EUR	2.43	1 275 842
Global Convertible	"Classic RH PLN - Distribution"	PLN	14.92	973
Global Convertible	"N RH EUR - Distribution"	EUR	2.74	29 905
Global Convertible	"Privilege RH EUR - Distribution"	EUR	3.23	91 294
Global Enhanced Bond 36M	"Classic - Distribution"	EUR	3.95	319 159
Global Enhanced Bond 36M	"Privilege - Distribution"	EUR	3.99	21 921
Global Environment	"Classic - Distribution"	EUR	3.84	1 607 414
Global Environment	"Classic RH CNH MD - Distribution"	CNH	1.67(1)	143
Global Environment	"Classic RH CNH MD - Distribution"	CNH	2.16(2)	843
Global Environment	"Classic RH HKD MD - Distribution"	HKD	0.25(1)	3
Global Environment	"Classic RH HKD MD - Distribution"	HKD	0.34(2)	20

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### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Global Environment	"Classic RH SGD MD - Distribution"	SGD	0.38(1)	44 219
Global Environment	"Classic RH SGD MD - Distribution"	SGD	0.33(2)	179 048
Global Environment	"Classic RH USD MD - Distribution"	USD	0.55(1)	100 321
Global Environment	"Classic RH USD MD - Distribution"	USD	0.51(2)	398 884
Global Environment	"N - Distribution"	EUR	2.45	27 536
Global Environment	"Privilege - Distribution"	EUR	2.62	122 799
Global Environment	"X - Distribution"	EUR	2 020.47	95 974
Global High Yield Bond	"BH AUD MD - Distribution"	AUD	0.50(1)	328
Global High Yield Bond	"BH AUD MD - Distribution"	AUD	0.46(2)	1 650
Global High Yield Bond	"BH USD MD - Distribution"	USD	0.55(1)	3 118
Global High Yield Bond	"BH USD MD - Distribution"	USD	0.53(2)	15 520
Global High Yield Bond	"Classic - Distribution"	EUR	1.35	420 567
Global High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.37(1)	9 647
Global High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.35(2)	44 890
Global High Yield Bond	"Classic H USD - Distribution"	USD	2.03	30 198
Global High Yield Bond	"Classic H USD MD - Distribution"	USD	0.43(1)	24 049
Global High Yield Bond	"Classic H USD MD - Distribution"	USD	0.42(2)	113 061
Global High Yield Bond	"Classic USD MD - Distribution"	USD	0.22(1)	44 716
Global High Yield Bond	"Classic USD MD - Distribution"	USD	0.25(2)	250 954
Global High Yield Bond	"N - Distribution"	EUR	4.07	73 344
Global High Yield Bond	"Privilege - Distribution"	EUR	4.44	514 250
Global Inflation-Linked Bond	"Classic - Distribution"	EUR	3.22	196 142
Global Megatrends (formerly Sustainable Global Equity)	"Classic - Distribution"	USD	2.28	440 509
Global Megatrends (formerly Sustainable Global Equity)	"Classic EUR - Distribution"	EUR	3.03	278 517
Green Bond	"Classic - Distribution"	EUR	2.63	380 315
Green Bond	"Privilege - Distribution"	EUR	2.67	1 181 067
Green Bond	"X - Distribution"	EUR	2 783.16	19 713 734
Green Bond	"XH AUD QD - Distribution"	AUD	766.86(1)	18 896
Green Bond	"XH AUD QD - Distribution"	AUD	879.61(3)	98 826
Green Tigers	"Classic - Distribution"	USD	2.55	3 933
Green Tigers	"Classic EUR - Distribution"	EUR	4.29	427 741
Green Tigers	"Classic MD - Distribution"	USD	0.20(1)	2
Green Tigers	"Classic MD - Distribution"	USD	0.36(2)	20
Green Tigers	"Classic RH SGD MD - Distribution"	SGD	0.05(1)	181
Green Tigers	"Classic RH SGD MD - Distribution"	SGD	0.16(2)	2 480
Green Tigers	"Privilege - Distribution"	USD	1.82	26 942
Green Tigers	"Privilege EUR - Distribution"	EUR	3.52	103 503

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Green Tigers	"Privilege RH EUR - Distribution"	EUR	1.75	14 346
Green Tigers	"U2 - Distribution"	USD	1.88	7 426
Green Tigers	"U2 RH GBP - Distribution"	GBP	1.77	13 205
Health Care Innovators	"Classic - Distribution"	EUR	16.95	1 279 933
Health Care Innovators	"Privilege - Distribution"	EUR	4.09	30 756
Inclusive Growth	"Classic - Distribution"	EUR	2.56	87 861
Inclusive Growth	"Privilege - Distribution"	EUR	2.02	33 980
India Equity	"Classic - Distribution"	USD	1.71	60 503
India Equity	"Classic EUR - Distribution"	EUR	1.55	43 088
Japan Equity	"Classic - Distribution"	JPY	112.00	13 335 999
Japan Equity	"Privilege - Distribution"	JPY	465.00	2 653 225
Japan Small Cap	"Classic - Distribution"	JPY	241.00	11 334 260
Local Emerging Bond	"B MD - Distribution"	USD	0.57(1)	809
Local Emerging Bond	"B MD - Distribution"	USD	0.56(2)	3 305
Local Emerging Bond	"Classic - Distribution"	USD	2.78	746 288
Local Emerging Bond	"Classic EUR - Distribution"	EUR	2.95	600 999
Local Emerging Bond	"Classic MD - Distribution"	USD	0.23	468 854
Local Emerging Bond	"Classic RH EUR - Distribution"	EUR	1.99	36 215
Local Emerging Bond	"Privilege - Distribution"	USD	2.70	10 036
Multi-Asset Opportunities	"B MD - Distribution"	USD	0.25(1)	3
Multi-Asset Opportunities	"B MD - Distribution"	USD	0.24(2)	19
Multi-Asset Opportunities	"B RH AUD MD - Distribution"	AUD	0.21(1)	14
Multi-Asset Opportunities	"B RH AUD MD - Distribution"	AUD	0.19(2)	99
Multi-Asset Opportunities	"Classic - Distribution"	USD	2.76	802
Multi-Asset Opportunities	"Classic EUR - Distribution"	EUR	2.83	24 386
Multi-Asset Opportunities	"Classic HKD MD - Distribution"	HKD	0.21(1)	607
Multi-Asset Opportunities	"Classic HKD MD - Distribution"	HKD	0.20(2)	2 887
Multi-Asset Opportunities	"Classic MD - Distribution"	USD	0.20	41 328
Multi-Asset Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.17(1)	1 342
Multi-Asset Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.16(2)	6 124
Multi-Asset Opportunities	"Classic RH CNH MD - Distribution"	CNH	0.14(1)	4 796
Multi-Asset Opportunities	"Classic RH CNH MD - Distribution"	CNH	0.12(2)	20 231
Multi-Asset Opportunities	"Classic RH EUR - Distribution"	EUR	2.09	8 886
Multi-Asset Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.15(1)	1 282
Multi-Asset Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.13(2)	5 014
Multi-Asset Thematic	"Classic - Distribution"	EUR	1.86	76 973
Multi-Asset Thematic	"Classic MD - Distribution"	EUR	0.13(1)	41 981
Multi-Asset Thematic	"Classic MD - Distribution"	EUR	0.14(2)	207 970
Multi-Asset Thematic	"Classic RH AUD MD - Distribution"	AUD	0.23(1)	5 113

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Multi-Asset Thematic	"Classic RH AUD MD - Distribution"	AUD	0.17(2)	16 322
Multi-Asset Thematic	"Classic RH CAD MD - Distribution"	CAD	0.20	4 659
Multi-Asset Thematic	"Classic RH CNH MD - Distribution"	CNH	0.96(1)	134
Multi-Asset Thematic	"Classic RH CNH MD - Distribution"	CNH	1.05(2)	698
Multi-Asset Thematic	"Classic RH HKD MD - Distribution"	HKD	0.17(1)	1 415
Multi-Asset Thematic	"Classic RH HKD MD - Distribution"	HKD	0.22(2)	8 946
Multi-Asset Thematic	"Classic RH SGD MD - Distribution"	SGD	0.18(1)	3 366
Multi-Asset Thematic	"Classic RH SGD MD - Distribution"	SGD	0.12(2)	10 261
Multi-Asset Thematic	"Classic RH USD MD - Distribution"	USD	0.28(1)	21 046
Multi-Asset Thematic	"Classic RH USD MD - Distribution"	USD	0.23(2)	87 151
Multi-Asset Thematic	"Privilege RH USD MD - Distribution"	USD	0.29(1)	97
Multi-Asset Thematic	"Privilege RH USD MD - Distribution"	USD	0.24(2)	409
Nordic Small Cap	"Classic - Distribution"	EUR	10.40	284 241
Nordic Small Cap	"Classic H NOK - Distribution"	NOK	39.80	880 115
RMB Bond	"Classic - Distribution"	USD	2.37	31 053
RMB Bond	"Classic CNH MD - Distribution"	CNH	3.36(1)	5
RMB Bond	"Classic CNH MD - Distribution"	CNH	2.08(2)	15
RMB Bond	"Classic H AUD MD - Distribution"	AUD	0.39(1)	79
RMB Bond	"Classic H AUD MD - Distribution"	AUD	0.30(2)	297
RMB Bond	"Classic H EUR MD - Distribution"	EUR	0.39(1)	128
RMB Bond	"Classic H EUR MD - Distribution"	EUR	0.26(2)	422
RMB Bond	"Classic H HKD MD - Distribution"	HKD	0.46(1)	18
RMB Bond	"Classic H HKD MD - Distribution"	HKD	0.35(2)	65
RMB Bond	"Classic H SGD MD - Distribution"	SGD	0.33(1)	75
RMB Bond	"Classic H SGD MD - Distribution"	SGD	0.24(2)	267
RMB Bond	"Classic H USD MD - Distribution"	USD	0.46(1)	11 862
RMB Bond	"Classic H USD MD - Distribution"	USD	0.37(2)	45 356
RMB Bond	"Classic MD - Distribution"	USD	0.31(1)	3
RMB Bond	"Classic MD - Distribution"	USD	0.19(2)	10
RMB Bond	"Privilege - Distribution"	USD	2.44	3 579
SMaRT Food	"Classic - Distribution"	EUR	2.01	259 248
SMaRT Food	"Classic RH USD MD - Distribution"	USD	0.39(1)	4 586
SMaRT Food	"Classic RH USD MD - Distribution"	USD	0.28(2)	16 029
SMaRT Food	"I MD - Distribution"	EUR	0.33(1)	19 175
SMaRT Food	"I MD - Distribution"	EUR	0.29(2)	83 041
SMaRT Food	"Privilege - Distribution"	EUR	2.23	121 393
SMaRT Food	"U - Distribution"	EUR	1.97	25 120
SMaRT Food	"U RH CHF - Distribution"	CHF	1.91	5 323
SMaRT Food	"U RH GBP - Distribution"	GBP	2.03	237



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**Notes to the financial statements at 30/06/2024**

<b>Sub-fund</b>	<b>Share Class</b>	<b>Currency</b>	<b>Dividend per share</b>	<b>Total amount in Sub-fund currency</b>
SMaRT Food	"U RH USD - Distribution"	USD	2.11	198
SMaRT Food	"UP - Distribution"	EUR	2.04	62 139
SMaRT Food	"UP RH CHF - Distribution"	CHF	1.99	86 652
SMaRT Food	"UP RH GBP - Distribution"	GBP	2.09	60 559
SMaRT Food	"UP RH USD - Distribution"	USD	2.16	33 971
Social Bond	"Classic - Distribution"	EUR	2.55	26
Social Bond	"I - Distribution"	EUR	2.56	311 968
Social Bond	"Privilege - Distribution"	EUR	2.56	26
Sustainable Asia ex-Japan Equity	"Classic - Distribution"	USD	9.53	50 858
Sustainable Asia ex-Japan Equity	"Classic EUR - Distribution"	EUR	8.65	616 439
Sustainable Asia ex-Japan Equity	"Classic MD - Distribution"	USD	0.11	774
Sustainable Asia ex-Japan Equity	"N RH EUR - Distribution"	EUR	2.47	19 912
Sustainable Asia ex-Japan Equity	"Privilege EUR - Distribution"	EUR	2.99	146 998
Sustainable Asia ex-Japan Equity	"Privilege Plus EUR - Distribution"	EUR	1.27	521 308
Sustainable Asian Cities Bond	"Classic - Distribution"	USD	5.54	100 948
Sustainable Asian Cities Bond	"Classic EUR - Distribution"	EUR	4.96	130 940
Sustainable Asian Cities Bond	"Classic HKD MD - Distribution"	HKD	0.48	5
Sustainable Asian Cities Bond	"Classic MD - Distribution"	USD	0.39(1)	53 668
Sustainable Asian Cities Bond	"Classic MD - Distribution"	USD	0.29(2)	159 544
Sustainable Asian Cities Bond	"Classic RH AUD MD - Distribution"	AUD	0.34(1)	6 912
Sustainable Asian Cities Bond	"Classic RH AUD MD - Distribution"	AUD	0.23(2)	20 851
Sustainable Asian Cities Bond	"Classic RH CNH MD - Distribution"	CNH	5.42(1)	4 729
Sustainable Asian Cities Bond	"Classic RH CNH MD - Distribution"	CNH	3.04(2)	13 121
Sustainable Asian Cities Bond	"Classic RH HKD MD - Distribution"	HKD	0.67(1)	1 123
Sustainable Asian Cities Bond	"Classic RH HKD MD - Distribution"	HKD	0.44(2)	30
Sustainable Asian Cities Bond	"Classic RH SGD MD - Distribution"	SGD	0.31(1)	2 360
Sustainable Asian Cities Bond	"Classic RH SGD MD - Distribution"	SGD	0.20(2)	6 229
Sustainable Asian Cities Bond	"Privilege - Distribution"	USD	4.85	870 725
Sustainable Enhanced Bond 12M	"Classic - Distribution"	EUR	3.23	876 840
Sustainable Enhanced Bond 12M	"I - Distribution"	EUR	3.69	25 986
Sustainable Enhanced Bond 12M	"Privilege - Distribution"	EUR	3.27	249 900
Sustainable Enhanced Bond 12M	"X - Distribution"	EUR	36.87	8 535 917
Sustainable Euro Bond	"Classic - Distribution"	EUR	2.83	126 858
Sustainable Euro Bond	"IH GBP - Distribution"	GBP	2.59	347 805
Sustainable Euro Bond	"Privilege - Distribution"	EUR	2.80	27 545
Sustainable Euro Bond	"Privilege H GBP - Distribution"	GBP	2.57	299
Sustainable Euro Corporate Bond	"Classic - Distribution"	EUR	1.73	891 151
Sustainable Euro Corporate Bond	"Privilege - Distribution"	EUR	3.40	458 228
Sustainable Euro Corporate Bond	"X - Distribution"	EUR	3.29	9 741 462

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Euro Multi-Factor Corporate Bond	"Classic - Distribution"	EUR	3.29	81 457
Sustainable Europe Dividend	"Classic - Distribution"	EUR	1.52	144 799
Sustainable Europe Dividend	"Classic RH USD MD - Distribution"	USD	0.38(1)	2 801
Sustainable Europe Dividend	"Classic RH USD MD - Distribution"	USD	0.34(2)	15 543
Sustainable Europe Dividend	"N - Distribution"	EUR	3.15	6 772
Sustainable Europe Dividend	"Privilege - Distribution"	EUR	3.95	731 196
Sustainable Europe Multi-Factor Equity	"Classic - Distribution"	EUR	3.76	112 213
Sustainable Europe Multi-Factor Equity	"Privilege - Distribution"	EUR	3.82	6 768
Sustainable Europe Value	"Classic - Distribution"	EUR	4.71	87 788
Sustainable Europe Value	"I MD - Distribution"	EUR	0.33(1)	8 772
Sustainable Europe Value	"I MD - Distribution"	EUR	0.32(2)	39 131
Sustainable Europe Value	"Privilege - Distribution"	EUR	4.96	400
Sustainable Global Corporate Bond	"B MD - Distribution"	USD	0.59	301 959
Sustainable Global Corporate Bond	"Classic - Distribution"	USD	5.04	203 618
Sustainable Global Corporate Bond	"Classic H CNH MD - Distribution"	CNH	5.79(1)	243
Sustainable Global Corporate Bond	"Classic H CNH MD - Distribution"	CNH	5.51(2)	1 144
Sustainable Global Corporate Bond	"Classic HKD MD - Distribution"	HKD	0.71(1)	1
Sustainable Global Corporate Bond	"Classic HKD MD - Distribution"	HKD	0.72(2)	5
Sustainable Global Corporate Bond	"Classic MD - Distribution"	USD	0.61	431 887
Sustainable Global Corporate Bond	"NH EUR - Distribution"	EUR	3.89	34 508
Sustainable Global Corporate Bond	"Privilege - Distribution"	USD	4.74	35 365
Sustainable Global Low Vol Equity	"B USD MD - Distribution"	USD	0.24(1)	2
Sustainable Global Low Vol Equity	"B USD MD - Distribution"	USD	0.14(2)	7
Sustainable Global Low Vol Equity	"Classic - Distribution"	EUR	1.82	389 003
Sustainable Global Low Vol Equity	"Classic RH CNH MD - Distribution"	CNH	2.08(1)	27
Sustainable Global Low Vol Equity	"Classic RH CNH MD - Distribution"	CNH	1.00(2)	65
Sustainable Global Low Vol Equity	"Classic RH HKD MD - Distribution"	HKD	0.31(1)	4
Sustainable Global Low Vol Equity	"Classic RH HKD MD - Distribution"	HKD	0.25(2)	15
Sustainable Global Low Vol Equity	"Classic RH USD MD - Distribution"	USD	0.45(1)	41
Sustainable Global Low Vol Equity	"Classic RH USD MD - Distribution"	USD	0.27(2)	125
Sustainable Global Low Vol Equity	"Classic USD - Distribution"	USD	8.11	11 529
Sustainable Global Low Vol Equity	"Classic USD MD - Distribution"	USD	0.31(1)	1 254
Sustainable Global Low Vol Equity	"Classic USD MD - Distribution"	USD	0.19(2)	3 630
Sustainable Global Multi-Factor Corporate Bond	"Classic - Distribution"	USD	4.40	43
Sustainable Global Multi-Factor Corporate Bond	"Privilege - Distribution"	USD	4.45	45

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### Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Multi-Asset Balanced	"Classic - Distribution"	EUR	3.19	781 525
Sustainable Multi-Asset Balanced	"Classic MD - Distribution"	EUR	0.20(1)	14 383
Sustainable Multi-Asset Balanced	"Classic MD - Distribution"	EUR	0.21(2)	72 355
Sustainable Multi-Asset Balanced	"Classic RH AUD MD - Distribution"	AUD	0.31(1)	115
Sustainable Multi-Asset Balanced	"Classic RH AUD MD - Distribution"	AUD	0.24(2)	437
Sustainable Multi-Asset Balanced	"Classic RH CAD MD - Distribution"	CAD	0.27(1)	111
Sustainable Multi-Asset Balanced	"Classic RH CAD MD - Distribution"	CAD	0.28(2)	573
Sustainable Multi-Asset Balanced	"Classic RH HKD MD - Distribution"	HKD	0.23(1)	16
Sustainable Multi-Asset Balanced	"Classic RH HKD MD - Distribution"	HKD	0.29(2)	104
Sustainable Multi-Asset Balanced	"Classic RH SGD MD - Distribution"	SGD	0.25(1)	105
Sustainable Multi-Asset Balanced	"Classic RH SGD MD - Distribution"	SGD	0.19(2)	1 106
Sustainable Multi-Asset Balanced	"Classic RH USD - Distribution"	USD	3.02	91 627
Sustainable Multi-Asset Balanced	"Classic RH USD MD - Distribution"	USD	0.39(1)	1 996
Sustainable Multi-Asset Balanced	"Classic RH USD MD - Distribution"	USD	0.34(2)	7 644
Sustainable Multi-Asset Balanced	"Classic Solidarity BE - Distribution"	EUR	2.69	2 193 624
Sustainable Multi-Asset Balanced	"Privilege - Distribution"	EUR	3.12	2 219 139
Sustainable Multi-Asset Flexible	"Classic - Distribution"	EUR	1.86	68 024
Sustainable Multi-Asset Flexible	"Privilege - Distribution"	EUR	1.88	19
Sustainable US Multi-Factor Equity	"Classic - Distribution"	USD	2.10	179 781
Sustainable US Multi-Factor Equity	"Classic EUR - Distribution"	EUR	1.91	66 021
Sustainable US Multi-Factor Equity	"Privilege - Distribution"	USD	2.02	44 543
Sustainable US Value Multi-Factor Equity	"Classic - Distribution"	USD	3.21	73 085
Sustainable US Value Multi-Factor Equity	"Classic H EUR - Distribution"	EUR	2.72	17 386
Sustainable US Value Multi-Factor Equity	"N - Distribution"	USD	2.93	1 296
Sustainable US Value Multi-Factor Equity	"Privilege H EUR - Distribution"	EUR	2.92	37 821
Target Risk Balanced	"Classic - Distribution"	EUR	3.70	1 242 739
Target Risk Balanced	"Classic RH USD MD - Distribution"	USD	0.21	1 314
Target Risk Balanced	"N - Distribution"	EUR	2.74	3 565
Target Risk Balanced	"Privilege - Distribution"	EUR	3.30	134 177
Turkey Equity	"Classic - Distribution"	EUR	2.23	41 485
Turkey Equity	"Privilege - Distribution"	EUR	1.29	6 648
US Growth	"Classic - Distribution"	USD	0.58	164 761
US Growth	"Classic H EUR - Distribution"	EUR	1.91	7 139
US Growth	"Privilege - Distribution"	USD	1.37	19 777
US Growth	"Privilege H EUR - Distribution"	EUR	1.16	1 238
US High Yield Bond	"B MD - Distribution"	USD	0.60(1)	6

