

BNP Paribas Easy SICAV



SEMI-ANNUAL REPORT at 30/06/2023
R.C.S. Luxembourg B 202 012



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world

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Organisation

Registered office

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

Board of Directors

Chairman

Mr. Denis PANEL, Head of Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris (until 10 March 2023)

Mr. Benoit PICARD, Chairman, BNP PARIBAS ASSET MANAGEMENT France, Paris (since 23 March 2023)

Members

Mr. Laurent GAUDE, Chief of Staff - Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris

Ms. Corinne ROGER, Co-head of Global Product Engineering, BNP PARIBAS ASSET MANAGEMENT France, Paris

Ms. Claire MEHU, Client Target Allocation Team Leader, Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris

Ms. Lorraine SEREYJOL-GARROS, Client Relationship Manager, BNP PARIBAS ASSET MANAGEMENT France, Paris (since 4 April 2023)

Mr. Heinrich HARDY, Head of Investment Operations, BNP PARIBAS AM France, Belgium Branch, Brussels (since 4 April 2023)

Mr. Philippe DITISHEIM, independent director, Paris (since 20 June 2023)

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 in the meaning of 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.

Effective Investment Manager

BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France

NAV Calculation, Registrar and Transfer Agent

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

Depositary

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

Auditor

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

Information

BNP Paribas Easy (the “Company”) is an open-ended investment company (*Société d’Investissement à Capital Variable* - SICAV). The Company was created as a common fund (*Fonds Commun de Placement* - abbreviated to FCP) bearing the name “EasyETF FTSE EPRA Eurozone”, under the Luxembourg Law on 7 July 2004 and for an indefinite period. It changed its name into “FTSE EPRA Eurozone THEAM Easy UCITS ETF” on 8 August 2014.

On 28 December 2015, the Company was converted from the legal form of a common fund into the legal form of an open-ended investment company, and changed its name into “BNP Paribas Easy”. A notice was published in the *Mémorial, Recueil Spécial des Sociétés et Associations* (the “Mémorial”).

The latest version of the Articles of Association has been filed with the Trade and Companies Registrar of Luxembourg, where any interested party may consult it and obtain a copy.

The Company is currently governed by the provisions of Part I of the Law of 17 December 2010, as amended, governing Undertakings for Collective Investment, as well as by Directive 2009/65 as amended by the Directive 2014/91.

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. 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 Register under the number B 202 012.

Information on environmental and/or social characteristics and/or sustainable investments is available in the relevant annexes under the (unaudited) Sustainable Finance Disclosure Regulation section.

Information to the Shareholders

The Articles of Association, the Prospectus, the KIIDs, and periodic reports may be consulted at the Company’s registered office and at the establishments responsible for the Company’s financial service. Copies of the Articles of Association and the annual and interim reports are available on request.

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

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

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.

As to net asset values and dividends, 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.

Net asset values are calculated every full bank business day in Luxembourg and if the benchmark index is published. The last Business day of the year will be a Valuation Day.

Financial statements at 30/06/2023

		€ Aggregate Bond SRI Fossil Free	€ Corp Bond SRI PAB	€ Corp Bond SRI PAB 1-3Y	€ Corp Bond SRI PAB 3-5Y
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		51 119 327	2 233 217 988	1 665 421 942	1 185 796 129
<i>Securities portfolio at cost price</i>		51 619 616	2 359 450 086	1 669 026 571	1 200 964 825
<i>Unrealised gain/(loss) on securities portfolio</i>		(1 256 352)	(149 678 466)	(18 333 418)	(27 501 109)
Securities portfolio at market value	2	50 363 264	2 209 771 620	1 650 693 153	1 173 463 716
Net Unrealised gain on financial instruments	9,10,11	0	0	0	0
Cash at banks and time deposits		299 025	1 977 601	5 119 566	2 048 192
Other assets		457 038	21 468 767	9 609 223	10 284 221
Liabilities		6 443	8 198 409	286 337	685 977
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	9,10,11	0	0	0	0
Other liabilities		6 443	8 198 409	286 337	685 977
Net asset value		51 112 884	2 225 019 579	1 665 135 605	1 185 110 152
Statement of operations and changes in net assets					
Income on investments and assets	2	397 480	19 560 677	9 943 320	8 118 843
Management fees	3	6 051	292 822	451 657	302 987
Bank interest		0	861	1 768	658
Interest on swaps		0	0	0	0
Other fees	4	24 558	1 327 667	929 459	571 377
Taxes	5	438	119 894	47 482	23 800
Transaction fees	15	0	0	0	0
Total expenses		31 047	1 741 244	1 430 366	898 822
Net result from investments		366 433	17 819 433	8 512 954	7 220 021
Net realised result on:					
Investments securities	2	(66 817)	(63 782 356)	(12 573 990)	(18 889 804)
Financial instruments	9,10,11	(1)	(2)	(1)	(1)
Net realised result		299 615	(45 962 925)	(4 061 037)	(11 669 784)
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(1 256 352)	91 843 706	16 783 540	22 154 107
Financial instruments	9,10,11	0	0	0	0
Change in net assets due to operations		(956 737)	45 880 781	12 722 503	10 484 323
Net subscriptions/(redemptions)		52 069 621	(26 234 079)	451 654 938	319 567 392
Dividends paid	6	0	(10 219 872)	(14 138 189)	(6 884 690)
Increase/(Decrease) in net assets during the year/period		51 112 884	9 426 830	450 239 252	323 167 025
Net assets at the beginning of the financial year/period		0	2 215 592 749	1 214 896 353	861 943 127
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		51 112 884	2 225 019 579	1 665 135 605	1 185 110 152

BNP Paribas Easy

€ High Yield SRI Fossil Free	ECPI Circular Economy Leaders	ECPI Global ESG Blue Economy	ECPI Global ESG Hydrogen Economy	ECPI Global ESG Infrastructure	ECPI Global ESG Med Tech
EUR	EUR	EUR	EUR	EUR	EUR
328 851 267	967 203 596	237 194 060	74 450 877	264 356 690	76 933 459
326 035 490	879 216 061	240 279 124	76 789 663	274 441 716	82 391 357
(10 491 202)	85 699 721	(7 533 860)	(2 427 564)	(11 005 211)	(5 490 659)
315 544 288	964 915 782	232 745 264	74 362 099	263 436 505	76 900 698
0	0	0	0	0	0
500 162	1 344 831	660 967	0	0	0
12 806 817	942 983	3 787 829	88 778	920 185	32 761
64 313	476 284	4 008 465	60 206	655 514	25 031
0	0	0	48 831	587 275	11 905
0	0	0	0	0	0
64 313	476 284	4 008 465	11 375	68 239	13 126
328 786 954	966 727 312	233 185 595	74 390 671	263 701 176	76 908 428
4 597 142	10 588 754	7 305 794	858 292	4 494 478	190 060
156 328	1 206 299	180 809	10 688	244 230	21 207
6	18 552	15 084	968	3 539	471
0	0	0	0	0	0
153 892	783 329	133 575	35 695	162 819	34 479
5 259	16 261	5 225	3 511	4 772	3 424
0	286 433	93 657	38 677	59 747	19 043
315 485	2 310 874	428 350	89 539	475 107	78 624
4 281 657	8 277 880	6 877 444	768 753	4 019 371	111 436
(4 229 114)	14 471 820	(4 189 172)	(112 718)	(2 563 197)	(646 593)
0	(36 958)	(84 560)	(5 739)	(30 863)	(2 232)
52 543	22 712 742	2 603 712	650 296	1 425 311	(537 389)
6 877 400	92 535 559	7 503 907	157 025	17 172 537	595 307
0	0	0	0	0	0
6 929 943	115 248 301	10 107 619	807 321	18 597 848	57 918
131 072 141	224 941 505	(12 427 380)	18 017 489	(15 085 690)	28 311 196
(141 608)	0	(736 384)	(20)	(27)	(6)
137 860 476	340 189 806	(3 056 145)	18 824 790	3 512 131	28 369 108
190 926 478	626 537 506	236 241 740	55 565 881	260 189 045	48 539 320
0	0	0	0	0	0
328 786 954	966 727 312	233 185 595	74 390 671	263 701 176	76 908 428

Financial statements at 30/06/2023

		Energy & Metals Enhanced Roll	ESG Dividend Europe	ESG Eurozone Biodiversity Leaders PAB	ESG Growth Europe
	Expressed in Notes	USD	EUR	EUR	EUR
Statement of net assets					
Assets		556 335 674	13 813 883	65 315 228	68 526 977
<i>Securities portfolio at cost price</i>		487 481 064	11 548 044	56 799 961	58 653 943
<i>Unrealised gain/(loss) on securities portfolio</i>		44 646 667	441 555	8 416 587	3 050 280
Securities portfolio at market value	2	532 127 731	11 989 599	65 216 548	61 704 223
Net Unrealised gain on financial instruments	9,10,11	0	0	0	0
Cash at banks and time deposits		24 049 000	1 817 321	45 388	6 786 664
Other assets		158 943	6 963	53 292	36 090
Liabilities		28 097 588	742 443	19 366	3 716 321
Bank overdrafts		1 359 089	0	0	0
Net Unrealised loss on financial instruments	9,10,11	26 528 297	739 191	0	3 699 390
Other liabilities		210 202	3 252	19 366	16 931
Net asset value		528 238 086	13 071 440	65 295 862	64 810 656
Statement of operations and changes in net assets					
Income on investments and assets	2	927 735	14 203	1 201 521	93 191
Management fees	3	726 546	11 317	70 491	53 140
Bank interest		84 368	51	675	18 016
Interest on swaps		0	0	0	0
Other fees	4	335 329	7 545	36 778	35 398
Taxes	5	9 780	220	1 073	1 108
Transaction fees	15	0	0	23 908	0
Total expenses		1 156 023	19 133	132 925	107 662
Net result from investments		(228 288)	(4 930)	1 068 596	(14 471)
Net realised result on:					
Investments securities	2	26 310 573	468 698	893 134	(1 303 974)
Financial instruments	9,10,11	(126 073 141)	403 587	(42)	4 159 673
Net realised result		(99 990 856)	867 355	1 961 688	2 841 228
Movement on net unrealised gain/(loss) on:					
Investments securities	2	49 196 066	308 629	4 901 445	3 140 897
Financial instruments	9,10,11	(8 471 313)	(351 659)	0	(3 591 319)
Change in net assets due to operations		(59 266 103)	824 325	6 863 133	2 390 806
Net subscriptions/(redemptions)		(15 572 105)	536 142	6 947 762	61 177 572
Dividends paid	6	0	0	0	0
Increase/(Decrease) in net assets during the year/period		(74 838 208)	1 360 467	13 810 895	63 568 378
Net assets at the beginning of the financial year/period		603 076 294	11 710 973	51 484 967	1 242 278
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		528 238 086	13 071 440	65 295 862	64 810 656

BNP Paribas Easy

ESG Low Vol Europe	ESG Low Vol US	ESG Momentum Europe	ESG Quality Europe	ESG Value Europe	FTSE EPRA Nareit Developed Europe ex UK Green CTB
EUR	EUR	EUR	EUR	EUR	EUR
94 928 602	14 934 561	3 608 718	82 600 152	88 603 431	317 864 695
88 744 009	14 357 676	2 727 666	78 456 239	83 107 606	417 484 528
1 523 683	(174 244)	(131 491)	(723 598)	(2 094 282)	(104 987 651)
90 267 692	14 183 432	2 596 175	77 732 641	81 013 324	312 496 877
0	648 454	24 564	625 332	1 239 592	0
4 605 377	95 430	108 316	4 204 066	6 318 947	0
55 533	7 245	879 663	38 113	31 568	5 367 818
1 770 485	3 768	888 402	21 619	22 089	5 373 873
0	0	0	0	0	514 927
1 747 084	0	0	0	0	0
23 401	3 768	888 402	21 619	22 089	4 858 946
93 158 117	14 930 793	2 720 316	82 578 533	88 581 342	312 490 822
104 413	16 095	654	88 574	91 700	5 781 753
83 919	13 889	1 916	71 143	81 269	223 331
8 067	0	145	19 126	31 085	6 546
0	0	0	0	0	0
55 946	9 260	1 278	47 429	54 557	190 911
1 632	270	37	1 383	1 580	13 511
25 067	0	0	21 469	139 842	62 136
174 631	23 419	3 376	160 550	308 333	496 435
(70 218)	(7 324)	(2 722)	(71 976)	(216 633)	5 285 318
14 967 542	513 368	139 130	7 748 034	12 704 972	(22 185 713)
(4 423 281)	(1 023 765)	83 332	638 920	350 074	31 219
10 474 043	(517 721)	219 740	8 314 978	12 838 413	(16 869 176)
(1 334 410)	(5 147)	(87 849)	(619 205)	(7 493 606)	(31 301 593)
523 890	1 408 891	76 718	2 387 399	2 154 627	0
9 663 523	886 023	208 609	10 083 172	7 499 434	(48 170 769)
(8 175 544)	3 403 835	514 697	(12 975 238)	(9 009 839)	116 066 873
(136 721)	(2 270)	(4 578)	(90 918)	(165 491)	(5 579 193)
1 351 258	4 287 588	718 728	(2 982 984)	(1 675 896)	62 316 911
91 806 859	10 643 205	2 001 588	85 561 517	90 257 238	250 173 911
0	0	0	0	0	0
93 158 117	14 930 793	2 720 316	82 578 533	88 581 342	312 490 822

Financial statements at 30/06/2023

		FTSE EPRA Nareit Global Developed Green CTB	FTSE EPRA/NAREIT Developed Europe	FTSE EPRA/NAREIT Eurozone Capped	JPM ESG EMBI Global Diversified Composite
	<i>Expressed in</i>	EUR	EUR	EUR	USD
	Notes				
Statement of net assets					
Assets		33 347 055	57 257 247	210 370 951	804 667 434
<i>Securities portfolio at cost price</i>		41 089 663	84 661 483	302 850 170	892 879 893
<i>Unrealised gain/(loss) on securities portfolio</i>		(7 972 587)	(27 901 021)	(93 440 277)	(109 533 961)
Securities portfolio at market value	2	33 117 076	56 760 462	209 409 893	783 345 932
Net Unrealised gain on financial instruments	9,10,11	0	3 925	0	6 446 873
Cash at banks and time deposits		95 549	0	0	3 047 188
Other assets		134 430	492 860	961 058	11 827 441
Liabilities		52 982	467 713	768 017	172 338
Bank overdrafts		0	216 846	693 736	0
Net Unrealised loss on financial instruments	9,10,11	5 326	0	0	0
Other liabilities		47 656	250 867	74 281	172 338
Net asset value		33 294 073	56 789 534	209 602 934	804 495 096
Statement of operations and changes in net assets					
Income on investments and assets	2	784 864	1 490 978	6 151 744	20 726 879
Management fees	3	35 548	87 434	293 627	304 811
Bank interest		822	1 537	6 019	101 460
Interest on swaps		0	0	0	0
Other fees	4	28 996	37 472	125 846	507 438
Taxes	5	1 660	1 093	3 670	54 061
Transaction fees	15	6 627	21 366	88 739	0
Total expenses		73 653	148 902	517 901	967 770
Net result from investments		711 211	1 342 076	5 633 843	19 759 109
Net realised result on:					
Investments securities	2	(5 454 470)	(2 981 481)	(20 614 663)	(42 039 858)
Financial instruments	9,10,11	(2 494)	25 231	(6 848)	2 315 718
Net realised result		(4 745 753)	(1 614 174)	(14 987 668)	(19 965 031)
Movement on net unrealised gain/(loss) on:					
Investments securities	2	4 398 754	(3 882 810)	(2 947 915)	47 909 234
Financial instruments	9,10,11	(5 301)	(38 757)	0	36 228
Change in net assets due to operations		(352 300)	(5 535 741)	(17 935 583)	27 980 431
Net subscriptions/(redemptions)		(21 798 518)	5 472 462	42 711 565	(61 382 010)
Dividends paid	6	(65)	(1 208 004)	(2 804 904)	(2 843 436)
Increase/(Decrease) in net assets during the year/period		(22 150 883)	(1 271 283)	21 971 078	(36 245 015)
Net assets at the beginning of the financial year/period		55 444 956	58 060 817	187 631 856	840 740 111
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		33 294 073	56 789 534	209 602 934	804 495 096

BNP Paribas Easy

JPM ESG EMU Government Bond IG	JPM ESG EMU Government Bond IG 1-3Y	JPM ESG EMU Government Bond IG 3-5Y	JPM ESG Green Social & Sustainability IG EUR Bond	Low Carbon 100 Europe PAB	Low Carbon 100 Eurozone PAB
EUR	EUR	EUR	EUR	EUR	EUR
1 917 159 499	111 712 593	1 352 747 266	329 427 204	662 389 240	8 610 547
1 961 775 642	111 278 932	1 376 339 508	342 717 459	619 381 999	8 208 637
(67 743 697)	(349 367)	(35 705 109)	(17 703 570)	41 464 687	383 251
1 894 031 945	110 929 565	1 340 634 399	325 013 889	660 846 686	8 591 888
0	0	0	0	0	0
1 668 201	69 743	1 808 634	1 785 516	35 759	2 596
21 459 353	713 285	10 304 233	2 627 799	1 506 795	16 063
3 183 830	12 093	198 228	1 551 514	169 325	2 215
0	0	0	0	0	0
0	0	0	0	0	0
3 183 830	12 093	198 228	1 551 514	169 325	2 215
1 913 975 669	111 700 500	1 352 549 038	327 875 690	662 219 915	8 608 332
10 389 079	400 998	9 585 342	1 891 138	12 786 724	141 501
135 341	8 217	156 351	107 411	608 999	7 107
2 911	1 289	0	3	24 175	30
0	0	0	0	0	0
614 831	33 352	724 316	177 707	686 775	4 863
29 746	791	30 777	18 132	11 842	238
0	0	0	0	624 706	7 116
782 829	43 649	911 444	303 253	1 956 497	19 354
9 606 250	357 349	8 673 898	1 587 885	10 830 227	122 147
(46 523 237)	167 315	(26 975 040)	(2 467 008)	47 582 270	185 337
0	0	1	(1)	200 545	(8)
(36 916 987)	524 664	(18 301 141)	(879 124)	58 613 042	307 476
59 742 018	(349 367)	25 851 939	7 770 486	25 268 670	781 304
0	0	0	0	95 920	0
22 825 031	175 297	7 550 798	6 891 362	83 977 632	1 088 780
1 071 480 158	111 525 203	175 816 667	76 168 324	(73 932 905)	1 691 192
(1 148)	0	(2 036 979)	(49 563)	0	(23)
1 094 304 041	111 700 500	181 330 486	83 010 123	10 044 727	2 779 949
819 671 628	0	1 171 218 552	244 865 567	652 175 188	5 828 383
0	0	0	0	0	0
1 913 975 669	111 700 500	1 352 549 038	327 875 690	662 219 915	8 608 332

Financial statements at 30/06/2023

		Low Carbon 300 World PAB	Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)	MSCI China Select SRI S-Series 10% Capped	MSCI Emerging ESG Filtered Min TE
	Expressed in Notes	EUR	USD	USD	USD
Statement of net assets					
Assets		19 006 659	155 075 818	183 964 961	309 497 504
<i>Securities portfolio at cost price</i>		16 206 883	160 444 415	198 419 841	290 589 715
<i>Unrealised gain/(loss) on securities portfolio</i>		1 880 033	(11 019 420)	(14 987 406)	10 917 643
Securities portfolio at market value	2	18 086 916	149 424 995	183 432 435	301 507 358
Net Unrealised gain on financial instruments	9,10,11	0	520 976	0	0
Cash at banks and time deposits		6 608	754 006	129 525	7 846 584
Other assets		913 135	4 375 841	403 001	143 562
Liabilities		881 589	49 658	46 513	7 989 333
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	9,10,11	2	0	0	7 932 375
Other liabilities		881 587	49 658	46 513	56 958
Net asset value		18 125 070	155 026 160	183 918 448	301 508 171
Statement of operations and changes in net assets					
Income on investments and assets	2	207 964	2 505 482	1 101 882	338 742
Management fees	3	14 634	8 688	148 887	130 645
Bank interest		300	70 667	4 047	27 773
Interest on swaps		0	0	0	0
Other fees	4	9 756	69 507	110 585	121 686
Taxes	5	944	12 101	6 220	5 716
Transaction fees	15	6 061	0	324 541	0
Total expenses		31 695	160 963	594 280	285 820
Net result from investments		176 269	2 344 519	507 602	52 922
Net realised result on:					
Investments securities	2	268 888	(5 433 766)	(8 550 756)	20 457 842
Financial instruments	9,10,11	(2 203)	(17 602 753)	(13 178)	(8 635 981)
Net realised result		442 954	(20 692 000)	(8 056 332)	11 874 783
Movement on net unrealised gain/(loss) on:					
Investments securities	2	2 215 265	8 230 653	(273 472)	2 447 278
Financial instruments	9,10,11	(2)	(605 160)	(2 244)	(10 783 899)
Change in net assets due to operations		2 658 217	(13 066 507)	(8 332 048)	3 538 162
Net subscriptions/(redemptions)		510 291	(12 553 189)	29 952 635	175 658 090
Dividends paid	6	(27)	0	(155 595)	(33)
Increase/(Decrease) in net assets during the year/period		3 168 481	(25 619 696)	21 464 992	179 196 219
Net assets at the beginning of the financial year/period		14 956 589	180 645 856	162 453 456	122 311 952
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		18 125 070	155 026 160	183 918 448	301 508 171

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MSCI Emerging SRI S-Series PAB 5% Capped	MSCI EMU ESG Filtered Min TE	MSCI EMU SRI S- Series PAB 5% Capped	MSCI Europe ESG Filtered Min TE	MSCI Europe Small Caps SRI S-Series PAB 5% Capped	MSCI Europe SRI S- Series PAB 5% Capped
USD	EUR	EUR	EUR	EUR	EUR
956 834 260	206 278 729	472 410 299	311 890 631	221 416 025	2 069 791 635
913 754 667	183 233 621	446 825 652	290 309 056	212 439 765	2 045 409 336
21 178 701	21 798 647	22 416 661	18 421 350	(821 324)	13 092 068
934 933 368	205 032 268	469 242 313	308 730 406	211 618 441	2 058 501 404
10 111 738	10 950	30 475	11 200	0	45 450
11 477 543	849 828	1 995 255	2 145 156	9 697 764	5 578 917
311 611	385 683	1 142 256	1 003 869	99 820	5 665 864
213 783	71 128	228 248	186 555	11 776 195	396 804
0	0	0	0	0	0
0	0	0	0	3 078 253	0
213 783	71 128	228 248	186 555	8 697 942	396 804
956 620 477	206 207 601	472 182 051	311 704 076	209 639 830	2 069 394 831
2 548 247	4 593 003	14 479 716	8 111 320	210 341	46 693 327
615 757	23 847	676 485	115 664	384 844	970 952
58 857	13	0	572	0	608
2	0	0	0	0	0
598 345	111 037	572 813	241 183	275 607	1 114 539
55 282	11 500	21 678	25 051	34 787	59 703
392 584	72 665	337 918	201 863	0	2 179 497
1 720 827	219 062	1 608 894	584 333	695 238	4 325 299
827 420	4 373 941	12 870 822	7 526 987	(484 897)	42 368 028
92 368 573	932 699	16 893 649	6 831 391	1 481 859	(10 976 192)
(167 097 428)	81 491	281 851	128 035	(17 597 405)	749 506
(73 901 435)	5 388 131	30 046 322	14 486 413	(16 600 443)	32 141 342
10 619 115	18 351 750	28 975 029	22 586 186	19 232 043	96 987 877
75 904 202	38 545	69 365	54 960	1 904 237	327 180
12 621 882	23 778 426	59 090 716	37 127 559	4 535 837	129 456 399
95 395 937	28 206 657	(193 138 137)	(62 285 979)	20 993 194	555 158 462
(5 895 874)	(34)	0	(311 426)	0	(48 713 102)
102 121 945	51 985 049	(134 047 421)	(25 469 846)	25 529 031	635 901 759
854 498 532	154 222 552	606 229 472	337 173 922	184 110 799	1 433 493 072
0	0	0	0	0	0
956 620 477	206 207 601	472 182 051	311 704 076	209 639 830	2 069 394 831

Financial statements at 30/06/2023

		MSCI Japan ESG Filtered Min TE	MSCI Japan SRI S- Series PAB 5% Capped	MSCI North America ESG Filtered Min TE	MSCI Pacific ex Japan ESG Filtered Min TE
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		960 061 207	982 374 683	546 177 532	133 496 525
<i>Securities portfolio at cost price</i>		886 250 436	974 115 594	496 134 169	129 568 048
<i>Unrealised gain/(loss) on securities portfolio</i>		54 117 845	(3 936 792)	45 066 872	2 967 622
Securities portfolio at market value	2	940 368 281	970 178 802	541 201 041	132 535 670
Net Unrealised gain on financial instruments	9,10,11	12 444 282	6 205 851	956 258	4 957
Cash at banks and time deposits		5 721 808	5 307 944	2 749 452	500 783
Other assets		1 526 836	682 086	1 270 781	455 115
Liabilities		217 028	377 960	2 129 730	17 368
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	9,10,11	0	0	0	0
Other liabilities		217 028	377 960	2 129 730	17 368
Net asset value		959 844 179	981 996 723	544 047 802	133 479 157
Statement of operations and changes in net assets					
Income on investments and assets	2	8 609 006	8 858 979	3 123 876	2 147 364
Management fees	3	235 845	341 520	62 388	14 454
Bank interest		35 230	22 797	8 108	1 224
Interest on swaps		0	0	0	0
Other fees	4	501 041	556 746	284 661	64 470
Taxes	5	50 411	85 181	17 740	3 643
Transaction fees	15	47 104	45 072	24 802	29 813
Total expenses		869 631	1 051 316	397 699	113 604
Net result from investments		7 739 375	7 807 663	2 726 177	2 033 760
Net realised result on:					
Investments securities	2	3 564 558	(8 111 342)	(485 822)	821 298
Financial instruments	9,10,11	11 826 081	5 647 220	82 037	(46 416)
Net realised result		23 130 014	5 343 541	2 322 392	2 808 642
Movement on net unrealised gain/(loss) on:					
Investments securities	2	65 233 284	68 892 150	52 078 527	(4 863 104)
Financial instruments	9,10,11	18 061 752	9 545 663	786 409	9 707
Change in net assets due to operations		106 425 050	83 781 354	55 187 328	(2 044 755)
Net subscriptions/(redemptions)		360 788 329	58 539 146	96 200 036	34 963 144
Dividends paid	6	(2 397 435)	(8 266 010)	(4)	(2)
Increase/(Decrease) in net assets during the year/period		464 815 944	134 054 490	151 387 360	32 918 387
Net assets at the beginning of the financial year/period		495 028 235	847 942 233	392 660 442	100 560 770
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		959 844 179	981 996 723	544 047 802	133 479 157

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MSCI USA SRI S-Series PAB 5% Capped	MSCI World ESG Filtered Min TE	MSCI World SRI S-Series PAB 5% Capped	Combined
USD	USD	USD	EUR
3 862 204 571	100 079 131	1 732 590 126	26 379 484 230
3 684 835 192	90 925 683	1 649 873 553	26 172 021 327
168 666 691	8 938 432	62 652 289	(110 337 850)
3 853 501 883	99 864 115	1 712 525 842	26 061 683 477
4 836 683	0	2 239 338	44 392 086
236 728	140 077	1 851 682	121 352 221
3 629 277	74 939	15 973 264	152 056 446
3 078 776	11 917	16 174 356	100 891 009
0	0	0	3 319 248
0	0	0	40 855 563
3 078 776	11 917	16 174 356	56 716 198
3 859 125 795	100 067 214	1 716 415 770	26 278 593 221
21 735 480	736 223	15 843 615	275 024 726
2 805 654	10 594	1 396 041	13 399 013
191 534	198	61 220	781 324
0	0	0	2
2 749 497	42 377	1 186 222	16 005 763
335 786	1 236	118 241	1 207 976
119 846	30 065	360 487	5 588 464
6 202 317	84 470	3 122 211	36 982 542
15 533 163	651 753	12 721 404	238 042 184
110 317 349	1 075 631	18 852 526	71 065 233
4 761 748	(52 531)	1 198 148	(283 816 360)
130 612 260	1 674 853	32 772 078	25 291 057
352 295 490	6 719 786	128 588 729	1 263 406 855
(1 339 828)	621	1 028 136	84 573 480
481 567 922	8 395 260	162 388 943	1 373 271 392
(60 266 249)	38 358 054	444 970 770	4 201 075 986
(13 604 558)	0	(345 480)	(124 828 176)
407 697 115	46 753 314	607 014 233	5 449 519 202
3 451 428 680	53 313 900	1 109 401 537	20 979 562 659
0	0	0	(150 488 640)
3 859 125 795	100 067 214	1 716 415 770	26 278 593 221

BNP Paribas Easy

Key figures relating to the last 3 years (Note 7)

€ Aggregate Bond SRI Fossil Free	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	0	51 112 884	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	0	0	9.8200	5 095 005.000
Share "UCITS ETF - Distribution"	0	0	9.8200	109 998.000

€ Corp Bond SRI PAB	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 451 151 682	2 215 592 749	2 225 019 579	
Net asset value per share				
Share "Track I - Capitalisation"	107.8181	91.1953	93.1016	2 951 710.600
Share "Track Privilege - Capitalisation"	107.6410	90.9908	92.8649	308 397.081
Share "Track Privilege - Distribution"	99.1000	82.6500	83.4273	754 419.125
Share "Track X - Capitalisation"	107 867.2991	91 246.0865	93 157.6891	3 016.285
Share "Track X - Distribution"	100 761.3548	84 095.2064	84 906.6770	10 658.979
Share "UCITS ETF - Capitalisation"	10.7653	9.1001	9.2876	71 794 775.000
Share "UCITS ETF - Distribution"	0	8.7706	8.8507	658 197.000

€ Corp Bond SRI PAB 1-3Y	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	770 029 543	1 214 896 353	1 665 135 605	
Net asset value per share				
Share "Track I - Capitalisation"	100.1794	94.4943	95.4194	885 320.687
Share "Track Privilege - Capitalisation"	0	0	100.2840	10.000
Share "Track Privilege - Distribution"	99.6698	93.0976	93.1176	222 304.506
Share "Track X - Capitalisation"	100 353.5033	94 724.9607	95 685.5706	1 395.398
Share "Track X - Distribution"	99 850.2843	93 334.3386	93 382.2801	3 317.294
Share "UCITS ETF - Distribution"	9.9701	9.3176	9.3187	119 830 567.000

€ Corp Bond SRI PAB 3-5Y	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	575 306 258	861 943 127	1 185 110 152	
Net asset value per share				
Share "Track I - Capitalisation"	100.5525	88.5885	89.8541	1 275 300.808
Share "Track Privilege - Distribution"	99.4417	86.5752	86.9010	60 631.886
Share "Track X - Capitalisation"	100 851.5611	88 916.4073	90 218.6781	518.219
Share "Track X - Distribution"	99 617.0097	86 784.4410	87 140.6025	957.750
Share "UCITS ETF - Capitalisation"	0	10.0058	10.1487	593 593.000
Share "UCITS ETF - Distribution"	9.9486	8.6623	8.6960	106 832 624.000

€ High Yield SRI Fossil Free	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	206 772 781	190 926 478	328 786 954	
Net asset value per share				
Share "Track Classic - Capitalisation"	100.2560	88.0360	90.6870	10.000
Share "Track I - Capitalisation"	100.9241	89.4577	92.5908	474 535.500
Share "Track I - Distribution"	100.9177	86.1334	89.1463	161 825.283
Share "Track Privilege - Capitalisation"	100.8588	89.3747	92.5066	1 626.584
Share "Track Privilege - Distribution"	100.8650	86.1820	86.3780	10.000
Share "Track X - Capitalisation"	101 114.7894	89 691.3769	92 888.6212	77.124
Share "Track X - Distribution"	101 125.0000	86 422.0000	86 654.0000	0.010
Share "UCITS ETF - Capitalisation"	10.0929	8.9418	9.2550	27 951 337.000
Share "UCITS ETF - Distribution"	10.0928	8.6180	8.6372	511 337.000

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Key figures relating to the last 3 years (Note 7)

ECPI Circular Economy Leaders	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	666 676 520	626 537 506	966 727 312	
Net asset value per share				
Share "Track Classic - Capitalisation"	162.1133	141.2159	162.7448	1 457 828.763
Share "Track I - Capitalisation"	165.5700	145.2980	168.0617	82 426.695
Share "Track Privilege - Capitalisation"	165.4278	145.1885	167.9459	257 835.451
Share "Track X - Capitalisation"	166 609.0000	146 482.1304	169 582.5129	193.714
Share "UCITS ETF - Capitalisation"	16.5552	14.5298	16.8072	38 041 055.000
Share "UCITS ETF USD - Capitalisation"	0	0	11.1676	10 000.000
ECPI Global ESG Blue Economy	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	224 739 862	236 241 740	233 185 595	
Net asset value per share				
Share "Track Classic - Capitalisation"	147.0262	131.6525	137.2822	1 411.323
Share "Track I - Capitalisation"	148.1061	133.6128	139.8383	13 825.000
Share "Track Privilege - Capitalisation"	148.0030	133.5255	139.7538	141 973.553
Share "Track X - Distribution"	144 245.6960	127 318.4305	129 021.8496	174.059
Share "UCITS ETF - Capitalisation"	14.8091	13.3624	13.9857	13 489 894.000
Share "UCITS ETF USD - Capitalisation"	0	0	10.2081	10 000.000
ECPI Global ESG Hydrogen Economy	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	55 565 881	74 390 671	
Net asset value per share				
Share "Track Classic - Capitalisation"	0	97.8025	97.6864	334.939
Share "Track I - Capitalisation"	0	98.5175	98.7853	15 178.000
Share "Track Privilege - Capitalisation"	0	98.5174	98.7677	86.000
Share "Track X - Capitalisation"	0	98 657.8894	99 014.3567	614.026
Share "Track X - Distribution"	0	98 729.0000	97 173.0000	0.010
Share "UCITS ETF - Capitalisation"	0	9.8498	9.8770	1 159 780.000
Share "UCITS ETF USD - Capitalisation"	0	0	9.5668	68 034.000
ECPI Global ESG Infrastructure	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	286 684 924	260 189 045	263 701 176	
Net asset value per share				
Share "Track Classic - Capitalisation"	117.7630	103.3419	110.3246	1 072.911
Share "Track Privilege - Distribution"	118.5500	101.7930	106.2700	10.000
Share "UCITS ETF - Capitalisation"	71.9163	63.5878	68.1359	3 859 558.000
Share "UCITS ETF USD - Capitalisation"	0	0	10.3373	64 077.000
ECPI Global ESG Med Tech	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	67 767 978	48 539 320	76 908 428	
Net asset value per share				
Share "Track Classic - Capitalisation"	100.6650	82.0120	82.5280	10.000
Share "Track I - Capitalisation"	100.7139	82.6865	83.5239	239 656.037
Share "Track Privilege - Capitalisation"	100.7200	82.8520	83.7610	10.000
Share "Track X - Capitalisation"	100 724.3536	82 844.2871	83 758.0293	603.173
Share "Track X - Distribution"	100 732.0000	82 913.0000	83 315.0000	0.010
Share "UCITS ETF - Capitalisation"	10.0716	8.2697	8.3538	751 557.000
Share "UCITS ETF USD - Capitalisation"	0	0	9.8147	10 000.000

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Key figures relating to the last 3 years (Note 7)

Energy & Metals Enhanced Roll	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	806 063 907	603 076 294	528 238 086	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	11.6749	13.4891	12.1467	8 229 925.000
Share "UCITS ETF EUR - Capitalisation"	12.1364	14.9413	13.1616	22 545 312.000
Share "UCITS ETF RH EUR - Capitalisation"	10.4799	11.7853	10.4472	9 171 674.000
ESG Dividend Europe	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	12 895 845	11 710 973	13 071 440	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	117.0020	101.6357	108.7818	120 162.000
ESG Eurozone Biodiversity Leaders PAB	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	51 484 967	65 295 862	
Net asset value per share				
Share "Track Classic - Capitalisation"	0	0	102.7370	10.000
Share "Track I - Capitalisation"	0	102.9980	116.2850	10.000
Share "Track Privilege - Capitalisation"	0	97.7800	110.3490	10.000
Share "Track X - Capitalisation"	0	103 106.0000	116 563.0000	0.010
Share "UCITS ETF - Capitalisation"	0	10.3001	11.6263	5 615 815.000
ESG Growth Europe	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 490 159	1 242 278	64 810 656	
Net asset value per share				
Share "Track Classic - Capitalisation"	114.0545	92.8290	102.3226	1 725.000
Share "Track Privilege - Capitalisation"	114.6651	94.0292	104.0321	1 500.000
Share "UCITS ETF - Capitalisation"	11.4708	9.4110	10.4148	6 191 000.000
ESG Low Vol Europe	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	107 195 159	91 806 859	93 158 117	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	167.2451	144.4242	159.2718	537 342.000
Share "UCITS ETF - Distribution"	145.5464	122.4751	132.3856	57 217.000
ESG Low Vol US	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	13 614 438	10 643 205	14 930 793	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	183.0704	164.7911	175.2362	79 108.000
Share "UCITS ETF - Distribution"	153.4036	136.2373	143.1101	5 047.000
Share "UCITS ETF USD - Capitalisation"	177.5292	149.9736	163.0285	2 315.000

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Key figures relating to the last 3 years (Note 7)

ESG Momentum Europe	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	3 759 877	2 001 588	2 720 316	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	154.1803	129.2986	142.3035	17 331.000
Share "UCITS ETF - Distribution"	132.0346	108.2864	117.0759	2 170.000
ESG Quality Europe	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	21 227 215	85 561 517	82 578 533	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	161.5868	133.5353	150.8890	517 135.000
Share "UCITS ETF - Distribution"	138.9013	111.4744	122.7079	37 068.000
ESG Value Europe	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	84 888 892	90 257 238	88 581 342	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	142.0790	114.6094	124.1525	678 402.000
Share "UCITS ETF - Distribution"	109.8196	85.5665	89.5311	48 654.000
FTSE EPRA Nareit Developed Europe ex UK Green CTB	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	408 567 839	250 173 911	312 490 822	
Net asset value per share				
Share "Track I - Capitalisation"	107.2844	63.8570	56.1511	130 916.854
Share "Track Privilege - Capitalisation"	107.3300	63.8890	56.2200	10.000
Share "Track X - Capitalisation"	107 930.6939	64 422.3691	56 726.9646	582.130
Share "Track X - Distribution"	100 740.7347	58 892.3368	49 448.3272	2 450.878
Share "UCITS ETF - Capitalisation"	10.7283	6.3862	5.6158	26 875 070.000
FTSE EPRA Nareit Global Developed Green CTB	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	30 595 888	55 444 956	33 294 073	
Net asset value per share				
Share "Track Classic - Capitalisation"	101.5940	78.2760	77.1150	10.000
Share "Track I - Capitalisation"	101.6760	78.8510	77.9030	10.000
Share "Track I - Distribution"	101.6760	78.8510	74.6380	10.000
Share "Track Privilege - Capitalisation"	101.6710	78.8380	77.8860	10.000
Share "Track X - Capitalisation"	101 689.1295	79 073.2297	78 258.5167	103.736
Share "Track X - Distribution"	101 711.0000	79 150.0000	75 072.0000	0.010
Share "UCITS ETF - Capitalisation"	10.2370	7.9386	7.8462	3 208 162.000
FTSE EPRA/NAREIT Developed Europe	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	139 349 409	58 060 817	56 789 534	
Net asset value per share				
Share "UCITS ETF QD - Distribution"	11.0726	6.8265	6.1491	8 739 497.000
Share "UCITS ETF QD H EUR - Distribution"	10.9898	6.9444	6.2124	490 888.000

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Key figures relating to the last 3 years (Note 7)

FTSE EPRA/NAREIT Eurozone Capped	EUR	EUR	EUR	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	348 633 932	187 631 856	209 602 934	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	10.7726	7.2608	6.7360	10 504 308.000
Share "UCITS ETF QD - Distribution"	9.3919	6.1577	5.5918	24 830 168.000

JPM ESG EMBI Global Diversified Composite	USD	USD	USD	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 045 194 748	840 740 111	804 495 096	
Net asset value per share				
Share "Track Classic - Capitalisation"	150.8757	123.8438	127.8991	3 489.186
Share "Track I - Capitalisation"	157 328.2145	129 983.4390	134 673.9620	1 696.304
Share "Track IH CHF - Capitalisation"	98.0970	78.2560	79.3560	324 811.114
Share "Track IH CHF - Distribution"	0	95.9600	92.8200	5 170.000
Share "Track IH EUR - Capitalisation"	127 904.3119	102 471.8517	104 768.0049	2 765.908
Share "Track IH EUR - Distribution"	100.4359	75.8119	73.9533	448 567.558
Share "Track IH GBP - Distribution"	0	0	103.2200	1 000.000
Share "Track Privilege - Capitalisation"	140.2022	115.7761	119.9235	19 380.397
Share "Track Privilege - Distribution"	94.8439	73.8651	73.0133	377 010.000
Share "Track Privilege H EUR - Capitalisation"	115.7130	92.5906	94.6224	144 540.634
Share "Track X - Capitalisation"	159 893.0163	132 195.0800	137 012.1751	301.322
Share "Track X - Distribution"	93 477.0000	72 853.0000	72 026.0000	0.010
Share "UCITS ETF - Capitalisation"	9.8855	8.1632	8.4558	3 614 287.000
Share "UCITS ETF H EUR - Capitalisation"	9.7903	7.8507	8.0262	8 811 866.000

JPM ESG EMU Government Bond IG	EUR	EUR	EUR	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	759 684 488	819 671 628	1 913 975 669	
Net asset value per share				
Share "Track Classic - Capitalisation"	144.1000	117.7700	120.8600	1.000
Share "Track I - Capitalisation"	148 687.3461	121 361.3999	124 260.1258	2 166.427
Share "Track Privilege - Capitalisation"	137.0378	111.7963	114.4347	72 143.398
Share "Track Privilege - Distribution"	107.2100	85.8225	85.7412	1 343.536
Share "Track X - Capitalisation"	148 972.7972	0	101 777.7506	1 360.000
Share "UCITS ETF - Capitalisation"	10.6725	8.7110	8.9189	167 956 632.000

JPM ESG EMU Government Bond IG 1-3Y	EUR	EUR	EUR	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	0	0	111 700 500	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	0	0	9.9613	11 187 425.000
Share "UCITS ETF - Distribution"	0	0	9.9612	26 000.000

JPM ESG EMU Government Bond IG 3-5Y	EUR	EUR	EUR	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	222 165 515	1 171 218 552	1 352 549 038	
Net asset value per share				
Share "Track I - Capitalisation"	98.8423	88.9358	89.7167	673 253.533
Share "Track Privilege - Capitalisation"	0	0	99.4512	126 596.595
Share "Track Privilege - Distribution"	97.5393	85.7045	84.7230	273 408.025
Share "Track X - Capitalisation"	99 057.3473	89 147.1808	89 938.8055	1 240.121
Share "Track X - Distribution"	97 604.8125	85 776.1353	84 805.0676	1 400.054
Share "UCITS ETF - Capitalisation"	9.8996	8.9075	8.9857	114 195 538.000

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Key figures relating to the last 3 years (Note 7)

JPM ESG Green Social & Sustainability IG

EUR Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	49 077 933	244 865 567	327 875 690	
Net asset value per share				
Share "Track I - Capitalisation"	97.8780	74.5460	76.5118	107 213.000
Share "Track Privilege - Capitalisation"	97.8700	74.5390	76.4918	285 514.512
Share "Track X - Capitalisation"	97 875.7651	74 564.1773	76 582.0593	1 812.067
Share "Track X - Distribution"	97 881.0000	74 613.0000	75 949.0000	0.010
Share "UCITS ETF - Capitalisation"	9.7871	7.4471	7.6442	20 174 268.000
Share "UCITS ETF - Distribution"	9.7871	7.4469	7.5729	639 701.000

Low Carbon 100 Europe PAB

Low Carbon 100 Europe PAB	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	941 477 478	652 175 188	662 219 915	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	228.8665	204.2007	230.7429	2 869 508.000
Share "UCITS ETF - Distribution"	0	0	10.1402	10 000.000

Low Carbon 100 Eurozone PAB

Low Carbon 100 Eurozone PAB	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	30 825 227	5 828 383	8 608 332	
Net asset value per share				
Share "Track Classic - Capitalisation"	104.7183	89.2639	103.8803	3 710.000
Share "Track I - Capitalisation"	104.9471	101.6660	118.7690	10.000
Share "Track Privilege - Capitalisation"	104.9550	90.3370	105.5610	10.000
Share "Track X - Capitalisation"	105 001.4117	90 378.4290	105 684.1742	3.100
Share "Track X - Distribution"	105 028.0000	90 472.0000	103 474.0000	0.010
Share "UCITS ETF - Capitalisation"	10.4953	9.0182	10.5365	749 016.000

Low Carbon 300 World PAB

Low Carbon 300 World PAB	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	18 034 872	14 956 589	18 125 070	
Net asset value per share				
Share "Track Classic - Capitalisation"	119.2190	107.1480	125.7201	133.719
Share "Track I - Capitalisation"	119.5204	107.9209	127.0730	106 595.174
Share "Track Privilege - Capitalisation"	119.4750	107.8390	126.9545	419.705
Share "Track X - Distribution"	119 674.0000	108 336.0000	124 886.0000	0.010
Share "UCITS ETF - Capitalisation"	11.9534	10.7944	12.7106	354 692.000

Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	354 758 535	180 645 856	155 026 160	
Net asset value per share				
Share "Track Classic - Capitalisation"	125.0100	110.2500	113.0700	1.000
Share "Track I Plus RH NOK - Capitalisation"	123 674.1400	108 019.0000	109 415.6900	15 179.557

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Key figures relating to the last 3 years (Note 7)

MSCI China Select SRI S-Series 10% Capped	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	187 685 796	162 453 456	183 918 448	
Net asset value per share				
Share "Track Classic EUR - Capitalisation"	84.1462	63.3018	59.7877	68.000
Share "Track I - Capitalisation"	80.9398	57.6021	55.8363	787 658.156
Share "Track I Plus EUR - Capitalisation"	84 577.9107	64 309.2059	61 052.2456	0.010
Share "Track Privilege EUR - Capitalisation"	84.4425	64.1612	60.8873	10.000
Share "Track X - Capitalisation"	81 068.6721	57 798.0730	56 076.3663	306.042
Share "Track X - Distribution"	81 092.0000	56 231.0000	53 328.7623	202.010
Share "UCITS ETF - Capitalisation"	8.0944	5.7610	5.5847	4 473 968.000
Share "UCITS ETF EUR - Capitalisation"	8.4412	6.4016	6.0706	13 137 918.000

MSCI Emerging ESG Filtered Min TE	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	81 924 252	122 311 952	301 508 171	
Net asset value per share				
Share "Track Classic - Capitalisation"	113.2697	88.2230	92.2344	1 524.637
Share "Track I - Capitalisation"	134.9490	106.0910	111.4410	10.000
Share "Track Privilege - Capitalisation"	149.0993	117.0059	122.7811	71 679.466
Share "Track Privilege GBP - Capitalisation"	193.1100	170.6300	169.4100	20.000
Share "Track X - Capitalisation"	128 327.4403	100 875.4695	105 942.3571	15.540
Share "Track X - Distribution"	128 846.0000	98 759.0000	100 423.0000	0.010
Share "UCITS ETF EUR - Capitalisation"	11.3849	9.5239	9.7788	27 268 118.000

MSCI Emerging SRI S-Series PAB 5% Capped	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 032 207 212	854 498 532	956 620 477	
Net asset value per share				
Share "Track Classic - Capitalisation"	167.7463	138.8580	140.9586	602.925
Share "Track I Plus EUR - Capitalisation"	151 548.5403	134 871.8669	134 575.6187	0.010
Share "Track Privilege - Capitalisation"	168.6535	140.5925	143.2329	847 621.787
Share "Track X - Capitalisation"	134 797.9131	112 617.7130	114 843.4699	1 152.378
Share "Track X - Distribution"	114 544.8894	93 111.5679	92 149.1370	1 041.500
Share "UCITS ETF - Capitalisation"	155.8075	129.9478	132.4079	2 496 235.000
Share "UCITS ETF EUR - Capitalisation"	13.8612	12.3184	12.2784	13 250 055.000
Share "UCITS ETF EUR - Distribution"	116.6931	101.1145	97.7292	926 593.000

MSCI EMU ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	281 093 710	154 222 552	206 207 601	
Net asset value per share				
Share "Track Classic - Capitalisation"	0	98.2720	112.3492	406.694
Share "Track I - Capitalisation"	143.2580	125.1760	143.7840	10.000
Share "Track Privilege - Capitalisation"	244.8359	213.5776	245.1558	113 024.274
Share "Track X - Capitalisation"	221 429.3162	193 294.8011	221 951.1225	118.659
Share "Track X - Distribution"	119 466.0000	103 317.0000	115 239.0000	0.010
Share "UCITS ETF - Capitalisation"	13.1138	11.4450	13.1404	11 576 033.000

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Key figures relating to the last 3 years (Note 7)

MSCI EMU SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	444 421 020	606 229 472	472 182 051	
Net asset value per share				
Share "Track Classic - Capitalisation"	135.1738	114.7406	125.5999	754 729.928
Share "Track I - Capitalisation"	136.6329	116.8997	128.4653	244 983.531
Share "Track I Plus - Capitalisation"	160 861.0000	137 796.7038	151 489.8311	379.181
Share "Track Privilege - Capitalisation"	136.6053	116.8879	128.4588	325 631.033
Share "Track X - Capitalisation"	137 173.7799	117 515.2056	129 224.9473	642.333
Share "UCITS ETF - Capitalisation"	13.6669	11.6943	12.8519	12 732 636.000
MSCI Europe ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	209 015 633	337 173 922	311 704 076	
Net asset value per share				
Share "Track Classic - Capitalisation"	202.6215	177.4204	196.6138	77 528.761
Share "Track I - Capitalisation"	143.8125	127.0523	141.4193	58 716.846
Share "Track Privilege - Capitalisation"	223.7074	197.5570	219.8530	115 283.099
Share "Track Privilege - Distribution"	130.1701	111.3391	120.1666	104 292.000
Share "Track X - Capitalisation"	230 438.3850	203 643.8214	226 705.3570	99.601
Share "UCITS ETF - Capitalisation"	13.8875	12.2700	13.6583	16 671 107.000
MSCI Europe Small Caps SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	295 472 647	184 110 799	209 639 830	
Net asset value per share				
Share "Track Classic - Capitalisation"	114.1498	87.3965	90.2532	1 216 154.852
Share "Track I Plus - Capitalisation"	162 828.0000	125 873.0000	130 598.0000	0.010
Share "Track Privilege - Capitalisation"	306.5070	236.5590	245.2620	60 326.593
Share "UCITS ETF - Capitalisation"	317.4559	244.9969	254.0084	334 953.000
MSCI Europe SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 722 934 053	1 433 493 072	2 069 394 831	
Net asset value per share				
Share "Track Classic - Capitalisation"	153.8574	126.6160	137.5554	1 482.595
Share "Track I - Capitalisation"	164.4157	136.3788	148.7466	780 154.302
Share "Track I Plus - Capitalisation"	159 975.0000	132 936.0000	145 122.0000	0.010
Share "Track Privilege - Capitalisation"	165.6054	137.3107	149.7297	26 166.682
Share "Track X - Capitalisation"	166 707.6527	138 459.9368	151 110.1592	501.530
Share "Track X - Distribution"	137 068.9944	110 466.1628	116 890.0874	3 213.711
Share "UCITS ETF - Capitalisation"	31.7509	26.3386	28.7282	8 478 089.000
Share "UCITS ETF - Distribution"	30.4490	24.5090	25.9150	48 397 831.000

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Key figures relating to the last 3 years (Note 7)

MSCI Japan ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	415 141 508	495 028 235	959 844 179	
Net asset value per share				
Share "Track Classic - Capitalisation"	161.4451	142.5310	157.8045	140 243.625
Share "Track Classic H EUR - Capitalisation"	130.3818	123.0316	154.2739	217 709.357
Share "Track I - Capitalisation"	127.4511	113.5319	126.2503	7 933.233
Share "Track Privilege - Capitalisation"	1 420.6977	1 264.9796	1 406.4126	24 546.454
Share "Track Privilege - Distribution"	139.4000	120.9400	131.0870	10 847.000
Share "Track Privilege H EUR - Capitalisation"	145.4620	137.7520	173.3535	247 892.176
Share "Track X - Capitalisation"	187 445.3104	167 017.1327	185 754.7704	153.416
Share "Track X - Distribution"	119 077.7147	103 298.8118	111 977.1463	894.412
Share "UCITS ETF - Capitalisation"	12.8912	11.4839	12.7711	41 410 965.000
Share "UCITS ETF H EUR - Capitalisation"	12.2829	11.6977	14.7700	11 285 878.000

MSCI Japan SRI S-Series PAB 5% Capped	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 219 643 700	847 942 233	981 996 723	
Net asset value per share				
Share "Track Classic - Capitalisation"	122.4480	103.1250	110.1120	10.000
Share "Track Classic H EUR - Capitalisation"	129.5555	117.4334	142.1231	1 000.000
Share "Track I Plus - Capitalisation"	124 418.4716	105 627.3758	113 268.8293	868.487
Share "Track Privilege - Capitalisation"	133.6693	113.3444	121.4895	989 901.050
Share "Track Privilege H EUR - Capitalisation"	130.8224	119.4767	145.1417	864 449.580
Share "Track X - Capitalisation"	134 564.4624	114 298.0129	122 597.1168	814.170
Share "Track X - Distribution"	127 124.0331	105 158.0904	110 257.7845	2 733.841
Share "UCITS ETF - Capitalisation"	27.5538	23.3759	25.0590	3 916 089.000
Share "UCITS ETF - Distribution"	25.0451	20.6925	21.6872	6 380 522.000

MSCI North America ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	157 203 677	392 660 442	544 047 802	
Net asset value per share				
Share "Track Classic - Capitalisation"	384.1672	325.3118	363.3420	247.404
Share "Track Classic H EUR - Capitalisation"	0	0	106.5385	1 000.000
Share "Track I - Capitalisation"	182.1747	155.6451	174.6093	271 188.463
Share "Track Privilege - Capitalisation"	3 353.8453	2 864.2880	3 212.6439	5 766.807
Share "Track Privilege - Distribution"	229.0189	192.6300	212.4500	1.000
Share "Track Privilege GBP - Capitalisation"	300.5000	271.1600	294.1500	20.000
Share "Track Privilege H EUR - Capitalisation"	218.7696	170.7466	193.3937	365 615.133
Share "Track X - Capitalisation"	443 056.3767	378 649.0155	424 847.8179	181.672
Share "UCITS ETF - Capitalisation"	19.3987	16.5756	18.5960	17 749 738.000

MSCI Pacific ex Japan ESG Filtered Min TE	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	104 942 694	100 560 770	133 479 157	
Net asset value per share				
Share "Track Classic - Capitalisation"	248.1456	248.4428	244.1726	102.546
Share "Track I - Capitalisation"	131.1772	132.5097	130.8083	26 602.461
Share "Track Privilege - Capitalisation"	2 149.5231	2 170.4890	2 142.1962	495.061
Share "Track Privilege - Distribution"	130.8600	128.1600	124.5000	1.000
Share "Track Privilege GBP - Capitalisation"	193.2400	206.1800	196.8000	342.141
Share "Track X - Capitalisation"	277 982.6046	280 890.6505	277 325.3960	40.345
Share "UCITS ETF - Capitalisation"	12.3813	12.5080	12.3480	9 527 551.000

BNP Paribas Easy

Key figures relating to the last 3 years (Note 7)

MSCI USA SRI S-Series PAB 5% Capped	USD	USD	USD	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	3 278 211 607	3 451 428 680	3 859 125 795	
Net asset value per share				
Share "Track Classic - Capitalisation"	274.2177	215.2251	244.5975	1 193 261.742
Share "Track Classic - Distribution"	246.1954	189.6040	211.9405	14 179.131
Share "Track Classic H EUR - Capitalisation"	167.3060	126.0359	141.3366	1 737 412.661
Share "Track I Plus - Capitalisation"	181 899.9469	143 702.4372	164 020.1153	3 194.553
Share "Track I Plus EUR - Capitalisation"	173 073.3380	145 689.3698	162 668.1282	22.934
Share "Track Privilege - Capitalisation"	278.2525	219.5578	250.4791	1 289 721.254
Share "Track Privilege - Distribution"	0	86.6780	97.3400	10.000
Share "Track Privilege H EUR - Capitalisation"	181.6200	137.6500	155.0200	567 056.953
Share "Track X - Capitalisation"	281 286.2813	222 329.7080	253 827.1807	2 827.397
Share "Track X - Distribution"	179 775.3220	139 426.1421	156 569.0779	298.869
Share "UCITS ETF - Capitalisation"	19.8888	15.7009	17.9151	34 104 307.000
Share "UCITS ETF EUR - Capitalisation"	19.6333	16.5151	18.4339	6 037 831.000
Share "UCITS ETF EUR - Distribution"	19.4267	16.0539	17.6166	44 354 205.000

MSCI World ESG Filtered Min TE	USD	USD	USD	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	0	53 313 900	100 067 214	
Net asset value per share				
Share "UCITS ETF - Capitalisation"	0	9.9848	11.2476	2 613 148.000
Share "UCITS ETF EUR - Capitalisation"	0	9.7801	10.7772	6 010 894.000

MSCI World SRI S-Series PAB 5% Capped	USD	USD	USD	Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 167 817 660	1 109 401 537	1 716 415 770	
Net asset value per share				
Share "Track Classic - Capitalisation"	293.0462	230.4208	257.8048	455 798.135
Share "Track Classic H EUR - Capitalisation"	156.7871	123.9605	137.3882	871 452.737
Share "Track I - Capitalisation"	182.4109	144.5837	162.4095	223 430.733
Share "Track I Plus EUR - Capitalisation"	165 667.4288	140 014.7801	153 907.4878	659.519
Share "Track Privilege - Capitalisation"	324.4064	257.1316	288.8327	147 389.673
Share "Track Privilege - Distribution"	152.6315	118.2908	130.1228	117 259.165
Share "Track Privilege H EUR - Capitalisation"	200.1500	159.6700	177.5800	193 586.091
Share "Track X - Capitalisation"	230 677.7522	183 059.9989	205 751.2710	277.068
Share "Track X - Distribution"	162 380.0000	126 130.0000	138 906.0000	0.010
Share "UCITS ETF - Capitalisation"	17.6191	13.9647	15.6865	13 853 570.000
Share "UCITS ETF EUR - Capitalisation"	18.8800	15.9448	17.5209	49 776 523.000
Share "UCITS ETF EUR - Distribution"	0	0	10.0777	10 000.000

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			50 236 365	98.28
Bonds			47 640 063	93.20
<i>France</i>			<i>9 525 098</i>	<i>18.64</i>
100 000	AEROPORT PARIS 2.750% 20-02/04/2030	EUR	93 666	0.18
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	73 665	0.14
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	99 297	0.19
100 000	BPCE 3.625% 23-17/04/2026	EUR	98 386	0.19
200 000	BPCE SFH 0.625% 19-29/05/2031	EUR	162 624	0.32
200 000	CAISSE AMORT DET 0.000% 20-25/11/2030	EUR	159 364	0.31
200 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	198 270	0.39
100 000	CAISSE FR DE FINANCEMENT 0.010% 21-01/10/2029	EUR	81 418	0.16
100 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	82 129	0.16
100 000	CAPGEMINI SE 2.375% 20-15/04/2032	EUR	89 193	0.17
180 000	COUNCIL OF EUROP 0.625% 19-30/01/2029	EUR	157 156	0.31
100 000	CREDIT AGRICOLE SA 1.750% 19-05/03/2029	EUR	87 335	0.17
100 000	CREDIT AGRICOLE SA 3.875% 22-28/11/2034	EUR	99 139	0.19
100 000	ELEC DE FRANCE 4.250% 23-25/01/2032	EUR	98 940	0.19
265 000	FRANCE O.A.T. 0.000% 19-25/03/2025	EUR	250 431	0.49
176 000	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	147 224	0.29
185 000	FRANCE O.A.T. 0.000% 20-25/02/2026	EUR	170 518	0.33
186 000	FRANCE O.A.T. 0.000% 20-25/11/2030	EUR	151 185	0.30
160 000	FRANCE O.A.T. 0.000% 21-25/02/2027	EUR	143 752	0.28
165 000	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	130 315	0.25
105 000	FRANCE O.A.T. 0.000% 22-25/05/2032	EUR	81 642	0.16
151 000	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	137 682	0.27
262 000	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	248 701	0.49
205 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	190 550	0.37
223 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	194 913	0.38
140 000	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	91 449	0.18
55 000	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	21 668	0.04
112 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	66 380	0.13
242 000	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	218 606	0.43
230 000	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	206 048	0.40
121 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	65 986	0.13
104 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	55 412	0.11
162 000	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	146 923	0.29
193 000	FRANCE O.A.T. 1.000% 15-25/11/2025	EUR	183 522	0.36
162 000	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	150 409	0.29
182 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	147 085	0.29
132 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	110 885	0.22
41 000	FRANCE O.A.T. 1.250% 22-25/05/2038	EUR	31 837	0.06
222 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	201 654	0.39
130 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	90 380	0.18
253 000	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	247 444	0.48
58 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	39 717	0.08
151 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	125 378	0.25
129 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	102 042	0.20
202 000	FRANCE O.A.T. 2.000% 22-25/11/2032	EUR	187 262	0.37
228 000	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	223 547	0.44
53 000	FRANCE O.A.T. 2.500% 22-25/05/2043	EUR	47 187	0.09
236 000	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	234 329	0.46
40 000	FRANCE O.A.T. 2.750% 23-25/02/2029	EUR	39 688	0.08
50 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	50 297	0.10
142 000	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	142 493	0.28
190 000	FRANCE O.A.T. 3.500% 10-25/04/2026	EUR	191 976	0.38
70 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	80 135	0.16
112 000	FRANCE O.A.T. 4.000% 06-25/10/2038	EUR	123 568	0.24
87 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	101 054	0.20
176 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	206 974	0.40

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
196 000	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	228 812	0.45
161 000	FRANCE O.A.T. 5.500% 98-25/04/2029	EUR	183 226	0.36
116 000	FRANCE O.A.T. 5.750% 01-25/10/2032	EUR	142 645	0.28
169 000	FRANCE O.A.T. 6.000% 94-25/10/2025	EUR	179 407	0.35
100 000	GECINA 0.875% 22-25/01/2033	EUR	75 208	0.15
200 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	166 366	0.33
100 000	IMERYS SA 1.500% 17-15/01/2027	EUR	90 827	0.18
100 000	ORANGE 2.375% 22-18/05/2032	EUR	91 286	0.18
100 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	99 242	0.19
100 000	SANOFI 1.250% 22-06/04/2029	EUR	89 452	0.18
200 000	SOCIETE GENERALE 2.625% 22-30/05/2029	EUR	184 970	0.36
100 000	SOCIETE PARIS 3.500% 23-23/05/2043	EUR	97 349	0.19
200 000	SUEZ 2.375% 22-24/05/2030	EUR	179 978	0.35
300 000	UNEDIC 0.000% 20-05/03/2030	EUR	244 947	0.48
150 000	UNIBAIL-RODAMCO 2.000% 16-28/04/2036	EUR	112 553	0.22
	<i>Germany</i>		<i>8 647 386</i>	<i>16.92</i>
100 000	AAREAL BANK AG 4.500% 22-25/07/2025	EUR	96 954	0.19
100 000	AMPRION GMBH 3.450% 22-22/09/2027	EUR	97 946	0.19
154 000	BAYERNLABO 0.250% 21-21/03/2036	EUR	107 993	0.21
100 000	BERLIN HYP AG 0.375% 17-21/02/2025	EUR	94 519	0.18
176 000	BUNDESUBL-179 0.000% 19-05/04/2024	EUR	171 533	0.34
244 000	BUNDESUBL-180 0.000% 19-18/10/2024	EUR	233 781	0.46
176 000	BUNDESUBL-182 0.000% 20-10/10/2025	EUR	164 315	0.32
106 000	BUNDESUBL-183 0.000% 21-10/04/2026	EUR	97 875	0.19
82 000	BUNDESUBL-184 0.000% 21-09/10/2026	EUR	74 891	0.15
80 000	BUNDESUBL-185 0.000% 22-16/04/2027	EUR	72 306	0.14
117 000	BUNDESUBL-186 1.300% 22-15/10/2027	EUR	110 745	0.22
98 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	89 896	0.18
114 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2029	EUR	98 331	0.19
169 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050	EUR	90 973	0.18
107 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/02/2030	EUR	91 345	0.18
99 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	74 472	0.15
125 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	105 648	0.21
89 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/11/2027	EUR	79 542	0.16
99 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/02/2031	EUR	82 757	0.16
121 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	88 618	0.17
114 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	94 342	0.18
19 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	15 742	0.03
63 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	34 101	0.07
92 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2052	EUR	47 239	0.09
105 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/11/2028	EUR	92 002	0.18
108 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 22-15/02/2032	EUR	88 370	0.17
93 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	85 192	0.17
114 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	101 729	0.20
114 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029	EUR	100 857	0.20
259 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 15-15/02/2025	EUR	248 052	0.49
110 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	103 293	0.20
123 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	112 900	0.22
122 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	111 153	0.22
43 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 14-15/08/2024	EUR	41 904	0.08
195 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025	EUR	186 689	0.37
86 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 22-15/05/2038	EUR	70 224	0.14
170 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	135 136	0.26
98 000	BUNDESREPUBLIK DEUTSCHLAND 1.700% 22-15/08/2032	EUR	92 707	0.18
66 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 22-15/08/2053	EUR	57 732	0.11
168 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	169 609	0.33
162 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	165 144	0.32
124 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	138 227	0.27
127 000	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	149 087	0.29
103 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	126 582	0.25
128 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	156 625	0.31

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
114 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	149 304	0.29
54 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 98-04/07/2028	EUR	59 574	0.12
78 000	BUNDESREPUBLIK DEUTSCHLAND 5.500% 00-04/01/2031	EUR	94 309	0.18
71 000	BUNDESREPUBLIK DEUTSCHLAND 5.625% 98-04/01/2028	EUR	80 089	0.16
42 000	BUNDESREPUBLIK DEUTSCHLAND 6.250% 00-04/01/2030	EUR	51 517	0.10
45 000	BUNDESREPUBLIK DEUTSCHLAND 6.500% 97-04/07/2027	EUR	51 442	0.10
82 000	BUNDESSCHATZANW 0.200% 22-14/06/2024	EUR	79 574	0.16
161 000	BUNDESSCHATZANW 0.400% 22-13/09/2024	EUR	155 471	0.30
100 000	COMMERZBANK AG 0.010% 20-11/03/2030	EUR	80 997	0.16
100 000	DEUTSCHE BANK AG 2.500% 22-20/09/2032	EUR	94 867	0.19
80 000	DEUTSCHE TELEKOM 0.500% 19-05/07/2027	EUR	72 297	0.14
100 000	DZ HYP AG 0.750% 22-21/11/2029	EUR	85 965	0.17
100 000	EUROGRID GMBH 3.722% 23-27/04/2030	EUR	99 031	0.19
160 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	153 110	0.30
200 000	INVESTBNK BERLIN 0.050% 20-02/03/2035	EUR	140 726	0.28
275 000	KFW 0.000% 19-30/09/2026	EUR	247 838	0.48
178 000	KFW 0.000% 20-31/03/2027	EUR	158 050	0.31
346 000	KFW 0.050% 19-29/09/2034	EUR	249 739	0.49
265 000	KFW 1.250% 22-30/06/2027	EUR	245 843	0.48
100 000	KFW 3.125% 23-07/06/2030	EUR	100 909	0.20
100 000	LANDBK HESSEN-TH 0.010% 19-26/09/2029	EUR	82 177	0.16
100 000	LANDBK HESSEN-TH 4.000% 23-04/02/2030	EUR	98 164	0.19
100 000	LEG IMMOBILIEN 0.875% 21-30/03/2033	EUR	67 503	0.13
150 000	NIEDERSACHSEN 2.750% 23-17/02/2031	EUR	147 036	0.29
93 000	NORDRHEIN-WEST 1.550% 17-16/06/2048	EUR	67 544	0.13
113 000	NORDRHEIN-WEST 1.650% 18-22/02/2038	EUR	93 164	0.18
54 000	NORDRHEIN-WEST 2.150% 19-21/03/2119	EUR	37 867	0.07
247 000	NORDRHEIN-WEST 3.000% 22-27/01/2028	EUR	244 775	0.48
100 000	NRW BANK 2.875% 23-05/04/2033	EUR	98 591	0.19
294 000	RENTENBANK 0.050% 21-31/01/2031	EUR	235 438	0.46
100 000	UNICREDIT 0.375% 22-17/01/2033	EUR	77 300	0.15
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	98 097	0.19
	<i>Italy</i>		<i>6 593 256</i>	<i>12.92</i>
114 000	BANCA POP MILANO 1.500% 15-02/12/2025	EUR	107 432	0.21
142 000	HERA SPA 0.250% 20-03/12/2030	EUR	106 987	0.21
198 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	198 634	0.39
265 000	ITALY BTPS 0.000% 21-15/12/2024	EUR	251 081	0.49
161 000	ITALY BTPS 0.600% 21-01/08/2031	EUR	125 050	0.24
275 000	ITALY BTPS 0.850% 19-15/01/2027	EUR	249 329	0.49
162 000	ITALY BTPS 0.950% 20-01/08/2030	EUR	133 485	0.26
300 000	ITALY BTPS 0.950% 21-01/03/2037	EUR	202 272	0.40
144 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	89 156	0.17
300 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	251 686	0.50
177 000	ITALY BTPS 1.650% 20-01/12/2030	EUR	152 278	0.30
125 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	74 988	0.15
254 000	ITALY BTPS 1.750% 19-01/07/2024	EUR	248 902	0.49
253 000	ITALY BTPS 1.750% 22-30/05/2024	EUR	248 320	0.49
207 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	194 232	0.38
90 000	ITALY BTPS 2.150% 22-01/09/2052	EUR	58 997	0.12
204 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	193 104	0.38
142 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	123 940	0.24
347 000	ITALY BTPS 2.450% 20-01/09/2050	EUR	248 573	0.49
251 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	246 713	0.48
285 000	ITALY BTPS 2.500% 22-01/12/2032	EUR	253 503	0.51
100 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	71 629	0.14
263 000	ITALY BTPS 2.800% 22-15/06/2029	EUR	249 463	0.49
185 000	ITALY BTPS 3.000% 19-01/08/2029	EUR	177 570	0.35
100 000	ITALY BTPS 3.450% 17-01/03/2048	EUR	87 998	0.17
244 000	ITALY BTPS 4.400% 22-01/05/2033	EUR	252 451	0.50
237 000	ITALY BTPS 4.500% 10-01/03/2026	EUR	241 370	0.47
231 000	ITALY BTPS 4.750% 13-01/09/2028	EUR	242 194	0.47

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	108 720	0.21
227 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	247 675	0.48
208 000	ITALY BTPS 5.250% 98-01/11/2029	EUR	225 896	0.44
214 000	ITALY BTPS 6.000% 00-01/05/2031	EUR	245 524	0.48
218 000	ITALY BTPS 6.500% 97-01/11/2027	EUR	242 553	0.47
207 000	ITALY BTPS 7.250% 97-01/11/2026	EUR	229 667	0.45
271 000	TERNA SPA 0.375% 20-25/09/2030	EUR	211 884	0.41
	<i>Spain</i>		<i>4 384 992</i>	<i>8.57</i>
100 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	99 006	0.19
300 000	BANCO SANTANDER 0.125% 19-04/06/2030	EUR	237 918	0.47
100 000	CEDULAS TDA A-6 4.250% 06-10/04/2031	EUR	105 259	0.21
121 000	FCC AQUALIA SA 2.629% 17-08/06/2027	EUR	112 981	0.22
264 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	250 106	0.49
319 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	250 227	0.49
291 000	SPANISH GOVERNMENT 0.600% 19-31/10/2029	EUR	248 080	0.49
256 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	205 629	0.40
104 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	55 751	0.11
167 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	114 113	0.22
284 000	SPANISH GOVERNMENT 1.250% 20-31/10/2030	EUR	247 350	0.48
263 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	246 873	0.48
266 000	SPANISH GOVERNMENT 1.950% 15-30/07/2030	EUR	244 595	0.48
198 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	180 679	0.35
264 000	SPANISH GOVERNMENT 2.550% 22-31/10/2032	EUR	247 421	0.48
232 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	247 419	0.48
212 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	239 549	0.47
208 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	239 628	0.47
201 000	SPANISH GOVERNMENT 5.750% 01-30/07/2032	EUR	239 395	0.47
220 000	SPANISH GOVERNMENT 5.900% 11-30/07/2026	EUR	236 201	0.46
214 000	SPANISH GOVERNMENT 6.000% 98-31/01/2029	EUR	243 829	0.48
100 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	92 983	0.18
	<i>The Netherlands</i>		<i>3 139 629</i>	<i>6.14</i>
100 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	98 049	0.19
100 000	AKELIUS RESIDENT 0.750% 21-22/02/2030	EUR	71 460	0.14
100 000	BMW FINANCE NV 3.500% 23-06/04/2025	EUR	99 595	0.19
320 000	BNG BANK NV 0.125% 21-19/04/2033	EUR	240 653	0.47
100 000	BNG BANK NV 1.500% 18-15/07/2039	EUR	78 480	0.15
143 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	117 720	0.23
100 000	ENEXIS HOLDING 0.875% 16-28/04/2026	EUR	92 361	0.18
130 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	114 299	0.22
100 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	88 034	0.17
112 000	LOUIS DREYF 2.375% 20-27/11/2025	EUR	106 650	0.21
66 000	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2027	EUR	59 658	0.12
50 000	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2052	EUR	24 389	0.05
197 000	NETHERLANDS GOVERNMENT 0.000% 22-15/01/2026	EUR	182 473	0.36
264 000	NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025	EUR	249 116	0.49
133 000	NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026	EUR	123 548	0.24
56 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	39 465	0.08
250 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	206 630	0.40
57 000	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	52 533	0.10
40 000	NETHERLANDS GOVERNMENT 0.750% 18-15/07/2028	EUR	36 243	0.07
100 000	NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024	EUR	98 578	0.19
100 000	NETHERLANDS GOVERNMENT 2.000% 22-15/01/2054	EUR	86 891	0.17
77 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	78 553	0.15
78 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	89 486	0.18
44 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	50 015	0.10
55 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	61 189	0.12
142 000	PROSUS NV 1.207% 22-19/01/2026	EUR	128 837	0.25
114 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	104 958	0.21

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	100 238	0.20
107 000	SYNGENTA FINANCE 3.375% 20-16/04/2026	EUR	102 585	0.20
206 000	TENNET HLD BV 1.500% 19-03/06/2039	EUR	156 943	0.31
	<i>Belgium</i>		<i>2 975 226</i>	<i>5.83</i>
100 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	95 171	0.19
12 000	BELGIAN 3.000% 23-22/06/2033	EUR	11 944	0.02
108 000	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	95 310	0.19
47 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	36 926	0.07
71 000	BELGIUM GOVERNMENT 0.100% 20-22/06/2030	EUR	58 712	0.11
51 000	BELGIUM GOVERNMENT 0.350% 22-22/06/2032	EUR	40 519	0.08
87 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	54 540	0.11
30 000	BELGIUM GOVERNMENT 0.650% 21-22/06/2071	EUR	12 507	0.02
132 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	121 365	0.24
130 000	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	117 642	0.23
115 000	BELGIUM GOVERNMENT 0.900% 19-22/06/2029	EUR	102 796	0.20
72 000	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	62 257	0.12
34 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	29 141	0.06
38 000	BELGIUM GOVERNMENT 1.400% 22-22/06/2053	EUR	24 263	0.05
48 000	BELGIUM GOVERNMENT 1.450% 17-22/06/2037	EUR	38 700	0.08
65 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	46 564	0.09
51 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	36 279	0.07
60 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	50 519	0.10
35 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	26 315	0.05
27 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	21 254	0.04
44 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	41 151	0.08
30 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	29 761	0.06
64 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	68 173	0.13
28 000	BELGIUM GOVERNMENT 4.000% 12-28/03/2032	EUR	30 157	0.06
50 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	56 371	0.11
154 000	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	171 548	0.34
80 000	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	94 430	0.18
100 000	EANDIS 2.875% 14-07/05/2029	EUR	94 816	0.19
247 000	EUROPEAN UNION 0.000% 21-04/07/2031	EUR	194 905	0.38
164 000	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	139 605	0.27
175 000	EUROPEAN UNION 0.000% 21-22/04/2031	EUR	138 941	0.27
41 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	20 119	0.04
61 711	EUROPEAN UNION 0.450% 21-04/07/2041	EUR	38 479	0.08
58 042	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	32 342	0.06
111 000	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	105 316	0.21
139 000	EUROPEAN UNION 1.625% 22-04/12/2029	EUR	127 428	0.25
156 000	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	148 776	0.29
56 000	EUROPEAN UNION 2.500% 22-04/10/2052	EUR	48 136	0.09
100 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	95 231	0.19
100 000	EUROPEAN UNION 3.000% 22-04/03/2053	EUR	95 130	0.19
120 000	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	121 687	0.24
	<i>Luxembourg</i>		<i>2 388 884</i>	<i>4.67</i>
100 000	CZECH GAS NET 0.450% 21-08/09/2029	EUR	76 959	0.15
171 000	DH EUROPE FINANCE 1.200% 17-30/06/2027	EUR	155 049	0.30
276 000	EFSF 0.875% 22-05/09/2028	EUR	246 349	0.48
57 000	EFSF 1.500% 22-15/12/2025	EUR	54 454	0.11
142 000	EFSF 2.000% 17-28/02/2056	EUR	106 994	0.21
247 000	EFSF 3.000% 13-04/09/2034	EUR	244 236	0.48
292 000	EIB 0.000% 21-28/09/2028	EUR	248 930	0.49
100 000	EIB 0.010% 20-15/11/2035	EUR	68 420	0.13
250 000	EIB 2.875% 23-12/01/2033	EUR	246 870	0.48
246 000	EIB 3.000% 13-14/10/2033	EUR	245 304	0.48
207 000	ESM 0.000% 19-14/03/2025	EUR	195 108	0.38
52 000	ESM 0.500% 19-05/03/2029	EUR	45 022	0.09
54 000	ESM 0.750% 18-05/09/2028	EUR	47 917	0.09
84 000	ESM 1.800% 17-02/11/2046	EUR	64 807	0.13

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	HOLCIM FINANCE L 1.500% 22-06/04/2025	EUR	143 055	0.28
100 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	95 858	0.19
100 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-13/03/2033	EUR	103 552	0.20
	<i>Austria</i>		<i>1 711 606</i>	<i>3.34</i>
100 000	HYPO NOE GRUPPE 0.010% 19-01/10/2026	EUR	88 841	0.17
100 000	HYPO TIROL BANK 0.010% 19-19/10/2026	EUR	88 545	0.17
100 000	HYPO VORARLBERG 0.625% 18-17/07/2026	EUR	91 036	0.18
115 000	OESTER KONTROLLBK 1.500% 22-13/07/2027	EUR	107 265	0.21
100 000	RAIFF LB OBEROST 3.125% 23-30/01/2026	EUR	98 121	0.19
100 000	RAIFF LB STEIER 3.125% 23-18/01/2027	EUR	97 877	0.19
271 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	246 984	0.48
242 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	211 583	0.41
105 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	43 769	0.09
59 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	43 641	0.09
170 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	168 181	0.33
211 000	REPUBLIC OF AUSTRIA 6.250% 97-15/07/2027	EUR	236 664	0.46
100 000	UNICREDIT BK AUS 3.000% 23-31/07/2026	EUR	97 891	0.19
100 000	VOLKSBANK WIEN A 0.375% 19-04/03/2026	EUR	91 208	0.18
	<i>United States of America</i>		<i>1 625 491</i>	<i>3.19</i>
148 000	ABBVIE INC 0.750% 19-18/11/2027	EUR	130 665	0.26
100 000	AT&T INC 1.600% 20-19/05/2028	EUR	89 515	0.18
108 000	AVERY DENNISON 1.250% 17-03/03/2025	EUR	101 929	0.20
147 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	147 284	0.29
117 000	GENERAL MILLS IN 0.125% 21-15/11/2025	EUR	106 839	0.21
108 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	102 882	0.20
217 000	INT BANK RECON & DEV 0.500% 15-16/04/2030	EUR	182 653	0.36
207 000	INTERNATIONAL DEVEL ASSOC 0.700% 22-17/01/2042	EUR	134 527	0.26
109 000	LIBERTY MUTUAL 2.750% 16-04/05/2026	EUR	104 240	0.20
109 000	PERKINELMER INC 1.875% 16-19/07/2026	EUR	101 371	0.20
107 000	PVH CORP 3.625% 16-15/07/2024	EUR	106 353	0.21
100 000	THERMO FISHER 3.650% 22-21/11/2034	EUR	98 494	0.19
100 000	VERIZON COMMUNICATIONS INC 4.250% 22-31/10/2030	EUR	101 288	0.20
127 000	VISA INC 2.000% 22-15/06/2029	EUR	117 451	0.23
	<i>Finland</i>		<i>937 521</i>	<i>1.83</i>
142 000	FINNISH GOVERNMENT 0.125% 21-15/04/2052	EUR	66 915	0.13
287 000	FINNISH GOVERNMENT 0.500% 19-15/09/2029	EUR	248 542	0.49
174 000	FINNISH GOVERNMENT 1.375% 17-15/04/2047	EUR	128 101	0.25
127 000	NORDIC INVESTMENT BANK 0.000% 19-25/09/2026	EUR	113 925	0.22
100 000	OMA 1.500% 22-18/12/2026	EUR	92 705	0.18
183 000	OP CORPORATE BK 4.125% 22-18/04/2027	EUR	183 313	0.36
106 000	SP KIINNITYSLUO 3.125% 22-01/11/2027	EUR	104 020	0.20
	<i>United Kingdom</i>		<i>714 220</i>	<i>1.39</i>
108 000	ANGLO AMERICAN 4.750% 22-21/09/2032	EUR	108 684	0.21
112 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	106 837	0.21
172 000	LLOYDS BANK PLC 0.125% 19-18/06/2026	EUR	154 447	0.30
148 000	SANTANDER UK PLC 0.050% 20-12/01/2027	EUR	130 108	0.25
113 000	SWITCH HOLDINGS 2.250% 17-31/05/2027	EUR	104 824	0.21
128 000	YORKSHRE BLD SOC 0.010% 20-13/10/2027	EUR	109 320	0.21
	<i>Portugal</i>		<i>652 738</i>	<i>1.29</i>
22 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	18 405	0.04
78 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	71 072	0.14
57 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	53 878	0.11
91 000	PORTUGUESE OTS 2.125% 18-17/10/2028	EUR	87 387	0.17
77 000	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	76 808	0.15
96 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	95 823	0.19
100 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	100 098	0.20
31 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	32 649	0.06
34 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	36 368	0.07
77 000	PORTUGUESE OTS 4.125% 17-14/04/2027	EUR	80 250	0.16

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Ireland</i>				
28 000	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	627 516	1.24
52 000	IRISH GOVERNMENT 0.550% 21-22/04/2041	EUR	25 192	0.05
47 000	IRISH GOVERNMENT 0.900% 18-15/05/2028	EUR	33 914	0.07
39 000	IRISH GOVERNMENT 1.000% 16-15/05/2026	EUR	42 919	0.08
27 000	IRISH GOVERNMENT 1.100% 19-15/05/2029	EUR	36 886	0.07
25 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	24 505	0.05
60 000	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	21 114	0.04
24 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	48 977	0.10
40 000	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	23 456	0.05
226 000	IRISH GOVERNMENT 5.400% 09-13/03/2025	EUR	39 373	0.08
100 000	VODAFONE INT FIN 3.750% 22-02/12/2034	EUR	234 238	0.46
			96 942	0.19
<i>Canada</i>				
189 000	BANK NOVA SCOTIA 0.010% 20-14/01/2027	EUR	532 543	1.04
131 000	BANK OF MONTREAL 2.750% 22-13/10/2026	EUR	165 802	0.32
119 000	CAISS DESJARDINS 2.000% 22-31/08/2026	EUR	126 778	0.25
144 000	CAN IMPERIAL BK 0.010% 21-07/10/2026	EUR	112 588	0.22
			127 375	0.25
<i>Sweden</i>				
103 000	ELECTROLUX AB 4.125% 22-05/10/2026	EUR	463 521	0.90
165 000	SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026	EUR	103 229	0.20
100 000	SVENSKA HANDELSBANKEN 3.750% 23-05/05/2026	EUR	152 947	0.30
109 000	VATTENFALL AB 3.750% 22-18/10/2026	EUR	98 831	0.19
			108 514	0.21
<i>Australia</i>				
107 000	AURIZON NETWORK 3.125% 16-01/06/2026	EUR	385 033	0.75
135 000	AUST & NZ BANK 3.652% 23-20/01/2026	EUR	103 298	0.20
151 000	NATL AUSTRALIABK 3.263% 23-13/02/2026	EUR	133 202	0.26
			148 533	0.29
<i>Slovakia</i>				
100 000	PRIMA BANKA SLOV 0.010% 19-01/10/2026	EUR	371 261	0.72
24 000	SLOVAKIA GOVERNMENT 0.625% 16-22/05/2026	EUR	87 976	0.17
17 000	SLOVAKIA GOVERNMENT 1.375% 15-21/01/2027	EUR	22 181	0.04
160 000	SLOVAKIA GOVERNMENT 3.375% 12-15/11/2024	EUR	15 868	0.03
30 000	SLOVAKIA GOVERNMENT 3.625% 14-16/01/2029	EUR	159 707	0.31
54 000	SLOVAKIA GOVERNMENT 4.350% 10-14/10/2025	EUR	30 608	0.06
			54 921	0.11
<i>Denmark</i>				
112 000	AP MOLLER 1.750% 18-16/03/2026	EUR	354 004	0.69
111 000	DANMARK SKIBSKRD 0.125% 19-20/03/2025	EUR	105 692	0.21
160 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	103 480	0.20
			144 832	0.28
<i>Switzerland</i>				
100 000	ARGENTUM NETHERLANDS 1.125% 18-17/09/2025	EUR	284 276	0.55
111 000	CREDIT SUISSE 0.625% 21-18/01/2033	EUR	93 788	0.18
140 000	EUROFIMA 0.100% 20-20/05/2030	EUR	76 982	0.15
			113 506	0.22
<i>Norway</i>				
128 000	EIKA BOLIGKREDIT 1.625% 22-19/05/2030	EUR	221 663	0.43
109 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	114 414	0.22
			107 249	0.21
<i>Romania</i>				
170 000	ROMANIA 6.625% 22-27/09/2029	EUR	176 220	0.34
			176 220	0.34
<i>Ivory Coast</i>				
134 000	AFRICAN DEV BANK 0.500% 22-22/03/2027	EUR	120 729	0.24
			120 729	0.24
<i>Singapore</i>				
134 000	UNITED OVERSEAS 0.010% 20-01/12/2027	EUR	114 567	0.22
			114 567	0.22
<i>New Zealand</i>				
117 000	BANK NEW ZEALAND 2.552% 22-29/06/2027	EUR	111 446	0.22
			111 446	0.22
<i>British Virgin Islands</i>				
111 000	CHEUNG KONG INFR 1.000% 17-12/12/2024	EUR	104 569	0.20
			104 569	0.20

BNP Paribas Easy € Aggregate Bond SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Estonia</i>		<i>104 555</i>	<i>0.20</i>
112 000	LUMINOR BANK 0.010% 20-11/03/2025	EUR	104 555	0.20
	<i>Czech Republic</i>		<i>102 025</i>	<i>0.20</i>
113 000	KOMERCNI BANKA 0.010% 21-20/01/2026	EUR	102 025	0.20
	<i>Japan</i>		<i>100 209</i>	<i>0.20</i>
100 000	MIZUHO FINANCIAL 4.416% 23-20/05/2033	EUR	100 209	0.20
	<i>Poland</i>		<i>96 033</i>	<i>0.19</i>
100 000	PKO BANK HIPOTEC 0.750% 17-27/08/2024	EUR	96 033	0.19
	<i>Mexico</i>		<i>73 846</i>	<i>0.14</i>
100 000	UNITED MEXICAN 1.450% 21-25/10/2033	EUR	73 846	0.14
	Floating rate bonds		2 596 302	5.08
	<i>The Netherlands</i>		<i>667 038</i>	<i>1.30</i>
116 000	ACHMEA BV 15-29/12/2049 FRN	EUR	112 616	0.22
110 000	AEGON NV 14-25/04/2044 FRN	EUR	107 913	0.21
100 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	98 843	0.19
100 000	DEUTSCHE BAHN FIN 19-22/04/2168 FRN	EUR	91 582	0.18
200 000	ING GROEP NV 21-16/11/2032 FRN	EUR	165 378	0.32
100 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	90 706	0.18
	<i>France</i>		<i>557 353</i>	<i>1.09</i>
125 000	AXA SA 22-10/03/2043 FRN	EUR	114 666	0.22
200 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	157 864	0.31
200 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	190 006	0.37
100 000	ORANGE 19-31/12/2049 FRN	EUR	94 817	0.19
	<i>Germany</i>		<i>365 949</i>	<i>0.72</i>
100 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	99 783	0.20
100 000	DEUTSCHE BANK AG 20-19/11/2030 FRN	EUR	78 946	0.15
200 000	ENERGIE BADEN-WU 19-05/11/2079 FRN	EUR	187 220	0.37
	<i>United Kingdom</i>		<i>198 848</i>	<i>0.39</i>
100 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	99 978	0.20
100 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	98 870	0.19
	<i>Switzerland</i>		<i>197 274</i>	<i>0.39</i>
200 000	UBS GROUP 23-17/03/2028 FRN	EUR	197 274	0.39
	<i>Spain</i>		<i>184 035</i>	<i>0.36</i>
100 000	CAIXABANK 21-26/05/2028 FRN	EUR	85 939	0.17
100 000	KUTXABANK 23-01/02/2028 FRN	EUR	98 096	0.19
	<i>Ireland</i>		<i>120 022</i>	<i>0.23</i>
122 000	AIB GROUP PLC 23/07/2029 FRN	EUR	120 022	0.23
	<i>Denmark</i>		<i>106 115</i>	<i>0.21</i>
107 000	JYSKE BANK A/S 22-11/04/2026 FRN	EUR	106 115	0.21
	<i>United States of America</i>		<i>100 534</i>	<i>0.20</i>
100 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	100 534	0.20
	<i>Belgium</i>		<i>99 134</i>	<i>0.19</i>
100 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	99 134	0.19
	Other transferable securities		126 899	0.25
	Bonds		126 899	0.25
	<i>France</i>		<i>126 899</i>	<i>0.25</i>
134 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	126 899	0.25
	Total securities portfolio		50 363 264	98.53

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 209 771 620	99.31
Bonds			1 805 021 484	81.09
<i>France</i>			<i>372 356 891</i>	<i>16.79</i>
1 600 000	AIR LIQUIDE FIN 0.375% 21-20/09/2033	EUR	1 167 348	0.05
1 400 000	AIR LIQUIDE FIN 0.625% 19-20/06/2030	EUR	1 164 603	0.05
1 600 000	AIR LIQUIDE FIN 1.000% 20-02/04/2025	EUR	1 523 592	0.07
1 600 000	AIR LIQUIDE FIN 1.375% 20-02/04/2030	EUR	1 407 856	0.06
1 900 000	AIR LIQUIDE FIN 2.875% 22-16/09/2032	EUR	1 806 347	0.08
1 600 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	1 289 820	0.06
1 200 000	ALD SA 1.250% 22-02/03/2026	EUR	1 109 333	0.05
900 000	ALD SA 4.000% 22-05/07/2027	EUR	889 645	0.04
1 400 000	ALD SA 4.250% 23-18/01/2027	EUR	1 394 744	0.06
1 500 000	ALD SA 4.750% 22-13/10/2025	EUR	1 511 781	0.07
2 400 000	ALSTOM S 0.000% 21-11/01/2029	EUR	1 954 126	0.09
1 600 000	ALSTOM S 0.125% 21-27/07/2027	EUR	1 378 416	0.06
2 300 000	ALSTOM S 0.250% 19-14/10/2026	EUR	2 042 425	0.09
1 900 000	ALSTOM S 0.500% 21-27/07/2030	EUR	1 522 659	0.07
1 400 000	APRR SA 0.000% 21-19/06/2028	EUR	1 170 496	0.05
1 600 000	APRR SA 0.125% 20-18/01/2029	EUR	1 322 376	0.06
1 600 000	APRR SA 1.250% 19-18/01/2028	EUR	1 442 422	0.06
1 600 000	APRR SA 1.250% 20-14/01/2027	EUR	1 473 570	0.07
1 600 000	APRR SA 1.500% 18-25/01/2030	EUR	1 407 042	0.06
1 600 000	APRR SA 1.875% 22-03/01/2029	EUR	1 459 025	0.07
1 900 000	APRR SA 3.125% 23-24/01/2030	EUR	1 845 488	0.08
1 400 000	ARKEMA 0.750% 19-03/12/2029	EUR	1 162 492	0.05
1 900 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	1 822 508	0.08
2 600 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	2 476 676	0.11
2 300 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	2 149 591	0.10
500 000	AXA SA 3.625% 23-10/01/2033	EUR	502 152	0.02
900 000	AXA SA 3.750% 22-12/10/2030	EUR	910 188	0.04
2 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	2 140 717	0.10
2 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	1 865 511	0.08
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	849 524	0.04
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	974 461	0.04
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	835 773	0.04
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 20-21/02/2031	EUR	1 141 891	0.05
1 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 21-03/11/2028	EUR	1 556 679	0.07
700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	594 975	0.03
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-08/06/2026	EUR	1 809 707	0.08
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 20-17/01/2030	EUR	1 032 878	0.05
2 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	1 977 132	0.09
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	810 311	0.04
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 22-19/01/2032	EUR	1 096 275	0.05
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.250% 20-03/06/2030	EUR	1 056 207	0.05
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.375% 18-16/07/2028	EUR	1 227 993	0.06
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.750% 19-15/03/2029	EUR	951 631	0.04
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 19-18/06/2029	EUR	1 100 113	0.05
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	1 169 259	0.05
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 22-14/09/2027	EUR	1 923 638	0.09
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.625% 22-14/09/2032	EUR	1 159 889	0.05
1 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.750% 22-01/02/2033	EUR	1 844 129	0.08
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-14/02/2028	EUR	591 423	0.03
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-26/01/2028	EUR	1 263 748	0.06
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	996 967	0.04
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 23-26/01/2033	EUR	582 510	0.03
1 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-13/03/2029	EUR	1 795 579	0.08
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-14/06/2033	EUR	1 592 069	0.07
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	1 588 757	0.07
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.125% 23-13/01/2033	EUR	1 275 406	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 500 000	BNP PARIBAS 0.125% 19-04/09/2026	EUR	1 333 931	0.06
2 300 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	1 656 586	0.07
1 100 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	1 063 525	0.05
1 500 000	BNP PARIBAS 1.375% 19-28/05/2029	EUR	1 265 954	0.06
1 300 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	1 021 712	0.05
1 800 000	BNP PARIBAS 2.100% 22-07/04/2032	EUR	1 518 122	0.07
1 900 000	BNP PARIBAS 3.625% 22-01/09/2029	EUR	1 815 142	0.08
1 600 000	BNP PARIBAS 4.125% 23-24/05/2033	EUR	1 601 586	0.07
600 000	BPCE 0.010% 21-14/01/2027	EUR	519 021	0.02
700 000	BPCE 0.125% 19-04/12/2024	EUR	662 359	0.03
2 000 000	BPCE 0.250% 20-15/01/2026	EUR	1 812 138	0.08
1 800 000	BPCE 0.250% 21-14/01/2031	EUR	1 355 783	0.06
1 300 000	BPCE 0.375% 22-02/02/2026	EUR	1 180 173	0.05
1 500 000	BPCE 0.500% 19-24/02/2027	EUR	1 304 667	0.06
1 600 000	BPCE 0.625% 19-26/09/2024	EUR	1 529 430	0.07
900 000	BPCE 0.625% 20-15/01/2030	EUR	722 838	0.03
2 200 000	BPCE 0.625% 20-28/04/2025	EUR	2 062 101	0.09
1 500 000	BPCE 0.750% 21-03/03/2031	EUR	1 155 188	0.05
1 400 000	BPCE 1.000% 19-01/04/2025	EUR	1 320 461	0.06
1 600 000	BPCE 1.000% 19-15/07/2024	EUR	1 549 248	0.07
800 000	BPCE 1.000% 22-14/01/2032	EUR	620 490	0.03
1 400 000	BPCE 1.750% 22-26/04/2027	EUR	1 282 240	0.06
900 000	BPCE 2.375% 22-26/04/2032	EUR	786 328	0.04
1 500 000	BPCE 3.500% 23-25/01/2028	EUR	1 458 824	0.07
800 000	BPCE 3.625% 23-17/04/2026	EUR	787 086	0.04
2 000 000	BPCE 4.000% 22-29/11/2032	EUR	1 971 967	0.09
1 100 000	BPCE 4.375% 23-13/07/2028	EUR	1 091 614	0.05
1 600 000	BPCE 4.500% 23-13/01/2033	EUR	1 606 648	0.07
700 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	574 902	0.03
400 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	341 311	0.02
900 000	CAISSE NA REA MU 3.375% 18-24/09/2028	EUR	833 668	0.04
2 100 000	CAPGEMINI SE 0.625% 20-23/06/2025	EUR	1 971 301	0.09
2 300 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	1 932 526	0.09
2 300 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	2 165 921	0.10
3 200 000	CAPGEMINI SE 2.000% 20-15/04/2029	EUR	2 914 720	0.13
3 900 000	CAPGEMINI SE 2.375% 20-15/04/2032	EUR	3 478 528	0.16
1 300 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	1 239 712	0.06
2 500 000	CIE DE ST GOBAIN 1.875% 18-21/09/2028	EUR	2 279 974	0.10
2 400 000	CIE DE ST GOBAIN 1.875% 19-15/03/2031	EUR	2 084 337	0.09
1 600 000	CIE DE ST GOBAIN 2.125% 22-10/06/2028	EUR	1 482 276	0.07
2 400 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	2 277 364	0.10
1 600 000	CIE DE ST GOBAIN 2.625% 22-10/08/2032	EUR	1 465 004	0.07
2 100 000	CIE DE ST GOBAIN 3.500% 23-18/01/2029	EUR	2 061 116	0.09
3 200 000	COMPAGNIE FIN ET 1.000% 20-19/05/2031	EUR	2 631 305	0.12
700 000	COVIVIO 1.125% 19-17/09/2031	EUR	558 813	0.03
1 200 000	COVIVIO 1.625% 20-23/06/2030	EUR	1 007 607	0.05
1 400 000	CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031	EUR	1 059 995	0.05
1 400 000	CREDIT AGRICOLE ASSR 2.000% 20-17/07/2030	EUR	1 130 643	0.05
1 400 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 181 637	0.05
800 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	736 954	0.03
1 200 000	CREDIT AGRICOLE SA 0.375% 21-20/04/2028	EUR	1 003 212	0.05
1 900 000	CREDIT AGRICOLE SA 0.875% 20-14/01/2032	EUR	1 457 147	0.07
1 200 000	CREDIT AGRICOLE SA 1.000% 19-03/07/2029	EUR	1 018 115	0.05
1 800 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	1 688 834	0.08
1 200 000	CREDIT AGRICOLE SA 1.125% 22-12/07/2032	EUR	937 346	0.04
1 000 000	CREDIT AGRICOLE SA 1.125% 22-24/02/2029	EUR	862 427	0.04
2 000 000	CREDIT AGRICOLE SA 1.750% 19-05/03/2029	EUR	1 746 696	0.08
1 600 000	CREDIT AGRICOLE SA 2.000% 19-25/03/2029	EUR	1 386 380	0.06
900 000	CREDIT AGRICOLE SA 2.500% 22-22/04/2034	EUR	776 824	0.03
1 500 000	CREDIT AGRICOLE SA 2.500% 22-29/08/2029	EUR	1 380 954	0.06
1 300 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	1 266 450	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	CREDIT AGRICOLE SA 3.875% 22-28/11/2034	EUR	1 982 778	0.09
1 800 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	1 777 175	0.08
1 000 000	CREDIT AGRICOLE SA 4.000% 23-18/01/2033	EUR	999 490	0.04
600 000	CREDIT AGRICOLE SA 4.125% 23-07/03/2030	EUR	606 261	0.03
600 000	CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026	EUR	540 028	0.02
700 000	CREDIT MUTUEL ARKEA 0.375% 19-03/10/2028	EUR	581 596	0.03
900 000	CREDIT MUTUEL ARKEA 0.750% 22-18/01/2030	EUR	727 700	0.03
800 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	708 051	0.03
400 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	294 974	0.01
800 000	CREDIT MUTUEL ARKEA 0.875% 21-25/10/2031	EUR	613 707	0.03
600 000	CREDIT MUTUEL ARKEA 1.125% 19-23/05/2029	EUR	508 127	0.02
700 000	CREDIT MUTUEL ARKEA 1.375% 19-17/01/2025	EUR	669 735	0.03
600 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	557 436	0.03
900 000	CREDIT MUTUEL ARKEA 3.375% 19-11/03/2031	EUR	808 438	0.04
1 200 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	1 164 971	0.05
400 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	396 760	0.02
700 000	CREDIT MUTUEL ARKEA 4.250% 22-01/12/2032	EUR	701 424	0.03
2 300 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	2 193 355	0.10
2 900 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	2 592 711	0.12
3 500 000	DASSAULT SYSTEME 0.375% 19-16/09/2029	EUR	2 930 541	0.13
1 600 000	EDENRED 1.375% 20-18/06/2029	EUR	1 404 676	0.06
1 600 000	EDENRED 1.875% 18-06/03/2026	EUR	1 522 370	0.07
2 200 000	EDENRED 3.625% 23-13/06/2031	EUR	2 173 025	0.10
1 000 000	EDENRED 3.625% 23-13/12/2026	EUR	992 070	0.04
2 000 000	ELO SACA 4.875% 22-08/12/2028	EUR	1 915 919	0.09
4 100 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	3 826 251	0.17
4 500 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	3 940 428	0.18
3 900 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	3 592 127	0.16
4 000 000	ESSILORLUXOTTICA 0.500% 20-05/06/2028	EUR	3 484 937	0.16
3 000 000	ESSILORLUXOTTICA 0.750% 19-27/11/2031	EUR	2 446 011	0.11
3 000 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	2 208 257	0.10
2 300 000	EUTELSAT SA 2.000% 18-02/10/2025	EUR	2 078 384	0.09
800 000	EUTELSAT SA 2.250% 19-13/07/2027	EUR	662 381	0.03
2 000 000	FIRMENICH 1.375% 20-30/10/2026	EUR	1 847 632	0.08
2 000 000	FIRMENICH 1.750% 20-30/04/2030	EUR	1 758 428	0.08
800 000	GECINA 0.875% 21-30/06/2036	EUR	545 733	0.02
1 500 000	GECINA 0.875% 22-25/01/2033	EUR	1 128 120	0.05
1 100 000	GECINA 1.625% 19-29/05/2034	EUR	871 709	0.04
1 900 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 580 477	0.07
3 200 000	HOLDING DINFRA 1.475% 22-18/01/2031	EUR	2 608 748	0.12
1 700 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	1 451 797	0.07
1 900 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	1 773 598	0.08
1 600 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	1 582 709	0.07
1 500 000	HSBC FRANCE 0.100% 19-03/09/2027	EUR	1 286 333	0.06
900 000	HSBC FRANCE 1.375% 18-04/09/2028	EUR	804 327	0.04
1 400 000	ICADE 0.625% 21-18/01/2031	EUR	1 028 826	0.05
1 100 000	ICADE 1.000% 22-19/01/2030	EUR	868 978	0.04
1 200 000	ICADE SANTE SAS 0.875% 19-04/11/2029	EUR	941 070	0.04
800 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	612 154	0.03
1 600 000	JCDECAUX SA 1.625% 22-07/02/2030	EUR	1 310 505	0.06
1 700 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 652 389	0.07
1 900 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 750 358	0.08
1 800 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	1 804 943	0.08
1 900 000	KERING 0.750% 20-13/05/2028	EUR	1 690 244	0.08
3 100 000	KERING 1.250% 22-05/05/2025	EUR	2 959 602	0.13
2 700 000	KERING 1.875% 22-05/05/2030	EUR	2 480 154	0.11
1 000 000	KERING 3.250% 23-27/02/2029	EUR	991 452	0.04
1 700 000	KERING 3.375% 23-27/02/2033	EUR	1 693 424	0.08
1 300 000	KLEPIERRE 0.625% 19-01/07/2030	EUR	998 334	0.04
1 100 000	KLEPIERRE 2.000% 20-12/05/2029	EUR	970 307	0.04
1 100 000	KLEPIERRE SA 0.875% 20-17/02/2031	EUR	836 548	0.04

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	LEGRAND SA 0.375% 21-06/10/2031	EUR	1 505 582	0.07
2 000 000	LEGRAND SA 0.750% 20-20/05/2030	EUR	1 679 123	0.08
2 100 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	2 098 707	0.09
4 000 000	LOREAL SA 0.875% 22-29/06/2026	EUR	3 708 619	0.17
2 700 000	LOREAL SA 2.875% 23-19/05/2028	EUR	2 628 946	0.12
3 500 000	LOREAL SA 3.125% 23-19/05/2025	EUR	3 464 631	0.16
700 000	MERCIALYS 2.500% 22-28/02/2029	EUR	571 565	0.03
1 800 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 511 500	0.07
700 000	MICHELIN 0.625% 20-02/11/2040	EUR	453 195	0.02
3 200 000	MICHELIN 0.875% 18-03/09/2025	EUR	3 003 746	0.13
3 000 000	MICHELIN 1.750% 18-03/09/2030	EUR	2 710 618	0.12
1 600 000	MICHELIN 2.500% 18-03/09/2038	EUR	1 407 134	0.06
700 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	577 122	0.03
2 500 000	ORANGE 0.000% 19-04/09/2026	EUR	2 229 203	0.10
2 000 000	ORANGE 0.000% 21-29/06/2026	EUR	1 792 208	0.08
1 600 000	ORANGE 0.125% 20-16/09/2029	EUR	1 308 055	0.06
2 800 000	ORANGE 0.500% 19-04/09/2032	EUR	2 127 287	0.10
3 100 000	ORANGE 0.625% 21-16/12/2033	EUR	2 295 641	0.10
2 600 000	ORANGE 0.750% 21-29/06/2034	EUR	1 934 456	0.09
2 500 000	ORANGE 1.000% 18-12/09/2025	EUR	2 353 657	0.11
4 000 000	ORANGE 1.125% 19-15/07/2024	EUR	3 884 717	0.17
2 400 000	ORANGE 1.250% 20-07/07/2027	EUR	2 193 661	0.10
2 200 000	ORANGE 1.375% 19-04/09/2049	EUR	1 479 977	0.07
2 400 000	ORANGE 1.625% 20-07/04/2032	EUR	2 051 986	0.09
3 400 000	ORANGE 1.875% 18-12/09/2030	EUR	3 040 506	0.14
3 600 000	ORANGE 2.000% 19-15/01/2029	EUR	3 330 848	0.15
1 600 000	ORANGE 2.375% 22-18/05/2032	EUR	1 460 572	0.07
2 400 000	ORANGE 3.625% 22-16/11/2031	EUR	2 413 061	0.11
2 200 000	SANOFI 0.875% 19-21/03/2029	EUR	1 929 290	0.09
2 400 000	SANOFI 0.875% 22-06/04/2025	EUR	2 283 444	0.10
3 200 000	SANOFI 1.000% 20-01/04/2025	EUR	3 053 706	0.14
300 000	SANOFI 1.250% 19-21/03/2034	EUR	245 486	0.01
2 200 000	SANOFI 1.250% 22-06/04/2029	EUR	1 967 948	0.09
3 400 000	SANOFI 1.500% 20-01/04/2030	EUR	3 044 085	0.14
1 100 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	930 899	0.04
300 000	SOCIETE FONCIERE 1.500% 18-29/05/2025	EUR	285 391	0.01
600 000	SOCIETE FONCIERE 1.500% 20-05/06/2027	EUR	546 708	0.02
1 500 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	1 344 471	0.06
1 400 000	SOCIETE GENERALE 0.125% 21-18/02/2028	EUR	1 165 014	0.05
1 500 000	SOCIETE GENERALE 0.250% 21-08/07/2027	EUR	1 278 527	0.06
2 400 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	2 100 971	0.09
1 100 000	SOCIETE GENERALE 0.875% 19-01/07/2026	EUR	989 768	0.04
600 000	SOCIETE GENERALE 0.875% 19-24/09/2029	EUR	480 900	0.02
1 000 000	SOCIETE GENERALE 1.250% 20-12/06/2030	EUR	804 894	0.04
1 600 000	SOCIETE GENERALE 1.750% 19-22/03/2029	EUR	1 371 453	0.06
1 200 000	SOCIETE GENERALE 2.125% 18-27/09/2028	EUR	1 066 506	0.05
1 300 000	SOCIETE GENERALE 2.625% 22-30/05/2029	EUR	1 202 306	0.05
2 000 000	SOCIETE GENERALE 4.000% 22-16/11/2027	EUR	1 979 835	0.09
100 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	99 105	0.00
1 800 000	SOCIETE GENERALE 4.250% 22-16/11/2032	EUR	1 821 386	0.08
1 000 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	989 548	0.04
2 100 000	SODEXO SA 0.750% 20-27/04/2025	EUR	1 978 844	0.09
2 180 000	SODEXO SA 1.000% 20-17/07/2028	EUR	1 924 912	0.09
2 000 000	SODEXO SA 1.000% 20-27/04/2029	EUR	1 733 955	0.08
1 600 000	TELEPERFORMANCE 0.250% 20-26/11/2027	EUR	1 343 843	0.06
1 600 000	TELEPERFORMANCE 1.875% 18-02/07/2025	EUR	1 516 435	0.07
1 400 000	TELEPERFORMANCE 3.750% 22-24/06/2029	EUR	1 340 366	0.06
1 300 000	UNIBAIL-RODAMCO 1.000% 19-27/02/2027	EUR	1 142 246	0.05
900 000	UNIBAIL-RODAMCO 1.750% 19-01/07/2049	EUR	516 707	0.02
1 400 000	UNIBAIL-RODAMCO 1.750% 19-27/02/2034	EUR	1 036 482	0.05
400 000	UNIBAIL-RODAMCO 2.250% 18-14/05/2038	EUR	290 812	0.01

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	URW 0.625% 20-04/05/2027	EUR	1 615 289	0.07
1 500 000	URW 0.750% 21-25/10/2028	EUR	1 210 942	0.05
1 100 000	URW 0.875% 19-29/03/2032	EUR	766 780	0.03
1 600 000	URW 1.375% 20-04/12/2031	EUR	1 198 603	0.05
1 100 000	URW 1.375% 21-25/05/2033	EUR	795 026	0.04
1 400 000	URW 2.000% 20-29/06/2032	EUR	1 083 230	0.05
1 100 000	URW 2.125% 20-09/04/2025	EUR	1 052 867	0.05
1 000 000	URW 2.625% 20-09/04/2030	EUR	870 815	0.04
1 200 000	VERALLIA SA 1.625% 21-14/05/2028	EUR	1 057 704	0.05
1 500 000	VERALLIA SA 1.875% 21-10/11/2031	EUR	1 207 808	0.05
1 400 000	WORLDLINE SA 0.875% 20-30/06/2027	EUR	1 243 740	0.06
2 340 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	2 202 544	0.10
2 500 000	WPP FINANCE 4.125% 23-30/05/2028	EUR	2 496 950	0.11
	<i>United States of America</i>		<i>318 059 278</i>	<i>14.23</i>
2 035 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	1 929 694	0.09
1 700 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	1 488 170	0.07
3 400 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	3 178 481	0.14
2 365 000	ABBVIE INC 0.750% 19-18/11/2027	EUR	2 087 989	0.09
2 000 000	ABBVIE INC 1.250% 19-18/11/2031	EUR	1 648 578	0.07
1 750 000	ABBVIE INC 2.125% 20-01/06/2029	EUR	1 593 333	0.07
1 900 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	1 626 894	0.07
1 700 000	AIR PROD & CHEM 0.800% 20-05/05/2032	EUR	1 322 701	0.06
1 800 000	AIR PROD & CHEM 4.000% 23-03/03/2035	EUR	1 822 035	0.08
3 500 000	AMERICAN HONDA F 0.300% 21-07/07/2028	EUR	2 935 343	0.13
3 233 000	AMERICAN HONDA F 1.950% 20-18/10/2024	EUR	3 150 049	0.14
1 616 000	AMERICAN TOWER 0.400% 21-15/02/2027	EUR	1 400 309	0.06
2 343 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	2 031 678	0.09
2 125 000	AMERICAN TOWER 0.500% 20-15/01/2028	EUR	1 784 607	0.08
2 400 000	AMERICAN TOWER 0.875% 21-21/05/2029	EUR	1 953 082	0.09
1 554 000	AMERICAN TOWER 0.950% 21-05/10/2030	EUR	1 218 472	0.05
2 101 000	AMERICAN TOWER 1.000% 20-15/01/2032	EUR	1 569 037	0.07
1 707 000	AMERICAN TOWER 1.250% 21-21/05/2033	EUR	1 258 396	0.06
600 000	AMERICAN TOWER 1.950% 18-22/05/2026	EUR	558 085	0.03
750 000	AMERICAN TOWER 4.125% 23-16/05/2027	EUR	741 694	0.03
1 600 000	AMERICAN TOWER 4.625% 23-16/05/2031	EUR	1 609 355	0.07
3 033 000	APPLE INC 0.000% 19-15/11/2025	EUR	2 788 341	0.13
3 083 000	APPLE INC 0.500% 19-15/11/2031	EUR	2 483 471	0.11
2 800 000	AT&T INC 0.250% 19-04/03/2026	EUR	2 534 841	0.11
3 741 000	AT&T INC 0.800% 19-04/03/2030	EUR	3 047 411	0.14
5 457 000	AT&T INC 1.600% 20-19/05/2028	EUR	4 884 843	0.21
4 541 000	AT&T INC 1.800% 18-05/09/2026	EUR	4 238 948	0.18
2 200 000	AT&T INC 1.800% 19-14/09/2039	EUR	1 551 935	0.07
2 200 000	AT&T INC 2.050% 20-19/05/2032	EUR	1 867 137	0.08
3 800 000	AT&T INC 2.350% 18-05/09/2029	EUR	3 452 968	0.16
1 630 000	AT&T INC 2.600% 20-19/05/2038	EUR	1 307 007	0.06
3 000 000	AT&T INC 3.550% 23-18/11/2025	EUR	2 963 758	0.13
3 000 000	AT&T INC 3.950% 23-30/04/2031	EUR	2 974 660	0.13
4 033 000	AT&T INC 4.300% 23-18/11/2034	EUR	4 045 003	0.18
1 663 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	1 647 231	0.07
2 223 000	BAXTER INTERNATIONAL 1.300% 19-15/05/2029	EUR	1 908 165	0.09
1 510 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	1 388 892	0.06
2 100 000	BERRY GLOBAL INC 1.000% 20-15/01/2025	EUR	1 994 257	0.09
2 952 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	2 761 929	0.12
2 425 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	2 080 591	0.09
1 500 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	1 483 157	0.07
2 300 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	2 304 435	0.10
3 900 000	BOOKING HLDS INC 4.125% 23-12/05/2033	EUR	3 879 551	0.17
2 200 000	BOOKING HLDS INC 4.250% 22-15/05/2029	EUR	2 227 966	0.10
2 900 000	BOOKING HLDS INC 4.500% 22-15/11/2031	EUR	2 986 434	0.13
3 200 000	BOOKING HLDS INC 4.750% 22-15/11/2034	EUR	3 343 189	0.15
2 950 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	2 294 045	0.10

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 909 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	2 541 975	0.11
700 000	CAPITAL ONE FINL 0.800% 19-12/06/2024	EUR	668 882	0.03
556 000	CAPITAL ONE FINL 1.650% 19-12/06/2029	EUR	451 521	0.02
600 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	565 946	0.03
1 000 000	CHUBB INA HLDGS 0.875% 19-15/06/2027	EUR	883 389	0.04
700 000	CHUBB INA HLDGS 0.875% 19-15/12/2029	EUR	574 426	0.03
800 000	CHUBB INA HLDGS 1.400% 19-15/06/2031	EUR	647 361	0.03
1 700 000	CITIGROUP INC 1.250% 19-10/04/2029	EUR	1 449 936	0.07
769 000	COMPUTERSHARE US 1.125% 21-07/10/2031	EUR	571 135	0.03
2 286 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	2 165 243	0.10
2 500 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	2 324 882	0.10
860 000	DIGITAL EURO FIN 1.125% 19-09/04/2028	EUR	709 102	0.03
1 650 000	DIGITAL EURO FIN 2.500% 19-16/01/2026	EUR	1 536 998	0.07
1 300 000	DOVER CORP 0.750% 19-04/11/2027	EUR	1 134 059	0.05
2 101 000	DXC TECH CO 1.750% 18-15/01/2026	EUR	1 945 468	0.09
1 832 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	1 382 147	0.06
1 900 000	ELI LILLY & CO 0.625% 19-01/11/2031	EUR	1 516 497	0.07
1 100 000	ELI LILLY & CO 1.125% 21-14/09/2051	EUR	632 380	0.03
2 030 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	1 070 897	0.05
2 953 000	ELI LILLY & CO 1.700% 19-01/11/2049	EUR	2 051 251	0.09
1 600 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	1 393 187	0.06
1 740 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	1 291 872	0.06
1 000 000	EQUITABLE FINANCE 0.600% 21-16/06/2028	EUR	840 835	0.04
1 400 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	1 297 608	0.06
2 500 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	2 024 535	0.09
1 650 000	FEDEX CORP 0.950% 21-04/05/2033	EUR	1 212 637	0.05
1 570 000	FEDEX CORP 1.300% 19-05/08/2031	EUR	1 273 455	0.06
1 800 000	FIDELITY NATIONAL IN 0.625% 19-03/12/2025	EUR	1 649 770	0.07
2 000 000	FIDELITY NATIONAL IN 1.000% 19-03/12/2028	EUR	1 704 950	0.08
3 900 000	FIDELITY NATIONAL IN 1.500% 19-21/05/2027	EUR	3 539 644	0.16
3 100 000	FIDELITY NATIONAL IN 2.000% 19-21/05/2030	EUR	2 684 736	0.12
1 554 000	FIDELITY NATIONAL IN 2.950% 19-21/05/2039	EUR	1 244 657	0.06
1 616 000	FISERV INC 1.125% 19-01/07/2027	EUR	1 451 449	0.07
1 616 000	FISERV INC 1.625% 19-01/07/2030	EUR	1 373 967	0.06
2 050 000	FISERV INC 4.500% 23-24/05/2031	EUR	2 060 906	0.09
2 200 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	1 894 570	0.09
1 940 000	GEN MOTORS FIN 0.650% 21-07/09/2028	EUR	1 586 806	0.07
2 300 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	2 095 933	0.09
1 650 000	GEN MOTORS FIN 1.000% 22-24/02/2025	EUR	1 560 937	0.07
2 500 000	GEN MOTORS FIN 4.300% 23-15/02/2029	EUR	2 433 584	0.11
1 800 000	GEN MOTORS FIN 4.500% 23-22/11/2027	EUR	1 785 072	0.08
2 316 000	GENERAL MILLS IN 0.125% 21-15/11/2025	EUR	2 114 858	0.10
1 940 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	1 776 687	0.08
1 500 000	GENERAL MILLS IN 3.907% 23-13/04/2029	EUR	1 500 743	0.07
2 400 000	GLOBAL PAY INC 4.875% 23-17/03/2031	EUR	2 389 516	0.11
1 250 000	GOLDMAN SACHS GROUP 0.125% 19-19/08/2024	EUR	1 196 180	0.05
2 619 000	GOLDMAN SACHS GROUP 0.250% 21-26/01/2028	EUR	2 189 946	0.10
820 000	GOLDMAN SACHS GROUP 0.750% 21-23/03/2032	EUR	613 176	0.03
2 040 000	GOLDMAN SACHS GROUP 0.875% 20-21/01/2030	EUR	1 652 631	0.07
1 150 000	GOLDMAN SACHS GROUP 0.875% 21-09/05/2029	EUR	946 203	0.04
1 000 000	GOLDMAN SACHS GROUP 1.000% 21-18/03/2033	EUR	744 140	0.03
2 275 000	GOLDMAN SACHS GROUP 1.250% 22-07/02/2029	EUR	1 930 188	0.09
1 623 000	GOLDMAN SACHS GROUP 2.000% 18-01/11/2028	EUR	1 465 079	0.07
2 640 000	GOLDMAN SACHS GROUP 3.375% 20-27/03/2025	EUR	2 603 097	0.12
800 000	GOLDMAN SACHS GROUP 4.000% 22-21/09/2029	EUR	788 854	0.04
1 604 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	1 527 993	0.07
2 000 000	HARLEY-DAVIDSON 5.125% 23-05/04/2026	EUR	2 017 468	0.09
1 800 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	1 705 990	0.08
1 600 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	1 402 902	0.06
1 516 000	ILLINOIS TOOL WK 1.000% 19-05/06/2031	EUR	1 238 134	0.06
1 616 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 389 488	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 516 000	JOHNSON CONTROLS 1.000% 20-15/09/2032	EUR	1 171 742	0.05
1 900 000	JOHNSON CONTROLS 3.000% 22-15/09/2028	EUR	1 807 892	0.08
2 200 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	2 217 675	0.10
600 000	LIBERTY MUTUAL 4.625% 22-02/12/2030	EUR	582 158	0.03
1 127 000	MANPOWERGROUP 1.750% 18-22/06/2026	EUR	1 053 395	0.05
600 000	MARSH & MCLENNAN 1.349% 19-21/09/2026	EUR	550 378	0.02
600 000	MARSH & MCLENNAN 1.979% 19-21/03/2030	EUR	520 481	0.02
2 300 000	MASTERCARD INC 1.000% 22-22/02/2029	EUR	2 008 859	0.09
1 900 000	MCDONALDS CORP 0.250% 21-04/10/2028	EUR	1 593 423	0.07
1 600 000	MCDONALDS CORP 0.875% 21-04/10/2033	EUR	1 203 473	0.05
1 300 000	MCDONALDS CORP 0.900% 19-15/06/2026	EUR	1 198 160	0.05
1 300 000	MCDONALDS CORP 1.600% 19-15/03/2031	EUR	1 119 846	0.05
2 700 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	2 504 135	0.11
2 100 000	MCDONALDS CORP 3.000% 22-31/05/2034	EUR	1 933 335	0.09
1 700 000	MCDONALDS CORP 4.250% 23-07/03/2035	EUR	1 741 066	0.08
600 000	MET LIFE GLOB 0.500% 21-25/05/2029	EUR	491 694	0.02
700 000	MET LIFE GLOB 0.550% 20-16/06/2027	EUR	611 108	0.03
500 000	MET LIFE GLOB 1.750% 22-25/05/2025	EUR	476 940	0.02
1 000 000	MET LIFE GLOB 3.750% 22-05/12/2030	EUR	984 345	0.04
500 000	MET LIFE GLOB 4.000% 23-05/04/2028	EUR	498 156	0.02
2 200 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	2 055 703	0.09
2 200 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	1 935 355	0.09
2 100 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	1 783 125	0.08
2 400 000	MOODY'S CORP 0.950% 19-25/02/2030	EUR	2 006 099	0.09
770 000	NASDAQ INC 0.875% 20-13/02/2030	EUR	623 043	0.03
1 030 000	NASDAQ INC 0.900% 21-30/07/2033	EUR	742 939	0.03
700 000	NASDAQ INC 1.750% 19-28/03/2029	EUR	612 635	0.03
500 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	506 262	0.02
1 500 000	PROLOGIS EURO 0.250% 19-10/09/2027	EUR	1 266 076	0.06
600 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	502 310	0.02
1 800 000	PROLOGIS EURO 0.500% 21-16/02/2032	EUR	1 312 779	0.06
1 100 000	PROLOGIS EURO 0.625% 19-10/09/2031	EUR	817 091	0.04
1 000 000	PROLOGIS EURO 1.000% 20-06/02/2035	EUR	682 177	0.03
800 000	PROLOGIS EURO 1.000% 21-16/02/2041	EUR	448 624	0.02
900 000	PROLOGIS EURO 1.000% 22-08/02/2029	EUR	747 892	0.03
900 000	PROLOGIS EURO 1.500% 19-10/09/2049	EUR	490 562	0.02
1 800 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	1 339 637	0.06
500 000	PROLOGIS EURO 3.875% 23-31/01/2030	EUR	484 792	0.02
1 500 000	PROLOGIS EURO 4.250% 23-31/01/2043	EUR	1 387 613	0.06
1 520 000	PROLOGIS EURO 4.625% 23-23/05/2033	EUR	1 529 303	0.07
1 200 000	PROLOGIS LP 1.875% 18-05/01/2029	EUR	1 047 448	0.05
1 000 000	PUBLIC STORAGE 0.500% 21-09/09/2030	EUR	773 792	0.03
1 000 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	751 998	0.03
2 642 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	2 505 295	0.11
2 600 000	STRYKER CORP 0.750% 19-01/03/2029	EUR	2 197 643	0.10
2 425 000	STRYKER CORP 1.000% 19-03/12/2031	EUR	1 917 135	0.09
2 225 000	STRYKER CORP 2.125% 18-30/11/2027	EUR	2 074 275	0.09
1 901 000	STRYKER CORP 2.625% 18-30/11/2030	EUR	1 741 299	0.08
2 420 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	2 269 997	0.10
2 586 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	2 236 787	0.10
2 909 000	THERMO FISHER 0.875% 19-01/10/2031	EUR	2 330 142	0.10
2 909 000	THERMO FISHER 1.500% 19-01/10/2039	EUR	2 039 696	0.09
1 640 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	1 525 938	0.07
2 808 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	1 812 282	0.08
1 500 000	THERMO FISHER 2.375% 20-15/04/2032	EUR	1 349 013	0.06
1 489 000	THERMO FISHER 3.200% 22-21/01/2026	EUR	1 462 220	0.07
2 450 000	THERMO FISHER 3.650% 22-21/11/2034	EUR	2 413 112	0.11
3 100 000	VERIZON COMMUNICATIONS INC 0.375% 21-22/03/2029	EUR	2 546 318	0.11
2 400 000	VERIZON COMMUNICATIONS INC 0.750% 21-22/03/2032	EUR	1 836 407	0.08
3 841 000	VERIZON COMMUNICATIONS INC 0.875% 19-08/04/2027	EUR	3 432 907	0.15
2 186 000	VERIZON COMMUNICATIONS INC 0.875% 19-19/03/2032	EUR	1 685 562	0.08

The accompanying notes form an integral part of these financial statements

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 331 000	VERIZON COMMUNICATIONS INC 1.125% 21-19/09/2035	EUR	1 662 395	0.07
3 641 000	VERIZON COMMUNICATIONS INC 1.250% 19-08/04/2030	EUR	3 059 165	0.14
4 200 000	VERIZON COMMUNICATIONS INC 1.300% 20-18/05/2033	EUR	3 241 917	0.15
1 637 000	VERIZON COMMUNICATIONS INC 1.500% 19-19/09/2039	EUR	1 119 333	0.05
2 786 000	VERIZON COMMUNICATIONS INC 1.850% 20-18/05/2040	EUR	2 014 735	0.09
3 541 000	VERIZON COMMUNICATIONS INC 4.250% 22-31/10/2030	EUR	3 586 617	0.16
4 341 000	VERIZON COMMUNICATIONS INC 4.750% 22-31/10/2034	EUR	4 550 760	0.19
1 527 000	VF CORP 0.250% 20-25/02/2028	EUR	1 269 190	0.06
1 800 000	VF CORP 0.625% 20-25/02/2032	EUR	1 306 338	0.06
1 400 000	VF CORP 4.125% 23-07/03/2026	EUR	1 386 600	0.06
1 527 000	VF CORP 4.250% 23-07/03/2029	EUR	1 502 602	0.07
4 164 000	VISA INC 1.500% 22-15/06/2026	EUR	3 907 033	0.18
3 050 000	VISA INC 2.000% 22-15/06/2029	EUR	2 820 661	0.13
2 101 000	VISA INC 2.375% 22-15/06/2034	EUR	1 911 787	0.09
1 650 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	1 462 576	0.07
	<i>The Netherlands</i>		<i>238 862 377</i>	<i>10.74</i>
1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	910 558	0.04
1 400 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	1 116 055	0.05
1 000 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	878 265	0.04
1 700 000	ABN AMRO BANK NV 1.000% 21-02/06/2033	EUR	1 302 014	0.06
2 000 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	1 891 964	0.09
1 300 000	ABN AMRO BANK NV 1.250% 22-20/01/2034	EUR	983 791	0.04
1 000 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	932 589	0.04
900 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	834 948	0.04
400 000	ABN AMRO BANK NV 3.625% 23-10/01/2026	EUR	395 189	0.02
2 000 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	1 982 659	0.09
1 300 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	1 290 568	0.06
1 000 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	980 494	0.04
1 700 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	1 683 796	0.08
1 800 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	1 787 432	0.08
1 600 000	ABN AMRO BANK NV 4.500% 22-21/11/2034	EUR	1 620 156	0.07
300 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	298 012	0.01
1 600 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	1 470 657	0.07
200 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	197 299	0.01
1 800 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 0.125% 21-21/09/2028	EUR	1 484 423	0.07
1 250 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 0.500% 21-21/09/2031	EUR	944 637	0.04
1 865 000	AGCO INTERNATION 0.800% 21-06/10/2028	EUR	1 551 284	0.07
1 900 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	1 701 154	0.08
2 425 000	AKZO NOBEL NV 1.625% 20-14/04/2030	EUR	2 082 434	0.09
1 739 000	AKZO NOBEL NV 2.000% 22-28/03/2032	EUR	1 480 417	0.07
1 600 000	AKZO NOBEL NV 4.000% 23-24/05/2033	EUR	1 544 704	0.07
1 400 000	ALCON FINANCE BV 2.375% 22-31/05/2028	EUR	1 297 840	0.06
200 000	ALLIANZ FINANCE 0.000% 20-14/01/2025	EUR	189 512	0.01
900 000	ALLIANZ FINANCE 0.000% 21-22/11/2026	EUR	806 012	0.04
1 100 000	ALLIANZ FINANCE 0.500% 20-14/01/2031	EUR	901 135	0.04
900 000	ALLIANZ FINANCE 0.500% 21-22/11/2033	EUR	671 585	0.03
800 000	ALLIANZ FINANCE 0.875% 19-15/01/2026	EUR	753 189	0.03
900 000	ALLIANZ FINANCE 1.500% 19-15/01/2030	EUR	809 655	0.04
3 033 000	AMER MED SYST EU 0.750% 22-08/03/2025	EUR	2 869 393	0.13
2 225 000	AMER MED SYST EU 1.375% 22-08/03/2028	EUR	2 002 609	0.09
2 400 000	AMER MED SYST EU 1.625% 22-08/03/2031	EUR	2 058 099	0.09
1 366 000	AMER MED SYST EU 1.875% 22-08/03/2034	EUR	1 123 402	0.05
1 500 000	ARCADIS NV 4.875% 23-28/02/2028	EUR	1 498 847	0.07
2 425 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	1 977 439	0.09
2 331 000	ASML HOLDING NV 0.625% 20-07/05/2029	EUR	1 996 924	0.09
1 616 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	1 486 118	0.07
2 700 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	2 682 266	0.12
3 200 000	BMW FINANCE NV 0.000% 21-11/01/2026	EUR	2 921 623	0.13
1 200 000	BMW FINANCE NV 0.200% 21-11/01/2033	EUR	887 386	0.04
2 270 000	BMW FINANCE NV 0.375% 19-24/09/2027	EUR	2 001 919	0.09
2 225 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	1 991 394	0.09

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 741 000	BMW FINANCE NV 0.500% 22-22/02/2025	EUR	3 538 439	0.16
2 100 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	1 931 113	0.09
1 616 000	BMW FINANCE NV 0.875% 20-14/01/2032	EUR	1 313 588	0.06
2 833 000	BMW FINANCE NV 1.000% 18-14/11/2024	EUR	2 723 413	0.12
2 425 000	BMW FINANCE NV 1.000% 18-29/08/2025	EUR	2 291 128	0.10
2 431 000	BMW FINANCE NV 1.000% 22-22/05/2028	EUR	2 171 116	0.10
800 000	BMW FINANCE NV 1.125% 18-22/05/2026	EUR	747 651	0.03
4 849 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	4 381 078	0.19
2 050 000	BMW FINANCE NV 3.250% 23-22/07/2030	EUR	2 015 020	0.09
2 350 000	BMW FINANCE NV 3.250% 23-22/11/2026	EUR	2 318 536	0.10
1 200 000	BMW FINANCE NV 3.500% 23-06/04/2025	EUR	1 195 134	0.05
1 919 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	1 919 108	0.09
1 500 000	BRENNTAG FINANCE 0.500% 21-06/10/2029	EUR	1 200 094	0.05
1 616 000	COCA-COLA HBC BV 0.625% 19-21/11/2029	EUR	1 330 323	0.06
2 063 000	COCA-COLA HBC BV 1.000% 19-14/05/2027	EUR	1 848 876	0.08
1 940 000	COCA-COLA HBC BV 1.625% 19-14/05/2031	EUR	1 652 231	0.07
1 400 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	1 365 601	0.06
1 616 000	COMPASS GROUP 1.500% 18-05/09/2028	EUR	1 461 614	0.07
1 600 000	COMPASS GROUP 3.000% 22-08/03/2030	EUR	1 525 955	0.07
2 020 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 946 433	0.09
700 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	626 154	0.03
1 100 000	COOPERATIEVE RAB 0.625% 21-25/02/2033	EUR	817 851	0.04
1 200 000	COOPERATIEVE RAB 1.125% 19-07/05/2031	EUR	963 065	0.04
1 500 000	COOPERATIEVE RAB 4.000% 23-10/01/2030	EUR	1 470 432	0.07
2 400 000	CRH FUNDING 1.625% 20-05/05/2030	EUR	2 103 243	0.09
900 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	818 464	0.04
1 489 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	1 050 496	0.05
1 060 000	DIGITAL DUTCH 1.250% 20-01/02/2031	EUR	789 645	0.04
1 100 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	862 408	0.04
1 900 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	1 320 686	0.06
1 700 000	DIGITAL INTREPID 1.375% 22-18/07/2032	EUR	1 215 799	0.05
2 050 000	DSV FINANCE BV 1.375% 22-16/03/2030	EUR	1 771 205	0.08
1 600 000	DSV PANALPINA 0.500% 21-03/03/2031	EUR	1 259 482	0.06
1 200 000	DSV PANALPINA 0.750% 21-05/07/2033	EUR	899 182	0.04
1 716 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	1 185 820	0.05
1 700 000	ESSITY CAPITAL 0.250% 21-15/09/2029	EUR	1 375 492	0.06
1 500 000	ESSITY CAPITAL 3.000% 22-21/09/2026	EUR	1 457 927	0.07
700 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	628 945	0.03
800 000	EURONEXT NV 0.750% 21-17/05/2031	EUR	641 345	0.03
1 400 000	EURONEXT NV 1.125% 19-12/06/2029	EUR	1 221 367	0.05
200 000	EURONEXT NV 1.500% 21-17/05/2041	EUR	137 973	0.01
1 100 000	HM FINANCE 0.250% 21-25/08/2029	EUR	888 905	0.04
2 000 000	ING GROEP NV 2.000% 18-20/09/2028	EUR	1 804 447	0.08
600 000	ING GROEP NV 2.125% 19-10/01/2026	EUR	572 474	0.03
2 200 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	1 990 418	0.09
1 700 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	1 597 873	0.07
2 340 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	2 106 177	0.09
1 450 000	JDE PEETS NV 0.244% 21-16/01/2025	EUR	1 361 282	0.06
2 200 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	1 809 515	0.08
1 700 000	JDE PEETS NV 0.625% 21-09/02/2028	EUR	1 459 583	0.07
1 400 000	JDE PEETS NV 1.125% 21-16/06/2033	EUR	1 049 605	0.05
1 800 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	1 369 567	0.06
2 300 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	1 718 288	0.08
1 700 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	1 494 671	0.07
1 600 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	1 432 615	0.06
1 346 000	LEASEPLAN CORP 2.125% 22-06/05/2025	EUR	1 286 832	0.06
900 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	883 938	0.04
2 400 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	2 112 805	0.09
1 900 000	LINDE FINANCE BV 0.550% 20-19/05/2032	EUR	1 463 282	0.07
443 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	412 717	0.02
700 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	603 746	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
800 000	LSEG NTHRLND BV 0.750% 21-06/04/2033	EUR	607 702	0.03
1 900 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	1 603 672	0.07
200 000	NIBC BANK NV 0.875% 19-08/07/2025	EUR	182 412	0.01
400 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	335 512	0.02
800 000	NN BANK NV 0.375% 19-26/02/2025	EUR	750 834	0.03
700 000	NN BANK NV 0.500% 21-21/09/2028	EUR	579 142	0.03
788 000	NN GROUP NV 0.875% 21-23/11/2031	EUR	635 769	0.03
1 489 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	1 462 990	0.07
1 800 000	PACCAR FINANCIAL 3.375% 23-15/05/2026	EUR	1 774 647	0.08
1 416 000	PROSUS NV 1.207% 22-19/01/2026	EUR	1 289 379	0.06
2 933 000	PROSUS NV 1.288% 21-13/07/2029	EUR	2 237 411	0.10
2 548 000	PROSUS NV 1.539% 20-03/08/2028	EUR	2 097 071	0.09
2 648 000	PROSUS NV 1.985% 21-13/07/2033	EUR	1 815 258	0.08
1 900 000	PROSUS NV 2.031% 20-03/08/2032	EUR	1 350 712	0.06
1 840 000	PROSUS NV 2.085% 22-19/01/2030	EUR	1 440 593	0.06
2 001 000	PROSUS NV 2.778% 22-19/01/2034	EUR	1 473 274	0.07
2 100 000	RECKITT BEN TREASURY 0.375% 20-19/05/2026	EUR	1 926 984	0.09
2 748 000	RECKITT BEN TREASURY 0.750% 20-19/05/2030	EUR	2 307 674	0.10
1 866 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	1 607 283	0.07
1 616 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	1 266 339	0.06
2 400 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	2 397 200	0.11
2 350 000	ROCHE FINANCE EU 3.204% 23-27/08/2029	EUR	2 342 050	0.11
1 500 000	ROCHE FINANCE EU 3.355% 23-27/02/2035	EUR	1 510 750	0.07
800 000	SAGAX EURO MTN 0.750% 21-26/01/2028	EUR	605 619	0.03
660 000	SAGAX EURO MTN 1.000% 21-17/05/2029	EUR	468 203	0.02
2 300 000	SGS NED HLDNG BV 0.125% 21-21/04/2027	EUR	1 995 734	0.09
2 200 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	2 025 498	0.09
1 600 000	SIKA CAPITAL BV 0.875% 19-29/04/2027	EUR	1 433 878	0.06
1 800 000	SIKA CAPITAL BV 1.500% 19-29/04/2031	EUR	1 523 204	0.07
2 500 000	SIKA CAPITAL BV 3.750% 23-03/05/2030	EUR	2 492 704	0.11
2 500 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	2 484 210	0.11
1 709 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	1 557 742	0.07
5 200 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	4 262 612	0.18
4 900 000	THERMO FISHER 1.125% 21-18/10/2033	EUR	3 801 724	0.17
4 200 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	2 879 016	0.13
1 700 000	THERMO FISHER 2.000% 21-18/10/2051	EUR	1 112 874	0.05
1 400 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	1 352 409	0.06
1 616 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	1 581 171	0.07
2 321 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	2 316 448	0.10
1 400 000	VESTAS WIND SYST 1.500% 22-15/06/2029	EUR	1 223 203	0.05
2 000 000	VESTAS WIND SYST 2.000% 22-15/06/2034	EUR	1 640 494	0.07
800 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	760 379	0.03
300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	263 962	0.01
1 100 000	VOLKSBANK NV 0.375% 21-03/03/2028	EUR	903 422	0.04
800 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	786 284	0.04
900 000	VOLKSBANK NV 4.875% 23-07/03/2030	EUR	901 106	0.04
900 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	674 119	0.03
800 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	661 189	0.03
1 300 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	1 131 416	0.05
1 700 000	VONOVIA BV 1.000% 20-09/07/2030	EUR	1 294 994	0.06
900 000	VONOVIA BV 1.000% 21-28/01/2041	EUR	466 185	0.02
400 000	VONOVIA BV 1.125% 19-14/09/2034	EUR	260 168	0.01
800 000	VONOVIA BV 1.625% 19-07/10/2039	EUR	469 382	0.02
700 000	VONOVIA BV 1.800% 19-29/06/2025	EUR	657 872	0.03
1 000 000	VONOVIA BV 2.250% 20-07/04/2030	EUR	823 197	0.04
1 800 000	WABTEC TRANSPORT 1.250% 21-03/12/2027	EUR	1 561 138	0.07
800 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	686 200	0.03
1 570 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	1 292 201	0.06
2 100 000	WOLTERS KLUWER N 3.000% 22-23/09/2026	EUR	2 048 405	0.09
2 000 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	1 997 029	0.09

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 200 000	WPC EUROBOND 0.950% 21-01/06/2030	EUR	910 950	0.04
1 010 000	WPC EUROBOND 1.350% 19-15/04/2028	EUR	857 933	0.04
556 000	WPC EUROBOND 2.250% 18-09/04/2026	EUR	519 427	0.02
	<i>Germany</i>		<i>176 398 938</i>	<i>7.93</i>
900 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	755 891	0.03
1 600 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	1 528 056	0.07
1 500 000	ADIDAS AG 0.625% 20-10/09/2035	EUR	1 068 773	0.05
1 600 000	ADIDAS AG 3.000% 22-21/11/2025	EUR	1 572 549	0.07
1 700 000	ADIDAS AG 3.125% 22-21/11/2029	EUR	1 665 502	0.07
1 550 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	1 350 400	0.06
1 600 000	AMP TECH HD GMBH 0.750% 20-04/05/2026	EUR	1 461 799	0.07
1 400 000	AMP TECH HD GMBH 2.000% 18-08/10/2028	EUR	1 287 697	0.06
1 200 000	BERLIN HYP AG 0.375% 21-21/04/2031	EUR	894 045	0.04
700 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	616 175	0.03
700 000	BERLIN HYP AG 1.000% 19-05/02/2026	EUR	640 681	0.03
800 000	BERTELSMANN SE 1.250% 18-29/09/2025	EUR	755 370	0.03
2 600 000	BERTELSMANN SE 1.500% 20-15/05/2030	EUR	2 228 840	0.10
2 400 000	BERTELSMANN SE 2.000% 20-01/04/2028	EUR	2 231 176	0.10
2 800 000	BERTELSMANN SE 3.500% 22-29/05/2029	EUR	2 725 769	0.12
960 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	882 246	0.04
945 000	COMMERZBANK AG 0.375% 20-01/09/2027	EUR	822 876	0.04
1 200 000	COMMERZBANK AG 0.500% 19-04/12/2026	EUR	1 072 592	0.05
1 260 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	1 211 112	0.05
1 200 000	COMMERZBANK AG 0.875% 20-22/01/2027	EUR	1 052 963	0.05
1 630 000	COMMERZBANK AG 1.000% 19-04/03/2026	EUR	1 514 692	0.07
500 000	COMMERZBANK AG 1.125% 19-22/06/2026	EUR	452 180	0.02
700 000	COMMERZBANK AG 1.500% 18-28/08/2028	EUR	627 653	0.03
1 290 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	1 204 493	0.05
2 500 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	2 414 756	0.11
2 020 000	CONTINENTAL AG 3.625% 22-30/11/2027	EUR	1 995 741	0.09
1 794 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	1 782 344	0.08
250 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	231 706	0.01
1 878 000	COVESTRO AG 1.375% 20-12/06/2030	EUR	1 599 094	0.07
1 800 000	COVESTRO AG 4.750% 22-15/11/2028	EUR	1 834 631	0.08
1 900 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	1 686 013	0.08
800 000	DEUTSCHE BANK AG 2.625% 19-12/02/2026	EUR	756 240	0.03
1 000 000	DEUTSCHE BANK AG 4.000% 22-29/11/2027	EUR	987 266	0.04
200 000	DEUTSCHE BOERSE 0.000% 21-22/02/2026	EUR	181 947	0.01
700 000	DEUTSCHE BOERSE 0.125% 21-22/02/2031	EUR	552 111	0.02
1 100 000	DEUTSCHE BOERSE 1.500% 22-04/04/2032	EUR	946 065	0.04
2 225 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	2 053 326	0.09
2 425 000	DEUTSCHE POST AG 0.750% 20-20/05/2029	EUR	2 115 668	0.10
2 225 000	DEUTSCHE POST AG 1.000% 20-20/05/2032	EUR	1 836 960	0.08
2 325 000	DEUTSCHE POST AG 1.625% 18-05/12/2028	EUR	2 126 447	0.10
3 000 000	DEUTSCHE TELEKOM 0.500% 19-05/07/2027	EUR	2 711 140	0.12
2 850 000	DEUTSCHE TELEKOM 1.375% 19-05/07/2034	EUR	2 299 031	0.10
2 180 000	DEUTSCHE TELEKOM 1.750% 19-09/12/2049	EUR	1 557 294	0.07
2 750 000	DEUTSCHE TELEKOM 1.750% 19-25/03/2031	EUR	2 456 021	0.11
1 100 000	DEUTSCHE TELEKOM 2.250% 19-29/03/2039	EUR	949 559	0.04
1 100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	1 025 619	0.05
1 200 000	DEUTSCHE WOHNEN 1.500% 20-30/04/2030	EUR	960 605	0.04
200 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	176 089	0.01
900 000	DT PFANDBRIEFBAN 0.250% 21-27/10/2025	EUR	802 783	0.04
1 200 000	DT PFANDBRIEFBAN 0.250% 22-17/01/2025	EUR	1 109 815	0.05
500 000	DT PFANDBRIEFBAN 4.375% 22-28/08/2026	EUR	489 424	0.02
656 000	DT PFANDBRIEFBAN 5.000% 23-05/02/2027	EUR	662 410	0.03
1 500 000	EUROGRID GMBH 0.741% 21-21/04/2033	EUR	1 125 195	0.05
2 000 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	1 609 280	0.07
2 800 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	2 715 370	0.12
1 500 000	EUROGRID GMBH 3.722% 23-27/04/2030	EUR	1 485 463	0.07
1 400 000	EVONIK 0.625% 20-18/09/2025	EUR	1 298 370	0.06

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Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	EVONIK 2.250% 22-25/09/2027	EUR	2 333 021	0.10
1 240 000	FRESENIUS MEDICA 0.625% 19-30/11/2026	EUR	1 108 898	0.05
1 950 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	1 784 801	0.08
1 816 000	FRESENIUS MEDICA 1.250% 19-29/11/2029	EUR	1 498 322	0.07
1 316 000	FRESENIUS MEDICA 1.500% 18-11/07/2025	EUR	1 246 603	0.06
2 525 000	FRESENIUS MEDICA 1.500% 20-29/05/2030	EUR	2 068 656	0.09
1 925 000	FRESENIUS MEDICA 3.875% 22-20/09/2027	EUR	1 899 351	0.09
1 116 000	FRESENIUS SE & C 0.375% 20-28/09/2026	EUR	990 643	0.04
2 225 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	1 931 315	0.09
721 000	FRESENIUS SE & C 1.125% 20-28/01/2033	EUR	539 918	0.02
1 925 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	1 739 942	0.08
1 116 000	FRESENIUS SE & C 1.875% 19-15/02/2025	EUR	1 074 168	0.05
2 490 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	2 382 786	0.11
1 727 000	FRESENIUS SE & C 2.875% 19-15/02/2029	EUR	1 609 770	0.07
1 979 000	FRESENIUS SE & C 2.875% 22-24/05/2030	EUR	1 781 211	0.08
1 700 000	FRESENIUS SE & C 4.250% 22-28/05/2026	EUR	1 686 858	0.08
1 700 000	FRESENIUS SE & C 5.000% 22-28/11/2029	EUR	1 718 010	0.08
200 000	HAMBURG COM BANK 0.375% 21-09/03/2026	EUR	174 762	0.01
300 000	HAMBURG COM BANK 4.875% 23-17/03/2025	EUR	298 161	0.01
1 300 000	HAMBURG COM BANK 6.250% 22-18/11/2024	EUR	1 303 809	0.06
2 331 000	HEIDELBERGCEMENT 3.750% 23-31/05/2032	EUR	2 214 692	0.10
1 216 000	HELLA GMBH&CO KG 0.500% 19-26/01/2027	EUR	1 068 216	0.05
1 100 000	HENKEL AG & CO 0.500% 21-17/11/2032	EUR	845 047	0.04
2 300 000	HENKEL AG & CO 2.625% 22-13/09/2027	EUR	2 226 381	0.10
1 700 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	1 608 592	0.07
2 100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	1 944 398	0.09
2 400 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	2 117 585	0.10
1 800 000	INFINEON TECH 2.000% 20-24/06/2032	EUR	1 565 201	0.07
700 000	KION GROUP AG 1.625% 20-24/09/2025	EUR	650 832	0.03
1 000 000	KNORR BREMSE AG 1.125% 18-13/06/2025	EUR	949 621	0.04
2 100 000	KNORR-BREMSE AG 3.250% 22-21/09/2027	EUR	2 061 947	0.09
2 116 000	LANXESS 0.000% 21-08/09/2027	EUR	1 769 209	0.08
2 400 000	LANXESS 0.625% 21-01/12/2029	EUR	1 876 672	0.08
900 000	LANXESS 1.750% 22-22/03/2028	EUR	796 176	0.04
1 600 000	LEG IMMOBILIEN 0.875% 19-28/11/2027	EUR	1 362 076	0.06
800 000	LEG IMMOBILIEN 0.875% 21-30/03/2033	EUR	540 028	0.02
900 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	806 323	0.04
500 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	361 653	0.02
1 000 000	LEG IMMOBILIEN SE 0.875% 22-17/01/2029	EUR	796 577	0.04
900 000	LEG IMMOBILIEN SE 1.000% 21-19/11/2032	EUR	626 676	0.03
800 000	LEG IMMOBILIEN SE 1.500% 22-17/01/2034	EUR	562 145	0.03
2 700 000	MERCK FIN SERVIC 0.125% 20-16/07/2025	EUR	2 505 240	0.11
1 400 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	1 233 490	0.06
2 400 000	MERCK FIN SERVIC 0.500% 20-16/07/2028	EUR	2 065 509	0.09
1 200 000	MERCK FIN SERVIC 0.875% 19-05/07/2031	EUR	980 379	0.04
1 600 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	1 515 762	0.07
1 600 000	MERCK FIN SERVIC 2.375% 22-15/06/2030	EUR	1 491 993	0.07
2 300 000	ROBERT BOSCH 3.625% 23-02/06/2027	EUR	2 288 280	0.10
3 100 000	ROBERT BOSCH 3.625% 23-02/06/2030	EUR	3 073 099	0.14
3 900 000	ROBERT BOSCH 4.000% 23-02/06/2035	EUR	3 958 850	0.18
4 500 000	ROBERT BOSCH 4.375% 23-02/06/2043	EUR	4 622 279	0.20
200 000	SANTAN CONS BANK 0.250% 19-15/10/2024	EUR	190 039	0.01
700 000	TALANX AG 4.000% 22-25/10/2029	EUR	702 432	0.03
1 800 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	1 714 991	0.08
2 000 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 763 276	0.08
2 200 000	VONOVIA SE 0.250% 21-01/09/2028	EUR	1 709 526	0.08
1 700 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	1 411 497	0.06
2 200 000	VONOVIA SE 0.625% 21-14/12/2029	EUR	1 654 629	0.07
1 000 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	720 082	0.03
2 400 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	1 646 694	0.07
1 900 000	VONOVIA SE 1.000% 21-16/06/2033	EUR	1 290 746	0.06

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 500 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	1 369 384	0.06
1 000 000	VONOVIA SE 1.500% 21-14/06/2041	EUR	554 422	0.02
1 000 000	VONOVIA SE 1.625% 21-01/09/2051	EUR	487 547	0.02
1 600 000	VONOVIA SE 1.875% 22-28/06/2028	EUR	1 360 893	0.06
1 800 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 465 592	0.07
1 300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	1 275 255	0.06
1 300 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 268 687	0.06
	<i>United Kingdom</i>		<i>129 258 854</i>	<i>5.83</i>
1 850 000	ANGLO AMERICAN 1.625% 19-11/03/2026	EUR	1 732 985	0.08
1 300 000	ANGLO AMERICAN 4.500% 23-15/09/2028	EUR	1 304 113	0.06
2 500 000	ANGLO AMERICAN 4.750% 22-21/09/2032	EUR	2 521 342	0.11
1 400 000	ANGLO AMERICAN 5.000% 23-15/03/2031	EUR	1 433 410	0.06
900 000	ANZ NEW ZEALAND INTL/LDN 0.200% 21-23/09/2027	EUR	761 978	0.03
740 000	ANZ NEW ZEALAND INTL/LDN 0.375% 19-17/09/2029	EUR	598 532	0.03
1 252 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	1 019 029	0.05
279 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	222 043	0.01
3 600 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	2 993 389	0.13
2 500 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	2 492 235	0.11
1 000 000	ASTRAZENECA PLC 3.750% 23-03/03/2032	EUR	1 007 875	0.05
1 100 000	BNZ INTERNATIONAL FUNDING/LN 0.375% 19-14/09/2024	EUR	1 051 142	0.05
500 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	501 320	0.02
2 101 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	1 943 965	0.09
2 890 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	2 459 003	0.11
650 000	BRITISH TELECOMM 2.125% 18-26/09/2028	EUR	599 717	0.03
1 440 000	BRITISH TELECOMM 2.750% 22-30/08/2027	EUR	1 374 125	0.06
1 616 000	BRITISH TELECOMM 3.375% 22-30/08/2032	EUR	1 524 027	0.07
2 480 000	BRITISH TELECOMM 3.750% 23-13/05/2031	EUR	2 421 455	0.11
2 600 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	2 155 448	0.10
1 616 000	COCA-COLA EURO 0.700% 19-12/09/2031	EUR	1 266 632	0.06
1 116 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	968 603	0.04
1 800 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	1 702 213	0.08
2 101 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	1 914 302	0.09
1 200 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	1 160 037	0.05
1 389 000	CREDIT SUISSE LD 0.250% 21-01/09/2028	EUR	1 113 580	0.05
1 890 000	CREDIT SUISSE LD 0.250% 21-05/01/2026	EUR	1 687 100	0.08
400 000	CREDIT SUISSE LD 0.450% 20-19/05/2025	EUR	367 647	0.02
900 000	CREDIT SUISSE LD 5.500% 23-20/08/2026	EUR	913 149	0.04
1 489 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	1 452 989	0.07
2 000 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	1 925 275	0.09
1 410 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	1 222 652	0.05
2 263 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	2 158 665	0.10
606 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	505 529	0.02
506 000	INTERMEDIATE CAP 2.500% 22-28/01/2030	EUR	375 601	0.02
1 700 000	ITV PLC 1.375% 19-26/09/2026	EUR	1 545 719	0.07
2 300 000	LINDE PLC 0.000% 21-30/09/2026	EUR	2 048 018	0.09
1 400 000	LINDE PLC 0.375% 21-30/09/2033	EUR	1 019 744	0.05
1 500 000	LINDE PLC 1.000% 21-30/09/2051	EUR	839 052	0.04
1 700 000	LINDE PLC 1.000% 22-31/03/2027	EUR	1 553 043	0.07
2 300 000	LINDE PLC 1.375% 22-31/03/2031	EUR	1 974 865	0.09
2 800 000	LINDE PLC 1.625% 22-31/03/2035	EUR	2 253 922	0.10
1 400 000	LINDE PLC 3.375% 23-12/06/2029	EUR	1 389 640	0.06
1 400 000	LINDE PLC 3.625% 23-12/06/2025	EUR	1 395 057	0.06
2 400 000	LINDE PLC 3.625% 23-12/06/2034	EUR	2 384 791	0.11
900 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	846 075	0.04
1 200 000	LLOYDS BANK 2.375% 20-09/04/2026	EUR	1 142 873	0.05
1 000 000	LLOYDS BANK 4.125% 23-30/05/2027	EUR	987 853	0.04
700 000	LONDON STOCK EX 1.750% 18-06/12/2027	EUR	644 760	0.03
1 700 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	1 415 919	0.06
1 840 000	MOTABILITY OPS 0.375% 19-03/01/2026	EUR	1 685 870	0.08
1 616 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	1 582 515	0.07
1 700 000	NAT GRID ELECTY EM 3.530% 22-20/09/2028	EUR	1 655 261	0.07

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 538 000	NATIONAL GRID ELECT 0.190% 20-20/01/2025	EUR	1 446 177	0.06
2 900 000	NATIONAL GRID ELECT 0.823% 20-07/07/2032	EUR	2 208 065	0.10
730 000	NATIONAL GRID ELECT 0.872% 20-26/11/2040	EUR	436 293	0.02
1 100 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	1 015 689	0.05
1 050 000	NATIONWIDE BLDG 0.250% 21-14/09/2028	EUR	860 048	0.04
1 100 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	1 012 878	0.05
1 100 000	NATIONWIDE BLDG 3.250% 22-05/09/2029	EUR	1 037 503	0.05
1 200 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	1 086 155	0.05
1 500 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	1 323 362	0.06
1 200 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	1 077 646	0.05
1 000 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	950 683	0.04
1 460 000	NATWEST MARKETS 2.750% 20-02/04/2025	EUR	1 421 492	0.06
1 000 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	989 289	0.04
1 516 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	1 345 038	0.06
1 116 000	OMNICOM FIN HOL 1.400% 19-08/07/2031	EUR	920 883	0.04
1 455 000	OTE PLC 0.875% 19-24/09/2026	EUR	1 327 305	0.06
2 448 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	2 430 647	0.11
2 000 000	RENTOKIL FINANC 4.375% 22-27/06/2030	EUR	2 025 736	0.09
1 940 000	RENTOKIL INITIAL 0.500% 20-14/10/2028	EUR	1 623 362	0.07
1 616 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	1 479 412	0.07
1 600 000	ROYAL MAIL 1.250% 19-08/10/2026	EUR	1 453 994	0.07
1 400 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	1 382 530	0.06
1 400 000	SMITH & NEPHEW 4.565% 22-11/10/2029	EUR	1 420 140	0.06
700 000	STANDARD CHART 0.900% 19-02/07/2027	EUR	623 112	0.03
1 659 000	THAMES WATER UTL 0.875% 22-31/01/2028	EUR	1 318 894	0.06
1 756 000	THAMES WATER UTL 1.250% 22-31/01/2032	EUR	1 247 166	0.06
1 601 000	THAMES WATER UTL 4.000% 23-18/04/2027	EUR	1 441 168	0.06
3 133 000	THAMES WATER UTL 4.375% 23-18/01/2031	EUR	2 789 094	0.13
500 000	UBS AG LONDON 0.010% 21-29/06/2026	EUR	439 243	0.02
2 000 000	UBS AG LONDON 0.010% 21-31/03/2026	EUR	1 776 850	0.08
1 800 000	UBS AG LONDON 0.500% 21-31/03/2031	EUR	1 380 448	0.06
2 000 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	1 825 949	0.08
3 233 000	VODAFONE GROUP 1.625% 19-24/11/2030	EUR	2 768 820	0.12
2 425 000	VODAFONE GROUP 2.500% 19-24/05/2039	EUR	1 939 241	0.09
1 700 000	WESTERN POWER DI 3.949% 22-20/09/2032	EUR	1 677 805	0.08
900 000	WESTPAC SEC NZ 0.100% 21-13/07/2027	EUR	760 338	0.03
700 000	WESTPAC SEC NZ 0.300% 19-25/06/2024	EUR	674 082	0.03
1 000 000	WESTPAC SEC NZ 0.427% 21-14/12/2026	EUR	879 509	0.04
900 000	WESTPAC SEC NZ 1.099% 22-24/03/2026	EUR	826 888	0.04
800 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	660 659	0.03
800 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	739 177	0.03
	<i>Luxembourg</i>		<i>115 928 861</i>	<i>5.16</i>
900 000	ACEF HOLDING 0.750% 21-14/06/2028	EUR	735 351	0.03
700 000	ACEF HOLDING 1.250% 21-26/04/2030	EUR	535 190	0.02
900 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	686 633	0.03
2 800 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	2 008 995	0.09
1 200 000	AROUNDTOWN SA 0.625% 19-09/07/2025	EUR	1 042 459	0.05
1 200 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	812 979	0.04
400 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	329 277	0.01
2 909 000	BECTON DICKINSON 0.334% 21-13/08/2028	EUR	2 443 197	0.11
2 000 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	1 852 538	0.08
1 779 000	BECTON DICKINSON 1.213% 21-12/02/2036	EUR	1 278 375	0.06
2 260 000	BECTON DICKINSON 1.336% 21-13/08/2041	EUR	1 442 763	0.06
2 275 000	BECTON DICKINSON 3.553% 23-13/09/2029	EUR	2 228 663	0.10
781 000	CROMWELL EREIT 2.125% 20-19/11/2025	EUR	667 588	0.03
3 841 000	DH EUROPE 0.200% 19-18/03/2026	EUR	3 479 678	0.16
4 041 000	DH EUROPE 0.450% 19-18/03/2028	EUR	3 482 241	0.16
5 300 000	DH EUROPE 0.750% 19-18/09/2031	EUR	4 195 576	0.19
3 741 000	DH EUROPE 1.350% 19-18/09/2039	EUR	2 607 360	0.12
2 125 000	DH EUROPE 1.800% 19-18/09/2049	EUR	1 420 890	0.06
3 150 000	EUROFINS SCIEN 0.875% 21-19/05/2031	EUR	2 401 867	0.11