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
US High Yield Bond	"B MD - Distribution"	USD	0.57(2)	45
US High Yield Bond	"BH AUD MD - Distribution"	AUD	0.54(1)	37
US High Yield Bond	"BH AUD MD - Distribution"	AUD	0.50(2)	757
US High Yield Bond	"Classic - Distribution"	USD	6.07	82 226
US High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.43(1)	6 255
US High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.39(2)	27 173
US High Yield Bond	"Classic MD - Distribution"	USD	0.39(1)	148 251
US High Yield Bond	"Classic MD - Distribution"	USD	0.38(2)	702 788
US Mid Cap	"Classic - Distribution"	USD	3.84	66 008
US Small Cap	"Classic - Distribution"	USD	3.58	103 363
US Small Cap	"Classic EUR - Distribution"	EUR	3.24	30 897
US Small Cap	"Privilege - Distribution"	USD	3.14	106 099
US Small Cap	"U16 EUR QD - Distribution"	EUR	0.30(3)	3
US Small Cap	"U16 GBP QD - Distribution"	GBP	0.30(3)	4
US Small Cap	"U16 QD - Distribution"	USD	0.30(3)	3
USD Money Market	"Classic - Distribution"	USD	3.50	709 570
USD Money Market	"Privilege - Distribution"	USD	2.54	136 381
USD Short Duration Bond	"Classic - Distribution"	USD	4.10	278 908
USD Short Duration Bond	"Classic MD - Distribution"	USD	0.54(1)	297 489
USD Short Duration Bond	"Classic MD - Distribution"	USD	0.45(2)	1 427 124
USD Short Duration Bond	"Privilege - Distribution"	USD	4.28	72 910

(1) In December 2023

(2) Since January 2024

(3) In March 2024

### 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".

### 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 30 June 2024 were the following:

EUR 1 =	AUD 1.60480
EUR 1 =	BRL 5.95295
EUR 1 =	CAD 1.46655
EUR 1 =	CHF 0.96305
EUR 1 =	CNH 7.82465
EUR 1 =	CZK 25.04550
EUR 1 =	GBP 0.84785
EUR 1 =	HKD 8.36760
EUR 1 =	HUF 394.9250
EUR 1 =	JPY 172.40170
EUR 1 =	NOK 11.41150

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

EUR 1 = PLN 4.30850  
 EUR 1 = SEK 11.350  
 EUR 1 = SGD 1.45250  
 EUR 1 = USD 1.07175  
 EUR 1 = ZAR 19.57015

#### Note 11 - Futures contracts

As at 30 June 2024, the following positions were outstanding:

##### *Emerging Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	17	S	EURO-BOBL FUTURE	06/09/2024	2 121 509	(19 892)
EUR	33	S	EURO-BUND FUTURE	06/09/2024	4 655 105	(76 041)
EUR	3	S	EURO BUXL 30Y BONDS	06/09/2024	418 754	(9 131)
USD	54	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	6 768 563	44 938
USD	60	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	6 811 875	(52 500)
USD	96	P	US 10YR NOTE FUTURE (CBT)	19/09/2024	10 558 500	120 914
USD	95	P	US 5YR NOTE FUTURE (CBT)	30/09/2024	10 124 922	43 789
					<b>Total:</b>	<b>52 077</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 592 270.

##### *Emerging Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	16	S	EURO-BOBL FUTURE	06/09/2024	1 996 714	(18 734)
EUR	8	S	EURO-BUND FUTURE	06/09/2024	1 128 510	(18 434)
EUR	4	S	EURO BUXL 30Y BONDS	06/09/2024	558 339	(12 154)
USD	19	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	2 381 531	18 406
USD	32	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	3 633 000	(27 999)
USD	20	P	US 10YR NOTE FUTURE (CBT)	19/09/2024	2 199 688	19 375
USD	71	P	US 5YR NOTE FUTURE (CBT)	30/09/2024	7 567 047	32 726
					<b>Total:</b>	<b>(6 814)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 272 832.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Enhanced Bond 6M**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	167	P	EURO-BOBL FUTURE	06/09/2024	19 445 480	173 680
EUR	95	S	EURO-BUND FUTURE	06/09/2024	12 503 900	(204 250)
EUR	3 672	P	EURO-SCHATZ FUTURE	06/09/2024	388 130 400	1 964 520
					<b>Total:</b>	<b>1 933 950</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 111 935.

#### **Environmental Absolute Return Thematic Equity (EARTH)**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	6	S	CAC40 EURO FUTURE	19/07/2024	481 805	11 671
EUR	4	S	EURO STOXX 50 - FUTURE	20/09/2024	211 178	(1 275)
EUR	1	S	DAX INDEX - FUTURE	20/09/2024	493 086	(4 676)
USD	1	S	NASDAQ E-MINI FUTURE	20/09/2024	398 545	447
USD	8	S	RUSSELL 2000 E MINI INDEX FUTURES	20/09/2024	826 000	(9 279)
GBP	6	S	FTSE 100 INDEX	20/09/2024	622 838	(1 062)
HKD	4	S	HANG SENG INDEX	30/07/2024	451 622	7 153
					<b>Total:</b>	<b>2 979</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 352 703.

#### **Euro Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	366	P	EURO-BOBL FUTURE	06/09/2024	42 617 040	380 640
EUR	82	S	EURO-BUND FUTURE	06/09/2024	10 792 840	(176 300)
EUR	28	P	EURO BUXL 30Y BONDS	06/09/2024	3 646 720	85 400
					<b>Total:</b>	<b>289 740</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR (12 187).

#### **Euro Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	281	P	EURO-BOBL FUTURE	06/09/2024	32 719 640	292 129
EUR	37	P	EURO-BUND FUTURE	06/09/2024	4 869 940	66 070
EUR	18	S	EURO BUXL 30Y BONDS	06/09/2024	2 344 320	(51 000)
EUR	119	P	EURO-SCHATZ FUTURE	06/09/2024	12 578 300	63 665
EUR	52	S	EURO-BTP FUTURE	06/09/2024	5 995 080	53 510

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	316	P	SHORT TERM EURO BTP FUTURES	06/09/2024	33 183 160	28 440
EUR	56	P	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	6 894 720	(45 220)
USD	64	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	7 484 955	30 436
USD	36	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	3 813 506	(29 391)
USD	67	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	6 875 627	(42 978)
USD	563	P	US 5YR NOTE FUTURE (CBT)	30/09/2024	55 986 456	(23 504)
JPY	33	S	JPN 10Y BOND (TSE)	12/09/2024	27 345 322	25 870
AUD	553	S	AUST 3 YR BONDS	16/09/2024	36 052 136	239 330
CAD	103	S	CAN 10YR BOND FUTURE	18/09/2024	8 432 859	(54 079)
CAD	495	P	CAN 2YR BOND	18/09/2024	34 893 526	78 541
					<b>Total:</b>	<b>631 819</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 1 174 138.

#### ***Euro Corporate Bond***

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	665	S	EURO-BOBL FUTURE	06/09/2024	77 432 600	(181 200)
EUR	120	S	EURO-BUND FUTURE	06/09/2024	15 794 400	(121 800)
EUR	1 360	P	EURO-SCHATZ FUTURE	06/09/2024	143 752 000	727 600
					<b>Total:</b>	<b>424 600</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 216 486.

#### ***Euro Corporate Green Bond***

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	30	P	EURO-BOBL FUTURE	06/09/2024	3 493 200	15 140
EUR	10	S	EURO BUXL 30Y BONDS	06/09/2024	1 302 400	3 140
EUR	45	P	EURO-SCHATZ FUTURE	06/09/2024	4 756 500	15 530
EUR	8	S	EURO-BTP FUTURE	06/09/2024	922 320	8 230
EUR	20	S	SHORT TERM EURO BTP FUTURES	06/09/2024	2 100 200	2 050
EUR	10	S	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	1 231 200	8 390
					<b>Total:</b>	<b>52 480</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 36 821.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### ***Euro Defensive Equity***

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	174	P	EURO STOXX 50 - FUTURE	20/09/2024	8 571 240	16 530
					<b>Total:</b>	<b>16 530</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 3 480 130.

#### ***Euro Flexible Bond***

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	65	P	EURO-BOBL FUTURE	06/09/2024	7 568 600	(38 717)
EUR	521	P	EURO-BUND FUTURE	06/09/2024	68 574 020	651 950
EUR	605	P	EURO-SCHATZ FUTURE	06/09/2024	63 948 500	144 290
EUR	533	S	EURO-BTP FUTURE	06/09/2024	61 449 570	552 960
EUR	485	S	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	59 713 200	315 610
USD	176	S	US LONG BOND FUTURE (CBT)	19/09/2024	19 428 971	14 142
USD	188	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	19 292 804	(286 447)
USD	306	S	US 5YR NOTE FUTURE (CBT)	30/09/2024	30 429 584	(67 458)
JPY	521	S	10 YR MINI JGB FUTURE (SGX)	11/09/2024	43 133 177	72 441
					<b>Total:</b>	<b>1 358 771</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 2 837 844.

#### ***Euro Government Bond***

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 562	P	EURO-BOBL FUTURE	06/09/2024	181 879 280	440 170
EUR	74	P	EURO-BUND FUTURE	06/09/2024	9 739 880	89 436
EUR	319	S	EURO BUXL 30Y BONDS	06/09/2024	41 546 560	516 173
EUR	330	S	EURO-SCHATZ FUTURE	06/09/2024	34 881 000	(160 050)
EUR	841	S	EURO-BTP FUTURE	06/09/2024	96 958 890	646 509
EUR	172	S	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	21 176 640	117 020
					<b>Total:</b>	<b>1 649 258</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 1 407 295.



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### *Euro Inflation-Linked Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	26	P	EURO-BUND FUTURE	06/09/2024	3 422 120	(21 840)
EUR	32	S	EURO-BTP FUTURE	06/09/2024	3 689 280	35 740
USD	96	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	10 169 349	(99 370)
USD	4	S	US 2YR NOTE FUTURE (CBT)	30/09/2024	762 188	(2 274)
GBP	67	P	LONG GILT FUTURE (LIFFE)	26/09/2024	7 710 314	67 960
					<b>Total:</b>	<b>(19 784)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 647 049.

#### *Euro Medium Term Income Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	115	P	EURO-BOBL FUTURE	06/09/2024	13 390 600	119 600
					<b>Total:</b>	<b>119 600</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 10 818.

#### *Euro Short Term Corporate Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	484	S	EURO-BOBL FUTURE	06/09/2024	56 356 960	(511 220)
EUR	280	P	EURO-BUND FUTURE	06/09/2024	36 853 600	(128 800)
EUR	35	S	EURO BUXL 30Y BONDS	06/09/2024	4 558 400	(99 160)
EUR	1 015	P	EURO-SCHATZ FUTURE	06/09/2024	107 285 500	543 025
EUR	303	S	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	37 305 360	93 930
					<b>Total:</b>	<b>(102 225)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 712 751.

#### *Europe Convertible*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	22	S	STOXX 600(SXXP)	20/09/2024	565 620	(630)
EUR	90	P	STOXX 600 REAL ESTATE (SX86P)	20/09/2024	570 150	(2 025)
					<b>Total:</b>	<b>(2 655)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 36 339.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### *Europe Small Cap Convertible*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	302	P	STOXX 600 REAL ESTATE (SX86P)	20/09/2024	1 913 170	(6 795)
					<b>Total:</b>	<b>(6 795)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 176 053.

#### *Flexible Global Credit*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	6	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	1 143 282	2 362
					<b>Total:</b>	<b>2 362</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 4 281.

#### *Global Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	477	P	EURO-BOBL FUTURE	06/09/2024	55 541 880	496 080
EUR	59	S	EURO-BUND FUTURE	06/09/2024	7 765 580	(94 040)
EUR	31	S	EURO BUXL 30Y BONDS	06/09/2024	4 037 440	(87 840)
EUR	63	P	EURO-SCHATZ FUTURE	06/09/2024	6 659 100	33 705
EUR	256	S	EURO-BTP FUTURE	06/09/2024	29 514 240	263 590
EUR	590	P	SHORT TERM EURO BTP FUTURES	06/09/2024	61 955 900	53 100
EUR	79	P	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	9 726 480	(52 140)
USD	69	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	8 069 717	113 044
USD	97	P	US LONG BOND FUTURE (CBT)	19/09/2024	10 708 013	106 769
USD	11	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	1 165 238	5 132
USD	149	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	15 290 573	(94 704)
USD	87	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	16 577 589	21 562
USD	1 308	P	US 5YR NOTE FUTURE (CBT)	30/09/2024	130 071 554	58 590
GBP	55	P	LONG GILT FUTURE (LIFFE)	26/09/2024	6 329 363	34 381
JPY	69	S	JPN 10Y BOND (TSE)	12/09/2024	57 176 582	59 222
AUD	23	P	AUST 10 YR BONDS FUTURE	16/09/2024	1 611 562	873
AUD	891	S	AUST 3 YR BONDS	16/09/2024	58 186 006	401 626

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
CAD	228	S	CAN 10YR BOND FUTURE	18/09/2024	18 666 912	(119 710)
CAD	1 126	P	CAN 2YR BOND	18/09/2024	79 373 959	192 796
					<b>Total:</b>	<b>1 392 036</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 2 559 712.

#### Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
JPY	35	P	NIKKEI 225 (OSE)	12/09/2024	8 611 837	82 681
					<b>Total:</b>	<b>82 681</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 692 689.

#### Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	491	P	EURO-BOBL FUTURE	06/09/2024	57 172 040	486 081
EUR	7	S	EURO-BUND FUTURE	06/09/2024	921 340	(15 050)
EUR	88	S	EURO BUXL 30Y BONDS	06/09/2024	11 461 120	(249 320)
EUR	267	S	EURO-SCHATZ FUTURE	06/09/2024	28 221 900	(142 845)
EUR	353	S	EURO-BTP FUTURE	06/09/2024	40 697 370	363 240
EUR	587	P	SHORT TERM EURO BTP FUTURES	06/09/2024	61 640 870	48 080
EUR	8	S	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	984 960	5 700
USD	153	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	17 893 719	80 602
USD	58	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	6 143 982	(47 352)
USD	259	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	26 578 916	(166 141)
USD	413	S	US 2YR NOTE FUTURE (CBT)	30/09/2024	78 695 912	(65 591)
USD	830	P	US 5YR NOTE FUTURE (CBT)	30/09/2024	82 537 760	(155 842)
JPY	80	S	JPN 10Y BOND (TSE)	12/09/2024	66 291 690	62 412
AUD	1 333	S	AUST 3 YR BONDS	16/09/2024	87 108 368	576 376
CAD	230	S	CAN 10YR BOND FUTURE	18/09/2024	18 830 657	(120 760)
CAD	1 105	P	CAN 2YR BOND	18/09/2024	77 893 628	175 517
					<b>Total:</b>	<b>835 107</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 3 338 358.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### Global Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	23	P	EURO-BUND FUTURE	06/09/2024	3 027 260	(19 310)
EUR	29	S	EURO-BTP FUTURE	06/09/2024	3 343 410	32 390
USD	16	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	1 871 239	20 663
USD	172	S	US LONG BOND FUTURE (CBT)	19/09/2024	18 987 404	(151 412)
USD	74	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	7 838 873	(40 529)
USD	69	P	US 10YR NOTE FUTURE (CBT)	19/09/2024	7 080 869	62 435
USD	5	S	US 2YR NOTE FUTURE (CBT)	30/09/2024	952 735	(2 843)
USD	168	P	US 5YR NOTE FUTURE (CBT)	30/09/2024	16 706 438	30 376
GBP	43	P	LONG GILT FUTURE (LIFFE)	26/09/2024	4 948 411	43 616
					<b>Total:</b>	<b>(24 614)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 1 244 984.

#### Multi-Asset Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	125	P	EURO-BOBL FUTURE	06/09/2024	15 599 328	139 327
EUR	4	S	EURO-BUND FUTURE	06/09/2024	564 255	(9 217)
EUR	23	S	EURO BUXL 30Y BONDS	06/09/2024	3 210 450	(69 836)
EUR	943	P	EURO STOXX BANK (SX7E)	20/09/2024	6 950 819	(23 493)
EUR	173	S	STOXX 600(SXXP)	20/09/2024	4 766 964	(5 316)
EUR	237	P	STOXX 600 REAL ESTATE (SX86P)	20/09/2024	1 609 121	(23 241)
EUR	128	S	EURO STOXX PRICE	20/09/2024	3 463 212	4 116
EUR	238	P	STOXX 600 OIL&GAS	20/09/2024	4 693 410	110 449
USD	6	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	752 063	4 406
USD	20	P	US LONG BOND FUTURE (CBT)	19/09/2024	2 366 250	23 125
USD	60	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	6 811 875	(48 734)
USD	60	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	6 599 063	16 969
USD	60	S	S&P 500 E-MINI FUTURE	20/09/2024	16 564 500	(57 000)
USD	17	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	3 471 719	5 078
USD	7	S	US 5YR NOTE FUTURE (CBT)	30/09/2024	746 047	(5 195)
JPY	223	S	10 YR MINI JGB FUTURE (SGX)	11/09/2024	19 786 641	25
JPY	28	P	TOPIX INDX FUTURE	12/09/2024	4 892 080	60 052
					<b>Total:</b>	<b>121 515</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 1 989 004.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	85	P	EURO-BOBL FUTURE	06/09/2024	9 897 400	88 400
EUR	16	S	EURO BUXL 30Y BONDS	06/09/2024	2 083 840	(45 320)
EUR	846	P	EURO STOXX BANK (SX7E)	20/09/2024	5 818 365	(19 665)
EUR	156	S	STOXX 600(SXXP)	20/09/2024	4 010 760	(4 310)
EUR	113	S	EURO STOXX PRICE	20/09/2024	2 852 685	3 390
EUR	215	P	STOXX 600 OIL&GAS	20/09/2024	3 956 000	93 096
USD	46	P	EURO FX CURR FUTURE (CME)	16/09/2024	5 768 509	7 779
USD	54	P	US 10YR NOTE FUTURE (CBT)	19/09/2024	5 541 550	(6 298)
JPY	15	S	JPN 10Y BOND (TSE)	12/09/2024	12 429 692	(9 745)
					<b>Total:</b>	<b>107 327</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 582 611.

#### Social Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	3	S	EURO BUXL 30Y BONDS	06/09/2024	390 720	(8 520)
					<b>Total:</b>	<b>(8 520)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 62 928.

#### Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 712	S	EURO-SCHATZ FUTURE	06/09/2024	180 958 400	(500 880)
					<b>Total:</b>	<b>(500 880)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 1 717 756.

#### Sustainable Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	200	P	EURO-BOBL FUTURE	06/09/2024	23 288 000	111 630
EUR	10	S	EURO BUXL 30Y BONDS	06/09/2024	1 302 400	3 220
EUR	600	P	EURO-SCHATZ FUTURE	06/09/2024	63 420 000	215 560
EUR	80	S	EURO-BTP FUTURE	06/09/2024	9 223 200	82 230
EUR	200	S	SHORT TERM EURO BTP FUTURES	06/09/2024	21 002 000	20 500
EUR	50	S	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	6 156 000	41 520

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	70	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	8 186 669	80 476
USD	70	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	7 183 491	21 285
USD	100	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	19 054 700	(9 476)
					<b>Total:</b>	<b>566 945</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 607 974.

#### **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	06/09/2024	6 986 400	(35 560)
EUR	19	S	EURO-BUND FUTURE	06/09/2024	2 500 780	(13 210)
EUR	19	P	EURO BUXL 30Y BONDS	06/09/2024	2 474 560	4 060
EUR	106	P	EURO-SCHATZ FUTURE	06/09/2024	11 204 200	35 780
					<b>Total:</b>	<b>(8 930)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 58 655.

#### **Sustainable Euro Multi-Factor Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	67	P	EURO STOXX 50 - FUTURE	20/09/2024	3 300 420	5 815
					<b>Total:</b>	<b>5 815</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 217 537.

#### **Sustainable Europe Multi-Factor Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 295	P	MSCI EUROPE NR	20/09/2024	44 114 175	(43 383)
					<b>Total:</b>	<b>(43 383)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 2 883 776.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Sustainable Global Corporate Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	25	S	EURO-BOBL FUTURE	06/09/2024	3 119 866	(28 937)
EUR	30	P	EURO-BUND FUTURE	06/09/2024	4 231 914	(36 279)
USD	48	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	6 016 500	(10 313)
USD	155	P	US LONG BOND FUTURE (CBT)	19/09/2024	18 338 438	71 906
USD	246	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	27 928 688	(137 045)
USD	42	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	4 619 344	(23 187)
USD	108	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	22 055 625	25 312
USD	120	S	US 5YR NOTE FUTURE (CBT)	30/09/2024	12 789 375	(28 930)
					<b>Total:</b>	<b>(167 473)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 540 162.