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 400 000	EUROFINS SCIEN 4.000% 22-06/07/2029	EUR	1 356 237	0.06
1 900 000	GRAND CITY PROPERTIES 0.125% 21-11/01/2028	EUR	1 417 093	0.06
2 225 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	1 981 119	0.09
1 901 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	1 862 229	0.08
1 500 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	1 325 003	0.06
2 100 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	1 645 321	0.07
1 550 000	HOLCIM FINANCE L 0.125% 21-19/07/2027	EUR	1 354 240	0.06
1 616 000	HOLCIM FINANCE L 0.500% 19-29/11/2026	EUR	1 447 164	0.07
2 890 000	HOLCIM FINANCE L 0.500% 20-23/04/2031	EUR	2 200 061	0.10
3 300 000	HOLCIM FINANCE L 0.500% 21-03/09/2030	EUR	2 556 506	0.11
1 400 000	HOLCIM FINANCE L 0.625% 21-06/04/2030	EUR	1 117 714	0.05
2 200 000	HOLCIM FINANCE L 0.625% 21-19/01/2033	EUR	1 598 512	0.07
1 800 000	HOLCIM FINANCE L 1.500% 22-06/04/2025	EUR	1 716 669	0.08
1 466 000	HOLCIM FINANCE L 2.375% 20-09/04/2025	EUR	1 423 804	0.06
1 940 000	JOHN DEERE BANK 2.500% 22-14/09/2026	EUR	1 865 241	0.08
1 801 000	JOHN DEERE CASH 1.650% 19-13/06/2039	EUR	1 385 018	0.06
1 875 000	JOHN DEERE CASH 1.850% 20-02/04/2028	EUR	1 745 504	0.08
1 740 000	JOHN DEERE CASH 2.200% 20-02/04/2032	EUR	1 581 835	0.07
3 033 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	2 773 658	0.12
3 133 000	MEDTRONIC GLOBAL 0.250% 19-02/07/2025	EUR	2 908 815	0.13
2 800 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	2 367 054	0.11
3 233 000	MEDTRONIC GLOBAL 0.750% 20-15/10/2032	EUR	2 494 798	0.11
3 233 000	MEDTRONIC GLOBAL 1.000% 19-02/07/2031	EUR	2 625 159	0.12
4 349 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	3 960 432	0.18
2 733 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	1 830 570	0.08
2 970 000	MEDTRONIC GLOBAL 1.500% 19-02/07/2039	EUR	2 085 077	0.09
2 933 000	MEDTRONIC GLOBAL 1.625% 19-07/03/2031	EUR	2 531 451	0.11
3 130 000	MEDTRONIC GLOBAL 1.625% 20-15/10/2050	EUR	1 902 471	0.09
3 300 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	2 093 832	0.09
3 233 000	MEDTRONIC GLOBAL 2.250% 19-07/03/2039	EUR	2 567 803	0.12
1 616 000	MEDTRONIC GLOBAL 2.625% 22-15/10/2025	EUR	1 563 955	0.07
2 900 000	MEDTRONIC GLOBAL 3.000% 22-15/10/2028	EUR	2 807 301	0.13
3 108 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	2 979 254	0.13
2 800 000	MEDTRONIC GLOBAL 3.375% 22-15/10/2034	EUR	2 691 318	0.12
5 680 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	4 782 626	0.20
1 400 000	SEGRO CAPITAL 0.500% 21-22/09/2031	EUR	1 000 082	0.04
1 100 000	SEGRO CAPITAL 1.250% 22-23/03/2026	EUR	996 328	0.04
500 000	SEGRO CAPITAL 1.875% 22-23/03/2030	EUR	418 993	0.02
1 400 000	SIMON INTERNATIONAL FIN S 1.125% 21-19/03/2033	EUR	1 001 465	0.05
1 778 000	TYCO ELECTRONICS 0.000% 20-14/02/2025	EUR	1 668 558	0.07
1 778 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	1 449 130	0.07
1 400 000	WHIRLPOOL EMEA 0.500% 20-20/02/2028	EUR	1 197 841	0.05
	<i>Spain</i>		<i>1 081 588 848</i>	<i>4.90</i>
2 800 000	ABERTIS 2.375% 19-27/09/2027	EUR	2 616 669	0.12
3 200 000	ABERTIS 3.000% 19-27/03/2031	EUR	2 891 912	0.13
1 400 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	1 306 058	0.06
2 500 000	ABERTIS INFRAEST 1.125% 19-26/03/2028	EUR	2 179 729	0.10
1 700 000	ABERTIS INFRAEST 1.250% 20-07/02/2028	EUR	1 498 818	0.07
2 000 000	ABERTIS INFRAEST 1.625% 19-15/07/2029	EUR	1 729 132	0.08
2 000 000	ABERTIS INFRAEST 1.875% 19-26/03/2032	EUR	1 623 468	0.07
2 900 000	ABERTIS INFRAEST 2.250% 20-29/03/2029	EUR	2 612 810	0.12
2 000 000	ABERTIS INFRAEST 4.125% 23-07/08/2029	EUR	1 960 936	0.09
300 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	297 759	0.01
1 400 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	1 214 178	0.05
1 600 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	1 320 033	0.06
1 600 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	1 569 951	0.07
1 600 000	AMADEUS IT GROUP 1.875% 20-24/09/2028	EUR	1 456 742	0.07
1 400 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	1 348 262	0.06
1 600 000	AMADEUS IT GROUP SA 1.500% 18-18/09/2026	EUR	1 490 876	0.07
1 000 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	903 458	0.04
1 500 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 421 535	0.06

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 300 000	ARVAL SERVICE 0.875% 22-17/02/2025	EUR	1 227 076	0.06
900 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	876 541	0.04
1 600 000	ARVAL SERVICE 4.000% 22-22/09/2026	EUR	1 579 572	0.07
1 400 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	1 386 077	0.06
1 700 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	1 686 765	0.08
1 100 000	ARVAL SERVICE 4.625% 23-02/12/2024	EUR	1 103 995	0.05
700 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	706 262	0.03
1 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-02/10/2024	EUR	1 143 885	0.05
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-15/11/2026	EUR	1 151 620	0.05
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	1 405 357	0.06
1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	1 404 978	0.06
1 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	1 188 003	0.05
900 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	852 873	0.04
1 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	1 791 085	0.08
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	1 550 279	0.07
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	1 623 214	0.07
1 300 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	1 205 241	0.05
1 500 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	1 254 633	0.06
1 300 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 252 896	0.06
1 100 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	977 510	0.04
1 800 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 571 116	0.07
1 000 000	BANCO SANTANDER 1.000% 21-04/11/2031	EUR	791 731	0.04
1 600 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 419 882	0.06
2 100 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 950 361	0.09
1 400 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	1 113 389	0.05
200 000	BANCO SANTANDER 3.750% 23-16/01/2026	EUR	196 986	0.01
1 500 000	BANCO SANTANDER 3.875% 23-16/01/2028	EUR	1 474 595	0.07
1 200 000	BANCO SANTANDER 4.250% 23-12/06/2030	EUR	1 199 903	0.05
200 000	BANKIA 0.750% 19-09/07/2026	EUR	180 975	0.01
700 000	BANKIA 1.000% 19-25/06/2024	EUR	677 164	0.03
1 000 000	BANKIA 1.125% 19-12/11/2026	EUR	895 900	0.04
1 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	852 772	0.04
600 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	536 483	0.02
1 200 000	CAIXABANK 0.375% 20-03/02/2025	EUR	1 127 297	0.05
1 200 000	CAIXABANK 0.625% 19-01/10/2024	EUR	1 147 734	0.05
1 400 000	CAIXABANK 1.125% 19-27/03/2026	EUR	1 285 988	0.06
1 400 000	CAIXABANK 1.375% 19-19/06/2026	EUR	1 275 685	0.06
800 000	CAIXABANK 3.750% 22-07/09/2029	EUR	789 867	0.04
1 200 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 014 254	0.05
2 100 000	FERROVIAL EMISIO 1.382% 20-14/05/2026	EUR	1 952 470	0.09
1 000 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	808 586	0.04
500 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	426 039	0.02
500 000	MAPFRE 2.875% 22-13/04/2030	EUR	429 838	0.02
1 616 000	MEDIO AMBIENTE 1.661% 19-04/12/2026	EUR	1 478 656	0.07
900 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	694 880	0.03
1 300 000	MERLIN PROPERTIES 1.875% 19-04/12/2034	EUR	897 956	0.04
900 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	825 708	0.04
2 400 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	2 081 156	0.09
900 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	695 681	0.03
1 000 000	SANTAN CONS FIN 0.500% 22-14/01/2027	EUR	875 249	0.04
400 000	SANTAN CONS FIN 4.125% 23-05/05/2028	EUR	396 226	0.02
700 000	SANTANDER CONSUMER FIN 0.000% 21-23/02/2026	EUR	624 375	0.03
500 000	SANTANDER CONSUMER FIN 0.375% 19-27/06/2024	EUR	482 157	0.02
1 300 000	SANTANDER CONSUMER FIN 0.375% 20-17/01/2025	EUR	1 225 939	0.06
700 000	SANTANDER CONSUMER FIN 0.500% 19-14/11/2026	EUR	617 688	0.03
3 400 000	TELEFONICA EMIS 0.664% 20-03/02/2030	EUR	2 805 465	0.13
3 600 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	3 274 603	0.15
3 000 000	TELEFONICA EMIS 1.495% 18-11/09/2025	EUR	2 862 792	0.13
2 900 000	TELEFONICA EMIS 1.788% 19-12/03/2029	EUR	2 637 491	0.12
2 600 000	TELEFONICA EMIS 1.807% 20-21/05/2032	EUR	2 216 251	0.10
1 500 000	TELEFONICA EMIS 1.864% 20-13/07/2040	EUR	1 088 228	0.05

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 400 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	1 058 192	0.05
2 900 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	2 696 495	0.12
700 000	UNICAJA ES 4.500% 22-30/06/2025	EUR	694 457	0.03
	Sweden		56 338 981	2.54
1 250 000	BALDER 1.000% 21-20/01/2029	EUR	797 111	0.04
600 000	BALDER 1.125% 19-29/01/2027	EUR	450 179	0.02
1 400 000	ELECTROLUX AB 2.500% 22-18/05/2030	EUR	1 252 685	0.06
1 500 000	ELECTROLUX AB 4.125% 22-05/10/2026	EUR	1 503 323	0.07
1 800 000	EQT 2.375% 22-06/04/2028	EUR	1 586 206	0.07
500 000	EQT 2.875% 22-06/04/2032	EUR	397 440	0.02
1 110 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	879 983	0.04
2 400 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	2 115 378	0.10
1 800 000	ESSITY AB 0.250% 21-08/02/2031	EUR	1 381 648	0.06
1 616 000	MOLNLYCKE HLD 0.875% 19-05/09/2029	EUR	1 342 796	0.06
1 870 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	1 652 439	0.07
1 300 000	SANDVIK AB 0.375% 21-25/11/2028	EUR	1 082 174	0.05
1 400 000	SANDVIK AB 2.125% 22-07/06/2027	EUR	1 304 526	0.06
1 100 000	SANDVIK AB 3.750% 22-27/09/2029	EUR	1 088 347	0.05
1 000 000	SKANDINAV ENSKIL BANK 3.750% 23-07/02/2028	EUR	968 981	0.04
1 000 000	SKANDINAV ENSKIL BANK 3.875% 23-09/05/2028	EUR	988 568	0.04
409 000	SKANDINAV ENSKIL BANK 4.125% 23-29/06/2027	EUR	408 499	0.02
1 081 000	SKANDINAVISKA ENSKILDA BANK 0.050% 19-01/07/2024	EUR	1 039 174	0.05
1 400 000	SKANDINAVISKA ENSKILDA BANK 0.375% 20-11/02/2027	EUR	1 215 067	0.05
1 200 000	SKANDINAVISKA ENSKILDA BANK 0.375% 21-21/06/2028	EUR	987 190	0.04
1 250 000	SKANDINAVISKA ENSKILDA BANK 0.625% 19-12/11/2029	EUR	988 608	0.04
1 400 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 214 171	0.05
1 900 000	SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026	EUR	1 761 199	0.08
1 316 000	SKANDINAVISKA ENSKILDA BANK 3.250% 22-24/11/2025	EUR	1 287 286	0.06
1 200 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 185 770	0.05
650 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	545 931	0.02
1 000 000	SVENSKA HANDELSBANKEN 0.050% 19-03/09/2026	EUR	877 038	0.04
1 500 000	SVENSKA HANDELSBANKEN 0.050% 21-06/09/2026	EUR	1 233 072	0.06
592 000	SVENSKA HANDELSBANKEN 0.125% 19-18/06/2024	EUR	570 406	0.03
1 300 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	1 144 886	0.05
1 350 000	SVENSKA HANDELSBANKEN 0.500% 20-18/02/2030	EUR	1 062 846	0.05
2 105 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	1 996 027	0.09
1 300 000	SVENSKA HANDELSBANKEN 1.375% 22-23/02/2029	EUR	1 113 234	0.05
1 000 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	932 401	0.04
1 313 000	SVENSKA HANDELSBANKEN 3.375% 23-17/02/2028	EUR	1 279 742	0.06
984 000	SVENSKA HANDELSBANKEN 3.750% 22-01/11/2027	EUR	975 833	0.04
600 000	SVENSKA HANDELSBANKEN 3.750% 23-05/05/2026	EUR	592 987	0.03
932 000	SWEDBANK AB 0.200% 21-12/01/2028	EUR	774 331	0.03
1 100 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	1 045 502	0.05
1 200 000	SWEDBANK AB 0.250% 21-02/11/2026	EUR	1 054 616	0.05
1 150 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	1 076 854	0.05
1 200 000	SWEDBANK AB 1.300% 22-17/02/2027	EUR	1 071 665	0.05
1 243 000	SWEDBANK AB 2.100% 22-25/05/2027	EUR	1 150 963	0.05
1 516 000	SWEDBANK AB 3.750% 22-14/11/2025	EUR	1 495 630	0.07
200 000	SWEDBANK AB 4.250% 23-11/07/2028	EUR	198 193	0.01
900 000	SWEDBANK AB 4.625% 23-30/05/2026	EUR	893 685	0.04
1 600 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 465 811	0.07
800 000	TELE2 AB 3.750% 23-22/11/2029	EUR	788 131	0.04
1 416 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	1 089 849	0.05
1 700 000	TELIA CO AB 2.125% 19-20/02/2034	EUR	1 430 922	0.06
1 616 000	TELIA CO AB 3.625% 23-22/02/2032	EUR	1 599 678	0.07
	Italy		51 015 598	2.29
1 600 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	1 296 598	0.06
700 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	533 666	0.02
900 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	740 769	0.03
700 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	579 593	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
530 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	508 230	0.02
520 000	ASSICURAZIONI 5.399% 23-20/04/2033	EUR	525 398	0.02
700 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	730 009	0.03
2 425 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	2 161 114	0.10
3 505 000	AUTOSTRADA TORIN 1.500% 21-25/01/2030	EUR	2 843 832	0.13
3 233 000	AUTOSTRADA TORIN 2.375% 21-25/11/2033	EUR	2 522 489	0.11
1 300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	1 175 329	0.05
1 400 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	1 331 818	0.06
1 701 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 450 132	0.07
1 433 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	1 387 705	0.06
2 100 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	1 886 376	0.08
945 000	INTESA SANPAOLO 1.350% 21-24/02/2031	EUR	715 333	0.03
1 500 000	INTESA SANPAOLO 1.750% 19-04/07/2029	EUR	1 283 234	0.06
1 580 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 513 213	0.07
375 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	371 152	0.02
1 350 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	1 354 326	0.06
1 710 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	1 708 892	0.08
1 200 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	1 232 420	0.06
700 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	697 309	0.03
1 616 000	LEASYS SPA 0.000% 21-22/07/2024	EUR	1 541 039	0.07
2 575 000	LEASYS SPA 4.375% 22-07/12/2024	EUR	2 565 542	0.12
500 000	MEDIOBANCA SPA 0.875% 19-15/01/2026	EUR	461 373	0.02
600 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	529 628	0.02
800 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	751 246	0.03
800 000	MEDIOBANCA SPA 1.125% 20-23/04/2025	EUR	753 938	0.03
512 000	MEDIOBANCA SPA 1.625% 19-07/01/2025	EUR	491 156	0.02
1 550 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	1 525 282	0.07
1 751 000	TERNA RETE 3.625% 23-21/04/2029	EUR	1 722 417	0.08
1 375 000	TERNA SPA 0.125% 19-25/07/2025	EUR	1 269 018	0.06
1 500 000	TERNA SPA 0.375% 20-25/09/2030	EUR	1 172 793	0.05
2 600 000	TERNA SPA 0.375% 21-23/06/2029	EUR	2 129 403	0.10
1 300 000	TERNA SPA 0.750% 20-24/07/2032	EUR	994 360	0.04
1 400 000	TERNA SPA 1.000% 19-10/04/2026	EUR	1 301 568	0.06
600 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	543 785	0.02
1 200 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	1 123 015	0.05
1 300 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	990 541	0.04
715 000	UNICREDIT SPA 1.625% 22-18/01/2032	EUR	564 439	0.03
1 000 000	UNICREDIT SPA 1.800% 20-20/01/2030	EUR	825 735	0.04
650 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	619 415	0.03
600 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	590 968	0.03
	<i>Japan</i>		<i>47 031 865</i>	<i>2.12</i>
600 000	MITSUBISHI UFJ FINANCE 0.339% 19-19/07/2024	EUR	576 812	0.03
500 000	MITSUBISHI UFJ FINANCE 0.978% 20-09/06/2024	EUR	485 743	0.02
1 200 000	MITSUBISHI UFJ FINANCE 3.556% 22-15/06/2032	EUR	1 150 538	0.05
700 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	668 607	0.03
984 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	879 738	0.04
656 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	604 175	0.03
700 000	MIZUHO FINANCIAL 0.402% 19-06/09/2029	EUR	556 295	0.03
670 000	MIZUHO FINANCIAL 0.523% 19-10/06/2024	EUR	648 043	0.03
1 300 000	MIZUHO FINANCIAL 0.693% 20-07/10/2030	EUR	1 021 511	0.05
1 000 000	MIZUHO FINANCIAL 0.797% 20-15/04/2030	EUR	801 899	0.04
600 000	MIZUHO FINANCIAL 0.843% 21-12/04/2033	EUR	439 938	0.02
800 000	MIZUHO FINANCIAL 1.631% 22-08/04/2027	EUR	731 512	0.03
800 000	MIZUHO FINANCIAL 2.096% 22-08/04/2032	EUR	676 810	0.03
1 050 000	MIZUHO FINANCIAL 3.490% 22-05/09/2027	EUR	1 020 455	0.05
800 000	MIZUHO FINANCIAL 4.029% 22-05/09/2032	EUR	785 043	0.04
788 000	MIZUHO FINANCIAL 4.157% 23-20/05/2028	EUR	782 182	0.04
1 184 000	MIZUHO FINANCIAL 4.416% 23-20/05/2033	EUR	1 186 471	0.05
1 200 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	1 076 715	0.05
2 000 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	1 870 551	0.08
2 300 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	2 065 499	0.09

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 933 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	2 744 588	0.12
2 001 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	1 822 842	0.08
3 033 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	2 450 191	0.11
2 700 000	NTT FINANCE 0.399% 21-13/12/2028	EUR	2 277 880	0.10
700 000	SUMITOMO MITSUI 0.303% 20-28/10/2027	EUR	590 945	0.03
300 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	290 371	0.01
1 675 000	SUMITOMO MITSUI 0.632% 19-23/10/2029	EUR	1 345 353	0.06
200 000	SUMITOMO MITSUI 4.492% 23-12/06/2030	EUR	201 757	0.01
1 725 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	1 527 405	0.07
3 142 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	2 666 052	0.12
2 633 000	TAKEDA PHARM 1.375% 20-09/07/2032	EUR	2 117 328	0.10
3 033 000	TAKEDA PHARM 2.000% 20-09/07/2040	EUR	2 244 481	0.10
5 049 000	TAKEDA PHARM 2.250% 18-21/11/2026	EUR	4 778 283	0.20
4 200 000	TAKEDA PHARM 3.000% 18-21/11/2030	EUR	3 945 852	0.18
	<i>Ireland</i>		<i>43 576 554</i>	<i>1.92</i>
300 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	288 447	0.01
1 616 000	ATLAS COPCO FIN 0.750% 22-08/02/2032	EUR	1 287 958	0.06
1 500 000	CA AUTO BANK 4.375% 23-08/06/2026	EUR	1 500 195	0.07
2 300 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	2 110 860	0.09
2 000 000	CCEP FINANCE IRE 0.500% 21-06/09/2029	EUR	1 649 261	0.07
2 933 000	CCEP FINANCE IRE 0.875% 21-06/05/2033	EUR	2 238 086	0.10
2 025 000	CCEP FINANCE IRE 1.500% 21-06/05/2041	EUR	1 381 272	0.06
2 109 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	1 936 193	0.09
1 616 000	DELL BANK INTERN 0.500% 21-27/10/2026	EUR	1 429 628	0.06
600 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	584 439	0.03
1 600 000	DELL BANK INTERN 4.500% 22-18/10/2027	EUR	1 613 614	0.07
2 125 000	DXC CAPITAL FUND 0.450% 21-15/09/2027	EUR	1 767 228	0.08
1 840 000	DXC CAPITAL FUND 0.950% 21-15/09/2031	EUR	1 355 189	0.06
900 000	EXPERIAN EUROPE 1.560% 22-16/05/2031	EUR	766 207	0.03
2 425 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	2 311 917	0.10
1 527 000	FRESENIUS FIN IR 0.000% 21-01/10/2025	EUR	1 390 643	0.06
1 616 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	1 329 230	0.06
1 755 000	FRESENIUS FIN IR 0.875% 21-01/10/2031	EUR	1 301 630	0.06
1 100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	901 750	0.04
2 000 000	KERRY GROUP FIN 0.625% 19-20/09/2029	EUR	1 658 820	0.07
2 425 000	KERRY GROUP FIN 0.875% 21-01/12/2031	EUR	1 929 952	0.09
1 200 000	SECURITAS TREASU 4.250% 23-04/04/2027	EUR	1 194 377	0.05
1 616 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	1 310 364	0.06
1 616 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	1 201 318	0.05
2 300 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	2 064 023	0.09
1 608 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	1 551 341	0.07
1 943 000	VODAFONE INT FIN 3.250% 22-02/03/2029	EUR	1 885 867	0.08
2 101 000	VODAFONE INT FIN 3.750% 22-02/12/2034	EUR	2 036 749	0.09
1 369 000	VODAFONE INT FIN 4.000% 23-10/02/2043	EUR	1 291 328	0.06
415 000	ZURICH FINANCE 1.625% 19-17/06/2039	EUR	308 668	0.01
	<i>Denmark</i>		<i>31 103 669</i>	<i>1.41</i>
800 000	AP MOLLER 0.750% 21-25/11/2031	EUR	620 120	0.03
2 650 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	2 490 040	0.11
2 100 000	COLOPLAST FINANC 2.750% 22-19/05/2030	EUR	1 961 301	0.09
1 000 000	DANSKE BANK A/S 0.625% 20-26/05/2025	EUR	934 722	0.04
630 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	570 278	0.03
1 600 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	1 414 826	0.06
1 300 000	H LUNDBECK A/S 0.875% 20-14/10/2027	EUR	1 127 520	0.05
1 400 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	1 268 949	0.06
700 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	706 753	0.03
1 001 000	NOVO NORDISK FIN 0.000% 21-04/06/2024	EUR	965 988	0.04
1 900 000	NOVO NORDISK FIN 0.125% 21-04/06/2028	EUR	1 626 649	0.07
1 616 000	NOVO NORDISK FIN 0.750% 22-31/03/2025	EUR	1 530 745	0.07
1 400 000	NOVO NORDISK FIN 1.125% 22-30/09/2027	EUR	1 275 282	0.06
1 400 000	NOVO NORDISK FIN 1.375% 22-31/03/2030	EUR	1 238 413	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	NYKREDIT 0.125% 19-10/07/2024	EUR	478 064	0.02
930 000	NYKREDIT 0.250% 20-13/01/2026	EUR	835 518	0.04
700 000	NYKREDIT 0.375% 21-17/01/2028	EUR	578 124	0.03
350 000	NYKREDIT 0.500% 20-10/07/2025	EUR	324 564	0.01
800 000	NYKREDIT 0.625% 19-17/01/2025	EUR	753 722	0.03
922 000	NYKREDIT 0.750% 20-20/01/2027	EUR	803 433	0.04
700 000	NYKREDIT 1.375% 22-12/07/2027	EUR	623 950	0.03
1 000 000	NYKREDIT 4.000% 23-17/07/2028	EUR	966 031	0.04
1 900 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	1 893 428	0.09
1 516 000	TDC NET AS 5.056% 22-31/05/2028	EUR	1 486 736	0.07
1 566 000	TDC NET AS 5.618% 23-06/02/2030	EUR	1 535 198	0.07
1 800 000	TDC NET AS 6.500% 23-01/06/2031	EUR	1 796 153	0.08
1 300 000	VESTAS WIND SYST 4.125% 23-15/06/2026	EUR	1 297 162	0.06
	<i>Finland</i>		<i>25 008 809</i>	<i>1.12</i>
1 200 000	BALDER FINLAND 1.000% 22-18/01/2027	EUR	900 485	0.04
500 000	BALDER FINLAND 1.375% 21-24/05/2030	EUR	298 067	0.01
1 100 000	BALDER FINLAND 2.000% 22-18/01/2031	EUR	657 376	0.03
1 220 000	CASTELLUM HELSIN 0.875% 21-17/09/2029	EUR	831 178	0.04
898 000	CASTELLUM HELSIN 2.000% 22-24/03/2025	EUR	823 380	0.04
350 000	KOJAMO OYJ 1.875% 20-27/05/2027	EUR	290 456	0.01
1 652 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	1 552 651	0.07
1 500 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	1 412 603	0.06
1 500 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	1 476 930	0.07
984 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	889 924	0.04
1 200 000	NORDEA BANK ABP 0.500% 21-02/11/2028	EUR	992 668	0.04
656 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	518 904	0.02
1 313 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	1 183 854	0.05
1 600 000	NORDEA BANK ABP 2.500% 22-23/05/2029	EUR	1 459 385	0.07
884 000	NORDEA BANK ABP 2.875% 22-24/08/2032	EUR	800 776	0.04
1 300 000	NORDEA BANK ABP 4.125% 23-05/05/2028	EUR	1 287 204	0.06
1 350 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	1 143 532	0.05
1 113 000	OP CORPORATE BK 0.125% 20-01/07/2024	EUR	1 069 901	0.05
656 000	OP CORPORATE BK 0.250% 21-24/03/2026	EUR	588 702	0.03
656 000	OP CORPORATE BK 0.375% 19-19/06/2024	EUR	631 865	0.03
700 000	OP CORPORATE BK 0.375% 21-08/12/2028	EUR	569 328	0.03
800 000	OP CORPORATE BK 0.375% 21-16/06/2028	EUR	660 740	0.03
1 300 000	OP CORPORATE BK 0.500% 20-12/08/2025	EUR	1 205 908	0.05
500 000	OP CORPORATE BK 0.600% 20-18/01/2027	EUR	437 423	0.02
400 000	OP CORPORATE BK 0.625% 19-12/11/2029	EUR	315 627	0.01
600 000	OP CORPORATE BK 0.625% 22-27/07/2027	EUR	516 863	0.02
256 000	OP CORPORATE BK 1.000% 18-22/05/2025	EUR	241 837	0.01
1 600 000	OP CORPORATE BK 2.875% 22-15/12/2025	EUR	1 550 041	0.07
700 000	OP CORPORATE BK 4.125% 22-18/04/2027	EUR	701 201	0.03
	<i>Belgium</i>		<i>22 917 334</i>	<i>1.00</i>
700 000	AEDIFICA SA 0.750% 21-09/09/2031	EUR	491 122	0.02
1 100 000	BELFIUS BANK SA 0.000% 19-28/08/2026	EUR	969 391	0.04
500 000	BELFIUS BANK SA 0.010% 20-15/10/2025	EUR	455 911	0.02
600 000	BELFIUS BANK SA 0.125% 21-08/02/2028	EUR	506 878	0.02
600 000	BELFIUS BANK SA 0.375% 19-13/02/2026	EUR	543 313	0.02
700 000	BELFIUS BANK SA 0.375% 20-02/09/2025	EUR	642 925	0.03
600 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	521 150	0.02
400 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	396 459	0.02
800 000	COFINIMMO 0.875% 20-02/12/2030	EUR	585 497	0.03
1 000 000	COFINIMMO 1.000% 22-24/01/2028	EUR	829 681	0.04
1 400 000	ELIA SYSTEM OP 1.375% 19-14/01/2026	EUR	1 313 652	0.06
2 800 000	ELIA TRANS BE 0.875% 20-28/04/2030	EUR	2 314 445	0.10
1 400 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	1 383 457	0.06
1 300 000	GRP BRUXELLES 0.125% 21-28/01/2031	EUR	987 924	0.04
1 700 000	GRP BRUXELLES 1.875% 18-19/06/2025	EUR	1 627 320	0.07
1 500 000	GRP BRUXELLES 3.125% 22-06/09/2029	EUR	1 441 191	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	GRP BRUXELLES 4.000% 23-15/05/2033	EUR	503 227	0.02
700 000	KBC GROUP NV 0.625% 19-10/04/2025	EUR	659 429	0.03
700 000	KBC GROUP NV 0.750% 20-24/01/2030	EUR	560 266	0.03
700 000	KBC GROUP NV 0.750% 21-31/05/2031	EUR	548 452	0.02
1 200 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	1 116 051	0.05
1 200 000	LONZA FINANCE IN 1.625% 20-21/04/2027	EUR	1 109 042	0.05
1 500 000	LONZA FINANCE IN 3.875% 23-25/05/2033	EUR	1 489 259	0.07
800 000	VGP NV 1.500% 21-08/04/2029	EUR	553 757	0.02
900 000	VGP NV 1.625% 22-17/01/2027	EUR	725 243	0.03
900 000	VGP NV 2.250% 22-17/01/2030	EUR	642 292	0.03
	<i>Australia</i>		<i>20 823 183</i>	<i>0.94</i>
1 000 000	AUST & NZ BANK 3.652% 23-20/01/2026	EUR	986 680	0.04
1 400 000	AUSTRALIA PAC1 4.375% 23-24/05/2033	EUR	1 395 108	0.06
2 220 000	CIMIC FINANCE LT 1.500% 21-28/05/2029	EUR	1 730 195	0.08
1 950 000	NATIONAL AUSTRALIA BANK 1.375% 18-30/08/2028	EUR	1 736 207	0.08
1 500 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	1 392 460	0.06
700 000	SCENTRE MGMT 1.450% 19-28/03/2029	EUR	578 747	0.03
1 616 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	1 359 608	0.06
1 940 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	1 712 991	0.08
1 172 000	TELSTRA GROUP 3.750% 23-04/05/2031	EUR	1 171 965	0.05
1 940 000	TRANSURBAN FIN 1.450% 19-16/05/2029	EUR	1 686 852	0.08
2 425 000	TRANSURBAN FIN 3.000% 20-08/04/2030	EUR	2 275 984	0.10
1 780 000	TRANSURBAN FIN 4.225% 23-26/04/2033	EUR	1 799 555	0.08
500 000	VICINITY CENTRES 1.125% 19-07/11/2029	EUR	397 846	0.02
1 150 000	WESTPAC BANKING 1.450% 18-17/07/2028	EUR	1 023 225	0.05
600 000	WESTPAC BANKING 3.703% 23-16/01/2026	EUR	592 206	0.03
1 000 000	WESTPAC BANKING 3.799% 23-17/01/2030	EUR	983 554	0.04
	<i>Canada</i>		<i>14 951 255</i>	<i>0.68</i>
1 000 000	BANK NOVA SCOTIA 0.125% 19-04/09/2026	EUR	885 705	0.04
700 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	570 615	0.03
1 000 000	BANK OF MONTREAL 2.750% 22-15/06/2027	EUR	950 635	0.04
650 000	GREAT-WEST LIFEC 4.700% 22-16/11/2029	EUR	664 895	0.03
1 700 000	MAGNA INTL INC 4.375% 23-17/03/2032	EUR	1 718 013	0.08
500 000	NATIONAL BANK CANADA 3.750% 23-25/01/2028	EUR	487 326	0.02
1 400 000	ROYAL BANK OF CANADA 0.125% 19-23/07/2024	EUR	1 342 037	0.06
1 650 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	1 484 380	0.07
1 500 000	TORONTO DOMINION BANK 0.500% 22-18/01/2027	EUR	1 313 820	0.06
1 864 000	TORONTO DOMINION BANK 1.952% 22-08/04/2030	EUR	1 619 456	0.07
1 350 000	TORONTO DOMINION BANK 2.551% 22-03/08/2027	EUR	1 265 040	0.06
1 145 000	TORONTO DOMINION BANK 3.129% 22-03/08/2032	EUR	1 062 018	0.05
1 645 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	1 587 315	0.07
	<i>Norway</i>		<i>10 229 841</i>	<i>0.47</i>
1 466 000	NORSK HYDRO ASA 1.125% 19-11/04/2025	EUR	1 379 767	0.06
1 100 000	SANTANDER CONSUM 0.125% 19-11/09/2024	EUR	1 044 194	0.05
500 000	SANTANDER CONSUM 0.125% 20-25/02/2025	EUR	465 237	0.02
900 000	SANTANDER CONSUM 0.125% 21-14/04/2026	EUR	798 629	0.04
700 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	579 985	0.03
800 000	SPAREBANK 1 OEST 0.250% 19-30/09/2024	EUR	758 883	0.03
600 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	549 923	0.02
1 200 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	987 861	0.04
700 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	615 585	0.03
400 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	388 024	0.02
700 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	611 929	0.03
600 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	581 793	0.03
1 500 000	SPAREBANK 1 SR 3.750% 23-23/11/2027	EUR	1 468 031	0.07
	<i>Austria</i>		<i>8 356 114</i>	<i>0.37</i>
700 000	BAWAG PSK 4.125% 23-18/01/2027	EUR	686 956	0.03
500 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	395 301	0.02
700 000	ERSTE GROUP 0.050% 20-16/09/2025	EUR	641 129	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	494 882	0.02
700 000	ERSTE GROUP 0.250% 21-14/09/2029	EUR	554 011	0.02
800 000	ERSTE GROUP 0.250% 21-27/01/2031	EUR	608 837	0.03
400 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	353 010	0.02
800 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	748 480	0.03
400 000	RAIFFEISEN BK IN 0.050% 21-01/09/2027	EUR	326 793	0.01
900 000	RAIFFEISEN BK IN 0.250% 20-22/01/2025	EUR	835 866	0.04
800 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	691 201	0.03
200 000	RAIFFEISEN BK IN 4.125% 22-08/09/2025	EUR	197 221	0.01
900 000	RAIFFEISEN BK IN 5.750% 22-27/01/2028	EUR	928 745	0.04
800 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	679 186	0.03
300 000	VIENNA INSURANCE 1.000% 21-26/03/2036	EUR	214 496	0.01
	<i>Switzerland</i>		<i>6 924 220</i>	<i>0.31</i>
1 462 000	CREDIT SUISSE 0.625% 21-18/01/2033	EUR	1 013 940	0.05
910 000	CREDIT SUISSE 0.650% 19-10/09/2029	EUR	712 464	0.03
800 000	RAIFFEISEN SCHWE 4.840% 23-03/11/2028	EUR	801 221	0.04
700 000	RAIFFEISEN SCHWE 5.230% 22-01/11/2027	EUR	720 487	0.03
1 400 000	UBS GROUP 0.250% 21-24/02/2028	EUR	1 143 215	0.05
1 600 000	UBS GROUP 0.625% 21-24/02/2033	EUR	1 126 591	0.05
1 900 000	UBS GROUP 0.875% 21-03/11/2031	EUR	1 406 302	0.06
	<i>New Zealand</i>		<i>2 356 193</i>	<i>0.10</i>
700 000	ASB BANK LIMITED 4.500% 23-16/03/2027	EUR	700 808	0.03
1 700 000	CHORUS LTD 3.625% 22-07/09/2029	EUR	1 655 385	0.07
	<i>Romania</i>		<i>1 570 566</i>	<i>0.07</i>
900 000	NE PROPERTY 1.875% 19-09/10/2026	EUR	779 949	0.04
706 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	521 471	0.02
300 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	269 146	0.01
	<i>Cayman Islands</i>		<i>1 226 374</i>	<i>0.06</i>
1 600 000	CIE GNRL DES ESTABL 0.250% 20-02/11/2032	EUR	1 226 374	0.06
	<i>Liechtenstein</i>		<i>1 206 232</i>	<i>0.05</i>
1 000 000	SWISS LIFE FIN I 0.500% 21-15/09/2031	EUR	733 115	0.03
500 000	SWISS LIFE FIN I 3.250% 22-31/08/2029	EUR	473 117	0.02
	<i>Jersey Island</i>		<i>589 743</i>	<i>0.03</i>
650 000	PHOENIX GROUP 4.375% 18-24/01/2029	EUR	589 743	0.03
	<i>South Korea</i>		<i>483 759</i>	<i>0.02</i>
510 000	SHINHAN BANK 0.250% 19-16/10/2024	EUR	483 759	0.02
	<i>Guernsey Island</i>		<i>287 147</i>	<i>0.01</i>
300 000	BANK JULIUS BAER 0.000% 21-25/06/2024	EUR	287 147	0.01
	Floating rate bonds		404 750 136	18.22
	<i>France</i>		<i>70 923 515</i>	<i>3.19</i>
1 280 000	AXA SA 21-07/10/2041 FRN	EUR	972 144	0.04
1 500 000	AXA SA 22-10/03/2043 FRN	EUR	1 375 997	0.06
1 575 000	AXA SA 22-10/07/2042 FRN	EUR	1 186 843	0.05
1 300 000	AXA SA 23-11/07/2043 FRN	EUR	1 300 854	0.06
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	1 496 615	0.07
500 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	463 513	0.02
1 200 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	1 116 494	0.05
1 100 000	BNP PARIBAS 19-15/07/2025 FRN	EUR	1 055 591	0.05
2 700 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	2 529 285	0.11
1 300 000	BNP PARIBAS 20-01/09/2028 FRN	EUR	1 098 222	0.05
800 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	702 693	0.03
1 600 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	1 360 651	0.06
1 500 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	1 280 214	0.06
1 800 000	BNP PARIBAS 20-19/02/2028 FRN	EUR	1 556 328	0.07
1 300 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	1 148 914	0.05
1 200 000	BNP PARIBAS 21-19/01/2030 FRN	EUR	962 487	0.04
1 300 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 115 586	0.05

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	1 499 699	0.07
1 800 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	1 453 620	0.07
1 600 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	1 487 771	0.07
1 800 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	1 602 264	0.07
1 300 000	BNP PARIBAS 23/02/2029 FRN	EUR	1 281 007	0.06
1 600 000	BNP PARIBAS 23-10/01/2031 FRN	EUR	1 576 376	0.07
1 000 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	995 079	0.04
1 000 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	981 590	0.04
1 000 000	BPCE 20-15/09/2027 FRN	EUR	875 664	0.04
1 600 000	BPCE 22-02/02/2034 FRN	EUR	1 303 334	0.06
1 000 000	BPCE 22-02/03/2029 FRN	EUR	874 910	0.04
700 000	BPCE 22-02/03/2032 FRN	EUR	619 609	0.03
600 000	BPCE 22-14/01/2028 FRN	EUR	517 204	0.02
600 000	BPCE 23-01/06/2033 FRN	EUR	599 239	0.03
1 300 000	BPCE 23-02/03/2030 FRN	EUR	1 302 723	0.06
1 000 000	BPCE 23-14/06/2034 FRN	EUR	1 003 074	0.05
2 000 000	BPCE 23-25/01/2035 FRN	EUR	1 937 669	0.09
1 000 000	CREDIT AGRICOLE SA 20-05/06/2030 FRN	EUR	926 057	0.04
2 000 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	1 875 517	0.08
1 300 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	1 071 411	0.05
1 000 000	CREDIT AGRICOLE SA 22-12/01/2028 FRN	EUR	872 233	0.04
1 500 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 481 916	0.07
900 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	835 551	0.04
1 000 000	CREDIT AGRICOLE SA 23-11/07/2029 FRN	EUR	992 998	0.04
1 200 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	1 029 067	0.05
1 200 000	GACM 21-21/04/2042 FRN	EUR	877 067	0.04
2 800 000	ORANGE 19-31/12/2049 FRN	EUR	2 654 867	0.12
1 600 000	ORANGE 19-31/12/2059 FRN	EUR	1 420 363	0.06
2 200 000	ORANGE 20-15/10/2169 FRN	EUR	1 846 106	0.08
1 200 000	ORANGE 21-31/12/2061 FRN	EUR	954 218	0.04
3 100 000	ORANGE 23-18/04/2172 FRN	EUR	3 070 333	0.14
700 000	SOCIETE GENERALE 20-21/04/2026 FRN	EUR	655 937	0.03
1 600 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 367 552	0.06
1 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	883 999	0.04
1 300 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 126 403	0.05
1 300 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	1 055 366	0.05
1 800 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	1 624 815	0.07
1 200 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 041 751	0.05
700 000	SOCIETE GENERALE 22-06/09/2032 FRN	EUR	692 906	0.03
2 000 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	1 933 819	0.09
	<i>United States of America</i>		<i>51 419 467</i>	<i>2.32</i>
1 260 000	BANK OF AMERICA CORP 19-08/08/2029 FRN	EUR	1 044 169	0.05
1 775 000	BANK OF AMERICA CORP 19-09/05/2026 FRN	EUR	1 655 367	0.07
1 700 000	BANK OF AMERICA CORP 19-09/05/2030 FRN	EUR	1 435 620	0.06
1 900 000	BANK OF AMERICA CORP 20-26/10/2031 FRN	EUR	1 468 819	0.07
1 700 000	BANK OF AMERICA CORP 20-31/03/2029 FRN	EUR	1 649 201	0.07
2 100 000	BANK OF AMERICA CORP 21-22/03/2031 FRN	EUR	1 659 889	0.07
1 600 000	BANK OF AMERICA CORP 21-24/05/2032 FRN	EUR	1 260 163	0.06
1 600 000	BANK OF AMERICA CORP 21-24/08/2028 FRN	EUR	1 366 048	0.06
2 000 000	BANK OF AMERICA CORP 22-27/04/2033 FRN	EUR	1 780 729	0.08
2 000 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	1 881 780	0.08
2 000 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	1 876 646	0.08
1 700 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	1 496 305	0.07
2 100 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	1 964 479	0.09
1 260 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	1 229 328	0.06
1 500 000	CITIGROUP INC 22-22/09/2033 FRN	EUR	1 470 564	0.07
900 000	JPMORGAN CHASE 18-12/06/2029 FRN	EUR	802 512	0.04
2 200 000	JPMORGAN CHASE 19-04/11/2032 FRN	EUR	1 714 672	0.08
2 386 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	2 181 247	0.10
2 080 000	JPMORGAN CHASE 19-25/07/2031 FRN	EUR	1 675 756	0.08
1 500 000	JPMORGAN CHASE 20-24/02/2028 FRN	EUR	1 301 575	0.06

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 700 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	1 268 307	0.06
3 350 000	JPMORGAN CHASE 22-23/03/2030 FRN	EUR	2 955 684	0.13
2 700 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	2 201 235	0.10
2 300 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	1 787 512	0.08
2 150 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	1 631 545	0.07
2 200 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	1 918 972	0.09
2 100 000	MORGAN STANLEY 22-07/05/2032 FRN	EUR	1 898 398	0.09
1 800 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	1 717 824	0.08
2 200 000	MORGAN STANLEY 22-25/01/2034 FRN	EUR	2 306 535	0.10
700 000	MORGAN STANLEY 22-25/10/2028 FRN	EUR	707 375	0.03
2 100 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	2 111 211	0.09
	<i>United Kingdom</i>		<i>42 253 861</i>	<i>1.90</i>
600 000	BARCLAYS BANK PLC 19-09/06/2025 FRN	EUR	577 427	0.03
2 100 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	1 682 574	0.08
1 450 000	BARCLAYS BANK PLC 21-12/05/2032 FRN	EUR	1 083 437	0.05
1 200 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	1 038 729	0.05
1 500 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	1 302 387	0.06
1 240 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	1 177 292	0.05
1 750 000	BARCLAYS PLC 22-29/01/2034 FRN	EUR	1 746 849	0.08
1 400 000	HSBC HOLDINGS 20-13/11/2026 FRN	EUR	1 266 555	0.06
1 274 000	HSBC HOLDINGS 20-13/11/2031 FRN	EUR	991 369	0.04
1 200 000	HSBC HOLDINGS 21-24/09/2029 FRN	EUR	983 835	0.04
2 300 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	2 192 801	0.10
1 700 000	HSBC HOLDINGS 22-16/11/2032 FRN	EUR	1 730 701	0.08
2 197 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	2 210 466	0.10
2 000 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	1 999 555	0.09
1 500 000	HSBC HOLDINGS 23-10/03/2032 FRN	EUR	1 505 784	0.07
1 260 000	LLOYDS BANKING GROUP PLC 19-12/11/2025 FRN	EUR	1 191 382	0.05
1 790 000	LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN	EUR	1 750 919	0.08
1 260 000	LLOYDS BANKING GROUP PLC 22-24/08/2030 FRN	EUR	1 154 826	0.05
700 000	LLOYDS BANKING GROUP PLC 23-11/01/2029 FRN	EUR	689 870	0.03
1 400 000	NATWEST GROUP 21-14/09/2029 FRN	EUR	1 131 279	0.05
900 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	734 544	0.03
1 150 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	917 325	0.04
800 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	775 128	0.03
800 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	788 350	0.04
1 609 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	1 590 812	0.07
1 350 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	1 278 468	0.06
1 300 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	1 036 543	0.05
1 000 000	SANTANDER UK GRP 22-25/08/2028 FRN	EUR	941 745	0.04
1 200 000	STANDARD CHART 20-09/09/2030 FRN	EUR	1 113 555	0.05
600 000	STANDARD CHART 20-27/01/2028 FRN	EUR	522 313	0.02
400 000	STANDARD CHART 21-17/11/2029 FRN	EUR	326 636	0.01
1 800 000	STANDARD CHART 21-23/09/2031 FRN	EUR	1 520 433	0.07
1 500 000	STANDARD CHART 23-10/05/2031 FRN	EUR	1 483 954	0.07
900 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	716 532	0.03
500 000	VIRGIN MONEY 20-24/06/2025 FRN	EUR	484 279	0.02
656 000	VIRGIN MONEY 23-29/10/2028 FRN	EUR	615 207	0.03
	<i>The Netherlands</i>		<i>39 624 464</i>	<i>1.80</i>
1 200 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	1 173 984	0.05
1 890 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	1 453 318	0.07
568 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	492 373	0.02
1 200 000	ASR NEDERLAND NV 22-07/12/2043 FRN	EUR	1 248 650	0.06
850 000	ATHORA NL 22-31/08/2032 FRN	EUR	785 885	0.04
1 300 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	1 139 272	0.05
1 300 000	COOPERATIEVE RAB 21-01/12/2027 FRN	EUR	1 136 485	0.05
1 700 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	1 709 571	0.08
1 000 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	947 962	0.04
1 000 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	988 432	0.04
1 000 000	ING GROEP NV 19-03/09/2025 FRN	EUR	949 889	0.04

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 700 000	ING GROEP NV 19-13/11/2030 FRN	EUR	1 514 762	0.07
1 700 000	ING GROEP NV 20-18/02/2029 FRN	EUR	1 393 050	0.06
1 800 000	ING GROEP NV 20-26/05/2031 FRN	EUR	1 634 133	0.07
2 000 000	ING GROEP NV 21-01/02/2030 FRN	EUR	1 583 259	0.07
800 000	ING GROEP NV 21-09/06/2032 FRN	EUR	675 754	0.03
2 300 000	ING GROEP NV 21-16/11/2032 FRN	EUR	1 901 858	0.09
1 600 000	ING GROEP NV 21-29/09/2028 FRN	EUR	1 343 421	0.06
1 800 000	ING GROEP NV 21-29/11/2025 FRN	EUR	1 689 935	0.08
1 000 000	ING GROEP NV 21-29/11/2030 FRN	EUR	809 187	0.04
1 700 000	ING GROEP NV 22-14/11/2027 FRN	EUR	1 711 951	0.08
1 200 000	ING GROEP NV 22-14/11/2033 FRN	EUR	1 266 057	0.06
2 100 000	ING GROEP NV 22-16/02/2027 FRN	EUR	1 922 540	0.09
1 800 000	ING GROEP NV 22-16/02/2031 FRN	EUR	1 529 980	0.07
1 400 000	ING GROEP NV 22-23/05/2026 FRN	EUR	1 335 135	0.06
1 400 000	ING GROEP NV 22-24/08/2033 FRN	EUR	1 319 177	0.06
1 400 000	ING GROEP NV 23/05/2029 FRN	EUR	1 386 410	0.06
1 300 000	ING GROEP NV 23/05/2034 FRN	EUR	1 302 097	0.06
800 000	ING GROEP NV 23-20/02/2035 FRN	EUR	779 616	0.04
500 000	NN GROUP NV 22-01/03/2043 FRN	EUR	475 890	0.02
1 100 000	NN GROUP NV 23-03/11/2043 FRN	EUR	1 100 064	0.05
300 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	272 117	0.01
700 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	652 250	0.03
	<i>Germany</i>		<i>38 871 176</i>	<i>1.77</i>
1 500 000	ALLIANZ SE 19-25/09/2049 FRN	EUR	1 196 801	0.05
1 100 000	ALLIANZ SE 20-08/07/2050 FRN	EUR	902 656	0.04
1 100 000	ALLIANZ SE 22-05/07/2052 FRN	EUR	1 020 919	0.05
2 100 000	ALLIANZ SE 22-07/09/2038 FRN	EUR	2 042 933	0.09
1 800 000	ALLIANZ SE 23-25/07/2053 FRN	EUR	1 850 028	0.08
700 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	649 232	0.03
500 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	469 258	0.02
900 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	884 784	0.04
1 200 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	1 197 398	0.05
1 100 000	DEUTSCHE BANK AG 20-03/09/2026 FRN	EUR	1 010 631	0.05
500 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	472 114	0.02
2 600 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	2 479 228	0.11
200 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	188 790	0.01
2 300 000	DEUTSCHE BANK AG 20-19/11/2030 FRN	EUR	1 815 762	0.08
900 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	803 960	0.04
1 500 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	1 109 954	0.05
1 600 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	1 540 436	0.07
1 500 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	1 327 760	0.06
700 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	645 732	0.03
2 000 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	1 756 326	0.08
500 000	DEUTSCHE BANK AG 23-11/01/2029 FRN	EUR	496 719	0.02
200 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	175 783	0.01
700 000	DEUTSCHE BOERSE 22-23/06/2048 FRN	EUR	612 661	0.03
700 000	HAMBURG COM BANK 21-22/09/2026 FRN	EUR	579 844	0.03
1 000 000	HANNOVER RUECKV 19-09/10/2039 FRN	EUR	786 809	0.04
500 000	HANNOVER RUECKV 20-08/10/2040 FRN	EUR	396 265	0.02
1 000 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	733 846	0.03
1 000 000	HANNOVER RUECKV 22-26/08/2043 FRN	EUR	1 042 131	0.05
1 600 000	MERCK 19-25/06/2079 FRN	EUR	1 516 839	0.07
2 200 000	MERCK 19-25/06/2079 FRN	EUR	1 928 953	0.09
3 400 000	MERCK 20-09/09/2080 FRN	EUR	3 030 354	0.14
1 600 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	1 452 607	0.07
1 600 000	MUNICH RE 20-26/05/2041 FRN	EUR	1 219 763	0.05
1 300 000	MUNICH RE 21-26/05/2042 FRN	EUR	937 096	0.04
800 000	TALANX AG 21-01/12/2042 FRN	EUR	596 804	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>33 783 814</i>	<i>1.50</i>
1 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN	EUR	1 110 612	0.05
1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-24/03/2027 FRN	EUR	1 337 194	0.06
1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	938 624	0.04
1 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-10/05/2026 FRN	EUR	1 387 756	0.06
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	998 133	0.04
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	395 708	0.02
700 000	BANCO SABADELL 19-07/11/2025 FRN	EUR	661 775	0.03
800 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	724 587	0.03
700 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	705 403	0.03
700 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	698 223	0.03
1 300 000	BANCO SANTANDER 21-24/03/2027 FRN	EUR	1 159 317	0.05
1 600 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	1 327 519	0.06
2 900 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	2 846 361	0.13
1 400 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	1 391 281	0.06
900 000	BANKINTER SA 21-23/12/2032 FRN	EUR	739 054	0.03
400 000	BANKINTER SA 23-03/05/2030 FRN	EUR	396 675	0.02
1 300 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 209 205	0.05
1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 081 569	0.05
1 200 000	CAIXABANK 21-09/02/2029 FRN	EUR	995 244	0.04
1 300 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 135 238	0.05
1 300 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 117 205	0.05
1 100 000	CAIXABANK 22-13/04/2026 FRN	EUR	1 039 169	0.05
1 500 000	CAIXABANK 22-14/11/2030 FRN	EUR	1 541 710	0.07
1 300 000	CAIXABANK 22-21/01/2028 FRN	EUR	1 144 371	0.05
1 000 000	CAIXABANK 22-23/02/2033 FRN	EUR	1 006 024	0.05
1 400 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 386 954	0.06
1 400 000	CAIXABANK 23-30/05/2034 FRN	EUR	1 388 336	0.06
300 000	IBERCAJA 22-15/06/2025 FRN	EUR	294 694	0.01
800 000	MAPFRE 18-07/09/2048 FRN	EUR	732 366	0.03
1 500 000	RED ELECTRICA 23-07/08/2171 FRN	EUR	1 473 289	0.07
400 000	UNICAJA ES 21-01/12/2026 FRN	EUR	357 277	0.02
1 100 000	UNICAJA ES 23-21/02/2029 FRN	EUR	1 062 941	0.05
	<i>Switzerland</i>		<i>24 231 660</i>	<i>1.07</i>
2 300 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	2 038 798	0.09
2 500 000	CREDIT SUISSE 20-02/04/2026 FRN	EUR	2 408 804	0.11
1 355 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	1 165 414	0.05
4 000 000	CREDIT SUISSE 22-01/03/2029 FRN	EUR	4 433 888	0.19
1 850 000	CREDIT SUISSE 22-02/04/2032 FRN	EUR	1 613 066	0.07
2 525 000	CREDIT SUISSE 22-13/10/2026 FRN	EUR	2 351 151	0.11
2 200 000	UBS GROUP 20-05/11/2028 FRN	EUR	1 804 443	0.08
1 400 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 290 401	0.06
1 600 000	UBS GROUP 21-03/11/2026 FRN	EUR	1 425 508	0.06
1 150 000	UBS GROUP 22-15/06/2027 FRN	EUR	1 075 521	0.05
1 500 000	UBS GROUP 22-15/06/2030 FRN	EUR	1 375 508	0.06
1 200 000	UBS GROUP 23-11/01/2031 FRN	EUR	1 167 087	0.05
1 000 000	UBS GROUP 23-17/03/2028 FRN	EUR	986 368	0.04
1 100 000	UBS GROUP 23-17/03/2032 FRN	EUR	1 095 703	0.05
	<i>Italy</i>		<i>16 623 911</i>	<i>0.75</i>
1 000 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	883 973	0.04
600 000	FINECO BANK 21-21/10/2027 FRN	EUR	522 318	0.02
600 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	599 089	0.03
1 000 000	MEDIOBANCA SPA 21-02/11/2028 FRN	EUR	836 173	0.04
500 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	498 170	0.02
1 000 000	MEDIOBANCA SPA 22-17/07/2029 FRN	EUR	832 539	0.04
750 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	728 057	0.03
1 500 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	1 451 583	0.07
1 700 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	1 594 741	0.07
1 400 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	1 325 505	0.06
1 600 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 477 348	0.07

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 250 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	1 045 700	0.05
1 266 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	1 296 533	0.06
1 600 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	1 410 696	0.06
950 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	920 230	0.04
1 200 000	UNICREDIT SPA 23-17/01/2029 FRN	EUR	1 201 256	0.05
	<i>Belgium</i>		<i>16 259 619</i>	<i>0.74</i>
400 000	AGEAS 19-02/07/2049 FRN	EUR	340 971	0.02
1 100 000	AGEAS 20-24/11/2051 FRN	EUR	797 418	0.04
800 000	BELFIUS BANK SA 21-06/04/2034 FRN	EUR	627 969	0.03
600 000	BELFIUS BANK SA 23-19/04/2033 FRN	EUR	588 499	0.03
1 200 000	ELIA GROUP SA/NV 23-15/06/2171 FRN	EUR	1 202 300	0.05
1 200 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 111 853	0.05
1 300 000	KBC GROUP NV 20-10/09/2026 FRN	EUR	1 181 240	0.05
600 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	535 556	0.02
900 000	KBC GROUP NV 21-01/03/2027 FRN	EUR	805 560	0.04
1 200 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	1 022 262	0.05
700 000	KBC GROUP NV 21-14/01/2029 FRN	EUR	577 987	0.03
900 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	787 242	0.04
1 300 000	KBC GROUP NV 22-23/11/2027 FRN	EUR	1 290 621	0.06
1 200 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	1 138 272	0.05
1 200 000	KBC GROUP NV 22-29/06/2025 FRN	EUR	1 181 191	0.05
100 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	99 400	0.00
2 800 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	2 775 751	0.12
200 000	KBC GROUP NV 23-25/04/2033 FRN	EUR	195 527	0.01
	<i>Denmark</i>		<i>13 290 257</i>	<i>0.59</i>
945 000	DANSKE BANK A/S 19-12/02/2030 FRN	EUR	874 986	0.04
1 000 000	DANSKE BANK A/S 19-21/06/2029 FRN	EUR	964 871	0.04
1 200 000	DANSKE BANK A/S 19-27/08/2025 FRN	EUR	1 140 601	0.05
700 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	578 053	0.03
1 200 000	DANSKE BANK A/S 21-15/05/2031 FRN	EUR	1 052 265	0.05
800 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	730 527	0.03
1 000 000	DANSKE BANK A/S 23-10/01/2031 FRN	EUR	990 422	0.04
1 000 000	DANSKE BANK A/S 23-12/01/2027 FRN	EUR	985 317	0.04
900 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	896 968	0.04
200 000	JYSKE BANK A 23-26/10/2028 FRN	EUR	197 923	0.01
500 000	JYSKE BANK A/S 20-15/10/2025 FRN	EUR	473 008	0.02
900 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	810 971	0.04
600 000	JYSKE BANK A/S 21-17/02/2028 FRN	EUR	510 744	0.02
500 000	JYSKE BANK A/S 22-11/04/2026 FRN	EUR	495 865	0.02
1 300 000	NYKREDIT 21-28/07/2031 FRN	EUR	1 120 215	0.05
600 000	NYKREDIT 22-29/12/2032 FRN	EUR	587 525	0.03
256 000	SYDBANK A/S 21-10/11/2026 FRN	EUR	229 466	0.01
656 000	SYDBANK A/S 22-30/09/2025 FRN	EUR	650 530	0.03
	<i>Ireland</i>		<i>9 919 297</i>	<i>0.44</i>
750 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	653 166	0.03
1 560 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	1 415 436	0.06
800 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	780 905	0.04
1 245 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	1 283 016	0.06
900 000	AIB GROUP PLC 23/07/2029 FRN	EUR	885 415	0.04
800 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	760 241	0.03
1 500 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 321 177	0.06
1 000 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	941 702	0.04
1 000 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	998 558	0.04
1 100 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	879 681	0.04
	<i>Sweden</i>		<i>9 500 763</i>	<i>0.43</i>
1 600 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	1 396 749	0.06
386 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	380 561	0.02
700 000	SKANDINAVISKA ENSKILDA BANK 21-03/11/2031 FRN	EUR	598 137	0.03
700 000	SVENSKA HANDELSBANKEN 22-01/06/2033 FRN	EUR	639 222	0.03

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 200 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	1 056 746	0.05
1 100 000	SWEDBANK AB 22-23/08/2032 FRN	EUR	1 006 261	0.05
1 316 000	TELIA CO AB 20-11/05/2081 FRN	EUR	1 174 276	0.05
1 940 000	TELIA CO AB 22-21/12/2082 FRN	EUR	1 878 260	0.08
1 554 000	TELIA CO AB 22-30/06/2083 FRN	EUR	1 370 551	0.06
<i>Austria</i>			<i>9 498 054</i>	<i>0.43</i>
400 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	361 459	0.02
700 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	617 238	0.03
1 100 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	918 686	0.04
1 300 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	1 059 748	0.05
700 000	ERSTE GROUP 22-07/06/2033 FRN	EUR	649 072	0.03
1 000 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	982 339	0.04
700 000	ERSTE GROUP 23-30/05/2030 FRN	EUR	694 445	0.03
600 000	RAIFFEISEN BK IN 19-12/03/2030 FRN	EUR	514 177	0.02
500 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	407 657	0.02
500 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	369 095	0.02
1 300 000	RAIFFEISEN BK IN 22-20/12/2032 FRN	EUR	1 289 436	0.06
1 000 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	979 291	0.04
700 000	VIENNA INSURANCE 22-15/06/2042 FRN	EUR	655 411	0.03
<i>Norway</i>			<i>8 339 079</i>	<i>0.39</i>
2 100 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 740 907	0.08
1 670 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	1 467 447	0.07
2 100 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	2 034 575	0.09
400 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	379 662	0.02
1 500 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	1 496 377	0.07
800 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	783 447	0.04
500 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	436 664	0.02
<i>Australia</i>			<i>5 109 283</i>	<i>0.22</i>
2 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	1 874 897	0.08
1 000 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	864 160	0.04
1 000 000	AUST & NZ BANK 23-03/02/2033 FRN	EUR	982 657	0.04
1 600 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	1 387 569	0.06
<i>Japan</i>			<i>4 705 187</i>	<i>0.21</i>
300 000	MITSUBISHI UFJ FINANCE 21-08/06/2027 FRN	EUR	266 366	0.01
1 300 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	1 273 246	0.06
1 500 000	MITSUBISHI UFJ FINANCE 22-19/09/2025 FRN	EUR	1 477 354	0.07
700 000	MITSUBISHI UFJ FINANCE 23-07/06/2031 FRN	EUR	705 123	0.03
1 200 000	MIZUHO FINANCIAL 21-06/09/2029 FRN	EUR	983 098	0.04
<i>Luxembourg</i>			<i>3 237 924</i>	<i>0.14</i>
900 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	305 477	0.01
800 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	240 788	0.01
900 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	362 150	0.02
800 000	HELVETIA EUROPE 20-30/09/2041 FRN	EUR	635 756	0.03
500 000	HOLCIM FINANCE L 19-31/12/2049 FRN	EUR	484 790	0.02
900 000	SWISS RE FIN 19-30/04/2050 FRN	EUR	751 377	0.03
1 100 000	TLG FINANCE 19-31/12/2059 FRN	EUR	457 586	0.02
<i>Finland</i>			<i>2 789 166</i>	<i>0.13</i>
1 300 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 197 031	0.05
400 000	SAMPO OYJ 19-23/05/2049 FRN	EUR	355 732	0.02
1 600 000	SAMPO OYJ 20-03/09/2052 FRN	EUR	1 236 403	0.06
<i>Czech Republic</i>			<i>1 500 147</i>	<i>0.07</i>
500 000	CESKA SPORITELNA 21-13/09/2028 FRN	EUR	402 949	0.02
200 000	CESKA SPORITELNA 22-14/11/2025 FRN	EUR	202 175	0.01
300 000	CESKA SPORITELNA 23-29/06/2027 FRN	EUR	300 386	0.01
600 000	RAIFFEISENBK AS 23-19/01/2026 FRN	EUR	594 637	0.03
<i>Poland</i>			<i>1 217 448</i>	<i>0.05</i>
300 000	MBANK 21-21/09/2027 FRN	EUR	232 781	0.01
984 000	PKO BANK POLSKI 23-01/02/2026 FRN	EUR	984 667	0.04

BNP Paribas Easy € Corp Bond SRI PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hungary</i>		<i>860 614</i>	<i>0.04</i>
853 000	OTP BANK 22-04/03/2026 FRN	EUR	860 614	0.04
	<i>Hong Kong</i>		<i>791 430</i>	<i>0.04</i>
1 000 000	AIA GROUP 21-09/09/2033 FRN	EUR	791 430	0.04
Total securities portfolio			2 209 771 620	99.31

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 650 693 153	99.13
Bonds			1 302 863 694	78.30
<i>France</i>			<i>251 985 538</i>	<i>15.14</i>
5 400 000	AIR LIQUIDE FIN 1.000% 20-02/04/2025	EUR	5 142 123	0.31
4 100 000	ALD SA 1.250% 22-02/03/2026	EUR	3 790 222	0.23
4 000 000	ALD SA 4.750% 22-13/10/2025	EUR	4 031 417	0.24
7 100 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	6 810 423	0.41
8 900 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	8 477 854	0.51
6 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	5 770 629	0.35
5 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	5 063 530	0.30
7 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	6 967 035	0.42
3 300 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	3 190 576	0.19
2 100 000	BPCE 0.125% 19-04/12/2024	EUR	1 987 077	0.12
5 200 000	BPCE 0.250% 20-15/01/2026	EUR	4 711 559	0.28
3 700 000	BPCE 0.375% 22-02/02/2026	EUR	3 358 954	0.20
4 400 000	BPCE 0.625% 19-26/09/2024	EUR	4 205 933	0.25
5 500 000	BPCE 0.625% 20-28/04/2025	EUR	5 155 253	0.31
3 600 000	BPCE 1.000% 19-01/04/2025	EUR	3 395 472	0.20
4 400 000	BPCE 1.000% 19-15/07/2024	EUR	4 260 432	0.26
3 100 000	BPCE 3.625% 23-17/04/2026	EUR	3 049 960	0.18
8 200 000	CAPGEMINI SE 0.625% 20-23/06/2025	EUR	7 697 461	0.46
7 600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	7 156 955	0.43
5 200 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	4 958 848	0.30
3 900 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	3 592 652	0.22
4 900 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	4 597 381	0.28
2 000 000	CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026	EUR	1 800 095	0.11
2 000 000	CREDIT MUTUEL ARKEA 1.375% 19-17/01/2025	EUR	1 913 530	0.11
800 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	743 248	0.04
7 100 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	6 770 791	0.41
4 800 000	EDENRED 1.875% 18-06/03/2026	EUR	4 567 109	0.27
16 100 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	15 025 039	0.91
13 900 000	ESSILORLUXOTTICA 0.375% 20-05/01/2026	EUR	12 802 711	0.77
8 100 000	EUTELSAT SA 2.000% 18-02/10/2025	EUR	7 319 526	0.44
6 200 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	6 026 361	0.36
8 000 000	KERING 1.250% 22-05/05/2025	EUR	7 637 682	0.46
2 000 000	LOREAL SA 0.875% 22-29/06/2026	EUR	1 854 310	0.11
10 000 000	LOREAL SA 3.125% 23-19/05/2025	EUR	9 898 944	0.59
8 400 000	MICHELIN 0.875% 18-03/09/2025	EUR	7 884 834	0.47
600 000	ORANGE 0.000% 21-29/06/2026	EUR	537 662	0.03
7 700 000	ORANGE 1.000% 18-12/09/2025	EUR	7 249 264	0.44
13 600 000	ORANGE 1.125% 19-15/07/2024	EUR	13 208 041	0.80
8 700 000	SANOFI 0.875% 22-06/04/2025	EUR	8 277 484	0.50
11 200 000	SANOFI 1.000% 20-01/04/2025	EUR	10 687 971	0.64
4 600 000	SOCIETE GENERALE 0.125% 20-24/02/2026	EUR	4 123 043	0.25
7 295 000	SODEXO SA 0.750% 20-27/04/2025	EUR	6 874 126	0.41
6 800 000	TELEPERFORMANCE 1.875% 18-02/07/2025	EUR	6 444 849	0.39
3 100 000	URW 2.125% 20-09/04/2025	EUR	2 967 172	0.18
<i>United States of America</i>			<i>193 076 979</i>	<i>11.60</i>
6 517 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	6 179 762	0.37
6 230 000	ABBVIE INC 1.250% 20-01/06/2024	EUR	6 064 500	0.36
10 438 000	AMERICAN HONDA F 1.950% 20-18/10/2024	EUR	10 170 185	0.61
10 800 000	APPLE INC 0.000% 19-15/11/2025	EUR	9 928 808	0.60
10 315 000	AT&T INC 0.250% 19-04/03/2026	EUR	9 338 175	0.56
10 500 000	AT&T INC 3.550% 23-18/11/2025	EUR	10 373 153	0.62
5 600 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	5 150 856	0.31
7 551 000	BERRY GLOBAL INC 1.000% 20-15/01/2025	EUR	7 170 777	0.43
10 054 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	9 406 649	0.56
2 740 000	CAPITAL ONE FINL 0.800% 19-12/06/2024	EUR	2 618 195	0.16
2 750 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	2 593 918	0.16

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
5 937 000	DIGITAL EURO FIN 2.500% 19-16/01/2026	EUR	5 530 399	0.33
6 710 000	DXC TECH CO 1.750% 18-15/01/2026	EUR	6 213 276	0.37
5 450 000	FEDEX CORP 0.450% 19-05/08/2025	EUR	5 051 402	0.30
6 900 000	FIDELITY NATIONAL IN 0.625% 19-03/12/2025	EUR	6 324 120	0.38
6 500 000	GEN MOTORS FIN 0.850% 20-26/02/2026	EUR	5 923 290	0.36
7 571 000	GEN MOTORS FIN 1.000% 22-24/02/2025	EUR	7 162 338	0.43
5 300 000	GENERAL MILLS IN 0.125% 21-15/11/2025	EUR	4 839 700	0.29
6 460 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	5 916 185	0.36
3 148 000	GOLDMAN SACHS GROUP 0.125% 19-19/08/2024	EUR	3 012 459	0.18
7 987 000	GOLDMAN SACHS GROUP 3.375% 20-27/03/2025	EUR	7 875 353	0.47
7 298 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	6 952 180	0.42
6 100 000	HARLEY-DAVIDSON 5.125% 23-05/04/2026	EUR	6 153 276	0.37
6 171 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	5 848 703	0.35
1 934 000	MET LIFE GLOB 1.750% 22-25/05/2025	EUR	1 844 804	0.11
8 400 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	7 849 048	0.47
9 275 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	8 795 082	0.53
8 966 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	8 410 245	0.51
5 008 000	THERMO FISHER 3.200% 22-21/01/2026	EUR	4 917 928	0.30
5 515 000	VF CORP 4.125% 23-07/03/2026	EUR	5 462 213	0.33
	<i>The Netherlands</i>		<i>175 169 578</i>	<i>10.53</i>
1 780 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	1 620 794	0.10
4 800 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	4 540 713	0.27
2 800 000	ABN AMRO BANK NV 3.625% 23-10/01/2026	EUR	2 766 322	0.17
5 600 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	5 551 445	0.33
1 900 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	1 874 342	0.11
990 000	AEGON BANK 0.625% 19-21/06/2024	EUR	955 143	0.06
1 800 000	ALLIANZ FINANCE 0.000% 20-14/01/2025	EUR	1 705 605	0.10
2 400 000	ALLIANZ FINANCE 0.875% 19-15/01/2026	EUR	2 259 567	0.14
10 365 000	AMER MED SYST EU 0.750% 22-08/03/2025	EUR	9 805 886	0.59
8 000 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	7 947 454	0.48
9 835 000	BMW FINANCE NV 0.000% 21-11/01/2026	EUR	8 979 426	0.54
12 916 000	BMW FINANCE NV 0.500% 22-22/02/2025	EUR	12 216 648	0.73
10 735 000	BMW FINANCE NV 1.000% 18-14/11/2024	EUR	10 319 745	0.62
7 750 000	BMW FINANCE NV 1.000% 18-29/08/2025	EUR	7 322 161	0.44
5 050 000	BMW FINANCE NV 3.500% 23-06/04/2025	EUR	5 029 523	0.30
5 608 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	5 470 208	0.33
7 370 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	7 101 589	0.43
3 390 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	3 082 881	0.19
2 000 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	1 796 985	0.11
3 000 000	ING GROEP NV 2.125% 19-10/01/2026	EUR	2 862 371	0.17
5 200 000	ISS FINANCE B.V. 1.250% 20-07/07/2025	EUR	4 887 611	0.29
7 673 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	6 906 280	0.41
5 610 000	JDE PEETS NV 0.244% 21-16/01/2025	EUR	5 266 752	0.32
6 375 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	5 708 075	0.34
4 187 000	LEASEPLAN CORP 2.125% 22-06/05/2025	EUR	4 002 945	0.24
3 254 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	3 195 927	0.19
1 600 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	1 490 625	0.09
1 600 000	NIBC BANK NV 0.875% 19-08/07/2025	EUR	1 459 294	0.09
1 000 000	NIBC BANK NV 6.375% 23-01/12/2025	EUR	993 424	0.06
1 700 000	NN BANK NV 0.375% 19-26/02/2025	EUR	1 595 522	0.10
5 992 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	5 887 332	0.35
4 600 000	PACCAR FINANCIAL 3.375% 23-15/05/2026	EUR	4 535 208	0.27
5 090 000	PROSUS NV 1.207% 22-19/01/2026	EUR	4 634 845	0.28
9 000 000	RECKITT BEN TREASURY 0.375% 20-19/05/2026	EUR	8 258 501	0.50
5 600 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	5 104 361	0.31
2 400 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	2 281 137	0.14
1 000 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	879 873	0.05
2 700 000	VONOVIA BV 1.800% 19-29/06/2025	EUR	2 537 506	0.15
2 500 000	WPC EUROBOOND 2.250% 18-09/04/2026	EUR	2 335 552	0.14

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Germany</i>		<i>151 944 326</i>	<i>9.14</i>
5 500 000	ADIDAS AG 0.000% 20-09/09/2024	EUR	5 252 694	0.32
5 600 000	ADIDAS AG 3.000% 22-21/11/2025	EUR	5 503 923	0.33
5 500 000	AMP TECH HD GMBH 0.750% 20-04/05/2026	EUR	5 024 935	0.30
1 600 000	BERLIN HYP AG 1.000% 19-05/02/2026	EUR	1 464 413	0.09
5 300 000	BERTELSMANN SE 1.250% 18-29/09/2025	EUR	5 004 329	0.30
3 300 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	3 032 720	0.18
1 600 000	COMMERZBANK AG 0.250% 19-16/09/2024	EUR	1 525 748	0.09
3 958 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	3 804 429	0.23
4 210 000	COMMERZBANK AG 1.000% 19-04/03/2026	EUR	3 912 181	0.23
6 329 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	5 909 486	0.35
4 992 000	COVESTRO AG 0.875% 20-03/02/2026	EUR	4 626 715	0.28
2 300 000	DEUTSCHE BANK AG 2.625% 19-12/02/2026	EUR	2 174 189	0.13
2 400 000	DEUTSCHE BOERSE 0.000% 21-22/02/2026	EUR	2 183 365	0.13
8 000 000	DEUTSCHE POST AG 0.375% 20-20/05/2026	EUR	7 382 746	0.44
3 700 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	3 449 809	0.21
2 000 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	1 760 893	0.11
2 400 000	DT PFANDBRIEFBAN 0.250% 21-27/10/2025	EUR	2 140 755	0.13
2 600 000	DT PFANDBRIEFBAN 0.250% 22-17/01/2025	EUR	2 404 600	0.14
5 200 000	EVONIK 0.625% 20-18/09/2025	EUR	4 822 516	0.29
6 000 000	FRESENIUS MEDICA 1.000% 20-29/05/2026	EUR	5 491 695	0.33
4 500 000	FRESENIUS MEDICA 1.500% 18-11/07/2025	EUR	4 262 699	0.26
5 852 000	FRESENIUS SE & C 1.875% 19-15/02/2025	EUR	5 632 645	0.34
9 231 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	8 833 533	0.53
3 000 000	FRESENIUS SE & C 4.250% 22-28/05/2026	EUR	2 976 808	0.18
900 000	HAMBURG COM BANK 0.375% 21-09/03/2026	EUR	786 429	0.05
3 150 000	HAMBURG COM BANK 4.875% 23-17/03/2025	EUR	3 130 689	0.19
1 800 000	HAMBURG COM BANK 6.250% 22-18/11/2024	EUR	1 805 274	0.11
5 400 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	5 109 644	0.31
2 200 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	2 036 989	0.12
5 300 000	KION GROUP AG 1.625% 20-24/09/2025	EUR	4 927 726	0.30
7 789 000	KNORR BREMSE AG 1.125% 18-13/06/2025	EUR	7 396 602	0.44
2 300 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	2 060 604	0.12
7 700 000	MERCK FIN SERVIC 0.125% 20-16/07/2025	EUR	7 144 572	0.43
500 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	473 676	0.03
1 500 000	SANTAN CONS BANK 0.250% 19-15/10/2024	EUR	1 425 290	0.09
5 900 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	5 621 358	0.34
7 600 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	6 700 448	0.40
5 200 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	4 747 199	0.29
	<i>Spain</i>		<i>102 995 547</i>	<i>6.20</i>
5 500 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	5 130 941	0.31
4 600 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	4 155 906	0.25
4 900 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	4 643 681	0.28
4 900 000	ARVAL SERVICE 0.875% 22-17/02/2025	EUR	4 625 134	0.28
3 300 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	3 213 983	0.19
4 000 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	3 960 221	0.24
4 000 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	3 968 858	0.24
1 500 000	ARVAL SERVICE 4.625% 23-02/12/2024	EUR	1 505 447	0.09
3 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-02/10/2024	EUR	3 717 625	0.22
3 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	3 559 278	0.21
700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	639 694	0.04
3 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	3 506 255	0.21
5 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	5 090 452	0.31
5 000 000	BANCO SABADELL 0.875% 19-22/07/2025	EUR	4 635 542	0.28
3 700 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	3 565 935	0.21
5 600 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	5 200 963	0.31
6 600 000	BANCO SANTANDER 3.750% 23-16/01/2026	EUR	6 500 537	0.39
500 000	BANKIA 1.000% 19-25/06/2024	EUR	483 689	0.03
4 500 000	CAIXABANK 0.375% 20-03/02/2025	EUR	4 227 364	0.25
4 100 000	CAIXABANK 0.625% 19-01/10/2024	EUR	3 921 425	0.24

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	CAIXABANK 1.125% 19-27/03/2026	EUR	2 296 408	0.14
8 000 000	FERROVIAL EMISIO 1.382% 20-14/05/2026	EUR	7 437 981	0.45
1 600 000	SANTANDER CONSUMER FIN 0.000% 21-23/02/2026	EUR	1 427 143	0.09
3 100 000	SANTANDER CONSUMER FIN 0.375% 19-27/06/2024	EUR	2 989 374	0.18
3 100 000	SANTANDER CONSUMER FIN 0.375% 20-17/01/2025	EUR	2 923 392	0.18
9 300 000	TELEFONICA EMIS 1.495% 18-11/09/2025	EUR	8 874 654	0.53
800 000	UNICAJA ES 4.500% 22-30/06/2025	EUR	793 665	0.05
	<i>United Kingdom</i>		<i>83 927 915</i>	<i>5.05</i>
5 100 000	ANGLO AMERICAN 1.625% 19-11/03/2026	EUR	4 777 418	0.29
2 906 000	BNZ INTERNATIONAL FUNDING/LN 0.375% 19-14/09/2024	EUR	2 776 925	0.17
7 400 000	BRITISH TELECOMM 0.500% 19-12/09/2025	EUR	6 846 900	0.41
5 829 000	COCA-COLA EURO 1.750% 20-27/03/2026	EUR	5 512 334	0.33
3 800 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	3 673 451	0.22
4 657 000	CREDIT SUISSE LD 0.250% 21-05/01/2026	EUR	4 157 051	0.25
1 787 000	CREDIT SUISSE LD 0.450% 20-19/05/2025	EUR	1 642 463	0.10
7 300 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	6 963 436	0.42
3 750 000	LLOYDS BANK 0.375% 20-28/01/2025	EUR	3 525 312	0.21
3 000 000	LLOYDS BANK 2.375% 20-09/04/2026	EUR	2 857 183	0.17
6 271 000	MOTABILITY OPS 0.375% 19-03/01/2026	EUR	5 745 701	0.35
5 429 000	NATIONAL GRID ELECT 0.190% 20-20/01/2025	EUR	5 104 874	0.31
4 260 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	3 933 487	0.24
3 950 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	3 575 262	0.21
500 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	441 121	0.03
2 900 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	2 756 980	0.17
3 658 000	NATWEST MARKETS 2.750% 20-02/04/2025	EUR	3 561 519	0.21
5 500 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	5 035 129	0.30
6 262 000	UBS AG LONDON 0.010% 21-31/03/2026	EUR	5 563 316	0.33
1 538 000	WESTPAC SEC NZ 0.300% 19-25/06/2024	EUR	1 481 055	0.09
2 681 000	WESTPAC SEC NZ 1.099% 22-24/03/2026	EUR	2 463 206	0.15
1 660 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	1 533 792	0.09
	<i>Luxembourg</i>		<i>71 522 193</i>	<i>4.29</i>
2 800 000	AROUNDTOWN SA 0.625% 19-09/07/2025	EUR	2 432 405	0.15
3 000 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	2 469 579	0.15
2 200 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	2 037 792	0.12
2 254 000	CROMWELL EREIT 2.125% 20-19/11/2025	EUR	1 926 689	0.12
12 700 000	DH EUROPE 0.200% 19-18/03/2026	EUR	11 505 311	0.69
7 000 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	6 857 235	0.41
6 494 000	HOLCIM FINANCE L 1.500% 22-06/04/2025	EUR	6 193 360	0.37
5 392 000	HOLCIM FINANCE L 2.375% 20-09/04/2025	EUR	5 236 802	0.31
11 165 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	10 210 315	0.61
10 384 000	MEDTRONIC GLOBAL 0.250% 19-02/07/2025	EUR	9 640 963	0.58
4 867 000	MEDTRONIC GLOBAL 2.625% 22-15/10/2025	EUR	4 710 253	0.28
3 330 000	SEGRO CAPITAL 1.250% 22-23/03/2026	EUR	3 016 158	0.18
5 632 000	TYCO ELECTRONICS 0.000% 20-14/02/2025	EUR	5 285 331	0.32
	<i>Italy</i>		<i>57 318 851</i>	<i>3.45</i>
3 458 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	3 126 375	0.19
3 661 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	3 482 705	0.21
4 855 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	4 701 542	0.28
5 385 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	5 157 376	0.31
1 800 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	1 781 530	0.11
5 714 000	LEASYS SPA 0.000% 21-22/07/2024	EUR	5 448 947	0.33
7 500 000	LEASYS SPA 4.375% 22-07/12/2024	EUR	7 472 451	0.45
500 000	MEDIOBANCA SPA 0.875% 19-15/01/2026	EUR	461 373	0.03
2 800 000	MEDIOBANCA SPA 1.125% 19-15/07/2025	EUR	2 629 362	0.16
1 754 000	MEDIOBANCA SPA 1.125% 20-23/04/2025	EUR	1 653 009	0.10
2 839 000	MEDIOBANCA SPA 1.625% 19-07/01/2025	EUR	2 723 422	0.16
4 858 000	TERNA SPA 0.125% 19-25/07/2025	EUR	4 483 556	0.27
5 256 000	TERNA SPA 1.000% 19-10/04/2026	EUR	4 886 459	0.29
3 408 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	3 088 698	0.19