#### **Sustainable Global Multi-Factor Corporate Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	9	S	EURO-BOBL FUTURE	06/09/2024	1 123 152	(5 691)
EUR	1	S	EURO-BUND FUTURE	06/09/2024	141 064	(804)
EUR	1	P	EURO BUXL 30Y BONDS	06/09/2024	139 585	257
EUR	3	S	EURO-SCHATZ FUTURE	06/09/2024	339 852	0
USD	8	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	908 250	3 250
USD	2	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	219 969	(2 406)
USD	4	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	816 875	797
USD	19	S	US 5YR NOTE FUTURE (CBT)	30/09/2024	2 024 984	(14 101)
GBP	6	P	LONG GILT FUTURE (LIFFE)	26/09/2024	740 018	5 006
JPY	1	P	10 YR MINI JGB FUTURE (SGX)	11/09/2024	88 729	(392)
AUD	1	P	AUST 10 YR BONDS FUTURE	16/09/2024	75 409	(169)
CAD	8	P	CAN 10YR BOND FUTURE	18/09/2024	701 974	5 671
					<b>Total:</b>	<b>(8 582)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 89 016.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Sustainable Global Multi-Factor High Yield Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	3	P	EURO-BOBL FUTURE	06/09/2024	374 384	1 254
EUR	1	S	EURO-SCHATZ FUTURE	06/09/2024	113 284	(359)
USD	2	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	250 688	3 453
USD	3	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	340 594	2 656
USD	2	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	219 969	(1 766)
USD	3	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	612 656	63
USD	13	S	US 5YR NOTE FUTURE (CBT)	30/09/2024	1 385 516	(5 554)
GBP	1	P	LONG GILT FUTURE (LIFFE)	26/09/2024	123 336	834
CAD	1	P	CAN 10YR BOND FUTURE	18/09/2024	87 747	709
<b>Total:</b>						<b>1 290</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 18 404.

#### **Sustainable Multi-Asset Balanced**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	375	P	EURO-BOBL FUTURE	06/09/2024	43 665 000	390 000
EUR	194	P	EURO BUXL 30Y BONDS	06/09/2024	25 266 560	589 200
<b>Total:</b>						<b>979 200</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 329 756.

#### **Sustainable Multi-Asset Flexible**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	43	P	EURO-BOBL FUTURE	06/09/2024	5 006 920	44 720
EUR	9	S	EURO-BUND FUTURE	06/09/2024	1 184 580	(19 350)
EUR	8	S	EURO BUXL 30Y BONDS	06/09/2024	1 041 920	(22 661)
EUR	7	S	EURO-BTP FUTURE	06/09/2024	807 030	7 220
EUR	10	S	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	1 231 200	6 200
EUR	79	S	STOXX 600(SXXP)	20/09/2024	2 031 090	(2 178)
EUR	67	S	EURO STOXX PRICE	20/09/2024	1 691 415	2 010
USD	67	P	EURO FX CURR FUTURE (CME)	16/09/2024	8 401 959	11 331
USD	15	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	1 754 286	25 149
USD	33	P	US 10YR NOTE FUTURE (CBT)	19/09/2024	3 386 503	(3 849)



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
JPY	9	S	JPN 10Y BOND (TSE)	12/09/2024	7 457 815	(5 742)
					<b>Total:</b>	<b>42 850</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 604 171.

#### **Sustainable US Multi-Factor Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	757	P	S&P 500 E-MINI FUTURE	20/09/2024	208 988 775	709 688
					<b>Total:</b>	<b>709 688</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 8 188 848.

#### **Sustainable US Value Multi-Factor Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	500	P	S&P 500 E-MINI FUTURE	20/09/2024	138 037 500	453 700
					<b>Total:</b>	<b>453 700</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 5 423 800.

#### **Target Risk Balanced**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	273	S	EURO-BOBL FUTURE	06/09/2024	31 788 120	(295 240)
EUR	45	P	EURO-BUND FUTURE	06/09/2024	5 922 900	94 050
EUR	56	P	EURO-BTP FUTURE	06/09/2024	6 456 240	(38 080)
EUR	49	P	EURO OAT FUTURE FRENCH GOVT BOND 10YR 6%	06/09/2024	6 032 880	(32 340)
EUR	396	P	EURO STOXX 50 - FUTURE	20/09/2024	19 506 960	(89 100)
USD	527	P	DOLLAR INDEX SPOT	16/09/2024	51 898 498	721 096
USD	636	P	EURO FX CURR FUTURE (CME)	16/09/2024	79 755 913	107 558
USD	149	P	US 10YR NOTE FUTURE (CBT)	19/09/2024	15 290 573	154 231
USD	127	P	S&P 500 E-MINI FUTURE	20/09/2024	32 714 276	(147 455)
USD	118	P	MSCI EMERGING MARKETS INDEX	20/09/2024	5 990 557	(9 359)
					<b>Total:</b>	<b>465 361</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 4 198 686.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### USD Short Duration Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	37	P	EURO-BOBL FUTURE	06/09/2024	4 617 401	34 500
EUR	7	S	EURO BUXL 30Y BONDS	06/09/2024	977 093	(11 103)
USD	17	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	2 130 844	(33 082)
JPY	21	S	JPN 10Y BOND (TSE)	12/09/2024	18 650 131	24 057
AUD	95	S	AUST 10 YR BONDS FUTURE	16/09/2024	7 139 439	83 916
CAD	44	P	CAN 10YR BOND FUTURE	18/09/2024	3 860 859	(36 335)
					<b>Total:</b>	<b>61 953</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 470 919.

#### Brokers for Futures contracts:

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

#### Note 12 - Forward foreign exchange contracts

As at 30 June 2024, 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
CNH	5 268 734	AUD	964 800
CZK	6 150 528 196	CAD	473 200
EUR	213 343 480	CHF	2 210 000
HKD	21 531	CNH	2 740 728
SGD	15 871 420	CZK	3 075 268 345
USD	121 487 809	DKK	6 539 200
		EUR	371 075 321
		GBP	3 913 000
		HKD	10 932
		JPY	229 553 200
		SEK	9 374 100
		SGD	8 017 867
		USD	78 915 467
<b>Net unrealised loss (in EUR)</b>			<b>(563 628)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### China Equity

Currency	Purchase amount	Currency	Sale amount
EUR	4 404 362	CNY	3 487 000
HKD	610 000	EUR	1 211 579
SGD	15 434 734	HKD	11 176 200
USD	7 081 707	SGD	7 943 381
		TWD	5 996 900
		USD	14 072 704
<b>Net unrealised loss (in USD)</b>			<b>(47 532)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Climate Impact**

<b>Currency</b>	<b>Purchase amount</b>	<b>Currency</b>	<b>Sale amount</b>
AUD	1 964 519	AUD	2 337 486
CHF	309 538	CAD	1 400 700
CNH	1 131 432	CHF	158 164
EUR	31 808 803	CNH	577 551
GBP	9 355 994	CNY	4 808 400
HKD	20 636	DKK	13 447 400
SGD	3 238 845	EUR	1 221 940
USD	9 770 367	GBP	8 380 701
		HKD	5 167 618
		JPY	193 039 500
		NOK	3 079 900
		SEK	4 217 900
		SGD	1 665 337
		TWD	44 124 300
		USD	37 516 459
<b>Net unrealised loss (in EUR)</b>			<b>(66 322)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Consumer Innovators**

<b>Currency</b>	<b>Purchase amount</b>	<b>Currency</b>	<b>Sale amount</b>
EUR	12 787 173	EUR	385 042
SGD	18 097	GBP	135 800
USD	399 300	HKD	2 165 100
		JPY	228 416 400
		SGD	9 153
		USD	11 853 100
<b>Net unrealised loss (in EUR)</b>			<b>(12 870)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Disruptive Technology**

<b>Currency</b>	<b>Purchase amount</b>	<b>Currency</b>	<b>Sale amount</b>
CZK	451 148	CZK	227 936
EUR	387 075 566	DKK	13 479 800
SGD	22 969	EUR	7 061 798
USD	7 581 603	JPY	654 907 800
		SGD	270
		USD	410 551 323
<b>Net unrealised loss (in EUR)</b>			<b>(1 101 748)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Ecosystem Restoration**

<b>Currency</b>	<b>Purchase amount</b>	<b>Currency</b>	<b>Sale amount</b>
CNH	71 500	CAD	17 600
CNY	1 585 000	CHF	6 500
CZK	16 896 418	CNH	35 750
EUR	2 269 560	CNY	13 822 000
GBP	7 370	CZK	8 448 209
JPY	1 058 824	DKK	10 300
SGD	7 151	EUR	907 250
		GBP	5 385
		INR	1 578 500
		MXN	115 700
		NOK	10 200
		SEK	28 800

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Purchase amount	Currency	Sale amount
		SGD	3 530
		USD	68 300
		<b>Net unrealised gain (in EUR)</b>	<b>31 485</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Emerging Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	1 401 440	AUD	700 720
EUR	441 509 664	EUR	229 907 237
USD	246 710 098	USD	477 724 583
		<b>Net unrealised loss (in USD)</b>	<b>(3 334 943)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Emerging Bond Opportunities**

Currency	Purchase amount	Currency	Sale amount
AUD	9 643 970	AUD	4 873 696
BRL	99 108 000	BRL	132 328 551
CLP	6 200 660 000	CLP	6 189 884 744
CNH	45 500 958	CNH	55 716 742
COP	23 248 453 000	CZK	124 301 941
CZK	160 984 308	EUR	44 429 248
EUR	66 032 412	HKD	59 645 826
GHS	18 800 000	HUF	622 488 735
HKD	59 430 503	IDR	41 230 000 000
HUF	758 051 312	ILS	9 647 597
IDR	98 655 982 721	INR	268 312 587
ILS	9 554 154	KRW	4 357 472 205
INR	159 575 000	MXN	284 468 841
KRW	4 331 736 187	PEN	15 071 000
MXN	307 781 877	PLN	21 160 262
PEN	15 071 000	RON	3 269 000
PLN	30 007 301	RUB	168 044 000
RON	20 795 739	SGD	85 149
SGD	168 321	THB	479 548 624
THB	500 506 364	USD	216 445 286
TRY	219 660 768	ZAR	285 147 372
USD	171 953 603		
ZAR	312 356 557		
		<b>Net unrealised loss (in USD)</b>	<b>(1 164 109)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 5 December 2024.

#### **Energy Transition**

Currency	Purchase amount	Currency	Sale amount
CNH	185 966 460	CAD	337 100
EUR	86 547 810	CNH	573 843 107
GBP	16 224	DKK	2 800 100
HKD	9 898	EUR	35 231 094
SGD	12 052 161	GBP	130 966
USD	3 429 857	HKD	5 062
		INR	20 889 600
		NOK	1 249 300
		SGD	6 451 253
		USD	6 637 352
		<b>Net unrealised gain (in EUR)</b>	<b>1 510 524</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Environmental Absolute Return Thematic Equity (EARTH)**

Currency	Purchase amount	Currency	Sale amount
CZK	115 413 017	CZK	58 287 411
EUR	7 695 307	EUR	3 936 805
SGD	7 401	SGD	3 745
USD	6 711 222	USD	13 318 124
<b>Net unrealised loss (in USD)</b>			<b>(121 856)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Euro Bond Opportunities**

Currency	Purchase amount	Currency	Sale amount
AUD	16 753 803	AUD	17 817 606
BRL	7 060 453	BRL	55 722 000
CAD	19 024 386	CAD	19 199 307
CHF	8 613 380	CHF	8 692 731
CLP	2 198 083 600	CLP	947 157 000
CNY	40 305 541	CNY	53 409 251
COP	3 962 305 000	COP	3 962 305 000
EUR	109 462 856	CZK	2 329 000
GBP	10 127 483	EUR	55 477 166
HUF	818 120 498	GBP	11 694 106
INR	76 787 000	HUF	329 337 490
JPY	3 141 646 852	INR	76 787 000
KRW	2 509 618 000	JPY	4 362 832 421
MXN	167 504 697	KRW	3 778 592 000
NOK	79 360 183	MXN	212 743 730
NZD	6 451 452	NOK	78 737 800
PEN	4 162 000	NZD	6 140 918
SEK	57 195 838	PEN	16 204 000
THB	168 232 975	PLN	270 000
USD	108 992 318	RON	11 392 000
ZAR	195 909 854	SEK	56 918 864
		THB	202 210 439
		TWD	29 189 000
		USD	132 411 170
		ZAR	291 404 854
<b>Net unrealised gain (in EUR)</b>			<b>130 217</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 27 September 2024.

#### **Euro Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CZK	275 504 429	CZK	136 245 122
EUR	5 444 287	EUR	11 061 560
<b>Net unrealised loss (in EUR)</b>			<b>(62 338)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Euro Corporate Green Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	1 215 501	GBP	1 041 000
<b>Net unrealised loss (in EUR)</b>			<b>(11 355)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 18 July 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Euro Equity**

Currency	Purchase amount	Currency	Sale amount
CZK	132 804 224	CZK	4 422 038
EUR	177 100	EUR	5 706 600
USD	546 017	USD	138 000
<b>Net unrealised loss (in EUR)</b>			<b>(26 792)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 26 July 2024.

#### **Euro High Yield Bond**

Currency	Purchase amount	Currency	Sale amount
CNH	200 000	CNH	100 000
EUR	173 491 477	EUR	36 064 077
GBP	30 768 000	GBP	148 480 000
HKD	200 000	HKD	100 000
USD	78 230	USD	39 115
<b>Net unrealised loss (in EUR)</b>			<b>(1 239 569)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Euro High Yield Short Duration Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	108 547 231	EUR	50 714 107
GBP	15 936 000	GBP	62 069 000
USD	34 687 559	USD	38 571 073
<b>Net unrealised loss (in EUR)</b>			<b>(165 204)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Euro Inflation-Linked Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	1 946 253	AUD	1 610 762
		GBP	322 000
		USD	611 000
<b>Net unrealised loss (in EUR)</b>			<b>(5 401)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

#### **Europe Convertible**

Currency	Purchase amount	Currency	Sale amount
EUR	6 909 237	CHF	585 000
USD	63 000	EUR	58 945
		GBP	2 242 000
		USD	3 946 000
<b>Net unrealised loss (in EUR)</b>			<b>(20 131)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 18 July 2024.

#### **Europe Growth**

Currency	Purchase amount	Currency	Sale amount
EUR	1 472 533	EUR	2 890 116
SGD	866 448	SGD	438 267
USD	2 478 385	USD	1 253 219
<b>Net unrealised gain (in EUR)</b>			<b>18 218</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Europe Small Cap**

Currency	Purchase amount	Currency	Sale amount
EUR	3 501 576	EUR	6 763 379
SGD	204 301	SGD	103 226
USD	7 150 521	USD	3 671 899
<b>Net unrealised gain (in EUR)</b>			<b>47 525</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Flexible Global Credit**

Currency	Purchase amount	Currency	Sale amount
EUR	5 606 963	USD	6 000 000
<b>Net unrealised gain (in EUR)</b>			<b>16 997</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

#### **Global Bond Opportunities**

Currency	Purchase amount	Currency	Sale amount
AUD	29 034 916	AUD	31 606 418
BRL	20 966 432	BRL	124 168 900
CAD	39 293 653	CAD	47 200 740
CHF	20 653 333	CHF	20 259 702
CLP	4 618 975 500	CLP	2 135 207 583
CNH	149 825 923	CNH	358 390 992
CNY	1 639 300	COP	9 146 445 168
COP	7 972 278 000	CZK	25 579 000
CZK	11 503 000	EUR	178 979 056
EUR	396 937 354	GBP	26 641 521
GBP	21 688 446	HUF	784 692 170
HUF	1 727 774 079	IDR	24 661 718 960
IDR	4 265 357 000	ILS	1 430 000
INR	127 228 000	INR	127 228 000
JPY	7 519 625 954	JPY	12 075 697 097
KRW	5 693 740 600	KRW	12 560 087 000
MXN	366 698 363	MXN	414 370 550
NOK	153 193 568	NOK	154 004 949
NZD	10 105 461	NZD	10 777 435
PEN	18 454 000	PEN	45 367 000
PLN	1 646 000	PLN	3 927 000
RON	4 818 000	RON	33 685 430
SEK	99 814 595	SEK	104 106 926
SGD	180 000	SGD	1 057 000
THB	348 598 320	THB	427 370 587
USD	305 299 475	TWD	47 399 000
ZAR	514 279 862	USD	413 569 067
		ZAR	721 157 862
<b>Net unrealised gain (in EUR)</b>			<b>1 598 238</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 27 September 2024.

#### **Global Convertible**

Currency	Purchase amount	Currency	Sale amount
CZK	453 011 574	CZK	228 852 060
EUR	544 782 402	EUR	324 528 091
NOK	4 756 132	HKD	25 508 183
PLN	285 766	JPY	4 499 867 877
USD	393 872 408	NOK	2 378 066
		PLN	142 883

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Purchase amount	Currency	Sale amount
		SGD	5 194 077
		USD	608 483 693
		<b>Net unrealised loss (in USD)</b>	<b>(3 519 310)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Global Enhanced Bond 36M**

Currency	Purchase amount	Currency	Sale amount
AUD	26 019 405	AUD	29 331 484
BRL	22 165 487	BRL	110 160 000
CAD	30 350 419	CAD	30 697 786
CHF	15 476 847	CHF	15 503 947
CLP	4 395 004 600	CLP	1 317 912 000
CNY	57 488 954	CNY	76 568 571
COP	5 229 104 000	COP	5 229 104 000
CZK	370 426 012	CZK	183 526 916
EUR	271 502 069	EUR	119 816 793
GBP	17 304 179	GBP	19 252 690
HUF	1 693 032 729	HUF	490 892 365
INR	113 384 000	INR	113 384 000
JPY	5 399 933 937	JPY	8 008 246 662
KRW	3 755 281 000	KRW	5 527 736 000
MXN	313 005 666	MXN	564 105 725
NOK	113 996 681	NOK	113 459 828
NZD	8 914 048	NZD	9 166 300
PEN	15 716 000	PEN	38 875 000
PLN	582 000	RON	26 720 000
SEK	87 337 345	SEK	93 160 848
THB	242 692 875	THB	291 835 967
USD	153 122 794	TWD	42 044 000
ZAR	463 055 798	USD	247 713 365
		ZAR	688 928 798
		<b>Net unrealised gain (in EUR)</b>	<b>699 607</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 27 September 2024.

#### **Global Environment**

Currency	Purchase amount	Currency	Sale amount
CNH	1 321 044	CHF	4 070 100
EUR	50 953 464	CNH	668 738
HKD	21 183	DKK	6 077 300
JPY	32 693 350 826	EUR	122 679 857
SGD	44 737 875	GBP	8 492 700
USD	60 858 861	HKD	10 730
		JPY	1 193 626 838
		SGD	22 634 756
		TWD	275 860 400
		USD	175 533 689
		<b>Net unrealised loss (in EUR)</b>	<b>(3 051 451)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Global High Yield Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	4 904 338	AUD	2 452 169
CZK	526 775 118	CZK	263 387 559
EUR	91 995 142	EUR	53 589 828
GBP	825 000	GBP	5 482 000
USD	30 694 906	USD	78 883 199
<b>Net unrealised gain (in EUR)</b>			<b>20 420</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Global Inflation-Linked Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	22 451 915	AUD	33 697 830
CAD	25 804 553	CAD	38 577 462
CHF	3 020 445	CHF	3 001 747
DKK	3 460 971	DKK	6 921 942
EUR	1 199 732 045	EUR	1 212 755 649
GBP	99 299 151	GBP	188 522 958
HUF	237 753 093	HUF	237 753 093
JPY	2 469 747 821	JPY	3 954 927 294
MXN	78 944 258	MXN	79 424 827
NOK	56 102 414	NOK	55 969 430
NZD	7 850 231	NZD	11 381 186
SEK	70 108 658	SEK	98 678 627
SGD	1 154 603 807	SGD	574 184 506
USD	760 883 950	USD	1 030 285 332
<b>Net unrealised gain (in EUR)</b>			<b>1 942 592</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 27 September 2024.

#### **Global Megatrends**

Currency	Purchase amount	Currency	Sale amount
NOK	24 964 566	EUR	126 000
USD	304 925	GBP	100 300
		HKD	383 300
		INR	1 809 200
		JPY	16 581 500
		KRW	36 462 300
		NOK	3 247 271
		SGD	33 900
		TWD	1 615 100
		USD	1 820 843
<b>Net unrealised loss (in USD)</b>			<b>(12 558)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Green Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	42 078 480	AUD	48 238 240
EUR	335 553 927	CAD	60 930 000
USD	4 334 000	DKK	42 831 000
		EUR	29 992 025
		GBP	96 083 000
		SEK	92 804 000
		USD	148 292 768
<b>Net unrealised loss (in EUR)</b>			<b>(1 168 499)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Green Tigers**

Currency	Purchase amount	Currency	Sale amount
CNH	4 732 435	AUD	3 002 000
EUR	19 875 338	CNH	2 389 716
GBP	812 880	CNY	14 818 400
SGD	1 849 337	EUR	1 036 666
USD	2 638 289	GBP	406 440
		HKD	17 512 300
		INR	210 364 800
		JPY	584 536 300
		KRW	2 441 722 800
		SGD	1 324 701
		THB	8 966 600
		TWD	139 204 600
		USD	5 258 812
<b>Net unrealised gain (in USD)</b>			<b>29 787</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Health Care Innovators**

Currency	Purchase amount	Currency	Sale amount
CZK	36 118 266	CHF	1 761 900
EUR	55 137 488	CZK	17 778 268
USD	1 436 800	DKK	18 595 900
		EUR	2 789 558
		GBP	3 517 500
		JPY	262 026 800
		USD	47 758 300
<b>Net unrealised loss (in EUR)</b>			<b>(83 243)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Inclusive Growth**

Currency	Purchase amount	Currency	Sale amount
CNH	251 724	CAD	453 500
EUR	13 860 674	CHF	467 600
SGD	35 184	CNH	125 862
USD	352 000	EUR	384 893
		GBP	1 093 600
		JPY	34 001 000
		SGD	17 592
		USD	12 414 600
<b>Net unrealised loss (in EUR)</b>			<b>(18 764)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Japan Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	239 067 294	EUR	119 481 344
JPY	20 857 584 962	JPY	41 353 678 580
USD	3 952 441	USD	1 975 025
<b>Net unrealised gain (in JPY)</b>			<b>346 640 017</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Japan Small Cap**

Currency	Purchase amount	Currency	Sale amount
EUR	245 466 810	EUR	121 669 889
JPY	23 619 817 520	JPY	47 198 277 221
SGD	22 639	SGD	11 140
USD	34 058 115	USD	16 834 988
<b>Net unrealised gain (in JPY)</b>			<b>425 621 988</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Local Emerging Bond**

Currency	Purchase amount	Currency	Sale amount
BRL	90 196 149	BRL	97 566 117
CLP	5 008 954 980	CLP	4 556 897 428
CNH	34 018 454	CNH	40 406 802
COP	20 698 414 000	COP	1 550 960 000
CZK	153 887 011	CZK	109 729 399
EUR	75 868 811	EUR	44 517 327
GHS	14 000 000	HKD	46 721 539
HKD	46 542 004	HUF	460 496 053
HUF	1 000 988 840	IDR	61 763 534 000
IDR	113 747 235 000	ILS	7 198 279
ILS	7 128 558	INR	210 023 767
INR	142 910 000	KRW	3 210 007 365
KRW	3 191 400 225	MXN	217 799 697
MXN	271 084 745	PEN	11 246 000
PEN	11 884 000	PLN	15 973 065
PLN	25 844 374	RUB	20 798 000
RON	16 900 432	THB	394 708 933
THB	485 387 947	USD	201 001 229
TRY	161 046 545	ZAR	205 033 415
USD	140 369 265		
ZAR	214 700 049		
<b>Net unrealised loss (in USD)</b>			<b>(1 199 574)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 5 December 2024.

#### **Multi-Asset Opportunities**

Currency	Purchase amount	Currency	Sale amount
AUD	1 148 822	AUD	574 293
CAD	216 000	CAD	1 040 000
CNH	23 495 902	CHF	3 857 200
EUR	286 376 366	CNH	11 747 951
JPY	671 821 543	EUR	153 709 398
MXN	74 087 564	GBP	3 271 000
SGD	937 420	SGD	521 575
USD	176 846 961	USD	318 100 091
		ZAR	90 955 000
<b>Net unrealised loss (in USD)</b>			<b>(2 304 837)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 12 September 2024.

#### **Multi-Asset Thematic**

Currency	Purchase amount	Currency	Sale amount
AUD	4 755 567	AUD	2 436 055
CAD	965 076	CAD	482 538
CNH	2 015 020	CHF	3 494 323
CZK	27 001 496	CNH	1 007 510
EUR	26 735 281	CZK	13 500 748
GBP	2 429 934	EUR	31 630 559
HKD	11 554 142	GBP	8 096 000

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Purchase amount	Currency	Sale amount
JPY	609 093 065	HKD	5 777 071
MXN	65 326 757	SGD	2 474 804
SGD	4 892 469	USD	8 788 761
USD	17 119 324	ZAR	82 101 089
<b>Net unrealised gain (in EUR)</b>			<b>4 258</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 12 September 2024.

#### **Nordic Small Cap**

Currency	Purchase amount	Currency	Sale amount
CZK	53 942 275	CZK	27 291 391
DKK	34 513 000	DKK	61 313 200
EUR	22 205 418	EUR	23 531 348
NOK	367 995 709	NOK	136 432 000
SEK	101 686 000	SEK	287 689 900
<b>Net unrealised gain (in EUR)</b>			<b>31 541</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **RMB Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	29 475	AUD	527
CNY	406 400	CNY	18 476 500
EUR	806 844	EUR	344 009
HKD	28 094	HKD	547
SGD	29 782	SGD	646
USD	2 775 421	USD	797 871
<b>Net unrealised gain (in USD)</b>			<b>26 361</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Russia Equity (NAV suspended)**

Currency	Purchase amount	Currency	Sale amount
EUR	1 351 497	EUR	2 613 585
ZAR	52 679 708	ZAR	26 339 854
<b>Net unrealised gain (in EUR)</b>			<b>72 077</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 9 September 2024.

#### **SMaRT Food**

Currency	Purchase amount	Currency	Sale amount
CHF	81 432 106	AUD	543 700
EUR	130 220 839	CAD	598 400
GBP	31 261 556	CHF	42 968 261
NOK	124 000	DKK	2 924 700
USD	122 857 522	EUR	233 481 194
		GBP	16 766 215
		HKD	1 256 700
		INR	41 270 400
		JPY	51 550 700
		NOK	14 025 000
		PHP	15 189 300
		USD	67 411 006
<b>Net unrealised gain (in EUR)</b>			<b>1 997 199</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

### **Social Bond**

Currency	Purchase amount	Currency	Sale amount
CHF	7 212 518	CHF	3 606 259
EUR	16 333 649	EUR	8 618 391
USD	1 288 380	GBP	328 000
		USD	13 050 690
		<b>Net unrealised gain (in EUR)</b>	<b>119 527</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

### **Sustainable Asia ex-Japan Equity**

Currency	Purchase amount	Currency	Sale amount
AUD	81 708	AUD	41 283
EUR	1 668 402	EUR	842 812
SGD	85 239	SGD	43 071
USD	962 075	USD	1 918 810
		<b>Net unrealised loss (in USD)</b>	<b>(12 074)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

### **Sustainable Asian Cities Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	2 408 194	AUD	1 371 382
CNH	11 747 920	CNH	5 873 960
EUR	189 482	EUR	96 836
HKD	18 880	HKD	9 440
SGD	855 146	SGD	427 573
USD	2 137 768	USD	4 064 219
		<b>Net unrealised loss (in USD)</b>	<b>(9 833)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

### **Sustainable Enhanced Bond 12M**

Currency	Purchase amount	Currency	Sale amount
CHF	59 560	CHF	29 780
EUR	60 888	EUR	120 495
USD	64 040	USD	32 020
		<b>Net unrealised gain (in EUR)</b>	<b>1 230</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

### **Sustainable Euro Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	19 973 397	EUR	39 698 726
GBP	20 940 082	GBP	10 470 041
USD	16 280 842	USD	8 140 421
		<b>Net unrealised gain (in EUR)</b>	<b>185 329</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

### **Sustainable Euro Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CHF	254 476	CHF	127 238
CNH	200 000	CNH	100 000
EUR	28 089 849	EUR	329 465
HKD	200 000	GBP	9 157 000
USD	20 000	HKD	100 000
		USD	18 450 000
		<b>Net unrealised loss (in EUR)</b>	<b>(55 047)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Sustainable Euro Multi-Factor Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CZK	137 695 564	CZK	68 847 782
EUR	2 751 060	EUR	5 528 303
<b>Net unrealised loss (in EUR)</b>			<b>(30 963)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Sustainable Europe Dividend**

Currency	Purchase amount	Currency	Sale amount
CNH	200 000	CNH	100 000
EUR	1 351 032	EUR	2 550 172
HKD	200 000	HKD	100 000
USD	2 699 606	USD	1 419 531
<b>Net unrealised gain (in EUR)</b>			<b>17 765</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Sustainable Europe Value**

Currency	Purchase amount	Currency	Sale amount
EUR	15 800 713	EUR	59 339 110
GBP	50 700 000	GBP	13 400 000
<b>Net unrealised gain (in EUR)</b>			<b>340 492</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 5 September 2024.

#### **Sustainable Global Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CHF	50 700	CHF	25 350
CNH	520 374	CNH	260 187
EUR	303 524 675	EUR	325 886 097
NOK	59 460	GBP	700 000
USD	349 040 091	NOK	29 730
		USD	327 018 219
<b>Net unrealised loss (in USD)</b>			<b>(2 635 553)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Sustainable Global Low Vol Equity**

Currency	Purchase amount	Currency	Sale amount
CNH	218 546	AUD	1 801 700
CZK	22 261 421	CAD	3 502 800
EUR	15 288 737	CHF	798 800
HKD	48 362	CNH	109 273
USD	712 433	CZK	464 091
		EUR	716 261
		GBP	637 900
		HKD	24 311
		JPY	309 483 900
		SGD	662 200
		USD	9 416 201
<b>Net unrealised loss (in EUR)</b>			<b>(128)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Sustainable Global Multi-Factor Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	70 387 969	CAD	39 000
USD	54 420 837	EUR	50 506 143
		GBP	42 000
		USD	76 095 782
<b>Net unrealised loss (in USD)</b>			<b>(405 674)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Sustainable Global Multi-Factor High Yield Bond**

Currency	Purchase amount	Currency	Sale amount
CZK	33 250 298	CZK	16 625 149
USD	5 816 083	EUR	4 710 000
		GBP	37 000
		USD	1 431 490
<b>Net unrealised loss (in USD)</b>			<b>(5 595)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Sustainable Multi-Asset Balanced**

Currency	Purchase amount	Currency	Sale amount
AUD	111 312	AUD	55 656
CAD	112 728	CAD	56 364
EUR	40 376 684	EUR	37 657 946
HKD	110 268	HKD	55 134
NOK	213 755 000	NOK	213 755 000
SGD	633 558	SGD	316 779
USD	19 763 094	USD	22 776 450
<b>Net unrealised gain (in EUR)</b>			<b>198 720</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Sustainable Multi-Asset Flexible**

Currency	Purchase amount	Currency	Sale amount
CHF	501 900	BRL	2 806 400
EUR	8 203 606	CHF	1 263 649
JPY	220 265 797	EUR	1 404 047
USD	937 800	GBP	382 400
		IDR	10 228 182 500
		JPY	288 895 500
		KRW	190 386 800
		MXN	6 741 300
		TWD	3 638 700
		USD	4 753 300
<b>Net unrealised loss (in EUR)</b>			<b>(23 738)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 12 September 2024.

#### **Sustainable US Multi-Factor Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	155 998 365	EUR	86 083 204
USD	92 422 257	USD	168 565 781
<b>Net unrealised loss (in USD)</b>			<b>(1 073 299)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Sustainable US Value Multi-Factor Equity**

Currency	Purchase amount	Currency	Sale amount
CZK	4 518 468	CZK	2 259 234
EUR	194 520 594	EUR	97 376 403
USD	104 388 786	USD	210 207 030
<b>Net unrealised loss (in USD)</b>			<b>(1 414 392)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **Target Risk Balanced**

Currency	Purchase amount	Currency	Sale amount
BRL	10 228 298	BRL	5 114 149
EUR	1 318 511	EUR	2 671 068
USD	977 469	USD	493 914
<b>Net unrealised loss (in EUR)</b>			<b>(49 509)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **US Growth**

Currency	Purchase amount	Currency	Sale amount
CNH	223 370	CNH	111 685
CZK	1 046 331 696	CZK	15 658 917
EUR	73 795 058	EUR	844 680
USD	1 597 021	GBP	1 116 300
		USD	123 211 610
<b>Net unrealised loss (in USD)</b>			<b>(597 076)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **US High Yield Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	2 786 272	AUD	1 393 136
EUR	4 209 115	EUR	2 215 580
USD	3 301 211	USD	6 400 828
<b>Net unrealised loss (in USD)</b>			<b>(27 684)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **US Mid Cap**

Currency	Purchase amount	Currency	Sale amount
EUR	13 414 562	EUR	6 859 102
SGD	116 073	SGD	59 470
USD	7 395 259	USD	14 571 445
<b>Net unrealised loss (in USD)</b>			<b>(95 525)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **US Small Cap**

Currency	Purchase amount	Currency	Sale amount
CHF	1 330 000	CHF	665 000
EUR	330 556 078	EUR	176 127 312
SGD	1 419 647	SGD	720 874
USD	190 080 265	USD	359 572 310
<b>Net unrealised loss (in USD)</b>			<b>(2 416 411)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 2024.

#### **USD Short Duration Bond**

Currency	Purchase amount	Currency	Sale amount
CAD	19 710 000	AUD	370 000
EUR	101 290 698	CAD	21 577 110
GBP	16 040 000	EUR	55 943 401
JPY	268 900 000	GBP	25 651 000



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Purchase amount	Currency	Sale amount
USD	113 864 838	JPY	892 122 000
		USD	145 625 380
		<b>Net unrealised loss (in USD)</b>	<b>(718 311)</b>

As at 30 June 2024, the latest maturity of all outstanding contracts is 8 August 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  
 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
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%
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
25 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
			<b>Net unrealised loss (in USD)</b>	<b>(3 112 762)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **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%
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%
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
15 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
			<b>Net unrealised loss (in USD)</b>	<b>(2 295 736)</b>

#### **Enhanced Bond 6M**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
153 000 000	EUR	20/06/2029	1.000%	ITRX EUR CDSI S41 5Y CORP 20/06/2029
			<b>Net unrealised loss (in EUR)</b>	<b>(2 643 959)</b>

#### **Euro Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 800 000	EUR	20/06/2029	5.000%	ITRX XOVER CDSI S41 5Y CORP 20/06/2029
			<b>Net unrealised loss (in EUR)</b>	<b>(415 797)</b>

#### **Euro Flexible Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/06/2029	1.000%	SNRFIN CDSI S41 5Y CORP 20/06/2029
49 500 000	EUR	20/06/2029	1.000%	SUBFIN CDSI S41 5Y CORP 20/06/2029
4 350 000	EUR	20/06/2029	1.000%	ITRX EUR CDSI S41 5Y CORP 20/06/2029
			<b>Net unrealised gain (in EUR)</b>	<b>477 976</b>

#### **Euro High Yield Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
30 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
20 000 000	EUR	20/06/2029	ITRX XOVER CDSI S41 5Y CORP 20/06/2029	5.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(789 849)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Global Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 600 000	EUR	20/06/2029	5.000%	ITRX XOVER CDSI S41 5Y CORP 20/06/2029
			<b>Net unrealised loss (in EUR)</b>	<b>(759 902)</b>

#### **Global Enhanced Bond 36M**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	EUR	20/06/2029	1.000%	SUBFIN CDSI S41 5Y CORP 20/06/2029
270 000	EUR	20/06/2029	1.000%	ITRX EUR CDSI S41 5Y CORP 20/06/2029
14 200 000	EUR	20/06/2029	5.000%	ITRX XOVER CDSI S41 5Y CORP 20/06/2029
			<b>Net unrealised loss (in EUR)</b>	<b>(1 008 997)</b>

#### **Sustainable Enhanced Bond 12M**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
105 700 000	EUR	20/06/2029	1.000%	ITRX EUR CDSI S41 5Y CORP 20/06/2029
			<b>Net unrealised loss (in EUR)</b>	<b>(1 826 578)</b>

#### **Sustainable Euro Multi-Factor Corporate Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
44 800 000	EUR	20/06/2029	ITRX EUR CDSI S41 5Y CORP 20/06/2029	1.000%
			<b>Net unrealised gain (in EUR)</b>	<b>774 179</b>

#### **Sustainable Global Multi-Factor Corporate Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 600 000	EUR	20/06/2029	ITRX EUR CDSI S41 5Y CORP 20/06/2029	1.000%
3 600 000	USD	20/06/2029	CDX IG CDSI S42 5Y CORP 20/06/2029	1.000%
			<b>Net unrealised gain (in USD)</b>	<b>104 221</b>

#### **Sustainable Global Multi-Factor High Yield Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
350 000	EUR	20/06/2029	ITRX XOVER CDSI S41 5Y CORP 20/06/2029	5.000%
2 300 000	USD	20/06/2029	CDX HY CDSI S42 5Y PRC CORP 20/06/2029	5.000%
			<b>Net unrealised gain (in USD)</b>	<b>173 302</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### 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
15 580 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.260%
16 110 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.482%
15 650 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.263%
15 770 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.887%
15 640 000	BRL	03/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.800%
94 500 000	THB	26/04/2034	THAILAND OVERNIGHT REPO AVERAGE 3M	2.845%
<b>Net unrealised loss (in USD)</b>				<b>(315 670)</b>

#### Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
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)
55 000 000	EUR	20/02/2028	2.573%	ESTER (EURO SHORT-TERM RATE)
<b>Net unrealised gain (in EUR)</b>				<b>1 480 043</b>

#### Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
48 900 000	CAD	05/06/2026	CANADA BANKER ACCEPTANCE	4.092%
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)
19 900 000	MXN	30/10/2033	MXN SWAP (TIIE) 1M	9.605%
24 600 000	CAD	17/04/2026	CANADA BANKER ACCEPTANCE	4.256%
24 100 000	CAD	26/06/2026	CANADA BANKER ACCEPTANCE	3.915%
11 100 000	CAD	05/06/2034	3.446%	CANADA BANKER ACCEPTANCE
12 000 000	GBP	12/02/2026	SONIA	4.489%
12 000 000	GBP	15/02/2026	SONIA	4.461%
11 650 000	GBP	08/03/2026	SONIA	4.514%
17 400 000	GBP	26/03/2026	SONIA	4.381%
200 000	GBP	21/02/2034	SONIA	3.835%

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
25 800 000	MXN	31/03/2034	MXN SWAP (TIIE) 1M	9.350%
84 700 000	SEK	29/04/2029	IBOR 3M	3.013%
12 000 000	GBP	13/02/2026	SONIA	4.619%
4 800 000	GBP	21/02/2026	SONIA	4.512%
<b>Net unrealised loss (in EUR)</b>				<b>(132 441)</b>

#### ***Euro Corporate Green Bond***

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	EUR	20/06/2025	EURIBOR 6M	3.597%
1 000 000	EUR	16/05/2025	EURIBOR 6M	3.295%
1 000 000	EUR	19/09/2025	EURIBOR 6M	3.320%
1 000 000	EUR	23/01/2026	EURIBOR 6M	3.472%
1 000 000	EUR	23/01/2026	EURIBOR 6M	3.471%
1 000 000	EUR	27/03/2026	EURIBOR 6M	3.360%
2 000 000	EUR	29/05/2026	EURIBOR 6M	3.405%
3 000 000	EUR	11/09/2026	EURIBOR 6M	3.517%
2 000 000	EUR	10/09/2027	EURIBOR 6M	3.363%
1 000 000	EUR	08/09/2028	EURIBOR 6M	3.318%
1 000 000	EUR	15/12/2028	EURIBOR 6M	3.314%
1 000 000	EUR	28/02/2025	EURIBOR 6M	3.448%
1 000 000	EUR	27/02/2026	EURIBOR 6M	2.900%
<b>Net unrealised gain (in EUR)</b>				<b>71 687</b>

#### ***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)
15 000 000	EUR	01/03/2029	2.617%	ESTER (EURO SHORT-TERM RATE)
19 300 000	EUR	20/02/2028	2.573%	ESTER (EURO SHORT-TERM RATE)
15 000 000	EUR	04/01/2028	2.237%	ESTER (EURO SHORT-TERM RATE)
20 000 000	EUR	09/01/2028	2.387%	ESTER (EURO SHORT-TERM RATE)
15 000 000	EUR	13/04/2028	2.646%	ESTER (EURO SHORT-TERM RATE)
<b>Net unrealised gain (in EUR)</b>				<b>683 425</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **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)
			<b>Net unrealised loss (in EUR)</b>	<b>(559 738)</b>

#### **Euro Inflation-Linked Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
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%
8 265 000	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)
			<b>Net unrealised loss (in EUR)</b>	<b>(70 591)</b>

#### **Euro Money Market**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	EUR	24/10/2024	3.829%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	23/06/2025	3.366%	ESTER (EURO SHORT-TERM RATE)
24 000 000	EUR	14/11/2024	3.747%	ESTER (EURO SHORT-TERM RATE)
9 600 000	EUR	17/04/2025	3.436%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	02/07/2024	3.684%	ESTER (EURO SHORT-TERM RATE)
9 800 000	EUR	02/07/2024	3.837%	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 30/06/2024

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)
7 800 000	EUR	29/08/2024	3.780%	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)
9 900 000	EUR	12/09/2024	3.670%	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)
10 800 000	EUR	08/10/2024	3.694%	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)
13 500 000	EUR	05/12/2024	3.615%	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)
22 000 000	EUR	10/07/2024	3.721%	ESTER (EURO SHORT-TERM RATE)
8 000 000	EUR	22/07/2024	3.763%	ESTER (EURO SHORT-TERM RATE)
19 500 000	EUR	29/07/2024	3.740%	ESTER (EURO SHORT-TERM RATE)
24 500 000	EUR	26/08/2024	3.718%	ESTER (EURO SHORT-TERM RATE)
49 500 000	EUR	03/09/2024	3.691%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	04/09/2024	3.797%	ESTER (EURO SHORT-TERM RATE)
9 800 000	EUR	06/09/2024	3.745%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	10/09/2024	3.672%	ESTER (EURO SHORT-TERM RATE)
24 500 000	EUR	07/10/2024	3.656%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	07/10/2024	3.655%	ESTER (EURO SHORT-TERM RATE)
19 600 000	EUR	18/11/2024	3.635%	ESTER (EURO SHORT-TERM RATE)