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 508 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	3 282 949	0.20
2 154 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	2 052 645	0.12
900 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	886 452	0.05
	<i>Ireland</i>		<i>40 341 378</i>	<i>2.42</i>
777 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	747 079	0.04
2 230 000	CA AUTO BANK 4.375% 23-08/06/2026	EUR	2 230 290	0.13
8 628 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	7 918 477	0.48
4 608 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	4 488 493	0.27
8 352 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	7 962 529	0.48
6 992 000	FRESENIUS FIN IR 0.000% 21-01/10/2025	EUR	6 367 632	0.38
11 015 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	10 626 878	0.64
	<i>Japan</i>		<i>37 810 990</i>	<i>2.27</i>
1 954 000	MITSUBISHI UFJ FINANCE 0.339% 19-19/07/2024	EUR	1 878 486	0.11
1 200 000	MITSUBISHI UFJ FINANCE 0.978% 20-09/06/2024	EUR	1 165 783	0.07
1 900 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	1 814 791	0.11
1 950 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	1 743 384	0.10
2 400 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	2 210 395	0.13
1 650 000	MIZUHO FINANCIAL 0.523% 19-10/06/2024	EUR	1 595 926	0.10
4 604 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	4 130 996	0.25
7 500 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	7 014 567	0.42
10 784 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	10 091 248	0.61
6 768 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	6 165 414	0.37
	<i>Sweden</i>		<i>28 267 942</i>	<i>1.69</i>
2 800 000	SKANDINAVISKA ENSKILDA BANK 0.050% 19-01/07/2024	EUR	2 691 663	0.16
4 400 000	SKANDINAVISKA ENSKILDA BANK 3.250% 22-24/11/2025	EUR	4 303 994	0.26
2 300 000	SVENSKA HANDELSBANKEN 0.125% 19-18/06/2024	EUR	2 216 103	0.13
4 635 000	SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025	EUR	4 395 052	0.26
3 800 000	SVENSKA HANDELSBANKEN 3.750% 23-05/05/2026	EUR	3 755 581	0.23
2 850 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	2 708 802	0.16
3 108 000	SWEDBANK AB 0.750% 20-05/05/2025	EUR	2 910 316	0.17
3 900 000	SWEDBANK AB 3.750% 22-14/11/2025	EUR	3 847 598	0.23
1 449 000	SWEDBANK AB 4.625% 23-30/05/2026	EUR	1 438 833	0.09
	<i>Denmark</i>		<i>25 511 407</i>	<i>1.53</i>
3 598 000	DANSKE BANK A/S 0.625% 20-26/05/2025	EUR	3 363 130	0.20
2 000 000	DANSKE BANK A/S 1.500% 20-02/09/2030	EUR	1 810 406	0.11
2 000 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	1 812 785	0.11
6 810 000	NOVO NORDISK FIN 0.000% 21-04/06/2024	EUR	6 571 807	0.39
4 092 000	NOVO NORDISK FIN 0.750% 22-31/03/2025	EUR	3 876 118	0.23
1 750 000	NYKREDIT 0.125% 19-10/07/2024	EUR	1 673 224	0.10
2 750 000	NYKREDIT 0.250% 20-13/01/2026	EUR	2 470 618	0.15
1 600 000	NYKREDIT 0.500% 20-10/07/2025	EUR	1 483 723	0.09
2 600 000	NYKREDIT 0.625% 19-17/01/2025	EUR	2 449 596	0.15
	<i>Finland</i>		<i>25 053 439</i>	<i>1.51</i>
3 254 000	CASTELLUM HELSIN 2.000% 22-24/03/2025	EUR	2 983 606	0.18
6 826 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	6 415 492	0.39
2 000 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	1 808 788	0.11
3 755 000	OP CORPORATE BK 0.125% 20-01/07/2024	EUR	3 609 595	0.22
1 854 000	OP CORPORATE BK 0.250% 21-24/03/2026	EUR	1 663 800	0.10
754 000	OP CORPORATE BK 0.375% 19-19/06/2024	EUR	726 260	0.04
3 654 000	OP CORPORATE BK 0.500% 20-12/08/2025	EUR	3 389 529	0.20
4 600 000	OP CORPORATE BK 2.875% 22-15/12/2025	EUR	4 456 369	0.27
	<i>Belgium</i>		<i>17 057 906</i>	<i>1.02</i>
2 000 000	BELFIUS BANK SA 0.010% 20-15/10/2025	EUR	1 823 643	0.11
800 000	BELFIUS BANK SA 0.375% 19-13/02/2026	EUR	724 417	0.04
2 400 000	BELFIUS BANK SA 0.375% 20-02/09/2025	EUR	2 204 314	0.13
5 400 000	ELIA SYSTEM OP 1.375% 19-14/01/2026	EUR	5 066 945	0.30
5 200 000	GRP BRUXELLES 1.875% 18-19/06/2025	EUR	4 977 686	0.30
2 400 000	KBC GROUP NV 0.625% 19-10/04/2025	EUR	2 260 901	0.14

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Norway</i>		<i>15 889 979</i>	<i>0.96</i>
5 142 000	NORSK HYDRO ASA 1.125% 19-11/04/2025	EUR	4 839 536	0.29
1 700 000	SANTANDER CONSUM 0.125% 19-11/09/2024	EUR	1 613 754	0.10
1 700 000	SANTANDER CONSUM 0.125% 20-25/02/2025	EUR	1 581 807	0.09
900 000	SANTANDER CONSUM 0.125% 21-14/04/2026	EUR	798 629	0.05
1 800 000	SANTANDER CONSUM 0.500% 22-11/08/2025	EUR	1 655 469	0.10
1 706 000	SPAREBANK 1 OEST 0.250% 19-30/09/2024	EUR	1 618 317	0.10
2 000 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	1 940 122	0.12
1 900 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	1 842 345	0.11
	<i>Austria</i>		<i>10 534 513</i>	<i>0.63</i>
2 800 000	ERSTE GROUP 0.050% 20-16/09/2025	EUR	2 564 517	0.15
2 200 000	ERSTE GROUP 0.875% 19-22/05/2026	EUR	2 007 010	0.12
2 100 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	1 964 759	0.12
2 500 000	RAIFFEISEN BK IN 0.250% 20-22/01/2025	EUR	2 321 849	0.14
1 700 000	RAIFFEISEN BK IN 4.125% 22-08/09/2025	EUR	1 676 378	0.10
	<i>Australia</i>		<i>8 289 397</i>	<i>0.50</i>
4 500 000	AUST & NZ BANK 3.652% 23-20/01/2026	EUR	4 440 059	0.27
3 900 000	WESTPAC BANKING 3.703% 23-16/01/2026	EUR	3 849 338	0.23
	<i>Canada</i>		<i>3 115 443</i>	<i>0.19</i>
3 250 000	ROYAL BANK OF CANADA 0.125% 19-23/07/2024	EUR	3 115 443	0.19
	<i>South Korea</i>		<i>1 802 240</i>	<i>0.11</i>
1 900 000	SHINHAN BANK 0.250% 19-16/10/2024	EUR	1 802 240	0.11
	<i>Guernsey Island</i>		<i>1 248 133</i>	<i>0.07</i>
1 304 000	BANK JULIUS BAER 0.000% 21-25/06/2024	EUR	1 248 133	0.07
	Floating rate bonds		347 829 459	20.83
	<i>France</i>		<i>50 820 807</i>	<i>3.05</i>
900 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	834 324	0.05
3 300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	3 070 360	0.18
4 100 000	BNP PARIBAS 19-15/07/2025 FRN	EUR	3 934 477	0.24
8 500 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	7 962 563	0.48
2 800 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	2 474 585	0.15
3 200 000	CREDIT AGRICOLE SA 20-05/06/2030 FRN	EUR	2 963 384	0.18
5 700 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	5 345 225	0.32
3 800 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	3 754 187	0.23
1 300 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	1 206 907	0.07
10 200 000	ORANGE 19-31/12/2049 FRN	EUR	9 671 300	0.58
3 100 000	SOCIETE GENERALE 20-21/04/2026 FRN	EUR	2 904 865	0.17
2 900 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	2 563 598	0.15
4 100 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	3 700 969	0.22
500 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	434 063	0.03
	<i>Spain</i>		<i>36 274 227</i>	<i>2.17</i>
2 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN	EUR	2 221 224	0.13
3 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-24/03/2027 FRN	EUR	3 298 411	0.20
1 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-10/05/2026 FRN	EUR	1 586 007	0.10
2 000 000	BANCO SABADELL 19-07/11/2025 FRN	EUR	1 890 787	0.11
600 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	543 440	0.03
2 300 000	BANCO SANTANDER 21-24/03/2027 FRN	EUR	2 051 100	0.12
6 500 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	6 379 774	0.38
5 100 000	CAIXABANK 20-10/07/2026 FRN	EUR	4 743 803	0.28
2 500 000	CAIXABANK 20-18/11/2026 FRN	EUR	2 253 268	0.14
4 500 000	CAIXABANK 22-13/04/2026 FRN	EUR	4 251 146	0.26
3 200 000	CAIXABANK 23-16/05/2027 FRN	EUR	3 170 180	0.19
1 500 000	IBERCAJA 22-15/06/2025 FRN	EUR	1 473 468	0.09
2 700 000	UNICAJA ES 21-01/12/2026 FRN	EUR	2 411 619	0.14

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>			<i>33 739 519</i>	<i>2.03</i>
4 667 000	BANK OF AMERICA CORP 19-09/05/2026 FRN	EUR	4 352 450	0.26
6 594 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	6 204 227	0.37
6 100 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	5 723 772	0.34
5 800 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	5 425 704	0.33
7 200 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	6 582 137	0.40
5 712 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	5 451 229	0.33
<i>United Kingdom</i>			<i>29 096 759</i>	<i>1.75</i>
2 638 000	BARCLAYS BANK PLC 19-09/06/2025 FRN	EUR	2 538 752	0.15
3 398 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	2 941 334	0.18
3 408 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	3 235 654	0.19
4 750 000	HSBC HOLDINGS 20-13/11/2026 FRN	EUR	4 297 241	0.26
3 154 000	LLOYDS BANKING GROUP PLC 19-12/11/2025 FRN	EUR	2 982 237	0.18
5 585 000	LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN	EUR	5 463 064	0.33
3 100 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	2 935 741	0.18
3 450 000	STANDARD CHART 20-09/09/2030 FRN	EUR	3 201 470	0.19
1 550 000	VIRGIN MONEY 20-24/06/2025 FRN	EUR	1 501 266	0.09
<i>The Netherlands</i>			<i>28 528 486</i>	<i>1.70</i>
4 100 000	ING GROEP NV 19-03/09/2025 FRN	EUR	3 894 543	0.23
4 200 000	ING GROEP NV 19-13/11/2030 FRN	EUR	3 742 352	0.22
3 500 000	ING GROEP NV 20-26/05/2031 FRN	EUR	3 177 480	0.19
4 400 000	ING GROEP NV 21-29/11/2025 FRN	EUR	4 130 953	0.25
5 700 000	ING GROEP NV 22-16/02/2027 FRN	EUR	5 218 322	0.31
6 000 000	ING GROEP NV 22-23/05/2026 FRN	EUR	5 722 009	0.34
2 400 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	2 176 934	0.13
500 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	465 893	0.03
<i>Switzerland</i>			<i>23 584 946</i>	<i>1.41</i>
6 999 000	CREDIT SUISSE 20-02/04/2026 FRN	EUR	6 743 688	0.40
7 100 000	CREDIT SUISSE 22-13/10/2026 FRN	EUR	6 611 158	0.40
5 950 000	UBS GROUP 20-29/01/2026 FRN	EUR	5 484 203	0.33
4 697 000	UBS GROUP 21-03/11/2026 FRN	EUR	4 184 756	0.25
600 000	UBS GROUP 22-15/06/2027 FRN	EUR	561 141	0.03
<i>Denmark</i>			<i>23 127 486</i>	<i>1.38</i>
2 881 000	DANSKE BANK A/S 19-12/02/2030 FRN	EUR	2 667 550	0.16
2 600 000	DANSKE BANK A/S 19-21/06/2029 FRN	EUR	2 508 666	0.15
3 408 000	DANSKE BANK A/S 19-27/08/2025 FRN	EUR	3 239 306	0.19
700 000	DANSKE BANK A/S 21-15/05/2031 FRN	EUR	613 821	0.04
2 450 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	2 237 238	0.13
3 500 000	DANSKE BANK A/S 23-12/01/2027 FRN	EUR	3 448 609	0.21
1 200 000	JYSKE BANK A/S 20-15/10/2025 FRN	EUR	1 135 220	0.07
1 750 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	1 576 888	0.09
2 600 000	JYSKE BANK A/S 22-11/04/2026 FRN	EUR	2 578 498	0.15
1 270 000	SYDBANK A/S 21-10/11/2026 FRN	EUR	1 138 367	0.07
2 000 000	SYDBANK A/S 22-30/09/2025 FRN	EUR	1 983 323	0.12
<i>Germany</i>			<i>21 735 126</i>	<i>1.30</i>
1 600 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 483 958	0.09
2 200 000	DEUTSCHE BANK AG 20-03/09/2026 FRN	EUR	2 021 262	0.12
941 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	888 518	0.05
2 200 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	2 097 809	0.13
4 300 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	4 058 983	0.24
5 200 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	4 645 105	0.28
1 600 000	HAMBURG COM BANK 21-22/09/2026 FRN	EUR	1 325 358	0.08
5 500 000	MERCK 19-25/06/2079 FRN	EUR	5 214 133	0.31
<i>Belgium</i>			<i>15 449 579</i>	<i>0.92</i>
3 300 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	3 057 595	0.18
3 800 000	KBC GROUP NV 20-10/09/2026 FRN	EUR	3 452 856	0.21
1 500 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	1 338 890	0.08
1 900 000	KBC GROUP NV 21-01/03/2027 FRN	EUR	1 700 628	0.10

BNP Paribas Easy € Corp Bond SRI PAB 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 200 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	3 035 391	0.18
1 900 000	KBC GROUP NV 22-29/06/2025 FRN	EUR	1 870 220	0.11
1 000 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	993 999	0.06
	<i>Italy</i>		<i>13 877 460</i>	<i>0.84</i>
2 700 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 621 006	0.16
3 985 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	3 856 371	0.23
3 700 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	3 470 907	0.21
4 150 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	3 929 176	0.24
	<i>Sweden</i>		<i>12 322 022</i>	<i>0.74</i>
4 400 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	4 338 002	0.26
4 000 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	3 522 487	0.21
5 000 000	TELIA CO AB 20-11/05/2081 FRN	EUR	4 461 533	0.27
	<i>Ireland</i>		<i>11 998 945</i>	<i>0.72</i>
4 000 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	3 904 525	0.23
2 470 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	2 347 245	0.14
1 500 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 321 177	0.08
4 700 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	4 425 998	0.27
	<i>Australia</i>		<i>7 788 171</i>	<i>0.46</i>
4 308 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	4 038 528	0.24
1 780 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	1 538 205	0.09
2 550 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	2 211 438	0.13
	<i>Japan</i>		<i>6 830 820</i>	<i>0.41</i>
2 600 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	2 546 493	0.15
4 350 000	MITSUBISHI UFJ FINANCE 22-19/09/2025 FRN	EUR	4 284 327	0.26
	<i>Austria</i>		<i>6 780 715</i>	<i>0.41</i>
500 000	ERSTE GROUP 19-10/06/2030 FRN	EUR	451 824	0.03
2 700 000	RAIFFEISEN BK IN 19-12/03/2030 FRN	EUR	2 313 797	0.14
4 100 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	4 015 094	0.24
	<i>Luxembourg</i>		<i>6 445 853</i>	<i>0.38</i>
3 029 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	1 028 100	0.06
4 129 000	HOLCIM FINANCE L 19-31/12/2049 FRN	EUR	4 003 395	0.24
3 400 000	TLG FINANCE 19-31/12/2059 FRN	EUR	1 414 358	0.08
	<i>Norway</i>		<i>6 175 892</i>	<i>0.37</i>
2 586 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	2 454 517	0.15
3 800 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	3 721 375	0.22
	<i>Czech Republic</i>		<i>3 498 436</i>	<i>0.21</i>
1 500 000	CESKA SPORITELNA 22-14/11/2025 FRN	EUR	1 516 313	0.09
2 000 000	RAIFFEISENBK AS 23-19/01/2026 FRN	EUR	1 982 123	0.12
	<i>Finland</i>		<i>3 364 579</i>	<i>0.20</i>
3 654 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	3 364 579	0.20
	<i>Poland</i>		<i>2 441 654</i>	<i>0.15</i>
2 440 000	PKO BANK POLSKI 23-01/02/2026 FRN	EUR	2 441 654	0.15
	<i>Romania</i>		<i>2 041 106</i>	<i>0.12</i>
2 000 000	BANCA COMERCIALA 23-19/05/2027 FRN	EUR	2 041 106	0.12
	<i>Hungary</i>		<i>1 906 871</i>	<i>0.11</i>
1 890 000	OTP BANK 22-04/03/2026 FRN	EUR	1 906 871	0.11
Total securities portfolio			1 650 693 153	99.13

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 173 463 716	99.02
Bonds			904 397 890	76.30
<i>France</i>			<i>160 203 162</i>	<i>13.56</i>
2 500 000	ALD SA 4.000% 22-05/07/2027	EUR	2 471 237	0.21
3 100 000	ALD SA 4.250% 23-18/01/2027	EUR	3 088 362	0.26
3 100 000	ALSTOM S 0.125% 21-27/07/2027	EUR	2 670 681	0.23
4 100 000	ALSTOM S 0.250% 19-14/10/2026	EUR	3 640 844	0.31
3 800 000	APRR SA 1.250% 19-18/01/2028	EUR	3 425 752	0.29
2 100 000	APRR SA 1.250% 20-14/01/2027	EUR	1 934 060	0.16
4 300 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	4 018 801	0.34
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 359 239	0.11
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	83 577	0.01
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	1 699 928	0.14
3 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-08/06/2026	EUR	3 528 928	0.30
4 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 22-14/09/2027	EUR	3 943 458	0.33
2 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-26/01/2028	EUR	2 624 708	0.22
2 700 000	BNP PARIBAS 0.125% 19-04/09/2026	EUR	2 401 076	0.20
1 900 000	BPCE 0.010% 21-14/01/2027	EUR	1 643 565	0.14
3 100 000	BPCE 0.500% 19-24/02/2027	EUR	2 696 312	0.23
3 000 000	BPCE 1.750% 22-26/04/2027	EUR	2 747 657	0.23
3 500 000	BPCE 3.500% 23-25/01/2028	EUR	3 403 922	0.29
4 600 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	4 364 948	0.37
3 500 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	2 954 092	0.25
1 500 000	CREDIT AGRICOLE SA 0.375% 21-20/04/2028	EUR	1 254 014	0.11
2 400 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	2 338 062	0.20
2 700 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	2 389 674	0.20
3 000 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	2 912 429	0.25
600 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	595 140	0.05
5 400 000	DASSAULT SYSTEME 0.125% 19-16/09/2026	EUR	4 827 806	0.41
8 200 000	ESSILORLUXOTTICA 0.375% 19-27/11/2027	EUR	7 180 338	0.61
2 800 000	EUTELSAT SA 2.250% 19-13/07/2027	EUR	2 318 332	0.20
4 500 000	FIRMENICH 1.375% 20-30/10/2026	EUR	4 157 173	0.35
3 000 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	2 800 417	0.24
3 400 000	HSBC FRANCE 0.100% 19-03/09/2027	EUR	2 915 689	0.25
3 500 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	3 224 344	0.27
3 500 000	KERING 0.750% 20-13/05/2028	EUR	3 113 608	0.26
7 700 000	LOREAL SA 0.875% 22-29/06/2026	EUR	7 139 093	0.60
6 400 000	LOREAL SA 2.875% 23-19/05/2028	EUR	6 231 577	0.53
4 900 000	ORANGE 0.000% 19-04/09/2026	EUR	4 369 238	0.37
5 100 000	ORANGE 0.000% 21-29/06/2026	EUR	4 570 130	0.39
4 700 000	ORANGE 1.250% 20-07/07/2027	EUR	4 295 920	0.36
2 100 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	1 777 170	0.15
2 200 000	SOCIETE FONCIERE 1.500% 20-05/06/2027	EUR	2 004 596	0.17
4 000 000	SOCIETE GENERALE 0.125% 21-18/02/2028	EUR	3 328 612	0.28
2 700 000	SOCIETE GENERALE 0.250% 21-08/07/2027	EUR	2 301 349	0.19
2 700 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	2 363 592	0.20
1 300 000	SOCIETE GENERALE 0.875% 19-01/07/2026	EUR	1 169 726	0.10
4 400 000	SOCIETE GENERALE 4.000% 22-16/11/2027	EUR	4 355 637	0.37
2 900 000	TELEPERFORMANCE 0.250% 20-26/11/2027	EUR	2 435 716	0.21
2 500 000	UNIBAIL-RODAMCO 1.000% 19-27/02/2027	EUR	2 196 626	0.19
4 100 000	URW 0.625% 20-04/05/2027	EUR	3 485 624	0.29
2 900 000	VERALLIA SA 1.625% 21-14/05/2028	EUR	2 556 117	0.22
2 100 000	WORLDLINE SA 0.875% 20-30/06/2027	EUR	1 865 610	0.16
3 756 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	3 535 366	0.30
5 500 000	WPP FINANCE 4.125% 23-30/05/2028	EUR	5 493 290	0.46
<i>United States of America</i>			<i>142 808 374</i>	<i>12.00</i>
2 981 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	2 609 549	0.22
7 130 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	6 665 463	0.56
3 770 000	ABBVIE INC 0.750% 19-18/11/2027	EUR	3 328 422	0.28

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	2 140 650	0.18
2 557 000	AMERICAN TOWER 0.400% 21-15/02/2027	EUR	2 215 712	0.19
8 641 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	7 492 842	0.62
4 900 000	AMERICAN TOWER 0.500% 20-15/01/2028	EUR	4 115 094	0.35
200 000	AMERICAN TOWER 4.125% 23-16/05/2027	EUR	197 785	0.02
11 500 000	AT&T INC 1.600% 20-19/05/2028	EUR	10 294 246	0.86
8 756 000	AT&T INC 1.800% 18-05/09/2026	EUR	8 173 581	0.68
363 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	359 558	0.03
4 550 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	3 903 789	0.33
4 765 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	4 774 189	0.40
4 500 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	3 932 240	0.33
2 100 000	CHUBB INA HLDGS 0.875% 19-15/06/2027	EUR	1 855 118	0.16
5 747 000	DANAHER CORP 2.100% 20-30/09/2026	EUR	5 443 417	0.46
1 000 000	DIGITAL EURO FIN 1.125% 19-09/04/2028	EUR	824 537	0.07
2 307 000	DOVER CORP 0.750% 19-04/11/2027	EUR	2 012 518	0.17
2 500 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	2 176 855	0.18
8 468 000	FIDELITY NATIONAL IN 1.500% 19-21/05/2027	EUR	7 685 565	0.64
2 100 000	FISERV INC 1.125% 19-01/07/2027	EUR	1 886 165	0.16
5 200 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	4 478 074	0.38
3 200 000	GEN MOTORS FIN 4.500% 23-22/11/2027	EUR	3 173 462	0.27
4 385 000	GOLDMAN SACHS GROUP 0.250% 21-26/01/2028	EUR	3 666 634	0.31
3 400 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	2 981 167	0.25
3 550 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	3 052 403	0.26
2 404 000	MANPOWERGROUP 1.750% 18-22/06/2026	EUR	2 246 994	0.19
1 454 000	MARSH & MCLENNAN 1.349% 19-21/09/2026	EUR	1 333 750	0.11
2 300 000	MCDONALDS CORP 0.900% 19-15/06/2026	EUR	2 119 822	0.18
1 400 000	MET LIFE GLOB 0.550% 20-16/06/2027	EUR	1 222 216	0.10
1 560 000	MET LIFE GLOB 4.000% 23-05/04/2028	EUR	1 554 247	0.13
1 900 000	PROLOGIS EURO 0.250% 19-10/09/2027	EUR	1 603 696	0.14
1 597 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	1 336 981	0.11
4 664 000	STRYKER CORP 2.125% 18-30/11/2027	EUR	4 348 053	0.37
5 800 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	5 016 769	0.42
3 600 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	3 349 620	0.28
8 046 000	VERIZON COMMUNICATIONS INC 0.875% 19-08/04/2027	EUR	7 191 139	0.60
2 840 000	VF CORP 0.250% 20-25/02/2028	EUR	2 360 510	0.20
7 923 000	VISA INC 1.500% 22-15/06/2026	EUR	7 434 061	0.62
2 540 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	2 251 481	0.19
	<i>The Netherlands</i>		<i>107 446 900</i>	<i>9.06</i>
3 100 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	2 722 623	0.23
1 700 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 585 401	0.13
2 900 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	2 843 433	0.24
1 256 000	ACHMEA BV 1.500% 20-26/05/2027	EUR	1 154 465	0.10
3 100 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	2 775 567	0.23
4 000 000	ALCON FINANCE BV 2.375% 22-31/05/2028	EUR	3 708 114	0.31
2 200 000	ALLIANZ FINANCE 0.000% 21-22/11/2026	EUR	1 970 252	0.17
4 300 000	AMER MED SYST EU 1.375% 22-08/03/2028	EUR	3 870 212	0.33
3 400 000	ARCADIS NV 4.875% 23-28/02/2028	EUR	3 397 388	0.29
5 061 000	BMW FINANCE NV 0.375% 19-24/09/2027	EUR	4 463 309	0.38
3 461 000	BMW FINANCE NV 0.375% 20-14/01/2027	EUR	3 097 625	0.26
4 911 000	BMW FINANCE NV 0.750% 19-13/07/2026	EUR	4 516 045	0.38
2 500 000	BMW FINANCE NV 1.000% 22-22/05/2028	EUR	2 232 740	0.19
4 811 000	BMW FINANCE NV 1.125% 18-22/05/2026	EUR	4 496 185	0.38
2 500 000	BMW FINANCE NV 3.250% 23-22/11/2026	EUR	2 466 528	0.21
3 505 000	COCA-COLA HBC BV 1.000% 19-14/05/2027	EUR	3 141 207	0.27
2 800 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	2 504 616	0.21
3 335 000	ESSITY CAPITAL 3.000% 22-21/09/2026	EUR	3 241 458	0.27
4 050 000	JDE PEETS NV 0.625% 21-09/02/2028	EUR	3 477 243	0.29
4 708 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	4 139 359	0.35
4 700 000	LINDE FINANCE BV 0.250% 20-19/05/2027	EUR	4 137 576	0.35
300 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	258 748	0.02
1 600 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	1 350 461	0.11

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	838 780	0.07
4 380 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	3 772 723	0.32
1 212 000	SAGAX EURO MTN 0.750% 21-26/01/2028	EUR	917 513	0.08
4 400 000	SGS NED HLDNG BV 0.125% 21-21/04/2027	EUR	3 817 926	0.32
3 245 000	SIGNIFY NV 2.375% 20-11/05/2027	EUR	2 987 610	0.25
3 978 000	SIKA CAPITAL BV 0.875% 19-29/04/2027	EUR	3 564 979	0.30
5 200 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	5 167 157	0.44
2 100 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	2 028 613	0.17
1 400 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	1 231 822	0.10
500 000	VOLKSBANK NV 0.375% 21-03/03/2028	EUR	410 646	0.03
1 100 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	1 081 140	0.09
2 900 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	2 396 809	0.20
2 900 000	VONOVIA BV 0.625% 20-09/07/2026	EUR	2 523 928	0.21
2 500 000	WABTEC TRANSPORT 1.250% 21-03/12/2027	EUR	2 168 248	0.18
2 300 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	1 972 825	0.17
3 618 000	WOLTERS KLUWER N 3.000% 22-23/09/2026	EUR	3 529 109	0.30
1 750 000	WPC EUROBOND 1.350% 19-15/04/2028	EUR	1 486 517	0.13
	<i>Germany</i>		<i>98 384 412</i>	<i>8.29</i>
2 000 000	AAREAL BANK AG 0.050% 21-02/09/2026	EUR	1 647 238	0.14
1 400 000	AAREAL BANK AG 0.250% 20-23/11/2027	EUR	1 059 117	0.09
900 000	AAREAL BANK AG 0.500% 20-07/04/2027	EUR	717 396	0.06
1 000 000	AAREAL BANK AG 0.750% 22-18/04/2028	EUR	763 973	0.06
1 900 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	1 672 476	0.14
4 300 000	BERTELSMANN SE 2.000% 20-01/04/2028	EUR	3 997 524	0.34
2 350 000	COMMERZBANK AG 0.375% 20-01/09/2027	EUR	2 046 306	0.17
2 800 000	COMMERZBANK AG 0.500% 19-04/12/2026	EUR	2 502 715	0.21
700 000	COMMERZBANK AG 0.875% 20-22/01/2027	EUR	614 229	0.05
600 000	COMMERZBANK AG 1.125% 19-22/06/2026	EUR	542 616	0.05
3 869 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	3 737 076	0.32
4 334 000	CONTINENTAL AG 3.625% 22-30/11/2027	EUR	4 281 951	0.36
471 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	467 940	0.04
3 200 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 839 601	0.24
3 100 000	DEUTSCHE BANK AG 4.000% 22-29/11/2027	EUR	3 060 524	0.26
4 763 000	DEUTSCHE TELEKOM 0.500% 19-05/07/2027	EUR	4 304 386	0.36
2 000 000	DT PFANDBRIEFBAN 4.375% 22-28/08/2026	EUR	1 957 694	0.17
597 000	DT PFANDBRIEFBAN 5.000% 23-05/02/2027	EUR	602 833	0.05
4 600 000	EVONIK 2.250% 22-25/09/2027	EUR	4 292 759	0.36
2 828 000	FRESENIUS MEDICA 0.625% 19-30/11/2026	EUR	2 529 003	0.21
5 100 000	FRESENIUS MEDICA 3.875% 22-20/09/2027	EUR	5 032 046	0.42
2 434 000	FRESENIUS SE & C 0.375% 20-28/09/2026	EUR	2 160 597	0.18
4 010 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	3 480 707	0.29
3 800 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	3 434 692	0.29
1 800 000	FRESENIUS SE & C 4.250% 22-28/05/2026	EUR	1 786 085	0.15
2 000 000	HELLA GMBH&CO KG 0.500% 19-26/01/2027	EUR	1 756 934	0.15
4 100 000	HENKEL AG & CO 2.625% 22-13/09/2027	EUR	3 968 765	0.33
4 200 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	3 888 797	0.33
4 500 000	KNORR-BREMSE AG 3.250% 22-21/09/2027	EUR	4 418 457	0.37
2 700 000	LANXESS 0.000% 21-08/09/2027	EUR	2 257 497	0.19
3 200 000	LANXESS 1.750% 22-22/03/2028	EUR	2 830 847	0.24
1 700 000	LEG IMMOBILIEN 0.875% 19-28/11/2027	EUR	1 447 206	0.12
3 600 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	3 171 831	0.27
3 600 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	3 410 465	0.29
4 700 000	ROBERT BOSCH 3.625% 23-02/06/2027	EUR	4 676 050	0.39
3 500 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	2 906 023	0.25
4 200 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	4 120 056	0.35
	<i>United Kingdom</i>		<i>73 610 367</i>	<i>6.20</i>
1 300 000	ANZ NEW ZEALAND INTL/LDN 0.200% 21-23/09/2027	EUR	1 100 634	0.09
4 650 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	4 635 557	0.39
4 000 000	BRITISH TELECOMM 2.750% 22-30/08/2027	EUR	3 817 014	0.32
3 239 000	COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027	EUR	2 951 178	0.25

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	CREDIT SUISSE LD 5.500% 23-20/08/2026	EUR	1 927 759	0.16
3 950 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	3 854 470	0.33
2 635 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	2 284 885	0.19
1 204 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	1 004 384	0.08
3 505 000	ITV PLC 1.375% 19-26/09/2026	EUR	3 186 909	0.27
4 300 000	LINDE PLC 0.000% 21-30/09/2026	EUR	3 828 903	0.32
3 300 000	LINDE PLC 1.000% 22-31/03/2027	EUR	3 014 730	0.25
2 500 000	LLOYDS BANK 4.125% 23-30/05/2027	EUR	2 469 633	0.21
1 864 000	LONDON STOCK EX 1.750% 18-06/12/2027	EUR	1 716 903	0.14
2 700 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	2 486 155	0.21
3 760 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	3 317 228	0.28
3 305 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	2 968 017	0.25
1 386 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	1 371 155	0.12
2 470 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	2 191 454	0.18
2 344 000	OTE PLC 0.875% 19-24/09/2026	EUR	2 138 284	0.18
4 129 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	4 099 732	0.35
2 430 000	ROYAL MAIL 1.250% 19-08/10/2026	EUR	2 208 254	0.19
2 469 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	2 438 190	0.21
800 000	STANDARD CHART 0.900% 19-02/07/2027	EUR	712 128	0.06
2 658 000	THAMES WATER UTL 0.875% 22-31/01/2028	EUR	2 113 093	0.18
5 004 000	THAMES WATER UTL 4.000% 23-18/04/2027	EUR	4 504 436	0.38
1 320 000	UBS AG LONDON 0.010% 21-29/06/2026	EUR	1 159 600	0.10
3 499 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	3 194 498	0.27
1 000 000	WESTPAC SEC NZ 0.100% 21-13/07/2027	EUR	844 820	0.07
2 354 000	WESTPAC SEC NZ 0.427% 21-14/12/2026	EUR	2 070 364	0.17
	<i>Spain</i>		<i>71 371 561</i>	<i>6.02</i>
4 900 000	ABERTIS 2.375% 19-27/09/2027	EUR	4 579 171	0.39
5 200 000	ABERTIS INFRAEST 1.125% 19-26/03/2028	EUR	4 533 837	0.38
3 900 000	ABERTIS INFRAEST 1.250% 20-07/02/2028	EUR	3 438 464	0.29
400 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	397 011	0.03
2 300 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	1 994 720	0.17
2 400 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	2 311 306	0.20
2 400 000	AMADEUS IT GROUP SA 1.500% 18-18/09/2026	EUR	2 236 314	0.19
2 700 000	ARVAL SERVICE 4.000% 22-22/09/2026	EUR	2 665 528	0.22
1 900 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	1 916 996	0.16
2 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-15/11/2026	EUR	1 948 896	0.16
2 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	2 108 036	0.18
2 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	2 558 776	0.22
4 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	4 166 374	0.35
2 700 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	2 258 339	0.19
2 500 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	2 221 614	0.19
2 200 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	1 920 253	0.16
2 800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	2 484 794	0.21
4 200 000	BANCO SANTANDER 3.875% 23-16/01/2028	EUR	4 128 867	0.35
2 800 000	BANKIA 0.750% 19-09/07/2026	EUR	2 533 650	0.21
1 400 000	BANKIA 1.125% 19-12/11/2026	EUR	1 254 259	0.11
1 300 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	1 108 604	0.09
1 400 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	1 251 793	0.11
3 200 000	CAIXABANK 1.375% 19-19/06/2026	EUR	2 915 851	0.25
2 460 000	MEDIO AMBIENTE 1.661% 19-04/12/2026	EUR	2 250 925	0.19
1 400 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	1 284 435	0.11
3 400 000	SANTAN CONS FIN 0.500% 22-14/01/2027	EUR	2 975 846	0.25
500 000	SANTAN CONS FIN 4.125% 23-05/05/2028	EUR	495 283	0.04
1 000 000	SANTANDER CONSUMER FIN 0.500% 19-14/11/2026	EUR	882 412	0.07
7 200 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	6 549 207	0.55
	<i>Luxembourg</i>		<i>49 433 522</i>	<i>4.16</i>
2 800 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	2 136 191	0.18
6 500 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	4 663 739	0.39
3 732 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	3 456 836	0.29
8 331 000	DH EUROPE 0.450% 19-18/03/2028	EUR	7 179 052	0.61

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 900 000	GRAND CITY PROPERTIES 0.125% 21-11/01/2028	EUR	2 162 931	0.18
4 700 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	4 184 835	0.35
3 055 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	2 698 590	0.23
2 950 000	HOLCIM FINANCE L 0.125% 21-19/07/2027	EUR	2 577 424	0.22
2 904 000	HOLCIM FINANCE L 0.500% 19-29/11/2026	EUR	2 600 597	0.22
4 240 000	JOHN DEERE BANK 2.500% 22-14/09/2026	EUR	4 076 609	0.34
3 300 000	JOHN DEERE CASH 1.850% 20-02/04/2028	EUR	3 072 088	0.26
8 435 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	7 681 363	0.64
3 440 000	WHIRLPOOL EMEA 0.500% 20-20/02/2028	EUR	2 943 267	0.25
	Sweden		46 047 005	3.91
1 850 000	BALDER 1.125% 19-29/01/2027	EUR	1 388 051	0.12
2 800 000	ELECTROLUX AB 4.125% 22-05/10/2026	EUR	2 806 203	0.24
1 000 000	EQT 2.375% 22-06/04/2028	EUR	881 225	0.07
4 506 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	3 971 622	0.34
2 110 000	NORDEA BANK AB 0.500% 20-14/05/2027	EUR	1 864 517	0.16
3 400 000	SANDVIK AB 2.125% 22-07/06/2027	EUR	3 168 134	0.27
1 740 000	SKANDINAV ENSKIL BANK 3.750% 23-07/02/2028	EUR	1 686 027	0.14
1 600 000	SKANDINAV ENSKIL BANK 3.875% 23-09/05/2028	EUR	1 581 708	0.13
200 000	SKANDINAV ENSKIL BANK 4.125% 23-29/06/2027	EUR	199 755	0.02
2 800 000	SKANDINAVISKA ENSKILDA BANK 0.375% 20-11/02/2027	EUR	2 430 134	0.21
3 500 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	3 035 427	0.26
3 198 000	SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026	EUR	2 964 376	0.25
1 800 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 778 654	0.15
2 200 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	1 847 766	0.16
2 300 000	SVENSKA HANDELSBANKEN 0.050% 19-03/09/2026	EUR	2 017 187	0.17
3 040 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	2 677 273	0.23
2 954 000	SVENSKA HANDELSBANKEN 3.750% 22-01/11/2027	EUR	2 929 482	0.25
1 486 000	SWEDBANK AB 0.200% 21-12/01/2028	EUR	1 234 610	0.10
1 750 000	SWEDBANK AB 0.250% 21-02/11/2026	EUR	1 537 982	0.13
1 606 000	SWEDBANK AB 1.300% 22-17/02/2027	EUR	1 434 245	0.12
2 508 000	SWEDBANK AB 2.100% 22-25/05/2027	EUR	2 322 297	0.20
2 500 000	TELE2 AB 2.125% 18-15/05/2028	EUR	2 290 330	0.19
	Denmark		31 599 937	2.68
6 000 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	5 637 826	0.48
3 500 000	DSV PANALPINA 0.375% 20-26/02/2027	EUR	3 094 932	0.26
3 400 000	H LUNDBECK A/S 0.875% 20-14/10/2027	EUR	2 948 897	0.25
3 521 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	3 191 407	0.27
800 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	807 718	0.07
2 200 000	NOVO NORDISK FIN 1.125% 22-30/09/2027	EUR	2 004 014	0.17
1 850 000	NYKREDIT 0.375% 21-17/01/2028	EUR	1 527 898	0.13
2 480 000	NYKREDIT 0.750% 20-20/01/2027	EUR	2 161 078	0.18
900 000	NYKREDIT 1.375% 22-12/07/2027	EUR	802 222	0.07
3 100 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	3 089 277	0.26
3 000 000	TDC NET AS 5.056% 22-31/05/2028	EUR	2 942 090	0.25
3 400 000	VESTAS WIND SYST 4.125% 23-15/06/2026	EUR	3 392 578	0.29
	Ireland		22 954 009	1.93
4 660 000	CRH SMW FINANCE 1.250% 20-05/11/2026	EUR	4 278 169	0.36
3 950 000	DELL BANK INTERN 0.500% 21-27/10/2026	EUR	3 494 449	0.29
2 600 000	DELL BANK INTERN 4.500% 22-18/10/2027	EUR	2 622 122	0.22
3 400 000	DXC CAPITAL FUND 0.450% 21-15/09/2027	EUR	2 827 565	0.24
2 100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	1 721 523	0.15
3 840 000	SECURITAS TREASU 4.250% 23-04/04/2027	EUR	3 822 008	0.32
4 667 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	4 188 173	0.35
	Japan		20 145 036	1.69
3 786 000	MIZUHO FINANCIAL 1.631% 22-08/04/2027	EUR	3 461 879	0.29
1 975 000	MIZUHO FINANCIAL 3.490% 22-05/09/2027	EUR	1 919 427	0.16
100 000	MIZUHO FINANCIAL 4.157% 23-20/05/2028	EUR	99 262	0.01

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	SUMITOMO MITSUI 0.303% 20-28/10/2027	EUR	1 688 414	0.14
3 569 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	3 160 179	0.27
10 372 000	TAKEDA PHARM 2.250% 18-21/11/2026	EUR	9 815 875	0.82
	<i>Italy</i>		<i>17 361 879</i>	<i>1.47</i>
3 820 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	3 404 311	0.29
2 100 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 790 287	0.15
3 790 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	3 404 460	0.29
3 200 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	3 210 255	0.27
2 500 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	2 206 785	0.19
3 400 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	3 345 781	0.28
	<i>Finland</i>		<i>16 940 095</i>	<i>1.44</i>
2 050 000	BALDER FINLAND 1.000% 22-18/01/2027	EUR	1 538 328	0.13
1 404 000	KOJAMO OYJ 1.875% 20-27/05/2027	EUR	1 165 142	0.10
3 000 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	2 825 206	0.24
3 116 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	2 809 512	0.24
2 200 000	NORDEA BANK ABP 4.125% 23-05/05/2028	EUR	2 178 346	0.18
1 800 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	1 524 710	0.13
1 900 000	OP CORPORATE BK 0.600% 20-18/01/2027	EUR	1 662 206	0.14
1 900 000	OP CORPORATE BK 0.625% 22-27/07/2027	EUR	1 636 732	0.14
800 000	OP CORPORATE BK 4.000% 23-13/06/2028	EUR	798 541	0.07
800 000	OP CORPORATE BK 4.125% 22-18/04/2027	EUR	801 372	0.07
	<i>Canada</i>		<i>9 443 055</i>	<i>0.80</i>
2 246 000	BANK NOVA SCOTIA 0.125% 19-04/09/2026	EUR	1 989 294	0.17
1 250 000	BANK OF MONTREAL 2.750% 22-15/06/2027	EUR	1 188 294	0.10
1 124 000	NATIONAL BANK CANADA 3.750% 23-25/01/2028	EUR	1 095 510	0.09
2 800 000	TORONTO DOMINION BANK 0.500% 22-18/01/2027	EUR	2 452 464	0.21
2 900 000	TORONTO DOMINION BANK 2.551% 22-03/08/2027	EUR	2 717 493	0.23
	<i>Belgium</i>		<i>9 069 583</i>	<i>0.77</i>
1 400 000	BELFIUS BANK SA 0.000% 19-28/08/2026	EUR	1 233 770	0.10
1 200 000	BELFIUS BANK SA 0.125% 21-08/02/2028	EUR	1 013 755	0.09
3 000 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	2 605 749	0.22
1 300 000	COFINIMMO 1.000% 22-24/01/2028	EUR	1 078 585	0.09
2 000 000	LONZA FINANCE IN 1.625% 20-21/04/2027	EUR	1 848 403	0.16
1 600 000	VGP NV 1.625% 22-17/01/2027	EUR	1 289 321	0.11
	<i>Austria</i>		<i>8 419 682</i>	<i>0.70</i>
100 000	BAWAG PSK 0.375% 19-03/09/2027	EUR	82 541	0.01
2 200 000	BAWAG PSK 4.125% 23-18/01/2027	EUR	2 159 005	0.18
1 200 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	948 721	0.08
800 000	ERSTE GROUP 0.875% 19-22/05/2026	EUR	729 822	0.06
1 100 000	ERSTE GROUP 0.875% 20-13/05/2027	EUR	970 778	0.08
900 000	RAIFFEISEN BK IN 0.050% 21-01/09/2027	EUR	735 285	0.06
1 800 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	1 555 203	0.13
1 200 000	RAIFFEISEN BK IN 5.750% 22-27/01/2028	EUR	1 238 327	0.10
	<i>Norway</i>		<i>7 494 897</i>	<i>0.64</i>
2 300 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	2 108 038	0.18
1 027 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	845 445	0.07
1 100 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	967 347	0.08
900 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	786 765	0.07
2 848 000	SPAREBANK 1 SR 3.750% 23-23/11/2027	EUR	2 787 302	0.24
	<i>Switzerland</i>		<i>3 573 293</i>	<i>0.30</i>
2 000 000	RAIFFEISEN SCHWE 5.230% 22-01/11/2027	EUR	2 058 533	0.17
1 855 000	UBS GROUP 0.250% 21-24/02/2028	EUR	1 514 760	0.13
	<i>Romania</i>		<i>3 338 934</i>	<i>0.28</i>
2 300 000	NE PROPERTY 1.875% 19-09/10/2026	EUR	1 993 202	0.17
1 500 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	1 345 732	0.11
	<i>Australia</i>		<i>2 784 920</i>	<i>0.23</i>
3 000 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	2 784 920	0.23

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>New Zealand</i>		<i>1 967 267</i>	<i>0.17</i>
1 965 000	ASB BANK LIMITED 4.500% 23-16/03/2027	EUR	1 967 267	0.17
	Floating rate bonds		269 065 826	22.72
	<i>France</i>		<i>45 279 770</i>	<i>3.83</i>
2 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	2 525 538	0.21
2 200 000	BNP PARIBAS 20-01/09/2028 FRN	EUR	1 858 529	0.16
1 900 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	1 668 896	0.14
2 300 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	1 955 936	0.17
2 900 000	BNP PARIBAS 20-17/04/2029 FRN	EUR	2 475 080	0.21
3 100 000	BNP PARIBAS 20-19/02/2028 FRN	EUR	2 680 342	0.23
2 300 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 973 729	0.17
3 200 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	2 975 541	0.25
3 800 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	3 382 558	0.29
3 000 000	BNP PARIBAS 23/02/2029 FRN	EUR	2 956 169	0.25
2 900 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	2 885 729	0.24
2 800 000	BPCE 20-15/09/2027 FRN	EUR	2 451 860	0.21
1 600 000	BPCE 22-02/03/2029 FRN	EUR	1 399 856	0.12
900 000	BPCE 22-02/03/2032 FRN	EUR	796 640	0.07
1 700 000	BPCE 22-14/01/2028 FRN	EUR	1 465 411	0.12
2 600 000	CREDIT AGRICOLE SA 22-12/01/2028 FRN	EUR	2 267 805	0.19
2 200 000	ORANGE 19-31/12/2059 FRN	EUR	1 952 999	0.16
3 900 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	3 333 408	0.28
1 700 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 472 988	0.12
2 200 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 909 877	0.16
900 000	SOCIETE GENERALE 22-06/09/2032 FRN	EUR	890 879	0.08
	<i>The Netherlands</i>		<i>34 109 817</i>	<i>2.88</i>
2 400 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	2 347 969	0.20
2 700 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	2 076 168	0.18
1 500 000	ATHORA NL 22-31/08/2032 FRN	EUR	1 386 856	0.12
2 700 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	2 366 180	0.20
2 200 000	COOPERATIEVE RAB 21-01/12/2027 FRN	EUR	1 923 283	0.16
2 200 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	2 212 385	0.19
1 800 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	1 706 332	0.14
3 000 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	2 965 297	0.25
1 200 000	ING GROEP NV 20-18/02/2029 FRN	EUR	983 329	0.08
1 100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	929 161	0.08
4 900 000	ING GROEP NV 21-16/11/2032 FRN	EUR	4 051 784	0.34
3 800 000	ING GROEP NV 21-29/09/2028 FRN	EUR	3 190 625	0.27
2 900 000	ING GROEP NV 22-14/11/2027 FRN	EUR	2 920 386	0.25
3 500 000	ING GROEP NV 23/05/2029 FRN	EUR	3 466 025	0.29
1 700 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	1 584 037	0.13
	<i>United Kingdom</i>		<i>30 689 899</i>	<i>2.58</i>
3 460 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	3 004 173	0.25
3 630 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	3 460 812	0.29
3 900 000	HSBC HOLDINGS 22-16/11/2032 FRN	EUR	3 970 431	0.34
4 300 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	4 299 043	0.36
2 536 000	LLOYDS BANKING GROUP PLC 23-11/01/2029 FRN	EUR	2 499 301	0.21
1 400 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	1 142 624	0.10
3 300 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	3 197 403	0.27
2 300 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	2 286 227	0.19
650 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	640 534	0.05
1 550 000	SANTANDER UK GRP 22-25/08/2028 FRN	EUR	1 459 705	0.12
1 200 000	STANDARD CHART 20-27/01/2028 FRN	EUR	1 044 626	0.09
3 118 000	STANDARD CHART 21-23/09/2031 FRN	EUR	2 633 729	0.22
1 121 000	VIRGIN MONEY 23-29/10/2028 FRN	EUR	1 051 291	0.09

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>			<i>24 816 056</i>	<i>2.10</i>
3 500 000	BANK OF AMERICA CORP 20-31/03/2029 FRN	EUR	3 395 413	0.29
2 000 000	BANK OF AMERICA CORP 21-24/08/2028 FRN	EUR	1 707 559	0.14
3 600 000	CITIGROUP INC 19-08/10/2027 FRN	EUR	3 168 645	0.27
2 885 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	2 814 770	0.24
2 300 000	JPMORGAN CHASE 20-24/02/2028 FRN	EUR	1 995 748	0.17
3 114 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	2 716 217	0.23
3 253 000	MORGAN STANLEY 22-25/10/2028 FRN	EUR	3 287 274	0.28
5 700 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	5 730 430	0.48
<i>Switzerland</i>			<i>22 769 633</i>	<i>1.92</i>
3 292 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	2 918 140	0.25
3 800 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	3 268 319	0.28
7 000 000	CREDIT SUISSE 22-01/03/2029 FRN	EUR	7 759 305	0.64
3 000 000	UBS GROUP 20-05/11/2028 FRN	EUR	2 460 605	0.21
1 655 000	UBS GROUP 22-15/06/2027 FRN	EUR	1 547 815	0.13
4 882 000	UBS GROUP 23-17/03/2028 FRN	EUR	4 815 449	0.41
<i>Italy</i>			<i>21 017 435</i>	<i>1.77</i>
1 210 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	1 069 607	0.09
800 000	FINECO BANK 21-21/10/2027 FRN	EUR	696 424	0.06
3 650 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	3 644 457	0.31
624 000	MEDIOBANCA SPA 21-02/11/2028 FRN	EUR	521 772	0.04
927 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	923 607	0.08
1 269 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	1 267 363	0.11
2 600 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 400 691	0.20
2 300 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	2 355 470	0.20
2 700 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	2 380 549	0.20
1 500 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	1 452 995	0.12
4 300 000	UNICREDIT SPA 23-17/01/2029 FRN	EUR	4 304 500	0.36
<i>Germany</i>			<i>17 165 867</i>	<i>1.46</i>
1 300 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	1 220 070	0.10
2 000 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	1 966 187	0.17
2 500 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	2 212 933	0.19
1 500 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	1 383 712	0.12
3 200 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	2 810 122	0.24
1 000 000	DEUTSCHE BANK AG 23-11/01/2029 FRN	EUR	993 439	0.08
1 300 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	1 142 592	0.10
6 100 000	MERCK 20-09/09/2080 FRN	EUR	5 436 812	0.46
<i>Spain</i>			<i>15 872 614</i>	<i>1.34</i>
1 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	1 621 260	0.14
2 400 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	2 418 525	0.20
2 200 000	BANKINTER SA 21-23/12/2032 FRN	EUR	1 806 576	0.15
2 300 000	CAIXABANK 21-18/06/2031 FRN	EUR	2 008 499	0.17
2 600 000	CAIXABANK 21-26/05/2028 FRN	EUR	2 234 410	0.19
2 400 000	CAIXABANK 22-21/01/2028 FRN	EUR	2 112 684	0.18
2 400 000	CAIXABANK 22-23/02/2033 FRN	EUR	2 414 457	0.20
1 300 000	UNICAJA ES 23-21/02/2029 FRN	EUR	1 256 203	0.11
<i>Norway</i>			<i>13 396 117</i>	<i>1.13</i>
2 355 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 952 303	0.16
2 800 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	2 460 391	0.21
3 000 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	2 906 536	0.25
2 391 000	DNB BANK ASA 22-28/02/2033 FRN	EUR	2 342 430	0.20
2 510 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	2 503 937	0.21
1 409 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	1 230 520	0.10
<i>Belgium</i>			<i>10 372 573</i>	<i>0.87</i>
1 000 000	BELFIUS BANK SA 23-19/04/2033 FRN	EUR	980 831	0.08
2 100 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	1 874 446	0.16
1 600 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	1 363 016	0.12
2 500 000	KBC GROUP NV 21-14/01/2029 FRN	EUR	2 064 240	0.17

BNP Paribas Easy € Corp Bond SRI PAB 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 400 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	1 224 599	0.10
2 000 000	KBC GROUP NV 22-23/11/2027 FRN	EUR	1 985 571	0.17
900 000	KBC GROUP NV 23-25/04/2033 FRN	EUR	879 870	0.07
	<i>Sweden</i>		<i>10 019 536</i>	<i>0.85</i>
3 000 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	2 618 905	0.22
1 800 000	SKANDINAVISKA ENSKILDA BANK 21-03/11/2031 FRN	EUR	1 538 067	0.13
1 700 000	SWEDBANK AB 21-20/05/2027 FRN	EUR	1 497 057	0.13
1 650 000	SWEDBANK AB 22-23/08/2032 FRN	EUR	1 509 391	0.13
2 950 000	TELIA CO AB 22-21/12/2082 FRN	EUR	2 856 116	0.24
	<i>Austria</i>		<i>7 011 397</i>	<i>0.60</i>
1 400 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	1 234 476	0.10
2 500 000	ERSTE GROUP 20-16/11/2028 FRN	EUR	2 087 923	0.18
1 300 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	1 059 748	0.09
1 400 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	1 141 439	0.10
1 500 000	RAIFFEISEN BK IN 22-20/12/2032 FRN	EUR	1 487 811	0.13
	<i>Ireland</i>		<i>6 728 569</i>	<i>0.56</i>
1 391 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	1 211 405	0.10
2 010 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	1 823 734	0.15
2 241 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	2 309 429	0.19
1 386 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	1 384 001	0.12
	<i>Denmark</i>		<i>4 642 401</i>	<i>0.39</i>
1 600 000	JYSKE BANK A 23-26/10/2028 FRN	EUR	1 583 382	0.13
1 500 000	JYSKE BANK A/S 21-17/02/2028 FRN	EUR	1 276 860	0.11
1 500 000	NYKREDIT 21-28/07/2031 FRN	EUR	1 292 555	0.11
500 000	NYKREDIT 22-29/12/2032 FRN	EUR	489 604	0.04
	<i>Australia</i>		<i>1 921 095</i>	<i>0.16</i>
1 955 000	AUST & NZ BANK 23-03/02/2033 FRN	EUR	1 921 095	0.16
	<i>Luxembourg</i>		<i>1 266 073</i>	<i>0.11</i>
1 800 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	541 774	0.05
1 800 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	724 299	0.06
	<i>Japan</i>		<i>799 099</i>	<i>0.07</i>
900 000	mitsubishi UFJ FINANCE 21-08/06/2027 FRN	EUR	799 099	0.07
	<i>Czech Republic</i>		<i>644 719</i>	<i>0.05</i>
800 000	CESKA SPORITELNA 21-13/09/2028 FRN	EUR	644 719	0.05
	<i>Poland</i>		<i>543 156</i>	<i>0.05</i>
700 000	MBANK 21-21/09/2027 FRN	EUR	543 156	0.05
Total securities portfolio			1 173 463 716	99.02

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			314 690 917	95.71
Bonds			220 336 029	66.99
<i>France</i>			<i>53 909 721</i>	<i>16.44</i>
1 150 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	1 054 136	0.32
460 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	425 606	0.13
2 070 000	ALTICE FRANCE 3.375% 19-15/01/2028	EUR	1 509 775	0.46
900 000	ALTICE FRANCE 4.000% 21-15/07/2029	EUR	642 843	0.20
1 400 000	ALTICE FRANCE 4.125% 20-15/01/2029	EUR	1 014 594	0.31
600 000	ALTICE FRANCE 4.250% 21-15/10/2029	EUR	430 680	0.13
2 000 000	ALTICE FRANCE 5.875% 18-01/02/2027	EUR	1 663 620	0.51
1 100 000	CHROME BIDCO SAS 3.500% 21-31/05/2028	EUR	925 034	0.28
770 000	CHROME HOLDCO 5.000% 21-31/05/2029	EUR	575 829	0.18
1 360 000	CROWN EUROPEAN 2.625% 16-30/09/2024	EUR	1 330 325	0.40
1 100 000	CROWN EUROPEAN 2.875% 18-01/02/2026	EUR	1 056 847	0.32
1 160 000	CROWN EUROPEAN 3.375% 15-15/05/2025	EUR	1 135 559	0.35
600 000	CROWN EUROPEAN 5.000% 23-15/05/2028	EUR	605 892	0.18
650 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	559 754	0.17
900 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	741 501	0.23
900 000	ELIS SA 1.000% 19-03/04/2025	EUR	843 984	0.26
900 000	ELIS SA 1.625% 19-03/04/2028	EUR	792 360	0.24
500 000	ELIS SA 2.875% 18-15/02/2026	EUR	476 775	0.15
700 000	ELIS SA 4.125% 22-24/05/2027	EUR	688 982	0.21
1 100 000	FAURECIA 2.375% 19-15/06/2027	EUR	967 505	0.29
650 000	FAURECIA 2.375% 21-15/06/2029	EUR	531 148	0.16
2 000 000	FAURECIA 2.625% 18-15/06/2025	EUR	1 906 119	0.58
1 730 000	FAURECIA 2.750% 21-15/02/2027	EUR	1 565 512	0.48
1 860 000	FAURECIA 3.125% 19-15/06/2026	EUR	1 748 400	0.53
1 300 000	FAURECIA 3.750% 20-15/06/2028	EUR	1 177 982	0.36
1 790 000	FAURECIA 7.250% 22-15/06/2026	EUR	1 864 069	0.57
650 000	FNAC DARTY SA 2.625% 19-30/05/2026	EUR	618 566	0.19
1 400 000	GETLINK SE 3.500% 20-30/10/2025	EUR	1 366 652	0.42
1 000 000	ILIAD 1.875% 18-25/04/2025	EUR	944 990	0.29
700 000	ILIAD 1.875% 21-11/02/2028	EUR	594 559	0.18
1 200 000	ILIAD 2.375% 20-17/06/2026	EUR	1 108 632	0.34
1 700 000	ILIAD 5.375% 22-14/06/2027	EUR	1 678 937	0.51
1 200 000	ILIAD 5.625% 23-15/02/2030	EUR	1 161 756	0.35
600 000	LOXAM SAS 2.875% 19-15/04/2026	EUR	555 858	0.17
300 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	293 127	0.09
700 000	LOXAM SAS 3.750% 19-15/07/2026	EUR	662 151	0.20
600 000	LOXAM SAS 4.500% 22-15/02/2027	EUR	574 278	0.17
1 488 000	LOXAM SAS 6.375% 23-15/05/2028	EUR	1 473 745	0.45
800 000	NEXANS SA 5.500% 23-05/04/2028	EUR	822 544	0.25
1 000 000	PARTS EUROPE SA 6.500% 20-16/07/2025	EUR	1 002 500	0.30
1 460 000	RENAULT 1.000% 17-28/11/2025	EUR	1 365 188	0.42
500 000	RENAULT 1.125% 19-04/10/2027	EUR	419 705	0.13
2 200 000	RENAULT 1.250% 19-24/06/2025	EUR	2 059 045	0.63
1 100 000	RENAULT 2.000% 18-28/09/2026	EUR	1 000 813	0.30
1 800 000	RENAULT 2.375% 20-25/05/2026	EUR	1 664 964	0.51
900 000	RENAULT 2.500% 21-01/04/2028	EUR	798 201	0.24
1 400 000	RENAULT 2.500% 21-02/06/2027	EUR	1 266 636	0.39
400 000	REXEL SA 2.125% 21-15/06/2028	EUR	352 212	0.11
1 150 000	REXEL SA 2.125% 21-15/12/2028	EUR	1 009 125	0.31
500 000	SECHE ENVIRONNEM 2.250% 21-15/11/2028	EUR	430 770	0.13
1 300 000	VALEO SA 1.000% 21-03/08/2028	EUR	1 053 026	0.32
1 100 000	VALEO SA 1.500% 18-18/06/2025	EUR	1 042 063	0.32
700 000	VALEO SA 1.625% 16-18/03/2026	EUR	652 127	0.20
1 700 000	VALEO SA 5.375% 22-28/05/2027	EUR	1 702 720	0.52

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>44 222 923</i>	<i>13.46</i>
500 000	AMPLIFON SPA 1.125% 20-13/02/2027	EUR	447 580	0.14
1 200 000	ATLANTIA 1.625% 17-03/02/2025	EUR	1 139 916	0.35
1 700 000	ATLANTIA 1.875% 17-13/07/2027	EUR	1 500 964	0.46
1 760 000	ATLANTIA SPA 1.875% 21-12/02/2028	EUR	1 500 946	0.46
750 000	AZZURRA AEROP0 2.625% 20-30/05/2027	EUR	672 660	0.20
300 000	BANCA IFIS SPA 1.750% 20-25/06/2024	EUR	289 263	0.09
560 000	BANCA IFIS SPA 6.125% 23-19/01/2027	EUR	559 866	0.17
1 200 000	BANCO BPM SPA 0.875% 21-15/07/2026	EUR	1 077 612	0.33
1 300 000	BANCO BPM SPA 1.625% 20-18/02/2025	EUR	1 224 964	0.37
800 000	BANCO BPM SPA 1.750% 19-28/01/2025	EUR	762 208	0.23
420 000	BANCO BPM SPA 2.500% 19-21/06/2024	EUR	412 117	0.13
700 000	BANCO BPM SPA 3.375% 22-19/01/2032	EUR	609 406	0.19
1 600 000	BANCO BPM SPA 4.875% 23-18/01/2027	EUR	1 587 136	0.48
800 000	BANCO BPM SPA 6.000% 22-13/09/2026	EUR	814 408	0.25
700 000	BPER BANCA 1.875% 20-07/07/2025	EUR	662 333	0.20
600 000	DOBANK SPA 3.375% 21-31/07/2026	EUR	505 110	0.15
650 000	DOBANK SPA 5.000% 20-04/08/2025	EUR	613 899	0.19
615 000	IGD 2.125% 19-28/11/2024	EUR	540 161	0.16
560 000	ILLIMITY BANK 6.625% 22-09/12/2025	EUR	561 764	0.17
1 610 000	INFRASTRUTTURE W 1.625% 20-21/10/2028	EUR	1 413 242	0.43
1 097 000	INFRASTRUTTURE W 1.750% 21-19/04/2031	EUR	924 036	0.28
1 700 000	INFRASTRUTTURE W 1.875% 20-08/07/2026	EUR	1 577 362	0.48
650 000	INTERNATIONAL DESIGN GRP 6.500% 18-15/11/2025	EUR	628 895	0.19
1 050 000	INTESA SANPAOLO 2.375% 20-22/12/2030	EUR	787 983	0.24
800 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	772 440	0.23
555 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	460 189	0.14
2 010 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	1 957 257	0.60
1 725 000	NEXI 1.625% 21-30/04/2026	EUR	1 572 010	0.48
850 000	NEXI 1.750% 19-31/10/2024	EUR	820 548	0.25
2 000 000	NEXI 2.125% 21-30/04/2029	EUR	1 665 280	0.51
700 000	SALINI IMPREGILO 1.750% 17-26/10/2024	EUR	666 673	0.20
500 000	SALINI IMPREGILO 3.625% 20-28/01/2027	EUR	442 220	0.13
950 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	727 881	0.22
1 250 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	1 062 875	0.32
1 070 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	1 008 796	0.31
960 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	893 011	0.27
1 150 000	TELECOM ITALIA 3.000% 16-30/09/2025	EUR	1 082 702	0.33
1 200 000	TELECOM ITALIA 3.625% 16-25/05/2026	EUR	1 128 228	0.34
1 000 000	TELECOM ITALIA 5.250% 05-17/03/2055	EUR	770 000	0.23
1 705 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	1 699 561	0.52
1 820 000	UNIPOL GRUPPO 3.000% 15-18/03/2025	EUR	1 774 699	0.54
1 700 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	1 565 394	0.48
860 000	UNIPOL GRUPPO 3.500% 17-29/11/2027	EUR	834 570	0.25
750 000	UNIPOLSAI ASSICU 3.875% 18-01/03/2028	EUR	715 208	0.22
640 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	588 301	0.18
1 220 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	1 201 249	0.37
	<i>United States of America</i>		<i>29 799 016</i>	<i>9.05</i>
920 000	AVANTOR FUNDING 2.625% 20-01/11/2025	EUR	880 826	0.27
1 010 000	AVANTOR FUNDING 3.875% 20-15/07/2028	EUR	924 574	0.28
800 000	BELDEN INC 3.375% 17-15/07/2027	EUR	745 464	0.23
900 000	BELDEN INC 3.375% 21-15/07/2031	EUR	782 379	0.24
540 000	BELDEN INC 3.875% 18-15/03/2028	EUR	505 467	0.15
1 300 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	1 048 606	0.32
700 000	CHEMOURS CO 4.000% 18-15/05/2026	EUR	647 990	0.20
1 250 000	COTY INC 3.875% 21-15/04/2026	EUR	1 211 813	0.37
530 000	ENCORE CAPITAL 4.875% 20-15/10/2025	EUR	495 195	0.15
850 000	FORD MOTOR CREDIT 1.355% 18-07/02/2025	EUR	802 366	0.24
2 075 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	2 006 420	0.61
1 250 000	FORD MOTOR CREDIT 2.330% 19-25/11/2025	EUR	1 172 025	0.36

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 100 000	FORD MOTOR CREDIT 2.386% 19-17/02/2026	EUR	1 031 701	0.31
1 550 000	FORD MOTOR CREDIT 3.250% 20-15/09/2025	EUR	1 487 690	0.45
2 300 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	2 257 564	0.68
400 000	GRAPHIC PACKAGIN 2.625% 21-01/02/2029	EUR	350 952	0.11
900 000	IQVIA INC 1.750% 21-15/03/2026	EUR	832 491	0.25
1 100 000	IQVIA INC 2.250% 19-15/01/2028	EUR	969 617	0.29
1 760 000	IQVIA INC 2.250% 21-15/03/2029	EUR	1 504 994	0.46
1 035 000	IQVIA INC 2.875% 20-15/06/2028	EUR	931 303	0.28
500 000	KRONOS INTERNATIONAL INC 3.750% 17-15/09/2025	EUR	454 850	0.14
750 000	MPT OP PTNR/FINL 0.993% 21-15/10/2026	EUR	565 905	0.17
840 000	MPT OP PTNR/FINL 3.325% 17-24/03/2025	EUR	751 514	0.23
1 950 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	1 692 327	0.51
750 000	PRIMO WATER CORP 3.875% 20-31/10/2028	EUR	648 390	0.20
1 360 000	QUINTILES IMS 2.875% 17-15/09/2025	EUR	1 319 336	0.40
800 000	SILGAN HOLDINGS 2.250% 20-01/06/2028	EUR	688 440	0.21
1 050 000	SILGAN HOLDINGS 3.250% 18-15/03/2025	EUR	1 026 890	0.31
1 000 000	SPECTRUM BRANDS 4.000% 16-01/10/2026	EUR	959 840	0.29
730 000	WMG ACQUISITION 2.250% 21-15/08/2031	EUR	578 051	0.18
580 000	WMG ACQUISITION 2.750% 20-15/07/2028	EUR	524 036	0.16
	<i>Spain</i>		20 592 652	6.22
750 000	AEDAS HOMES OPCO 4.000% 21-15/08/2026	EUR	697 920	0.21
870 000	ALMIRALL SA 2.125% 21-30/09/2026	EUR	809 935	0.25
500 000	BANCO SABADELL 1.125% 19-27/03/2025	EUR	468 100	0.14
700 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	612 472	0.19
1 100 000	BANCO SABADELL 5.625% 16-06/05/2026	EUR	1 089 704	0.33
800 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	705 936	0.21
1 200 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	1 031 112	0.31
800 000	CELLNEX FINANCE 1.250% 21-15/01/2029	EUR	663 064	0.20
1 200 000	CELLNEX FINANCE 1.500% 21-08/06/2028	EUR	1 024 884	0.31
1 700 000	CELLNEX FINANCE 2.000% 21-15/02/2033	EUR	1 324 419	0.40
1 100 000	CELLNEX FINANCE 2.000% 21-15/09/2032	EUR	864 589	0.26
1 500 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	1 405 830	0.43
600 000	CELLNEX TELECOM 1.000% 20-20/04/2027	EUR	525 942	0.16
1 100 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	886 666	0.27
400 000	CELLNEX TELECOM 1.875% 20-26/06/2029	EUR	337 700	0.10
900 000	CELLNEX TELECOM 2.875% 17-18/04/2025	EUR	874 386	0.27
550 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	500 962	0.15
2 800 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	2 400 747	0.72
1 175 000	GRIFOLS SA 1.625% 19-15/02/2025	EUR	1 132 089	0.34
1 200 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	1 088 328	0.33
2 205 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	2 147 867	0.64
	<i>The Netherlands</i>		14 477 736	4.40
700 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	686 714	0.21
760 000	CONSTELLIUM NV 4.250% 17-15/02/2026	EUR	741 768	0.23
480 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	404 362	0.12
1 110 000	DARLING GLBL FIN 3.625% 18-15/05/2026	EUR	1 083 404	0.33
1 050 000	ENERGIZER G 3.500% 21-30/06/2029	EUR	844 536	0.26
600 000	GOODYEAR EUROPE 2.750% 21-15/08/2028	EUR	503 760	0.15
500 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	424 230	0.13
600 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	438 240	0.13
1 700 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	1 656 378	0.50
588 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	601 683	0.18
800 000	SAMVARDHANA MOTH 1.800% 17-06/07/2024	EUR	768 680	0.23
292 350	SELECTA GROUP BV 10.000% 20-01/07/2026	EUR	193 553	0.06
1 205 671	SELECTA GROUP BV 8.000% 20-01/04/2026	EUR	1 062 932	0.32
1 100 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	1 013 034	0.31
500 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	400 140	0.12
1 280 000	VZ SECURED FINAN 3.500% 22-15/01/2032	EUR	985 101	0.30

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 100 000	VZ VENDOR 2.875% 20-15/01/2029	EUR	843 018	0.26
800 000	ZIGGO 2.875% 19-15/01/2030	EUR	643 680	0.20
1 608 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 182 523	0.36
	Sweden		12 009 685	3.63
1 050 000	BALDER 1.875% 17-14/03/2025	EUR	929 355	0.28
1 100 000	BALDER 1.875% 17-23/01/2026	EUR	914 221	0.28
500 000	DOMETIC GROUP AB 2.000% 21-29/09/2028	EUR	402 070	0.12
400 000	DOMETIC GROUP AB 3.000% 19-08/05/2026	EUR	372 716	0.11
1 400 000	INTRUM AB 3.000% 19-15/09/2027	EUR	966 756	0.29
1 350 000	INTRUM AB 3.500% 19-15/07/2026	EUR	1 002 767	0.30
1 550 000	INTRUM AB 4.875% 20-15/08/2025	EUR	1 285 493	0.39
850 000	INTRUM AB 9.250% 22-15/03/2028	EUR	720 868	0.22
1 710 000	INTRUM JUSTITIA 3.125% 17-15/07/2024	EUR	826 264	0.25
1 500 000	SAMHALLSBYGG 1.000% 20-12/08/2027	EUR	976 440	0.30
800 000	SAMHALLSBYGG 1.125% 19-04/09/2026	EUR	557 936	0.17
769 000	SAMHALLSBYGG 1.750% 19-14/01/2025	EUR	633 110	0.19
1 000 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	955 200	0.29
880 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	795 476	0.24
700 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	671 013	0.20
	Germany		11 174 926	3.40
1 300 000	ADLER GROUP SA 1.875% 21-14/01/2026	EUR	500 786	0.15
1 800 000	ADLER GROUP SA 2.250% 21-14/01/2029	EUR	581 562	0.18
800 000	ADLER GROUP SA 2.250% 21-27/04/2027	EUR	291 664	0.09
800 000	ADLER GROUP SA 2.750% 20-13/11/2026	EUR	310 960	0.09
400 000	ADLER REAL EST 3.000% 18-27/04/2026	EUR	309 124	0.09
500 000	ADO PROPERTIES 3.250% 20-05/08/2025	EUR	217 155	0.07
700 000	ALDER PROPERTIES SA 1.500% 17-26/07/2024	EUR	548 744	0.17
800 000	CECONOMY AG 1.750% 21-24/06/2026	EUR	623 536	0.19
1 440 000	COMMERZBANK AG 4.000% 16-23/03/2026	EUR	1 396 786	0.42
940 000	COMMERZBANK AG 4.000% 17-30/03/2027	EUR	911 010	0.28
800 000	DEMIRE RL ESTATE 1.875% 19-15/10/2024	EUR	595 144	0.18
600 000	DIC ASSET AG 2.250% 21-22/09/2026	EUR	366 144	0.11
2 100 000	DOUGLAS GMBH 6.000% 21-08/04/2026	EUR	1 926 959	0.59
550 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	499 802	0.15
400 000	HORNBAACH BAUMRKT 3.250% 19-25/10/2026	EUR	379 928	0.12
300 000	K&S AG 3.250% 18-18/07/2024	EUR	297 045	0.09
500 000	PEACH PROPERTY 4.375% 20-15/11/2025	EUR	383 500	0.12
400 000	SGL CARBON SE 4.625% 19-30/09/2024	EUR	398 944	0.12
951 000	TELE COLUMBUS AG 3.875% 18-02/05/2025	EUR	636 133	0.19
	Japan		8 798 222	2.67
1 600 000	SOFTBANK GROUP CORP 2.125% 21-06/07/2024	EUR	1 549 296	0.47
980 000	SOFTBANK GROUP CORP 2.875% 21-06/01/2027	EUR	861 822	0.26
1 150 000	SOFTBANK GROUP CORP 3.125% 17-19/09/2025	EUR	1 080 460	0.33
1 340 000	SOFTBANK GROUP CORP 3.375% 21-06/07/2029	EUR	1 100 622	0.33
380 000	SOFTBANK GROUP CORP 3.875% 21-06/07/2032	EUR	287 858	0.09
1 100 000	SOFTBANK GROUP CORP 4.000% 17-19/09/2029	EUR	919 248	0.28
300 000	SOFTBANK GROUP CORP 4.500% 18-20/04/2025	EUR	294 000	0.09
800 000	SOFTBANK GROUP CORP 4.750% 15-30/07/2025	EUR	784 288	0.24
2 070 000	SOFTBANK GROUP CORP 5.000% 18-15/04/2028	EUR	1 920 628	0.58
	Luxembourg		7 854 487	2.38
400 000	ARAMARK INTERNATIONAL FIN 3.125% 17-01/04/2025	EUR	384 304	0.12
950 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	770 108	0.23
600 000	DANA FIN LUX SAR 8.500% 23-15/07/2031	EUR	619 902	0.19
1 490 000	GARFUNKELUX HOLD 6.750% 20-01/11/2025	EUR	1 090 129	0.33
1 200 000	MOTION FINCO 7.375% 23-15/06/2030	EUR	1 194 960	0.36
1 220 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	1 276 889	0.39
750 000	SAMSONITE FINCO 3.500% 18-15/05/2026	EUR	722 093	0.22
1 000 000	SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	964 070	0.29
900 000	TELENET FINANCE LUX 3.500% 17-01/03/2028	EUR	832 032	0.25

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Kingdom</i>		<i>7 505 208</i>	<i>2.29</i>
520 000	AVIS BUDGET FINA 4.125% 16-15/11/2024	EUR	515 476	0.16
300 000	AVIS BUDGET FINA 4.500% 17-15/05/2025	EUR	294 291	0.09
740 000	AVIS BUDGET FINA 4.750% 18-30/01/2026	EUR	726 206	0.22
800 000	EC FINANCE 3.000% 21-15/10/2026	EUR	746 032	0.23
500 000	INTERNATIONAL PERSONAL FI 9.750% 20-12/11/2025	EUR	440 975	0.13
700 000	KENNEDY WILSON E 3.250% 15-12/11/2025	EUR	618 359	0.19
1 330 000	NOMAD FOODS BOND 2.500% 21-24/06/2028	EUR	1 166 011	0.35
600 000	SIG 5.250% 21-30/11/2026	EUR	507 882	0.15
700 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	647 255	0.20
700 000	TITAN GLOBAL FIN 2.375% 17-16/11/2024	EUR	679 609	0.21
200 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	191 296	0.06
800 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	658 976	0.20
400 000	VICTORIA PLC 3.750% 21-15/03/2028	EUR	312 840	0.10
	<i>Finland</i>		<i>2 274 198</i>	<i>0.69</i>
700 000	HUHTAMAKI OYJ 4.250% 22-09/06/2027	EUR	688 653	0.21
1 200 000	SBB TREASURY OYJ 0.750% 20-14/12/2028	EUR	714 540	0.22
1 500 000	SBB TREASURY OYJ 1.125% 21-26/11/2029	EUR	871 005	0.26
	<i>Norway</i>		<i>1 900 535</i>	<i>0.58</i>
1 500 000	ADEVINTA ASA 2.625% 20-15/11/2025	EUR	1 435 920	0.44
500 000	ADEVINTA ASA 3.000% 20-15/11/2027	EUR	464 615	0.14
	<i>Belgium</i>		<i>1 548 384</i>	<i>0.47</i>
1 250 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	1 099 850	0.33
530 000	SARENS FINANCE 5.750% 20-21/02/2027	EUR	448 534	0.14
	<i>Ireland</i>		<i>1 360 116</i>	<i>0.42</i>
650 000	JAMES HARDIE INDUSTRIES 3.625% 18-01/10/2026	EUR	619 145	0.19
850 000	MOTION BONDCO 4.500% 19-15/11/2027	EUR	740 971	0.23
	<i>Austria</i>		<i>1 338 330</i>	<i>0.41</i>
1 500 000	AMS AG 6.000% 20-31/07/2025	EUR	1 338 330	0.41
	<i>Greece</i>		<i>884 570</i>	<i>0.27</i>
850 000	NATIONAL BK GREECE 7.250% 22-22/11/2027	EUR	884 570	0.27
	<i>Cayman Islands</i>		<i>685 320</i>	<i>0.21</i>
800 000	UPCB FINANCE VII 3.625% 17-15/06/2029	EUR	685 320	0.21
	Floating rate bonds		94 354 888	28.72
	<i>Italy</i>		<i>25 775 830</i>	<i>7.85</i>
800 000	BANCA POP SONDRI 21-13/07/2027 FRN	EUR	703 800	0.21
500 000	BANCA POP SONDRI 21-25/02/2032 FRN	EUR	419 075	0.13
400 000	BANCO BPM SPA 19-01/10/2029 FRN	EUR	389 048	0.12
500 000	BANCO BPM SPA 20-14/01/2031 FRN	EUR	454 540	0.14
1 242 000	BANCO BPM SPA 20-14/09/2030 FRN	EUR	1 214 589	0.37
400 000	BANCO BPM SPA 21-29/06/2031 FRN	EUR	349 468	0.11
650 000	BANCO BPM SPA 22-21/01/2028 FRN	EUR	650 624	0.20
600 000	BPER BANCA 20-30/11/2030 FRN	EUR	563 550	0.17
600 000	BPER BANCA 21-31/03/2027 FRN	EUR	549 384	0.17
900 000	BPER BANCA 22-01/02/2028 FRN	EUR	907 110	0.28
400 000	BPER BANCA 22-20/01/2033 FRN	EUR	415 596	0.13
1 100 000	BPER BANCA 22-25/07/2032 FRN	EUR	934 560	0.28
1 200 000	BPER BANCA 22-30/06/2025 FRN	EUR	1 182 936	0.36
850 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	812 252	0.25
1 000 000	CREDITO EMILIANO 23-30/05/2029 FRN	EUR	1 007 790	0.31
600 000	ICCREA BANCA SPA 19-28/11/2029 FRN	EUR	567 036	0.17
1 050 000	ICCREA BANCA SPA 20-20/10/2025 FRN	EUR	1 013 082	0.31
680 000	ICCREA BANCA SPA 21-17/01/2027 FRN	EUR	617 338	0.19
525 000	ICCREA BANCA SPA 21-18/01/2032 FRN	EUR	451 259	0.14
700 000	ICCREA BANCA SPA 22-20/09/2027 FRN	EUR	708 330	0.22
1 100 000	ICCREA BANCA SPA 23-20/01/2028 FRN	EUR	1 129 766	0.34
1 900 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	1 877 104	0.57

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	MEDIOBANCA SPA 20-23/11/2030 FRN	EUR	225 370	0.07
1 100 000	SANPAOLO VITA 14-29/12/2049 FRN	EUR	1 067 594	0.32
1 800 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 536 930	0.47
2 200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	2 076 557	0.62
2 200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	1 919 873	0.58
660 000	UNIONE DI BANCHE 19-12/07/2029 FRN	EUR	651 407	0.20
700 000	UNIPOLSAI 14-30/06/2049 FRN	EUR	690 774	0.21
800 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	689 088	0.21
	<i>The Netherlands</i>		<i>14 919 934</i>	<i>4.53</i>
1 900 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 706 865	0.52
2 100 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	1 743 672	0.53
1 100 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	1 037 036	0.32
900 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	911 376	0.28
1 900 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 756 322	0.53
1 900 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	1 852 993	0.56
200 000	TELEFONICA EUROP 19-31/12/2059 FRN	EUR	171 864	0.05
600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	516 846	0.16
1 900 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	1 493 609	0.45
900 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	756 171	0.23
1 400 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	1 428 700	0.43
1 600 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	1 544 480	0.47
	<i>Greece</i>		<i>11 400 539</i>	<i>3.47</i>
600 000	ALPHA BANK 21-23/03/2028 FRN	EUR	515 490	0.16
800 000	ALPHA BANK 22-01/11/2025 FRN	EUR	810 136	0.25
1 200 000	ALPHA BANK 22-16/06/2027 FRN	EUR	1 229 244	0.37
700 000	ALPHA BANK AE 21-11/06/2031 FRN	EUR	630 448	0.19
1 150 000	ALPHA SERVICES AND HOL 20-13/02/2030 FRN	EUR	1 019 211	0.31
850 000	EUROBANK 21-05/05/2027 FRN	EUR	747 754	0.23
750 000	EUROBANK 21-14/03/2028 FRN	EUR	643 958	0.20
800 000	EUROBANK 23-26/01/2029 FRN	EUR	817 824	0.25
860 000	EUROBANK ERGASIA 22-06/12/2032 FRN	EUR	896 842	0.27
600 000	NATIONAL BK GREECE 19-18/07/2029 FRN	EUR	600 696	0.18
1 270 000	NATIONAL BK GREECE 20-08/10/2026 FRN	EUR	1 185 850	0.36
910 000	PIRAEUS BANK 20-19/02/2030 FRN	EUR	831 722	0.25
700 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	644 140	0.20
800 000	PIRAEUS BANK 22-28/01/2027 FRN	EUR	827 224	0.25
	<i>Spain</i>		<i>10 661 465</i>	<i>3.24</i>
1 200 000	BANCO CRED SOC C 21-09/03/2028 FRN	EUR	976 704	0.30
900 000	BANCO CRED SOC C 21-27/11/2031 FRN	EUR	740 889	0.23
700 000	BANCO CRED SOC C 22-22/09/2026 FRN	EUR	710 934	0.22
400 000	BANCO SABADELL 20-17/01/2030 FRN	EUR	365 276	0.11
800 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	671 016	0.20
1 100 000	BANCO SABADELL 22-08/09/2026 FRN	EUR	1 094 203	0.33
1 600 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	1 521 520	0.46
1 400 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	1 372 420	0.42
900 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	829 359	0.25
800 000	IBERCAJA 20-23/07/2030 FRN	EUR	713 976	0.22
300 000	UNICAJA ES 19-13/11/2029 FRN	EUR	271 038	0.08
900 000	UNICAJA ES 22-15/11/2027 FRN	EUR	902 952	0.27
600 000	UNICAJA ES 22-19/07/2032 FRN	EUR	491 178	0.15
	<i>Germany</i>		<i>7 276 920</i>	<i>2.22</i>
1 000 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	912 010	0.28
1 600 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	1 497 664	0.46
1 200 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	989 508	0.30
1 000 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	992 830	0.30
1 100 000	EVONIK 21-02/09/2081 FRN	EUR	913 473	0.28
1 500 000	INFINEON TECH 19-01/04/2168 FRN	EUR	1 425 255	0.43
600 000	INFINEON TECH 19-01/04/2168 FRN	EUR	546 180	0.17