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
24 000 000	EUR	22/11/2024	3.605%	ESTER (EURO SHORT-TERM RATE)
24 500 000	EUR	25/11/2024	3.623%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	25/11/2024	3.615%	ESTER (EURO SHORT-TERM RATE)
8 500 000	EUR	07/01/2025	3.301%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	13/01/2025	3.548%	ESTER (EURO SHORT-TERM RATE)
10 000 000	EUR	17/01/2025	3.542%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	21/01/2025	3.390%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	22/01/2025	3.376%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	27/01/2025	3.526%	ESTER (EURO SHORT-TERM RATE)
24 000 000	EUR	27/01/2025	3.372%	ESTER (EURO SHORT-TERM RATE)
5 000 000	EUR	13/02/2025	3.361%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	20/02/2025	3.433%	ESTER (EURO SHORT-TERM RATE)
7 200 000	EUR	25/02/2025	3.464%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	25/02/2025	3.509%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	14/03/2025	3.496%	ESTER (EURO SHORT-TERM RATE)
3 500 000	EUR	19/03/2025	3.498%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	06/05/2025	3.458%	ESTER (EURO SHORT-TERM RATE)
14 400 000	EUR	29/05/2025	3.462%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	05/06/2025	3.428%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	05/06/2025	3.430%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	05/06/2025	3.427%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	09/06/2025	3.411%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	09/06/2025	3.458%	ESTER (EURO SHORT-TERM RATE)
14 000 000	EUR	25/06/2025	3.334%	ESTER (EURO SHORT-TERM RATE)
			<b>Net unrealised loss (in EUR)</b>	<b>(118 064)</b>

#### **Global Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
106 900 000	CAD	05/06/2026	CANADA BANKER ACCEPTANCE	4.092%
11 900 000	GBP	23/05/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.744%
22 600 000	EUR	01/03/2029	EURIBOR 6M	3.012%
4 500 000	EUR	01/03/2054	2.666%	EURIBOR 6M
35 200 000	GBP	30/08/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.575%
11 500 000	GBP	15/11/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.733%



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
68 000 000	GBP	17/01/2026	SONIA (STERLING INTERBANK AVERAGE RATE)	5.018%
10 300 000	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)
56 200 000	MXN	30/10/2033	MXN SWAP (TIIE) 1M	9.690%
2 700 000	USD	20/12/2033	3.582%	SOFR (SECURED OVERNIGHT FINANCING RATE)
59 600 000	AUD	15/05/2026	4.444%	AUST BANK BILL 6M
64 200 000	CAD	17/04/2026	CANADA BANKER ACCEPTANCE	4.256%
52 100 000	CAD	26/06/2026	CANADA BANKER ACCEPTANCE	3.915%
24 300 000	CAD	05/06/2034	3.446%	CANADA BANKER ACCEPTANCE
31 200 000	GBP	12/02/2026	SONIA	4.489%
31 200 000	GBP	15/02/2026	SONIA	4.461%
30 750 000	GBP	08/03/2026	SONIA	4.514%
47 200 000	GBP	26/03/2026	SONIA	4.381%
3 600 000	GBP	21/02/2034	SONIA OVERNIGHT	3.835%
68 500 000	MXN	31/03/2034	MXN SWAP (TIIE) 1M	9.350%
84 000 000	MXN	04/04/2034	MXN SWAP (TIIE) 1M	9.480%
215 200 000	SEK	29/04/2029	IBOR 3M	3.013%
38 500 000	USD	25/06/2026	SOFR	4.533%
2 200 000	USD	15/04/2034	4.179%	SOFR RATES AVERAGES
			<b>Net unrealised gain (in EUR)</b>	<b>190 247</b>

#### **Global Enhanced Bond 36M**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
109 000 000	CAD	05/06/2026	CANADA BANKER ACCEPTANCE	4.092%
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)
13 200 000	GBP	27/11/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.883%
60 000 000	CAD	17/04/2026	CANADA BANKER ACCEPTANCE	4.256%
46 300 000	CAD	26/06/2026	CANADA BANKER ACCEPTANCE	3.915%
24 700 000	CAD	05/06/2034	3.446%	CANADA BANKER ACCEPTANCE

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 700 000	GBP	12/02/2026	SONIA	4.489%
20 900 000	GBP	15/02/2026	SONIA	4.461%
4 100 000	GBP	08/03/2026	SONIA	4.517%
41 600 000	GBP	08/03/2026	SONIA	4.514%
15 700 000	GBP	26/03/2026	SONIA	4.381%
1 000 000	GBP	21/02/2034	SONIA	3.834%
237 500 000	SEK	29/04/2029	IBOR 3M	3.013%
20 800 000	GBP	13/02/2026	SONIA	4.619%
11 900 000	GBP	21/02/2026	SONIA	4.512%
18 800 000	GBP	26/01/2026	SONIA	4.365%
17 000 000	GBP	23/02/2026	SONIA	4.575%
30 200 000	GBP	07/03/2026	SONIA	4.544%
4 400 000	GBP	26/01/2034	3.769%	SONIA
6 500 000	GBP	07/03/2034	3.731%	SONIA
<b>Net unrealised gain (in EUR)</b>				<b>59 409</b>

#### **Global Inflation-Linked Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 456 422	GBP	04/10/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.214%
5 456 422	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%
22 198 000	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)
<b>Net unrealised loss (in EUR)</b>				<b>(194 814)</b>

#### **Local Emerging Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
11 730 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.887%
11 940 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.260%
12 350 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.482%
11 840 000	BRL	02/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.263%
11 610 000	BRL	03/01/2029	BRAZIL CETIP INTERBK DEPOSIT	11.800%
92 750 000	THB	26/04/2034	THAILAND OVERNIGHT REPO AVERAGE 3M	2.845%
<b>Net unrealised loss (in USD)</b>				<b>(232 457)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Sustainable Euro Corporate Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	EUR	20/06/2025	EURIBOR 6M	3.172%
1 000 000	EUR	25/04/2025	EURIBOR 6M	3.582%
2 000 000	EUR	16/05/2025	EURIBOR 6M	3.135%
3 000 000	EUR	19/09/2025	EURIBOR 6M	3.231%
5 000 000	EUR	28/11/2025	EURIBOR 6M	3.204%
5 000 000	EUR	23/01/2026	EURIBOR 6M	3.390%
3 000 000	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%
1 000 000	EUR	28/02/2025	EURIBOR 6M	3.448%
1 000 000	EUR	27/02/2026	EURIBOR 6M	2.900%
<b>Net unrealised gain (in EUR)</b>				<b>812 405</b>

#### **USD Money Market**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 500 000	USD	02/01/2025	4.748%	ESTER (EURO SHORT-TERM RATE)
4 700 000	USD	17/04/2025	5.196%	ESTER (EURO SHORT-TERM RATE)
9 400 000	USD	11/10/2024	5.351%	FEDERAL FUNDS EFFECTIVE RATE US
5 500 000	USD	04/11/2024	5.210%	ESTER (EURO SHORT-TERM RATE)
14 000 000	USD	12/11/2024	5.320%	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
14 000 000	USD	07/01/2025	4.840%	ESTER (EURO SHORT-TERM RATE)

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 500 000	USD	21/01/2025	4.777%	ESTER (EURO SHORT-TERM RATE)
5 500 000	USD	05/06/2025	5.133%	ESTER (EURO SHORT-TERM RATE)
4 500 000	USD	16/01/2025	4.668%	ESTER (EURO SHORT-TERM RATE)
14 200 000	USD	29/01/2025	4.768%	ESTER (EURO SHORT-TERM RATE)
23 500 000	USD	05/02/2025	4.886%	ESTER (EURO SHORT-TERM RATE)
9 500 000	USD	21/02/2025	5.254%	ESTER (EURO SHORT-TERM RATE)
9 500 000	USD	21/02/2025	4.998%	ESTER (EURO SHORT-TERM RATE)
6 500 000	USD	07/04/2025	5.042%	ESTER (EURO SHORT-TERM RATE)
4 500 000	USD	10/04/2025	5.085%	ESTER (EURO SHORT-TERM RATE)
4 500 000	USD	20/05/2025	5.131%	ESTER (EURO SHORT-TERM RATE)
4 500 000	USD	04/06/2025	5.176%	ESTER (EURO SHORT-TERM RATE)
5 500 000	USD	04/06/2025	5.165%	ESTER (EURO SHORT-TERM RATE)
4 800 000	USD	06/06/2025	5.115%	ESTER (EURO SHORT-TERM RATE)
9 400 000	USD	10/06/2025	5.067%	ESTER (EURO SHORT-TERM RATE)
4 500 000	USD	18/06/2025	5.073%	ESTER (EURO SHORT-TERM RATE)
4 500 000	USD	26/06/2025	5.021%	ESTER (EURO SHORT-TERM RATE)
			<b>Net unrealised gain (in USD)</b>	<b>241 237</b>

### 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
6 700 000	EUR	15/05/2034	FRANCE CPI EX TOBACCO	2.269%
8 100 000	USD	07/05/2034	2.609%	US CPI URBAN CONSUMERS NSA
8 100 000	USD	16/05/2034	2.566%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised gain (in EUR)</b>	<b>14 264</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Euro Government Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 243 720	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%
59 000 000	EUR	15/06/2026	FRANCE CPI EX TOBACCO	1.981%
15 000 000	GBP	15/05/2044	UK RPI ALL ITEMS NSA	3.448%
			<b>Net unrealised loss (in EUR)</b>	<b>(240 681)</b>

#### **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%
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
14 137 000	EUR	15/06/2026	FRANCE CPI EX TOBACCO	1.981%
1 316 000	GBP	15/04/2044	UK RPI ALL ITEMS NSA	3.576%
3 580 000	USD	11/04/2027	2.536%	US CPI URBAN CONSUMERS NSA
790 000	USD	17/01/2044	2.460%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised gain (in EUR)</b>	<b>65 594</b>

#### **Global Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
15 000 000	EUR	15/05/2034	FRANCE CPI EX TOBACCO	2.269%
18 000 000	USD	07/05/2034	2.609%	US CPI URBAN CONSUMERS NSA
18 000 000	USD	16/05/2034	2.566%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised gain (in EUR)</b>	<b>32 571</b>

#### **Global Enhanced Bond 36M**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
16 500 000	EUR	15/05/2034	FRANCE CPI EX TOBACCO	2.269%
20 000 000	USD	07/05/2034	2.609%	US CPI URBAN CONSUMERS NSA
20 000 000	USD	16/05/2034	2.566%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised gain (in EUR)</b>	<b>34 879</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **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%
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
12 564 000	EUR	15/06/2026	FRANCE CPI EX TOBACCO	1.981%
1 170 000	GBP	15/04/2044	UK RPI ALL ITEMS NSA (UKRPI INDEX)	3.576%
9 370 000	USD	11/04/2027	2.536%	US CPI URBAN CONSUMERS NSA
706 000	USD	17/01/2044	2.459%	US CPI URBAN CONSUMERS NSA
			<b>Net unrealised loss (in EUR)</b>	<b>(139 749)</b>

#### **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)
4 234 120	USD	06/07/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
			<b>Net unrealised gain (in EUR)</b>	<b>67 559</b>

#### **Counterparties to Swaps contracts:**

Bank of America Securities Europe, France  
 Barclays Bank Ireland Plc, Ireland  
 Barclays Bank PLC, United Kingdom  
 BNP Paribas Paris, France  
 Citigroup Global Market, Germany  
 Goldman Sachs International, United Kingdom  
 HSBC France, France  
 JP Morgan Chase Bank, United Kingdom  
 JP Morgan Securities Limited, United Kingdom  
 JP Morgan, Germany  
 Merrill Lynch International, United Kingdom  
 Morgan Stanley Europe SE, Germany  
 Morgan Stanley International, United Kingdom  
 Société Générale Paris, France

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### 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 30 June 2024, 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	2 613	S	ACUITY BRANDS INC-W/D	630 883	0
USD	1 705	S	TEXAS INSTRUMENTS INC	331 674	0
USD	6 500	S	DOW INC	344 825	0
USD	4 250	S	DOW INC	225 463	0
USD	10 969	S	MSBNRNW	1 119 532	23 903
EUR	26 000	S	ENAGAS SA	387 052	0
EUR	50 839	S	IBERDROLA SA	660 107	0
EUR	4 000	S	VOLKSWAGEN AG-PREF	451 850	0
GBP	12 000	S	ISHARES CORE EM IMI ACC	411 382	0
HKD	265 000	S	GEELY AUTOMOBILE HOLDINGS LT	298 351	0
SEK	12 000	S	ABB LTD-REG	666 279	0
USD	4 190	S	ADVANCED MICRO DEVICES	679 660	0
USD	1 013	S	EATON CORP PLC	317 626	0
USD	6 277	S	ENERSYS	649 795	0
USD	57 000	S	ISHARES MSCI INDIA UCITS ETF	570 684	0
USD	11 206	S	NEXTRACKER INC-CL A	525 337	0
USD	3 500	S	REPUBLIC SERVICES INC	680 190	0
USD	31 806	S	SUNRUN INC	377 219	0
				<b>Total:</b>	<b>23 903</b>

#### **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	5 578 461	(489 153)
EUR	36 323	S	DELIVERY HERO SE	862 282	224 232
EUR	2 000 000	S	SCHNEIDER ELEC 1.97% 23- 27/11/2030 CV	2 593 229	32 569
EUR	4 500 000	P	SIMON GLOBAL DEV 3.5% 23- 14/11/2026 CV	5 003 590	(88 886)
				<b>Total:</b>	<b>(321 238)</b>

#### **Brokers for Contracts for difference:**

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

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

### 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 30 June 2024, the following positions on options were outstanding:

#### Enhanced Bond 6M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	870	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	113 100 000	330 600
EUR	684	P	CALL EURO-BUND FUTURE 26/07/2024 135.5	26/07/2024	135.500	92 682 000	102 600
<b>Total:</b>							<b>433 200</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 111 935.

#### Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	183	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	23 790 000	69 540
<b>Total:</b>							<b>69 540</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR (12 187).

#### Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	8 900 000	S	PUT JPY/EUR 03/07/2024 144.75	03/07/2024	144.750	7 782 261	0
EUR	8 900 000	P	PUT EUR/JPY 03/07/2024 150.75	03/07/2024	150.750	7 472 519	0
EUR	3 370 000	P	PUT EUR/USD 17/10/2024 1.055	17/10/2024	1.055	3 317 331	7 805
EUR	3 340 000	P	PUT EUR/USD 03/07/2024 1.075	03/07/2024	1.075	3 350 128	17 077
EUR	6 670 000	S	PUT USD/EUR 03/07/2024 1.059	03/07/2024	1.059	6 587 539	(4 109)
USD	9 170 000	S	PUT JPY/USD 05/08/2024 131	05/08/2024	131.000	7 313 588	0
USD	9 170 000	P	PUT USD/JPY 05/08/2024 137.5	05/08/2024	137.500	6 967 855	0
USD	6 620 000	P	PUT USD/JPY 03/10/2024 130	03/10/2024	130.000	4 991 830	25
USD	3 780 000	P	CALL CNH/USD 02/09/2024 7.115	02/09/2024	7.115	3 437 176	77 222
USD	3 780 000	S	CALL USD/CNH 02/09/2024 7.205	02/09/2024	7.205	3 480 654	(40 546)
USD	9 100 000	S	PUT JPY/USD 10/10/2024 142	10/10/2024	142.000	7 785 596	(9 467)
USD	9 100 000	P	PUT USD/JPY 10/10/2024 147.5	10/10/2024	147.500	7 495 286	27 824
CHF	5 014 000	S	CALL CHF/JPY 27/12/2024 175	27/12/2024	175.000	4 653 318	(173 518)
CHF	5 014 000	S	PUT JPY/CHF 27/12/2024 150	27/12/2024	150.000	4 653 318	(677)
CHF	5 014 000	P	PUT CHF/JPY 27/12/2024 160	27/12/2024	160.000	4 362 486	8 773



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
AUD	5 152 000	P	PUT AUD/USD 25/07/2024 0.644	25/07/2024	0.644	3 033 275	2 305
AUD	5 152 000	S	PUT USD/AUD 25/07/2024 0.631	25/07/2024	0.631	3 095 767	(266)
NOK	56 000 000	P	CALL SEK/NOK 30/07/2024 0.998	30/07/2024	0.998	4 924 053	24 198
NOK	56 000 000	S	CALL NOK/SEK 30/07/2024 1.009	30/07/2024	1.009	4 978 326	(8 980)
						<b>Total:</b>	<b>(72 334)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 1 174 138.

#### **Euro Defensive Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	340	S	PUT EURO STOXX 50 - OPTION 19/07/2024 26	19/07/2024	2 600.000	8 840 000	(340)
EUR	340	P	PUT EURO STOXX 50 - OPTION 19/07/2024 37	19/07/2024	3 750.000	12 750 000	1 360
EUR	293	P	PUT EURO STOXX 50 - OPTION 16/08/2024 37	16/08/2024	3 700.000	10 841 000	7 325
EUR	293	S	PUT EURO STOXX 50 - OPTION 16/08/2024 26	16/08/2024	2 600.000	7 618 000	(293)
EUR	294	S	PUT EURO STOXX 50 - OPTION 20/09/2024 26	20/09/2024	2 600.000	7 644 000	(1 764)
EUR	294	P	PUT EURO STOXX 50 - OPTION 20/09/2024 36	20/09/2024	3 600.000	10 584 000	16 170
EUR	364	P	PUT EURO STOXX 50 - OPTION 20/12/2024 38	20/12/2024	3 850.000	14 014 000	88 452
EUR	372	S	PUT EURO STOXX 50 - OPTION 18/10/2024 25	18/10/2024	2 500.000	9 300 000	(3 348)
EUR	372	P	PUT EURO STOXX 50 - OPTION 18/10/2024 35	18/10/2024	3 500.000	13 020 000	27 156
EUR	367	P	PUT EURO STOXX 50 - OPTION 15/11/2024 36	15/11/2024	3 600.000	13 212 000	43 673
EUR	367	S	PUT EURO STOXX 50 - OPTION 15/11/2024 25	15/11/2024	2 500.000	9 175 000	(4 771)
EUR	364	S	PUT EURO STOXX 50 - OPTION 20/12/2024 27	20/12/2024	2 700.000	9 828 000	(13 468)
EUR	309	P	PUT EURO STOXX 50 - OPTION 17/01/2025 38	17/01/2025	3 800.000	11 742 000	79 104
EUR	309	S	PUT EURO STOXX 50 - OPTION 17/01/2025 27	17/01/2025	2 700.000	8 343 000	(12 978)
EUR	352	P	PUT EURO STOXX 50 - OPTION 21/02/2025 40	21/02/2025	4 000.000	14 080 000	150 304
EUR	352	S	PUT EURO STOXX 50 - OPTION 21/02/2025 28	21/02/2025	2 800.000	9 856 000	(21 120)
EUR	300	P	PUT EURO STOXX 50 - OPTION 21/03/2025 42	21/03/2025	4 200.000	12 600 000	203 100
EUR	300	S	PUT EURO STOXX 50 - OPTION 21/03/2025 30	21/03/2025	3 000.000	9 000 000	(35 700)

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	200	P	PUT EURO STOXX 50 - OPTION 17/04/2025 42	17/04/2025	4 250.000	8 500 000	166 800
EUR	200	S	PUT EURO STOXX 50 - OPTION 17/04/2025 30	17/04/2025	3 000.000	6 000 000	(27 000)
EUR	3 801	S	CALL EURO STOXX 50 - OPTION 19/07/2024 5	19/07/2024	5 150.000	195 751 500	(190 050)
EUR	316	P	PUT EURO STOXX 50 - OPTION 16/05/2025 43	16/05/2025	4 300.000	13 588 000	330 852
EUR	316	S	PUT EURO STOXX 50 - OPTION 16/05/2025 31	16/05/2025	3 100.000	9 796 000	(59 724)
EUR	316	S	PUT EURO STOXX 50 - OPTION 20/06/2025 29	20/06/2025	2 900.000	9 164 000	(52 140)
EUR	316	P	PUT EURO STOXX 50 - OPTION 20/06/2025 41	20/06/2025	4 150.000	13 114 000	299 568
<b>Total:</b>							<b>991 168</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 3 480 130.

#### **Euro Flexible Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	68	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	8 840 000	25 840
<b>Total:</b>							<b>25 840</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 2 837 844.

#### **Euro Medium Term Income Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	73	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	9 490 000	27 740
EUR	40	P	CALL EURO-BUND FUTURE 26/07/2024 135.5	26/07/2024	135.500	5 420 000	6 000
<b>Total:</b>							<b>33 740</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 10 818.

#### **Global Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	17 560 000	S	PUT JPY/EUR 03/07/2024 144.75	03/07/2024	144.750	15 354 663	0
EUR	17 560 000	P	PUT EUR/JPY 03/07/2024 150.75	03/07/2024	150.750	14 743 532	0
EUR	6 680 000	P	PUT EUR/USD 17/10/2024 1.055	17/10/2024	1.055	6 575 601	15 471
EUR	5 450 000	P	PUT EUR/USD 03/07/2024 1.075	03/07/2024	1.075	5 466 527	27 866
EUR	10 890 000	S	PUT USD/EUR 03/07/2024 1.059	03/07/2024	1.059	10 755 367	(6 708)
USD	18 950 000	S	PUT JPY/USD 05/08/2024 131	05/08/2024	131.000	15 113 685	0

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	18 950 000	P	PUT USD/JPY 05/08/2024 137.5	05/08/2024	137.500	14 399 220	0
USD	17 790 000	P	PUT USD/JPY 03/10/2024 130	03/10/2024	130.000	14 377 099	66
USD	7 670 000	P	CALL CNH/USD 02/09/2024 7.115	02/09/2024	7.115	6 974 376	156 692
USD	7 670 000	S	CALL USD/CNH 02/09/2024 7.205	02/09/2024	7.205	7 062 597	(82 271)
USD	17 780 000	S	PUT JPY/USD 10/10/2024 142	10/10/2024	142.000	15 211 857	(18 498)
USD	17 780 000	P	PUT USD/JPY 10/10/2024 147.5	10/10/2024	147.500	14 644 635	54 364
CHF	10 126 000	S	CALL CHF/JPY 27/12/2024 175	27/12/2024	175.000	9 397 587	(350 428)
CHF	10 126 000	S	PUT JPY/CHF 27/12/2024 150	27/12/2024	150.000	9 397 587	(1 367)
CHF	10 126 000	P	PUT CHF/JPY 27/12/2024 160	27/12/2024	160.000	8 810 238	17 717
AUD	10 931 000	P	PUT AUD/USD 25/07/2024 0.644	25/07/2024	0.644	6 435 700	4 891
AUD	10 931 000	S	PUT USD/AUD 25/07/2024 0.631	25/07/2024	0.631	6 568 289	(565)
NOK	91 000 000	P	CALL SEK/NOK 30/07/2024 0.998	30/07/2024	0.998	8 001 586	39 322
NOK	91 000 000	S	CALL NOK/SEK 30/07/2024 1.009	30/07/2024	1.009	8 089 780	(14 593)
<b>Total:</b>							<b>(158 041)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 2 559 712.

#### Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	125	S	PUT RUSSELL 2000 INDEX 20/12/2024 1850	20/12/2024	1 850.000	23 125 000	(405 000)
USD	125	P	PUT RUSSELL 2000 INDEX 20/12/2024 1950	20/12/2024	1 950.000	24 375 000	672 500
USD	13 350	S	PUT ISHARES USD HIGH YIELD CORP BOND 20/09/2024	20/09/2024	86.000	114 810 000	(106 800)
USD	13 350	P	PUT ISHARES USD HIGH YIELD CORP BOND 20/09/2024	20/09/2024	89.000	118 815 000	240 300
<b>Total:</b>							<b>401 000</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 692 689.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	8 450 000	S	PUT JPY/EUR 03/07/2024 144.75	03/07/2024	144.750	7 388 776	0
EUR	8 450 000	P	PUT EUR/JPY 03/07/2024 150.75	03/07/2024	150.750	7 094 695	0
EUR	4 960 000	P	PUT EUR/USD 17/10/2024 1.055	17/10/2024	1.055	4 882 482	11 487
EUR	3	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	390 000	1 140
EUR	4 820 000	P	PUT EUR/USD 03/07/2024 1.075	03/07/2024	1.075	4 834 616	24 645
EUR	9 640 000	S	PUT USD/EUR 03/07/2024 1.059	03/07/2024	1.059	9 520 821	(5 938)
USD	7 010 000	S	PUT JPY/USD 05/08/2024 131	05/08/2024	131.000	5 590 867	0
USD	7 010 000	P	PUT USD/JPY 05/08/2024 137.5	05/08/2024	137.500	5 326 572	0
USD	11 530 000	P	PUT USD/JPY 03/10/2024 130	03/10/2024	130.000	8 694 230	43
USD	3 930 000	P	CALL CNH/USD 02/09/2024 7.115	02/09/2024	7.115	3 573 572	80 287
USD	3 930 000	S	CALL USD/CNH 02/09/2024 7.205	02/09/2024	7.205	3 618 775	(42 155)
USD	13 420 000	S	PUT JPY/USD 10/10/2024 142	10/10/2024	142.000	11 481 615	(13 962)
USD	13 420 000	P	PUT USD/JPY 10/10/2024 147.5	10/10/2024	147.500	11 053 487	41 033
USD	60	P	CALL US 10YR NOTE FUTURE (CBT) 26/07/2024 111.5	26/07/2024	111.500	6 242 127	13 121
CHF	7 321 000	S	CALL CHF/JPY 27/12/2024 175	27/12/2024	175.000	6 794 365	(253 355)
CHF	7 321 000	S	PUT JPY/CHF 27/12/2024 150	27/12/2024	150.000	6 794 365	(988)
CHF	7 321 000	P	PUT CHF/JPY 27/12/2024 160	27/12/2024	160.000	6 369 717	12 809
AUD	8 212 000	P	PUT AUD/USD 25/07/2024 0.644	25/07/2024	0.644	4 834 870	3 674
AUD	8 212 000	S	PUT USD/AUD 25/07/2024 0.631	25/07/2024	0.631	4 934 479	(425)
NOK	81 000 000	P	CALL SEK/NOK 30/07/2024 0.998	30/07/2024	0.998	7 122 291	35 001
NOK	81 000 000	S	CALL NOK/SEK 30/07/2024 1.009	30/07/2024	1.009	7 200 793	(12 990)
<b>Total:</b>							<b>(106 573)</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 3 338 358.

#### Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	600	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	78 000 000	228 000
EUR	295	P	CALL EURO-BUND FUTURE 26/07/2024 135.5	26/07/2024	135.500	39 972 500	44 250
<b>Total:</b>							<b>272 250</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 259 249.

#### **Multi-Asset Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
EUR	72	P	PUT STOXX 600(SXXP) 21/03/2025 465	21/03/2025	465.000	1 794 110	29 709
EUR	66	S	PUT STOXX 600(SXXP) 20/09/2024 470	20/09/2024	470.000	1 662 285	(9 549)
EUR	132	P	PUT STOXX 600(SXXP) 20/09/2024 495	20/09/2024	495.000	3 501 409	42 442
USD	18	P	CALL S&P 500 E-MINI FUTURE 20/09/2024 55	20/09/2024	5 550.000	4 995 000	92 474
						<b>Total:</b>	<b>155 076</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 1 989 004.

#### **Multi-Asset Thematic**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	48	P	PUT STOXX 600(SXXP) 20/12/2024 450	20/12/2024	450.000	1 080 000	8 880
EUR	32	P	PUT EURO STOXX 50 - OPTION 20/09/2024 40	20/09/2024	4 000.000	1 280 000	3 840
EUR	56	P	PUT STOXX 600(SXXP) 21/03/2025 465	21/03/2025	465.000	1 302 000	21 560
EUR	54	S	PUT STOXX 600(SXXP) 20/09/2024 470	20/09/2024	470.000	1 269 000	(7 290)
EUR	108	P	PUT STOXX 600(SXXP) 20/09/2024 495	20/09/2024	495.000	2 673 000	32 400
USD	6	P	PUT S&P 500 E-MINI FUTURE 20/09/2024 450	20/09/2024	4 500.000	1 259 622	2 337
USD	6	P	PUT S&P 500 E-MINI FUTURE 20/12/2024 470	20/12/2024	4 700.000	1 315 605	10 357
USD	8	P	PUT S&P 500 E-MINI FUTURE 21/03/2025 460	21/03/2025	4 600.000	1 716 818	19 967
USD	42	S	PUT S&P 500 E-MINI FUTURE 20/09/2024 490	20/09/2024	4 900.000	9 601 119	(36 739)
USD	16	P	PUT S&P 500 E-MINI FUTURE 20/09/2024 510	20/09/2024	5 100.000	3 806 858	23 513
USD	52	P	PUT S&P 500 E-MINI FUTURE 20/09/2024 515	20/09/2024	5 150.000	12 493 585	87 941
USD	15	P	CALL S&P 500 E-MINI FUTURE 20/09/2024 55	20/09/2024	5 550.000	3 883 835	71 903
						<b>Total:</b>	<b>238 669</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 582 611.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### **Social Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	90	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	11 700 000	34 200
EUR	68	P	CALL EURO-BUND FUTURE 26/07/2024 135.5	26/07/2024	135.500	9 214 000	10 200
<b>Total:</b>							<b>44 400</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 62 928.

#### **Sustainable Enhanced Bond 12M**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	800	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	104 000 000	304 000
EUR	500	P	CALL EURO-BUND FUTURE 26/07/2024 135.5	26/07/2024	135.500	67 750 000	75 000
<b>Total:</b>							<b>379 000</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 1 717 756.

#### **Sustainable Euro Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	140	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	18 200 000	53 200
EUR	70	P	CALL EURO-BUND FUTURE 26/07/2024 135.5	26/07/2024	135.500	9 485 000	10 500
<b>Total:</b>							<b>63 700</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 57 844.

#### **Sustainable Multi-Asset Balanced**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	130	P	PUT EURO-BUND FUTURE 26/07/2024 130	26/07/2024	130.000	16 900 000	49 400
EUR	65	P	CALL EURO-BUND FUTURE 26/07/2024 135.5	26/07/2024	135.500	8 807 500	9 750
<b>Total:</b>							<b>59 150</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 329 756.

#### **Sustainable Multi-Asset Flexible**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	16	P	PUT STOXX 600(SXXP) 21/03/2025 465	21/03/2025	465.000	372 000	6 160
<b>Total:</b>							<b>6 160</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 604 171.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

#### Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	120	P	PUT STOXX 600(SXXP) 20/12/2024 450	20/12/2024	450.000	2 700 000	22 200
EUR	87	P	PUT EURO STOXX 50 - OPTION 20/09/2024 40	20/09/2024	4 000.000	3 480 000	10 440
EUR	132	P	PUT STOXX 600(SXXP) 21/03/2025 465	21/03/2025	465.000	3 069 000	50 820
EUR	136	S	PUT STOXX 600(SXXP) 20/09/2024 470	20/09/2024	470.000	3 196 000	(18 360)
EUR	272	P	PUT STOXX 600(SXXP) 20/09/2024 495	20/09/2024	495.000	6 732 000	81 600
USD	18	P	PUT S&P 500 E-MINI FUTURE 20/09/2024 450	20/09/2024	4 500.000	3 778 866	7 012
USD	14	P	PUT S&P 500 E-MINI FUTURE 20/12/2024 470	20/12/2024	4 700.000	3 069 746	24 166
USD	20	P	PUT S&P 500 E-MINI FUTURE 21/03/2025 460	21/03/2025	4 600.000	4 292 046	49 918
USD	102	S	PUT S&P 500 E-MINI FUTURE 20/09/2024 490	20/09/2024	4 900.000	23 317 004	(89 223)
USD	40	P	PUT S&P 500 E-MINI FUTURE 20/09/2024 510	20/09/2024	5 100.000	9 517 145	58 782
USD	124	P	PUT S&P 500 E-MINI FUTURE 20/09/2024 515	20/09/2024	5 150.000	29 792 396	209 704
						<b>Total:</b>	<b>407 059</b>

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 4 198 686.

#### 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

#### Note 16 - 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 30 June 2024, 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	760 000	Cash
China A-Shares	USD	103 933	Cash
China Equity	USD	31 461	Cash
Disruptive Technology	EUR	2 430 000	Cash
Emerging Bond	USD	7 281 600	Cash
Emerging Bond Opportunities	USD	4 798 744	Cash

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2024

Sub-fund	Currency	OTC collateral	Type of collateral
Enhanced Bond 6M	EUR	11 661 646	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	34 852	Cash
Euro Bond Opportunities	EUR	7 036 040	Cash
Euro Corporate Green Bond	EUR	495 827	Cash
Euro Flexible Bond	EUR	4 567 056	Cash
Euro Government Bond	EUR	6 074 299	Cash
Euro High Yield Bond	EUR	4 011 896	Cash
Euro High Yield Short Duration Bond	EUR	805 867	Cash
Euro Inflation-Linked Bond	EUR	1 194 359	Cash
Euro Money Market	EUR	1 122 454	Cash
Euro Short Term Corporate Bond Opportunities	EUR	726	Cash
Flexible Global Credit	EUR	311	Cash
Global Bond Opportunities	EUR	14 551 081	Cash
Global Convertible	USD	6 026 892	Cash
Global Enhanced Bond 36M	EUR	12 523 650	Cash
Global Environment	EUR	6 390 000	Cash
Global High Yield Bond	EUR	486 754	Cash
Global Inflation-Linked Bond	EUR	1 959 103	Cash
Green Bond	EUR	1 830 000	Cash
Health Care Innovators	EUR	490 000	Cash
Local Emerging Bond	USD	2 214 022	Cash
Multi-Asset Opportunities	USD	2 655 662	Cash
Nordic Small Cap	EUR	280 000	Cash
RMB Bond	USD	14 823	Cash
SMaRT Food	EUR	10 000	Cash
Sustainable Enhanced Bond 12M	EUR	7 387 465	Cash
Sustainable Euro Corporate Bond	EUR	3 665 502	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	1 933 986	Cash
Sustainable Global Corporate Bond	USD	2 365 000	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	822 740	Cash
Sustainable Global Multi-Factor High Yield Bond	USD	352 355	Cash
Sustainable Multi-Asset Balanced	EUR	270 000	Cash
Sustainable Multi-Asset Flexible	EUR	699 529	Cash
Sustainable US Multi-Factor Equity	USD	1 544 000	Cash
Sustainable US Value Multi-Factor Equity	USD	1 449 000	Cash
US Growth	USD	470 000	Cash
US High Yield Bond	USD	430 032	Cash
US Small Cap	USD	2 717 000	Cash
USD Money Market	USD	572 522	Cash
USD Short Duration Bond	USD	779 000	Cash



# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

As at 30 June 2024, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
Energy Transition	EUR	250 000	Cash
Euro Bond Opportunities	EUR	550 000	Cash
Euro High Yield Short Duration Bond	EUR	10 000	Cash
Euro Money Market	EUR	880 000	Cash
Global Bond Opportunities	EUR	1 095 833	Cash
Global Convertible	USD	297 000	Cash
Global Enhanced Bond 36M	EUR	457 672	Cash
Global High Yield Bond	EUR	70 000	Cash
Global Inflation-Linked Bond	EUR	9 331	Cash
Global Megatrends (formerly Sustainable Global Equity)	USD	300 130	Cash
Japan Equity	JPY	187 917 853	Cash
Japan Small Cap	JPY	63 788 629	Cash
Local Emerging Bond	USD	280 000	Cash
SMaRT Food	EUR	750 000	Cash
Social Bond	EUR	270 000	Cash
Sustainable Euro Corporate Bond	EUR	20 000	Cash
Sustainable Europe Value	EUR	500 000	Cash
Sustainable Multi-Asset Balanced	EUR	150 000	Cash
USD Money Market	USD	280 000	Cash

### Note 17 - 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.

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 18 - Change in the composition of the securities portfolio

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

### Note 19 - List of Investment managers

- Alfred Berg Kapitalforvaltning AS, Norway, abbreviated to Alfred Berg AS, Norway
- Alfred Berg Kapitalforvaltning AS, Sweden branch, abbreviated to Alfred Berg AS, Sweden
- 'BARODA BNP PARIBAS ASSET MANAGEMENT INDIA PRIVATE LIMITED, Mumbai, abbreviated to Baroda BNPP AM India
- 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 FUNDS

## Notes to the financial statements at 30/06/2024

- BNP PARIBAS ASSET MANAGEMENT Europe\*, Paris, abbreviated to BNPP AM Europe
- BNP PARIBAS ASSET MANAGEMENT Europe\*, Belgian Branch, Brussels abbreviated to BNPP AM BE
- BNP PARIBAS ASSET MANAGEMENT Europe\*, Netherlands Branch, Amsterdam, abbreviated to BNPP AM Nederland
- BNP PARIBAS ASSET MANAGEMENT Singapore Limited, Singapore, abbreviated to BNPP AM Singapore
- 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	<b>Alfred Berg AS, Sweden</b> <b>BNPP AM UK</b> (FX management)
Russia Equity (NAV suspended)	<b>Alfred Berg AS, Sweden</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Sustainable Asia ex-Japan Equity	<b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Sustainable Multi-Asset Balanced	<b>BNPP AM BE</b> <b>BNPP AM UK</b> (FX management) Additional Manager SRI pockets: <b>BNPP AM Europe</b>
Brazil Equity	<b>BNPP AM Brazil</b>
Euro Bond Euro Flexible Bond Euro Money Market Sustainable Euro Multi-Factor Equity USD Money Market	<b>BNPP AM Europe</b>
Belgium Equity Euro Government Bond Euro Medium Term Income Bond (formerly Euro Medium Term Bond) Flexible Global Credit	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the Cash management
Multi-Asset Opportunities	<b>BNPP AM UK</b> (incl. FX and futures implementation) sub delegating to <b>BNPP AM Europe</b>
Euro Corporate Green Bond Euro Short Term Corporate Bond Opportunities Europe Convertible Europe Real Estate Securities Sustainable Europe Value	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Green Bond	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Cash management) <b>BNPP AM UK</b> (FX management)
Euro Corporate Bond Europe Small Cap Europe Small Cap Convertible Inclusive Growth Social Bond Sustainable Euro Corporate Bond Sustainable Europe Dividend Sustainable Global Multi-Factor Corporate Bond Sustainable Global Multi-Factor High Yield Bond Target Risk Balanced	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (FX management)

\*As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe. As a result, BNP PARIBAS ASSET MANAGEMENT France, Belgian Branch became BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch and BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch became BNP PARIBAS ASSET MANAGEMENT Europe, Netherlands Branch.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

Sub-fund	Investment managers
Multi-Asset Thematic	<p>Until 31 May 2024:  <b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM UK</b> for the FX and Cash management  <b>BNPP AM UK</b> (FX management)</p> <p>As of 1 June 2024:  <b>BNPP AM UK</b> (inclusive FX and cash management)</p>
Euro High Yield Bond	<p><b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM UK</b> for the FX and Cash management  <b>BNPP AM UK</b> (inclusive FX management)</p>
Sustainable Europe Multi-Factor Equity	<p><b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM UK</b> for the FX management</p>
Sustainable US Value Multi-Factor Equity	<p><b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM UK</b> for the FX management  <b>BNPP AM UK</b> (FX management)</p>
Sustainable Multi-Asset Flexible	<p>Until 31 May 2024:  <b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM UK</b> for the FX management  <b>BNPP AM UK</b> (FX management)</p> <p>As of 1 June 2024:  <b>BNPP AM UK</b> (inclusive FX management)</p>
RMB Bond	<p><b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX management)  <b>BNPP AM UK</b> (FX management)</p>
Global Enhanced Bond 36M	<p><b>BNPP AM UK</b> (incl. FX and futures implementation)  sub delegating to <b>BNPP AM Europe</b> and <b>BNPP AM USA</b></p>
Enhanced Bond 6M Sustainable US Multi-Factor Equity	<p><b>BNPP AM Europe</b>  <b>BNPP AM UK</b> (FX management)</p>
Sustainable Global Low Vol Equity	<p><b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM UK</b> for the FX management (as of 1 July 2024)  <b>BNPP AM UK</b> (FX management)</p>
China A-Shares	<p><b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM Asia</b></p>
China Equity	<p><b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM Asia</b>  <b>BNPP AM UK</b> (FX management)</p>
Global Convertible Sustainable Enhanced Bond 12M Sustainable Euro Bond Sustainable Euro Multi-Factor Corporate Bond	<p><b>BNPP AM Europe</b>  sub delegating to <b>BNPP AM UK</b> for the Cash management  <b>BNPP AM UK</b> (FX management)</p>
Euro Defensive Equity	<p><b>BNPP AM Nederland</b>  making use of the services of <b>BNPP AM Europe</b></p>
Ecosystem Restoration Energy Transition Euro High Yield Short Duration Bond Europe Growth Global Megatrends (formerly Sustainable Global Equity)	<p><b>BNPP AM UK</b> (inclusive FX and Cash management)</p>
Emerging Bond Emerging Bond Opportunities Local Emerging Bond Sustainable Asian Cities Bond	<p><b>BNPP AM UK</b> (inclusive FX, Cash management and Futures Implementation)</p>
Environmental Absolute Return Thematic Equity (EARTH)	<p><b>BNPP AM UK</b> (inclusive FX and Futures Implementation)</p>
Euro Equity	<p><b>BNPP AM UK</b> (inclusive FX and Cash management)  <b>BNPP AM Europe</b></p>
Global Inflation-Linked Bond	<p><b>BNPP AM UK</b> (inclusive FX management)  <b>BNPP AM USA</b></p>
Global Bond Opportunities	<p><b>BNPP AM UK</b> (inclusive FX, Cash-management and Futures implementation)  <b>BNPP AM USA</b></p>

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2024

Sub-fund	Investment managers
Europe Equity	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management ( <b>BNPP AM UK</b> terminated as per 1 March 2024)
Global High Yield Bond Sustainable Global Corporate Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM Europe</b> <b>BNPP AM UK</b> (inclusive FX management)
Euro Bond Opportunities	<b>BNPP AM UK</b> (incl. FX, Cash management and futures implementation) sub delegating to <b>BNPP AM Europe</b> and <b>BNPP AM USA</b>
USD Short Duration Bond	<b>BNPP AM UK</b> (incl. FX and cash management) sub delegating to <b>BNPP AM USA</b>
Euro Inflation-Linked Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Emerging Equity	<b>BNPP AM Asia</b>
India Equity	<b>BNPP AM Asia</b> (until 28 April 2024) <b>Baroda BNPP AM India</b> (as of 29 April 2024)
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap US Small Cap	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the Cash management <b>BNPP AM UK</b> (FX management)
US High Yield Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (FX management)
Aqua Climate Impact Global Environment Green Tigers SMaRT Food	<b>Impax</b> <b>BNPP AM UK</b> (FX management)
Japan Equity	<b>MUKAM</b> <b>BNPP AM UK</b> (FX management)
Japan Small Cap	<b>Sumitomo</b> <b>BNPP AM UK</b> (FX management)
Turkey Equity	<b>TEB</b> sub delegating to <b>BNPP AM UK</b> for the FX management

### Note 20 - 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 21 - 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.