BNP Paribas Easy € High Yield SRI Fossil Free

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Ireland</i>			<i>6 883 298</i>	<i>2.11</i>
1 250 000	AIB GROUP PLC 19-19/11/2029 FRN	EUR	1 174 800	0.36
1 740 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	1 578 424	0.48
400 000	BANK OF IRELAND 19-14/10/2029 FRN	EUR	381 544	0.12
1 180 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	1 024 747	0.31
1 000 000	BANK OF IRELAND 22-01/03/2033 FRN	EUR	1 015 190	0.31
300 000	IRISH LIFE & PER 21-19/08/2031 FRN	EUR	259 341	0.08
250 000	IRISH LIFE & PER 22-30/06/2025 FRN	EUR	247 680	0.08
1 200 000	PERM TSB GRP 23-25/04/2028 FRN	EUR	1 201 572	0.37
<i>United Kingdom</i>			<i>6 139 570</i>	<i>1.87</i>
800 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	719 600	0.22
200 000	PIRAEUS GRP FIN 19-26/06/2029 FRN	EUR	201 000	0.06
550 000	VODAFONE GROUP 18-03/10/2078 FRN	EUR	501 551	0.15
2 310 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	1 862 021	0.57
1 650 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	1 487 442	0.45
1 360 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	1 367 956	0.42
<i>Portugal</i>			<i>3 466 899</i>	<i>1.06</i>
400 000	BANCO COMMERCIAL PORTUGUES 19-27/03/2030 FRN	EUR	342 296	0.10
1 200 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	1 016 916	0.31
1 300 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	1 138 163	0.35
700 000	BANCO COMMERCIAL PORTUGUES 21-17/05/2032 FRN	EUR	556 500	0.17
400 000	BANCO COMMERCIAL PORTUGUES 22-25/10/2025 FRN	EUR	413 024	0.13
<i>Sweden</i>			<i>2 538 734</i>	<i>0.76</i>
660 000	AKELIUS RESIDENT 20-17/05/2081 FRN	EUR	539 616	0.16
667 000	BALDER 21-02/06/2081 FRN	EUR	422 011	0.13
1 500 000	CASTELLUM AB 21-02/03/2170 FRN	EUR	1 058 235	0.32
1 050 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	202 241	0.06
750 000	SAMHALLSBYGG 20-31/12/2060 FRN	EUR	143 678	0.04
900 000	SAMHALLSBYGG 21-31/12/2061 FRN	EUR	172 953	0.05
<i>Luxembourg</i>			<i>1 984 008</i>	<i>0.60</i>
800 000	EUROFINS SCIEN 17-31/12/2049 FRN	EUR	735 208	0.22
1 250 000	EUROFINS SCIEN 23-24/07/2171 FRN	EUR	1 248 800	0.38
<i>France</i>			<i>1 210 677</i>	<i>0.37</i>
1 300 000	RCI BANQUE 19-18/02/2030 FRN	EUR	1 210 677	0.37
<i>Cyprus</i>			<i>900 464</i>	<i>0.27</i>
500 000	BANK OF CYPRUS 21-23/10/2031 FRN	EUR	464 749	0.14
500 000	BANK OF CYPRUS 21-24/06/2027 FRN	EUR	435 715	0.13
<i>Japan</i>			<i>743 395</i>	<i>0.23</i>
1 591 000	RAKUTEN GROUP 21-22/04/2170 FRN	EUR	743 395	0.23
<i>Finland</i>			<i>453 155</i>	<i>0.14</i>
300 000	CITYCON OYJ 19-31/12/2059 FRN	EUR	192 720	0.06
500 000	CITYCON OYJ 21-31/12/2061 FRN	EUR	260 435	0.08
Other transferable securities			853 371	0.26
Bonds			853 371	0.26
<i>United States of America</i>			<i>853 371</i>	<i>0.26</i>
900 000	LEVI STRAUSS 3.375% 17-15/03/2027	EUR	853 371	0.26
Total securities portfolio			315 544 288	95.97

BNP Paribas Easy ECPI Circular Economy Leaders

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			964 915 782	99.81
Shares			964 915 782	99.81
<i>United States of America</i>			<i>515 682 203</i>	<i>53.35</i>
148 612	3M CO	USD	13 633 891	1.41
55 872	ADOBE INC	USD	25 042 025	2.59
271 002	ADVANCED MICRO DEVICES	USD	28 294 992	2.93
61 789	AIR PRODUCTS AND CHEMICALS INC	USD	16 963 941	1.75
74 445	CATERPILLAR INC	USD	16 789 360	1.74
393 641	CISCO SYSTEMS INC	USD	18 668 181	1.93
313 221	COCA-COLA CO	USD	17 288 881	1.79
247 157	COLGATE-PALMOLIVE CO	USD	17 452 773	1.81
43 767	DEERE & CO	USD	16 254 767	1.68
1 512 669	FORD MOTOR CO	USD	20 977 710	2.17
233 198	GENERAL MILLS INC	USD	16 394 397	1.70
639 029	INTEL CORP	USD	19 586 737	2.03
131 888	INTERNATIONAL BUSINESS MACHINES CORP	USD	16 175 924	1.67
140 621	KIMBERLY-CLARK CORP	USD	17 794 808	1.84
90 692	LOWES COS INC	USD	18 761 856	1.94
227 222	NEXTERA ENERGY INC	USD	15 453 595	1.60
149 330	NIKE INC - B	USD	15 106 831	1.56
113 860	NVIDIA CORP	USD	44 147 622	4.57
215 708	ORACLE CORP	USD	23 545 981	2.44
109 799	PEPSICO INC	USD	18 640 670	1.93
116 931	TARGET CORP	USD	14 136 754	1.46
107 486	TEXAS INSTRUMENTS INC	USD	17 735 683	1.83
156 898	THOMSON REUTERS CORP	CAD	19 438 094	2.01
236 001	TJX COMPANIES INC	USD	18 341 453	1.90
104 965	TRANE TECHNOLOGIES PLC	USD	18 401 105	1.90
618 271	VF CORP	USD	10 818 326	1.12
124 789	WASTE MANAGEMENT INC	USD	19 835 846	2.05
<i>Japan</i>			<i>133 981 202</i>	<i>13.86</i>
527 400	BRIDGESTONE CORP	JPY	19 706 298	2.04
116 500	DAIKIN INDUSTRIES LTD	JPY	21 621 043	2.24
379 700	DENSO CORP	JPY	23 224 427	2.40
387 900	HITACHI LTD	JPY	21 883 498	2.26
2 226 000	PANASONIC CORP	JPY	24 753 300	2.56
753 800	SHIN-ETSU CHEMICAL CO LTD	JPY	22 792 636	2.36
<i>France</i>			<i>131 563 001</i>	<i>13.62</i>
354 557	DANONE	EUR	19 904 830	2.06
102 296	ESSILORLUXOTTICA	EUR	17 656 290	1.83
31 705	KERING	EUR	16 030 048	1.66
47 089	LOREAL	EUR	20 111 712	2.08
22 422	LVMH MOET HENNESSY LOUIS VUI	EUR	19 350 186	2.00
91 055	PERNOD RICARD SA	EUR	18 429 532	1.91
120 632	SCHNEIDER ELECTRIC SE	EUR	20 080 403	2.08
<i>United Kingdom</i>			<i>56 920 270</i>	<i>5.88</i>
425 873	DIAGEO PLC	GBP	16 768 920	1.73
57 589	LINDE PLC	USD	20 115 505	2.08
656 000	RELX PLC	GBP	20 035 845	2.07
<i>The Netherlands</i>			<i>37 721 861</i>	<i>3.90</i>
29 272	ASML HOLDING NV	EUR	19 407 336	2.01
194 463	HEINEKEN NV	EUR	18 314 525	1.89
<i>Germany</i>			<i>21 776 108</i>	<i>2.25</i>
193 531	BAYERISCHE MOTOREN WERKE AG	EUR	21 776 108	2.25
<i>Ireland</i>			<i>21 327 867</i>	<i>2.21</i>
422 334	CRH PLC	EUR	21 327 867	2.21

BNP Paribas Easy ECPI Circular Economy Leaders

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>16 757 511</i>	<i>1.73</i>
1 238 303	FORTESCUE METALS GROUP LTD	AUD	16 757 511	1.73
	<i>Finland</i>		<i>14 736 844</i>	<i>1.52</i>
540 405	UPM-KYMMENE OYJ	EUR	14 736 844	1.52
	<i>Switzerland</i>		<i>14 448 915</i>	<i>1.49</i>
146 511	DSM-FIRMENICH AG	EUR	14 448 915	1.49
Total securities portfolio			964 915 782	99.81

BNP Paribas Easy ECPI Global ESG Blue Economy

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			232 745 264	99.81
Shares			232 745 264	99.81
<i>United States of America</i>			<i>44 135 331</i>	<i>18.92</i>
32 754	AMERICAN WATER WORKS CO INC	USD	4 285 640	1.84
47 318	APPLIED MATERIALS INC	USD	6 268 876	2.68
21 167	ENPHASE ENERGY INC	USD	3 249 358	1.39
28 878	FIRST SOLAR INC	USD	5 031 548	2.16
90 450	INGERSOLL-RAND INC	USD	5 418 709	2.32
41 665	REPUBLIC SERVICES INC	USD	5 849 522	2.51
16 518	SOLAREEDGE TECHNOLOGIES INC	USD	4 073 481	1.75
33 748	WASTE MANAGEMENT INC	USD	5 364 416	2.30
44 502	XYLEM INC	USD	4 593 781	1.97
<i>United Kingdom</i>			<i>25 168 620</i>	<i>10.79</i>
103 000	PENTAIR PLC	USD	6 098 808	2.61
177 409	RELX PLC	GBP	5 418 505	2.32
154 854	SEVERN TRENT PLC	GBP	4 630 372	1.99
36 251	SPIRAX-SARCO ENGINEERING PLC	GBP	4 378 507	1.88
414 299	UNITED UTILITIES GROUP PLC	GBP	4 642 428	1.99
<i>Switzerland</i>			<i>19 043 612</i>	<i>8.16</i>
39 611	DSM-FIRMENICH AG	EUR	3 906 437	1.68
1 591	GIVAUDAN - REG	CHF	4 833 067	2.07
21 448	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	5 816 593	2.49
51 798	SGS SA-REG	CHF	4 487 515	1.92
<i>Spain</i>			<i>18 732 763</i>	<i>8.03</i>
25 487	ACCIONA SA	EUR	3 960 680	1.70
223 053	EDP RENOVAVEIS SA	EUR	4 080 755	1.75
440 989	IBERDROLA SA	EUR	5 269 819	2.26
853 781	MELIA HOTELS INTERNATIONAL	EUR	5 421 509	2.32
<i>Norway</i>			<i>15 683 407</i>	<i>6.72</i>
607 146	GRIEG SEAFOOD ASA	NOK	3 485 434	1.49
917 201	LEROY SEAFOOD GROUP ASA	NOK	3 195 314	1.37
291 307	MOWI ASA	NOK	4 241 815	1.82
128 545	SALMAR ASA	NOK	4 760 844	2.04
<i>Japan</i>			<i>14 797 415</i>	<i>6.35</i>
253 500	KAWASAKI KISEN KAISHA LTD	JPY	5 657 172	2.43
211 300	MITSUI OSK LINES LTD	JPY	4 631 007	1.99
222 900	NIPPON YUSEN KK	JPY	4 509 236	1.93
<i>Germany</i>			<i>14 517 517</i>	<i>6.23</i>
32 127	ADIDAS AG	EUR	5 711 538	2.45
23 679	HAPAG-LLOYD AG	EUR	4 401 926	1.89
45 866	SYMRISE AG	EUR	4 404 053	1.89
<i>Hong Kong</i>			<i>12 197 732</i>	<i>5.23</i>
807 000	CK HUTCHISON HOLDINGS LTD	HKD	4 516 527	1.94
293 000	ORIENT OVERSEAS INTERNATIONAL LTD	HKD	3 601 799	1.54
2 439 000	SITC INTERNATIONAL HOLDINGS	HKD	4 079 406	1.75
<i>Canada</i>			<i>11 224 257</i>	<i>4.82</i>
169 357	GFL ENVIRONMENTAL INC-SUB VT	CAD	6 034 304	2.59
39 575	WASTE CONNECTIONS INC	CAD	5 189 953	2.23
<i>France</i>			<i>9 605 093</i>	<i>4.12</i>
180 706	BUREAU VERITAS SA	EUR	4 539 335	1.95
174 983	VEOLIA ENVIRONNEMENT	EUR	5 065 758	2.17
<i>Denmark</i>			<i>7 790 439</i>	<i>3.34</i>
2 338	AP MOELLER MAERSK A/S B	DKK	3 760 104	1.61
165 379	VESTAS WIND SYSTEMS A/S	DKK	4 030 335	1.73

BNP Paribas Easy ECPI Global ESG Blue Economy

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>5 609 763</i>	<i>2.41</i>
638 057	BRAMBLES LTD	AUD	5 609 763	2.41
	<i>Sweden</i>		<i>5 527 529</i>	<i>2.37</i>
165 745	ALFA LAVAL AB	SEK	5 527 529	2.37
	<i>Italy</i>		<i>5 080 121</i>	<i>2.18</i>
650 797	TERNA SPA	EUR	5 080 121	2.18
	<i>New Zealand</i>		<i>4 896 355</i>	<i>2.10</i>
1 557 041	MERIDIAN ENERGY LTD	NZD	4 896 355	2.10
	<i>British Virgin Islands</i>		<i>4 886 699</i>	<i>2.10</i>
304 303	NOMAD FOODS LTD	USD	4 886 699	2.10
	<i>Faeroe Islands</i>		<i>4 758 385</i>	<i>2.04</i>
86 633	BAKKAFROST P/F	NOK	4 758 385	2.04
	<i>The Netherlands</i>		<i>4 611 630</i>	<i>1.98</i>
120 471	ARCADIS NV	EUR	4 611 630	1.98
	<i>Portugal</i>		<i>4 478 596</i>	<i>1.92</i>
1 000 580	EDP-ENERGIAS DE PORTUGAL SA	EUR	4 478 596	1.92
Total securities portfolio			232 745 264	99.81

BNP Paribas Easy ECPI Global ESG Hydrogen Economy

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			74 362 099	99.96
Shares			74 362 099	99.96
<i>United States of America</i>			<i>18 160 421</i>	<i>24.42</i>
6 897	AIR PRODUCTS AND CHEMICALS INC	USD	1 893 546	2.55
92 694	BLOOM ENERGY CORP- A	USD	1 389 136	1.87
16 151	CHART INDUSTRIES INC	USD	2 365 507	3.18
63 958	CHEMOURS CO/THE - W/I	USD	2 162 613	2.91
8 501	CUMMINS INC	USD	1 910 271	2.57
662 874	FUELCELL ENERGY INC	USD	1 312 381	1.76
25 363	NEXTERA ENERGY INC	USD	1 724 963	2.32
23 808	ORMAT TECHNOLOGIES INC	USD	1 755 813	2.36
31 378	PACCAR INC	USD	2 405 838	3.23
130 243	PLUG POWER INC	USD	1 240 353	1.67
<i>France</i>			<i>8 018 008</i>	<i>10.78</i>
13 756	AIR LIQUIDE SA	EUR	2 258 735	3.04
109 308	FAURECIA	EUR	2 357 774	3.17
59 726	NEOEN SA	EUR	1 732 054	2.33
21 039	NEXANS SA	EUR	1 669 445	2.24
<i>Japan</i>			<i>7 581 481</i>	<i>10.20</i>
571 500	HINO MOTORS LTD	JPY	2 210 069	2.97
314 000	JTEKT CORP	JPY	2 598 616	3.49
140 500	TAIYO NIPPON SANSO CORP	JPY	2 772 796	3.74
<i>Spain</i>			<i>7 235 245</i>	<i>9.72</i>
10 519	ACCIONA SA	EUR	1 634 653	2.20
81 046	ATLANTICA SUSTAINABLE INFRAS	USD	1 741 263	2.34
92 062	EDP RENOVAVEIS SA	EUR	1 684 274	2.26
182 013	IBERDROLA SA	EUR	2 175 055	2.92
<i>Canada</i>			<i>6 110 618</i>	<i>8.21</i>
352 151	BALLARD POWER SYSTEMS INC	CAD	1 414 751	1.90
70 777	BORALEX INC -A	CAD	1 768 322	2.38
174 263	INNERGEX RENEWABLE ENERGY	CAD	1 489 510	2.00
75 139	NORTHLAND POWER INC	CAD	1 438 035	1.93
<i>Germany</i>			<i>5 503 596</i>	<i>7.40</i>
21 602	BAYERISCHE MOTOREN WERKE AG	EUR	2 430 656	3.27
104 998	ENCAVIS AG	EUR	1 577 595	2.12
134 413	NORDEX SE	EUR	1 495 345	2.01
<i>United Kingdom</i>			<i>5 503 226</i>	<i>7.40</i>
1 927 224	ITM POWER PLC	GBP	1 623 256	2.18
80 345	JOHNSON MATTHEY PLC	GBP	1 634 707	2.20
6 428	LINDE PLC	USD	2 245 263	3.02
<i>Italy</i>			<i>3 991 651</i>	<i>5.36</i>
341 587	ENEL SPA	EUR	2 106 909	2.83
69 857	ERG S.P.A.	EUR	1 884 742	2.53
<i>Sweden</i>			<i>2 239 690</i>	<i>3.01</i>
344 467	SSAB SVENSKT STAL AB-SER A	SEK	2 239 690	3.01
<i>China</i>			<i>1 938 912</i>	<i>2.61</i>
1 444 000	WEICHAI POWER CO LTD - H	HKD	1 938 912	2.61
<i>Portugal</i>			<i>1 848 481</i>	<i>2.48</i>
412 976	EDP-ENERGIAS DE PORTUGAL SA	EUR	1 848 481	2.48
<i>Hong Kong</i>			<i>1 683 838</i>	<i>2.26</i>
4 659 000	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	1 683 838	2.26
<i>Denmark</i>			<i>1 663 468</i>	<i>2.24</i>
68 258	VESTAS WIND SYSTEMS A/S	DKK	1 663 468	2.24

BNP Paribas Easy ECPI Global ESG Hydrogen Economy

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		<i>1 460 984</i>	<i>1.96</i>
57 092	UMICORE	EUR	1 460 984	1.96
	<i>Norway</i>		<i>1 422 480</i>	<i>1.91</i>
1 320 624	NEL ASA	NOK	1 422 480	1.91
Total securities portfolio			74 362 099	99.96

BNP Paribas Easy ECPI Global ESG Infrastructure

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			263 436 505	99.90
Shares			263 436 505	99.90
<i>United States of America</i>			<i>116 718 545</i>	<i>44.27</i>
32 169	AKAMAI TECHNOLOGIES INC	USD	2 649 888	1.00
12 256	AMERICAN TOWER CORP - A	USD	2 178 670	0.83
17 960	AMERICAN WATER WORKS CO INC	USD	2 349 945	0.89
65 745	AVANGRID INC	USD	2 270 643	0.86
7 345	CHARTER COMMUNICATIONS INC - A	USD	2 473 265	0.94
58 375	CISCO SYSTEMS INC	USD	2 768 398	1.05
23 508	CLEAN HARBORS INC	USD	3 543 007	1.34
73 294	COMCAST CORP - A	USD	2 791 353	1.06
29 571	CONSOLIDATED EDISON INC	USD	2 450 246	0.93
18 914	CROWN CASTLE INTERNATIONAL CORP	USD	1 975 308	0.75
88 012	CSX CORP	USD	2 750 879	1.04
26 918	DIGITAL REALTY TRUST INC	USD	2 809 489	1.07
41 838	EDISON INTERNATIONAL	USD	2 663 290	1.01
46 761	ENCOMPASS HEALTH CORP	USD	2 902 097	1.10
26 777	ENERGY CORP	USD	2 389 804	0.91
3 953	EQUINIX INC	USD	2 840 435	1.08
58 482	ESSENTIAL UTILITIES INC	USD	2 139 337	0.81
11 022	HCA HEALTHCARE INC	USD	3 065 955	1.16
138 177	HEALTHCARE REALTY TRUST INC	USD	2 388 651	0.91
105 484	HEALTHPEAK PROPERTIES INC	USD	1 943 381	0.74
16 139	HUNT (JB) TRANSPRT SVCS INC	USD	2 677 950	1.02
222 396	MEDICAL PROPERTIES TRUST INC	USD	1 887 614	0.72
14 445	MONGODDB INC	USD	5 441 567	2.05
33 696	NEXTERA ENERGY INC	USD	2 291 699	0.87
40 902	OKTA INC	USD	2 599 958	0.99
101 543	OMEGA HEALTHCARE INVESTORS INC	USD	2 856 420	1.08
20 548	PALO ALTO NETWORKS INC	USD	4 812 299	1.81
45 537	PUBLIC SERVICE ENTERPRISE GP	USD	2 613 265	0.99
22 847	REPUBLIC SERVICES INC	USD	3 207 585	1.22
9 308	SBA COMMUNICATIONS CORP	USD	1 977 289	0.75
54 000	STERICYCLE INC	USD	2 298 588	0.87
55 158	TENET HEALTHCARE CORP	USD	4 114 352	1.55
19 063	T-MOBILE US INC	USD	2 426 994	0.92
52 820	TWILIO INC - A	USD	3 080 118	1.17
9 763	UBIQUITI INC	USD	1 572 729	0.60
13 382	UNION PACIFIC CORP	USD	2 509 830	0.95
19 295	UNIVERSAL HEALTH SERVICES - B	USD	2 790 259	1.06
58 243	VENTAS INC	USD	2 523 507	0.96
13 339	VERISIGN INC	USD	2 762 799	1.05
217 150	WARNER BROS DISCOVERY INC	USD	2 495 931	0.95
18 505	WASTE MANAGEMENT INC	USD	2 941 464	1.12
40 103	WELLTOWER INC	USD	2 973 356	1.13
24 402	XYLEM INC	USD	2 518 931	0.96
<i>France</i>			<i>24 496 156</i>	<i>9.28</i>
19 553	ADP	EUR	2 571 220	0.98
87 393	BOUYGUES SA	EUR	2 688 209	1.02
27 513	EIFFAGE SA	EUR	2 629 693	1.00
199 770	ENGIE	EUR	3 042 098	1.15
24 181	GECINA SA	EUR	2 358 857	0.89
176 305	GETLINK SE	EUR	2 746 832	1.04
271 728	ORANGE	EUR	2 908 033	1.10
95 951	VEOLIA ENVIRONNEMENT	EUR	2 777 781	1.05
26 071	VINCI SA	EUR	2 773 433	1.05

BNP Paribas Easy ECPI Global ESG Infrastructure

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>21 862 997</i>	<i>8.29</i>
13 975	ACCIONA SA	EUR	2 171 715	0.82
92 580	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	2 978 299	1.13
19 663	AENA SA	EUR	2 910 124	1.10
81 476	CELLNEX TELECOM SAU	EUR	3 013 797	1.14
241 813	IBERDROLA SA	EUR	2 889 665	1.10
101 376	NATURGY ENERGY GROUP SDG SA	EUR	2 763 510	1.05
158 590	RED ELECTRICA CORPORACION SA	EUR	2 439 907	0.93
725 506	TELEFONICA SA	EUR	2 695 980	1.02
	<i>Canada</i>		<i>20 308 682</i>	<i>7.70</i>
23 028	CANADIAN NATIONAL RAILWAY CO	CAD	2 558 808	0.97
36 220	CANADIAN PACIFIC KANSAS CITY	CAD	2 684 450	1.02
102 366	HYDRO ONE LTD	CAD	2 683 766	1.02
58 742	ROGERS COMMUNICATIONS INC - B	CAD	2 459 213	0.93
73 370	SHOPIFY INC - CLASS A	USD	4 344 364	1.64
21 701	WASTE CONNECTIONS INC	CAD	2 845 917	1.08
22 537	WSP GLOBAL INC	CAD	2 732 164	1.04
	<i>Japan</i>		<i>13 258 805</i>	<i>5.03</i>
23 700	CENTRAL JAPAN RAILWAY CO	JPY	2 714 365	1.03
50 900	EAST JAPAN RAILWAY CO	JPY	2 578 123	0.98
95 600	KDDI CORP	JPY	2 697 864	1.02
2 462 500	NIPPON TELEGRAPH & TELEPHONE	JPY	2 662 581	1.01
68 600	WEST JAPAN RAILWAY CO	JPY	2 605 872	0.99
	<i>United Kingdom</i>		<i>13 146 507</i>	<i>4.99</i>
1 794 059	BT GROUP PLC	GBP	2 557 864	0.97
56 480	PENTAIR PLC	USD	3 344 279	1.27
84 913	SEVERN TRENT PLC	GBP	2 539 029	0.96
227 178	UNITED UTILITIES GROUP PLC	GBP	2 545 643	0.97
2 505 529	VODAFONE GROUP PLC	GBP	2 159 692	0.82
	<i>Hong Kong</i>		<i>10 935 107</i>	<i>4.15</i>
1 875 800	CHINA GAS HOLDINGS LTD	HKD	1 968 014	0.75
662 300	CHINA RESOURCES GAS GROUP LTD	HKD	2 076 054	0.79
2 908 835	HONG KONG & CHINA GAS	HKD	2 303 334	0.87
527 500	MTR CORP	HKD	2 221 131	0.84
205 000	SUN HUNG KAI PROPERTIES	HKD	2 366 574	0.90
	<i>Australia</i>		<i>10 016 634</i>	<i>3.80</i>
61 092	RAMSAY HEALTH CARE LTD	AUD	2 098 151	0.80
1 070 632	STOCKLAND	AUD	2 632 487	1.00
1 020 029	TELSTRA GROUP LTD	AUD	2 676 098	1.01
300 184	TRANSURBAN GROUP	AUD	2 609 898	0.99
	<i>Italy</i>		<i>8 141 496</i>	<i>3.09</i>
453 816	ENEL SPA	EUR	2 799 137	1.06
534 096	SNAM SPA	EUR	2 556 718	0.97
356 859	TERNA SPA	EUR	2 785 641	1.06
	<i>The Netherlands</i>		<i>5 282 821</i>	<i>2.00</i>
61 670	AALBERTS INDUSTRIES NV	EUR	2 376 145	0.90
100 334	FERROVIAL SE	EUR	2 906 676	1.10
	<i>Sweden</i>		<i>4 334 480</i>	<i>1.64</i>
462 624	ERICSSON LM - B	SEK	2 293 049	0.87
159 158	SKANSKA AB - B	SEK	2 041 431	0.77
	<i>Germany</i>		<i>3 094 663</i>	<i>1.17</i>
264 954	E.ON SE	EUR	3 094 663	1.17
	<i>Ireland</i>		<i>2 656 994</i>	<i>1.01</i>
51 844	DCC PLC	GBP	2 656 994	1.01
	<i>Austria</i>		<i>2 584 706</i>	<i>0.98</i>
35 190	VERBUND AG	EUR	2 584 706	0.98

BNP Paribas Easy ECPI Global ESG Infrastructure

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>2 490 542</i>	<i>0.94</i>
28 760	ORSTED A/S	DKK	2 490 542	0.94
	<i>Finland</i>		<i>2 166 394</i>	<i>0.82</i>
564 827	NOKIA OYJ	EUR	2 166 394	0.82
	<i>Belgium</i>		<i>1 940 976</i>	<i>0.74</i>
75 849	UMICORE	EUR	1 940 976	0.74
Total securities portfolio			263 436 505	99.90

BNP Paribas Easy ECPI Global ESG Med Tech

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			76 900 698	99.99
Shares			76 900 698	99.99
<i>United States of America</i>			<i>38 148 053</i>	<i>49.59</i>
15 185	ABBOTT LABORATORIES	USD	1 517 387	1.97
11 222	ABBVIE INC	USD	1 385 830	1.80
10 984	AGILENT TECHNOLOGIES INC	USD	1 210 656	1.57
7 318	ALNYLAM PHARMACEUTICALS INC	USD	1 274 043	1.66
6 343	AMGEN INC	USD	1 290 809	1.68
6 737	BECTON DICKINSON AND CO	USD	1 630 280	2.12
5 984	BIOGEN INC	USD	1 562 367	2.03
37 044	BOSTON SCIENTIFIC CORP	USD	1 836 581	2.39
6 300	DANAHER CORP	USD	1 385 885	1.80
15 891	DEXCOM INC	USD	1 871 817	2.43
3 598	IDEXX LABORATORIES INC	USD	1 656 300	2.15
8 571	ILLUMINA INC	USD	1 472 939	1.92
6 658	INTUITIVE SURGICAL INC	USD	2 086 742	2.71
7 759	IQVIA HOLDINGS INC	USD	1 598 525	2.08
21 388	MEDTRONIC PLC	USD	1 727 115	2.25
1 106	METTLER - TOLEDO INTERNATIONAL	USD	1 329 674	1.73
8 977	MODERNA INC	USD	999 730	1.30
95 600	NEXTGEN HEALTHCARE INC	USD	1 421 294	1.85
2 387	REGENERON PHARMACEUTICALS	USD	1 572 094	2.04
13 046	SEAGEN INC	USD	2 301 404	2.99
6 634	STRYKER CORP	USD	1 855 149	2.41
2 952	THERMO FISHER SCIENTIFIC INC	USD	1 411 738	1.84
10 495	VEEVA SYSTEMS INC - A	USD	1 902 086	2.47
5 728	VERTEX PHARMACEUTICALS INC	USD	1 847 608	2.40
<i>Switzerland</i>			<i>7 061 447</i>	<i>9.19</i>
23 049	ALCON INC	CHF	1 749 840	2.28
3 179	LONZA GROUP AG - REG	CHF	1 737 287	2.26
6 747	SONOVA HOLDING AG - REG	CHF	1 646 571	2.14
12 963	STRAUMANN HOLDING AG-REG	CHF	1 927 749	2.51
<i>Japan</i>			<i>6 535 882</i>	<i>8.49</i>
16 900	HOYA CORP	JPY	1 829 994	2.38
61 700	M3 INC	JPY	1 216 489	1.58
27 000	SYSMEX CORP	JPY	1 678 343	2.18
62 600	TERUMO CORP	JPY	1 811 056	2.35
<i>The Netherlands</i>			<i>3 479 121</i>	<i>4.53</i>
4 341	ARGENX SE	EUR	1 542 791	2.01
97 755	KONINKLIJKE PHILIPS NV	EUR	1 936 330	2.52
<i>Australia</i>			<i>3 109 939</i>	<i>4.04</i>
11 798	COCHLEAR LTD	AUD	1 648 913	2.14
8 633	CSL LTD	AUD	1 461 026	1.90
<i>Denmark</i>			<i>3 057 083</i>	<i>3.97</i>
13 852	COLOPLAST - B	DKK	1 587 242	2.06
4 242	GENMAB A/S	DKK	1 469 841	1.91
<i>China</i>			<i>2 925 979</i>	<i>3.80</i>
81 100	BEIGENE LTD	HKD	1 018 766	1.32
320 000	INNOVENT BIOLOGICS INC	HKD	1 107 875	1.44
182 000	WUXI BIOLOGICS CAYMAN INC	HKD	799 338	1.04
<i>Germany</i>			<i>2 819 778</i>	<i>3.67</i>
11 883	BIONTECH SE-ADR	USD	1 175 557	1.53
31 705	SIEMENS HEALTHINEERS AG	EUR	1 644 221	2.14
<i>France</i>			<i>2 643 039</i>	<i>3.44</i>
15 772	BIOMERIEUX	EUR	1 516 005	1.97
4 928	SARTORIUS STEDIM BIOTECH	EUR	1 127 034	1.47

BNP Paribas Easy ECPI Global ESG Med Tech

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Kingdom</i>		<i>1 811 268</i>	<i>2.36</i>
122 582	SMITH & NEPHEW PLC	GBP	1 811 268	2.36
	<i>Spain</i>		<i>1 490 651</i>	<i>1.94</i>
126 972	GRIFOLS SA	EUR	1 490 651	1.94
	<i>Luxembourg</i>		<i>1 426 897</i>	<i>1.86</i>
24 534	EUROFINS SCIENTIFIC	EUR	1 426 897	1.86
	<i>Sweden</i>		<i>1 382 319</i>	<i>1.80</i>
77 422	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 382 319	1.80
	<i>Hong Kong</i>		<i>1 009 242</i>	<i>1.31</i>
1 832 000	ALIBABA HEALTH INFORMATION	HKD	1 009 242	1.31
Total securities portfolio			76 900 698	99.99

BNP Paribas Easy Energy & Metals Enhanced Roll

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			532 119 836	100.74
Shares			532 119 836	100.74
<i>United States of America</i>			<i>488 115 691</i>	<i>92.41</i>
33 544	ADOBE INC	USD	16 402 681	3.11
179 358	ADVANCED MICRO DEVICES	USD	20 430 670	3.87
105 000	ALPHABET INC - C	USD	12 701 850	2.40
216 528	ALPHABET INC-CL A	USD	25 918 401	4.91
112 783	APPLE INC	USD	21 876 519	4.14
25 140	AUTODESK INC	USD	5 143 895	0.97
4 200	AUTOZONE INC	USD	10 472 112	1.98
257 201	BANK OF AMERICA CORP	USD	7 379 097	1.40
11 600	BIOGEN INC	USD	3 304 260	0.63
67 000	BIOMARIN PHARMACEUTICAL INC	USD	5 807 560	1.10
4 000	BOOKING HOLDINGS INC	USD	10 801 320	2.04
72 289	BOSTON SCIENTIFIC CORP	USD	3 910 112	0.74
8 065	BROADCOM INC	USD	6 995 823	1.32
39 000	CADENCE DESIGN SYS INC	USD	9 146 280	1.73
71 000	CENTENE CORP	USD	4 788 950	0.91
8 000	CHIPOTLE MEXICAN GRILL INC	USD	17 112 000	3.24
37 500	EDWARDS LIFESCIENCES CORP	USD	3 537 375	0.67
26 000	FISERV INC	USD	3 279 900	0.62
23 000	IDEXX LABORATORIES INC	USD	11 551 290	2.19
190 538	INTEL CORP	USD	6 371 591	1.21
30 060	INTERNATIONAL BUSINESS MACHINES CORP	USD	4 022 329	0.76
48 249	INTUITIVE SURGICAL INC	USD	16 498 263	3.12
43 215	KEYSIGHT TECHNOLOGIES IN-W/I	USD	7 236 352	1.37
67 108	MICROSOFT CORP	USD	22 852 957	4.33
27 818	NETFLIX INC	USD	12 253 551	2.32
53 915	NVIDIA CORP	USD	22 807 123	4.32
1 500	NVR INC	USD	9 525 930	1.80
9 100	OREILLY AUTOMOTIVE INC	USD	8 693 230	1.65
197 815	PAYPAL HOLDINGS INC - W/I	USD	13 200 195	2.50
653 824	PINTEREST INC- CLASS A	USD	17 875 548	3.38
42 000	QORVO INC	USD	4 285 260	0.81
26 651	REGENERON PHARMACEUTICALS	USD	19 149 810	3.63
108 024	SALESFORCE.COM INC	USD	22 821 150	4.32
21 739	SERVICENOW INC	USD	12 216 666	2.31
8 271	SOLAREEDGE TECHNOLOGIES INC	USD	2 225 313	0.42
204 630	SYNEOS HEALTH INC	USD	8 623 108	1.63
23 000	SYNOPSYS INC	USD	10 014 430	1.90
20 232	TESLA INC	USD	5 296 131	1.00
17 577	THERMO FISHER SCIENTIFIC INC	USD	9 170 800	1.74
122 545	TJX COMPANIES INC	USD	10 390 591	1.97
36 712	UNION PACIFIC CORP	USD	7 512 009	1.42
503	UNITEDHEALTH GROUP INC	USD	241 762	0.05
17 633	VERISIGN INC	USD	3 984 529	0.75
19 200	VERTEX PHARMACEUTICALS INC	USD	6 756 672	1.28
68 311	WALT DISNEY CO	USD	6 098 806	1.15
313 000	WESTERN DIGITAL CORP	USD	11 872 090	2.25
38 000	ZSCALER INC	USD	5 559 400	1.05
<i>France</i>			<i>39 346 315</i>	<i>7.45</i>
210 000	BNP PARIBAS	EUR	13 224 229	2.50
455 628	TOTAL SA	EUR	26 122 086	4.95
<i>United Kingdom</i>			<i>4 491 409</i>	<i>0.85</i>
11 786	LINDE PLC	USD	4 491 409	0.85
<i>Germany</i>			<i>166 421</i>	<i>0.03</i>
1 000	SIEMENS AG - REG	EUR	166 421	0.03

BNP Paribas Easy Energy & Metals Enhanced Roll

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			7 895	0.00
	<i>Luxembourg</i>		7 895	0.00
47.57	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	7 895	0.00
Total securities portfolio			532 127 731	100.74

BNP Paribas Easy ESG Dividend Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			11 705 396	89.55
Shares			11 705 396	89.55
<i>France</i>			<i>4 794 677</i>	<i>36.70</i>
39 805	AXA SA	EUR	1 075 731	8.24
19 118	BNP PARIBAS	EUR	1 103 492	8.45
11 533	BOUYGUES SA	EUR	354 755	2.71
37 988	CREDIT AGRICOLE SA	EUR	413 006	3.16
16 836	MICHELIN (CGDE)	EUR	455 582	3.49
34 453	ORANGE	EUR	368 716	2.82
4 457	SANOFI AVENTIS	EUR	437 677	3.35
24 610	SOCIETE GENERALE SA	EUR	585 718	4.48
<i>Germany</i>			<i>3 511 365</i>	<i>26.85</i>
2 060	ALLIANZ SE - REG	EUR	439 192	3.36
42 580	E.ON SE	EUR	497 334	3.80
10 105	INFINEON TECHNOLOGIES AG	EUR	381 817	2.92
2 304	MERCK KGAA	EUR	349 171	2.67
4 349	SAP SE	EUR	544 234	4.16
3 132	SIEMENS AG - REG	EUR	477 755	3.65
31 083	SIEMENS ENERGY AG	EUR	502 923	3.85
6 150	SIEMENS HEALTHINEERS AG	EUR	318 939	2.44
<i>The Netherlands</i>			<i>2 060 294</i>	<i>15.76</i>
653	ASML HOLDING NV	EUR	432 939	3.31
29 640	KONINKLIJKE PHILIPS NV	EUR	587 110	4.49
30 405	STELLANTIS NV	EUR	489 216	3.74
4 738	WOLTERS KLUWER	EUR	551 029	4.22
<i>Finland</i>			<i>1 339 060</i>	<i>10.24</i>
31 826	FORTUM OYJ	EUR	390 346	2.99
51 872	NORDEA BANK ABP	EUR	516 956	3.95
40 636	STORA ENSO OYJ - R	EUR	431 758	3.30
Shares/Units in investment funds			284 203	2.17
<i>France</i>			<i>284 203</i>	<i>2.17</i>
12.31	BNP PARIBAS MOIS ISR - I CAP	EUR	284 203	2.17
Total securities portfolio			11 989 599	91.72

BNP Paribas Easy ESG Eurozone Biodiversity Leaders PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			65 216 548	99.88
Shares			65 216 548	99.88
<i>France</i>			<i>27 633 433</i>	<i>42.31</i>
10 828	AIR LIQUIDE SA	EUR	1 777 958	2.72
37 858	AXA SA	EUR	1 023 112	1.57
65 970	BOLLORE	EUR	376 689	0.58
23 893	BUREAU VERITAS SA	EUR	600 192	0.92
37 599	CREDIT AGRICOLE SA	EUR	408 776	0.63
18 027	ELIS SA -W/I	EUR	320 881	0.49
25 022	ESSILORLUXOTTICA	EUR	4 318 797	6.60
3 583	GECINA SA	EUR	349 522	0.54
2 576	HERMES INTERNATIONAL	EUR	5 126 240	7.84
6 041	KERING	EUR	3 054 330	4.68
14 739	KLEPIERRE	EUR	334 870	0.51
2 270	LA FRANCAISE DES JEUX SAEM	EUR	81 811	0.13
21 454	LEGRAND SA	EUR	1 948 023	2.98
57 609	MICHELIN (CGDE)	EUR	1 558 900	2.39
140 568	ORANGE	EUR	1 504 359	2.30
14 954	PERNOD RICARD SA	EUR	3 026 690	4.64
19 014	SOCIETE GENERALE SA	EUR	452 533	0.69
4 777	TELEPERFORMANCE	EUR	733 031	1.12
2 508	UBISOFT ENTERTAINMENT	EUR	64 907	0.10
17 069	WORLDLINE SA - W/I	EUR	571 812	0.88
<i>The Netherlands</i>			<i>14 341 092</i>	<i>21.97</i>
1 348	ASM INTERNATIONAL NV	EUR	523 496	0.80
12 907	ASML HOLDING NV	EUR	8 557 341	13.10
1 680	EURONEXT NV - W/I	EUR	104 664	0.16
12 256	HEINEKEN NV	EUR	1 154 270	1.77
4 158	IMCD GROUP NV - W/I	EUR	547 609	0.84
67 796	ING GROEP NV	EUR	836 467	1.28
69 180	KONINKLIJKE PHILIPS NV	EUR	1 370 317	2.10
8 227	RANDSTAD HOLDING NV	EUR	397 446	0.61
9 547	SIGNIFY NV	EUR	245 071	0.38
5 197	WOLTERS KLUWER	EUR	604 411	0.93
<i>Germany</i>			<i>8 242 232</i>	<i>12.62</i>
7 560	BEIERSDORF AG	EUR	916 650	1.40
3 620	COVESTRO AG	EUR	172 240	0.26
3 575	DEUTSCHE BOERSE AG	EUR	604 533	0.93
67 298	DEUTSCHE LUFTHANSA - REG	EUR	631 188	0.97
1 792	HUGO BOSS AG - ORD	EUR	128 200	0.20
2 581	MERCK KGAA	EUR	391 151	0.60
2 774	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	953 146	1.46
22 016	SAP SE	EUR	2 755 082	4.22
62 078	VONOVIA SE	EUR	1 110 886	1.70
331	WACKER CHEMIE AG	EUR	41 623	0.06
20 392	ZALANDO SE	EUR	537 533	0.82
<i>United Kingdom</i>			<i>4 303 718</i>	<i>6.59</i>
40 750	RELX PLC	EUR	1 244 505	1.91
64 121	UNILEVER PLC	EUR	3 059 213	4.68
<i>Spain</i>			<i>3 743 002</i>	<i>5.73</i>
1 896	ACCIONA SA	EUR	294 638	0.45
138 285	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	972 420	1.49
356 759	BANCO SANTANDER SA	EUR	1 207 629	1.85
107 079	CAIXABANK	EUR	405 508	0.62
19 545	ENAGAS SA	EUR	351 810	0.54
33 214	RED ELECTRICA CORPORACION SA	EUR	510 997	0.78

BNP Paribas Easy ESG Eurozone Biodiversity Leaders PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>2 224 103</i>	<i>3.41</i>
391 413	INTESA SANPAOLO	EUR	939 391	1.44
40 997	NEXI SPA	EUR	294 440	0.45
478	REPLY SPA	EUR	49 760	0.08
228 574	TELECOM ITALIA SPA	EUR	58 926	0.09
112 937	TERNA SPA	EUR	881 586	1.35
	<i>Finland</i>		<i>2 218 341</i>	<i>3.40</i>
12 346	ELISA OYJ	EUR	604 213	0.93
12 825	SAMPO OYJ - A	EUR	527 364	0.81
39 852	UPM-KYMMENE OYJ	EUR	1 086 764	1.66
	<i>Austria</i>		<i>874 543</i>	<i>1.34</i>
9 564	VERBUND AG	EUR	702 476	1.08
5 230	VOESTALPINE AG	EUR	172 067	0.26
	<i>Ireland</i>		<i>747 060</i>	<i>1.14</i>
12 267	KINGSPAN GROUP PLC	EUR	747 060	1.14
	<i>Belgium</i>		<i>735 133</i>	<i>1.13</i>
7 374	AGEAS	EUR	273 649	0.42
2 760	ELIA SYSTEM OPERATOR SA/NV	EUR	320 988	0.49
1 947	GROUPE BRUXELLES LAMBERT SA	EUR	140 496	0.22
	<i>Luxembourg</i>		<i>153 891</i>	<i>0.24</i>
2 646	EUROFINS SCIENTIFIC	EUR	153 891	0.24
Total securities portfolio			65 216 548	99.88

BNP Paribas Easy ESG Growth Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			61 704 223	95.21
Shares			61 704 223	95.21
<i>Germany</i>			<i>22 389 651</i>	<i>34.54</i>
67 882	DEUTSCHE POST AG - REG	EUR	3 036 362	4.68
141 968	DEUTSCHE TELEKOM AG - REG	EUR	2 835 953	4.38
243 191	E.ON SE	EUR	2 840 471	4.38
109 854	FRESENIUS SE & CO KGAA	EUR	2 786 996	4.30
38 134	MERCEDES BENZ GROUP AG	EUR	2 809 332	4.33
23 826	SAP SE	EUR	2 981 586	4.60
17 188	SIEMENS AG - REG	EUR	2 621 858	4.05
47 765	SIEMENS HEALTHINEERS AG	EUR	2 477 093	3.82
<i>The Netherlands</i>			<i>20 467 819</i>	<i>31.58</i>
192 592	ABN AMRO GROUP NV - CVA	EUR	2 740 584	4.23
70 581	ASR NEDERLAND NV	EUR	2 910 760	4.49
155 347	KONINKLIJKE PHILIPS NV	EUR	3 077 113	4.75
88 928	NN GROUP NV - W/I	EUR	3 015 548	4.65
42 928	PROSUS NV	EUR	2 880 898	4.45
192 253	STELLANTIS NV	EUR	3 093 351	4.77
23 642	WOLTERS KLUWER	EUR	2 749 565	4.24
<i>Italy</i>			<i>11 743 481</i>	<i>18.13</i>
2 906	ASSICURAZIONI GENERALI	EUR	54 110	0.08
6 845	ENEL SPA	EUR	42 220	0.07
2 267 785	INTESA SANPAOLO	EUR	5 442 684	8.40
291 769	UNICREDIT S.P.A.	EUR	6 204 467	9.58
<i>Finland</i>			<i>5 321 141</i>	<i>8.21</i>
52 394	KONE OYJ - B	EUR	2 506 005	3.87
282 474	NORDEA BANK ABP	EUR	2 815 136	4.34
<i>Belgium</i>			<i>1 399 010</i>	<i>2.16</i>
37 699	AGEAS	EUR	1 399 010	2.16
<i>France</i>			<i>383 121</i>	<i>0.59</i>
334	AIR LIQUIDE SA	EUR	54 843	0.08
870	BNP PARIBAS	EUR	50 216	0.08
746	DANONE	EUR	41 880	0.06
1 324	MICHELIN (CGDE)	EUR	35 827	0.06
519	SANOFI AVENTIS	EUR	50 966	0.08
330	SCHNEIDER ELECTRIC SE	EUR	54 932	0.08
1 792	SOCIETE GENERALE SA	EUR	42 650	0.07
487	VINCI SA	EUR	51 807	0.08
Total securities portfolio			61 704 223	95.21

BNP Paribas Easy ESG Low Vol Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			88 951 615	95.49
Shares			88 951 615	95.49
<i>Germany</i>			<i>54 889 201</i>	<i>58.93</i>
136 480	AIXTRON SE	EUR	4 243 163	4.55
102 830	AURUBIS AG	EUR	8 076 268	8.67
37 138	CARL ZEISS MEDITEC AG - BR	EUR	3 678 148	3.95
119 392	DELIVERY HERO SE	EUR	4 824 034	5.18
100 223	GEA GROUP AG	EUR	3 839 543	4.12
60 454	HENKEL AG & CO KGAA	EUR	3 899 283	4.19
120 521	HUGO BOSS AG - ORD	EUR	8 622 072	9.26
119 445	KION GROUP AG	EUR	4 402 743	4.73
51 899	LANXESS AG	EUR	1 432 412	1.54
85 096	PUMA SE	EUR	4 690 492	5.03
1 290 020	TELEFONICA DEUTSCHLAND HOLDING	EUR	3 324 382	3.57
298 966	UNITED INTERNET AG - REG	EUR	3 856 661	4.14
<i>The Netherlands</i>			<i>14 305 681</i>	<i>15.35</i>
101 149	ARCADIS NV	EUR	3 871 984	4.16
88 000	BE SEMICONDUCTOR INDUSTRIES	EUR	8 738 399	9.37
66 042	SIGNIFY NV	EUR	1 695 298	1.82
<i>France</i>			<i>8 263 589</i>	<i>8.87</i>
148 279	COMPAGNIE DE SAINT GOBAIN	EUR	8 263 589	8.87
<i>Portugal</i>			<i>7 250 888</i>	<i>7.79</i>
875 622	EDP-ENERGIAS DE PORTUGAL SA	EUR	3 919 284	4.21
131 997	JERONIMO MARTINS	EUR	3 331 604	3.58
<i>Belgium</i>			<i>4 242 256</i>	<i>4.55</i>
34 539	ELIA SYSTEM OPERATOR SA/NV	EUR	4 016 886	4.31
31	LOTUS BAKERIES	EUR	225 370	0.24
Shares/Units in investment funds			1 316 077	1.41
<i>France</i>			<i>1 316 077</i>	<i>1.41</i>
57.00	BNP PARIBAS MOIS ISR - I CAP	EUR	1 316 077	1.41
Total securities portfolio			90 267 692	96.90

BNP Paribas Easy ESG Low Vol US

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			13 909 898	93.16
Shares			13 909 898	93.16
<i>Germany</i>			<i>4 599 841</i>	<i>30.81</i>
45 621	DEUTSCHE TELEKOM AG - REG	EUR	911 325	6.10
33 455	INFINEON TECHNOLOGIES AG	EUR	1 264 097	8.47
5 185	MERCEDES BENZ GROUP AG	EUR	381 979	2.56
4 383	SAP SE	EUR	548 489	3.67
2 966	SIEMENS AG - REG	EUR	452 434	3.03
39 181	SIEMENS ENERGY AG	EUR	633 949	4.25
7 859	SIEMENS HEALTHINEERS AG	EUR	407 568	2.73
<i>Finland</i>			<i>4 241 042</i>	<i>28.40</i>
11 473	ELISA OYJ	EUR	561 489	3.76
48 909	FORTUM OYJ	EUR	599 869	4.02
8 621	KONE OYJ - B	EUR	412 342	2.76
39 660	NORDEA BANK ABP	EUR	395 252	2.65
13 919	ORION OYJ - B	EUR	529 200	3.54
62 559	STORA ENSO OYJ - R	EUR	664 689	4.45
39 538	UPM-KYMMENE OYJ	EUR	1 078 201	7.22
<i>The Netherlands</i>			<i>2 599 737</i>	<i>17.40</i>
730	ASML HOLDING NV	EUR	483 990	3.24
13 762	KONINKLIJKE AHOLD DELHAIZE N	EUR	430 200	2.88
25 571	KONINKLIJKE PHILIPS NV	EUR	506 510	3.39
41 886	STELLANTIS NV	EUR	673 946	4.51
4 343	WOLTERS KLUWER	EUR	505 091	3.38
<i>France</i>			<i>2 469 278</i>	<i>16.55</i>
2 016	AIR LIQUIDE SA	EUR	331 027	2.22
5 812	BOUYGUES SA	EUR	178 777	1.20
6 162	COMPAGNIE DE SAINT GOBAIN	EUR	343 408	2.30
36 974	CREDIT AGRICOLE SA	EUR	401 981	2.69
2 940	DANONE	EUR	165 052	1.11
5 011	SANOFI AVENTIS	EUR	492 080	3.30
12 303	SOCIETE GENERALE SA	EUR	292 811	1.96
2 483	VINCI SA	EUR	264 142	1.77
Shares/Units in investment funds			273 534	1.83
<i>France</i>			<i>273 534</i>	<i>1.83</i>
120.00	BNP PARIBAS CASH INVEST - PRIVILEGE - CAP	EUR	273 534	1.83
Total securities portfolio			14 183 432	94.99

BNP Paribas Easy ESG Momentum Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 549 997	93.74
Shares			2 549 997	93.74
<i>Germany</i>			<i>1 763 511</i>	<i>64.84</i>
3 207	AIXTRON SE	EUR	99 706	3.67
1 414	AURUBIS AG	EUR	111 056	4.08
738	CARL ZEISS MEDITEC AG - BR	EUR	73 092	2.69
2 178	DEUTSCHE POST AG - REG	EUR	97 422	3.58
7 509	EVONIK INDUSTRIES AG	EUR	130 882	4.81
3 538	EVOTEC AG	EUR	72 918	2.68
1 078	GERRESHEIMER AG	EUR	111 142	4.09
4 954	HELLOFRESH SE	EUR	111 960	4.12
1 353	HENKEL AG & CO KGAA	EUR	87 269	3.21
2 398	KION GROUP AG	EUR	88 390	3.25
2 098	LEG IMMOBILIEN AG	EUR	110 439	4.06
892	MERCK KGAA	EUR	135 183	4.97
1 913	SCOUT24 AG	EUR	111 107	4.08
1 212	SIEMENS AG - REG	EUR	184 877	6.80
33 869	TELEFONICA DEUTSCHLAND HOLDING	EUR	87 280	3.21
11 689	UNITED INTERNET AG - REG	EUR	150 788	5.54
<i>The Netherlands</i>			<i>391 148</i>	<i>14.37</i>
2 321	ARCADIS NV	EUR	88 848	3.27
122	ASML HOLDING NV	EUR	80 886	2.97
7 083	KONINKLIJKE AHOLD DELHAIZE N	EUR	221 414	8.13
<i>Sweden</i>			<i>306 971</i>	<i>11.28</i>
8 128	ATLAS COPCO AB-B	SEK	92 597	3.40
4 141	GETINGE AB - B	SEK	66 397	2.44
8 288	SWEDISH ORPHAN BIOVITRUM AB	SEK	147 977	5.44
<i>Austria</i>			<i>54 005</i>	<i>1.99</i>
1 926	WIENERBERGER AG	EUR	54 005	1.99
<i>Luxembourg</i>			<i>34 362</i>	<i>1.26</i>
32 509	AROUNDTOWN SA	EUR	34 362	1.26
Shares/Units in investment funds			46 178	1.70
<i>France</i>			<i>46 178</i>	<i>1.70</i>
2.00	BNP PARIBAS MOIS ISR - I CAP	EUR	46 178	1.70
Total securities portfolio			2 596 175	95.44

BNP Paribas Easy ESG Quality Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			74 223 010	89.88
Shares			74 223 010	89.88
<i>Germany</i>			<i>29 902 633</i>	<i>36.21</i>
113 749	AIXTRON SE	EUR	3 536 456	4.28
23 522	AURUBIS AG	EUR	1 847 418	2.24
31 797	CARL ZEISS MEDITEC AG - BR	EUR	3 149 175	3.81
3 987	GEA GROUP AG	EUR	152 742	0.18
103 175	HENKEL AG & CO KGAA	EUR	6 654 788	8.06
50 661	HUGO BOSS AG - ORD	EUR	3 624 288	4.39
98 769	KION GROUP AG	EUR	3 640 625	4.41
72 221	PUMA SE	EUR	3 980 822	4.82
257 079	UNITED INTERNET AG - REG	EUR	3 316 319	4.02
<i>Finland</i>			<i>13 651 866</i>	<i>16.53</i>
280 716	FORTUM OYJ	EUR	3 442 982	4.17
111 362	HUHTAMAKI OYJ	EUR	3 347 542	4.05
87 475	ORION OYJ - B	EUR	3 325 800	4.03
116 397	UPM-KYMMENE OYJ	EUR	3 174 146	3.84
35 036	WARTSILA OYJ ABP	EUR	361 396	0.44
<i>France</i>			<i>7 077 709</i>	<i>8.57</i>
127 000	COMPAGNIE DE SAINT GOBAIN	EUR	7 077 709	8.57
<i>Belgium</i>			<i>6 860 770</i>	<i>8.31</i>
58 992	ELIA SYSTEM OPERATOR SA/NV	EUR	6 860 770	8.31
<i>Austria</i>			<i>6 753 766</i>	<i>8.18</i>
64 426	ANDRITZ AG	EUR	3 288 947	3.98
123 567	WIENERBERGER AG	EUR	3 464 819	4.20
<i>Portugal</i>			<i>6 693 737</i>	<i>8.11</i>
1 495 473	EDP-ENERGIAS DE PORTUGAL SA	EUR	6 693 737	8.11
<i>The Netherlands</i>			<i>3 282 529</i>	<i>3.97</i>
39 054	ARCADIS NV	EUR	1 494 987	1.81
26 636	PROSUS NV	EUR	1 787 542	2.16
Shares/Units in investment funds			3 509 631	4.25
<i>France</i>			<i>3 509 631</i>	<i>4.25</i>
152.00	BNP PARIBAS MOIS ISR - I CAP	EUR	3 509 631	4.25
Total securities portfolio			77 732 641	94.13

BNP Paribas Easy ESG Value Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			80 995 315	91.44
Shares			80 995 315	91.44
<i>France</i>			<i>45 358 258</i>	<i>51.24</i>
272 542	AXA SA	EUR	7 365 448	8.32
145 229	COMPAGNIE DE SAINT GOBAIN	EUR	8 093 612	9.15
62 963	DANONE	EUR	3 534 743	3.99
264 367	MICHELIN (CGDE)	EUR	7 153 771	8.08
36 758	SANOFI AVENTIS	EUR	3 609 636	4.07
348 194	SOCIETE GENERALE SA	EUR	8 287 017	9.37
128 122	VEOLIA ENVIRONNEMENT	EUR	3 709 132	4.19
33 887	VINCI SA	EUR	3 604 899	4.07
<i>Sweden</i>			<i>16 968 089</i>	<i>19.15</i>
60 808	ALFA LAVAL AB	SEK	2 027 922	2.29
172 660	ASSA ABLOY AB - B	SEK	3 794 806	4.28
185 286	ATLAS COPCO AB-B	SEK	2 110 838	2.38
20 113	BILLERUDKORSNAS AB	SEK	139 887	0.16
46 648	BOLIDEN AB	SEK	1 233 272	1.39
98 957	ELEKTA AB - B	SEK	699 839	0.79
163 212	EPIROC AB-B	SEK	2 414 057	2.73
36 382	SKF AB-B	SEK	579 185	0.65
1 202 339	TELIA CO AB	SEK	2 412 993	2.72
82 188	VOLVO AB - B	SEK	1 555 290	1.76
<i>Germany</i>			<i>16 515 567</i>	<i>18.63</i>
30 135	CARL ZEISS MEDITEC AG - BR	EUR	2 984 570	3.37
48 847	COVESTRO AG	EUR	2 324 140	2.62
7 322	HENKEL AG & CO KGAA	EUR	472 269	0.53
49 908	MERCEDES BENZ GROUP AG	EUR	3 676 722	4.15
22 641	MERCK KGAA	EUR	3 431 244	3.87
69 931	SIEMENS HEALTHINEERS AG	EUR	3 626 622	4.09
<i>The Netherlands</i>			<i>1 767 936</i>	<i>1.99</i>
5 548	IMCD GROUP NV - W/I	EUR	730 672	0.82
21 471	RANDSTAD HOLDING NV	EUR	1 037 264	1.17
<i>Luxembourg</i>			<i>216 757</i>	<i>0.24</i>
205 068	AROUNDTOWN SA	EUR	216 757	0.24
<i>Belgium</i>			<i>94 510</i>	<i>0.11</i>
13	LOTUS BAKERIES	EUR	94 510	0.11
<i>Finland</i>			<i>74 198</i>	<i>0.08</i>
2 912	VALMET OYJ	EUR	74 198	0.08
Shares/Units in investment funds			18 009	0.02
<i>France</i>			<i>18 009</i>	<i>0.02</i>
0.78	BNP PARIBAS MOIS ISR - I CAP	EUR	18 009	0.02
Total securities portfolio			81 013 324	91.46

BNP Paribas Easy FTSE EPRA Nareit Developed Europe ex UK Green CTB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			312 496 874	100.00
Shares			312 496 874	100.00
<i>Sweden</i>			<i>92 506 107</i>	<i>29.59</i>
354 000	ATRIUM LJUNGBERG AB - B	SEK	5 605 482	1.79
475 991	CASTELLUM AB	SEK	4 158 370	1.33
2 531 199	FABEGE AB	SEK	16 659 507	5.33
2 987 019	FASTIGHETS AB BALDER-B	SEK	9 976 797	3.19
2 740 979	HUFVUDSTADEN AB - A	SEK	29 795 651	9.53
21 244	SAGAX AB - B	SEK	383 985	0.12
1 029 527	SAMHALLSBYGGNADSBOLAGET I NO	SEK	361 122	0.12
8 249 360	WALLENSTAM AB	SEK	25 565 193	8.18
<i>Germany</i>			<i>62 991 407</i>	<i>20.16</i>
1 143 214	DEUTSCHE WOHNEN AG - BR	EUR	24 144 680	7.73
202 794	LEG IMMOBILIEN AG	EUR	10 675 076	3.42
5 173	TAG IMMOBILIEN AG	EUR	44 809	0.01
1 571 771	VONOVIA SE	EUR	28 126 842	9.00
<i>Switzerland</i>			<i>53 860 957</i>	<i>17.25</i>
153 692	ALLREAL HOLDING AG - REG	CHF	23 808 443	7.62
43 475	MOBIMO HOLDING AG - REG	CHF	10 734 568	3.44
155 614	PSP SWISS PROPERTY AG - REG	CHF	15 927 297	5.10
42 620	SWISS PRIME SITE - REG	CHF	3 390 649	1.09
<i>Spain</i>			<i>31 418 230</i>	<i>10.05</i>
5 666 047	INMOBILIARIA COL SOCIMI	EUR	31 418 230	10.05
<i>Finland</i>			<i>19 480 421</i>	<i>6.24</i>
390 786	CITYCON OYJ	EUR	2 274 375	0.73
1 996 061	KOJAMO OYJ	EUR	17 206 046	5.51
<i>Belgium</i>			<i>18 979 281</i>	<i>6.07</i>
6 884	AEDIFICA	EUR	404 091	0.13
51 180	ASCENCIO	EUR	2 251 920	0.72
993	COFINIMMO	EUR	68 318	0.02
596 512	XIOR STUDENT HOUSING NV	EUR	16 254 952	5.20
<i>France</i>			<i>17 742 304</i>	<i>5.68</i>
4 422	CARMILA	EUR	62 969	0.02
38 032	GECINA SA	EUR	3 710 022	1.19
38 202	KLEPIERRE	EUR	867 949	0.28
1 585 162	MERCIALYS	EUR	13 101 364	4.19
<i>Luxembourg</i>			<i>13 452 688</i>	<i>4.30</i>
4 911 247	AROUNDTOWN SA	EUR	5 191 188	1.66
1 148 228	GRAND CITY PROPERTIES	EUR	8 261 500	2.64
<i>The Netherlands</i>			<i>1 242 443</i>	<i>0.40</i>
63 715	VASTNED RETAIL NV	EUR	1 242 443	0.40
<i>Norway</i>			<i>565 037</i>	<i>0.18</i>
67 877	ENTRA ASA	NOK	565 037	0.18
<i>Guernsey Island</i>			<i>242 990</i>	<i>0.08</i>
5 809	SHURGARD SELF STORAGE LTD	EUR	242 990	0.08
<i>Ireland</i>			<i>15 009</i>	<i>0.00</i>
15 766	IRISH RESIDENTIAL PROPERTIES	EUR	15 009	0.00
Other transferable securities			3	0.00
Warrants, Rights			3	0.00
8	AEDIFICA SA RTS 29/06/2023	EUR	3	0.00
537 290	XIOR STUDENT HOUSING NV RTS 31/12/2049	EUR	0	0.00
Total securities portfolio			312 496 877	100.00

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			33 080 036	99.37
Shares			33 080 036	99.37
<i>United States of America</i>			<i>19 515 536</i>	<i>58.71</i>
656	ACADIA REALTY TRUST	USD	8 652	0.03
444	AGREE REALTY CORP	USD	26 612	0.08
2 010	ALEXANDER & BALDWIN INC	USD	34 231	0.10
7 162	ALEXANDRIA REAL ESTATE EQUITIES	USD	745 019	2.25
1 371	AMERICAN ASSETS TRUST INC	USD	24 128	0.07
3 106	AMERICAN HOMES 4 RENT- A	USD	100 924	0.30
4 997	AMERICOLD REALTY TRUST	USD	147 941	0.44
4 713	APARTMENT INCOME REIT CO	USD	155 905	0.47
4 054	APARTMENT INVT & MGMT CO -A	USD	31 659	0.10
4 687	APPLE HOSPITALITY REIT INC	USD	64 913	0.19
906	ARMADA HOFFLER PROPERTIES IN	USD	9 699	0.03
5 641	AVALONBAY COMMUNITIES INC	USD	978 617	2.95
5 928	BOSTON PROPERTIES INC	USD	312 918	0.94
2 706	BRANDYWINE REALTY TRUST	USD	11 533	0.03
487	BRIXMOR PROPERTY GROUP INC	USD	9 820	0.03
1 914	BROADSTONE NET LEASE INC	USD	27 087	0.08
2 976	CAMDEN PROPERTY TRUST	USD	296 973	0.89
375	CARETRUST REIT INC	USD	6 826	0.02
238	CENTERSPACE	USD	13 386	0.04
148	COMMUNITY HEALTHCARE TRUST I	USD	4 479	0.01
1 800	CORPORATE OFFICE PROPERTIES	USD	39 184	0.12
4 156	COUSINS PROPERTIES INC	USD	86 853	0.26
4 994	CUBESMART	USD	204 429	0.61
7 400	DIAMONDROCK HOSPITALITY CO	USD	54 330	0.16
14 440	DIGITAL REALTY TRUST INC	USD	1 507 133	4.54
5 579	DOUGLAS EMMETT INC	USD	64 279	0.19
1 864	EASTERLY GOVERNMENT PROPERTI	USD	24 774	0.07
660	EASTGROUP PROPERTIES INC	USD	105 019	0.32
5 171	EMPIRE STATE REALTY TRUST-A	USD	35 500	0.11
809	EPR PROPERTIES	USD	34 703	0.10
4 341	EQUINIX INC	USD	3 119 232	9.38
4 209	EQUITY LIFESTYLE PROPERTIES	USD	258 057	0.78
15 847	EQUITY RESIDENTIAL	USD	958 228	2.89
1 762	ESSENTIAL PROPERTIES REALTY	USD	38 018	0.11
2 738	ESSEX PROPERTY TRUST INC	USD	588 005	1.78
2 041	EXTRA SPACE STORAGE INC	USD	278 463	0.84
1 899	FEDERAL REALTY INVS TRUST	USD	168 438	0.51
1 336	FIRST INDUSTRIAL REALTY TR	USD	64 461	0.19
1 832	FOUR CORNERS PROPERTY TRUST	USD	42 652	0.13
5 684	GAMING AND LEISURE PROPE - W/I	USD	252 472	0.76
1 265	GETTY REALTY CORP	USD	39 214	0.12
435	GLOBAL NET LEASE INC	USD	4 099	0.01
1 945	HEALTHCARE REALTY TRUST INC	USD	33 623	0.10
8 405	HEALTHPEAK PROPERTIES INC	USD	154 849	0.47
1 479	HIGHWOODS PROPERTIES INC	USD	32 413	0.10
25 640	HOST HOTELS & RESORTS INC	USD	395 528	1.19
6 107	HUDSON PACIFIC PROPERTIES IN	USD	23 622	0.07
3 588	INDEPENDENCE REALTY TRUST IN	USD	59 921	0.18
843	INNOVATIVE INDUSTRIAL PROPER	USD	56 414	0.17
4 160	INVENTRUST PROPERTIES CORP	USD	88 233	0.27
6 722	INVITATION HOMES INC	USD	211 949	0.64
2 675	JBG SMITH PROPERTIES	USD	36 876	0.11
2 650	KENNEDY-WILSON HOLDINGS INC	USD	39 665	0.12
4 535	KILROY REALTY CORP	USD	125 076	0.38
4 402	KIMCO REALTY CORP	USD	79 567	0.24
1 112	KITE REALTY GROUP TRUST	USD	22 770	0.07

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
799	LIFE STORAGE INC	USD	97 374	0.29
251	LTC PROPERTIES INC	USD	7 597	0.02
874	LXP INDUSTRIAL TRUST	USD	7 811	0.02
522	MACERICH CO / THE	USD	5 392	0.02
8 638	MEDICAL PROPERTIES TRUST INC	USD	73 316	0.22
3 475	MID-AMERICA APARTMENT COMM	USD	483 697	1.45
499	NATIONAL HEALTH INVESTORS INC	USD	23 976	0.07
889	NATIONAL RETAIL PROPERTIES	USD	34 867	0.10
666	NATIONAL STORAGE AFFILIATES	USD	21 262	0.06
476	NECESSITY RETAIL REIT INC/TH	USD	2 949	0.01
644	NETSTREIT CORP	USD	10 548	0.03
502	NEXPOINT RESIDENTIAL	USD	20 927	0.06
383	OFFICE PROPERTIES INCOME TRU	USD	2 703	0.01
3 141	OMEGA HEALTHCARE INVESTORS INC	USD	88 357	0.27
6 543	PARAMOUNT GROUP INC	USD	26 568	0.08
6 760	PARK HOTELS & RESORTS INC	USD	79 435	0.24
5 244	PEBBLEBROOK HOTEL TRUST	USD	67 004	0.20
1 368	PHILLIPS EDISON & COMPANY IN	USD	42 733	0.13
689	PHYSICIANS REALTY TRUST	USD	8 835	0.03
1 408	PIEDMONT OFFICE REALTY TRU-A	USD	9 382	0.03
12 681	PROLOGIS INC	USD	1 425 362	4.29
3 626	PUBLIC STORAGE	USD	970 080	2.92
1 756	REALTY INCOME CORP	USD	96 234	0.29
1 292	REGENCY CENTERS CORP	USD	73 150	0.22
2 573	RETAIL OPPORTUNITY INVESTMENT	USD	31 862	0.10
4 752	REXFORD INDUSTRIAL REALTY IN	USD	227 451	0.68
4 392	RLJ LODGING TRUST	USD	41 344	0.12
2 502	RYMAN HOSPITALITY PROPERTIES	USD	213 094	0.64
374	SABRA HEALTH CARE REIT INC	USD	4 035	0.01
1 426	SAFEHOLD INC	USD	31 016	0.09
1 143	SERVICE PROPERTIES TRUST	USD	9 104	0.03
1 911	SIMON PROPERTY GROUP INC	USD	202 275	0.61
463	SITE CENTERS REGISTERED	USD	5 610	0.02
2 049	SL GREEN REALTY CORP	USD	56 437	0.17
213	SPIRIT REALTY CAPITAL INC	USD	7 688	0.02
555	STAG INDUSTRIAL INC	USD	18 252	0.05
1 604	SUMMIT HOTEL PROPERTIES INC	USD	9 571	0.03
1 102	SUN COMMUNITIES INC	USD	131 775	0.40
8 416	SUNSTONE HOTEL INVESTORS INC	USD	78 066	0.23
388	TANGER FACTORY OUTLET CENTERS	USD	7 849	0.02
2 360	TERRENO REALTY CORP	USD	130 006	0.39
12 275	UDR INC	USD	483 349	1.45
60	UNIVERSAL HEALTH RLTY INCOME	USD	2 617	0.01
777	URBAN EDGE PROPERTIES	USD	10 989	0.03
8 542	VENTAS INC	USD	370 101	1.11
2 760	VERIS RESIDENTIAL INC	USD	40 603	0.12
18 627	VICI PROPERTIES INC	USD	536 615	1.62
5 734	VORNADO REALTY TRUST	USD	95 339	0.29
2 895	WASHINGTON REIT	USD	43 624	0.13
8 012	WELLTOWER INC	USD	594 034	1.79
1 052	WP CAREY INC	USD	65 145	0.20
4 321	XENIA HOTELS & RESORTS INC	USD	48 755	0.15
	<i>Japan</i>		<i>2 795 816</i>	<i>8.41</i>
24	ACTIVIA PROPERTIES INC	JPY	61 260	0.18
13	ADVANCE LOGISTICS INVESTMENT	JPY	11 055	0.03
50	ADVANCE RESIDENCE INVESTMENT	JPY	109 076	0.33
300	AEON MALL CO LTD	JPY	3 541	0.01
3	AEON REIT INVESTMENT CORP	JPY	2 956	0.01
23	COMFORIA RESIDENTIAL REIT IN	JPY	50 321	0.15
11	CRE LOGISTICS REIT INC	JPY	12 438	0.04
44	DAIWA HOUSE REIT INVESTMENT	JPY	77 069	0.23

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
9	DAIWA OFFICE INVESTMENT CORP	JPY	35 729	0.11
1	FRONTIER REAL ESTATE INVEST	JPY	2 968	0.01
5	FUKUOKA REIT CORP	JPY	5 260	0.02
30	GLOBAL ONE REIT	JPY	21 688	0.07
116	GLP J - REIT	JPY	104 533	0.31
700	HEIWA REAL ESTATE CO LTD	JPY	16 847	0.05
28	HEIWA REAL ESTATE REIT INC	JPY	25 942	0.08
3	HOSHINO RESORTS REIT INC	JPY	11 757	0.04
7 400	HULIC CO LTD	JPY	57 769	0.17
24	HULIC REIT INC	JPY	24 504	0.07
31	ICHIGO OFFICE REIT INVESTMEN	JPY	17 575	0.05
34	INDUSTRIAL & INFRASTRUCTURE	JPY	32 687	0.10
83	INVINCIBLE INVESTMENT CORP	JPY	30 108	0.09
3	JAPAN EXCELLENT INC	JPY	2 384	0.01
45	JAPAN HOTEL REIT INVESTMENT	JPY	20 975	0.06
19	JAPAN LOGISTICS FUND INC	JPY	37 654	0.11
23	JAPAN PRIME REALTY INVESTMENT	JPY	50 831	0.15
12	JAPAN REAL ESTATE INVESTMENT	JPY	41 703	0.13
46	JAPAN RENTAL HOUSING INVESTMENT	JPY	33 372	0.10
13	JAPAN RETAIL FUND INVESTMENT	JPY	7 939	0.02
10	KENEDIX OFFICE INVESTMENT CO	JPY	21 974	0.07
29	KENEDIX RESIDENTIAL NEXT INV	JPY	43 090	0.13
3	KENEDIX RETAIL REIT CORP	JPY	5 527	0.02
33	LASALLE LOGIPORT REIT	JPY	31 621	0.09
5	MIRAI CORP	JPY	1 465	0.00
23 600	MITSUBISHI ESTATE CO LTD	JPY	255 924	0.77
10	MITSUBISHI ESTATE LOGISTICS	JPY	26 191	0.08
17 200	mitsui fudosan co ltd	JPY	312 013	0.94
9	mitsui fudosan logistics par	JPY	28 537	0.09
83	MORI HILLS REIT INVESTMENT C	JPY	77 585	0.23
30	MORI TRUST SOGO REIT INC	JPY	13 698	0.04
18	NIPPON ACCOMMODATIONS FUND	JPY	74 083	0.22
50	NIPPON BUILDING FUND INC	JPY	179 469	0.54
61	NIPPON PROLOGIS REIT INC	JPY	111 913	0.34
14	NIPPON REIT INVESTMENT CORP	JPY	30 319	0.09
2 300	NOMURA REAL ESTATE HOLDINGS	JPY	49 796	0.15
86	NOMURA REAL ESTATE MASTER FUND	JPY	90 588	0.27
6	ONE REIT INC	JPY	9 478	0.03
43	ORIX JREIT INC	JPY	48 375	0.15
7	PREMIER INVESTMENT CORP	JPY	5 988	0.02
11	SAMTY RESIDENTIAL INVESTMENT	JPY	8 322	0.02
5	SANKEI REAL ESTATE INC	JPY	2 879	0.01
155	SEKISUI HOUSE REIT INC	JPY	82 470	0.25
10	SOSILA LOGISTICS REIT INC	JPY	8 295	0.02
9	STAR ASIA INVESTMENT CORPORA	JPY	3 385	0.01
9	STARTS PROCEED INVESTMENT CO	JPY	13 298	0.04
9 700	SUMITOMO REALTY & DEVELOPMENT	JPY	218 559	0.66
4 700	TOKYO TATEMONO CO LTD	JPY	55 156	0.17
35	TOKYU REIT INC	JPY	42 682	0.13
36	UNITED URBAN INVESTMENT CORP	JPY	33 195	0.10
	<i>Hong Kong</i>		<i>1 873 253</i>	<i>5.63</i>
91 000	CHAMPION REIT	HKD	30 228	0.09
71 000	CK ASSET HOLDINGS LTD	HKD	360 410	1.08
4 700	HONGKONG LAND HOLDINGS LTD	USD	16 801	0.05
27 000	HYSAN DEVELOPMENT CO	HKD	60 381	0.18
75 640	LINK REIT	HKD	384 849	1.16
32 000	PROSPERITY REIT	HKD	6 587	0.02
72 000	SINO LAND CO	HKD	81 098	0.24
50 000	SUN HUNG KAI PROPERTIES	HKD	577 213	1.74

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Quantity	Denomination	Quotation currency	Market value	% of net assets
39 000	SUNLIGHT REAL ESTATE INVEST	HKD	13 137	0.04
24 000	SWIRE PROPERTIES LTD	HKD	54 065	0.16
63 000	WHARF REAL ESTATE INVESTMENT	HKD	288 484	0.87
	<i>United Kingdom</i>		<i>1 785 391</i>	<i>5.34</i>
9 170	ABERDEEN STANDARD EURO LOGIS	GBP	7 053	0.02
61 937	ASSURA PLC	GBP	32 767	0.10
7 993	BIG YELLOW GROUP PLC	GBP	99 942	0.30
31 604	BRITISH LAND CO PLC	GBP	111 515	0.33
7 058	CIVITAS SOCIAL HOUSING PLC	GBP	6 572	0.02
4 159	CLS HOLDINGS PLC	GBP	6 552	0.02
5 325	CUSTODIAN REIT PLC	GBP	5 250	0.02
5 048	DERWENT LONDON PLC	GBP	120 590	0.36
21 006	EMPIRIC STUDENT PROPERTY PLC	GBP	20 611	0.06
23 000	GRAINGER PLC	GBP	60 894	0.18
9 494	GREAT PORTLAND ESTATES PLC	GBP	45 913	0.14
114 379	HAMMERSON PLC	GBP	33 188	0.10
3 712	HELICAL PLC	GBP	11 247	0.03
33 905	HOME REIT PLC	GBP	0	0.00
10 929	IMPACT HEALTHCARE REIT PLC	GBP	11 462	0.03
26 482	LAND SECURITIES GROUP PLC	GBP	177 195	0.53
27 960	LONDONMETRIC PROPERTY PLC	GBP	53 890	0.16
12 208	LXI REIT PLC	GBP	12 249	0.04
3 911	NEWRIVER REIT PLC	GBP	4 056	0.01
3 774	PHOENIX SPREE DEUTSCHLAND LT	GBP	8 180	0.02
30 056	PRIMARY HEALTH PROPERTIES	GBP	33 431	0.10
10 260	PRS REIT PLC/THE	GBP	9 613	0.03
4 706	RESIDENTIAL SECURE INCOME PL	GBP	3 444	0.01
8 633	SAFESTORE HOLDINGS PLC	GBP	85 410	0.26
59 227	SEGRO PLC	GBP	494 714	1.49
69 925	SHAFTESBURY CAPITAL PLC	GBP	93 787	0.28
14 827	SUPERMARKET INCOME REIT PLC	GBP	12 613	0.04
16 643	TARGET HEALTHCARE REIT PLC	GBP	13 925	0.04
10 021	TRIPLE POINT SOCIAL HOUSING	GBP	5 722	0.02
41 839	TRITAX BIG BOX REIT PLC	GBP	60 944	0.18
13 390	TRITAX EUROBOX PLC	GBP	7 973	0.02
9 675	UNITE GROUP PLC	GBP	98 086	0.29
7 027	URBAN LOGISTICS REIT PLC	GBP	9 171	0.03
8 409	WAREHOUSE REIT PLC	GBP	7 780	0.02
3 567	WORKSPACE GROUP PLC	GBP	19 652	0.06
	<i>Singapore</i>		<i>1 562 624</i>	<i>4.68</i>
13 558	AIMS APAC REIT	SGD	11 386	0.03
102 000	ASCENDAS REAL ESTATE INV TRT	SGD	187 904	0.56
27 730	ASCOTT RESIDENCE TRUST	SGD	20 283	0.06
42 600	CAPITALAND INVESTMENT LTD/SI	SGD	95 500	0.29
280 700	CAPITALAND MALL TRUST	SGD	363 113	1.09
26 012	CDL HOSPITALITY TRUSTS	SGD	21 493	0.06
5 400	CITY DEVELOPMENTS LTD	SGD	24 577	0.07
1 700	CROMWELL REIT EUR	EUR	2 652	0.01
95 845	ESR-REIT	SGD	21 746	0.07
21 400	FAR EAST HOSPITALITY TRUST	SGD	9 131	0.03
41 000	FORTUNE REIT	HKD	27 047	0.08
56 900	FRASERS CENTREPOINT TRUST	SGD	84 396	0.25
45 200	FRASERS LOGISTICS & INDUSTRI	SGD	38 266	0.11
62 000	KEPPEL DC REIT	SGD	90 701	0.27
94 100	KEPPEL REIT	SGD	57 359	0.17
46 176	LENLEASE GLOBAL COMMERCIAL	SGD	20 641	0.06
108 836	MAPLETREE COMMERCIAL TRUST	SGD	119 414	0.36
54 700	MAPLETREE INDUSTRIAL TRUST	SGD	81 874	0.25
29 869	MAPLETREE LOGISTICS TRUST	SGD	32 772	0.10
128 000	OUE COMMERCIAL REAL ESTATE I	SGD	28 608	0.09

BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 800	PARKWAYLIFE REAL ESTATE	SGD	28 527	0.09
48 800	SPH REIT	SGD	31 564	0.09
52 500	STARHILL GLOBAL REIT	SGD	18 312	0.06
96 200	SUNTEC REIT	SGD	84 049	0.25
14 100	UOL GROUP LTD	SGD	61 309	0.18
	<i>Australia</i>		<i>997 152</i>	<i>2.97</i>
11 525	ABACUS PROPERTY GROUP	AUD	18 915	0.06
3 462	ARENA REIT	AUD	7 942	0.02
6 625	BWP TRUST	AUD	14 673	0.04
8 096	CENTURIA INDUSTRIAL REIT	AUD	15 313	0.05
9 557	CENTURIA OFFICE REIT	AUD	7 988	0.02
9 986	CHARTER HALL LONG WALE REIT	AUD	24 432	0.07
10 023	CHARTER HALL RETAIL REIT	AUD	22 076	0.07
2 557	DEXUS INDUSTRIA REIT	AUD	4 025	0.01
12 717	DEXUS/AU	AUD	60 520	0.18
34 603	GPT GROUP	AUD	87 405	0.26
12 487	GROWTHPOINT PROPERTIES AUSTR	AUD	21 256	0.06
33 288	HOMECO DAILY NEEDS REIT	AUD	23 864	0.07
1 483	HOTEL PROPERTY INVESTMENTS	AUD	2 841	0.01
12 152	INGENIA COMMUNITIES GROUP	AUD	29 509	0.09
2 200	LIFESTYLE COMMUNITIES LTD	AUD	21 020	0.06
107 406	MIRVAC GROUP	AUD	148 101	0.44
17 680	NATIONAL STORAGE REIT	AUD	25 350	0.08
28 690	REGION RE LTD	AUD	39 735	0.12
166 792	SCENTRE GROUP	AUD	269 676	0.81
17 902	STOCKLAND	AUD	44 018	0.13
92 308	VICINITY CENTRES	AUD	103 910	0.31
2 900	WAYPOINT REIT	AUD	4 583	0.01
	<i>Germany</i>		<i>735 206</i>	<i>2.21</i>
2 449	ADO PROPERTIES SA	EUR	1 353	0.00
277	DEUTSCHE EUROSHOP AG	EUR	5 789	0.02
1 847	DEUTSCHE WOHNEN AG - BR	EUR	39 009	0.12
1 733	HAMBORNER REIT AG	EUR	11 074	0.03
2 587	LEG IMMOBILIEN AG	EUR	136 180	0.41
16 019	SIRIUS REAL ESTATE LTD	GBP	15 932	0.05
4 269	TAG IMMOBILIEN AG	EUR	36 978	0.11
27 320	VONOVIA SE	EUR	488 891	1.47
	<i>Sweden</i>		<i>725 191</i>	<i>2.18</i>
2 416	ATRIUM LJUNGBERG AB - B	SEK	38 257	0.11
12 094	CASTELLUM AB	SEK	105 656	0.32
670	CATENA AB	SEK	22 447	0.07
1 362	CIBUS NORDIC REAL ESTATE AB	SEK	12 118	0.04
8 531	COREM PROPERTY GROUP-B	SEK	3 667	0.01
2 655	DIOS FASTIGHETER AB	SEK	15 512	0.05
13 559	FABEGE AB	SEK	89 241	0.27
26 617	FASTIGHETS AB BALDER-B	SEK	88 902	0.27
6 375	HUFVUDSTADEN AB - A	SEK	69 299	0.21
568	NP3 FASTIGHETER AB	SEK	7 852	0.02
3 583	NYFOSA AB	SEK	18 121	0.05
1 684	PANDOX AB - W/I	SEK	17 949	0.05
1 468	PLATZER FASTIGHETER HOLD - B	SEK	9 953	0.03
5 637	SAGAX AB - B	SEK	101 889	0.31
43 027	SAMHALLSBYGGNADSBOLAGET I NO	SEK	15 092	0.05
276	STENDORREN FASTIGHETER AB	SEK	3 808	0.01
15 297	WALLENSTAM AB	SEK	47 406	0.14
8 766	WIHLBORGS FASTIGHETER AB	SEK	58 022	0.17

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Switzerland</i>		<i>706 805</i>	<i>2.12</i>
657	ALLREAL HOLDING AG - REG	CHF	101 776	0.31
60	HIAG IMMOBILIEN AG	CHF	4 672	0.01
33	INTERSHOP HOLDING AG	CHF	20 184	0.06
317	MOBIMO HOLDING AG - REG	CHF	78 272	0.24
362	PEACH PROPERTY GROUP AG	CHF	4 925	0.01
2 146	PSP SWISS PROPERTY AG - REG	CHF	219 646	0.66
3 486	SWISS PRIME SITE - REG	CHF	277 330	0.83
	<i>Canada</i>		<i>660 809</i>	<i>1.98</i>
4 241	ALLIED PROPERTIES REAL ESTAT	CAD	63 804	0.19
878	BOARDWALK REAL ESTATE INVESTMENT TRUST	CAD	37 821	0.11
5 477	CAN APARTMENT PROP REAL ESTATE	CAD	192 949	0.58
2 878	CHOICE PROPERTIES REIT	CAD	27 052	0.08
2 045	CROMBIE REAL ESTATE INVESTME	CAD	19 378	0.06
2 839	DREAM INDUSTRIAL REAL ESTATE	CAD	27 747	0.08
5 498	FIRST CAPITAL REAL ESTATE IN	CAD	55 677	0.17
2 445	H&R REAL ESTATE INV-REIT UTS	CAD	17 359	0.05
4 358	INTERRENT REAL ESTATE INVEST	CAD	38 699	0.12
3 289	KILLAM APARTMENT REAL ESTATE	CAD	40 233	0.12
1 686	NORTHWEST HEALTHCARE PROPERT	CAD	7 334	0.02
1 339	PRIMARIS REIT	CAD	12 493	0.04
5 830	RIOCAN REAL ESTATE INVEST TRUST	CAD	77 857	0.23
1 753	SMART REAL ESTATE INVESTMENT	CAD	29 494	0.09
1 596	TRICON RESIDENTIAL INC	CAD	12 912	0.04
	<i>France</i>		<i>581 372</i>	<i>1.73</i>
1 940	CARMILA	EUR	27 626	0.08
1 885	COVIVIO	EUR	81 394	0.24
2 467	GECINA SA	EUR	240 656	0.72
904	ICADE	EUR	34 515	0.10
7 312	KLEPIERRE	EUR	166 129	0.50
3 757	MERCIALYS	EUR	31 052	0.09
	<i>Belgium</i>		<i>274 402</i>	<i>0.82</i>
1 425	AEDIFICA	EUR	83 648	0.25
106	ASCENCIO	EUR	4 664	0.01
767	COFINIMMO	EUR	52 770	0.16
416	INTERVEST OFFICES WAREHOUSES	EUR	5 757	0.02
291	MONTEA	EUR	20 545	0.06
160	RETAIL ESTATES	EUR	9 488	0.03
157	VGP	EUR	14 052	0.04
2 400	WAREHOUSES DE PAUW SCA	EUR	60 288	0.18
851	XIOR STUDENT HOUSING NV	EUR	23 190	0.07
	<i>Spain</i>		<i>202 586</i>	<i>0.61</i>
19 480	INMOBILIARIA COL SOCIMI	EUR	108 017	0.32
1 682	LAR ESPANA REAL ESTATE SOCIM	EUR	9 184	0.03
10 891	MERLIN PROPERTIES SOCIMI SA	EUR	85 385	0.26
	<i>The Netherlands</i>		<i>185 186</i>	<i>0.55</i>
1 255	EUROCOMMERCIAL PROPERTIES NV	EUR	26 656	0.08
337	NSI NV	EUR	6 892	0.02
2 617	UNIBAIL-RODAMCO-WESTFIELD	EUR	126 009	0.38
587	VASTNED RETAIL NV	EUR	11 447	0.03
1 013	WERELDHAVE NV	EUR	14 182	0.04
	<i>New Zealand</i>		<i>143 429</i>	<i>0.43</i>
20 292	ARGOSY PROPERTY LTD	NZD	12 705	0.04
27 187	GOODMAN PROPERTY TRUST	NZD	33 892	0.10
59 916	KIWI PROPERTY GROUP LTD	NZD	30 617	0.09
58 529	PRECINCT PROPERTIES NEW ZEALAND	NZD	42 398	0.13
10 254	STRIDE PROPERTY GROUP	NZD	8 061	0.02
11 991	VITAL HEALTHCARE PROPERTY TR	NZD	15 756	0.05

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		87 955	0.26
3 089	CITYCON OYJ	EUR	17 978	0.05
8 118	KOJAMO OYJ	EUR	69 977	0.21
	<i>Israel</i>		75 017	0.22
4 423	AMOT INVESTMENTS LTD	ILS	21 227	0.06
1 047	AZRIELI GROUP LTD	ILS	53 790	0.16
	<i>Luxembourg</i>		50 673	0.16
24 211	AROUNDTOWN SA	EUR	25 591	0.08
3 486	GRAND CITY PROPERTIES	EUR	25 082	0.08
	<i>Guernsey Island</i>		45 357	0.13
10 112	SCHRODER REAL ESTATE INVESTMENT	GBP	4 731	0.01
909	SHURGARD SELF STORAGE LTD	EUR	38 023	0.11
4 683	STANDARD LIFE INV PROP INC	GBP	2 603	0.01
	<i>Austria</i>		30 400	0.09
1 145	CA IMMOBILIEN ANLAGEN AG	EUR	30 400	0.09
	<i>Norway</i>		21 768	0.07
2 615	ENTRA ASA	NOK	21 768	0.07
	<i>Ireland</i>		13 060	0.04
13 718	IRISH RESIDENTIAL PROPERTIES	EUR	13 060	0.04
	<i>South Korea</i>		10 264	0.03
2 291	JR REIT XXVII	KRW	6 829	0.02
1 351	LOTTE REIT CO LTD	KRW	3 435	0.01
	<i>Italy</i>		784	0.00
324	IMMOBILIARE GRANDE DISTRIBUZ	EUR	784	0.00
	Other transferable securities		1 609	0.00
	Warrants, Rights		1 609	0.00
2 058	ABACUS PROPERTY GROUP RTS 27/07/2023	AUD	1 607	0.00
5	AEDIFICA SA RTS 29/06/2023	EUR	2	0.00
1 160	XIOR STUDENT HOUSING NV RTS 31/12/2049	EUR	0	0.00
	Shares/Units in investment funds		35 431	0.10
	<i>Guernsey Island</i>		35 431	0.10
13 756.00	F&C COMMERCIAL PROPERTY TRUST	GBP	10 612	0.03
5 177.00	F&C UK REAL ESTATE INVESTMENTS	GBP	4 549	0.01
9 757.00	PICTON PROPERTY INCOME LTD	GBP	7 959	0.02
21 828.00	UK COMMERCIAL PROPERTY TRUST	GBP	12 311	0.04
	Total securities portfolio		33 117 076	99.47

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			56 231 908	99.02
Shares			56 231 908	99.02
<i>United Kingdom</i>			<i>18 468 823</i>	<i>32.52</i>
142 344	ABERDEEN STANDARD EURO LOGIS	GBP	109 476	0.19
56 903	AEW UK REIT PLC	GBP	61 468	0.11
1 046 795	ASSURA PLC	GBP	553 802	0.98
60 915	BIG YELLOW GROUP PLC	GBP	761 659	1.34
333 343	BRITISH LAND CO PLC	GBP	1 176 208	2.07
78 118	CIVITAS SOCIAL HOUSING PLC	GBP	72 734	0.13
58 296	CLS HOLDINGS PLC	GBP	91 844	0.16
148 269	CUSTODIAN REIT PLC	GBP	146 170	0.26
40 105	DERWENT LONDON PLC	GBP	958 052	1.69
211 222	EMPIRIC STUDENT PROPERTY PLC	GBP	207 247	0.36
262 418	GRAINGER PLC	GBP	694 766	1.22
77 489	GREAT PORTLAND ESTATES PLC	GBP	374 736	0.66
1 398 594	HAMMERSON PLC	GBP	405 815	0.71
36 625	HELICAL PLC	GBP	110 965	0.20
261 189	HOME REIT PLC	GBP	0	0.00
113 671	IMPACT HEALTHCARE REIT PLC	GBP	119 214	0.21
265 384	LAND SECURITIES GROUP PLC	GBP	1 775 721	3.13
341 806	LONDONMETRIC PROPERTY PLC	GBP	658 798	1.16
539 805	LXI REIT PLC	GBP	541 598	0.95
111 919	NEWRIVER REIT PLC	GBP	116 073	0.20
32 682	PHOENIX SPREE DEUTSCHLAND LT	GBP	70 837	0.12
474 498	PRIMARY HEALTH PROPERTIES	GBP	527 773	0.93
185 326	PRS REIT PLC/THE	GBP	173 632	0.31
160 657	REGIONAL REIT LTD	GBP	87 429	0.15
64 240	RESIDENTIAL SECURE INCOME PL	GBP	47 011	0.08
76 223	SAFESTORE HOLDINGS PLC	GBP	754 103	1.33
434 604	SEGRO PLC	GBP	3 630 182	6.39
489 178	SHAFTESBURY CAPITAL PLC	GBP	656 114	1.16
446 491	SUPERMARKET INCOME REIT PLC	GBP	379 815	0.67
222 558	TARGET HEALTHCARE REIT PLC	GBP	186 211	0.33
126 809	TRIPLE POINT SOCIAL HOUSING	GBP	72 407	0.13
673 275	TRITAX BIG BOX REIT PLC	GBP	980 707	1.73
287 644	TRITAX EUROBOX PLC	GBP	171 283	0.30
114 981	UNITE GROUP PLC	GBP	1 165 687	2.05
164 758	URBAN LOGISTICS REIT PLC	GBP	215 031	0.38
141 571	WAREHOUSE REIT PLC	GBP	130 988	0.23
51 414	WORKSPACE GROUP PLC	GBP	283 267	0.50
<i>Sweden</i>			<i>7 515 138</i>	<i>13.23</i>
16 149	ATRIUM LJUNGBERG AB - B	SEK	255 714	0.45
153 490	CASTELLUM AB	SEK	1 340 925	2.36
12 012	CATENA AB	SEK	402 430	0.71
20 270	CIBUS NORDIC REAL ESTATE AB	SEK	180 352	0.32
242 853	COREM PROPERTY GROUP-B	SEK	104 381	0.18
31 487	DIOS FASTIGHETER AB	SEK	183 964	0.32
90 377	FABEGE AB	SEK	594 831	1.05
224 829	FASTIGHETS AB BALDER-B	SEK	750 940	1.32
38 650	HUFVUDSTADEN AB - A	SEK	420 143	0.74
10 508	NP3 FASTIGHETER AB	SEK	145 258	0.26
65 427	NYFOSA AB	SEK	330 903	0.58
31 724	PANDOX AB - W/I	SEK	338 124	0.60
19 532	PLATZER FASTIGHETER HOLD - B	SEK	132 432	0.23
61 987	SAGAX AB - B	SEK	1 120 413	1.97
398 148	SAMHALLSBYGGNADSBOLAGET I NO	SEK	139 656	0.25
5 048	STENDORREN FASTIGHETER AB	SEK	69 653	0.12
120 215	WALLENSTAM AB	SEK	372 553	0.66
95 553	WIHLBORGS FASTIGHETER AB	SEK	632 466	1.11

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>				
4 383	DEUTSCHE EUROSHOP AG	EUR	7 395 011	13.01
17 735	DEUTSCHE WOHNEN AG - BR	EUR	91 605	0.16
18 745	DIC ASSET AG	EUR	374 563	0.66
25 323	HAMBORNER REIT AG	EUR	95 412	0.17
26 728	LEG IMMOBILIEN AG	EUR	161 814	0.28
414 364	SIRIUS REAL ESTATE LTD	EUR	1 406 962	2.48
54 518	TAG IMMOBILIEN AG	GBP	412 119	0.73
244 778	VONOVIA SE	EUR	472 235	0.83
			4 380 301	7.70
<i>Switzerland</i>				
5 254	ALLREAL HOLDING AG - REG	CHF	5 677 283	9.99
1 285	HIAG IMMOBILIEN AG	CHF	813 898	1.43
393	INTERSHOP HOLDING AG	CHF	100 056	0.18
2 563	MOBIMO HOLDING AG - REG	CHF	240 378	0.42
4 414	PEACH PROPERTY GROUP AG	CHF	632 840	1.11
16 215	PSP SWISS PROPERTY AG - REG	CHF	60 056	0.11
27 282	SWISS PRIME SITE - REG	CHF	1 659 627	2.92
			2 170 428	3.82
<i>France</i>				
3 544	ARGAN	EUR	5 514 474	9.70
20 517	CARMILA	EUR	240 992	0.42
17 905	COVIVIO	EUR	292 162	0.51
18 593	GEICINA SA	EUR	773 138	1.36
11 720	ICADE	EUR	1 813 747	3.19
74 033	KLEPIERRE	EUR	447 470	0.79
32 055	MERCIALYS	EUR	1 682 030	2.96
			264 935	0.47
<i>Belgium</i>				
16 992	AEDIFICA	EUR	4 725 436	8.34
1 805	ASCENCIO	EUR	997 430	1.76
11 848	COFINIMMO	EUR	79 420	0.14
3 610	HOME INVEST BELGIUM	EUR	815 142	1.44
9 346	INTERVEST OFFICES WAREHOUSES	EUR	58 121	0.10
5 270	MONTEA	EUR	129 349	0.23
3 995	RETAIL ESTATES	EUR	372 062	0.66
3 624	VGP	EUR	236 904	0.42
56 241	WAREHOUSES DE PAUW SCA	EUR	324 348	0.57
11 005	XIOR STUDENT HOUSING NV	EUR	1 412 774	2.49
			299 886	0.53
<i>The Netherlands</i>				
18 429	EUROCOMMERCIAL PROPERTIES NV	EUR	2 626 809	4.62
6 549	NSI NV	EUR	391 432	0.69
36 968	UNIBAIL-RODAMCO-WESTFIELD	EUR	133 927	0.24
6 206	VASTNED RETAIL NV	EUR	1 780 009	3.13
14 316	WERELDHAVE NV	EUR	121 017	0.21
			200 424	0.35
<i>Spain</i>				
122 542	INMOBILIARIA COL SOCIMI	EUR	1 738 783	3.07
21 648	LAR ESPANA REAL ESTATE SOCIM	EUR	679 495	1.20
120 037	MERLIN PROPERTIES SOCIMI SA	EUR	118 198	0.21
			941 090	1.66
<i>Finland</i>				
25 829	CITYCON OYJ	EUR	756 035	1.33
70 268	KOJAMO OYJ	EUR	150 325	0.26
			605 710	1.07
<i>Guernsey Island</i>				
179 655	SCHRODER REAL ESTATE INVESTMENT	GBP	540 428	0.96
9 071	SHURGARD SELF STORAGE LTD	EUR	84 055	0.15
138 407	STANDARD LIFE INV PROP INC	GBP	379 440	0.67
			76 933	0.14
<i>Luxembourg</i>				
239 283	AROUNDTOWN SA	EUR	509 086	0.90
35 603	GRAND CITY PROPERTIES	EUR	252 922	0.45
			256 164	0.45

BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>392 250</i>	<i>0.69</i>
14 774	CA IMMOBILIEN ANLAGEN AG	EUR	392 250	0.69
	<i>Norway</i>		<i>162 068</i>	<i>0.29</i>
19 469	ENTRA ASA	NOK	162 068	0.29
	<i>Ireland</i>		<i>151 531</i>	<i>0.27</i>
159 171	IRISH RESIDENTIAL PROPERTIES	EUR	151 531	0.27
	<i>Italy</i>		<i>58 753</i>	<i>0.10</i>
24 278	IMMOBILIARE GRANDE DISTRIBUZ	EUR	58 753	0.10
Other transferable securities			3	0.00
	Warrants, Rights		3	0.00
8	AEDIFICA SA RTS 29/06/2023	EUR	3	0.00
10 405	XIOR STUDENT HOUSING NV RTS 31/12/2049	EUR	0	0.00
Shares/Units in investment funds			528 551	0.93
	<i>Guernsey Island</i>		<i>528 551</i>	<i>0.93</i>
193 745.00	F&C COMMERCIAL PROPERTY TRUST	GBP	149 460	0.26
81 602.00	F&C UK REAL ESTATE INVESTMENTS	GBP	71 698	0.13
194 357.00	PICTON PROPERTY INCOME LTD	GBP	158 539	0.28
263 924.00	UK COMMERCIAL PROPERTY TRUST	GBP	148 854	0.26
Total securities portfolio			56 760 462	99.95

BNP Paribas Easy FTSE EPRA/NAREIT Eurozone Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			209 409 893	99.91
Shares			209 409 893	99.91
<i>France</i>			<i>55 408 973</i>	<i>26.44</i>
37 194	ARGAN	EUR	2 529 192	1.21
216 183	CARMILA	EUR	3 078 446	1.47
184 982	COVIVIO	EUR	7 987 523	3.81
195 500	GECINA SA	EUR	19 071 024	9.10
123 037	ICADE	EUR	4 697 553	2.24
672 315	KLEPIERRE	EUR	15 274 997	7.29
335 177	MERCIALYS	EUR	2 770 238	1.32
<i>Belgium</i>			<i>45 013 532</i>	<i>21.48</i>
154 692	AEDIFICA	EUR	9 080 420	4.33
19 504	ASCENCIO	EUR	858 176	0.41
114 671	COFINIMMO	EUR	7 889 365	3.76
36 819	HOME INVEST BELGIUM	EUR	592 786	0.28
99 252	INTERVEST OFFICES WAREHOUSES	EUR	1 373 648	0.66
55 335	MONTEA	EUR	3 906 651	1.86
42 295	RETAIL ESTATES	EUR	2 508 094	1.20
38 108	VGP	EUR	3 410 666	1.63
487 182	WAREHOUSES DE PAUW SCA	EUR	12 238 012	5.84
115 806	XIOR STUDENT HOUSING NV	EUR	3 155 714	1.51
<i>Germany</i>			<i>41 823 561</i>	<i>19.96</i>
45 230	DEUTSCHE EUROSHOP AG	EUR	945 307	0.45
186 339	DEUTSCHE WOHNEN AG - BR	EUR	3 935 480	1.88
198 734	DIC ASSET AG	EUR	1 011 556	0.48
269 683	HAMBORNER REIT AG	EUR	1 723 274	0.82
159 887	LEG IMMOBILIEN AG	EUR	8 416 452	4.02
572 696	TAG IMMOBILIEN AG	EUR	4 960 693	2.37
1 164 057	VONOVIA SE	EUR	20 830 799	9.94
<i>The Netherlands</i>			<i>26 765 250</i>	<i>12.77</i>
193 505	EUROCOMMERCIAL PROPERTIES NV	EUR	4 110 046	1.96
68 276	NSI NV	EUR	1 396 244	0.67
371 147	UNIBAIL-RODAMCO-WESTFIELD	EUR	17 870 727	8.53
64 875	VASTNED RETAIL NV	EUR	1 265 063	0.60
151 655	WERELDHAVE NV	EUR	2 123 170	1.01
<i>Spain</i>			<i>16 772 616</i>	<i>7.99</i>
1 286 623	INMOBILIARIA COL SOCIMI	EUR	7 134 325	3.40
224 330	LAR ESPANA REAL ESTATE SOCIM	EUR	1 224 842	0.58
1 073 144	MERLIN PROPERTIES SOCIMI SA	EUR	8 413 449	4.01
<i>Finland</i>			<i>7 955 025</i>	<i>3.79</i>
274 126	CITYCON OYJ	EUR	1 595 413	0.76
737 774	KOJAMO OYJ	EUR	6 359 612	3.03
<i>Luxembourg</i>			<i>5 357 121</i>	<i>2.56</i>
2 517 989	AROUNDTOWN SA	EUR	2 661 514	1.27
374 650	GRAND CITY PROPERTIES	EUR	2 695 607	1.29
<i>Austria</i>			<i>4 127 596</i>	<i>1.97</i>
155 465	CA IMMOBILIEN ANLAGEN AG	EUR	4 127 596	1.97
<i>Guernsey Island</i>			<i>3 988 323</i>	<i>1.90</i>
95 346	SHURGARD SELF STORAGE LTD	EUR	3 988 323	1.90
<i>Ireland</i>			<i>1 600 485</i>	<i>0.76</i>
1 681 182	IRISH RESIDENTIAL PROPERTIES	EUR	1 600 485	0.76
<i>Italy</i>			<i>597 411</i>	<i>0.29</i>
246 864	IMMOBILIARE GRANDE DISTRIBUZ	EUR	597 411	0.29

BNP Paribas Easy FTSE EPRA/NAREIT Eurozone Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Other transferable securities		0	0.00
	Warrants, Rights		0	0.00
1	AEDIFICA SA RTS 29/06/2023	EUR	0	0.00
	Total securities portfolio		209 409 893	99.91

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			783 345 932	97.37
Bonds			759 763 432	94.45
<i>United Arab Emirates</i>			<i>39 646 311</i>	<i>4.92</i>
4 000 000	ABU DHABI GOVERNMENT 1.700% 20-02/03/2031	USD	3 324 800	0.41
200 000	ABU DHABI GOVERNMENT 1.875% 21-15/09/2031	USD	166 380	0.02
2 280 000	ABU DHABI GOVERNMENT 2.125% 19-30/09/2024	USD	2 188 572	0.27
3 930 000	ABU DHABI GOVERNMENT 2.500% 19-30/09/2029	USD	3 523 245	0.44
2 500 000	ABU DHABI GOVERNMENT 2.500% 20-16/04/2025	USD	2 387 000	0.30
2 045 000	ABU DHABI GOVERNMENT 2.700% 20-02/09/2070	USD	1 241 929	0.15
2 000 000	ABU DHABI GOVERNMENT 3.125% 16-03/05/2026	USD	1 914 000	0.24
5 281 000	ABU DHABI GOVERNMENT 3.125% 17-11/10/2027	USD	4 995 826	0.62
3 200 000	ABU DHABI GOVERNMENT 3.125% 19-30/09/2049	USD	2 335 680	0.29
1 700 000	ABU DHABI GOVERNMENT 3.125% 20-16/04/2030	USD	1 574 710	0.20
3 200 000	ABU DHABI GOVERNMENT 3.875% 20-16/04/2050	USD	2 685 440	0.33
660 000	ABU DHABI GOVERNMENT 4.125% 17-11/10/2047	USD	578 820	0.07
1 000 000	DAE SUKUK DIFC 3.750% 20-15/02/2026	USD	946 400	0.12
700 000	DP WORLD LTD 5.625% 18-25/09/2048	USD	653 940	0.08
200 000	DP WORLD LTD 6.850% 07-02/07/2037	USD	215 980	0.03
500 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	421 350	0.05
1 840 000	DUBAI GOVERNMENT INTERNATIONAL 3.900% 20-09/09/2050	USD	1 326 272	0.16
1 620 000	FIN DEPT SHARJAH 3.625% 21-10/03/2033	USD	1 326 132	0.16
1 000 000	FIN DEPT SHARJAH 6.500% 23-23/11/2032	USD	1 027 500	0.13
300 000	MDGH GMTN RSC 3.450% 21-07/06/2051	USD	226 170	0.03
3 050 000	MDGH GMTN RSC 5.500% 22-28/04/2033	USD	3 200 365	0.40
2 880 000	UAE INTERNATIONAL BOND 2.875% 21-19/10/2041	USD	2 200 320	0.27
1 200 000	UAE INTERNATIONAL BOND 4.951% 22-07/07/2052	USD	1 185 480	0.15
<i>Indonesia</i>			<i>37 250 790</i>	<i>4.66</i>
1 600 000	INDONESIA (REP) 3.550% 22-31/03/2032	USD	1 448 640	0.18
2 300 000	INDONESIA (REP) 4.100% 18-24/04/2028	USD	2 215 590	0.28
900 000	INDONESIA (REP) 4.200% 20-15/10/2050	USD	767 160	0.10
1 600 000	INDONESIA (REP) 4.350% 17-11/01/2048	USD	1 410 880	0.18
1 000 000	INDONESIA (REP) 4.650% 22-20/09/2032	USD	979 900	0.12
200 000	INDONESIA (REP) 4.750% 15-08/01/2026	USD	199 640	0.02
500 000	INDONESIA (REP) 4.750% 17-18/07/2047	USD	471 250	0.06
1 900 000	INDONESIA (REP) 4.750% 18-11/02/2029	USD	1 889 360	0.23
900 000	INDONESIA (REP) 6.625% 07-17/02/2037	USD	1 024 650	0.13
450 000	INDONESIA (REP) 7.750% 17/01/2038	USD	561 915	0.07
4 600 000	INDONESIA GOVT 2.150% 21-28/07/2031	USD	3 762 800	0.47
1 200 000	INDONESIA GOVT 3.050% 21-12/03/2051	USD	874 320	0.11
655 000	INDONESIA GOVT 3.200% 21-23/09/2061	USD	443 501	0.06
1 576 000	INDONESIA GOVT 3.850% 17-18/07/2027	USD	1 508 705	0.19
4 900 000	INDONESIA GOVT 4.125% 15-15/01/2025	USD	4 809 350	0.60
2 825 000	INDONESIA GOVT 4.350% 16-08/01/2027	USD	2 771 043	0.34
3 800 000	INDONESIA GOVT 4.625% 13-15/04/2043	USD	3 595 180	0.45
3 340 000	INDONESIA GOVT 5.250% 12-17/01/2042	USD	3 339 666	0.42
500 000	PERTAMINA 6.000% 12-03/05/2042	USD	501 300	0.06
1 000 000	PERTAMINA 6.450% 14-30/05/2044	USD	1 044 000	0.13
1 000 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	813 500	0.10
500 000	PT PERTAMINA 4.150% 20-25/02/2060	USD	376 900	0.05
1 000 000	PT PERTAMINA 4.700% 19-30/07/2049	USD	850 500	0.11
1 600 000	SBSN INDO III 4.700% 22-06/06/2032	USD	1 591 040	0.20
<i>Saudi Arabia</i>			<i>35 307 098</i>	<i>4.40</i>
1 200 000	SAUDI INT BOND 2.250% 21-02/02/2033	USD	965 640	0.12
5 100 000	SAUDI INT BOND 3.250% 16-26/10/2026	USD	4 824 600	0.60
5 801 000	SAUDI INT BOND 3.250% 20-22/10/2030	USD	5 252 225	0.65
1 600 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	1 122 720	0.14
4 045 000	SAUDI INT BOND 3.625% 17-04/03/2028	USD	3 828 188	0.48
2 200 000	SAUDI INT BOND 3.750% 20-21/01/2055	USD	1 660 120	0.21

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 708 000	SAUDI INT BOND 4.000% 18-17/04/2025	USD	1 668 887	0.21
3 100 000	SAUDI INT BOND 4.375% 19-16/04/2029	USD	3 014 440	0.37
3 025 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	2 644 153	0.33
3 600 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	3 197 160	0.40
1 000 000	SAUDI INT BOND 4.750% 23-18/01/2028	USD	989 800	0.12
1 500 000	SAUDI INT BOND 4.875% 23-18/07/2033	USD	1 494 600	0.19
3 261 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	3 029 795	0.38
700 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	647 570	0.08
1 000 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	967 200	0.12
	<i>Hungary</i>		<i>34 154 253</i>	<i>4.25</i>
8 000 000	REPUBLIC OF HUNGARY 2.125% 21-22/09/2031	USD	6 187 199	0.77
6 530 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	4 052 518	0.50
5 350 000	REPUBLIC OF HUNGARY 5.250% 22-16/06/2029	USD	5 196 990	0.65
1 450 000	REPUBLIC OF HUNGARY 5.375% 14-25/03/2024	USD	1 444 200	0.18
3 200 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	3 100 480	0.39
4 700 000	REPUBLIC OF HUNGARY 6.125% 23-22/05/2028	USD	4 772 850	0.59
4 200 000	REPUBLIC OF HUNGARY 6.250% 23-22/09/2032	USD	4 302 900	0.53
1 000 000	REPUBLIC OF HUNGARY 6.750% 23-25/09/2052	USD	1 030 900	0.13
3 608 000	REPUBLIC OF HUNGARY 7.625% 11-29/03/2041	USD	4 066 216	0.51
	<i>Panama</i>		<i>31 383 275</i>	<i>3.93</i>
2 500 000	PANAMA 2.252% 20-29/09/2032	USD	1 907 000	0.24
3 100 000	PANAMA 3.160% 19-23/01/2030	USD	2 711 570	0.34
2 800 000	PANAMA 3.750% 15-16/03/2025	USD	2 705 640	0.34
5 000 000	PANAMA 3.870% 19-23/07/2060	USD	3 293 500	0.41
1 500 000	PANAMA 3.875% 16-17/03/2028	USD	1 418 850	0.18
3 200 000	PANAMA 4.300% 13-29/04/2053	USD	2 376 320	0.30
2 100 000	PANAMA 4.500% 17-15/05/2047	USD	1 655 850	0.21
3 300 000	PANAMA 4.500% 18-16/04/2050	USD	2 539 350	0.32
5 050 000	PANAMA 4.500% 20-01/04/2056	USD	3 761 745	0.47
2 300 000	PANAMA 6.400% 22-14/02/2035	USD	2 392 230	0.30
3 700 000	PANAMA 6.700% 06-26/01/2036	USD	3 950 860	0.49
1 300 000	PANAMA 6.853% 23-28/03/2054	USD	1 349 920	0.17
1 100 000	PANAMA 9.375% 99-01/04/2029	USD	1 320 440	0.16
	<i>Qatar</i>		<i>30 285 086</i>	<i>3.74</i>
1 000 000	QATAR PETROLEUM 1.375% 21-12/09/2026	USD	897 400	0.11
1 200 000	QATAR PETROLEUM 2.250% 21-12/07/2031	USD	1 004 760	0.12
1 000 000	QATAR PETROLEUM 3.125% 21-12/07/2041	USD	763 100	0.09
1 000 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	731 200	0.09
1 400 000	STATE OF QATAR 4.500% 18-23/04/2028	USD	1 397 340	0.17
5 200 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	5 171 920	0.64
1 350 000	STATE OF QATAR 6.400% 09-20/01/2040	USD	1 580 985	0.20
3 600 000	STATE OF QATAR OF 3.250% 16-02/06/2026	USD	3 445 560	0.43
3 795 000	STATE OF QATAR OF 3.750% 20-16/04/2030	USD	3 648 893	0.45
4 900 000	STATE OF QATAR OF 4.000% 19-14/03/2029	USD	4 781 420	0.59
2 050 000	STATE OF QATAR OF 4.400% 20-16/04/2050	USD	1 860 990	0.23
5 211 000	STATE OF QATAR OF 4.817% 19-14/03/2049	USD	5 001 518	0.62
	<i>Philippines</i>		<i>29 636 136</i>	<i>3.67</i>
1 500 000	PHILIPPINE GOVT 1.648% 20-10/06/2031	USD	1 186 050	0.15
1 935 000	PHILIPPINE GOVT 1.950% 21-06/01/2032	USD	1 546 839	0.19
2 200 000	PHILIPPINE GOVT 10.625% 00-16/03/2025	USD	2 403 060	0.30
300 000	PHILIPPINE GOVT 2.457% 20-05/05/2030	USD	258 660	0.03
2 800 000	PHILIPPINE GOVT 2.650% 20-10/12/2045	USD	1 877 960	0.23
800 000	PHILIPPINE GOVT 2.950% 20-05/05/2045	USD	568 960	0.07
2 400 000	PHILIPPINE GOVT 3.000% 18-01/02/2028	USD	2 227 440	0.28
700 000	PHILIPPINE GOVT 3.200% 21-06/07/2046	USD	516 040	0.06
700 000	PHILIPPINE GOVT 3.556% 22-29/09/2032	USD	633 920	0.08
700 000	PHILIPPINE GOVT 3.700% 17-02/02/2042	USD	573 160	0.07
1 600 000	PHILIPPINE GOVT 3.750% 19-14/01/2029	USD	1 524 960	0.19
1 100 000	PHILIPPINE GOVT 4.200% 14-21/01/2024	USD	1 091 321	0.14

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 480 000	PHILIPPINE GOVT 6.375% 09-23/10/2034	USD	1 648 276	0.20
2 700 000	PHILIPPINE GOVT 9.500% 05-02/02/2030	USD	3 390 390	0.42
3 100 000	PHILIPPINES(REP) 3.700% 16-01/03/2041	USD	2 558 120	0.32
2 050 000	PHILIPPINES(REP) 4.200% 22-29/03/2047	USD	1 760 950	0.22
1 400 000	PHILIPPINES(REP) 4.625% 23-17/07/2028	USD	1 397 480	0.17
1 700 000	PHILIPPINES(REP) 5.000% 23-17/07/2033	USD	1 719 720	0.21
2 100 000	PHILIPPINES(REP) 5.609% 22-13/04/2033	USD	2 210 880	0.27
500 000	PHILIPPINES(REP) 5.950% 22-13/10/2047	USD	541 950	0.07
	<i>Chile</i>		29 602 502	3.69
3 700 000	CHILE 2.450% 20-31/01/2031	USD	3 188 660	0.40
4 154 000	CHILE 2.550% 21-27/07/2033	USD	3 392 987	0.42
200 000	CHILE 2.750% 22-31/01/2027	USD	185 440	0.02
3 000 000	CHILE 3.100% 21-07/05/2041	USD	2 245 800	0.28
1 924 000	CHILE 3.100% 21-22/01/2061	USD	1 250 408	0.16
1 200 000	CHILE 3.125% 16-21/01/2026	USD	1 147 680	0.14
4 380 000	CHILE 3.240% 18-02/02/2028	USD	4 107 564	0.51
2 650 000	CHILE 3.500% 19-25/01/2050	USD	1 986 440	0.25
2 300 000	CHILE 3.500% 21-15/04/2053	USD	1 707 750	0.21
3 880 000	CHILE 3.860% 17-21/06/2047	USD	3 174 228	0.39
500 000	CHILE 4.340% 22-07/03/2042	USD	443 600	0.06
450 000	CODELCO INC 3.000% 19-30/09/2029	USD	395 865	0.05
700 000	CODELCO INC 3.700% 19-30/01/2050	USD	527 940	0.07
700 000	CODELCO INC 3.750% 20-15/01/2031	USD	634 060	0.08
1 400 000	CODELCO INC 4.250% 12-17/07/2042	USD	1 200 640	0.15
1 400 000	CODELCO INC 4.500% 17-01/08/2047	USD	1 193 080	0.15
1 700 000	CODELCO INC 5.125% 23-02/02/2033	USD	1 675 520	0.21
800 000	EMPRESA METRO 3.650% 20-07/05/2030	USD	731 440	0.09
500 000	EMPRESA METRO 4.700% 20-07/05/2050	USD	413 400	0.05
	<i>Brazil</i>		29 436 435	3.66
1 000 000	BRAZIL-GLOBAL BD 10.125% 97-15/05/2027	USD	1 169 200	0.15
2 400 000	REPUBLIC OF BRAZIL 2.875% 20-06/06/2025	USD	2 281 920	0.28
3 200 000	REPUBLIC OF BRAZIL 3.750% 21-12/09/2031	USD	2 753 920	0.34
800 000	REPUBLIC OF BRAZIL 4.250% 13-07/01/2025	USD	784 240	0.10
4 550 000	REPUBLIC OF BRAZIL 4.500% 19-30/05/2029	USD	4 292 925	0.53
1 900 000	REPUBLIC OF BRAZIL 4.625% 17-13/01/2028	USD	1 845 280	0.23
2 570 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	1 891 006	0.24
2 200 000	REPUBLIC OF BRAZIL 5.000% 14-27/01/2045	USD	1 714 680	0.21
710 000	REPUBLIC OF BRAZIL 5.625% 09-07/01/2041	USD	627 427	0.08
3 500 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	2 945 950	0.37
4 000 000	REPUBLIC OF BRAZIL 6.000% 16-07/04/2026	USD	4 090 800	0.51
1 000 000	REPUBLIC OF BRAZIL 6.000% 23-20/10/2033	USD	987 000	0.12
1 352 000	REPUBLIC OF BRAZIL 7.125% 06-20/01/2037	USD	1 438 663	0.18
1 360 000	REPUBLIC OF BRAZIL 8.250% 04-20/01/2034	USD	1 558 424	0.19
1 000 000	REPUBLIC OF BRAZIL 8.750% 05-04/02/2025	USD	1 055 000	0.13
	<i>Uruguay</i>		28 186 411	3.48
700 000	URUGUAY 4.125% 12-20/11/2045	USD	635 810	0.08
5 625 000	URUGUAY 4.375% 15-27/10/2027	USD	5 576 625	0.69
3 950 714	URUGUAY 4.375% 19-23/01/2031	USD	3 894 219	0.48
416 643	URUGUAY 4.500% 13-14/08/2024	USD	415 351	0.05
5 050 000	URUGUAY 4.975% 18-20/04/2055	USD	4 919 205	0.61
8 699 350	URUGUAY 5.100% 14-18/06/2050	USD	8 682 820	1.07
1 400 000	URUGUAY 5.750% 22-28/10/2034	USD	1 515 360	0.19
1 000 000	URUGUAY 7.625% 06-21/03/2036	USD	1 230 600	0.15
1 070 000	URUGUAY 7.875% 03-15/01/2033	USD	1 316 421	0.16
	<i>Oman</i>		28 074 802	3.49
3 000 000	OMAN INTRNL BOND 4.750% 16-15/06/2026	USD	2 911 800	0.36
3 800 000	OMAN INTRNL BOND 4.875% 19-01/02/2025	USD	3 735 400	0.46
4 940 000	OMAN INTRNL BOND 5.375% 17-08/03/2027	USD	4 838 236	0.60
1 200 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	1 184 160	0.15

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 800 000	OMAN INTRNL BOND 6.000% 19-01/08/2029	USD	2 794 680	0.35
2 640 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	2 672 736	0.33
2 000 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	1 858 400	0.23
5 700 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	5 463 450	0.68
1 700 000	OMAN SOV SUKUK 4.397% 17-01/06/2024	USD	1 669 740	0.21
1 000 000	OQ SAOC 5.125% 21-06/05/2028	USD	946 200	0.12
	<i>Romania</i>		<i>26 239 814</i>	<i>3.27</i>
7 440 000	ROMANIA 3.000% 20-14/02/2031	USD	6 157 343	0.77
4 050 000	ROMANIA 3.000% 22-27/02/2027	USD	3 661 200	0.46
6 362 000	ROMANIA 4.000% 20-14/02/2051	USD	4 527 835	0.56
2 900 000	ROMANIA 4.875% 14-22/01/2024	USD	2 884 166	0.36
4 500 000	ROMANIA 5.125% 18-15/06/2048	USD	3 843 000	0.48
2 000 000	ROMANIA 5.250% 22-25/11/2027	USD	1 950 000	0.24
1 900 000	ROMANIA 6.000% 22-25/05/2034	USD	1 879 480	0.23
1 300 000	ROMANIA 6.625% 23-17/02/2028	USD	1 336 790	0.17
	<i>Bahrain</i>		<i>26 119 067</i>	<i>3.25</i>
3 100 000	BAHRAIN 4.250% 21-25/01/2028	USD	2 851 690	0.35
1 500 000	BAHRAIN 5.250% 21-25/01/2033	USD	1 303 950	0.16
1 946 000	BAHRAIN 5.450% 20-16/09/2032	USD	1 733 302	0.22
1 550 000	BAHRAIN 5.625% 21-18/05/2034	USD	1 346 330	0.17
550 000	BAHRAIN 6.250% 21-25/01/2051	USD	432 520	0.05
2 175 000	BAHRAIN 6.750% 17-20/09/2029	USD	2 152 815	0.27
4 500 000	BAHRAIN 7.000% 15-26/01/2026	USD	4 572 000	0.57
400 000	BAHRAIN 7.500% 17-20/09/2047	USD	362 440	0.05
2 000 000	BAHRAIN 7.750% 23-18/04/2035	USD	2 025 000	0.25
2 300 000	CBB INTERNATIONAL SUKUK 3.875% 21-18/05/2029	USD	2 057 350	0.26
350 000	CBB INTERNATIONAL SUKUK 3.950% 20-16/09/2027	USD	326 270	0.04
2 100 000	CBB INTERNATIONAL SUKUK 5.625% 19-30/09/2031	USD	1 936 200	0.24
3 000 000	CBB INTERNATIONAL SUKUK 6.250% 20-14/11/2024	USD	2 993 400	0.37
2 000 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	2 025 800	0.25
	<i>Poland</i>		<i>25 527 845</i>	<i>3.17</i>
4 730 000	REPUBLIC OF POLAND 3.250% 16-06/04/2026	USD	4 555 936	0.57
3 500 000	REPUBLIC OF POLAND 4.000% 14-22/01/2024	USD	3 469 690	0.43
6 600 000	REPUBLIC OF POLAND 4.875% 23-04/10/2033	USD	6 464 039	0.80
3 700 000	REPUBLIC OF POLAND 5.500% 22-16/11/2027	USD	3 790 650	0.47
4 300 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	4 316 770	0.54
2 800 000	REPUBLIC OF POLAND 5.750% 22-16/11/2032	USD	2 930 760	0.36
	<i>Turkey</i>		<i>25 224 876</i>	<i>3.12</i>
3 500 000	HAZINE MUSTESARL 5.125% 21-22/06/2026	USD	3 204 250	0.40
4 350 000	REPUBLIC OF TURKEY 4.750% 21-26/01/2026	USD	3 962 850	0.49
2 700 000	REPUBLIC OF TURKEY 4.875% 13-16/04/2043	USD	1 728 000	0.21
969 000	REPUBLIC OF TURKEY 5.125% 18-17/02/2028	USD	840 704	0.10
700 000	REPUBLIC OF TURKEY 5.600% 19-14/11/2024	USD	672 700	0.08
1 100 000	REPUBLIC OF TURKEY 5.750% 14-22/03/2024	USD	1 080 750	0.13
2 200 000	REPUBLIC OF TURKEY 5.950% 20-15/01/2031	USD	1 851 080	0.23
1 200 000	REPUBLIC OF TURKEY 6.000% 11-14/01/2041	USD	879 840	0.11
2 000 000	REPUBLIC OF TURKEY 6.000% 17-25/03/2027	USD	1 815 000	0.23
1 300 000	REPUBLIC OF TURKEY 6.350% 19-10/08/2024	USD	1 275 560	0.16
925 000	REPUBLIC OF TURKEY 6.375% 20-14/10/2025	USD	881 155	0.11
2 090 000	REPUBLIC OF TURKEY 6.875% 06-17/03/2036	USD	1 762 288	0.22
1 390 000	REPUBLIC OF TURKEY 7.375% 05-05/02/2025	USD	1 367 899	0.17
1 500 000	REPUBLIC OF TURKEY 7.625% 19-26/04/2029	USD	1 412 850	0.18
1 000 000	REPUBLIC OF TURKEY 9.125% 23-13/07/2030	USD	989 400	0.12
1 000 000	REPUBLIC OF TURKEY 9.375% 23-14/03/2029	USD	999 900	0.12
500 000	REPUBLIC OF TURKEY 9.375% 23-19/01/2033	USD	500 650	0.06
	<i>Mexico</i>		<i>25 067 989</i>	<i>3.14</i>
3 600 000	UNITED MEXICAN 2.659% 20-24/05/2031	USD	2 987 280	0.37
2 500 000	UNITED MEXICAN 3.750% 18-11/01/2028	USD	2 377 250	0.30
2 778 000	UNITED MEXICAN 3.771% 20-24/05/2061	USD	1 893 485	0.24

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 200 000	UNITED MEXICAN 4.125% 16-21/01/2026	USD	1 178 400	0.15
2 600 000	UNITED MEXICAN 4.280% 21-14/08/2041	USD	2 143 180	0.27
1 217 000	UNITED MEXICAN 4.500% 19-22/04/2029	USD	1 180 247	0.15
1 500 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	1 224 150	0.15
3 950 000	UNITED MEXICAN 4.750% 12-08/03/2044	USD	3 385 940	0.42
1 694 000	UNITED MEXICAN 4.750% 20-27/04/2032	USD	1 616 584	0.20
3 000 000	UNITED MEXICAN 4.875% 22-19/05/2033	USD	2 862 300	0.36
1 625 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	1 410 013	0.18
1 000 000	UNITED MEXICAN 5.400% 23-09/02/2028	USD	1 015 400	0.13
600 000	UNITED MEXICAN 5.550% 14-21/01/2045	USD	572 160	0.07
1 200 000	UNITED MEXICAN 6.338% 23-04/05/2053	USD	1 221 600	0.15
	<i>Dominican Republic</i>		<i>24 979 384</i>	<i>3.09</i>
4 110 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	3 497 610	0.43
4 650 000	REPUBLIC OF DOMINICAN 5.300% 21-21/01/2041	USD	3 659 550	0.45
1 600 000	REPUBLIC OF DOMINICAN 5.500% 15-27/01/2025	USD	1 573 280	0.20
1 500 000	REPUBLIC OF DOMINICAN 5.500% 22-22/02/2029	USD	1 404 750	0.17
3 050 000	REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060	USD	2 352 160	0.29
2 300 000	REPUBLIC OF DOMINICAN 5.950% 17-25/01/2027	USD	2 248 940	0.28
2 000 000	REPUBLIC OF DOMINICAN 6.000% 18-19/07/2028	USD	1 945 200	0.24
1 000 000	REPUBLIC OF DOMINICAN 6.000% 22-22/02/2033	USD	920 700	0.11
2 050 000	REPUBLIC OF DOMINICAN 6.400% 19-05/06/2049	USD	1 740 860	0.22
1 300 000	REPUBLIC OF DOMINICAN 6.500% 18-15/02/2048	USD	1 123 070	0.14
2 300 000	REPUBLIC OF DOMINICAN 6.850% 15-27/01/2045	USD	2 082 190	0.26
1 930 000	REPUBLIC OF DOMINICAN 6.875% 16-29/01/2026	USD	1 943 124	0.24
500 000	REPUBLIC OF DOMINICAN 7.450% 14-30/04/2044	USD	487 950	0.06
	<i>Peru</i>		<i>24 682 269</i>	<i>3.07</i>
800 000	PETROLEOS DEL PERU 4.750% 17-19/06/2032	USD	604 000	0.08
1 000 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	645 300	0.08
2 150 000	REPUBLIC OF PERU 1.862% 20-01/12/2032	USD	1 650 985	0.21
4 100 000	REPUBLIC OF PERU 2.392% 20-23/01/2026	USD	3 812 590	0.47
2 000 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	1 214 400	0.15
3 075 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	2 632 815	0.33
3 100 000	REPUBLIC OF PERU 2.844% 19-20/06/2030	USD	2 710 950	0.34
2 157 000	REPUBLIC OF PERU 3.000% 21-15/01/2034	USD	1 783 623	0.22
995 000	REPUBLIC OF PERU 3.230% 20-28/07/2121	USD	597 100	0.07
1 000 000	REPUBLIC OF PERU 3.300% 21-11/03/2041	USD	767 200	0.10
1 000 000	REPUBLIC OF PERU 3.550% 21-10/03/2051	USD	743 900	0.09
850 000	REPUBLIC OF PERU 3.600% 21-15/01/2072	USD	572 050	0.07
400 000	REPUBLIC OF PERU 4.125% 15-25/08/2027	USD	389 320	0.05
3 636 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	3 726 900	0.46
2 240 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	2 831 136	0.35
	<i>Colombia</i>		<i>24 532 468</i>	<i>3.04</i>
6 130 000	REPUBLIC OF COLOMBIA 3.125% 20-15/04/2031	USD	4 629 989	0.58
3 300 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	2 434 080	0.30
900 000	REPUBLIC OF COLOMBIA 3.875% 17-25/04/2027	USD	814 770	0.10
1 930 000	REPUBLIC OF COLOMBIA 3.875% 21-15/02/2061	USD	1 078 677	0.13
2 700 000	REPUBLIC OF COLOMBIA 4.000% 13-26/02/2024	USD	2 654 640	0.33
1 500 000	REPUBLIC OF COLOMBIA 4.500% 15-28/01/2026	USD	1 423 950	0.18
6 406 000	REPUBLIC OF COLOMBIA 5.000% 15-15/06/2045	USD	4 443 202	0.55
4 794 000	REPUBLIC OF COLOMBIA 5.200% 19-15/05/2049	USD	3 323 680	0.41
3 400 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	2 763 520	0.34
950 000	REPUBLIC OF COLOMBIA 8.000% 22-20/04/2033	USD	965 960	0.12
	<i>South Africa</i>		<i>20 914 703</i>	<i>2.60</i>
2 392 000	REPUBLIC OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	2 111 418	0.26
1 750 000	REPUBLIC OF SOUTH AFRICA 4.665% 12-17/01/2024	USD	1 731 345	0.22
2 000 000	REPUBLIC OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	1 870 600	0.23
2 600 000	REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029	USD	2 283 580	0.28
900 000	REPUBLIC OF SOUTH AFRICA 5.375% 14-24/07/2044	USD	638 190	0.08
1 500 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	1 060 950	0.13

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
4 500 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	3 180 600	0.40
2 300 000	REPUBLIC OF SOUTH AFRICA 5.875% 13-16/09/2025	USD	2 269 410	0.28
4 900 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	4 339 930	0.54
1 700 000	REPUBLIC OF SOUTH AFRICA 7.300% 22-20/04/2052	USD	1 428 680	0.18
	<i>Malaysia</i>		<i>19 609 467</i>	<i>2.42</i>
3 600 000	MALAYSIA SOVEREI 3.043% 15-22/04/2025	USD	3 468 960	0.43
2 300 000	MALAYSIA SOVEREI 4.236% 15-22/04/2045	USD	2 187 070	0.27
1 800 000	MY SUKUK GLOBAL 3.179% 16-27/04/2026	USD	1 717 380	0.21
2 000 000	MY SUKUK GLOBAL 4.080% 16-27/04/2046	USD	1 856 000	0.23
2 750 000	MY WAKALA SUKUK 2.070% 21-28/04/2031	USD	2 365 000	0.29
2 170 000	MY WAKALA SUKUK 3.075% 21-28/04/2051	USD	1 664 607	0.21
1 000 000	PETRONAS CAP LTD 2.480% 21-28/01/2032	USD	839 800	0.10
500 000	PETRONAS CAP LTD 3.404% 21-28/04/2061	USD	361 050	0.04
2 500 000	PETRONAS CAP LTD 3.5% 20-21/04/2030	USD	2 317 250	0.29
1 000 000	PETRONAS CAP LTD 3.500% 15-18/03/2025	USD	966 700	0.12
1 500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	1 388 850	0.17
500 000	PETRONAS CAP LTD 4.800% 20-21/04/2060	USD	476 800	0.06
	<i>Egypt</i>		<i>12 829 024</i>	<i>1.61</i>
2 550 000	ARAB REP EGYPT 5.750% 20-29/05/2024	USD	2 299 080	0.29
1 675 000	ARAB REP EGYPT 5.800% 21-30/09/2027	USD	1 109 520	0.14
1 100 000	ARAB REP EGYPT 5.875% 15-11/06/2025	USD	877 470	0.11
400 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	219 440	0.03
600 000	ARAB REP EGYPT 6.875% 10-30/04/2040	USD	321 900	0.04
400 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	226 000	0.03
1 100 000	ARAB REP EGYPT 7.300% 21-30/09/2033	USD	603 130	0.07
2 200 000	ARAB REP EGYPT 7.500% 17-31/01/2027	USD	1 594 120	0.20
1 250 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	623 125	0.08
280 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	180 404	0.02
1 950 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	1 129 830	0.14
1 400 000	ARAB REP EGYPT 7.903% 18-21/02/2048	USD	716 660	0.09
1 300 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	688 480	0.09
550 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	294 690	0.04
3 625 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	1 945 175	0.24
	<i>Kazakhstan</i>		<i>12 684 679</i>	<i>1.57</i>
1 100 000	KAZAKH DEVELOPME 5.750% 22-12/05/2025	USD	1 105 720	0.14
7 200 000	KAZAKHSTAN 5.125% 15-21/07/2025	USD	7 382 159	0.91
4 000 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	4 196 800	0.52
	<i>Costa Rica</i>		<i>11 523 463</i>	<i>1.44</i>
1 200 000	COSTA RICA 4.375% 13-30/04/2025	USD	1 169 400	0.15
1 597 000	COSTA RICA 5.625% 13-30/04/2043	USD	1 368 629	0.17
1 880 000	COSTA RICA 6.125% 19-19/02/2031	USD	1 864 584	0.23
2 500 000	COSTA RICA 6.550% 23-03/04/2034	USD	2 504 750	0.31
1 700 000	COSTA RICA 7.000% 14-04/04/2044	USD	1 652 400	0.21
3 000 000	COSTA RICA 7.158% 15-12/03/2045	USD	2 963 700	0.37
	<i>Jamaica</i>		<i>9 133 900</i>	<i>1.13</i>
1 950 000	JAMAICA GOVERNMENT 6.750% 15-28/04/2028	USD	2 034 825	0.25
3 175 000	JAMAICA GOVERNMENT 7.875% 15-28/07/2045	USD	3 648 075	0.45
2 900 000	JAMAICA GOVERNMENT 8.000% 07-15/03/2039	USD	3 451 000	0.43
	<i>Cayman Islands</i>		<i>7 982 530</i>	<i>0.99</i>
600 000	DP WORLD CRESCEN 3.750% 19-30/01/2030	USD	560 460	0.07
500 000	DP WORLD CRESCEN 3.875% 19-18/07/2029	USD	472 100	0.06
1 000 000	DP WORLD CRESCEN 4.848% 18-26/09/2028	USD	995 500	0.12
1 000 000	GACI FIRST INVST 4.875% 23-14/02/2035	USD	954 900	0.12
2 000 000	GACI FIRST INVST 5.125% 23-14/02/2053	USD	1 792 200	0.22
700 000	KSA SUKUK LTD 2.969% 19-29/10/2029	USD	628 600	0.08
2 700 000	KSA SUKUK LTD 3.628% 17-20/04/2027	USD	2 578 770	0.32

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Morocco</i>		<i>7 626 912</i>	<i>0.95</i>
400 000	MOROCCO KINGDOM 2.375% 20-15/12/2027	USD	348 840	0.04
2 650 000	MOROCCO KINGDOM 3.000% 20-15/12/2032	USD	2 095 620	0.26
2 465 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	1 653 029	0.21
1 170 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	1 008 423	0.13
2 500 000	MOROCCO KINGDOM 5.950% 23-08/03/2028	USD	2 521 000	0.31
	<i>Paraguay</i>		<i>7 543 564</i>	<i>0.94</i>
1 742 000	PARAGUAY 4.950% 20-28/04/2031	USD	1 670 404	0.21
2 900 000	PARAGUAY 5.000% 16-15/04/2026	USD	2 875 060	0.36
3 500 000	PARAGUAY 5.400% 19-30/03/2050	USD	2 998 100	0.37
	<i>Ghana</i>		<i>7 239 915</i>	<i>0.89</i>
1 000 000	REPUBLIC OF GHANA 0.000% 21-07/04/2025	USD	379 100	0.05
2 800 000	REPUBLIC OF GHANA 6.375% 20-11/02/2027	USD	1 204 840	0.15
1 500 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	634 500	0.08
1 000 000	REPUBLIC OF GHANA 7.875% 19-26/03/2027	USD	438 400	0.05
200 000	REPUBLIC OF GHANA 7.875% 20-11/02/2035	USD	86 140	0.01
1 966 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	830 832	0.10
3 870 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	1 644 363	0.20
750 000	REPUBLIC OF GHANA 8.627% 18-16/06/2049	USD	304 200	0.04
800 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	326 160	0.04
2 000 000	REPUBLIC OF GHANA 8.875% 21-07/05/2042	USD	815 000	0.10
1 400 000	REPUBLIC OF GHANA 8.950% 19-26/03/2051	USD	576 380	0.07
	<i>China</i>		<i>6 485 460</i>	<i>0.80</i>
2 000 000	CHINA (PEOPLES) 0.550% 20-21/10/2025	USD	1 802 600	0.22
4 000 000	CHINA (PEOPLES) 1.200% 20-21/10/2030	USD	3 326 400	0.41
1 400 000	CHINA (PEOPLES) 3.500% 18-19/10/2028	USD	1 356 460	0.17
	<i>Kuwait</i>		<i>5 793 600</i>	<i>0.72</i>
6 000 000	KUWAIT INTERNATIONAL BOND 3.500% 17-20/03/2027	USD	5 793 600	0.72
	<i>Ukraine</i>		<i>5 551 440</i>	<i>0.68</i>
3 000 000	UKRAINE GOVERNMENT 6.876% 21-21/05/2031	USD	677 400	0.08
3 398 000	UKRAINE GOVERNMENT 7.253% 20-15/03/2035	USD	777 462	0.10
4 300 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	993 300	0.12
2 000 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2025	USD	501 800	0.06
2 100 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2026	USD	500 010	0.06
2 200 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2027	USD	520 520	0.06
2 379 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2028	USD	566 678	0.07
2 400 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2029	USD	570 000	0.07
300 000	UKRAINE GOVERNMENT 8.994% 18-01/02/2026	USD	74 520	0.01
1 500 000	UKRAINE GOVERNMENT 9.750% 18-01/11/2030	USD	369 750	0.05
	<i>Kenya</i>		<i>5 466 742</i>	<i>0.69</i>
700 000	REPUBLIC OF KENYA 6.300% 21-23/01/2034	USD	527 030	0.07
1 600 000	REPUBLIC OF KENYA 6.875% 14-24/06/2024	USD	1 515 680	0.19
856 000	REPUBLIC OF KENYA 7.000% 19-22/05/2027	USD	768 602	0.10
1 351 000	REPUBLIC OF KENYA 7.250% 18-28/02/2028	USD	1 167 940	0.15
500 000	REPUBLIC OF KENYA 8.000% 19-22/05/2032	USD	421 250	0.05
1 400 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	1 066 240	0.13
	<i>Jordan</i>		<i>5 401 163</i>	<i>0.67</i>
400 000	JORDAN 4.950% 20-07/07/2025	USD	386 520	0.05
1 025 000	JORDAN 5.750% 16-31/01/2027	USD	983 693	0.12
1 100 000	JORDAN 5.850% 20-07/07/2030	USD	1 003 750	0.12
900 000	JORDAN 6.125% 15-29/01/2026	USD	881 910	0.11
1 100 000	JORDAN 7.375% 17-10/10/2047	USD	944 350	0.12
1 000 000	JORDAN 7.500% 23-13/01/2029	USD	997 400	0.12
200 000	JORDAN 7.750% 22-15/01/2028	USD	203 540	0.03

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Guatemala</i>				
1 500 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	4 728 360	0.58
700 000	REPUBLIC OF GUATEMALA 4.650% 21-07/10/2041	USD	1 206 750	0.15
700 000	REPUBLIC OF GUATEMALA 4.875% 13-13/02/2028	USD	558 810	0.07
1 500 000	REPUBLIC OF GUATEMALA 4.900% 19-01/06/2030	USD	664 090	0.08
982 000	REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050	USD	1 396 350	0.17
<i>El Salvador</i>				
405 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	902 360	0.11
2 414 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	4 535 608	0.57
600 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	278 924	0.03
1 460 000	EL SALVADOR REP 7.650% 05-15/06/2035	USD	1 333 976	0.17
700 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	339 000	0.04
800 000	EL SALVADOR REP 8.625% 17-28/02/2029	USD	858 188	0.11
1 200 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	446 320	0.06
<i>The Netherlands</i>				
500 000	MDC-GMTN B.V. 3.750% 17-19/04/2029	USD	528 000	0.07
1 505 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	751 200	0.09
1 900 000	MDGH - GMTN BV 2.500% 19-07/11/2024	USD	4 404 884	0.55
752 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	475 750	0.06
<i>India</i>				
5 200 000	EX - IM BANK OF INDIA 2.250% 21-13/01/2031	USD	1 483 780	0.18
<i>Croatia</i>				
3 900 000	CROATIA 6.000% 13-26/01/2024	USD	1 821 720	0.23
<i>Serbia</i>				
600 000	SERBIA REPUBLIC 2.125% 20-01/12/2030	USD	623 634	0.08
1 000 000	SERBIA REPUBLIC 6.250% 23-26/05/2028	USD	4 201 080	0.52
2 400 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	3 892 590	0.48
<i>Trinidad & Tobago</i>				
2 800 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	3 799 900	0.47
1 000 000	TRINIDAD & TOBAGO 4.500% 20-26/06/2030	USD	459 240	0.06
<i>Mongolia</i>				
2 000 000	MONGOLIA 4.450% 21-07/07/2031	USD	993 700	0.12
2 200 000	MONGOLIA 5.125% 20-07/04/2026	USD	2 346 960	0.29
<i>Sri Lanka</i>				
500 000	REPUBLIC OF SRI LANKA 6.125% 15-03/06/2025	USD	3 659 840	0.46
1 550 000	REPUBLIC OF SRI LANKA 6.200% 17-11/05/2027	USD	2 715 440	0.34
850 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	944 400	0.12
500 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	3 605 480	0.44
1 000 000	REPUBLIC OF SRI LANKA 6.850% 15-03/11/2025	USD	1 554 200	0.19
1 200 000	REPUBLIC OF SRI LANKA 6.850% 19-14/03/2024	USD	2 051 280	0.25
1 993 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	3 446 575	0.44
200 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	232 500	0.03
<i>Azerbaijan</i>				
2 225 000	REPUBLIC OF AZERBAIJAN 3.500% 17-01/09/2032	USD	674 250	0.08
1 238 000	REPUBLIC OF AZERBAIJAN 4.750% 14-18/03/2024	USD	369 750	0.05
<i>Uzbekistan</i>				
500 000	REPUBLIC OF UZBEKISTAN 3.700% 20-25/11/2030	USD	227 800	0.03
1 000 000	REPUBLIC OF UZBEKISTAN 3.900% 21-19/10/2031	USD	462 400	0.06
800 000	REPUBLIC OF UZBEKISTAN 4.750% 19-20/02/2024	USD	525 360	0.07
500 000	REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029	USD	866 955	0.11
<i>Senegal</i>				
1 200 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	87 560	0.01
1 625 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	3 123 022	0.39
<i>Ivory Coast</i>				
1 300 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	1 900 373	0.24
600 000	IVORY COAST-PDI 6.375% 15-03/03/2028	USD	1 222 649	0.15

BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Armenia</i>		<i>1 666 580</i>	<i>0.21</i>
1 100 000	ARMENIA 3.600% 21-02/2031	USD	859 540	0.11
800 000	ARMENIA 7.150% 15-26/03/2025	USD	807 040	0.10
	<i>Gabon</i>		<i>1 662 360</i>	<i>0.21</i>
2 100 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	1 662 360	0.21
	<i>Bolivia</i>		<i>1 454 750</i>	<i>0.18</i>
2 300 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	1 454 750	0.18
	<i>Vietnam</i>		<i>1 419 840</i>	<i>0.18</i>
1 450 000	REPUBLIC OF VIETNAM 4.800% 14-19/11/2024	USD	1 419 840	0.18
	<i>Namibia</i>		<i>1 370 250</i>	<i>0.17</i>
1 450 000	REPUBLIC OF NAMIBIA 5.250% 15-29/10/2025	USD	1 370 250	0.17
	<i>Georgia</i>		<i>1 254 120</i>	<i>0.16</i>
1 400 000	REPUBLIC OF GEORGIA 2.750% 21-22/04/2026	USD	1 254 120	0.16
	<i>Zambia</i>		<i>1 118 715</i>	<i>0.14</i>
1 950 000	REPUBLIC OF ZAMBIA 8.970% 15-30/07/2027	USD	1 118 715	0.14
	<i>Honduras</i>		<i>1 089 720</i>	<i>0.14</i>
1 200 000	HONDURAS GOVERNMENT 6.250% 17-19/01/2027	USD	1 089 720	0.14
	<i>Tunisia</i>		<i>794 760</i>	<i>0.10</i>
1 200 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	794 760	0.10
	<i>Barbados</i>		<i>652 750</i>	<i>0.08</i>
700 000	BARBADOS 6.500% 19-01/10/2029	USD	652 750	0.08
	<i>Rwanda</i>		<i>300 280</i>	<i>0.04</i>
400 000	REPUBLIC OF RWANDA 5.500% 21-09/08/2031	USD	300 280	0.04
	<i>Argentina</i>		<i>134 062</i>	<i>0.02</i>
413 389	ARGENTINA 1.000% 20-09/07/2029	USD	134 062	0.02
	Floating rate bonds		23 582 500	2.92
	<i>Argentina</i>		<i>15 301 971</i>	<i>1.90</i>
9 740 259	ARGENTINA 20-09/01/2038 SR FRN	USD	3 418 831	0.42
13 300 000	ARGENTINA 20-09/07/2030 SR FRN	USD	4 411 610	0.55
18 540 000	ARGENTINA 20-09/07/2035 SR FRN	USD	5 552 730	0.69
6 000 000	ARGENTINA 20-09/07/2041 SR FRN	USD	1 918 800	0.24
	<i>Ecuador</i>		<i>7 443 920</i>	<i>0.92</i>
4 500 000	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	2 166 300	0.27
637 624	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	182 360	0.02
11 000 000	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	3 798 300	0.47
4 200 000	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	1 296 960	0.16
	<i>Cayman Islands</i>		<i>836 609</i>	<i>0.10</i>
846 000	DP WORLD SALAA 20-31/12/2060 FRN	USD	836 609	0.10
Total securities portfolio			783 345 932	97.37

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 894 031 945	98.96
Bonds			1 894 031 945	98.96
<i>France</i>			<i>469 445 268</i>	<i>24.51</i>
22 558 907	FRANCE O.A.T. 0.000% 18-25/03/2024	EUR	21 994 934	1.15
26 803 146	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	22 428 873	1.17
22 884 124	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	18 071 593	0.94
22 884 124	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	20 865 744	1.09
18 046 726	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	17 128 148	0.89
23 247 189	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	20 322 693	1.06
21 927 899	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	14 323 304	0.75
2 542 458	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	1 002 745	0.05
18 868 979	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	11 185 531	0.58
25 349 884	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	22 716 031	1.19
14 395 647	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	7 851 386	0.41
43 860 675	FRANCE O.A.T. 1.000% 15-25/11/2025	EUR	41 702 730	2.18
38 086 477	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	35 367 103	1.85
17 206 048	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	13 909 369	0.73
31 471 601	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	28 588 802	1.49
11 222 180	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	7 802 782	0.41
43 898 524	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	42 937 146	2.24
7 780 771	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	5 321 269	0.28
9 348 579	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	7 765 865	0.41
9 310 730	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	7 364 787	0.38
17 798 207	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	17 454 702	0.91
4 626 728	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	5 294 828	0.28
15 638 239	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	18 390 569	0.96
32 064 760	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	37 416 368	1.95
19 537 837	FRANCE O.A.T. 5.500% 98-25/04/2029	EUR	22 237 966	1.16
<i>Italy</i>			<i>407 001 216</i>	<i>21.28</i>
10 954 000	ITALY BTPS 0.000% 21-01/08/2026	EUR	9 773 159	0.51
41 700 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	39 531 600	2.07
31 721 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	28 371 262	1.48
22 157 000	ITALY BTPS 1.250% 16-01/12/2026	EUR	20 435 401	1.07
40 285 000	ITALY BTPS 1.500% 15-01/06/2025	EUR	38 597 059	2.02
10 878 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	6 735 658	0.35
16 231 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	13 621 055	0.71
7 743 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	4 644 251	0.24
23 649 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	23 261 156	1.22
2 237 000	ITALY BTPS 2.150% 21-01/03/2072	EUR	1 327 660	0.07
14 300 000	ITALY BTPS 2.700% 16-01/03/2047	EUR	11 118 250	0.58
11 853 000	ITALY BTPS 3.250% 15-01/09/2046	EUR	10 154 465	0.53
30 956 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	30 482 373	1.59
19 921 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	19 715 814	1.03
19 462 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	21 040 368	1.10
42 235 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	46 074 162	2.42
23 399 585	ITALY BTPS 5.250% 98-01/11/2029	EUR	25 411 949	1.33
23 763 000	ITALY BTPS 5.750% 02-01/02/2033	EUR	27 075 562	1.41
26 631 325	ITALY BTPS 6.500% 97-01/11/2027	EUR	29 630 012	1.55
<i>Germany</i>			<i>386 213 826</i>	<i>20.18</i>
20 016 449	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	18 721 385	0.98
27 108 938	BUNDESUBL-120 1.300% 22-15/10/2027	EUR	25 720 960	1.34
24 050 018	BUNDESUBL-182 0.000% 20-10/10/2025	EUR	22 450 692	1.17
17 645 811	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	16 184 738	0.85
16 078 002	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2029	EUR	13 872 101	0.72
6 652 725	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050	EUR	3 580 497	0.19
22 253 115	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/02/2030	EUR	18 999 710	0.99
22 081 295	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/02/2031	EUR	18 453 338	0.96
29 751 396	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	24 640 106	1.29

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
9 539 824	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	5 159 137	0.27
5 066 492	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2052	EUR	2 601 644	0.14
22 979 246	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	21 046 692	1.10
15 446 994	BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029	EUR	13 667 500	0.71
27 414 730	BUNDESREPUBLIK DEUTSCHLAND 0.500% 15-15/02/2025	EUR	26 255 087	1.37
24 087 867	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	22 110 253	1.16
15 141 202	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	12 028 171	0.63
40 285 294	BUNDESREPUBLIK DEUTSCHLAND 1.750% 14-15/02/2024	EUR	39 890 498	2.08
12 713 291	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	12 834 067	0.67
11 585 246	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	11 809 999	0.62
16 326 521	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	19 173 866	1.00
10 285 380	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	12 579 019	0.66
18 659 310	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	24 434 366	1.28
	<i>Spain</i>		<i>240 710 506</i>	<i>12.58</i>
11 050 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	10 467 665	0.55
12 101 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	9 492 024	0.50
5 391 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	2 889 576	0.15
13 325 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	8 396 083	0.44
10 591 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	7 235 771	0.38
803 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	389 535	0.02
4 837 000	SPANISH GOVERNMENT 1.600% 15-30/04/2025	EUR	4 681 732	0.24
26 096 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	21 912 811	1.14
12 178 000	SPANISH GOVERNMENT 1.950% 15-30/07/2030	EUR	11 197 671	0.59
14 434 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	14 058 716	0.73
11 566 000	SPANISH GOVERNMENT 2.550% 22-31/10/2032	EUR	10 839 655	0.57
5 678 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	4 679 808	0.24
9 616 000	SPANISH GOVERNMENT 2.750% 14-31/10/2024	EUR	9 530 418	0.50
14 969 000	SPANISH GOVERNMENT 3.800% 14-30/04/2024	EUR	14 979 478	0.78
18 449 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	21 256 938	1.11
21 890 000	SPANISH GOVERNMENT 5.150% 13-31/10/2028	EUR	23 906 069	1.25
13 000 000	SPANISH GOVERNMENT 5.750% 01-30/07/2032	EUR	15 477 800	0.81
17 837 000	SPANISH GOVERNMENT 5.900% 11-30/07/2026	EUR	19 149 803	1.00
26 477 929	SPANISH GOVERNMENT 6.000% 98-31/01/2029	EUR	30 168 953	1.58
	<i>Belgium</i>		<i>113 176 659</i>	<i>5.92</i>
13 612 242	BELGIUM GOVERNMENT 0.350% 22-22/06/2032	EUR	10 813 565	0.56
8 163 260	BELGIUM GOVERNMENT 0.500% 17-22/10/2024	EUR	7 862 036	0.41
6 289 660	BELGIUM GOVERNMENT 0.650% 21-22/06/2071	EUR	2 615 241	0.14
8 698 146	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	8 302 381	0.43
19 671 808	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	18 088 227	0.95
19 997 025	BELGIUM GOVERNMENT 0.900% 19-22/06/2029	EUR	17 875 340	0.93
12 502 621	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	8 954 377	0.47
9 195 183	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	7 234 770	0.38
7 876 893	BELGIUM GOVERNMENT 2.600% 14-22/06/2024	EUR	7 803 638	0.41
10 514 474	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	11 849 812	0.62
9 980 739	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	11 777 272	0.62
	<i>The Netherlands</i>		<i>93 058 742</i>	<i>4.87</i>
5 315 010	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2052	EUR	2 592 662	0.14
11 929 887	NETHERLANDS GOVERNMENT 0.000% 20-15/07/2030	EUR	9 904 192	0.52
9 711 645	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	8 352 015	0.44
11 681 368	NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025	EUR	11 024 875	0.58
7 972 016	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	5 621 068	0.29
14 318 949	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	13 202 071	0.69
7 589 526	NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024	EUR	7 480 237	0.39
11 126 058	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	10 951 379	0.57
8 086 562	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	8 247 485	0.43
4 664 577	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	5 353 535	0.28
9 080 636	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	10 329 223	0.54

BNP Paribas Easy JPM ESG EMU Government Bond IG

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Austria</i>				
13 650 000	REPUBLIC OF AUSTRIA 0.000% 19-15/07/2024	EUR	74 808 870	3.90
2 026 000	REPUBLIC OF AUSTRIA 0.000% 20-20/02/2030	EUR	13 189 995	0.69
6 443 000	REPUBLIC OF AUSTRIA 0.000% 20-20/10/2040	EUR	1 670 032	0.09
6 309 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	3 831 652	0.20
9 807 000	REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028	EUR	5 039 629	0.26
7 054 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	8 400 676	0.44
6 060 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	5 557 141	0.29
5 678 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	4 474 704	0.23
7 226 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	5 350 947	0.28
9 903 000	REPUBLIC OF AUSTRIA 4.850% 09-15/03/2026	EUR	8 069 274	0.42
7 914 742	REPUBLIC OF AUSTRIA 6.250% 97-15/07/2027	EUR	10 347 645	0.54
<i>Portugal</i>				
4 282 087	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	39 490 283	2.06
4 932 520	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	3 580 253	0.19
7 895 318	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	4 494 019	0.23
7 761 346	PORTUGUESE OTS 2.125% 18-17/10/2028	EUR	5 941 226	0.31
6 117 839	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	7 453 221	0.39
3 479 259	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	6 100 709	0.32
3 785 051	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	3 720 719	0.19
4 015 145	PORTUGUESE OTS 5.650% 13-15/02/2024	EUR	4 127 976	0.22
<i>Ireland</i>				
3 575 381	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	37 688 556	1.98
10 151 408	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	3 218 558	0.17
4 129 691	IRISH GOVERNMENT 1.000% 16-15/05/2026	EUR	7 609 496	0.40
4 244 238	IRISH GOVERNMENT 1.100% 19-15/05/2029	EUR	3 905 862	0.20
2 465 760	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	3 853 769	0.20
4 587 879	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	1 737 375	0.09
7 360 432	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	3 748 756	0.20
2 810 401	IRISH GOVERNMENT 3.400% 14-18/03/2024	EUR	7 197 030	0.38
3 479 259	IRISH GOVERNMENT 5.400% 09-13/03/2025	EUR	2 811 806	0.15
<i>Finland</i>				
1 013 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	32 438 019	1.68
3 441 000	FINNISH GOVERNMENT 0.000% 21-15/09/2026	EUR	823 974	0.04
7 093 000	FINNISH GOVERNMENT 0.125% 20-15/04/2036	EUR	3 126 149	0.16
1 013 000	FINNISH GOVERNMENT 0.125% 21-15/04/2052	EUR	4 892 751	0.26
6 959 000	FINNISH GOVERNMENT 0.500% 19-15/09/2029	EUR	476 414	0.02
2 715 000	FINNISH GOVERNMENT 1.375% 17-15/04/2047	EUR	6 026 494	0.31
2 313 000	FINNISH GOVERNMENT 2.000% 14-15/04/2024	EUR	1 998 783	0.10
3 326 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	2 288 482	0.12
4 569 000	FINNISH GOVERNMENT 2.750% 12-04/07/2028	EUR	3 131 429	0.16
5 066 000	FINNISH GOVERNMENT 4.000% 09-04/07/2025	EUR	4 540 672	0.24
Total securities portfolio			1 894 031 945	98.96