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## Notes to the financial statements at 30/06/2024

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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 22 - 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 30 June 2024, 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 23 - 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 24 - 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

### Note 25 - Significant events

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.

As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe. As a result, BNP PARIBAS ASSET MANAGEMENT France, Belgian Branch became BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch and BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch became BNP PARIBAS ASSET MANAGEMENT Europe, Netherlands Branch.

## BNP PARIBAS FUNDS

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### Notes to the financial statements at 30/06/2024

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#### Note 26 - Subsequent event

For the "MD - Distribution" and "QD -Distribution" share classes which pay monthly and quarterly dividends, the following dividend will be paid after the closing date:

Month	Record date	NAV ex-Dividend date	Payment Date
June	28 June 2024	1 July 2024	4 July 2024*

\* Payment date is 5 July 2024 for the share classes Share "B MD - Distribution", Share "B USD MD - Distribution", Share "BH USD MD - Distribution", Share "Classic H USD MD - Distribution", Share "Classic MD - Distribution\*\*", Share "Classic RH USD MD - Distribution", Share "Classic USD MD - Distribution", Share "Privilege RH USD MD - Distribution", Share "U16 EUR QD - Distribution", Share "U16 GBP QD - Distribution", Share "U16 QD - Distribution" and Share "U2 USD MD - Distribution".

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\*\* Only if the sub-fund currency is USD.

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

### 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 transShares.

In the specific case of sub-funds and unit classes launched during period, 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 period from 1 July 2023 to 30 June 2024, the TER is :

#### 1. Sub-funds without performance fees

Sub-funds	Share classes	TER
Aqua	Share "B USD - Capitalisation"	3.18%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic HKD - Capitalisation"	2.59%
	Share "Classic RH CNH - Capitalisation"	2.23%
	Share "Classic RH CNH MD - Distribution"	2.23%
	Share "Classic RH CZK - Capitalisation"	2.24%
	Share "Classic RH HKD MD - Distribution"	2.15%
	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"	2.23%
	Share "Classic USD - Capitalisation"	2.23%
	Share "Classic USD - Distribution"	2.22%
	Share "I - Capitalisation"	1.11%
	Share "I USD - Capitalisation"	1.11%
	Share "K - Capitalisation"	2.98%
	Share "Life - Capitalisation"	0.75%
	Share "N - Capitalisation"	2.98%
	Share "Privilege - Capitalisation"	1.16%
	Share "Privilege - Distribution"	1.17%
	Share "Privilege CHF - Capitalisation"	1.17%
	Share "Privilege GBP - Capitalisation"	1.17%
	Share "Privilege RH CZK - Capitalisation"	0.99%
	Share "Privilege USD - Capitalisation"	1.16%
	Share "U11 H EUR - Capitalisation"	2.21%
Share "UI15 JPY - Capitalisation"	0.76%	
Share "UI8 USD - Capitalisation"	0.75%	
Share "UI9 - Capitalisation"	0.81%	
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

Sub-funds	Share classes	TER
Brazil Equity	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.21%
	Share "Classic EUR - Capitalisation"	2.21%
	Share "Classic EUR - Distribution"	1.99%
	Share "Classic SEK - Capitalisation"	2.25%
	Share "I - Capitalisation"	1.02%
	Share "N - Capitalisation"	2.96%
	Share "Privilege - Capitalisation"	1.15%
China A-Shares	Share "Classic - Capitalisation"	2.21%
	Share "Classic - Distribution"	2.23%
	Share "Classic EUR - Capitalisation"	2.21%
	Share "Classic HKD - Capitalisation"	2.26%
	Share "I - Capitalisation"	1.03%
	Share "I EUR - Capitalisation"	1.06%
	Share "Privilege - Capitalisation"	1.21%
	Share "Privilege EUR - Capitalisation"	1.24%
China Equity	Share "Classic - Capitalisation"	2.21%
	Share "Classic - Distribution"	2.21%
	Share "Classic EUR - Capitalisation"	2.20%
	Share "Classic EUR - Distribution"	2.20%
	Share "Classic H EUR - Capitalisation"	2.19%
	Share "Classic NOK - Capitalisation"	2.23%
	Share "Classic RH EUR - Capitalisation"	2.22%
	Share "Classic RH SGD - Capitalisation"	2.21%
	Share "Classic RH SGD MD - Distribution"	2.21%
	Share "Classic SEK - Capitalisation"	2.23%
	Share "I - Capitalisation"	1.10%
	Share "I EUR - Capitalisation"	1.11%
	Share "K EUR - Capitalisation"	2.96%
	Share "N - Capitalisation"	2.96%
	Share "N EUR - Capitalisation"	2.94%
	Share "Privilege - Capitalisation"	1.19%
	Share "Privilege - Distribution"	1.23%
	Share "Privilege EUR - Capitalisation"	1.21%



# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Climate Impact	Share "Classic - Capitalisation"	2.68%
	Share "Classic - Distribution"	2.67%
	Share "Classic H EUR - Capitalisation"	2.67%
	Share "Classic HKD - Capitalisation"	2.81%
	Share "Classic RH CNH - Capitalisation"	2.68%
	Share "Classic RH HKD - Capitalisation"	2.62%
	Share "Classic RH SGD - Capitalisation"	2.66%
	Share "Classic RH USD - Capitalisation"	2.68%
	Share "Classic USD - Capitalisation"	2.67%
	Share "Classic USD MD - Distribution"	2.68%
	Share "I - Capitalisation"	1.31%
	Share "I Plus - Capitalisation"	0.90%
	Share "I USD - Capitalisation"	1.35%
	Share "K - Capitalisation"	3.43%
	Share "N - Capitalisation"	3.43%
	Share "Privilege - Capitalisation"	1.42%
	Share "Privilege - Distribution"	1.42%
	Share "Privilege RH CHF - Distribution"	1.42%
	Share "Privilege RH EUR - Capitalisation"	1.47%
	Share "Privilege RH GBP - Distribution"	1.42%
	Share "Privilege USD - Capitalisation"	1.43%
	Share "Privilege USD - Distribution"	1.40%
	Share "U2 HKD - Capitalisation"	1.78%
	Share "U2 HKD - Distribution"	1.97%
	Share "U2 HKD MD - Distribution"	1.96%
	Share "U2 RH AUD - Distribution"	1.97%
	Share "U2 RH CHF - Distribution"	1.97%
	Share "U2 RH CNH - Capitalisation"	1.98%
	Share "U2 RH CNH - Distribution"	1.98%
	Share "U2 RH CNH MD - Distribution"	1.98%
	Share "U2 RH EUR - Capitalisation"	1.98%
	Share "U2 RH EUR - Distribution"	1.98%
	Share "U2 RH EUR MD - Distribution"	1.98%
	Share "U2 RH GBP - Distribution"	1.98%
	Share "U2 RH SGD - Capitalisation"	1.98%
	Share "U2 RH SGD - Distribution"	1.98%
	Share "U2 RH SGD MD - Distribution"	1.98%
	Share "U2 RH USD - Capitalisation"	1.98%
	Share "U2 USD - Capitalisation"	1.97%
	Share "U2 USD - Distribution"	1.98%
Share "U2 USD MD - Distribution"	2.03%	
Share "X - Capitalisation"	0.70%	
Share "X - Distribution"	0.72%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Consumer Innovators	Share "B USD - Capitalisation"	3.02%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic RH SGD - Capitalisation"	1.96%
	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"	2.76%
	Share "Privilege - Capitalisation"	1.07%
Share "Privilege - Distribution"	1.07%	
Disruptive Technology	Share "B USD - Capitalisation"	2.98%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic CZK - Capitalisation"	1.98%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic H SGD - Capitalisation"	2.00%
	Share "Classic RH USD - Capitalisation"	1.99%
	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"	2.73%
	Share "N - Capitalisation"	2.73%
	Share "N USD - Capitalisation"	2.75%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.08%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "Privilege RH CZK - Capitalisation"	0.84%
	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

Sub-funds	Share classes	TER
Ecosystem Restoration	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	2.00%
	Share "Classic HKD - Capitalisation"	0.29%
	Share "Classic RH CNH - Capitalisation"	1.97%
	Share "Classic RH CZK - Capitalisation"	1.99%
	Share "Classic RH SGD - Capitalisation"	1.92%
	Share "Classic USD - Capitalisation"	1.96%
	Share "I - Capitalisation"	0.96%
	Share "I JPY - Capitalisation"	1.11%
	Share "I USD - Capitalisation"	1.10%
	Share "IH EUR - Capitalisation"	0.96%
	Share "IH JPY - Capitalisation"	1.18%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.06%
	Share "Privilege - Distribution"	1.12%
	Share "Privilege RH GBP - Capitalisation"	1.07%
	Share "Privilege USD - Capitalisation"	1.27%
	Share "X - Capitalisation"	0.21%
Emerging Bond	Share "B MD - Distribution"	2.62%
	Share "BH AUD MD - Distribution"	2.66%
	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"	1.63%
	Share "Classic H EUR - Capitalisation"	1.62%
	Share "Classic H EUR - Distribution"	1.62%
	Share "Classic MD - Distribution"	1.62%
	Share "I - Capitalisation"	0.73%
	Share "I EUR - Capitalisation"	0.74%
	Share "IH EUR - Capitalisation"	0.73%
	Share "N - Capitalisation"	2.12%
	Share "Privilege - Capitalisation"	0.92%
	Share "Privilege H EUR - Capitalisation"	0.93%
	Share "X - Capitalisation"	0.18%
	Share "X EUR - Capitalisation"	0.19%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Emerging Bond Opportunities	Share "B MD - Distribution"	2.89%
	Share "B RH AUD MD - Distribution"	2.89%
	Share "B RH ZAR MD - Distribution"	2.89%
	Share "Classic - Capitalisation"	1.87%
	Share "Classic - Distribution"	1.87%
	Share "Classic EUR - Distribution"	1.86%
	Share "Classic EUR MD - Distribution"	1.88%
	Share "Classic GBP - Distribution"	1.88%
	Share "Classic HKD MD - Distribution"	1.87%
	Share "Classic MD - Distribution"	1.88%
	Share "Classic RH AUD MD - Distribution"	1.89%
	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"	1.84%
	Share "Classic RH SGD MD - Distribution"	1.87%
	Share "Classic RH ZAR MD - Distribution"	1.87%
	Share "I - Capitalisation"	0.78%
	Share "I RH EUR - Capitalisation"	0.78%
	Share "N - Capitalisation"	2.37%
Share "Privilege - Capitalisation"	0.99%	
Share "Privilege EUR - Capitalisation"	1.02%	
Share "Privilege RH EUR - Distribution"	1.02%	
Emerging Equity	Share "B - Capitalisation"	3.23%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic CZK - Capitalisation"	2.22%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic NOK - Capitalisation"	2.24%
	Share "Classic SEK - Capitalisation"	2.24%
	Share "I - Capitalisation"	1.11%
	Share "I EUR - Capitalisation"	1.13%
	Share "N - Capitalisation"	2.99%
	Share "N EUR - Capitalisation"	3.00%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.22%
	Share "X - Capitalisation"	0.21%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Energy Transition	Share “B USD - Capitalisation”	2.99%
	Share “Classic - Capitalisation”	1.97%
	Share “Classic - Distribution”	1.97%
	Share “Classic GBP - Distribution”	1.99%
	Share “Classic H EUR - Capitalisation”	1.96%
	Share “Classic HKD - Capitalisation”	1.99%
	Share “Classic RH CNH - Capitalisation”	2.08%
	Share “Classic RH HKD - Capitalisation”	1.99%
	Share “Classic RH SGD - Capitalisation”	1.97%
	Share “Classic RH USD - Capitalisation”	2.03%
	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”	2.76%
	Share “Privilege - Capitalisation”	1.07%
	Share “Privilege - Distribution”	1.07%
	Share “Privilege H USD - Capitalisation”	1.07%
Share “Privilege RH GBP - Capitalisation”	1.07%	
Share “Privilege USD - Capitalisation”	1.07%	
Share “X - Capitalisation”	0.21%	
Enhanced Bond 6M	Share “Classic - Capitalisation”	0.46%
	Share “Classic - Distribution”	0.46%
	Share “I - Capitalisation”	0.20%
	Share “I - Distribution”	0.20%
	Share “I Plus - Capitalisation”	0.15%
	Share “N - Capitalisation”	0.57%
	Share “Privilege - Capitalisation”	0.26%
	Share “Privilege - Distribution”	0.25%
	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”	1.91%
	Share “N - Capitalisation”	1.62%
	Share “Privilege - Capitalisation”	0.68%
	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%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Euro Corporate Bond	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H CZK - Capitalisation"	1.13%
	Share "I - Capitalisation"	0.48%
	Share "I - Distribution"	0.48%
	Share "K - Capitalisation"	1.91%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Capitalisation"	0.18%
Euro Corporate Green Bond	Share "Classic - Capitalisation"	0.98%
	Share "Classic - Distribution"	1.04%
	Share "I - Capitalisation"	0.48%
	Share "I - Distribution"	0.50%
	Share "N - Capitalisation"	1.44%
	Share "Privilege - Capitalisation"	0.69%
	Share "Privilege - Distribution"	0.69%
	Share "X - Capitalisation"	0.18%
Euro Defensive Equity	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.57%
	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"	1.97%
	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"	2.73%
	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%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Euro Government Bond	Share "Classic - Capitalisation"	1.09%
	Share "Classic - Distribution"	1.07%
	Share "I - Capitalisation"	0.43%
	Share "K - Capitalisation"	1.86%
	Share "N - Capitalisation"	1.57%
	Share "Privilege - Capitalisation"	0.64%
	Share "Privilege - Distribution"	0.63%
	Share "X - Capitalisation"	0.18%
Euro High Yield Bond	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.57%
	Share "Classic H USD MD - Distribution"	1.57%
	Share "Classic MD - Distribution"	1.59%
	Share "Classic RH CNH MD - Distribution"	1.75%
	Share "Classic RH HKD MD - Distribution"	1.75%
	Share "I - Capitalisation"	0.73%
	Share "I - Distribution"	0.73%
	Share "I Plus - Capitalisation"	0.49%
	Share "K - Capitalisation"	2.33%
	Share "N - Capitalisation"	2.08%
	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"	1.17%
	Share "I - Capitalisation"	0.38%
	Share "N - Distribution"	1.68%
	Share "NH USD - Capitalisation"	1.68%
	Share "Privilege - Capitalisation"	0.66%
	Share "Privilege H USD - Capitalisation"	0.69%
	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%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Euro Medium Term Income Bond	Share "Classic - Capitalisation"	0.87%
	Share "Classic - Distribution"	0.87%
	Share "Classic Plus - Capitalisation"	0.75%
	Share "Classic Plus QD - Distribution"	0.75%
	Share "Classic QD - Distribution"	0.83%
	Share "I - Capitalisation"	0.38%
	Share "K - Capitalisation"	1.66%
	Share "N - Capitalisation"	1.37%
	Share "Privilege - Capitalisation"	0.51%
	Share "Privilege - Distribution"	0.52%
	Share "Privilege QD - Distribution"	0.69%
Euro Money Market	Share "Classic - Capitalisation"	0.47%
	Share "Classic - Distribution"	0.47%
	Share "Classic Plus - Capitalisation"	0.27%
	Share "Classic Plus - Distribution"	0.27%
	Share "I - Capitalisation"	0.21%
	Share "Privilege - Capitalisation"	0.25%
	Share "Privilege - Distribution"	0.25%
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"	1.74%
	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"	2.22%
	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"	2.76%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%



## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Europe Growth	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic RH SGD - Capitalisation"	1.96%
	Share "Classic RH SGD MD - Distribution"	1.97%
	Share "Classic RH USD - Capitalisation"	1.97%
	Share "Classic RH USD MD - Distribution"	1.97%
	Share "Classic USD - Capitalisation"	1.96%
	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"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic NOK - Capitalisation"	2.01%
	Share "I - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.22%
Share "X - Distribution"	0.21%	
Europe Small Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic NOK - Capitalisation"	2.22%
	Share "Classic RH SGD - Capitalisation"	2.24%
	Share "Classic RH USD - Capitalisation"	2.22%
	Share "Classic SEK - Capitalisation"	2.25%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "X - Capitalisation"	0.24%
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 "N - Capitalisation"	2.22%
	Share "N - Distribution"	2.22%
	Share "Privilege - Capitalisation"	0.95%
Share "Privilege - Distribution"	0.97%	
Flexible Global Credit	Share "Classic - Capitalisation"	0.82%
	Share "Classic - Distribution"	0.82%
	Share "X - Distribution"	0.18%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
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"	1.12%
	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"	1.62%
	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"	1.62%
	Share "I - Capitalisation"	0.81%
	Share "I RH EUR - Capitalisation"	0.81%
	Share "I RH NOK - Capitalisation"	0.81%
	Share "N - Capitalisation"	2.22%
	Share "N RH EUR - Capitalisation"	2.22%
	Share "N RH EUR - Distribution"	2.22%
	Share "Privilege - Capitalisation"	0.97%
	Share "Privilege RH EUR - Capitalisation"	0.97%
	Share "Privilege RH EUR - Distribution"	0.96%
	Share "X EUR - Capitalisation"	0.22%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Global Environment	Share "B USD - Capitalisation"	3.26%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.21%
	Share "Classic HKD - Capitalisation"	2.63%
	Share "Classic NOK - Capitalisation"	2.23%
	Share "Classic RH CNH MD - Distribution"	2.21%
	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"	2.25%
	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"	1.05%
	Share "K - Capitalisation"	2.97%
	Share "N - Capitalisation"	2.98%
	Share "N - Distribution"	2.98%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "Privilege USD - Capitalisation"	1.22%
	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"	2.59%
	Share "BH USD MD - Distribution"	2.58%
	Share "Classic - Capitalisation"	1.58%
	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"	1.57%
	Share "Classic USD MD - Distribution"	1.57%
	Share "I - Capitalisation"	0.73%
	Share "IH USD - Capitalisation"	0.77%
	Share "K - Capitalisation"	2.32%
	Share "N - Capitalisation"	2.13%
	Share "N - Distribution"	2.08%
	Share "Privilege - Capitalisation"	0.87%
	Share "Privilege - Distribution"	0.87%
	Share "X - Capitalisation"	0.18%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Global Inflation-Linked Bond	Share "Classic - Capitalisation"	0.97%
	Share "Classic - Distribution"	0.97%
	Share "Classic USD - Capitalisation"	0.98%
	Share "I - Capitalisation"	0.41%
	Share "N - Capitalisation"	1.47%
	Share "Privilege - Capitalisation"	0.44%
	Share "UII0 H SGD - Capitalisation"	0.22%
	Share "X - Capitalisation"	0.18%
Global Megatrends	Share "B - Capitalisation"	2.96%
	Share "Classic - Capitalisation"	1.96%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.98%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic NOK - Capitalisation"	2.00%
	Share "Classic RH NOK - Capitalisation"	1.94%
	Share "I - Capitalisation"	0.92%
	Share "I EUR - Capitalisation"	0.97%
	Share "K EUR - Capitalisation"	2.72%
	Share "Life EUR - Capitalisation"	0.67%
	Share "N - Capitalisation"	2.70%
	Share "N EUR - Capitalisation"	2.75%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege EUR - Capitalisation"	1.07%
Share "Privilege H NOK - Capitalisation"	1.07%	
Share "X EUR - Capitalisation"	0.21%	
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"	0.18%
	Share "X - Distribution"	0.18%
	Share "XH AUD QD - Distribution"	0.28%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Green Tigers	Share "Classic - Capitalisation"	2.24%
	Share "Classic - Distribution"	2.21%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.21%
	Share "Classic H EUR - Capitalisation"	2.21%
	Share "Classic HKD - Capitalisation"	2.20%
	Share "Classic MD - Distribution"	2.20%
	Share "Classic RH CNH - Capitalisation"	2.22%
	Share "Classic RH SGD - Capitalisation"	2.23%
	Share "Classic RH SGD MD - Distribution"	2.22%
	Share "I - Capitalisation"	1.10%
	Share "I EUR - Capitalisation"	1.11%
	Share "I Plus - Capitalisation"	0.83%
	Share "N - Capitalisation"	2.90%
	Share "N EUR - Capitalisation"	3.01%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.20%
	Share "Privilege EUR - Capitalisation"	1.22%
	Share "Privilege EUR - Distribution"	1.20%
	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"	1.98%
	Share "UI14 - Capitalisation"	0.82%
Share "X EUR - Capitalisation"	0.56%	
Health Care Innovators	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic RH CZK - Capitalisation"	2.03%
	Share "Classic SEK - Capitalisation"	2.00%
	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%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Inclusive Growth	Share "Classic - Capitalisation"	1.98%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic HKD - Capitalisation"	2.33%
	Share "Classic RH CNH - Capitalisation"	1.97%
	Share "Classic RH SGD - Capitalisation"	1.98%
	Share "Classic USD - Capitalisation"	2.02%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.76%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.25%
	Share "Privilege - Distribution"	1.08%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "X - Capitalisation"	0.21%
India Equity	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic NOK - Capitalisation"	2.27%
	Share "Classic SEK - Capitalisation"	2.27%
	Share "I - Capitalisation"	1.11%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.24%
	Share "X - Capitalisation"	0.21%
Japan Equity	Share "Classic - Capitalisation"	1.98%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.98%
	Share "Classic EUR - Distribution"	2.01%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic H USD - Capitalisation"	1.96%
	Share "Classic USD - Capitalisation"	1.98%
	Share "I - Capitalisation"	0.96%
	Share "I EUR - Capitalisation"	0.96%
	Share "IH USD - Capitalisation"	0.95%
	Share "N - Capitalisation"	2.73%
	Share "N EUR - Capitalisation"	2.76%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
Share "Privilege H EUR - Capitalisation"	1.05%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Japan Small Cap	Share "Classic - Capitalisation"	2.33%
	Share "Classic - Distribution"	2.32%
	Share "Classic EUR - Capitalisation"	2.32%
	Share "Classic EUR - Distribution"	2.37%
	Share "Classic H EUR - Capitalisation"	2.31%
	Share "Classic H USD - Capitalisation"	2.31%
	Share "Classic RH SGD - Capitalisation"	2.34%
	Share "Classic SGD - Capitalisation"	2.39%
	Share "Classic USD - Capitalisation"	2.32%
	Share "I - Capitalisation"	1.16%
	Share "I EUR - Capitalisation"	1.19%
	Share "IH USD - Capitalisation"	1.15%
	Share "N - Capitalisation"	3.07%
	Share "Privilege - Capitalisation"	1.27%
	Share "Privilege EUR - Capitalisation"	1.26%
	Share "Privilege H EUR - Capitalisation"	1.27%
	Share "Privilege H USD - Capitalisation"	1.27%
	Share "X - Capitalisation"	0.51%
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"	1.76%
	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"	0.96%
	Share "Privilege EUR - Capitalisation"	0.97%
	Share "Privilege RH EUR - Capitalisation"	0.97%
Share "X EUR - Capitalisation"	0.18%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Multi-Asset Opportunities	Share "B MD - Distribution"	2.79%
	Share "B RH AUD MD - Distribution"	2.71%
	Share "Classic - Capitalisation"	1.67%
	Share "Classic - Distribution"	1.67%
	Share "Classic EUR - Capitalisation"	1.67%
	Share "Classic EUR - Distribution"	1.67%
	Share "Classic HKD MD - Distribution"	1.67%
	Share "Classic MD - Distribution"	1.67%
	Share "Classic RH AUD MD - Distribution"	1.68%
	Share "Classic RH CNH MD - Distribution"	1.67%
	Share "Classic RH EUR - Capitalisation"	1.67%
	Share "Classic RH EUR - Distribution"	1.68%
	Share "Classic RH SGD MD - Distribution"	1.67%
	Share "I RH EUR - Capitalisation"	0.81%
	Share "Privilege RH EUR - Capitalisation"	0.99%
	Share "X RH EUR - Capitalisation"	0.22%
	Multi-Asset Thematic	Share "Classic - Capitalisation"
Share "Classic - Distribution"		1.63%
Share "Classic MD - Distribution"		1.63%
Share "Classic RH AUD - Capitalisation"		1.64%
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"		1.64%
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"	2.24%
	Share "Classic RH CZK - Capitalisation"	2.24%
	Share "Classic SEK - Capitalisation"	2.25%
	Share "I - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.97%
Share "Privilege - Capitalisation"	1.22%	



# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
RMB Bond	Share "Classic - Capitalisation"	1.36%
	Share "Classic - Distribution"	1.37%
	Share "Classic CNH MD - Distribution"	1.36%
	Share "Classic EUR - Capitalisation"	1.43%
	Share "Classic EUR - Distribution"	1.39%
	Share "Classic H AUD MD - Distribution"	1.36%
	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"	1.36%
	Share "Classic H USD MD - Distribution"	1.36%
	Share "Classic MD - Distribution"	1.47%
	Share "I - Capitalisation"	0.53%
	Share "I CNH - Capitalisation"	0.66%
	Share "I EUR - Capitalisation"	0.79%
	Share "I RH EUR - Capitalisation"	0.58%
	Share "IH EUR - Capitalisation"	0.57%
	Share "NH EUR - Capitalisation"	1.85%
	Share "Privilege - Capitalisation"	0.77%
	Share "Privilege - Distribution"	0.76%
Share "Privilege RH EUR - Capitalisation"	0.77%	
Share "X - Capitalisation"	0.18%	
Russia Equity (NAV suspended)	Share "B USD - Capitalisation"	0.00%*
	Share "B USD MD - Distribution"	0.00%*
	Share "Classic - Capitalisation"	0.00%*
	Share "Classic - Distribution"	0.00%*
	Share "Classic RH ZAR MD - Distribution"	0.00%*
	Share "Classic USD - Capitalisation"	0.00%*
	Share "Classic USD - Distribution"	0.00%*
	Share "Classic USD MD - Distribution"	0.00%*
	Share "I - Capitalisation"	0.00%*
	Share "I - Distribution"	0.00%*
	Share "N - Capitalisation"	0.00%*
	Share "Privilege - Capitalisation"	0.00%*
	Share "Privilege - Distribution"	0.00%*
	Share "Privilege GBP - Distribution"	0.00%*
	Share "X - Capitalisation"	0.00%*

\* Since February 2022, the NAV is suspended.

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
SMaRT Food	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic CHF - Capitalisation"	2.18%
	Share "Classic H EUR - Capitalisation"	2.21%
	Share "Classic RH USD - Capitalisation"	2.22%
	Share "Classic RH USD MD - Distribution"	2.22%
	Share "Classic SGD - Capitalisation"	2.23%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I MD - Distribution"	1.06%
	Share "I USD - Capitalisation"	1.05%
	Share "K - Capitalisation"	2.97%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.12%
	Share "Privilege - Distribution"	1.12%
	Share "Privilege CHF - Capitalisation"	1.22%
	Share "Privilege GBP - Capitalisation"	1.12%
	Share "Privilege H EUR - Capitalisation"	1.11%
	Share "Privilege H USD - Capitalisation"	1.11%
	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"	1.71%
	Share "U RH GBP - Distribution"	1.72%
	Share "U RH USD - Capitalisation"	1.72%
	Share "U RH USD - Distribution"	1.70%
	Share "U11 H EUR - Capitalisation"	1.79%
	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%	
Social Bond	Share "Classic - Capitalisation"	0.69%
	Share "Classic - Distribution"	0.63%
	Share "Classic H CHF - Capitalisation"	0.71%
	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"	1.13%
	Share "Privilege - Capitalisation"	0.42%
	Share "Privilege - Distribution"	0.56%
	Share "Privilege H CHF - Capitalisation"	0.47%
	Share "Privilege H USD - Capitalisation"	0.47%
	Share "X - Capitalisation"	0.18%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Asia ex-Japan Equity	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.97%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic MD - Distribution"	1.97%
	Share "Classic RH AUD - Capitalisation"	1.98%
	Share "Classic RH SGD - Capitalisation"	1.98%
	Share "Classic SEK - Capitalisation"	1.99%
	Share "I - Capitalisation"	0.97%
	Share "I EUR - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.73%
	Share "N RH EUR - Distribution"	2.73%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege EUR - Capitalisation"	1.08%
	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"	0.54%
	Share "Classic MD - Distribution"	1.27%
	Share "Classic RH AUD MD - Distribution"	1.27%
	Share "Classic RH CNH MD - Distribution"	1.28%
	Share "Classic RH EUR - Capitalisation"	1.26%
	Share "Classic RH HKD MD - Distribution"	1.26%
	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"	0.51%
	Share "Classic - Distribution"	0.50%
	Share "I - Capitalisation"	0.23%
	Share "I - Distribution"	0.22%
	Share "I Plus - Capitalisation"	0.15%
	Share "I Plus H USD - Capitalisation"	0.15%
	Share "IH CHF - Capitalisation"	0.23%
	Share "K - Capitalisation"	1.30%
	Share "Privilege - Capitalisation"	0.29%
	Share "Privilege - Distribution"	0.28%
	Share "U3 - Capitalisation"	0.29%
	Share "X - Capitalisation"	0.11%
Share "X - Distribution"	0.11%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

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"	0.66%
	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"	1.13%
	Share "Classic - Distribution"	1.12%
	Share "Classic EUR MD - Distribution"	1.37%
	Share "Classic H CHF - Capitalisation"	1.11%
	Share "Classic RH CNH MD - Distribution"	1.37%
	Share "Classic RH HKD MD - Distribution"	1.38%
	Share "Classic RH USD MD - Distribution"	1.40%
	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"	1.38%
	Share "N - Capitalisation"	0.68%
Sustainable Euro Multi-Factor Equity	Share "Privilege - Capitalisation"	0.40%
	Share "Privilege H CZK - Capitalisation"	0.41%
	Share "X - Capitalisation"	0.18%
	Share "Classic - Capitalisation"	1.48%
Sustainable Europe Dividend	Share "I - Capitalisation"	0.61%
	Share "Privilege - Capitalisation"	0.86%
	Share "X - Capitalisation"	0.21%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic RH CNH MD - Distribution"	2.15%
	Share "Classic RH HKD MD - Distribution"	2.14%
	Share "Classic RH USD MD - Distribution"	1.98%
	Share "I - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.73%
	Share "N - Distribution"	2.73%
Share "Privilege - Capitalisation"	1.07%	
Share "Privilege - Distribution"	1.07%	
Share "X - Capitalisation"	0.21%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Europe Multi-Factor Equity	Share "Classic - Capitalisation"	1.48%
	Share "Classic - Distribution"	1.47%
	Share "I - Capitalisation"	0.61%
	Share "K - Capitalisation"	2.24%
	Share "N - Capitalisation"	2.46%
	Share "Privilege - Capitalisation"	0.82%
	Share "Privilege - Distribution"	0.82%
	Share "X - Capitalisation"	0.21%
Sustainable Europe Value	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "I - Capitalisation"	0.95%
	Share "I MD - Distribution"	0.96%
	Share "N - Capitalisation"	2.74%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.05%
	Share "X - Capitalisation"	0.21%
Sustainable Global Corporate Bond	Share "B MD - Distribution"	2.16%
	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic EUR - Capitalisation"	1.14%
	Share "Classic EUR - Distribution"	1.12%
	Share "Classic H CNH MD - Distribution"	1.12%
	Share "Classic H EUR - Capitalisation"	1.12%
	Share "Classic HKD - Capitalisation"	0.54%
	Share "Classic HKD MD - Distribution"	0.48%
	Share "Classic MD - Distribution"	1.16%
	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"	0.66%
	Share "Privilege EUR - Capitalisation"	0.60%
Share "Privilege H CHF - Capitalisation"	0.67%	
Share "Privilege H EUR - Capitalisation"	0.66%	
Share "X - Capitalisation"	0.21%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Global Low Vol Equity	Share "B USD - Capitalisation"	2.98%
	Share "B USD MD - Distribution"	2.88%
	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"	1.97%
	Share "Classic NOK - Capitalisation"	1.97%
	Share "Classic RH CNH MD - Distribution"	1.97%
	Share "Classic RH HKD - Capitalisation"	1.94%
	Share "Classic RH HKD MD - Distribution"	1.95%
	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"	0.97%
	Share "IH USD - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "N USD - Capitalisation"	2.75%
Share "Privilege - Capitalisation"	1.07%	
Share "X - Capitalisation"	0.21%	
Share "X2 - Capitalisation"	0.21%	
Sustainable Global Multi-Factor Corporate Bond	Share "Classic - Capitalisation"	0.73%
	Share "Classic - Distribution"	0.79%
	Share "Classic H EUR - Capitalisation"	0.64%
	Share "I - Capitalisation"	0.15%
	Share "I Plus H EUR - Capitalisation"	0.25%
	Share "IH EUR - Capitalisation"	0.31%
	Share "N - Capitalisation"	1.07%
	Share "Privilege - Capitalisation"	0.33%
	Share "Privilege - Distribution"	0.21%
	Share "XH EUR - Capitalisation"	0.18%
Sustainable Global Multi-Factor High Yield Bond	Share "Classic - Capitalisation"	1.13%
	Share "I - Capitalisation"	0.54%
	Share "Privilege - Capitalisation"	0.69%
	Share "Privilege H CZK - Capitalisation"	0.82%
	Share "X - Capitalisation"	0.18%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Multi-Asset Balanced	Share "Classic - Capitalisation"	1.65%
	Share "Classic - Distribution"	1.65%
	Share "Classic MD - Distribution"	1.65%
	Share "Classic RH AUD MD - Distribution"	1.66%
	Share "Classic RH CAD MD - Distribution"	1.66%
	Share "Classic RH HKD MD - Distribution"	1.65%
	Share "Classic RH SGD - Capitalisation"	1.64%
	Share "Classic RH SGD MD - Distribution"	1.67%
	Share "Classic RH USD - Capitalisation"	1.65%
	Share "Classic RH USD - Distribution"	1.65%
	Share "Classic RH USD MD - Distribution"	1.65%
	Share "Classic Solidarity BE - Capitalisation"	1.65%
	Share "Classic Solidarity BE - Distribution"	1.65%
	Share "I - Capitalisation"	0.68%
	Share "K - Capitalisation"	2.40%
	Share "N - Capitalisation"	2.40%
	Share "Privilege - Capitalisation"	0.90%
	Share "Privilege - Distribution"	0.90%
Share "X - Capitalisation"	0.21%	
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"	2.24%
	Share "N - Capitalisation"	2.22%
	Share "N EUR - Capitalisation"	2.25%
	Share "Privilege - Capitalisation"	0.82%
	Share "Privilege - Distribution"	0.82%
	Share "Privilege EUR - Capitalisation"	0.81%
	Share "Privilege H EUR - Capitalisation"	0.82%
Share "X - Capitalisation"	0.21%	
Share "X2 EUR - Capitalisation"	0.21%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable US Value Multi-Factor Equity	Share "Classic - Capitalisation"	1.48%
	Share "Classic - Distribution"	1.47%
	Share "Classic EUR - Capitalisation"	1.47%
	Share "Classic GBP - Distribution"	1.45%
	Share "Classic H EUR - Capitalisation"	1.48%
	Share "Classic H EUR - Distribution"	1.47%
	Share "Classic HUF - Capitalisation"	1.42%
	Share "Classic RH CZK - Capitalisation"	1.49%
	Share "Classic SEK - Capitalisation"	1.48%
	Share "I - Capitalisation"	0.61%
	Share "I EUR - Capitalisation"	0.61%
	Share "I Plus - Capitalisation"	0.46%
	Share "IH EUR - Capitalisation"	0.61%
	Share "N - Capitalisation"	2.23%
	Share "N - Distribution"	2.25%
	Share "N EUR - Capitalisation"	2.24%
	Share "Privilege - Capitalisation"	0.83%
	Share "Privilege EUR - Capitalisation"	0.82%
	Share "Privilege H EUR - Capitalisation"	0.89%
	Share "Privilege H EUR - Distribution"	0.81%
Target Risk Balanced	Share "Classic - Capitalisation"	1.50%
	Share "Classic - Distribution"	1.50%
	Share "Classic RH USD - Capitalisation"	1.50%
	Share "Classic RH USD MD - Distribution"	1.50%
	Share "I - Capitalisation"	0.77%
	Share "N - Capitalisation"	2.26%
	Share "N - Distribution"	2.25%
	Share "Privilege - Capitalisation"	0.85%
	Share "Privilege - Distribution"	0.85%
	Share "X - Capitalisation"	0.07%
	Share "X RH BRL - Capitalisation"	0.07%
Turkey Equity	Share "Classic - Capitalisation"	2.24%
	Share "Classic - Distribution"	2.24%
	Share "Classic USD - Capitalisation"	2.21%
	Share "I - Capitalisation"	1.11%
	Share "N - Capitalisation"	2.98%
	Share "Privilege - Capitalisation"	1.23%
	Share "Privilege - Distribution"	1.22%



## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
US Growth	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.98%
	Share "Classic EUR - Distribution"	1.99%
	Share "Classic H CZK - Capitalisation"	1.98%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic H EUR - Distribution"	1.97%
	Share "Classic RH CNH - Capitalisation"	2.08%
	Share "Classic SEK - Capitalisation"	2.00%
	Share "I - Capitalisation"	0.96%
	Share "I EUR - Capitalisation"	0.97%
	Share "IH EUR - Capitalisation"	(9.66)%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.08%
	Share "Privilege EUR - Capitalisation"	1.07%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "Privilege H EUR - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
US High Yield Bond	Share "B MD - Distribution"	2.60%
	Share "BH AUD MD - Distribution"	2.66%
	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.58%
	Share "Classic EUR - Capitalisation"	1.60%
	Share "Classic H AUD MD - Distribution"	1.58%
	Share "Classic H EUR - Capitalisation"	1.57%
	Share "Classic MD - Distribution"	1.57%
	Share "I - Capitalisation"	0.73%
	Share "K EUR - Capitalisation"	2.33%
	Share "N - Capitalisation"	2.07%
	Share "Privilege - Capitalisation"	0.90%
US Mid Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "Classic EUR - Distribution"	2.25%
	Share "Classic H EUR - Capitalisation"	2.23%
	Share "Classic H SGD - Capitalisation"	2.23%
	Share "I - Capitalisation"	1.06%
	Share "I EUR - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.98%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.24%
Share "Privilege H EUR - Capitalisation"	1.23%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
US Small Cap	Share "Classic - Capitalisation"	2.23%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.25%
	Share "Classic H SGD - Capitalisation"	2.24%
	Share "I - Capitalisation"	1.06%
	Share "I - Distribution"	1.08%
	Share "I EUR - Capitalisation"	1.07%
	Share "IH EUR - Capitalisation"	1.08%
	Share "N - Capitalisation"	2.99%
	Share "Privilege - Capitalisation"	1.23%
	Share "Privilege - Distribution"	1.23%
	Share "Privilege EUR - Capitalisation"	1.23%
	Share "Privilege GBP - Capitalisation"	1.26%
	Share "Privilege H EUR - Capitalisation"	1.23%
	Share "Privilege RH CHF - Capitalisation"	1.33%
	Share "U16 - Capitalisation"	1.81%
	Share "U16 EUR - Capitalisation"	1.77%
	Share "U16 EUR QD - Distribution"	1.77%
	Share "U16 GBP - Capitalisation"	1.87%
	Share "U16 GBP QD - Distribution"	1.76%
	Share "U16 HKD - Capitalisation"	1.98%
	Share "U16 QD - Distribution"	1.84%
Share "U16 RH EUR - Capitalisation"	1.82%	
Share "U16 RH SGD - Capitalisation"	1.79%	
Share "X2 EUR - Capitalisation"	0.21%	
USD Money Market	Share "Classic - Capitalisation"	0.47%
	Share "Classic - Distribution"	0.47%
	Share "I - Capitalisation"	0.21%
	Share "Privilege - Capitalisation"	0.25%
	Share "Privilege - Distribution"	0.25%
	Share "U17 - Capitalisation"	0.44%
USD Short Duration Bond	Share "Classic - Capitalisation"	0.82%
	Share "Classic - Distribution"	0.82%
	Share "Classic EUR - Capitalisation"	0.83%
	Share "Classic H EUR - Capitalisation"	0.82%
	Share "Classic MD - Distribution"	0.83%
	Share "I - Capitalisation"	0.39%
	Share "IH EUR - Capitalisation"	0.38%
	Share "N - Capitalisation"	1.17%
	Share "N EUR - Capitalisation"	1.16%
	Share "Privilege - Capitalisation"	0.52%
	Share "Privilege - Distribution"	0.52%
	Share "Privilege EUR - Capitalisation"	0.52%
	Share "Privilege H EUR - Capitalisation"	0.58%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

### 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%	1.82%
	Share « Classic - Distribution »	0.00%	1.82%
	Share « Classic RH CZK - Capitalisation »	0.00%	1.83%
	Share « Classic RH EUR - Capitalisation »	0.00%	1.82%
	Share « Classic RH SGD - Capitalisation »	0.00%	1.81%
	Share « Classic SEK - Capitalisation »	0.00%	1.86%
	Share « I - Capitalisation »	0.00%	0.95%
	Share « I EUR - Capitalisation »	0.00%	0.96%
	Share « I Plus - Capitalisation »	0.00%	0.96%
	Share « I RH EUR - Capitalisation »	0.00%	0.95%
	Share « N - Capitalisation »	0.00%	2.57%
	Share « Privilege - Capitalisation »	0.00%	1.01%
	Share « X AUD - Capitalisation »	0.00%	0.21%
Global Enhanced Bond 36M	Share « Classic - Capitalisation »	0.07%	1.23%
	Share « Classic - Distribution »	0.12%	1.33%
	Share « Classic RH CZK - Capitalisation »	0.00%	1.08%
	Share « Classic RH USD - Distribution »	0.00%	1.12%
	Share « I - Capitalisation »	0.10%	0.68%
	Share « N - Capitalisation »	0.00%	1.44%
	Share « Privilege - Capitalisation »	0.00%	0.68%
	Share « Privilege - Distribution »	0.00%	0.67%
Sustainable Multi-Asset Flexible	Share « Classic - Capitalisation »	0.00%	1.13%
	Share « Classic - Distribution »	0.10%	1.33%
	Share « Classic H EUR - Capitalisation »	0.03%	1.20%
	Share « I - Capitalisation »	0.16%	1.02%
	Share « K - Capitalisation »	0.09%	2.05%
	Share « N - Capitalisation »	0.00%	1.83%
	Share « Privilege - Capitalisation »	0.00%	0.73%
	Share « Privilege - Distribution »	0.00%	0.74%
	Share « X - Capitalisation »	0.00%	0.30%

# VIEWPOINT



**BNP PARIBAS**  
**ASSET MANAGEMENT**

The sustainable  
investor for a  
changing world