BNP Paribas Easy JPM ESG EMU Government Bond IG 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			108 517 098	97.15
Bonds			108 517 098	97.15
<i>Italy</i>			<i>27 046 674</i>	<i>24.21</i>
1 578 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	1 424 461	1.28
1 086 000	ITALY BTPS 0.000% 21-15/08/2024	EUR	1 041 583	0.93
1 220 000	ITALY BTPS 0.000% 21-15/12/2024	EUR	1 155 950	1.03
1 532 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	1 452 336	1.30
1 479 000	ITALY BTPS 0.500% 20-01/02/2026	EUR	1 361 420	1.22
1 218 000	ITALY BTPS 1.200% 22-15/08/2025	EUR	1 154 420	1.03
1 419 000	ITALY BTPS 1.450% 17-15/11/2024	EUR	1 375 579	1.23
1 229 000	ITALY BTPS 1.450% 18-15/05/2025	EUR	1 178 734	1.06
1 704 000	ITALY BTPS 1.500% 15-01/06/2025	EUR	1 632 602	1.46
1 728 000	ITALY BTPS 1.600% 16-01/06/2026	EUR	1 627 085	1.46
1 393 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	1 342 156	1.20
1 549 000	ITALY BTPS 2.000% 15-01/12/2025	EUR	1 487 350	1.33
1 727 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	1 697 296	1.52
1 462 000	ITALY BTPS 2.500% 18-15/11/2025	EUR	1 421 795	1.27
1 381 000	ITALY BTPS 3.500% 22-15/01/2026	EUR	1 371 747	1.23
1 581 000	ITALY BTPS 3.750% 14-01/09/2024	EUR	1 580 051	1.41
948 000	ITALY BTPS 3.800% 23-15/04/2026	EUR	948 569	0.85
1 754 000	ITALY BTPS 4.500% 10-01/03/2026	EUR	1 786 274	1.60
1 971 000	ITALY BTPS 5.000% 09-01/03/2025	EUR	2 007 266	1.80
<i>France</i>			<i>26 220 979</i>	<i>23.50</i>
3 812 083	FRANCE O.A.T. 0.000% 19-25/03/2025	EUR	3 602 418	3.24
3 634 282	FRANCE O.A.T. 0.000% 20-25/02/2026	EUR	3 349 354	3.00
3 629 782	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	3 445 026	3.08
4 075 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	3 788 120	3.40
3 023 176	FRANCE O.A.T. 1.000% 15-25/11/2025	EUR	2 874 436	2.57
3 072 227	FRANCE O.A.T. 1.750% 14-25/11/2024	EUR	3 004 945	2.69
3 524 181	FRANCE O.A.T. 3.500% 10-25/04/2026	EUR	3 560 832	3.20
2 444 071	FRANCE O.A.T. 6.000% 94-25/10/2025	EUR	2 595 848	2.32
<i>Germany</i>			<i>22 455 048</i>	<i>20.09</i>
575 672	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	538 426	0.48
2 037 685	BUNDESUBL-120 0.000% 20-11/04/2025	EUR	1 927 242	1.73
1 771 682	BUNDESUBL-180 0.000% 19-18/10/2024	EUR	1 697 449	1.52
2 347 354	BUNDESUBL-182 0.000% 20-10/10/2025	EUR	2 191 255	1.96
2 480 355	BUNDESUBL-183 0.000% 21-10/04/2026	EUR	2 289 864	2.05
2 302 687	BUNDESREPUBLIK DEUTSCHLAND 0.500% 15-15/02/2025	EUR	2 205 283	1.97
2 568 689	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	2 411 742	2.16
1 594 014	BUNDESREPUBLIK DEUTSCHLAND 1.000% 14-15/08/2024	EUR	1 553 367	1.39
2 302 687	BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025	EUR	2 204 823	1.97
1 505 680	BUNDESSCHATZANW 0.400% 22-13/09/2024	EUR	1 453 884	1.30
1 417 346	BUNDESSCHATZANW 2.200% 22-12/12/2024	EUR	1 395 093	1.25
1 550 347	BUNDESSCHATZANW 2.500% 23-13/03/2025	EUR	1 531 588	1.37
1 063 005	BUNDESSCHATZANW 2.800% 23-12/06/2025	EUR	1 055 032	0.94
<i>Spain</i>			<i>14 575 792</i>	<i>13.03</i>
1 515 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	1 435 160	1.28
1 509 000	SPANISH GOVERNMENT 0.000% 20-31/01/2026	EUR	1 385 564	1.24
1 448 000	SPANISH GOVERNMENT 0.000% 22-31/05/2025	EUR	1 356 197	1.21
1 233 000	SPANISH GOVERNMENT 0.250% 19-30/07/2024	EUR	1 189 291	1.06
1 528 000	SPANISH GOVERNMENT 1.600% 15-30/04/2025	EUR	1 478 951	1.32
1 627 000	SPANISH GOVERNMENT 1.950% 16-30/04/2026	EUR	1 566 964	1.40
1 818 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	1 770 732	1.59
1 713 000	SPANISH GOVERNMENT 2.750% 14-31/10/2024	EUR	1 697 754	1.52
955 000	SPANISH GOVERNMENT 2.800% 23-31/05/2026	EUR	939 529	0.84
1 714 000	SPANISH GOVERNMENT 4.650% 10-30/07/2025	EUR	1 755 650	1.57

BNP Paribas Easy JPM ESG EMU Government Bond IG 1-3Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>4 832 192</i>	<i>4.33</i>
1 048 000	REPUBLIC OF AUSTRIA 0.000% 19-15/07/2024	EUR	1 012 672	0.91
802 000	REPUBLIC OF AUSTRIA 0.000% 21-20/04/2025	EUR	756 446	0.68
1 136 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	1 087 720	0.97
1 039 000	REPUBLIC OF AUSTRIA 1.650% 14-21/10/2024	EUR	1 017 181	0.91
917 000	REPUBLIC OF AUSTRIA 4.850% 09-15/03/2026	EUR	958 173	0.86
	<i>The Netherlands</i>		<i>4 196 407</i>	<i>3.76</i>
1 091 093	NETHERLANDS GOVERNMENT 0.000% 22-15/01/2026	EUR	1 011 007	0.91
1 764 445	NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025	EUR	1 665 283	1.49
1 542 264	NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024	EUR	1 520 117	1.36
	<i>Belgium</i>		<i>4 131 457</i>	<i>3.70</i>
1 133 677	BELGIUM GOVERNMENT 0.500% 17-22/10/2024	EUR	1 091 844	0.98
2 045 768	BELGIUM GOVERNMENT 0.800% 15-22/06/2025	EUR	1 952 685	1.75
1 049 259	BELGIUM GOVERNMENT 4.500% 11-28/03/2026	EUR	1 086 928	0.97
	<i>Ireland</i>		<i>2 029 696</i>	<i>1.81</i>
1 031 000	IRISH GOVERNMENT 1.000% 16-15/05/2026	EUR	975 120	0.87
1 017 538	IRISH GOVERNMENT 5.400% 09-13/03/2025	EUR	1 054 576	0.94
	<i>Finland</i>		<i>1 870 593</i>	<i>1.68</i>
356 000	FINNISH GOVERNMENT 0.000% 19-15/09/2024	EUR	341 582	0.31
591 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	550 989	0.49
453 000	FINNISH GOVERNMENT 0.875% 15-15/09/2025	EUR	430 894	0.39
540 000	FINNISH GOVERNMENT 4.000% 09-04/07/2025	EUR	547 128	0.49
	<i>Portugal</i>		<i>1 158 260</i>	<i>1.04</i>
1 161 513	PORTUGUESE OTS 2.875% 15-15/10/2025	EUR	1 158 260	1.04
	Other transferable securities		2 412 467	2.16
	Bonds		2 412 467	2.16
	<i>France</i>		<i>2 412 467</i>	<i>2.16</i>
2 548 022	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	2 412 467	2.16
	Total securities portfolio		110 929 565	99.31

BNP Paribas Easy JPM ESG EMU Government Bond IG 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 340 634 399	99.12
Bonds			1 340 634 399	99.12
<i>France</i>			<i>304 682 804</i>	<i>22.51</i>
45 447 998	FRANCE O.A.T. 0.000% 21-25/02/2027	EUR	40 839 571	3.02
43 343 892	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	39 520 961	2.92
62 983 141	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	56 880 074	4.20
50 981 878	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	46 235 464	3.42
45 544 954	FRANCE O.A.T. 1.000% 17-25/05/2027	EUR	42 293 044	3.13
20 374 050	FRANCE O.A.T. 2.500% 23-24/09/2026	EUR	20 011 392	1.48
59 323 496	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	58 902 298	4.34
<i>Germany</i>			<i>299 082 388</i>	<i>22.11</i>
7 919 309	BUNDESUBL-120 1.300% 22-15/10/2027	EUR	7 513 841	0.56
29 241 603	BUNDESUBL-184 0.000% 21-09/10/2026	EUR	26 703 432	1.97
26 804 969	BUNDESUBL-185 0.000% 22-16/04/2027	EUR	24 229 012	1.79
34 724 279	BUNDESUBL-186 1.300% 22-15/10/2027	EUR	32 873 475	2.43
30 460 420	BUNDESUBL-187 2.200% 23-13/04/2028	EUR	29 933 455	2.21
34 115 870	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	31 291 076	2.31
26 804 969	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/11/2027	EUR	23 963 643	1.77
31 678 237	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	29 014 097	2.15
34 115 870	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	31 314 957	2.32
29 241 603	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	26 639 100	1.97
17 666 843	BUNDESREPUBLIK DEUTSCHLAND 5.625% 98-04/01/2028	EUR	19 933 500	1.47
13 707 189	BUNDESREPUBLIK DEUTSCHLAND 6.500% 97-04/07/2027	EUR	15 672 800	1.16
<i>Italy</i>			<i>273 444 375</i>	<i>20.21</i>
19 255 000	ITALY BTPS 0.000% 21-01/08/2026	EUR	17 179 311	1.27
21 164 000	ITALY BTPS 0.250% 21-15/03/2028	EUR	18 046 543	1.33
20 661 000	ITALY BTPS 0.850% 19-15/01/2027	EUR	18 733 329	1.39
23 612 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	21 118 573	1.56
15 681 000	ITALY BTPS 1.100% 22-01/04/2027	EUR	14 265 006	1.05
21 270 000	ITALY BTPS 1.250% 16-01/12/2026	EUR	19 617 321	1.45
24 721 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	22 970 753	1.70
21 050 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	19 749 110	1.46
18 406 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	17 551 962	1.30
18 998 000	ITALY BTPS 2.200% 17-01/06/2027	EUR	17 979 707	1.33
19 519 000	ITALY BTPS 2.650% 22-01/12/2027	EUR	18 685 539	1.38
20 067 000	ITALY BTPS 3.400% 22-01/04/2028	EUR	19 790 075	1.46
29 347 841	ITALY BTPS 6.500% 97-01/11/2027	EUR	32 652 408	2.41
13 616 459	ITALY BTPS 7.250% 97-01/11/2026	EUR	15 104 738	1.12
<i>Spain</i>			<i>180 028 833</i>	<i>13.31</i>
22 214 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	19 777 124	1.46
25 757 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	22 254 048	1.65
22 448 000	SPANISH GOVERNMENT 0.800% 20-30/07/2027	EUR	20 369 315	1.51
25 673 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	24 099 245	1.78
25 310 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	23 270 014	1.72
24 471 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	22 709 088	1.68
23 140 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR	21 689 122	1.60
24 088 000	SPANISH GOVERNMENT 5.900% 11-30/07/2026	EUR	25 860 877	1.91
<i>Belgium</i>			<i>76 627 460</i>	<i>5.67</i>
11 962 067	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	10 556 524	0.78
20 388 892	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	18 747 586	1.39
20 411 155	BELGIUM GOVERNMENT 1.000% 16-22/06/2026	EUR	19 241 187	1.42
25 206 142	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	28 082 163	2.08
<i>The Netherlands</i>			<i>76 377 070</i>	<i>5.65</i>
19 204 706	NETHERLANDS GOVERNMENT 0.000% 20-15/01/2027	EUR	17 362 975	1.28
23 106 057	NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026	EUR	21 463 216	1.59
21 572 990	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	19 890 297	1.47
15 874 680	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	17 660 582	1.31

BNP Paribas Easy JPM ESG EMU Government Bond IG 3-5Y

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>64 414 537</i>	<i>4.77</i>
17 178 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	15 652 594	1.16
18 588 000	REPUBLIC OF AUSTRIA 0.750% 16-20/10/2026	EUR	17 273 828	1.28
14 159 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	12 809 647	0.95
5 952 000	REPUBLIC OF AUSTRIA 2.000% 22-15/07/2026	EUR	5 765 107	0.43
11 513 339	REPUBLIC OF AUSTRIA 6.250% 97-15/07/2027	EUR	12 913 361	0.95
	<i>Portugal</i>		<i>31 826 019</i>	<i>2.35</i>
8 343 240	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	7 601 526	0.56
13 349 267	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	13 318 563	0.98
10 468 353	PORTUGUESE OTS 4.125% 17-14/04/2027	EUR	10 905 930	0.81
	<i>Ireland</i>		<i>17 362 654</i>	<i>1.29</i>
8 831 448	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	7 950 070	0.59
10 304 996	IRISH GOVERNMENT 0.900% 18-15/05/2028	EUR	9 412 584	0.70
	<i>Finland</i>		<i>16 788 259</i>	<i>1.25</i>
4 868 000	FINNISH GOVERNMENT 0.000% 21-15/09/2026	EUR	4 422 578	0.33
8 189 000	FINNISH GOVERNMENT 0.500% 17-15/09/2027	EUR	7 403 675	0.55
5 272 000	FINNISH GOVERNMENT 1.375% 22-15/04/2027	EUR	4 962 006	0.37
Total securities portfolio			1 340 634 399	99.12

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			325 013 889	99.13
Bonds			325 013 889	99.13
<i>France</i>			<i>83 666 676</i>	<i>25.47</i>
500 000	ACTION LOGEMENT 0.375% 21-05/10/2031	EUR	398 500	0.12
500 000	ACTION LOGEMENT 0.500% 19-30/10/2034	EUR	364 200	0.11
600 000	ACTION LOGEMENT 0.750% 21-19/07/2041	EUR	373 200	0.11
400 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	341 360	0.10
300 000	ACTION LOGEMENT 3.125% 22-28/09/2037	EUR	283 800	0.09
400 000	ACTION LOGEMENT 3.625% 23-25/05/2043	EUR	394 920	0.12
500 000	AGENCE FRANCAISE 0.000% 20-25/03/2025	EUR	469 750	0.14
600 000	AGENCE FRANCAISE 0.000% 20-28/10/2027	EUR	520 020	0.16
600 000	AGENCE FRANCAISE 0.010% 21-25/11/2028	EUR	503 280	0.15
700 000	AGENCE FRANCAISE 0.125% 21-29/09/2031	EUR	543 060	0.17
500 000	AGENCE FRANCAISE 1.625% 22-25/05/2032	EUR	438 300	0.13
500 000	AGENCE FRANCAISE 2.875% 23-21/01/2030	EUR	487 900	0.15
600 000	ALD SA 4.000% 22-05/07/2027	EUR	594 300	0.18
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	425 250	0.13
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	334 640	0.10
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	498 600	0.15
200 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	195 480	0.06
400 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	386 880	0.12
400 000	BPCE 0.125% 19-04/12/2024	EUR	378 760	0.12
700 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	598 780	0.18
600 000	BPIFRANCE 2.125% 22-29/11/2027	EUR	571 140	0.17
2 400 000	CAISSE AMORT DET 0.450% 22-19/01/2032	EUR	1 927 920	0.59
2 000 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	1 758 400	0.54
1 200 000	CAISSE AMORT DET 1.750% 22-25/11/2027	EUR	1 129 080	0.34
2 100 000	CAISSE AMORT DET 2.750% 22-25/11/2032	EUR	2 039 730	0.62
2 100 000	CAISSE AMORT DET 2.875% 22-25/05/2027	EUR	2 069 970	0.63
2 000 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	1 983 200	0.60
2 100 000	CAISSE AMORT DET 3.125% 23-01/03/2030	EUR	2 100 420	0.64
300 000	CAISSE DES DEPOT 0.000% 19-19/06/2024	EUR	289 320	0.09
300 000	CAISSE DES DEPOT 0.010% 20-15/09/2025	EUR	277 710	0.08
500 000	CAISSE DES DEPOT 0.010% 21-01/06/2026	EUR	453 050	0.14
700 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	575 540	0.18
300 000	COUNCIL OF EUROP 0.000% 19-10/04/2026	EUR	272 610	0.08
900 000	COUNCIL OF EUROP 0.000% 20-09/04/2027	EUR	795 150	0.24
600 000	COUNCIL OF EUROP 0.000% 21-15/04/2028	EUR	516 000	0.16
310 000	COUNCIL OF EUROP 0.125% 17-10/04/2024	EUR	301 382	0.09
590 000	COUNCIL OF EUROP 0.375% 18-27/03/2025	EUR	556 960	0.17
700 000	COUNCIL OF EUROP 1.000% 22-13/04/2029	EUR	621 950	0.19
500 000	COVIVIO 1.125% 19-17/09/2031	EUR	401 150	0.12
500 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	422 450	0.13
500 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	460 800	0.14
600 000	CREDIT MUTUEL ARKEA 0.375% 19-03/10/2028	EUR	499 080	0.15
400 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	295 200	0.09
300 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	281 340	0.09
12 899 866	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	7 647 040	2.33
21 341 212	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	17 728 144	5.41
400 000	GECINA 0.875% 21-30/06/2036	EUR	273 440	0.08
700 000	GECINA 0.875% 22-25/01/2033	EUR	527 800	0.16
300 000	GECINA 1.000% 16-30/01/2029	EUR	254 160	0.08
400 000	GECINA 1.375% 17-26/01/2028	EUR	362 240	0.11
500 000	GECINA 1.375% 17-30/06/2027	EUR	456 100	0.14
300 000	GECINA 1.500% 15-20/01/2025	EUR	287 850	0.09
400 000	GECINA 1.625% 18-14/03/2030	EUR	342 000	0.10
500 000	GECINA 1.625% 19-29/05/2034	EUR	397 200	0.12
400 000	GECINA 2.000% 17-30/06/2032	EUR	339 280	0.10
500 000	ICADE 0.625% 21-18/01/2031	EUR	368 350	0.11

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	ICADE 1.000% 22-19/01/2030	EUR	396 200	0.12
600 000	ICADE 1.500% 17-13/09/2027	EUR	532 980	0.16
500 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	383 300	0.12
400 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	306 040	0.09
700 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	599 060	0.18
500 000	LA POSTE 1.450% 18-30/11/2028	EUR	446 900	0.14
900 000	LA POSTE 3.125% 22-14/09/2028	EUR	861 390	0.26
400 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	330 920	0.10
200 000	ORANGE 0.125% 20-16/09/2029	EUR	163 620	0.05
500 000	ORANGE 2.375% 22-18/05/2032	EUR	456 650	0.14
100 000	R.A.T.P. 0.350% 19-20/06/2029	EUR	84 420	0.03
300 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	273 120	0.08
400 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	398 680	0.12
900 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	676 440	0.21
400 000	SFIL SA 0.000% 20-23/11/2028	EUR	336 920	0.10
700 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	506 170	0.15
400 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	351 280	0.11
400 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	334 360	0.10
400 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	346 840	0.11
700 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	538 160	0.16
1 400 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	1 106 280	0.34
700 000	SOCIETE PARIS 0.300% 21-02/09/2036	EUR	466 550	0.14
800 000	SOCIETE PARIS 0.300% 21-25/11/2031	EUR	626 400	0.19
1 200 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	475 920	0.15
900 000	SOCIETE PARIS 0.875% 21-10/05/2046	EUR	514 440	0.16
1 500 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	623 250	0.19
700 000	SOCIETE PARIS 1.000% 21-26/11/2051	EUR	370 860	0.11
600 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	538 620	0.16
700 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	507 080	0.15
800 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	537 600	0.16
600 000	SOCIETE PARIS 3.500% 23-25/05/2043	EUR	583 860	0.18
1 700 000	UNEDIC 0.000% 20-19/11/2030	EUR	1 362 380	0.42
1 200 000	UNEDIC 0.000% 20-25/11/2028	EUR	1 015 080	0.31
1 200 000	UNEDIC 0.010% 21-25/05/2031	EUR	949 800	0.29
900 000	UNEDIC 0.010% 21-25/11/2031	EUR	699 930	0.21
1 600 000	UNEDIC 0.100% 20-25/11/2026	EUR	1 435 360	0.44
1 200 000	UNEDIC 0.100% 21-25/05/2034	EUR	867 240	0.26
1 400 000	UNEDIC 0.250% 20-16/07/2035	EUR	994 000	0.30
2 100 000	UNEDIC 0.250% 20-25/11/2029	EUR	1 760 220	0.54
700 000	UNEDIC 0.500% 21-25/05/2036	EUR	497 840	0.15
400 000	UNEDIC 1.750% 22-25/11/2032	EUR	357 600	0.11
575 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	543 260	0.17
400 000	UNIBAIL-RODAMCO 2.500% 14-26/02/2024	EUR	395 520	0.12
	<i>Germany</i>		<i>50 739 769</i>	<i>15.48</i>
300 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	252 540	0.08
4 360 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	4 077 908	1.24
4 350 000	BUNDESUBL-120 1.300% 22-15/10/2027	EUR	4 127 280	1.26
6 294 500	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	5 330 812	1.63
6 805 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	5 635 901	1.72
7 630 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	4 126 304	1.26
595 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	498 015	0.15
400 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	312 440	0.10
2 700 000	DEUTSCHLAND REP 2.300% 23-15/02/2033	EUR	2 680 290	0.82
700 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	564 620	0.17
700 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	679 420	0.21
3 296 000	KFW 0.000% 20-15/09/2028	EUR	2 818 410	0.86
2 200 000	KFW 0.000% 21-15/06/2029	EUR	1 844 040	0.56
2 231 000	KFW 0.000% 21-15/09/2031	EUR	1 758 474	0.54
2 150 000	KFW 0.010% 19-05/05/2027	EUR	1 904 900	0.58
400 000	KFW 0.050% 16-30/05/2024	EUR	388 000	0.12
1 100 000	KFW 0.250% 17-30/06/2025	EUR	1 033 780	0.32

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
295 000	KFW 0.500% 18-28/09/2026	EUR	270 427	0.08
2 031 000	KFW 1.375% 22-07/06/2032	EUR	1 786 265	0.54
2 300 000	KFW 2.000% 22-15/11/2029	EUR	2 169 590	0.66
2 410 000	KFW 2.750% 23-14/02/2033	EUR	2 372 645	0.72
500 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	362 700	0.11
300 000	MUNCHEN HYPOBANK 0.375% 21-09/03/2029	EUR	241 050	0.07
1 340 000	RENTENBANK 0.000% 20-22/09/2027	EUR	1 172 098	0.36
700 000	RENTENBANK 0.000% 21-30/06/2031	EUR	553 000	0.17
800 000	RENTENBANK 1.900% 22-12/07/2032	EUR	732 000	0.22
500 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	361 050	0.11
600 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	548 040	0.17
900 000	VONOVIA SE 1.875% 22-28/06/2028	EUR	766 530	0.23
600 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	489 240	0.15
500 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	490 800	0.15
400 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	391 200	0.12
	<i>Belgium</i>		<i>44 657 473</i>	<i>13.64</i>
400 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	348 000	0.11
7 100 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	6 083 990	1.86
3 487 168	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	3 262 943	1.00
600 000	COFINIMMO 1.000% 22-24/01/2028	EUR	497 940	0.15
2 800 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 928 360	0.59
3 130 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	2 525 910	0.77
2 400 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	2 220 960	0.68
3 090 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	2 656 164	0.81
2 600 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	2 383 160	0.73
2 639 000	EUROPEAN UNION 0.000% 21-04/07/2029	EUR	2 201 982	0.67
2 290 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	1 361 176	0.42
2 950 000	EUROPEAN UNION 0.200% 21-04/06/2036	EUR	2 034 615	0.62
3 300 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	1 621 620	0.49
5 950 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	4 169 165	1.27
2 500 000	EUROPEAN UNION 0.450% 21-02/05/2046	EUR	1 414 250	0.43
1 990 000	EUROPEAN UNION 0.750% 21-04/01/2047	EUR	1 208 328	0.37
2 300 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	1 655 770	0.50
1 600 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	1 445 920	0.44
2 000 000	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	1 955 800	0.60
2 200 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	2 093 300	0.64
600 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	558 720	0.17
500 000	VGP NV 1.500% 21-08/04/2029	EUR	346 550	0.11
400 000	VGP NV 1.625% 22-17/01/2027	EUR	323 800	0.10
500 000	VGP NV 2.250% 22-17/01/2030	EUR	359 050	0.11
	<i>The Netherlands</i>		<i>38 915 690</i>	<i>11.85</i>
550 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	501 215	0.15
500 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	399 100	0.12
410 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	387 819	0.12
500 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	466 900	0.14
400 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	371 480	0.11
600 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	595 020	0.18
500 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	494 050	0.15
400 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	373 320	0.11
200 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	198 340	0.06
500 000	ALLIANDER 0.375% 20-10/06/2030	EUR	410 350	0.13
500 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	460 500	0.14
400 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	358 280	0.11
600 000	CTP BV 0.750% 21-18/02/2027	EUR	482 820	0.15
300 000	CTP NV 0.500% 21-21/06/2025	EUR	267 510	0.08
370 000	CTP NV 0.625% 21-27/09/2026	EUR	299 108	0.09
400 000	CTP NV 0.875% 22-20/01/2026	EUR	341 680	0.10
300 000	CTP NV 1.250% 21-21/06/2029	EUR	217 740	0.07
100 000	CTP NV 1.500% 21-27/09/2031	EUR	69 670	0.02
330 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	300 333	0.09

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	495 460	0.15
530 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	416 686	0.13
680 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	473 076	0.14
900 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	816 030	0.25
200 000	KONINKLIJKE PHIL 2.625% 22-05/05/2033	EUR	177 880	0.05
670 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	589 801	0.18
1 020 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	914 838	0.28
300 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	294 090	0.09
400 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	393 040	0.12
600 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	489 060	0.15
200 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	152 760	0.05
200 000	NEDER FINANCIER 0.125% 20-03/04/2027	EUR	177 640	0.05
300 000	NEDER FINANCIER 3.000% 22-25/10/2027	EUR	297 480	0.09
10 710 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	7 551 620	2.30
500 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	422 850	0.13
400 000	NN BANK NV 0.500% 21-21/09/2028	EUR	331 520	0.10
600 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	542 460	0.17
300 000	ROYAL SCHIPHOL 0.875% 20-08/09/2032	EUR	236 310	0.07
190 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	163 533	0.05
300 000	ROYAL SCHIPHOL 2.000% 20-06/04/2029	EUR	275 970	0.08
450 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	450 810	0.14
370 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	312 613	0.10
370 000	TENNET HLD BV 0.125% 20-30/11/2032	EUR	280 386	0.09
400 000	TENNET HLD BV 0.125% 21-09/12/2027	EUR	356 160	0.11
470 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	310 482	0.09
500 000	TENNET HLD BV 0.500% 21-09/06/2031	EUR	414 100	0.13
370 000	TENNET HLD BV 0.750% 17-26/06/2025	EUR	350 020	0.11
600 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	513 000	0.16
700 000	TENNET HLD BV 0.875% 21-16/06/2035	EUR	545 020	0.17
400 000	TENNET HLD BV 1.000% 16-13/06/2026	EUR	372 600	0.11
500 000	TENNET HLD BV 1.125% 21-09/06/2041	EUR	360 850	0.11
400 000	TENNET HLD BV 1.250% 16-24/10/2033	EUR	325 400	0.10
330 000	TENNET HLD BV 1.375% 17-26/06/2029	EUR	293 601	0.09
590 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	536 959	0.16
600 000	TENNET HLD BV 1.500% 19-03/06/2039	EUR	458 340	0.14
900 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	853 380	0.26
200 000	TENNET HLD BV 1.750% 15-04/06/2027	EUR	186 800	0.06
300 000	TENNET HLD BV 1.875% 16-13/06/2036	EUR	249 330	0.08
700 000	TENNET HLD BV 2.000% 18-05/06/2034	EUR	604 590	0.18
700 000	TENNET HLD BV 2.125% 22-17/11/2029	EUR	655 340	0.20
400 000	TENNET HLD BV 2.375% 22-17/05/2033	EUR	365 600	0.11
700 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	620 690	0.19
500 000	TENNET HLD BV 3.875% 22-28/10/2028	EUR	506 700	0.15
400 000	TENNET HLD BV 4.250% 22-28/04/2032	EUR	419 600	0.13
600 000	TENNET HLD BV 4.750% 22-28/10/2042	EUR	668 460	0.20
400 000	VESTEDA FINANC 0.750% 21-18/10/2031	EUR	302 880	0.09
450 000	VESTEDA FINANC 1.500% 19-24/05/2027	EUR	406 350	0.12
400 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	380 600	0.12
400 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	352 400	0.11
400 000	VOLKSBANK NV 0.375% 21-03/03/2028	EUR	329 360	0.10
400 000	VOLKSBANK NV 4.875% 23-07/03/2030	EUR	401 000	0.12
500 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	422 100	0.13
300 000	VOLKSWAGEN INTFN 1.250% 20-23/09/2032	EUR	232 410	0.07
200 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2025	EUR	196 140	0.06
300 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	293 490	0.09
400 000	VOLKSWAGEN INTFN 3.875% 23-29/03/2026	EUR	394 400	0.12
500 000	VOLKSWAGEN INTFN 4.125% 22-15/11/2025	EUR	496 850	0.15
1 000 000	VOLKSWAGEN INTFN 4.250% 22-15/02/2028	EUR	991 100	0.30
200 000	VOLKSWAGEN INTFN 4.250% 23-29/03/2029	EUR	198 860	0.06
300 000	VOLKSWAGEN INTFN 4.375% 22-15/05/2030	EUR	299 580	0.09

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>26 279 227</i>	<i>8.02</i>
400 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	306 640	0.09
350 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	289 205	0.09
400 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	332 720	0.10
300 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	254 160	0.08
400 000	FERROVIE DEL 1.125% 19-09/07/2026	EUR	367 240	0.11
300 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	295 140	0.09
600 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	571 140	0.17
950 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	811 110	0.25
700 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	703 150	0.21
500 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	514 300	0.16
500 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	499 350	0.15
9 010 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	5 578 992	1.70
6 917 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	6 845 755	2.09
6 803 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	6 860 825	2.09
400 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	354 200	0.11
500 000	TERNA SPA 0.375% 21-23/06/2029	EUR	410 300	0.13
800 000	TERNA SPA 0.750% 20-24/07/2032	EUR	613 680	0.19
300 000	TERNA SPA 1.000% 19-10/04/2026	EUR	279 120	0.09
400 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	392 200	0.12
	<i>Luxembourg</i>		<i>14 863 441</i>	<i>4.54</i>
580 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	423 690	0.13
410 000	CPI PROPERTY GRO 2.750% 20-12/05/2026	EUR	333 945	0.10
1 090 000	DUCHY OF LUXEMBOURG 0.000% 20-14/09/2032	EUR	832 760	0.25
600 000	EIB 0.000% 20-15/05/2028	EUR	516 540	0.16
592 000	EIB 0.000% 21-15/11/2027	EUR	517 290	0.16
892 000	EIB 0.010% 20-15/11/2035	EUR	610 842	0.19
585 000	EIB 0.010% 21-15/05/2041	EUR	332 807	0.10
400 000	EIB 0.010% 21-15/11/2030	EUR	321 040	0.10
789 000	EIB 0.050% 22-15/11/2029	EUR	654 318	0.20
700 000	EIB 0.375% 18-15/05/2026	EUR	644 280	0.20
1 000 000	EIB 0.500% 16-13/11/2037	EUR	696 000	0.21
683 000	EIB 1.000% 19-14/11/2042	EUR	465 806	0.14
490 000	EIB 1.125% 18-15/11/2032	EUR	415 128	0.13
850 000	EIB 1.250% 14-13/11/2026	EUR	797 045	0.24
930 000	EIB 1.500% 17-15/11/2047	EUR	667 461	0.20
1 600 000	EIB 1.500% 22-15/06/2032	EUR	1 411 840	0.43
1 578 000	EIB 2.250% 22-15/03/2030	EUR	1 502 887	0.46
2 100 000	EIB 2.750% 23-28/07/2028	EUR	2 067 240	0.63
280 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	190 680	0.06
375 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	286 500	0.09
300 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	266 040	0.08
400 000	SEGRO CAPITAL 0.500% 21-22/09/2031	EUR	286 200	0.09
400 000	SEGRO CAPITAL 1.250% 22-23/03/2026	EUR	362 640	0.11
310 000	SEGRO CAPITAL 1.875% 22-23/03/2030	EUR	260 462	0.08
	<i>United States of America</i>		<i>14 772 382</i>	<i>4.51</i>
100 000	APPLE INC 0.000% 19-15/11/2025	EUR	92 010	0.03
800 000	APPLE INC 0.500% 19-15/11/2031	EUR	645 920	0.20
490 000	DIGITAL EURO FIN 2.500% 19-16/01/2026	EUR	456 974	0.14
430 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	325 166	0.10
400 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	348 960	0.11
420 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	312 774	0.10
500 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	405 600	0.12
1 980 000	INT BK RECON&DEV 0.000% 20-15/01/2027	EUR	1 762 596	0.54
1 510 000	INT BK RECON&DEV 0.000% 20-21/02/2030	EUR	1 230 952	0.38
2 080 000	INT BK RECON&DEV 0.010% 20-24/04/2028	EUR	1 786 512	0.54
1 200 000	INT BK RECON&DEV 0.100% 20-17/09/2035	EUR	833 400	0.25
1 580 000	INT BK RECON&DEV 0.125% 20-03/01/2051	EUR	706 892	0.22
1 200 000	INT BK RECON&DEV 0.200% 21-21/01/2061	EUR	427 920	0.13
530 000	INT BK RECON&DEV 0.250% 19-10/01/2050	EUR	253 605	0.08

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 190 000	INT BK RECON&DEV 0.250% 19-21/05/2029	EUR	1 008 763	0.31
420 000	INT BK RECON&DEV 0.625% 18-22/11/2027	EUR	376 446	0.11
1 100 000	INT BK RECON&DEV 0.700% 21-22/10/2046	EUR	660 330	0.20
560 000	INT BK RECON&DEV 1.200% 18-08/08/2034	EUR	461 552	0.14
2 000 000	INT BK RECON&DEV 2.900% 23-19/01/2033	EUR	1 968 000	0.60
400 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	335 160	0.10
500 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	372 850	0.11
	<i>Spain</i>		<i>13 961 492</i>	<i>4.26</i>
500 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	434 550	0.13
200 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	165 440	0.05
400 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	374 040	0.11
300 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	244 350	0.07
400 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	310 800	0.09
400 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	362 640	0.11
200 000	ADIF ALTA VELOCI 1.250% 18-04/05/2026	EUR	187 120	0.06
400 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	395 080	0.12
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	374 880	0.11
700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	640 220	0.20
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	379 280	0.12
600 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	533 820	0.16
900 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	799 830	0.24
600 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	512 820	0.16
300 000	CAIXABANK 0.625% 19-01/10/2024	EUR	287 100	0.09
600 000	CAIXABANK 3.750% 22-07/09/2029	EUR	593 280	0.18
210 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	190 575	0.06
300 000	INSTIT CRDT OFCL 0.000% 21-30/04/2025	EUR	281 130	0.09
400 000	INSTIT CRDT OFCL 0.000% 21-30/04/2027	EUR	351 240	0.11
200 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	195 740	0.06
400 000	INSTIT CRDT OFCL 0.250% 20-30/04/2024	EUR	388 720	0.12
300 000	INSTIT CRDT OFCL 1.300% 22-31/10/2026	EUR	280 110	0.09
300 000	INSTIT CRDT OFCL 2.650% 22-31/01/2028	EUR	289 830	0.09
200 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	197 460	0.06
400 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	347 520	0.11
400 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	310 280	0.09
5 068 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	3 193 347	0.97
700 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	688 730	0.21
700 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	651 560	0.20
	<i>Austria</i>		<i>5 987 210</i>	<i>1.83</i>
500 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	413 450	0.13
700 000	OESTER KONTROLLBK 0.000% 19-08/10/2026	EUR	627 200	0.19
1 000 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	865 900	0.26
2 900 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	2 284 620	0.70
1 800 000	REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029	EUR	1 796 040	0.55
	<i>Ireland</i>		<i>4 869 634</i>	<i>1.49</i>
4 750 000	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	4 290 200	1.31
530 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	430 254	0.13
200 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	149 180	0.05
	<i>Finland</i>		<i>4 328 891</i>	<i>1.32</i>
400 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	362 200	0.11
300 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	237 870	0.07
500 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	451 450	0.14
397 000	NORDIC INVESTMENT BANK 0.000% 19-25/09/2026	EUR	356 665	0.11
1 500 000	NORDIC INVESTMENT BANK 0.000% 20-30/04/2027	EUR	1 325 550	0.40
800 000	NORDIC INVESTMENT BANK 0.125% 16-10/06/2024	EUR	773 120	0.24
130 000	NORDIC INVESTMENT BANK 0.500% 18-03/11/2025	EUR	121 316	0.04
400 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	390 760	0.12
400 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	309 960	0.09

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Sweden		3 291 468	1.00
530 000	SBAB BANK AB 0.125% 21-27/08/2026	EUR	468 467	0.14
200 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	187 320	0.06
275 000	SBAB BANK AB 0.500% 22-08/02/2027	EUR	241 285	0.07
600 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	570 120	0.17
700 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	607 600	0.19
600 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	593 100	0.18
270 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	227 016	0.07
400 000	SWEDBANK AB 4.250% 23-11/07/2028	EUR	396 560	0.12
	Chile		3 187 412	0.98
520 000	CHILE 0.100% 21-26/01/2027	EUR	454 116	0.14
450 000	CHILE 0.555% 21-21/01/2029	EUR	375 930	0.11
1 270 000	CHILE 0.830% 19-02/07/2031	EUR	1 001 141	0.31
870 000	CHILE 1.250% 20-29/01/2040	EUR	579 420	0.18
790 000	CHILE 1.250% 21-22/01/2051	EUR	414 355	0.13
500 000	CHILE 1.300% 21-26/07/2036	EUR	362 450	0.11
	United Kingdom		2 815 596	0.86
710 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	591 927	0.18
1 227 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	1 017 919	0.31
400 000	NATIONAL GRID PLC 3.875% 23-16/01/2029	EUR	396 920	0.12
400 000	UBS AG LONDON 0.010% 21-29/06/2026	EUR	351 880	0.11
500 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	456 950	0.14
	Norway		2 755 970	0.85
400 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	332 080	0.10
400 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	367 360	0.11
300 000	SPAREBANK 1 SMN 0.010% 21-18/02/2028	EUR	247 440	0.08
400 000	SPAREBANK 1 SMN 0.125% 19-11/09/2026	EUR	352 360	0.11
550 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	481 580	0.15
500 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	485 250	0.15
500 000	SPAREBANK 1 SR 3.750% 23-23/11/2027	EUR	489 900	0.15
	Switzerland		2 057 934	0.62
940 000	EUROFIMA 0.100% 20-20/05/2030	EUR	763 374	0.23
1 800 000	EUROFIMA 0.150% 19-10/10/2034	EUR	1 294 560	0.39
	Japan		1 760 958	0.54
275 000	MITSUBISHI UFJ FINANCE 0.848% 19-19/07/2029	EUR	232 760	0.07
420 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	382 998	0.12
900 000	NTT FINANCE 0.399% 21-13/12/2028	EUR	760 680	0.23
400 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	384 520	0.12
	Canada		1 171 470	0.36
500 000	CPPIB CAPITAL 0.250% 20-06/04/2027	EUR	443 350	0.14
500 000	CPPIB CAPITAL 0.875% 19-06/02/2029	EUR	437 300	0.13
300 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	290 820	0.09
	Australia		744 000	0.23
800 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	744 000	0.23
	Mexico		649 416	0.20
300 000	UNITED MEXICAN 1.350% 20-18/09/2027	EUR	271 710	0.08
510 000	UNITED MEXICAN 2.250% 21-12/08/2036	EUR	377 706	0.12
	Romania		647 496	0.20
720 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	647 496	0.20
	Philippines		523 034	0.16
520 000	ASIAN DEV BANK 0.000% 19-24/10/2029	EUR	429 364	0.13
100 000	ASIAN DEV BANK 0.350% 18-16/07/2025	EUR	93 670	0.03
	Cyprus		515 350	0.16
500 000	REP OF CYPRUS 4.125% 23-13/04/2033	EUR	515 350	0.16
	Supranational		431 794	0.13
440 000	EURO BK RECON&DV 0.000% 19-10/01/2024	EUR	431 794	0.13

BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hong Kong</i>		<i>427 520</i>	<i>0.13</i>
200 000	HONG KONG 0.000% 21-24/11/2026	EUR	177 000	0.05
400 000	HONG KONG 1.000% 21-24/11/2041	EUR	250 520	0.08
	<i>Hungary</i>		<i>351 750</i>	<i>0.11</i>
500 000	REPUBLIC OF HUNGARY 1.750% 20-05/06/2035	EUR	351 750	0.11
	<i>Liechtenstein</i>		<i>337 686</i>	<i>0.10</i>
460 000	SWISS LIFE FIN I 0.500% 21-15/09/2031	EUR	337 686	0.10
	<i>Denmark</i>		<i>303 150</i>	<i>0.09</i>
300 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	303 150	0.09
Total securities portfolio			325 013 889	99.13

BNP Paribas Easy Low Carbon 100 Europe PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			660 846 686	99.79
Shares			660 846 686	99.79
<i>France</i>			<i>171 740 056</i>	<i>25.95</i>
79 043	ALSTOM	EUR	2 159 455	0.33
181 299	AXA SA	EUR	4 899 605	0.74
116 215	BNP PARIBAS	EUR	6 707 930	1.01
24 294	CAPGEMINI SE	EUR	4 216 224	0.64
169 749	DANONE	EUR	9 529 709	1.44
50 772	EDENRED	EUR	3 114 354	0.47
130 728	GETLINK SE	EUR	2 036 742	0.31
4 627	HERMES INTERNATIONAL	EUR	9 207 730	1.39
11 368	KERING	EUR	5 747 661	0.87
73 645	LEGRAND SA	EUR	6 686 966	1.01
35 122	LOREAL	EUR	15 000 606	2.27
37 904	LVMH MOET HENNESSY LOUIS VUI	EUR	32 711 152	4.94
19 253	MICHELIN (CGDE)	EUR	520 986	0.08
68 419	NEOEN SA	EUR	1 984 151	0.30
823 731	ORANGE	EUR	8 815 569	1.33
118 557	PUBLICIS GROUPE	EUR	8 713 940	1.32
244 031	SANOFI AVENTIS	EUR	23 963 844	3.62
128 954	SCHNEIDER ELECTRIC SE	EUR	21 465 683	3.24
178 897	SOCIETE GENERALE SA	EUR	4 257 749	0.64
<i>United Kingdom</i>			<i>138 252 158</i>	<i>20.85</i>
80 535	ANTOFAGASTA PLC	GBP	1 371 108	0.21
379 112	ASTRAZENECA PLC	GBP	49 814 914	7.51
2 186 970	BARCLAYS BANK PLC	GBP	3 908 844	0.59
57 203	BURBERRY GROUP PLC	GBP	1 413 160	0.21
31 374	CRODA INTERNATIONAL PLC	GBP	2 056 868	0.31
790 398	DIAGEO PLC	GBP	31 122 238	4.70
98 023	HALMA PLC	GBP	2 600 925	0.39
1 200 802	HSBC HOLDINGS PLC	GBP	8 699 395	1.31
47 724	INTERCONTINENTAL HOTELS GROU	GBP	3 021 992	0.46
1 440 293	LEGAL & GENERAL GROUP PLC	GBP	3 814 934	0.58
36 887	LONDON STOCK EXCHANGE GROUP	GBP	3 596 069	0.54
276 560	PRUDENTIAL PLC	GBP	3 572 415	0.54
53 857	SEVERN TRENT PLC	GBP	1 610 407	0.24
15 770	SPIRAX-SARCO ENGINEERING PLC	GBP	1 904 749	0.29
164 418	UNILEVER PLC	EUR	7 844 383	1.18
5 415 922	VODAFONE GROUP PLC	GBP	4 668 365	0.70
57 049	WHITBREAD PLC	GBP	2 250 981	0.34
519 060	WPP PLC	GBP	4 980 411	0.75
<i>Switzerland</i>			<i>97 346 148</i>	<i>14.69</i>
23 083	DSM-FIRMENICH AG	EUR	2 276 445	0.34
6 395	GEBERIT AG - REG	CHF	3 066 953	0.46
1 575	GIVAUDAN - REG	CHF	4 784 463	0.72
24 174	LOGITECH INTERNATIONAL - REG	CHF	1 318 604	0.20
503 364	NOVARTIS AG - REG	CHF	46 414 385	7.01
107 328	SIG COMBIBLOC GROUP AG	CHF	2 713 852	0.41
29 042	SIKA AG - REG	CHF	7 608 257	1.15
11 242	SONOVA HOLDING AG - REG	CHF	2 743 552	0.41
49 309	STADLER RAIL AG	CHF	1 766 142	0.27
89 922	SWISS RE AG	CHF	8 295 248	1.25
37 577	ZURICH INSURANCE GROUP AG	CHF	16 358 247	2.47
<i>Germany</i>			<i>59 518 539</i>	<i>9.00</i>
85 285	CONTINENTAL AG	EUR	5 893 194	0.89
27 589	DEUTSCHE BOERSE AG	EUR	4 665 300	0.70
98 736	DEUTSCHE POST AG - REG	EUR	4 416 461	0.67
125 746	ENCAVIS AG	EUR	1 889 334	0.29

BNP Paribas Easy Low Carbon 100 Europe PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
118 868	FRESENIUS SE & CO KGAA	EUR	3 015 681	0.46
176 748	INFINEON TECHNOLOGIES AG	EUR	6 678 423	1.01
145 522	NORDEX SE	EUR	1 618 932	0.24
17 791	PUMA SE	EUR	980 640	0.15
158 216	SAP SE	EUR	19 799 150	2.99
65 135	SIEMENS HEALTHINEERS AG	EUR	3 377 901	0.51
26 877	SYMRISE AG	EUR	2 580 730	0.39
202 476	VONOVIA SE	EUR	3 623 308	0.55
37 158	ZALANDO SE	EUR	979 485	0.15
	<i>The Netherlands</i>		<i>56 627 844</i>	<i>8.55</i>
5 929	ASM INTERNATIONAL NV	EUR	2 302 527	0.35
57 062	ASML HOLDING NV	EUR	37 832 106	5.71
101 457	HEINEKEN NV	EUR	9 555 220	1.44
202 699	KONINKLIJKE PHILIPS NV	EUR	4 015 062	0.61
64 622	SIGNIFY NV	EUR	1 658 847	0.25
26 253	UNIBAIL-RODAMCO-WESTFIELD	EUR	1 264 082	0.19
	<i>Spain</i>		<i>38 770 190</i>	<i>5.86</i>
1 474 582	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	10 369 261	1.57
3 235 699	BANCO SANTANDER SA	EUR	10 952 841	1.65
55 328	CORP ACCIONA ENERGIAS RENOVA	EUR	1 694 143	0.26
93 985	EDP RENOVAVEIS SA	EUR	1 719 456	0.26
159 978	INDUSTRIA DE DISENO TEXTIL	EUR	5 672 820	0.86
122 649	RED ELECTRICA CORPORACION SA	EUR	1 886 955	0.28
119 120	SOLARIA ENERGIA Y MEDIO AMBI	EUR	1 673 040	0.25
1 292 162	TELEFONICA SA	EUR	4 801 674	0.73
	<i>Sweden</i>		<i>31 287 343</i>	<i>4.73</i>
189 797	ASSA ABLOY AB - B	SEK	4 171 451	0.63
159 815	EPIROC AB-A	SEK	2 765 240	0.42
466 455	ESSITY AKTIEBOLAG - B	SEK	11 364 256	1.72
115 401	SVENSKA CELLULOSA AB SCA - B	SEK	1 346 023	0.20
1 518 409	SVENSKA HANDELSBANKEN - A	SEK	11 640 373	1.76
	<i>Denmark</i>		<i>25 258 836</i>	<i>3.81</i>
48 393	CARLSBERG AS - B	DKK	7 087 419	1.07
24 160	CHRISTIAN HANSEN HOLDING A/S	DKK	1 536 698	0.23
37 961	DSV A/S	DKK	7 305 732	1.10
49 290	NOVOZYMES A/S - B	DKK	2 104 405	0.32
8 787	ROCKWOOL INTERNATIONAL A/S - B	DKK	2 080 524	0.31
211 079	VESTAS WIND SYSTEMS A/S	DKK	5 144 058	0.78
	<i>Finland</i>		<i>11 283 509</i>	<i>1.70</i>
87 238	KONE OYJ - B	EUR	4 172 594	0.63
1 492 629	NOKIA OYJ	EUR	5 724 979	0.86
130 441	STORA ENSO OYJ - R	EUR	1 385 936	0.21
	<i>Belgium</i>		<i>10 385 190</i>	<i>1.57</i>
16 341	ELIA SYSTEM OPERATOR SA/NV	EUR	1 900 458	0.29
78 680	KBC GROEP NV	EUR	5 029 226	0.76
28 816	UCB SA	EUR	2 339 859	0.35
43 597	UMICORE	EUR	1 115 647	0.17
	<i>Norway</i>		<i>10 225 257</i>	<i>1.54</i>
521 711	DNB BANK ASA	NOK	8 958 155	1.35
210 676	SCATEC SOLAR ASA	NOK	1 267 102	0.19
	<i>Ireland</i>		<i>4 303 380</i>	<i>0.65</i>
270 712	BANK OF IRELAND GROUP PLC	EUR	2 365 481	0.36
31 821	KINGSPAN GROUP PLC	EUR	1 937 899	0.29
	<i>Italy</i>		<i>3 959 219</i>	<i>0.60</i>
94 578	ASSICURAZIONI GENERALI	EUR	1 761 042	0.27
281 601	TERNA SPA	EUR	2 198 177	0.33

BNP Paribas Easy Low Carbon 100 Europe PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>South Africa</i>		<i>1 889 017</i>	<i>0.29</i>
135 201	MONDI PLC	GBP	1 889 017	0.29
Total securities portfolio			660 846 686	99.79

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			8 591 888	99.81
Shares			8 591 888	99.81
<i>France</i>			<i>3 569 833</i>	<i>41.48</i>
1 705	ACCOR SA	EUR	58 004	0.67
1 238	ALSTOM	EUR	33 822	0.39
245	AMUNDI SA	EUR	13 242	0.15
258	ARKEMA	EUR	22 265	0.26
5 553	AXA SA	EUR	150 070	1.74
1 370	BNP PARIBAS	EUR	79 076	0.92
482	CAPGEMINI SE	EUR	83 651	0.97
341	COVIVIO	EUR	14 724	0.17
819	DANONE	EUR	45 979	0.53
614	EIFFAGE SA	EUR	58 686	0.68
667	ELIS SA -W/I	EUR	11 873	0.14
2 472	FAURECIA	EUR	53 321	0.62
325	GECINA SA	EUR	31 704	0.37
2 044	GETLINK SE	EUR	31 846	0.37
82	HERMES INTERNATIONAL	EUR	163 180	1.90
138	IPSEN	EUR	15 208	0.18
132	IPSOS	EUR	6 725	0.08
203	KERING	EUR	102 637	1.19
1 311	KLEPIERRE	EUR	29 786	0.35
1 314	LEGRAND SA	EUR	119 311	1.39
624	LOREAL	EUR	266 510	3.10
674	LVMH MOET HENNESSY LOUIS VUI	EUR	581 662	6.76
656	MICHELIN (CGDE)	EUR	17 751	0.21
1 072	NEOEN SA	EUR	31 088	0.36
8 366	ORANGE	EUR	89 533	1.04
814	PERNOD RICARD SA	EUR	164 754	1.91
2 876	PUBLICIS GROUPE	EUR	211 386	2.46
4 437	SANOFI AVENTIS	EUR	435 713	5.06
119	SARTORIUS STEDIM BIOTECH	EUR	27 215	0.32
2 308	SCHNEIDER ELECTRIC SE	EUR	384 190	4.46
73	SEB SA	EUR	6 909	0.08
3 123	SOCIETE GENERALE SA	EUR	74 327	0.86
568	SODEXO SA	EUR	57 283	0.67
35	SOPRA STERIA GROUP	EUR	6 398	0.07
4 585	VALEO SA	EUR	90 004	1.05
<i>Germany</i>			<i>1 316 269</i>	<i>15.29</i>
671	DEUTSCHE BOERSE AG	EUR	113 466	1.32
2 545	DEUTSCHE POST AG - REG	EUR	113 838	1.32
1 967	ENCAVIS AG	EUR	29 554	0.34
856	EVONIK INDUSTRIES AG	EUR	14 920	0.17
1 914	FRESENIUS SE & CO KGAA	EUR	48 558	0.56
298	FUCHS PETROLUB SE-PREF	EUR	10 794	0.13
550	GEA GROUP AG	EUR	21 071	0.24
114	GERRESHEIMER AG	EUR	11 753	0.14
925	HANNOVER RUECK SE	EUR	179 774	2.09
3 914	INFINEON TECHNOLOGIES AG	EUR	147 890	1.72
292	KION GROUP AG	EUR	10 763	0.13
257	KNORR-BREMSE AG	EUR	17 985	0.21
573	LANXESS AG	EUR	15 815	0.18
2 297	NORDEX SE	EUR	25 554	0.30
315	PUMA SE	EUR	17 363	0.20
3 082	SAP SE	EUR	385 681	4.48
1 177	SIEMENS HEALTHINEERS AG	EUR	61 039	0.71
942	SYMRISE AG	EUR	90 451	1.05

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>1 237 238</i>	<i>14.38</i>
131	ASM INTERNATIONAL NV	EUR	50 874	0.59
1 261	ASML HOLDING NV	EUR	836 043	9.72
2 687	FERROVIAL SE	EUR	77 842	0.90
756	HEINEKEN NV	EUR	71 200	0.83
3 682	KONINKLIJKE PHILIPS NV	EUR	72 933	0.85
1 831	NN GROUP NV - W/I	EUR	62 089	0.72
1 013	SIGNIFY NV	EUR	26 004	0.30
836	UNIBAIL-RODAMCO-WESTFIELD	EUR	40 253	0.47
	<i>Spain</i>		<i>749 749</i>	<i>8.71</i>
145	ACCIONA SA	EUR	22 533	0.26
14 871	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	104 573	1.21
41 694	BANCO SANTANDER SA	EUR	141 134	1.64
3 317	CELLNEX TELECOM SAU	EUR	122 696	1.43
388	CONSTRUCC Y AUX DE FERROCARR	EUR	11 931	0.14
868	CORP ACCIONA ENERGIAS RENOVA	EUR	26 578	0.31
1 472	EDP RENOVAVEIS SA	EUR	26 930	0.31
361	GREENERGY RENOVABLES	EUR	10 180	0.12
1 817	GRIFOLS SA	EUR	21 332	0.25
3 143	INDUSTRIA DE DISENO TEXTIL	EUR	111 451	1.29
1 916	RED ELECTRICA CORPORACION SA	EUR	29 478	0.34
1 870	SOLARIA ENERGIA Y MEDIO AMBI	EUR	26 264	0.31
25 476	TELEFONICA SA	EUR	94 669	1.10
	<i>Finland</i>		<i>472 666</i>	<i>5.48</i>
697	HUHTAMAKI OYJ	EUR	20 952	0.24
1 571	KONE OYJ - B	EUR	75 141	0.87
27 473	NOKIA OYJ	EUR	105 373	1.22
22 024	NORDEA BANK ABP	EUR	219 491	2.55
1 336	OUTOKUMPU OYJ	EUR	6 549	0.08
2 135	STORA ENSO OYJ - R	EUR	22 684	0.26
242	TIETO OYJ	EUR	6 118	0.07
642	VALMET OYJ	EUR	16 358	0.19
	<i>United Kingdom</i>		<i>416 365</i>	<i>4.84</i>
8 727	UNILEVER PLC	EUR	416 365	4.84
	<i>Belgium</i>		<i>283 094</i>	<i>3.28</i>
2 308	ANHEUSER - BUSCH INBEV SA/NV	EUR	119 624	1.39
143	COFINIMMO	EUR	9 838	0.11
255	ELIA SYSTEM OPERATOR SA/NV	EUR	29 657	0.34
1 013	KBC GROEP NV	EUR	64 751	0.75
464	UCB SA	EUR	37 677	0.44
842	UMICORE	EUR	21 547	0.25
	<i>Italy</i>		<i>277 669</i>	<i>3.23</i>
1 650	ASSICURAZIONI GENERALI	EUR	30 723	0.36
490	AZIMUT HOLDING SPA	EUR	9 680	0.11
100	REPLY SPA	EUR	10 410	0.12
5 018	TERNA SPA	EUR	39 171	0.46
8 826	UNICREDIT S.P.A.	EUR	187 685	2.18
	<i>Austria</i>		<i>110 512</i>	<i>1.28</i>
7 611	RAIFFEISEN BANK INTERNATIONAL	EUR	110 512	1.28
	<i>Ireland</i>		<i>97 350</i>	<i>1.13</i>
6 401	AIB GROUP PLC	EUR	24 644	0.29
4 369	BANK OF IRELAND GROUP PLC	EUR	38 176	0.44
567	KINGSPAN GROUP PLC	EUR	34 530	0.40
	<i>Switzerland</i>		<i>38 856</i>	<i>0.45</i>
394	DSM-FIRMENICH AG	EUR	38 856	0.45

BNP Paribas Easy Low Carbon 100 Eurozone PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Portugal</i>		22 287	0.26
883	JERONIMO MARTINS	EUR	22 287	0.26
Total securities portfolio			8 591 888	99.81

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			18 086 916	99.79
Shares			18 086 916	99.79
<i>United States of America</i>			<i>7 144 045</i>	<i>39.43</i>
865	ADOBE INC	USD	387 697	2.14
2 374	ADVANCED MICRO DEVICES	USD	247 866	1.37
843	AFLAC INC	USD	53 933	0.30
109	ALBEMARLE CORP	USD	22 289	0.12
526	AMERICAN TOWER CORP - A	USD	93 504	0.52
125	AMERIPRISE FINANCIAL INC	USD	38 057	0.21
295	ANTHEM INC	USD	120 133	0.66
629	APPLIED MATERIALS INC	USD	83 332	0.46
69	AUTOZONE INC	USD	157 692	0.87
1 398	BANK OF NEW YORK MELLON CORP	USD	57 048	0.31
166	BIOGEN INC	USD	43 341	0.24
238	BLACKROCK INC	USD	150 771	0.83
1 467	BOSTON SCIENTIFIC CORP	USD	72 731	0.40
431	CBRE GROUP INC - A	USD	31 885	0.18
397	CIGNA CORP	USD	102 107	0.56
1 689	CISCO SYSTEMS INC	USD	80 100	0.44
1 039	COCA-COLA CO	USD	57 350	0.32
2 262	COLGATE-PALMOLIVE CO	USD	159 729	0.88
192	DEERE & CO	USD	71 308	0.39
206	ECOLAB INC	USD	35 250	0.19
850	ELI LILLY & CO	USD	365 384	2.02
811	EMERSON ELECTRIC CO	USD	67 192	0.37
204	ENPHASE ENERGY INC	USD	31 316	0.17
196	FIRST SOLAR INC	USD	34 150	0.19
479	GENERAL MILLS INC	USD	33 675	0.19
1 129	GENERAL MOTORS CO	USD	39 903	0.22
1 477	GILEAD SCIENCES INC	USD	104 338	0.58
411	HILTON WORLDWIDE HOLDINGS INC	USD	54 831	0.30
321	HOME DEPOT INC	USD	91 398	0.50
151	HUMANA INC	USD	61 885	0.34
163	ILLUMINA INC	USD	28 012	0.15
2 030	INTEL CORP	USD	62 221	0.34
238	IQVIA HOLDINGS INC	USD	49 033	0.27
929	JOHNSON CONTROLS INTERNATIONAL	USD	58 022	0.32
299	KEYSIGHT TECHNOLOGIES IN-W/I	USD	45 891	0.25
805	KIMBERLY-CLARK CORP	USD	101 868	0.56
264	KLA TENCOR CORP	USD	117 365	0.65
145	LAM RESEARCH CORP	USD	85 440	0.47
431	LOWES COS INC	USD	89 163	0.49
282	MARRIOTT INTERNATIONAL - A	USD	47 480	0.26
1 904	MARVELL TECHNOLOGY INC	USD	104 327	0.58
1 540	MEDTRONIC PLC	USD	124 357	0.69
2 874	MERCK & CO INC	USD	303 971	1.68
258	METLIFE INC	USD	13 368	0.07
37	METTLER - TOLEDO INTERNATIONAL	USD	44 483	0.25
945	NEWMONT MINING CORP	USD	36 951	0.20
4 145	NVIDIA CORP	USD	1 607 167	8.88
499	ORMAT TECHNOLOGIES INC	USD	36 801	0.20
220	PACCAR INC	USD	16 868	0.09
55	PARKER HANNIFIN CORP	USD	19 663	0.11
769	PAYCHEX INC	USD	78 852	0.44
551	PEPSICO INC	USD	93 544	0.52
1 018	PROLOGIS INC	USD	114 425	0.63
191	PRUDENTIAL FINANCIAL INC	USD	15 445	0.09
632	QUALCOMM INC	USD	68 958	0.38
146	SHERWIN-WILLIAMS CO/THE	USD	35 532	0.20

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 754	STARBUCKS CORP	USD	159 259	0.88
2 103	SUNRUN INC	USD	34 427	0.19
50	SYSCO CORP	USD	3 401	0.02
205	TARGET CORP	USD	24 784	0.14
419	THERMO FISHER SCIENTIFIC INC	USD	200 379	1.11
1 303	TJX COMPANIES INC	USD	101 266	0.56
571	T-MOBILE US INC	USD	72 697	0.40
335	TRANE TECHNOLOGIES PLC	USD	58 728	0.32
1 582	TRUIST FINANCIAL CORP	USD	44 009	0.24
561	WELLTOWER INC	USD	41 594	0.23
426	YUM BRANDS INC	USD	54 099	0.30
	<i>Japan</i>		<i>2 364 044</i>	<i>13.04</i>
400	ADVANTEST CORP	JPY	48 577	0.27
1 600	AEON CO LTD	JPY	29 851	0.16
300	AGC INC	JPY	9 823	0.05
500	ASAHI GROUP HOLDINGS LTD	JPY	17 674	0.10
2 000	ASTELLAS PHARMA INC	JPY	27 256	0.15
1 100	CANON INC	JPY	26 438	0.15
1 500	CHIBA BANK LTD - THE	JPY	8 313	0.05
800	CHUGAI PHARMACEUTICAL CO LTD	JPY	20 730	0.11
2 400	CONCORDIA FINANCIAL GROUP LT	JPY	8 563	0.05
400	DAI NIPPON PRINTING CO LTD	JPY	10 345	0.06
500	DAIFUKU CO LTD	JPY	9 330	0.05
700	DAI-ICHI LIFE HOLDINGS INC	JPY	12 154	0.07
1 900	DAIICHI SANKYO CO LTD	JPY	54 824	0.30
100	DAITO TRUST CONSTRUCTION CO LTD	JPY	9 249	0.05
700	DAIWA HOUSE INDUSTRY CO LTD	JPY	16 833	0.09
2 600	DAIWA SECURITIES GROUP INC	JPY	12 206	0.07
1 000	DENTSU INC	JPY	29 888	0.16
900	EAST JAPAN RAILWAY CO	JPY	45 586	0.25
300	EISAI CO LTD	JPY	18 500	0.10
1 200	FANUC CORP	JPY	38 293	0.21
700	FUJIFILM HOLDINGS CORP	JPY	37 915	0.21
200	FUJITSU LTD	JPY	23 585	0.13
2 000	FUKUOKA FINANCIAL GROUP INC	JPY	37 707	0.21
1 500	HONDA MOTOR CO LTD	JPY	41 294	0.23
600	HULIC CO LTD	JPY	4 684	0.03
200	IBIDEN CO LTD	JPY	10 273	0.06
200	JSR CORP	JPY	5 213	0.03
1 200	KAO CORP	JPY	39 678	0.22
1 000	KINTETSU GROUP HOLDINGS CO	JPY	31 607	0.17
1 300	KIRIN HOLDINGS CO LTD	JPY	17 325	0.10
1 400	KUBOTA CORP	JPY	18 636	0.10
200	KURITA WATER INDUSTRIES LTD	JPY	6 968	0.04
600	KYOCERA CORP	JPY	29 645	0.16
300	KYOWA HAKKO KIRIN CO LTD	JPY	5 068	0.03
500	LIXIL GROUP CORP	JPY	5 784	0.03
100	MINEBEA MITSUMI INC	JPY	1 715	0.01
1 500	MITSUBISHI ESTATE CO LTD	JPY	16 266	0.09
7 500	MITSUBISHI UFJ FINANCIAL GROUP	JPY	50 654	0.28
800	MS&AD INSURANCE GROUP HOLDING	JPY	25 854	0.14
1 600	MURATA MANUFACTURING CO LTD	JPY	83 568	0.46
500	NEC CORP	JPY	22 085	0.12
50 100	NIPPON TELEGRAPH & TELEPHONE	JPY	54 171	0.30
100	NITTO DENKO CORP	JPY	6 741	0.04
5 700	NOMURA HOLDINGS INC	JPY	19 780	0.11
1 800	NOMURA RESEARCH INSTITUTE LTD	JPY	45 215	0.25
9 200	NTT DATA CORP	JPY	117 095	0.65
900	OBAYASHI CORP	JPY	7 100	0.04
1 400	OLYMPUS CORP	JPY	20 118	0.11
1 000	OMRON CORP	JPY	55 604	0.31

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500	ONO PHARMACEUTICAL CO LTD	JPY	8 263	0.05
2 000	ORIENTAL LAND CO LTD	JPY	71 039	0.39
500	OTSUKA HOLDINGS CO LTD	JPY	16 713	0.09
1 700	PANASONIC CORP	JPY	18 904	0.10
2 900	RECRUIT HOLDINGS CO LTD	JPY	83 917	0.46
2 700	RENASAS ELECTRONICS CORP	JPY	46 256	0.26
4 900	RESONA HOLDINGS INC	JPY	21 450	0.12
300	ROHM CO LTD	JPY	25 722	0.14
400	SECOM CO LTD	JPY	24 705	0.14
500	SEIKO EPSON CORP	JPY	7 099	0.04
500	SEKISUI CHEMICAL CO LTD	JPY	6 570	0.04
700	SEKISUI HOUSE LTD	JPY	12 898	0.07
700	SHIMADZU CORP	JPY	19 657	0.11
500	SHISEIDO CO LTD	JPY	20 588	0.11
900	SOMPO HOLDINGS INC	JPY	36 865	0.20
400	SONY CORP	JPY	32 888	0.18
1 100	SUMITOMO ELECTRIC INDUSTRIES	JPY	12 257	0.07
400	SUMITOMO METAL MINING CO LTD	JPY	11 747	0.06
1 200	SUMITOMO MITSUI FINANCIAL GR	JPY	46 870	0.26
3 200	SUMITOMO MITSUI TRUST HOLDINGS	JPY	103 760	0.57
500	SUMITOMO REALTY & DEVELOPMENT	JPY	11 266	0.06
400	SUNTORY BEVERAGE AND FOOD LTD	JPY	13 221	0.07
700	SUZUKI MOTOR CORP	JPY	23 088	0.13
600	T&D HOLDINGS INC	JPY	8 011	0.04
300	TAISEI CORP	JPY	9 552	0.05
1 700	TAKEDA PHARMACEUTICAL CO LTD	JPY	48 805	0.27
600	TDK CORP	JPY	21 182	0.12
400	TIS INC	JPY	9 109	0.05
1 900	TOKIO MARINE HOLDINGS INC	JPY	39 943	0.22
500	TOKYO ELECTRON LTD	JPY	65 192	0.36
300	TOTO LTD	JPY	8 228	0.05
1 400	TOYOTA INDUSTRIES CORP	JPY	91 047	0.50
2 700	UNICHARM CORP	JPY	91 451	0.50
	<i>Spain</i>		<i>2 018 628</i>	<i>11.15</i>
122	AENA SA	EUR	18 056	0.10
6 398	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	44 991	0.25
95 158	BANCO DE SABADELL SA	EUR	100 297	0.55
12 118	BANCO SANTANDER SA	EUR	41 019	0.23
5 125	CELLNEX TELECOM SAU	EUR	189 574	1.05
1 099	CORP ACCIONA ENERGIAS RENOVA	EUR	33 651	0.19
1 852	EDP RENOVAVEIS SA	EUR	33 882	0.19
40 978	INDUSTRIA DE DISENO TEXTIL	EUR	1 453 081	8.02
2 398	RED ELECTRICA CORPORACION SA	EUR	36 893	0.20
2 370	SOLARIA ENERGIA Y MEDIO AMBI	EUR	33 287	0.18
9 122	TELEFONICA SA	EUR	33 897	0.19
	<i>France</i>		<i>1 439 549</i>	<i>7.96</i>
1 533	ALSTOM	EUR	41 882	0.23
645	AXA SA	EUR	17 431	0.10
581	BNP PARIBAS	EUR	33 535	0.19
801	BUREAU VERITAS SA	EUR	20 121	0.11
283	CAPGEMINI SE	EUR	49 115	0.27
429	DANONE	EUR	24 084	0.13
1 431	EDENRED	EUR	87 778	0.48
2 547	GETLINK SE	EUR	39 682	0.22
39	HERMES INTERNATIONAL	EUR	77 610	0.43
84	KERING	EUR	42 470	0.23
513	LEGRAND SA	EUR	46 580	0.26
249	LOREAL	EUR	106 348	0.59
249	LVMH MOET HENNESSY LOUIS VUI	EUR	214 887	1.19
101	MICHELIN (CGDE)	EUR	2 733	0.02

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 343	NEOEN SA	EUR	38 947	0.21
3 079	ORANGE	EUR	32 951	0.18
858	PERNOD RICARD SA	EUR	173 659	0.96
1 049	PUBLICIS GROUPE	EUR	77 102	0.43
1 090	SANOFI AVENTIS	EUR	107 038	0.59
28	SARTORIUS STEDIM BIOTECH	EUR	6 404	0.04
762	SCHNEIDER ELECTRIC SE	EUR	126 843	0.70
862	SOCIETE GENERALE SA	EUR	20 516	0.11
109	SODEXO SA	EUR	10 993	0.06
3 639	VIVENDI	EUR	30 589	0.17
306	WORLDLINE SA - W/I	EUR	10 251	0.06
	<i>United Kingdom</i>		<i>946 203</i>	<i>5.21</i>
511	ANTOFAGASTA PLC	GBP	8 700	0.05
1 693	ASTRAZENECA PLC	GBP	222 458	1.23
15 934	BARCLAYS BANK PLC	GBP	28 479	0.16
8 208	BT GROUP PLC	GBP	11 702	0.06
476	BURBERRY GROUP PLC	GBP	11 759	0.06
1 365	CNH INDUSTRIAL NV	EUR	18 025	0.10
114	CRODA INTERNATIONAL PLC	GBP	7 474	0.04
3 319	DIAGEO PLC	GBP	130 687	0.72
653	HALMA PLC	GBP	17 327	0.10
6 241	HSBC HOLDINGS PLC	GBP	45 214	0.25
242	INTERCONTINENTAL HOTELS GROU	GBP	15 324	0.08
7 034	LEGAL & GENERAL GROUP PLC	GBP	18 631	0.10
369	LINDE PLC	USD	128 890	0.71
370	LONDON STOCK EXCHANGE GROUP	GBP	36 071	0.20
1 373	PRUDENTIAL PLC	GBP	17 735	0.10
1 404	SEGRO PLC	GBP	11 727	0.06
401	SEVERN TRENT PLC	GBP	11 991	0.07
99	SPIRAX-SARCO ENGINEERING PLC	GBP	11 958	0.07
836	ST JAMESS PLACE PLC	GBP	10 594	0.06
1 572	UNILEVER PLC	EUR	75 000	0.41
1 106	UNITED UTILITIES GROUP PLC	GBP	12 393	0.07
42 607	VODAFONE GROUP PLC	GBP	36 726	0.20
337	WHITBREAD PLC	GBP	13 297	0.07
4 590	WPP PLC	GBP	44 041	0.24
	<i>Switzerland</i>		<i>716 606</i>	<i>3.93</i>
1 194	CHUBB LTD	USD	210 739	1.16
147	DSM-FIRMENICH AG	EUR	14 497	0.08
49	GEBERIT AG - REG	CHF	23 500	0.13
6	GIVAUDAN - REG	CHF	18 227	0.10
255	LOGITECH INTERNATIONAL - REG	CHF	13 909	0.08
346	NESTLE SA-REG	CHF	38 143	0.21
2 248	NOVARTIS AG - REG	CHF	207 284	1.14
103	SCHINDLER HOLDING - PART CERT	CHF	22 129	0.12
1 397	SIG COMBIBLOC GROUP AG	CHF	35 324	0.19
48	SONOVA HOLDING AG - REG	CHF	11 714	0.06
1 078	STADLER RAIL AG	CHF	38 612	0.21
418	SWISS RE AG	CHF	38 560	0.21
101	ZURICH INSURANCE GROUP AG	CHF	43 968	0.24
	<i>Germany</i>		<i>514 858</i>	<i>2.84</i>
156	ADIDAS AG	EUR	27 734	0.15
93	CONTINENTAL AG	EUR	6 426	0.04
273	DEUTSCHE BOERSE AG	EUR	46 164	0.25
1 170	DEUTSCHE POST AG - REG	EUR	52 334	0.29
2 011	DEUTSCHE TELEKOM AG - REG	EUR	40 172	0.22
2 460	ENCAVIS AG	EUR	36 962	0.20
539	FRESENIUS SE & CO KGAA	EUR	13 674	0.08
244	HANNOVER RUECK SE	EUR	47 421	0.26
1 981	INFINEON TECHNOLOGIES AG	EUR	74 852	0.41

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 915	NORDEX SE	EUR	32 429	0.18
164	PUMA SE	EUR	9 040	0.05
442	SAP SE	EUR	55 312	0.31
280	SIEMENS HEALTHINEERS AG	EUR	14 521	0.08
96	SYMRISE AG	EUR	9 218	0.05
1 094	VONOVIA SE	EUR	19 577	0.11
1 101	ZALANDO SE	EUR	29 022	0.16
	<i>Australia</i>		<i>493 896</i>	<i>2.73</i>
4 480	ANZ BANKING GROUP	AUD	64 808	0.36
882	COMPUTERSHARE LTD	AUD	12 582	0.07
1 385	DEXUS/AU	AUD	6 591	0.04
2 279	GPT GROUP	AUD	5 757	0.03
658	MACQUARIE GROUP LTD	AUD	71 308	0.39
8 133	NATIONAL AUSTRALIA BANK LTD	AUD	130 852	0.72
7 115	QBE INSURANCE GROUP LTD	AUD	68 024	0.38
6 425	SUNCORP GROUP LTD	AUD	52 882	0.29
22 207	TELSTRA GROUP LTD	AUD	58 261	0.32
2 626	TRANSURBAN GROUP	AUD	22 831	0.13
	<i>The Netherlands</i>		<i>490 240</i>	<i>2.71</i>
121	ASM INTERNATIONAL NV	EUR	46 990	0.26
479	ASML HOLDING NV	EUR	317 578	1.75
234	HEINEKEN NV	EUR	22 038	0.12
10 813	KONINKLIJKE KPN NV	EUR	35 348	0.20
915	KONINKLIJKE PHILIPS NV	EUR	18 124	0.10
220	RANDSTAD HOLDING NV	EUR	10 628	0.06
1 285	SIGNIFY NV	EUR	32 986	0.18
136	UNIBAIL-RODAMCO-WESTFIELD	EUR	6 548	0.04
	<i>Denmark</i>		<i>386 959</i>	<i>2.13</i>
90	CARLSBERG AS - B	DKK	13 181	0.07
105	CHRISTIAN HANSEN HOLDING A/S	DKK	6 679	0.04
217	DSV A/S	DKK	41 762	0.23
1 625	NOVO NORDISK A/S - B	DKK	239 932	1.32
212	NOVOZYMES A/S - B	DKK	9 051	0.05
172	ROCKWOOL INTERNATIONAL A/S - B	DKK	40 725	0.22
1 462	VESTAS WIND SYSTEMS A/S	DKK	35 629	0.20
	<i>Norway</i>		<i>365 976</i>	<i>2.02</i>
14 843	DNB BANK ASA	NOK	254 865	1.41
5 384	MOWI ASA	NOK	78 398	0.43
5 439	SCATEC SOLAR ASA	NOK	32 713	0.18
	<i>Sweden</i>		<i>325 923</i>	<i>1.79</i>
1 585	ASSA ABLOY AB - B	SEK	34 836	0.19
365	BOLIDEN AB	SEK	9 650	0.05
1 064	EPIROC AB-A	SEK	18 410	0.10
1 935	ESSITY AKTIEBOLAG - B	SEK	47 142	0.26
1 640	HENNES & MAURITZ AB - B	SEK	25 771	0.14
679	SVENSKA CELLULOSA AB SCA - B	SEK	7 920	0.04
23 766	SVENSKA HANDELSBANKEN - A	SEK	182 194	1.01
	<i>Finland</i>		<i>188 266</i>	<i>1.04</i>
485	KONE OYJ - B	EUR	23 198	0.13
6 183	NOKIA OYJ	EUR	23 715	0.13
13 255	NORDEA BANK ABP	EUR	132 099	0.73
871	STORA ENSO OYJ - R	EUR	9 254	0.05
	<i>Italy</i>		<i>162 147</i>	<i>0.89</i>
452	ASSICURAZIONI GENERALI	EUR	8 416	0.05
328	MONCLER SPA	EUR	20 776	0.11
5 125	TERNA SPA	EUR	40 006	0.22
4 371	UNICREDIT S.P.A.	EUR	92 949	0.51

BNP Paribas Easy Low Carbon 300 World PAB

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>136 722</i>	<i>0.76</i>
281	ACCENTURE PLC - A	USD	79 478	0.44
2 258	BANK OF IRELAND GROUP PLC	EUR	19 730	0.11
616	KINGSPAN GROUP PLC	EUR	37 514	0.21
	<i>Belgium</i>		<i>133 448</i>	<i>0.74</i>
777	ANHEUSER - BUSCH INBEV SA/NV	EUR	40 272	0.22
320	ELIA SYSTEM OPERATOR SA/NV	EUR	37 216	0.21
637	KBC GROEP NV	EUR	40 717	0.22
131	UCB SA	EUR	10 637	0.06
180	UMICORE	EUR	4 606	0.03
	<i>Canada</i>		<i>91 858</i>	<i>0.50</i>
1 791	BCE INC	CAD	74 930	0.41
976	MANULIFE FINANCIAL CORP	CAD	16 928	0.09
	<i>Hong Kong</i>		<i>48 537</i>	<i>0.27</i>
8 400	BUDWEISER BREWING CO APAC LT	HKD	19 846	0.11
2 200	HANG SENG BANK LTD	HKD	28 691	0.16
	<i>New Zealand</i>		<i>48 318</i>	<i>0.26</i>
582	FISHER + PAYKEL HEALTHCARE	NZD	8 007	0.04
12 819	MERIDIAN ENERGY LTD	NZD	40 311	0.22
	<i>China</i>		<i>21 960</i>	<i>0.12</i>
5 000	WUXI BIOLOGICS CAYMAN INC	HKD	21 960	0.12
	<i>Malta</i>		<i>15 178</i>	<i>0.08</i>
1 024	GVC HOLDINGS PLC	GBP	15 178	0.08
	<i>Macao</i>		<i>12 492</i>	<i>0.07</i>
4 000	SANDS CHINA LTD	HKD	12 492	0.07
	<i>Thailand</i>		<i>10 724</i>	<i>0.06</i>
27 300	THAI BEVERAGE PCL	SGD	10 724	0.06
	<i>South Africa</i>		<i>10 339</i>	<i>0.06</i>
740	MONDI PLC	GBP	10 339	0.06
Total securities portfolio			18 086 916	99.79

BNP Paribas Easy Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			149 424 995	96.39
Bonds			148 712 036	95.93
<i>United States of America</i>			<i>46 642 737</i>	<i>30.06</i>
1 100 000	AMAZON.COM INC 3.000% 22-13/04/2025	USD	1 060 819	0.68
900 000	AMAZON.COM INC 4.600% 22-01/12/2025	USD	892 599	0.58
400 000	AMERICAN HONDA F 0.750% 21-09/08/2024	USD	378 754	0.24
1 100 000	AMERICAN HONDA F 1.500% 22-13/01/2025	USD	1 036 778	0.67
570 000	CATERPILLAR FINL 0.800% 20-13/11/2025	USD	516 283	0.33
1 100 000	CATERPILLAR FINL 3.400% 22-13/05/2025	USD	1 065 964	0.69
1 324 000	CELANESE US HLDS 6.050% 22-15/03/2025	USD	1 318 788	0.85
900 000	COCA-COLA CO/THE 1.450% 20-01/06/2027	USD	803 835	0.52
1 300 000	COCA-COLA CO/THE 1.650% 20-01/06/2030	USD	1 083 920	0.70
700 000	COOP RAB UA/NY 1.375% 22-10/01/2025	USD	657 668	0.42
400 000	COOP RAB UA/NY 3.875% 22-22/08/2024	USD	391 649	0.25
1 200 000	CRED SUIS NY 1.250% 21-07/08/2026	USD	1 032 960	0.67
1 600 000	CRED SUIS NY 7.500% 23-15/02/2028	USD	1 701 008	1.10
800 000	DAIMLER TRUCKS 1.625% 21-13/12/2024	USD	753 702	0.49
850 000	DAIMLER TRUCKS 2.000% 21-14/12/2026	USD	759 264	0.49
900 000	GEN MOTORS FIN 3.800% 22-07/04/2025	USD	867 772	0.56
900 000	GEN MOTORS FIN 6.050% 22-10/10/2025	USD	902 957	0.58
1 300 000	GOLDMAN SACHS GROUP 2.000% 18-01/11/2028	EUR	1 279 347	0.83
250 000	GOLDMAN SACHS GROUP 3.125% 18-25/07/2029	GBP	264 929	0.17
1 700 000	GOLDMAN SACHS GROUP 3.375% 20-27/03/2025	EUR	1 827 943	1.17
800 000	HSBC USA INC 5.625% 23-17/03/2025	USD	796 461	0.51
700 000	IBM CORP 0.300% 20-11/02/2028	EUR	652 758	0.42
775 000	IBM CORP 0.650% 20-11/02/2032	EUR	650 196	0.42
2 200 000	IBM CORP 3.300% 19-15/05/2026	USD	2 097 120	1.34
2 850 000	IBM CORP 3.500% 19-15/05/2029	USD	2 635 194	1.69
670 000	JOHN DEERE CAP 3.400% 22-06/06/2025	USD	648 822	0.42
845 000	JOHN DEERE CAP 4.800% 23-09/01/2026	USD	841 997	0.54
950 000	KEY BANK NA 4.150% 22-08/08/2025	USD	876 803	0.57
800 000	MERCEDES-BNZ FIN 4.800% 23-30/03/2026	USD	792 320	0.51
600 000	MERCEDES-BNZ FIN 4.800% 23-30/03/2028	USD	594 395	0.38
1 200 000	NEXTERA ENERGY 4.255% 22-01/09/2024	USD	1 180 233	0.76
600 000	NEXTERA ENERGY 4.450% 22-20/06/2025	USD	588 453	0.38
1 199 000	PACIFIC GAS&ELEC 3.150% 20-01/01/2026	USD	1 111 903	0.72
1 650 000	PACIFIC GAS&ELEC 4.500% 20-01/07/2040	USD	1 282 375	0.83
1 050 000	PROCTER & GAMBLE 1.200% 20-29/10/2030	USD	849 521	0.55
950 000	PROCTER & GAMBLE 3.000% 20-25/03/2030	USD	879 357	0.57
718 000	TOYOTA MTR CRED 1.800% 20-13/02/2025	USD	680 076	0.44
1 200 000	TOYOTA MTR CRED 3.050% 22-22/03/2027	USD	1 124 812	0.73
850 000	UNITEDHEALTH GRP 2.000% 20-15/05/2030	USD	715 513	0.46
900 000	UNITEDHEALTH GRP 3.850% 18-15/06/2028	USD	863 560	0.56
3 332 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	3 212 503	2.06
1 360 000	VERIZON COMMUNICATIONS INC 4.500% 17-10/08/2033	USD	1 283 290	0.83
900 000	VOLKSWAGEN GRP 4.750% 18-13/11/2028	USD	869 748	0.56
1 900 000	WALT DISNEY CO 2.650% 20-13/01/2031	USD	1 655 585	1.07
1 200 000	WALT DISNEY CO 3.350% 20-24/03/2025	USD	1 162 803	0.75
<i>Canada</i>			<i>19 314 997</i>	<i>12.46</i>
1 000 000	BANK NOVA SCOTIA 1.450% 22-10/01/2025	USD	937 370	0.60
1 200 000	BANK NOVA SCOTIA 3.450% 22-11/04/2025	USD	1 155 136	0.75
1 106 000	BANK OF MONTREAL 1.850% 20-01/05/2025	USD	1 033 776	0.67
1 006 000	BANK OF MONTREAL 4.250% 22-14/09/2024	USD	986 821	0.64
1 100 000	CAN IMPERIAL BK 3.300% 22-07/04/2025	USD	1 056 257	0.68
900 000	CAN IMPERIAL BK 3.945% 22-04/08/2025	USD	869 589	0.56
1 750 000	CDP FINANCIAL 0.875% 20-10/06/2025	USD	1 609 535	1.04
1 200 000	CDP FINANCIAL 1.750% 22-01/02/2027	USD	1 081 527	0.70
900 000	ONTARIO TEACHERS 0.100% 21-19/05/2028	EUR	829 181	0.53
600 000	ONTARIO TEACHERS 0.500% 20-06/05/2025	EUR	614 154	0.40

BNP Paribas Easy Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 800 000	ONTARIO TEACHERS 0.875% 21-21/09/2026	USD	1 590 635	1.03
1 000 000	ONTARIO TEACHERS 3.000% 22-13/04/2027	USD	937 249	0.60
250 000	ONTARIO TEACHERS 4.250% 23-25/04/2028	USD	244 824	0.16
1 200 000	ROYAL BANK OF CANADA 1.200% 21-27/04/2026	USD	1 069 158	0.69
1 280 000	ROYAL BANK OF CANADA 5.000% 23-01/02/2033	USD	1 253 721	0.81
1 200 000	TORONTO DOMINION BANK 1.250% 21-10/09/2026	USD	1 061 560	0.68
1 300 000	TORONTO DOMINION BANK 1.952% 22-08/04/2030	EUR	1 229 906	0.79
300 000	TORONTO DOMINION BANK 2.875% 22-05/04/2027	GBP	332 891	0.21
1 500 000	TORONTO DOMINION BANK 4.456% 22-08/06/2032	USD	1 421 707	0.92
	<i>France</i>		<i>17 744 924</i>	<i>11.47</i>
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	1 356 750	0.88
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-08/06/2026	EUR	789 643	0.51
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.935% 23-26/01/2026	USD	1 179 376	0.76
1 700 000	BNP PARIBAS 0.625% 20-03/12/2032	EUR	1 331 634	0.86
500 000	BNP PARIBAS 1.250% 21-13/07/2031	GBP	435 584	0.28
1 100 000	BNP PARIBAS 2.100% 22-07/04/2032	EUR	1 009 882	0.65
600 000	BNP PARIBAS 3.375% 19-23/01/2026	GBP	701 078	0.45
1 300 000	BPCE 0.250% 20-15/01/2026	EUR	1 284 496	0.83
1 000 000	BPCE 0.625% 20-28/04/2025	EUR	1 022 196	0.66
950 000	BPCE 1.000% 21-20/01/2026	USD	846 379	0.55
1 050 000	BPCE 2.375% 20-14/01/2025	USD	984 416	0.64
800 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	818 473	0.53
1 100 000	CREDIT AGRICOLE SA 1.750% 19-05/03/2029	EUR	1 046 688	0.68
1 100 000	HSBC FRANCE 0.100% 19-03/09/2027	EUR	1 027 423	0.66
1 000 000	SOCIETE GENERALE 0.750% 20-25/01/2027	EUR	954 497	0.62
1 200 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	1 245 059	0.80
1 200 000	SOCIETE GENERALE 2.625% 20-22/01/2025	USD	1 126 358	0.73
700 000	SOCIETE GENERALE 3.000% 20-22/01/2030	USD	584 992	0.38
	<i>The Netherlands</i>		<i>10 829 922</i>	<i>7.00</i>
700 000	ABN AMRO BANK NV 0.600% 20-15/01/2027	EUR	670 161	0.43
1 300 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	1 405 392	0.91
900 000	BMW FINANCE NV 0.500% 22-22/02/2025	EUR	928 577	0.60
1 050 000	BMW FINANCE NV 1.500% 19-06/02/2029	EUR	1 033 629	0.67
1 100 000	ING GROEP NV 2.000% 18-20/09/2028	EUR	1 081 156	0.70
1 100 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	1 083 244	0.70
400 000	ING GROEP NV 3.000% 19-18/02/2026	GBP	461 632	0.30
900 000	ING GROEP NV 4.550% 18-02/10/2028	USD	863 990	0.56
1 200 000	ING GROEP NV 4.625% 18-06/01/2026	USD	1 170 468	0.76
1 200 000	SIEMENS FINAN 1.200% 21-11/03/2026	USD	1 085 627	0.70
1 250 000	SIEMENS FINAN 2.150% 21-11/03/2031	USD	1 046 046	0.67
	<i>United Kingdom</i>		<i>8 037 719</i>	<i>5.18</i>
1 100 000	CREDIT SUISSE LD 0.250% 21-05/01/2026	EUR	1 069 067	0.69
1 700 000	HSBC HOLDINGS 4.950% 20-31/03/2030	USD	1 670 800	1.08
800 000	NATIONWIDE BLDG 1.500% 21-13/10/2026	USD	696 356	0.45
950 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	914 104	0.59
1 200 000	UBS AG LONDON 0.010% 21-31/03/2026	EUR	1 162 209	0.75
300 000	UBS AG LONDON 0.700% 21-09/08/2024	USD	283 003	0.18
800 000	UBS AG LONDON 1.250% 21-01/06/2026	USD	704 388	0.45
900 000	VODAFONE GROUP 4.375% 18-30/05/2028	USD	880 685	0.57
700 000	VODAFONE GROUP 5.250% 18-30/05/2048	USD	657 107	0.42
	<i>Japan</i>		<i>7 921 814</i>	<i>5.10</i>
500 000	MITSUBISHI UFJ FINANCE 1.412% 20-17/07/2025	USD	457 654	0.30
2 600 000	MITSUBISHI UFJ FINANCE 2.193% 20-25/02/2025	USD	2 449 144	1.57
1 050 000	NOMURA HOLDINGS 2.648% 20-16/01/2025	USD	993 872	0.64
1 150 000	NOMURA HOLDINGS 3.103% 20-16/01/2030	USD	984 783	0.64
1 400 000	SUMITOMO MITSUI 1.474% 20-08/07/2025	USD	1 286 674	0.83
2 000 000	SUMITOMO MITSUI 3.040% 19-16/07/2029	USD	1 749 687	1.12

BNP Paribas Easy Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>7 224 243</i>	<i>4.66</i>
600 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	574 298	0.37
1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	1 130 603	0.73
900 000	BANCO SANTANDER 0.500% 20-04/02/2027	EUR	855 929	0.55
1 200 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 215 046	0.78
1 200 000	BANCO SANTANDER 5.147% 22-18/08/2025	USD	1 181 903	0.76
1 400 000	BANCO SANTANDER 5.294% 22-18/08/2027	USD	1 372 292	0.89
900 000	CAIXABANK 1.375% 19-19/06/2026	EUR	894 172	0.58
	<i>Australia</i>		<i>6 090 323</i>	<i>3.93</i>
900 000	COM BK AUSTRALIA 2.296% 22-14/03/2025	USD	855 060	0.55
1 000 000	COM BK AUSTRALIA 2.688% 21-11/03/2031	USD	783 782	0.51
1 000 000	MACQUARIE BK LTD 2.300% 20-22/01/2025	USD	949 126	0.61
1 050 000	NATIONAL AUSTRALIA BANK 1.887% 22-12/01/2027	USD	943 089	0.61
1 000 000	NATIONAL AUSTRALIA BANK 2.332% 20-21/08/2030	USD	779 362	0.50
1 200 000	WESTPAC BANKING 1.150% 21-03/06/2026	USD	1 068 992	0.69
700 000	WESTPAC BANKING 5.457% 22-18/11/2027	USD	710 912	0.46
	<i>Germany</i>		<i>4 014 840</i>	<i>2.59</i>
788 000	DAIMLER AG 2.000% 20-22/08/2026	EUR	820 058	0.53
1 206 000	DAIMLER AG 2.625% 20-07/04/2025	EUR	1 290 488	0.83
800 000	DEUTSCHE TELEKOM 0.500% 19-05/07/2027	EUR	787 513	0.51
1 100 000	LANDBK HESSEN-TH 0.375% 20-12/05/2025	EUR	1 116 781	0.72
	<i>China</i>		<i>3 175 225</i>	<i>2.05</i>
800 000	ICBC/HONG KONG 2.950% 22-01/06/2025	USD	763 449	0.49
1 750 000	TENCENT HOLD 2.390% 20-03/06/2030	USD	1 457 181	0.94
1 450 000	TENCENT HOLD 3.240% 20-03/06/2050	USD	954 595	0.62
	<i>Cayman Islands</i>		<i>3 107 518</i>	<i>2.00</i>
600 000	DIB SUKUK LTD 1.959% 21-22/06/2026	USD	548 266	0.35
1 100 000	DIB SUKUK LTD 2.950% 20-16/01/2026	USD	1 038 881	0.67
800 000	QNB FINANCE LTD 1.375% 21-26/01/2026	USD	726 463	0.47
800 000	SAUDI ELEC SUKUK 4.632% 23-11/04/2033	USD	793 908	0.51
	<i>Finland</i>		<i>2 677 888</i>	<i>1.73</i>
900 000	NORDEA BANK ABP 1.500% 21-30/09/2026	USD	786 775	0.51
900 000	NORDEA BANK ABP 5.375% 22-22/09/2027	USD	887 694	0.57
950 000	OP CORPORATE BK 2.875% 22-15/12/2025	EUR	1 003 419	0.65
	<i>Luxembourg</i>		<i>2 163 216</i>	<i>1.40</i>
900 000	GREENSAIF PIPELI 6.510% 23-23/02/2042	USD	930 105	0.60
1 200 000	TMS ISSUER SARL 5.780% 23-23/08/2032	USD	1 233 111	0.80
	<i>Italy</i>		<i>1 853 854</i>	<i>1.20</i>
1 200 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	1 175 074	0.76
650 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	678 780	0.44
	<i>India</i>		<i>1 732 936</i>	<i>1.12</i>
1 000 000	RELIANCE INDUSTR 2.875% 22-12/01/2032	USD	835 779	0.54
1 250 000	RELIANCE INDUSTR 3.625% 22-12/01/2052	USD	897 157	0.58
	<i>Sweden</i>		<i>1 375 232</i>	<i>0.89</i>
900 000	SWEDBANK AB 1.538% 21-16/11/2026	USD	790 260	0.51
600 000	SWEDBANK AB 5.337% 22-20/09/2027	USD	584 972	0.38
	<i>South Korea</i>		<i>1 335 878</i>	<i>0.86</i>
600 000	SK HYNIX INC 1.500% 21-19/01/2026	USD	530 390	0.34
800 000	SK HYNIX INC 6.375% 23-17/01/2028	USD	805 488	0.52
	<i>Saudi Arabia</i>		<i>1 008 965</i>	<i>0.65</i>
1 000 000	SAUDI ELECTRICITY 4.723% 18-27/09/2028	USD	1 008 965	0.65
	<i>Switzerland</i>		<i>867 426</i>	<i>0.56</i>
1 150 000	CREDIT SUISSE 0.625% 21-18/01/2033	EUR	867 426	0.56
	<i>United Arab Emirates</i>		<i>841 099</i>	<i>0.54</i>
900 000	DP WORLD LTD 5.625% 18-25/09/2048	USD	841 099	0.54

BNP Paribas Easy Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Singapore</i>		751 280	0.48
800 000	ICBC/SINGAPORE 1.000% 21-28/10/2024	USD	751 280	0.48
	Floating rate bonds		712 959	0.46
	<i>Australia</i>		712 959	0.46
800 000	MACQUARIE GROUP 21-12/01/2027 FRN	USD	712 959	0.46
Total securities portfolio			149 424 995	96.39

BNP Paribas Easy MSCI China Select SRI S-Series 10% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			182 974 112	99.49
Shares			182 974 112	99.49
<i>China</i>			<i>169 077 446</i>	<i>91.93</i>
595 000	3SBIO INC	HKD	597 538	0.32
234 000	AAC TECHNOLOGIES HOLDINGS INC	HKD	550 618	0.30
1 661 000	AGRICULTURAL BANK OF CHINA - A	CNY	807 169	0.44
9 513 000	AGRICULTURAL BANK OF CHINA - H	HKD	3 738 885	2.03
151 600	AIR CHINA LTD - A	CNY	171 968	0.09
594 000	AIR CHINA LTD - H	HKD	422 955	0.23
78 200	ANHUI CONCH CEMENT CO LTD - A	CNY	255 569	0.14
401 500	ANHUI CONCH CEMENT CO LTD - H	HKD	1 065 670	0.58
733 926	BAIDU INC-CLASS A	HKD	12 437 246	6.76
2 851 000	BANK OF COMMUNICATIONS CO - H	HKD	1 888 159	1.03
160 100	BBMG CORPORATION-A	CNH	47 976	0.03
43 680	BEIJING SHIJI INFORMATION - A	CNY	84 184	0.05
35 400	BYD CO LTD -A	CNH	1 256 772	0.68
322 000	BYD CO LTD-H	HKD	10 272 349	5.59
32 700	BY-HEALTH CO LTD-A	CNH	107 789	0.06
75 500	CECEP SOLAR ENERGY CO LT-A	CNH	70 365	0.04
124 340	CECEP WIND POWER CORP-A	CNH	62 727	0.03
17 600	CHENGXIN LITHIUM GROUP CO-A	CNH	77 103	0.04
471 500	CHINA CONCH VENTURE HOLDINGS	HKD	613 699	0.33
1 180 000	CHINA FEIHE LTD	HKD	656 512	0.36
495 200	CHINA INTERNATIONAL CAPITA-H	HKD	868 243	0.47
38 100	CHINA INTERNATIONAL CAPTAL-A	CNY	186 302	0.10
78 200	CHINA JUSHI CO LTD -A	CNH	152 212	0.08
354 000	CHINA LESSO GROUP HOLDINGS	HKD	232 188	0.13
132 000	CHINA LITERATURE LTD	HKD	555 013	0.30
1 030 000	CHINA MENGNIU DAIRY CO	HKD	3 877 333	2.11
1 271 000	CHINA MERCHANTS BANK -H-	HKD	5 773 902	3.14
403 200	CHINA MERCHANTS BANK-A	CNH	1 815 698	0.99
345 300	CHINA MOLYBDENUM CO LTD-A	CNH	252 990	0.14
1 215 000	CHINA MOLYBDENUM CO LTD-H	HKD	635 673	0.35
140 418	CHINA RAILWAY SIGNAL & COM-A	CNY	112 117	0.06
606 000	CHINA SOUTHERN AIRLINES CO - H	HKD	341 797	0.19
219 500	CHINA SOUTHERN AIRLINES CO-A	CNH	181 941	0.10
558 500	CHINA THREE GORGES RENEWAB-A	CNH	412 265	0.22
717 500	CHINA VANKE CO LTD - H	HKD	963 189	0.52
85 880	CONTEMPORARY AMPEREX TECHN-A	CNH	2 700 899	1.47
715 000	COUNTRY GARDEN SERVICES HOLD	HKD	923 337	0.50
669 000	DALI FOODS GROUP CO LTD	HKD	298 791	0.16
193 800	FOXCONN INDUSTRIAL INTERNE-A	CNY	672 317	0.37
31 580	GANFENG LITHIUM CO LTD-A	CNH	264 628	0.14
131 280	GANFENG LITHIUM CO LTD-H	HKD	856 039	0.47
307 900	GDS HOLDINGS LTD-CL A	HKD	420 404	0.23
1 966 000	GEELY AUTOMOBILE HOLDINGS LTD	HKD	2 398 365	1.30
98 600	GEM CO LTD-A	CNH	93 656	0.05
3 312	GOODWE TECHNOLOGIES CO LTD-A	CNY	76 079	0.04
330 000	GREENTOWN CHINA HOLDINGS	HKD	330 565	0.18
9 000	GUANGZHOU KINGMED DIAGNOST-A	CNH	93 405	0.05
182 000	HAITIAN INTERNATIONAL HOLDINGS	HKD	424 543	0.23
188 700	HAITONG SECURITIES CO LTD - A	CNY	239 510	0.13
886 800	HAITONG SECURITIES CO LTD - H	HKD	543 176	0.30
7 200	HANGZHOU TIGERMED CONSULTI-A	CNY	63 971	0.03
40 100	HANGZHOU TIGERMED CONSULTI-H	HKD	228 476	0.12
26 200	HUAXIN CEMENT CO LTD-A	CNH	44 478	0.02
14 988 000	IND & COMM BANK OF CHINA - H	HKD	7 994 547	4.35
1 001 500	IND & COMM BK OF CHINA-A	CNH	663 556	0.36
124 800	INNER MONGOLIA YILI INDUS-A	CNH	485 833	0.26

BNP Paribas Easy MSCI China Select SRI S-Series 10% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
121 400	JIANGSU EASTERN SHENGHONG -A	CNH	197 249	0.11
398 000	JIANGSU EXPRESS CO LTD - H	HKD	366 686	0.20
59 158	KANZHUN LTD - ADR	USD	890 328	0.48
906 000	KINGDEE INTERNATIONAL SFTWR	HKD	1 211 611	0.66
755 400	KUAISHOU TECHNOLOGY	HKD	5 161 909	2.81
2 370 000	LENOVO GROUP LTD	HKD	2 470 838	1.34
365 100	LI AUTO INC-CLASS A	HKD	6 312 843	3.43
12 000	LIVZON PHARMACEUTICAL GROU - A	CNY	64 278	0.03
1 117 070	MEITUAN-CLASS B	HKD	17 433 345	9.49
44 400	MING YANG SMART ENERGY GRO-A	CNH	103 023	0.06
641 200	NETEASE INC	HKD	12 485 960	6.80
444 391	NIO INC - ADR	USD	4 306 149	2.34
574 000	NONGFU SPRING CO LTD-H	HKD	3 167 903	1.72
37 300	PERFECT WORLD CO LTD-A	CNY	86 728	0.05
95 500	S F HOLDING CO LTD-A	CNH	591 920	0.32
8 100	SANGFOR TECHNOLOGIES INC-A	CNH	126 096	0.07
41 400	SHANGHAI FOSUN PHARMACEUTI - A	CNY	176 108	0.10
161 500	SHANGHAI FOSUN PHARMACEUTI - H	HKD	430 718	0.23
239 100	SHANGHAI PHARMACEUTICALS - H	HKD	473 527	0.26
54 300	SHANGHAI PHARMACEUTICALS-A	CNH	167 271	0.09
572 700	SHANGHAI PUDONG DEVEL BANK - A	CNY	570 802	0.31
39 375	SHANGHAI PUTAILAI NEW ENER-A	CNH	206 867	0.11
26 000	SHENZHEN INOVANCE TECHNOLO-A	CNH	229 486	0.12
22 200	SICHUAN YAHUA INDUSTRIAL-A	CNH	54 258	0.03
32 200	SINOMA SCIENCE+TECHNOLOGY - A	CNY	90 961	0.05
436 800	SINOPHARM GROUP CO - H	HKD	1 365 597	0.74
10 220	SKSHU PAINT CO LTD-A	CNH	91 905	0.05
29 000	SUNGROW POWER SUPPLY CO LT-A	CNH	464 930	0.25
232 300	SUNNY OPTICAL TECH	HKD	2 316 605	1.26
431 100	TENCENT HOLDINGS LTD	HKD	18 241 748	9.93
28 900	TIANQI LITHIUM CORP-A	CNH	277 726	0.15
400 800	TONGCHENG TRAVEL HOLDINGS LT	HKD	837 752	0.46
55 900	UNISPLENDOR CORP LTD-A	CNH	244 738	0.13
115 864	VIPSHOP HOLDINGS LTD - ADR	USD	1 911 756	1.04
1 548 000	WANT WANT CHINA HOLDINGS LTD	HKD	1 027 184	0.56
45 800	WESTERN MINING CO -A	CNH	66 168	0.04
43 300	WUHU SANQI INTERACTIVE ENT-A	CNH	207 608	0.11
50 000	WUXI APPTEC CO LTD-A	CNH	428 260	0.23
117 800	WUXI APPTEC CO LTD-H	HKD	939 505	0.51
1 236 500	WUXI BIOLOGICS CAYMAN INC	HKD	5 924 858	3.22
66 300	XINJIANG GOLDWIND SCI&TECH-A	CNH	96 787	0.05
1 594 000	XINYI SOLAR HOLDINGS LTD	HKD	1 840 818	1.00
336 300	XPENG INC - CLASS A SHARES	HKD	2 145 709	1.17
400 000	YADEA GROUP HOLDINGS LTD	HKD	909 581	0.49
67 100	YONYOU NETWORK TECHNOLOGY-A	CNY	189 364	0.10
30 400	ZANGGE MINING CO LTD-A	CNY	94 455	0.05
398 000	ZHEJIANG EXPRESSWAY CO - H	HKD	302 186	0.16
31 260	ZHEJIANG HUAYOU COBALT CO -A	CNH	197 277	0.11
30 700	ZHEJIANG WEIXING NEW BUILD-A	CNH	86 680	0.05
138 700	ZOOMLION HEAVY INDUSTRY S-A	CNH	128 694	0.07
	<i>United States of America</i>		<i>7 676 825</i>	<i>4.17</i>
135 873	YUM CHINA HOLDINGS INC	USD	7 676 825	4.17
	<i>Hong Kong</i>		<i>5 672 562</i>	<i>3.09</i>
1 542 000	ALIBABA HEALTH INFORMATION	HKD	926 785	0.50
1 310 000	BEIJING ENTERPRISES WATER GR	HKD	310 927	0.17
1 199 000	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	472 772	0.26
1 952 000	CHINA JINMAO HOLDINGS GROUP	HKD	286 452	0.16
1 248 000	CHINA OVERSEAS LAND & INVEST	HKD	2 720 046	1.48

BNP Paribas Easy MSCI China Select SRI S-Series 10% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
796 000	CHINA RESOURCES CEMENT	HKD	328 087	0.18
422 000	FAR EAST HORIZON LTD	HKD	333 870	0.18
118 000	VINDA INTERNATIONAL HOLDINGS	HKD	293 623	0.16
	<i>Singapore</i>		547 279	0.30
67 700	BOC AVIATION LTD	HKD	547 279	0.30
Other transferable securities			458 323	0.25
Shares			458 323	0.25
	<i>Bermuda</i>		458 323	0.25
1 952 000	CHINA RUYI HOLDINGS LTD	HKD	458 323	0.25
	Warrants, Rights		0	0.00
5 000	FAR EAST HORIZON LTD RTS 31/12/2049	HKD	0	0.00
Total securities portfolio			183 432 435	99.74

BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			291 345 945	96.63
Shares			291 345 945	96.63
<i>Japan</i>			<i>161 996 372</i>	<i>53.71</i>
35 400	BANDAI NAMCO HOLDINGS INC	JPY	813 390	0.27
67 300	HOYA CORP	JPY	7 950 651	2.64
232 000	KDDI CORP	JPY	7 142 906	2.37
437 300	MITSUBISHI ESTATE CO LTD	JPY	5 173 715	1.72
2 400 000	MITSUBISHI UFJ FINANCIAL GROUP	JPY	17 684 297	5.86
1 061 000	MIZUHO FINANCIAL GROUP INC	JPY	16 142 380	5.34
6 275 000	NIPPON TELEGRAPH & TELEPHONE	JPY	7 402 272	2.46
545 000	NTT DATA CORP	JPY	7 567 820	2.51
415 900	OLYMPUS CORP	JPY	6 520 423	2.16
437 000	ORIX CORP	JPY	7 898 865	2.62
441 000	OSAKA GAS CO LTD	JPY	6 735 444	2.23
3 001 000	RESONA HOLDINGS INC	JPY	14 332 792	4.75
163 000	SEKISUI HOUSE LTD	JPY	3 276 690	1.09
685 000	SOFTBANK CORP	JPY	7 298 578	2.42
36 000	SOFTBANK GROUP CORP	JPY	1 686 982	0.56
380 000	SUMITOMO MITSUI FINANCIAL GR	JPY	16 192 756	5.36
306 000	SUMITOMO MITSUI TRUST HOLDINGS	JPY	10 824 906	3.59
372 000	TOKIO MARINE HOLDINGS INC	JPY	8 532 050	2.83
62 000	TOKYO ELECTRON LTD	JPY	8 819 455	2.93
<i>United States of America</i>			<i>125 293 739</i>	<i>41.57</i>
89 047	ALPHABET INC-CL A	USD	10 658 926	3.54
59 485	APPLE INC	USD	11 538 305	3.83
376 841	BANK OF AMERICA CORP	USD	10 811 568	3.59
13 237	COSTCO WHOLESALE CORP	USD	7 126 536	2.36
187 280	DELTA AIR LINES INC	USD	8 903 291	2.95
8 921	ELI LILLY & CO	USD	4 183 771	1.39
192 830	INTEL CORP	USD	6 448 235	2.14
37 453	MCDONALDS CORP	USD	11 176 350	3.71
32 133	MICROSOFT CORP	USD	10 942 572	3.63
25 766	NVIDIA CORP	USD	10 899 533	3.62
43 495	PEPSICO INC	USD	8 056 144	2.67
176 043	PFIZER INC	USD	6 457 257	2.14
42 220	TESLA INC	USD	11 051 929	3.67
39 103	TEXAS INSTRUMENTS INC	USD	7 039 322	2.33
<i>United Kingdom</i>			<i>4 055 834</i>	<i>1.35</i>
10 643	LINDE PLC	USD	4 055 834	1.35
Shares/Units in investment funds			10 161 413	3.37
<i>Luxembourg</i>			<i>10 161 413</i>	<i>3.37</i>
61 223.81	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	10 161 413	3.37
Total securities portfolio			301 507 358	100.00

BNP Paribas Easy MSCI Emerging SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			901 673 891	94.25
Shares			901 673 891	94.25
<i>France</i>			<i>590 971 484</i>	<i>61.76</i>
163 357	AIR LIQUIDE SA	EUR	29 264 132	3.06
28 309	ATOS SE	EUR	403 977	0.04
1 097 609	AXA SA	EUR	32 362 206	3.38
1 206 580	BNP PARIBAS	EUR	75 981 382	7.94
1 009 258	COMPAGNIE DE SAINT GOBAIN	EUR	61 364 330	6.41
3 872 838	CREDIT AGRICOLE SA	EUR	45 937 095	4.80
387 843	DANONE	EUR	23 754 895	2.48
4 058	EUROAPI SASU	EUR	46 464	0.00
12 732	FAURECIA	EUR	299 621	0.03
2 335 736	MICHELIN (CGDE)	EUR	68 956 673	7.21
1 861 987	ORANGE	EUR	21 740 340	2.27
55 574	RENAULT SA	EUR	2 339 153	0.24
319 329	SANOFI AVENTIS	EUR	34 211 696	3.58
202 234	SCHNEIDER ELECTRIC SE	EUR	36 727 284	3.84
636 226	SCOR SE	EUR	18 664 956	1.95
3 095 000	SOCIETE GENERALE SA	EUR	80 364 150	8.41
800 000	VEOLIA ENVIRONNEMENT	EUR	25 267 560	2.64
223 975	VINCI SA	EUR	25 994 668	2.72
795 000	VIVENDI	EUR	7 290 902	0.76
<i>Germany</i>			<i>137 994 249</i>	<i>14.41</i>
71 053	ALLIANZ SE - REG	EUR	16 527 013	1.73
35 652	CARL ZEISS MEDITEC AG - BR	EUR	3 852 293	0.40
210 976	COMMERZBANK AG	EUR	2 336 274	0.24
100 179	COVESTRO AG	EUR	5 200 270	0.54
290 866	DELIVERY HERO SE	EUR	12 821 913	1.34
285 117	DEUTSCHE POST AG - REG	EUR	13 913 832	1.45
461 924	E.ON SE	EUR	5 886 242	0.62
61 068	EVOTEC AG	EUR	1 373 145	0.14
107 331	FRESENIUS SE & CO KGAA	EUR	2 970 779	0.31
8 535	HANNOVER RUECK SE	EUR	1 809 726	0.19
41 575	KNORR-BREMSE AG	EUR	3 174 176	0.33
68 881	MERCK KGAA	EUR	11 388 857	1.19
27 380	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	10 263 875	1.07
42 049	SAP SE	EUR	5 740 855	0.60
136 502	SIEMENS AG - REG	EUR	22 716 818	2.37
194 129	SIEMENS ENERGY AG	EUR	3 426 839	0.36
43 926	SIEMENS HEALTHINEERS AG	EUR	2 485 301	0.26
196 501	TALANX AG	EUR	11 265 805	1.18
298 856	TELEFONICA DEUTSCHLAND HOLDING	EUR	840 236	0.09
<i>The Netherlands</i>			<i>64 829 841</i>	<i>6.79</i>
505 356	AEGON NV	EUR	2 552 720	0.27
418 590	ING GROEP NV	EUR	5 634 539	0.59
71 707	KONINKLIJKE AHOLD DELHAIZE N	EUR	2 445 543	0.26
1 170 335	KONINKLIJKE KPN NV	EUR	4 173 975	0.44
356 475	NN GROUP NV - W/I	EUR	13 188 081	1.38
503 093	PROSUS NV	EUR	36 834 965	3.85
1	STELLANTIS NV	EUR	18	0.00
<i>Belgium</i>			<i>43 745 957</i>	<i>4.58</i>
178 608	ANHEUSER - BUSCH INBEV SA/NV	EUR	10 099 663	1.06
482 476	KBC GROEP NV	EUR	33 646 294	3.52
<i>Austria</i>			<i>33 678 842</i>	<i>3.52</i>
303 721	ANDRITZ AG	EUR	16 915 908	1.77
547 958	WIENERBERGER AG	EUR	16 762 934	1.75

BNP Paribas Easy MSCI Emerging SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		<i>20 550 341</i>	<i>2.15</i>
818 163	FORTUM OYJ	EUR	10 947 933	1.14
15 748	KONE OYJ - B	EUR	821 770	0.09
795 714	NOKIA OYJ	EUR	3 329 690	0.35
121 505	SAMPO OYJ - A	EUR	5 450 948	0.57
	<i>United Kingdom</i>		<i>7 933 255</i>	<i>0.83</i>
1 300 813	ALLFUNDS GROUP PLC	EUR	7 933 255	0.83
	<i>Sweden</i>		<i>1 969 922</i>	<i>0.21</i>
144 324	SKANDINAVISKA ENSKILDA BANK - A	SEK	1 592 045	0.17
18 303	VOLVO AB - B	SEK	377 877	0.04
	Shares/Units in investment funds		33 259 477	3.48
	<i>Luxembourg</i>		<i>33 259 477</i>	<i>3.48</i>
200 392.58	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	33 259 477	3.48
	Total securities portfolio		934 933 368	97.73

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			205 032 268	99.43
Shares			205 032 268	99.43
<i>France</i>			<i>71 900 301</i>	<i>34.84</i>
14 265	ACCOR SA	EUR	485 295	0.24
1 958	ADP	EUR	257 477	0.12
24 285	AIR LIQUIDE SA	EUR	3 987 597	1.93
17 364	ALSTOM	EUR	474 384	0.23
6 823	AMUNDI SA	EUR	368 783	0.18
4 222	ARKEMA	EUR	364 359	0.18
90 324	AXA SA	EUR	2 441 006	1.18
2 806	BIOMERIEUX	EUR	269 713	0.13
52 486	BNP PARIBAS	EUR	3 029 492	1.47
17 622	BOUYGUES SA	EUR	542 053	0.26
21 552	BUREAU VERITAS SA	EUR	541 386	0.26
8 490	CAPGEMINI SE	EUR	1 473 440	0.71
34 682	CARREFOUR SA	EUR	601 906	0.29
24 201	COMPAGNIE DE SAINT GOBAIN	EUR	1 348 722	0.65
5 979	COVIVIO	EUR	258 173	0.13
77 588	CREDIT AGRICOLE SA	EUR	843 537	0.41
32 246	DANONE	EUR	1 810 290	0.88
33 015	DASSAULT SYSTEMES SE	EUR	1 341 234	0.65
13 762	EDENRED	EUR	844 161	0.41
6 081	EIFFAGE SA	EUR	581 222	0.28
88 674	ENGIE	EUR	1 350 328	0.65
13 989	ESSILORLUXOTTICA	EUR	2 414 501	1.17
5 275	EURAZEO SA	EUR	339 974	0.16
4 780	GECINA SA	EUR	466 289	0.23
23 986	GETLINK SE	EUR	373 702	0.18
1 471	HERMES INTERNATIONAL	EUR	2 927 290	1.42
3 400	KERING	EUR	1 719 040	0.83
16 781	KLEPIERRE	EUR	381 264	0.18
8 789	LA FRANCAISE DES JEUX SAEM	EUR	316 756	0.15
14 050	LEGRAND SA	EUR	1 275 740	0.62
10 824	LOREAL	EUR	4 622 930	2.24
12 133	LVMH MOET HENNESSY LOUIS VUI	EUR	10 470 779	5.09
39 554	MICHELIN (CGDE)	EUR	1 070 331	0.52
123 777	ORANGE	EUR	1 324 661	0.64
10 081	PERNOD RICARD SA	EUR	2 040 394	0.99
1 526	REMY COINTREAU	EUR	224 246	0.11
50 667	SANOFI AVENTIS	EUR	4 975 499	2.41
24 933	SCHNEIDER ELECTRIC SE	EUR	4 150 347	2.01
37 681	SOCIETE GENERALE SA	EUR	896 808	0.43
3 167	TELEPERFORMANCE	EUR	485 976	0.24
106 040	TOTAL SA	EUR	5 572 402	2.71
16 171	VALEO SA	EUR	317 437	0.15
38 589	VEOLIA ENVIRONNEMENT	EUR	1 117 152	0.54
57 242	VIVENDI	EUR	481 176	0.23
3 392	WENDEL	EUR	318 848	0.15
12 006	WORLDLINE SA - W/I	EUR	402 201	0.20
<i>Germany</i>			<i>48 883 973</i>	<i>23.74</i>
7 421	ADIDAS AG	EUR	1 319 305	0.64
19 087	ALLIANZ SE - REG	EUR	4 069 348	1.97
42 404	BASF SE	EUR	1 885 706	0.91
18 070	BAYERISCHE MOTOREN WERKE AG	EUR	2 033 236	0.99
3 379	BAYERISCHE MOTOREN WERKE-PRF	EUR	352 092	0.17
6 382	BEIERSDORF AG	EUR	773 818	0.38
8 307	BRENNTAG AG	EUR	593 120	0.29
2 694	CARL ZEISS MEDITEC AG - BR	EUR	266 814	0.13
57 838	COMMERZBANK AG	EUR	587 056	0.28

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 636	COVESTRO AG	EUR	506 061	0.25
8 378	DELIVERY HERO SE	EUR	338 513	0.16
94 150	DEUTSCHE BANK AG - REG	EUR	905 535	0.44
9 155	DEUTSCHE BOERSE AG	EUR	1 548 111	0.75
43 715	DEUTSCHE LUFTHANSA - REG	EUR	410 003	0.20
47 277	DEUTSCHE POST AG - REG	EUR	2 114 700	1.03
115 107	E.ON SE	EUR	1 344 450	0.65
17 654	EVONIK INDUSTRIES AG	EUR	307 709	0.15
11 929	FRESENIUS MEDICAL CARE AG	EUR	522 132	0.25
22 354	FRESENIUS SE & CO KGAA	EUR	567 121	0.28
12 227	GEA GROUP AG	EUR	468 416	0.23
3 762	HANNOVER RUECK SE	EUR	731 145	0.35
8 970	HEIDELBERGCEMENT AG	EUR	674 544	0.33
8 371	HELLOFRESH SE	EUR	189 185	0.09
6 348	HENKEL AG & CO KGAA	EUR	409 446	0.20
8 216	HENKEL AG & CO KGAA VORZUG	EUR	601 904	0.29
62 849	INFINEON TECHNOLOGIES AG	EUR	2 374 749	1.15
4 443	KNORR-BREMSE AG	EUR	310 921	0.15
3 995	LEG IMMOBILIEN AG	EUR	210 297	0.10
41 456	MERCEDES BENZ GROUP AG	EUR	3 054 064	1.48
6 520	MERCK KGAA	EUR	988 106	0.48
3 842	MTU AERO ENGINES AG	EUR	912 091	0.44
6 872	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 361 219	1.15
6 227	PUMA SE	EUR	343 232	0.17
311	RATIONAL AG	EUR	206 193	0.10
47 093	SAP SE	EUR	5 893 218	2.87
1 410	SARTORIUS AG - VORZUG	EUR	447 111	0.22
5 268	SCOUT24 AG	EUR	305 965	0.15
33 980	SIEMENS AG - REG	EUR	5 183 309	2.52
26 735	SIEMENS ENERGY AG	EUR	432 572	0.21
6 878	SYMRISE AG	EUR	660 426	0.32
7 688	TALANX AG	EUR	404 004	0.20
143 287	TELEFONICA DEUTSCHLAND HOLDING	EUR	369 251	0.18
33 483	VONOVIA SE	EUR	599 178	0.29
11 707	ZALANDO SE	EUR	308 597	0.15
	<i>The Netherlands</i>		<i>29 856 857</i>	<i>14.49</i>
979	ADYEN NV	EUR	1 552 498	0.75
93 674	AEGON NV	EUR	433 711	0.21
8 758	AERCAP HOLDINGS NV	USD	509 907	0.25
8 741	AKZO NOBEL N.V.	EUR	653 128	0.32
2 310	ASM INTERNATIONAL NV	EUR	897 089	0.44
17 488	ASML HOLDING NV	EUR	11 594 543	5.63
31 605	FERROVIAL SE	EUR	915 597	0.44
7 588	HEINEKEN HOLDING NV	EUR	604 384	0.29
13 083	HEINEKEN NV	EUR	1 232 157	0.60
3 379	IMCD GROUP NV - W/I	EUR	445 014	0.22
167 914	ING GROEP NV	EUR	2 071 723	1.00
48 046	KONINKLIJKE AHOLD DELHAIZE N	EUR	1 501 918	0.73
255 419	KONINKLIJKE KPN NV	EUR	834 965	0.40
13 768	NN GROUP NV - W/I	EUR	466 873	0.23
35 213	PROSUS NV	EUR	2 363 144	1.15
14 266	QIAGEN N.V.	EUR	586 903	0.28
7 104	RANDSTAD HOLDING NV	EUR	343 194	0.17
10 735	TAKEAWAY.COM HOLDING BV	EUR	150 676	0.07
7 771	UNIBAIL-RODAMCO-WESTFIELD	EUR	374 174	0.18
40 620	UNIVERSAL MUSIC GROUP NV	EUR	826 617	0.40
12 886	WOLTERS KLUWER	EUR	1 498 642	0.73

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>16 764 089</i>	<i>8.14</i>
1 859	ACCIONA SA	EUR	288 889	0.14
16 501	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	530 837	0.26
4 356	AENA SA	EUR	644 688	0.31
21 499	AMADEUS IT GROUP SA	EUR	1 498 480	0.73
289 782	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	2 037 747	0.99
765 792	BANCO SANTANDER SA	EUR	2 592 206	1.26
223 008	CAIXABANK	EUR	844 531	0.41
6 604	CORP ACCIONA ENERGIAS RENOVA	EUR	202 214	0.10
22 236	EDP RENOVAVEIS SA	EUR	406 808	0.20
19 959	ENAGAS SA	EUR	359 262	0.17
24 302	ENDESA SA	EUR	477 534	0.23
272 460	IBERDROLA SA	EUR	3 255 897	1.58
52 682	INDUSTRIA DE DISENO TEXTIL	EUR	1 868 104	0.91
11 680	NATURGY ENERGY GROUP SDG SA	EUR	318 397	0.15
32 395	RED ELECTRICA CORPORACION SA	EUR	498 397	0.24
70 525	REPSOL SA	EUR	940 098	0.46
	<i>Italy</i>		<i>13 557 828</i>	<i>6.56</i>
8 211	AMPLIFON SPA	EUR	275 807	0.13
64 454	ASSICURAZIONI GENERALI	EUR	1 200 133	0.58
41 778	DAVIDE CAMPARI-MILANO NV	EUR	530 163	0.26
392 473	ENEL SPA	EUR	2 420 773	1.17
117 767	ENI S.P.A.	EUR	1 552 405	0.75
38 502	FINECOBANK SPA	EUR	474 152	0.23
39 760	INFRASTRUTTURE WIRELESS ITAL	EUR	480 301	0.23
836 629	INTESA SANPAOLO	EUR	2 007 910	0.97
53 935	MEDIOBANCA SPA	EUR	591 128	0.29
11 437	MONCLER SPA	EUR	724 420	0.35
36 355	NEXI SPA	EUR	261 102	0.13
54 418	POSTE ITALIANE SPA	EUR	539 609	0.26
16 053	PRYSMIAN SPA	EUR	614 509	0.30
8 714	RECORDATI SPA	EUR	381 238	0.18
158 028	SNAM SPA	EUR	756 480	0.37
95 785	TERNA SPA	EUR	747 698	0.36
	<i>Finland</i>		<i>6 493 576</i>	<i>3.14</i>
12 210	ELISA OYJ	EUR	597 557	0.29
16 270	KESKO OYJ - B	EUR	280 658	0.14
17 363	KONE OYJ - B	EUR	830 472	0.40
20 658	NESTE OYJ	EUR	728 401	0.35
263 819	NOKIA OYJ	EUR	1 011 878	0.49
6 847	ORION OYJ - B	EUR	260 323	0.13
40 002	OUTOTEC OYJ	EUR	441 822	0.21
24 729	SAMPO OYJ - A	EUR	1 016 856	0.49
30 786	STORA ENSO OYJ - R	EUR	327 101	0.16
26 531	UPM-KYMMENE OYJ	EUR	723 500	0.35
26 661	WARTSILA OYJ ABP	EUR	275 008	0.13
	<i>Ireland</i>		<i>6 067 985</i>	<i>2.95</i>
90 880	AIB GROUP PLC	EUR	349 888	0.17
36 269	CRH PLC	EUR	1 831 585	0.89
6 544	DR ING HC F PORSCHE AG	EUR	744 380	0.36
8 165	KERRY GROUP PLC - A	EUR	729 788	0.35
7 629	KINGSPAN GROUP PLC	EUR	464 606	0.23
8 374	PADDY POWER BETFAIR PLC	EUR	1 542 910	0.75
13 260	SMURFIT KAPPA GROUP PLC	EUR	404 828	0.20
	<i>Belgium</i>		<i>5 701 193</i>	<i>2.76</i>
9 398	AGEAS	EUR	348 760	0.17
42 159	ANHEUSER - BUSCH INBEV SA/NV	EUR	2 185 101	1.06
1 690	DIETEREN SA/NV	EUR	273 611	0.13
2 560	ELIA SYSTEM OPERATOR SA/NV	EUR	297 728	0.14

BNP Paribas Easy MSCI EMU ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
13 759	KBC GROEP NV	EUR	879 475	0.43
4 844	SOLVAY SA	EUR	495 541	0.24
7 514	UCB SA	EUR	610 137	0.30
10 844	UMICORE	EUR	277 498	0.13
13 270	WAREHOUSES DE PAUW SCA	EUR	333 342	0.16
	<i>Switzerland</i>		<i>2 346 833</i>	<i>1.13</i>
8 019	DSM-FIRMENICH AG	EUR	790 834	0.38
34 149	STMICROELECTRONICS NV	EUR	1 555 999	0.75
	<i>United Kingdom</i>		<i>1 387 222</i>	<i>0.67</i>
52 826	CNH INDUSTRIAL NV	EUR	697 567	0.34
11 678	COCA-COLA EUROPACIFIC PARTNE	USD	689 655	0.33
	<i>Austria</i>		<i>1 253 764</i>	<i>0.61</i>
19 218	ERSTE GROUP BANK AG	EUR	616 706	0.30
8 955	OMV AG	EUR	347 812	0.17
3 938	VERBUND AG	EUR	289 246	0.14
	<i>Luxembourg</i>		<i>448 239</i>	<i>0.22</i>
7 707	EUROFINS SCIENTIFIC	EUR	448 239	0.22
	<i>Portugal</i>		<i>370 408</i>	<i>0.18</i>
34 553	GALP ENERGIA SGPS SA	EUR	370 408	0.18
Total securities portfolio			205 032 268	99.43

BNP Paribas Easy MSCI EMU SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			469 242 313	99.38
Shares			469 242 313	99.38
<i>France</i>			<i>137 971 807</i>	<i>29.21</i>
42 603	ADP	EUR	5 602 295	1.19
783 412	AXA SA	EUR	21 171 709	4.47
254 329	CARREFOUR SA	EUR	4 413 880	0.93
1 431 380	CREDIT AGRICOLE SA	EUR	15 561 963	3.30
265 845	DASSAULT SYSTEMES SE	EUR	10 799 953	2.29
8 388	HERMES INTERNATIONAL	EUR	16 692 120	3.54
20 622	KERING	EUR	10 426 483	2.21
45 083	LOREAL	EUR	19 254 949	4.08
333 094	MICHELIN (CGDE)	EUR	9 013 524	1.91
143 504	SCHNEIDER ELECTRIC SE	EUR	23 887 675	5.05
58 444	VALEO SA	EUR	1 147 256	0.24
<i>Germany</i>			<i>97 480 395</i>	<i>20.65</i>
35 427	ADIDAS AG	EUR	6 298 212	1.33
58 297	DEUTSCHE BOERSE AG	EUR	9 858 023	2.09
323 814	DEUTSCHE POST AG - REG	EUR	14 484 200	3.07
226 720	GEA GROUP AG	EUR	8 685 643	1.84
45 127	HELLOFRESH SE	EUR	1 019 870	0.22
132 560	HENKEL AG & CO KGAA VORZUG	EUR	9 711 346	2.06
69 383	LEG IMMOBILIEN AG	EUR	3 652 321	0.77
56 772	MERCK KGAA	EUR	8 603 797	1.82
48 741	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	16 747 408	3.55
103 830	PUMA SE	EUR	5 723 110	1.21
1 740 940	TELEFONICA DEUTSCHLAND HOLDING	EUR	4 486 402	0.95
304 804	VONOVIA SE	EUR	5 454 468	1.16
104 537	ZALANDO SE	EUR	2 755 595	0.58
<i>The Netherlands</i>			<i>63 935 021</i>	<i>13.52</i>
104 286	AKZO NOBEL N.V.	EUR	7 792 250	1.65
36 712	ASML HOLDING NV	EUR	24 340 055	5.14
283 107	KONINKLIJKE AHOLD DELHAIZE N	EUR	8 849 925	1.87
108 572	PROSUS NV	EUR	7 286 267	1.54
93 671	TAKEAWAY.COM HOLDING BV	EUR	1 314 766	0.28
221 661	UNIVERSAL MUSIC GROUP NV	EUR	4 510 801	0.96
84 617	WOLTERS KLUWER	EUR	9 840 957	2.08
<i>Italy</i>			<i>43 427 082</i>	<i>9.20</i>
515 169	ASSICURAZIONI GENERALI	EUR	9 592 447	2.03
376 256	FINECOBANK SPA	EUR	4 633 593	0.98
743 249	MEDIOBANCA SPA	EUR	8 146 009	1.73
78 766	MONCLER SPA	EUR	4 989 038	1.06
779 911	POSTE ITALIANE SPA	EUR	7 733 597	1.64
1 067 435	TERNA SPA	EUR	8 332 398	1.76
<i>Spain</i>			<i>33 357 459</i>	<i>7.07</i>
24 536	ACCIONA SA	EUR	3 812 894	0.81
124 057	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	3 990 914	0.85
109 189	AMADEUS IT GROUP SA	EUR	7 610 473	1.61
112 487	CORP ACCIONA ENERGIAS RENOVA	EUR	3 444 352	0.73
329 356	EDP RENOVAVEIS SA	EUR	6 025 568	1.28
550 748	RED ELECTRICA CORPORACION SA	EUR	8 473 258	1.79
<i>Finland</i>			<i>26 142 800</i>	<i>5.55</i>
150 189	ELISA OYJ	EUR	7 350 250	1.56
239 839	KESKO OYJ - B	EUR	4 137 223	0.88
1 305 727	NOKIA OYJ	EUR	5 008 116	1.06
207 617	OUTOTEC OYJ	EUR	2 293 130	0.49
354 841	STORA ENSO OYJ - R	EUR	3 770 186	0.80
347 445	WARTSILA OYJ ABP	EUR	3 583 895	0.76

BNP Paribas Easy MSCI EMU SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Switzerland</i>		<i>18 169 070</i>	<i>3.85</i>
62 237	DSM-FIRMENICH AG	EUR	6 137 813	1.30
264 075	STMICROELECTRONICS NV	EUR	12 031 257	2.55
	<i>Belgium</i>		<i>17 416 034</i>	<i>3.69</i>
39 367	ELIA SYSTEM OPERATOR SA/NV	EUR	4 578 382	0.97
121 616	KBC GROEP NV	EUR	7 773 695	1.65
62 364	UCB SA	EUR	5 063 957	1.07
	<i>Ireland</i>		<i>16 400 782</i>	<i>3.48</i>
198 928	CRH PLC	EUR	10 045 864	2.13
71 100	KERRY GROUP PLC - A	EUR	6 354 918	1.35
	<i>United Kingdom</i>		<i>12 519 041</i>	<i>2.65</i>
389 314	CNH INDUSTRIAL NV	EUR	5 140 891	1.09
124 935	COCA-COLA EUROPACIFIC PARTNE	USD	7 378 150	1.56
	<i>Austria</i>		<i>2 422 822</i>	<i>0.51</i>
32 986	VERBUND AG	EUR	2 422 822	0.51
Total securities portfolio			469 242 313	99.38

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			308 730 406	99.05
Shares			308 730 406	99.05
<i>United Kingdom</i>			<i>62 342 787</i>	<i>19.97</i>
38 006	3I GROUP PLC	GBP	862 957	0.28
8 556	ADMIRAL GROUP PLC	GBP	207 581	0.07
45 720	ANGLO AMERICAN PLC	GBP	1 189 684	0.38
20 345	ANTOFAGASTA PLC	GBP	346 374	0.11
15 266	ASHTHEAD GROUP PLC	GBP	968 457	0.31
16 729	ASSOCIATED BRITISH FOODS PLC	GBP	388 131	0.12
52 420	ASTRAZENECA PLC	GBP	6 887 932	2.21
40 808	AUTO TRADER GROUP PLC	GBP	290 266	0.09
119 484	AVIVA PLC	GBP	550 254	0.18
546 784	BARCLAYS BANK PLC	GBP	977 285	0.31
46 896	BARRATT DEVELOPMENTS PLC	GBP	225 969	0.07
5 627	BERKELEY GROUP HOLDINGS/THE	GBP	257 236	0.08
620 930	BP PLC	GBP	3 316 475	1.06
46 853	BRITISH LAND CO PLC	GBP	165 322	0.05
285 133	BT GROUP PLC	GBP	406 526	0.13
14 527	BUNZL PLC	GBP	507 679	0.16
15 655	BURBERRY GROUP PLC	GBP	386 746	0.12
241 347	CENTRICA PLC	GBP	348 598	0.11
42 410	CNH INDUSTRIAL NV	EUR	560 024	0.18
9 666	COCA-COLA EUROPACIFIC PARTNE	USD	570 834	0.18
64 520	COMPASS GROUP PLC	GBP	1 655 574	0.53
5 751	CRODA INTERNATIONAL PLC	GBP	377 033	0.12
78 766	DIAGEO PLC	GBP	3 101 443	0.99
12 044	ENDEAVOUR MINING PLC	GBP	264 557	0.08
142 672	GSK PLC	GBP	2 308 954	0.74
15 679	HALMA PLC	GBP	416 024	0.13
683 826	HSBC HOLDINGS PLC	GBP	4 954 083	1.59
67 021	INFORMA PLC	GBP	567 002	0.18
7 731	INTERCONTINENTAL HOTELS GROU	GBP	489 544	0.16
6 995	INTERTEK GROUP PLC	GBP	347 651	0.11
107 669	JD SPORTS FASHION PLC	GBP	183 181	0.06
8 400	JOHNSON MATTHEY PLC	GBP	170 907	0.05
88 750	KINGFISHER PLC	GBP	239 624	0.08
34 385	LAND SECURITIES GROUP PLC	GBP	230 075	0.07
232 295	LEGAL & GENERAL GROUP PLC	GBP	615 285	0.20
2 428 304	LLOYDS BANKING GROUP PLC	GBP	1 233 465	0.40
14 212	LONDON STOCK EXCHANGE GROUP	GBP	1 385 511	0.44
128 716	M&G PLC	GBP	287 086	0.09
136 878	NATIONAL GRID PLC	GBP	1 659 635	0.53
227 636	NATWEST GROUP PLC	GBP	638 755	0.20
4 852	NEXT PLC	GBP	390 128	0.13
21 570	OCADO GROUP PLC	GBP	142 769	0.05
28 788	PEARSON PLC	GBP	275 753	0.09
12 506	PERSIMMON PLC	GBP	149 448	0.05
46 172	PHOENIX GROUP HOLDINGS PLC	GBP	286 130	0.09
93 577	PRUDENTIAL PLC	GBP	1 208 764	0.39
25 467	RECKITT BENCKISER GROUP PLC	GBP	1 754 482	0.56
70 106	RELX PLC	GBP	2 141 209	0.69
97 922	RENTOKIL INITIAL PLC	GBP	701 766	0.23
40 559	RIO TINTO PLC	GBP	2 356 312	0.76
49 840	SAGE GROUP PLC/THE	GBP	537 109	0.17
89 161	SAINSBURY (J) PLC	GBP	279 489	0.09
48 419	SEGRO PLC	GBP	404 437	0.13
12 196	SEVERN TRENT PLC	GBP	364 679	0.12
36 073	SMITH & NEPHEW PLC	GBP	533 014	0.17
22 741	SMITHS GROUP PLC	GBP	435 660	0.14

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 045	SPIRAX-SARCO ENGINEERING PLC	GBP	367 784	0.12
41 088	SSE PLC	GBP	881 466	0.28
26 278	ST JAMESS PLACE PLC	GBP	333 011	0.11
90 986	STANDARD CHARTERED PLC	GBP	724 156	0.23
102 051	STANDARD LIFE ABERDEEN PLC	GBP	259 483	0.08
172 165	TAYLOR WIMPEY PLC	GBP	206 141	0.07
300 377	TESCO PLC	GBP	869 471	0.28
88 375	UNILEVER PLC	GBP	4 219 735	1.35
31 415	UNITED UTILITIES GROUP PLC	GBP	352 021	0.11
934 192	VODAFONE GROUP PLC	GBP	805 246	0.26
9 887	WHITBREAD PLC	GBP	390 111	0.13
45 158	WPP PLC	GBP	433 294	0.14
	<i>France</i>		<i>53 147 316</i>	<i>17.03</i>
11 707	ACCOR SA	EUR	398 272	0.13
1 611	ADP	EUR	211 847	0.07
13 962	ALSTOM	EUR	381 442	0.12
5 340	AMUNDI SA	EUR	288 627	0.09
3 914	ARKEMA	EUR	337 778	0.11
70 893	AXA SA	EUR	1 915 883	0.61
2 234	BIOMERIEUX	EUR	214 732	0.07
40 885	BNP PARIBAS	EUR	2 359 882	0.76
14 642	BOUYGUES SA	EUR	450 388	0.14
17 380	BUREAU VERITAS SA	EUR	436 586	0.14
6 683	CAPGEMINI SE	EUR	1 159 835	0.37
28 587	CARREFOUR SA	EUR	496 127	0.16
18 745	COMPAGNIE DE SAINT GOBAIN	EUR	1 044 659	0.34
4 463	COVIVIO	EUR	192 712	0.06
61 316	CREDIT AGRICOLE SA	EUR	666 628	0.21
26 196	DANONE	EUR	1 470 643	0.47
25 742	DASSAULT SYSTEMES SE	EUR	1 045 769	0.34
11 110	EDENRED	EUR	681 487	0.22
5 001	EIFFAGE SA	EUR	477 996	0.15
68 531	ENGIE	EUR	1 043 590	0.33
10 938	ESSILORLUXOTTICA	EUR	1 887 899	0.61
4 324	EURAZEO SA	EUR	278 682	0.09
3 683	GECINA SA	EUR	359 277	0.12
19 746	GETLINK SE	EUR	307 643	0.10
1 152	HERMES INTERNATIONAL	EUR	2 292 480	0.74
2 635	KERING	EUR	1 332 256	0.43
13 669	KLEPIERRE	EUR	310 560	0.10
7 158	LA FRANCAISE DES JEUX SAEM	EUR	257 974	0.08
11 044	LEGRAND SA	EUR	1 002 795	0.32
8 563	LOREAL	EUR	3 657 257	1.17
9 478	LVMH MOET HENNESSY LOUIS VUI	EUR	8 179 514	2.62
31 342	MICHELIN (CGDE)	EUR	848 115	0.27
96 682	ORANGE	EUR	1 034 691	0.33
8 075	PERNOD RICARD SA	EUR	1 634 380	0.52
1 297	REMY COINTREAU	EUR	190 594	0.06
39 631	SANOFI AVENTIS	EUR	3 891 764	1.25
19 658	SCHNEIDER ELECTRIC SE	EUR	3 272 271	1.05
29 749	SOCIETE GENERALE SA	EUR	708 026	0.23
2 502	TELEPERFORMANCE	EUR	383 932	0.12
82 858	TOTAL SA	EUR	4 354 188	1.40
13 210	VALEO SA	EUR	259 312	0.08
29 500	VEOLIA ENVIRONNEMENT	EUR	854 025	0.27
2 705	WENDEL	EUR	254 270	0.08
9 568	WORLDLINE SA - W/I	EUR	320 528	0.10

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Switzerland</i>		<i>51 760 015</i>	<i>16.60</i>
61 047	ABB LTD-REG	SEK	2 197 003	0.70
18 318	ALCON INC	CHF	1 390 670	0.45
2 713	BALOISE HOLDING AG - REG	CHF	365 236	0.12
2 233	BANQUE CANTONALE VAUDOIS-REG	CHF	216 196	0.07
212	BARRY CALLEBAUT AG - REG	CHF	375 108	0.12
34	CHOCOLADEFABRIKEN LINDT - PC	CHF	391 537	0.13
5	CHOCOLADEFABRIKEN LINDT - REG	CHF	568 618	0.18
18 116	CIE FINANCIERE RICHEMONT - REG	CHF	2 814 704	0.90
14 391	CLARIANT AG - REG	CHF	190 494	0.06
10 005	COCA-COLA HBC AG-DI	GBP	273 399	0.09
6 495	DSM-FIRMENICH AG	EUR	640 537	0.21
1 373	GEBERIT AG - REG	CHF	658 472	0.21
336	GIVAUDAN - REG	CHF	1 020 685	0.33
9 577	JULIUS BAER GROUP LTD	CHF	552 808	0.18
2 186	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	592 833	0.19
20 990	LAFARGEHOLCIM LTD - REG	CHF	1 294 604	0.42
6 596	LOGITECH INTERNATIONAL - REG	CHF	359 788	0.12
2 688	LONZA GROUP AG - REG	CHF	1 468 961	0.47
93 539	NESTLE SA-REG	CHF	10 311 762	3.30
70 874	NOVARTIS AG - REG	CHF	6 535 178	2.10
23 837	ROCHE HOLDING AG GENUSSSCHEIN	CHF	6 679 391	2.14
1 118	ROCHE HOLDING AG-BR	CHF	336 299	0.11
6 611	SGS SA-REG	CHF	572 743	0.18
13 903	SIG COMBIBLOC GROUP AG	CHF	351 546	0.11
5 207	SIKA AG - REG	CHF	1 364 100	0.44
2 164	SONOVA HOLDING AG - REG	CHF	528 113	0.17
27 327	STMICROELECTRONICS NV	EUR	1 245 155	0.40
4 432	STRAUMANN HOLDING AG-REG	CHF	659 090	0.21
1 343	SWISS LIFE HOLDING AG - REG	CHF	719 624	0.23
11 866	SWISS RE AG	CHF	1 094 631	0.35
1 415	SWISSCOM AG - REG	CHF	808 654	0.26
2 657	TEMENOS GROUP AG - REG	CHF	193 657	0.06
113 166	UBS GROUP AG - REG	CHF	2 097 986	0.67
1 171	VAT GROUP AG	CHF	443 901	0.14
5 620	ZURICH INSURANCE GROUP AG	CHF	2 446 532	0.78
	<i>Germany</i>		<i>36 172 185</i>	<i>11.61</i>
5 754	ADIDAS AG	EUR	1 022 946	0.33
15 155	ALLIANZ SE - REG	EUR	3 231 046	1.04
14 513	BAYERISCHE MOTOREN WERKE AG	EUR	1 633 003	0.52
2 841	BAYERISCHE MOTOREN WERKE-PRF	EUR	296 032	0.09
6 866	BRENTAG AG	EUR	490 232	0.16
2 137	CARL ZEISS MEDITEC AG - BR	EUR	211 648	0.07
46 637	COMMERZBANK AG	EUR	473 366	0.15
9 304	COVESTRO AG	EUR	442 684	0.14
6 569	DELIVERY HERO SE	EUR	265 420	0.09
74 861	DEUTSCHE BANK AG - REG	EUR	720 013	0.23
7 185	DEUTSCHE BOERSE AG	EUR	1 214 984	0.39
37 000	DEUTSCHE LUFTHANSA - REG	EUR	347 023	0.11
37 359	DEUTSCHE POST AG - REG	EUR	1 671 068	0.54
89 528	E.ON SE	EUR	1 045 687	0.34
18 067	EVONIK INDUSTRIES AG	EUR	314 908	0.10
9 682	FRESENIUS MEDICAL CARE AG	EUR	423 781	0.14
17 977	FRESENIUS SE & CO KGAA	EUR	456 076	0.15
10 694	GEA GROUP AG	EUR	409 687	0.13
7 683	HEIDELBERGCEMENT AG	EUR	577 762	0.19
6 710	HELLOFRESH SE	EUR	151 646	0.05
5 784	HENKEL AG & CO KGAA	EUR	373 068	0.12
6 819	HENKEL AG & CO KGAA VORZUG	EUR	499 560	0.16
50 400	INFINEON TECHNOLOGIES AG	EUR	1 904 364	0.61

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 748	KNORR-BREMSE AG	EUR	262 285	0.08
3 152	LEG IMMOBILIEN AG	EUR	165 921	0.05
33 110	MERCEDES BENZ GROUP AG	EUR	2 439 214	0.78
5 074	MERCK KGAA	EUR	768 965	0.25
3 264	MTU AERO ENGINES AG	EUR	774 874	0.25
5 452	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 873 307	0.60
5 051	PUMA SE	EUR	278 411	0.09
259	RATIONAL AG	EUR	171 717	0.06
37 158	SAP SE	EUR	4 649 952	1.49
1 100	SARTORIUS AG - VORZUG	EUR	348 810	0.11
4 548	SCOUT24 AG	EUR	264 148	0.08
26 670	SIEMENS AG - REG	EUR	4 068 242	1.31
5 656	SYMRISE AG	EUR	543 089	0.17
6 716	TALANX AG	EUR	352 926	0.11
122 318	TELEFONICA DEUTSCHLAND HOLDING	EUR	315 213	0.10
26 434	VONOVIA SE	EUR	473 036	0.15
9 335	ZALANDO SE	EUR	246 071	0.08
	<i>The Netherlands</i>		<i>29 727 741</i>	<i>9.53</i>
749	ADYEN NV	EUR	1 187 764	0.38
69 826	AEGON NV	EUR	323 294	0.10
6 711	AERCAP HOLDINGS NV	USD	390 727	0.13
7 208	AKZO NOBEL N.V.	EUR	538 582	0.17
1 793	ASM INTERNATIONAL NV	EUR	696 312	0.22
13 656	ASML HOLDING NV	EUR	9 053 927	2.90
25 060	FERROVIAL SE	EUR	725 988	0.23
6 576	HEINEKEN HOLDING NV	EUR	523 778	0.17
10 586	HEINEKEN NV	EUR	996 989	0.32
2 642	IMCD GROUP NV - W/I	EUR	347 951	0.11
128 907	ING GROEP NV	EUR	1 590 455	0.51
37 815	KONINKLIJKE AHOLD DELHAIZE N	EUR	1 182 097	0.38
199 363	KONINKLIJKE KPN NV	EUR	651 718	0.21
10 674	NN GROUP NV - W/I	EUR	361 955	0.12
27 306	PROSUS NV	EUR	1 832 506	0.59
11 290	QIAGEN N.V.	EUR	464 471	0.15
5 576	RANDSTAD HOLDING NV	EUR	269 377	0.09
233 239	SHELL PLC	GBP	6 366 747	2.04
8 137	TAKEAWAY.COM HOLDING BV	EUR	114 211	0.04
6 038	UNIBAIL-RODAMCO-WESTFIELD	EUR	290 730	0.09
32 269	UNIVERSAL MUSIC GROUP NV	EUR	656 674	0.21
9 987	WOLTERS KLUWER	EUR	1 161 488	0.37
	<i>Denmark</i>		<i>15 341 887</i>	<i>4.92</i>
166	AP MOELLER MAERSK A/S A	DKK	264 853	0.08
156	AP MOELLER MAERSK A/S B	DKK	250 888	0.08
4 372	CARLSBERG AS - B	DKK	640 303	0.21
4 796	CHRISTIAN HANSEN HOLDING A/S	DKK	305 050	0.10
5 073	COLOPLAST - B	DKK	581 294	0.19
6 925	DSV A/S	DKK	1 332 741	0.43
2 542	GENMAB A/S	DKK	880 796	0.28
56 080	NOVO NORDISK A/S - B	DKK	8 280 252	2.66
8 466	NOVOZYMES A/S - B	DKK	361 450	0.12
6 919	ORSTED A/S	DKK	599 167	0.19
3 615	PANDORA A/S	DKK	295 766	0.09
426	ROCKWOOL INTERNATIONAL A/S - B	DKK	100 865	0.03
20 069	TRYG A/S	DKK	397 960	0.13
34 972	VESTAS WIND SYSTEMS A/S	DKK	852 278	0.27
5 116	WILLIAM DEMANT HOLDING	DKK	198 224	0.06
	<i>Sweden</i>		<i>13 384 232</i>	<i>4.33</i>
13 722	ALFA LAVAL AB	SEK	457 623	0.15
37 796	ASSA ABLOY AB - B	SEK	830 699	0.27
90 252	ATLAS COPCO AB-A	SEK	1 190 162	0.38

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
60 444	ATLAS COPCO AB-B	SEK	688 598	0.22
16 649	BEIJER REF AB	SEK	194 404	0.06
13 842	BOLIDEN AB	SEK	365 952	0.12
25 073	EPIROC AB-A	SEK	433 832	0.14
16 697	EPIROC AB-B	SEK	246 964	0.08
13 845	EQT AB	SEK	243 669	0.08
112 930	ERICSSON LM - B	SEK	559 751	0.18
26 853	ESSITY AKTIEBOLAG - B	SEK	654 220	0.21
6 448	EVOLUTION GAMING GROUP	SEK	747 326	0.24
28 260	HENNES & MAURITZ AB - B	SEK	444 083	0.14
5 354	HOLMEN AB-B	SEK	176 009	0.06
23 995	HUSQVARNA AB - B	SEK	198 814	0.06
13 051	INDUTRADE AB	SEK	269 011	0.09
12 333	KINNEVIK AB - B	SEK	156 357	0.05
56 276	NIBE INDUSTRIER AB-B	SEK	489 014	0.16
8 220	SAGAX AB - B	SEK	148 576	0.05
42 199	SANDVIK AB	SEK	752 719	0.24
66 584	SKANDINAVISKA ENSKILDA BANK - A	SEK	673 228	0.22
17 155	SKF AB-B	SEK	273 100	0.09
26 153	SVENSKA CELLULOSA AB SCA - B	SEK	305 045	0.10
63 055	SVENSKA HANDELSBANKEN - A	SEK	483 390	0.16
35 665	SWEDBANK AB - A	SEK	550 369	0.18
37 065	TELE2 AB - B	SEK	280 309	0.09
167 054	TELIA CO AB	SEK	335 263	0.11
62 488	VOLVO AB - B	SEK	1 182 496	0.38
2 733	VOLVO AB-A	SEK	53 249	0.02
	<i>Spain</i>		<i>13 084 181</i>	<i>4.19</i>
1 451	ACCIONA SA	EUR	225 485	0.07
13 139	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	422 682	0.14
3 562	AENA SA	EUR	527 176	0.17
16 689	AMADEUS IT GROUP SA	EUR	1 163 223	0.37
223 194	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	1 569 500	0.50
593 034	BANCO SANTANDER SA	EUR	2 007 420	0.64
176 787	CAIXABANK	EUR	669 492	0.21
5 229	CORP ACCIONA ENERGIAS RENOVA	EUR	160 112	0.05
16 529	EDP RENOVAVEIS SA	EUR	302 398	0.10
16 162	ENAGAS SA	EUR	290 916	0.09
18 937	ENDESA SA	EUR	372 112	0.12
213 113	IBERDROLA SA	EUR	2 546 700	0.82
41 430	INDUSTRIA DE DISENO TEXTIL	EUR	1 469 108	0.47
9 242	NATURGY ENERGY GROUP SDG SA	EUR	251 937	0.08
25 413	RED ELECTRICA CORPORACION SA	EUR	390 979	0.13
53 634	REPSOL SA	EUR	714 941	0.23
	<i>Italy</i>		<i>10 303 347</i>	<i>3.32</i>
6 441	AMPLIFON SPA	EUR	216 353	0.07
50 681	ASSICURAZIONI GENERALI	EUR	943 680	0.30
306 678	ENEL SPA	EUR	1 891 590	0.61
91 244	ENI S.P.A.	EUR	1 202 778	0.39
30 753	FINECOBANK SPA	EUR	378 723	0.12
32 288	INFRASTRUTTURE WIRELESS ITAL	EUR	390 039	0.13
651 759	INTESA SANPAOLO	EUR	1 564 222	0.50
42 879	MEDIOBANCA SPA	EUR	469 954	0.15
9 132	MONCLER SPA	EUR	578 421	0.19
28 906	NEXI SPA	EUR	207 603	0.07
44 916	POSTE ITALIANE SPA	EUR	445 387	0.14
13 191	PRYSMIAN SPA	EUR	504 951	0.16
6 953	RECORDATI SPA	EUR	304 194	0.10
127 711	SNAM SPA	EUR	611 353	0.20
76 108	TERNA SPA	EUR	594 099	0.19

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Finland</i>			<i>6 438 326</i>	<i>2.07</i>
9 886	ELISA OYJ	EUR	483 821	0.16
13 286	KESKO OYJ - B	EUR	229 184	0.07
14 096	KONE OYJ - B	EUR	674 212	0.22
16 744	NESTE OYJ	EUR	590 393	0.19
204 368	NOKIA OYJ	EUR	783 853	0.25
126 142	NORDEA BANK ABP	SEK	1 255 613	0.40
5 471	ORION OYJ - B	EUR	208 007	0.07
31 507	OUTOTEC OYJ	EUR	347 995	0.11
19 241	SAMPO OYJ - A	EUR	791 190	0.25
25 153	STORA ENSO OYJ - R	EUR	267 251	0.09
21 534	UPM-KYMMENE OYJ	EUR	587 232	0.19
21 287	WARTSILA OYJ ABP	EUR	219 575	0.07
<i>Ireland</i>			<i>6 132 847</i>	<i>1.98</i>
71 271	AIB GROUP PLC	EUR	274 393	0.09
28 113	CRH PLC	EUR	1 419 707	0.46
4 570	DCC PLC	GBP	234 212	0.08
5 368	DR ING HC F PORSCHE AG	EUR	610 610	0.20
32 614	EXPERIAN PLC	GBP	1 146 991	0.37
6 666	KERRY GROUP PLC - A	EUR	595 807	0.19
5 875	KINGSPAN GROUP PLC	EUR	357 788	0.11
6 414	PADDY POWER BETFAIR PLC	EUR	1 181 780	0.38
10 205	SMURFIT KAPPA GROUP PLC	EUR	311 559	0.10
<i>Belgium</i>			<i>4 571 571</i>	<i>1.47</i>
7 282	AGEAS	EUR	270 235	0.09
33 911	ANHEUSER - BUSCH INBEV SA/NV	EUR	1 757 607	0.56
1 322	DIETEREN SA/NV	EUR	214 032	0.07
1 923	ELIA SYSTEM OPERATOR SA/NV	EUR	223 645	0.07
10 868	KBC GROEP NV	EUR	694 683	0.22
4 282	SOLVAY SA	EUR	438 049	0.14
5 953	UCB SA	EUR	483 384	0.16
9 612	UMICORE	EUR	245 971	0.08
9 712	WAREHOUSES DE PAUW SCA	EUR	243 965	0.08
<i>Norway</i>			<i>3 898 403</i>	<i>1.26</i>
16 118	ADEVINTA ASA	NOK	97 079	0.03
13 964	AKER BP ASA	NOK	300 820	0.10
41 595	DNB BANK ASA	NOK	714 216	0.23
34 929	EQUINOR ASA	NOK	932 655	0.30
15 361	GJENSIDIGE FORSIKRING ASA	NOK	225 779	0.07
19 559	MOWI ASA	NOK	284 805	0.09
67 624	NORSK HYDRO ASA	NOK	369 116	0.12
42 602	ORKLA ASA	NOK	281 012	0.09
42 188	TELENOR ASA	NOK	392 698	0.13
9 259	YARA INTERNATIONAL ASA	NOK	300 223	0.10
<i>Austria</i>			<i>997 074</i>	<i>0.31</i>
15 031	ERSTE GROUP BANK AG	EUR	482 345	0.15
7 237	OMV AG	EUR	281 085	0.09
3 181	VERBUND AG	EUR	233 644	0.07
<i>Luxembourg</i>			<i>347 913</i>	<i>0.11</i>
5 982	EUROFINS SCIENTIFIC	EUR	347 913	0.11
<i>Malta</i>			<i>328 706</i>	<i>0.11</i>
22 176	GVC HOLDINGS PLC	GBP	328 706	0.11
<i>Portugal</i>			<i>288 207</i>	<i>0.09</i>
26 885	GALP ENERGIA SGPS SA	EUR	288 207	0.09
<i>South Africa</i>			<i>252 109</i>	<i>0.08</i>
18 044	MONDI PLC	GBP	252 109	0.08

BNP Paribas Easy MSCI Europe ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United States of America</i>		<i>211 559</i>	<i>0.07</i>
41 516	SCHRODERS PLC	GBP	211 559	0.07
Other transferable securities			0	0.00
Shares			0	0.00
	<i>United Arab Emirates</i>		<i>0</i>	<i>0.00</i>
3 891	NMC HEALTH PLC	GBP	0	0.00
Total securities portfolio			308 730 406	99.05

BNP Paribas Easy MSCI Europe Small Caps SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			202 360 323	96.52
Shares			202 360 323	96.52
<i>The Netherlands</i>			<i>70 047 641</i>	<i>33.41</i>
347 134	ABN AMRO GROUP NV - CVA	EUR	4 939 717	2.36
116 686	AKZO NOBEL N.V.	EUR	8 718 778	4.16
16 000	ARGENX SE	EUR	5 686 400	2.71
83 432	ASR NEDERLAND NV	EUR	3 440 736	1.64
43 400	BE SEMICONDUCTOR INDUSTRIES	EUR	4 309 620	2.06
805 992	ING GROEP NV	EUR	9 944 329	4.73
152 059	JDE PEETS NV	EUR	4 145 128	1.98
1 500 000	KONINKLIJKE KPN NV	EUR	4 903 500	2.34
153 810	NN GROUP NV - W/I	EUR	5 215 697	2.49
67 127	PROSUS NV	EUR	4 504 893	2.15
579 628	STELLANTIS NV	EUR	9 326 215	4.45
42 241	WOLTERS KLUWER	EUR	4 912 628	2.34
<i>Italy</i>			<i>65 313 463</i>	<i>31.14</i>
3 000 272	A2A SPA	EUR	5 019 455	2.39
223 426	AZIMUT HOLDING SPA	EUR	4 413 781	2.11
1 689 520	ENEL SPA	EUR	10 420 958	4.96
350 000	FINECOBANK SPA	EUR	4 310 250	2.06
4 262 427	INTESA SANPAOLO	EUR	10 229 825	4.87
500 000	MEDIOBANCA SPA	EUR	5 480 000	2.61
39 398	MONCLER SPA	EUR	2 495 469	1.19
500 000	POSTE ITALIANE SPA	EUR	4 958 000	2.37
12 000 000	TELECOM ITALIA SPA	EUR	3 093 600	1.48
750 000	TERNA SPA	EUR	5 854 500	2.79
425 000	UNICREDIT S.P.A.	EUR	9 037 625	4.31
<i>Germany</i>			<i>31 207 082</i>	<i>14.89</i>
50 000	BEIERSDORF AG	EUR	6 062 500	2.89
34 424	CARL ZEISS MEDITEC AG - BR	EUR	3 409 353	1.63
400 000	COMMERZBANK AG	EUR	4 060 000	1.94
459 350	DEUTSCHE LUFTHANSA - REG	EUR	4 308 244	2.06
64 410	KNORR-BREMSE AG	EUR	4 507 412	2.15
188 654	LANXESS AG	EUR	5 206 850	2.48
23 946	SIEMENS AG - REG	EUR	3 652 723	1.74
<i>Finland</i>			<i>17 520 697</i>	<i>8.36</i>
950 100	NORDEA BANK ABP	EUR	9 468 697	4.52
100 000	ORION OYJ - B	EUR	3 802 000	1.81
400 000	STORA ENSO OYJ - R	EUR	4 250 000	2.03
<i>Belgium</i>			<i>14 043 440</i>	<i>6.70</i>
84 000	ANHEUSER - BUSCH INBEV SA/NV	EUR	4 353 720	2.08
800 000	PROXIMUS	EUR	5 459 200	2.60
52 100	UCB SA	EUR	4 230 520	2.02
<i>Luxembourg</i>			<i>4 228 000</i>	<i>2.02</i>
4 000 000	AROUNDTOWN SA	EUR	4 228 000	2.02
Other transferable securities			0	0.00
Shares			0	0.00
<i>United Kingdom</i>			<i>0</i>	<i>0.00</i>
17 035	AFRICAN MINERALS LTD	GBP	0	0.00
<i>Spain</i>			<i>0</i>	<i>0.00</i>
2 037	LETS GOWEX SA	EUR	0	0.00
Warrants, Rights			0	0.00
2 940	ATLANTIA DIRITTO 31/12/2049 RTS	EUR	0	0.00

BNP Paribas Easy MSCI Europe Small Caps SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			9 258 118	4.42
	<i>France</i>		<i>9 258 118</i>	<i>4.42</i>
400.97	BNP PARIBAS MOIS ISR - I CAP	EUR	9 258 118	4.42
Total securities portfolio			211 618 441	100.94

BNP Paribas Easy MSCI Europe SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 058 501 404	99.47
Shares			2 058 501 404	99.47
<i>United Kingdom</i>			<i>373 287 831</i>	<i>18.02</i>
651 314	3I GROUP PLC	GBP	14 788 619	0.71
163 031	ADMIRAL GROUP PLC	GBP	3 955 375	0.19
586 773	ASSOCIATED BRITISH FOODS PLC	GBP	13 613 763	0.66
491 588	AUTO TRADER GROUP PLC	GBP	3 496 653	0.17
2 592 209	BARRATT DEVELOPMENTS PLC	GBP	12 490 572	0.60
424 929	BERKELEY GROUP HOLDINGS/THE	GBP	19 425 467	0.94
4 873 307	BT GROUP PLC	GBP	6 948 076	0.34
506 886	BURBERRY GROUP PLC	GBP	12 522 267	0.61
1 092 587	CNH INDUSTRIAL NV	EUR	14 427 611	0.70
432 167	COCA-COLA EUROPACIFIC PARTNE	USD	25 522 016	1.23
231 297	CRODA INTERNATIONAL PLC	GBP	15 163 747	0.73
1 689 512	INFORMA PLC	GBP	14 293 372	0.69
220 394	INTERTEK GROUP PLC	GBP	10 953 568	0.53
2 536 718	KINGFISHER PLC	GBP	6 849 124	0.33
7 064 082	LEGAL & GENERAL GROUP PLC	GBP	18 710 783	0.90
1 677 359	PHOENIX GROUP HOLDINGS PLC	GBP	10 394 681	0.50
469 486	RECKITT BENCKISER GROUP PLC	GBP	32 344 010	1.56
1 057 820	RELX PLC	GBP	32 308 410	1.56
790 578	SAGE GROUP PLC/THE	GBP	8 519 799	0.41
1 890 570	SEGRO PLC	GBP	15 791 652	0.76
815 234	SEVERN TRENT PLC	GBP	24 376 746	1.18
777 556	ST JAMESS PLACE PLC	GBP	9 853 664	0.48
4 262 324	STANDARD LIFE ABERDEEN PLC	GBP	10 837 722	0.52
10 583 846	TAYLOR WIMPEY PLC	GBP	12 672 495	0.61
2 055 030	UNITED UTILITIES GROUP PLC	GBP	23 027 639	1.11
<i>Switzerland</i>			<i>293 196 618</i>	<i>14.16</i>
78 856	BANQUE CANTONALE VAUDOIS-REG	CHF	7 634 744	0.37
436 211	COCA-COLA HBC AG-DI	GBP	11 920 000	0.58
140 829	DSM-FIRMENICH AG	EUR	13 888 556	0.67
9 254	GIVAUDAN - REG	CHF	28 111 377	1.36
163 573	JULIUS BAER GROUP LTD	CHF	9 441 835	0.46
73 581	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	19 954 808	0.96
164 392	LOGITECH INTERNATIONAL - REG	CHF	8 966 989	0.43
61 803	LONZA GROUP AG - REG	CHF	33 774 622	1.63
255 881	SGS SA-REG	CHF	22 168 226	1.07
510 741	SIG COMBIBLOC GROUP AG	CHF	12 914 387	0.62
87 470	SONOVA HOLDING AG - REG	CHF	21 346 605	1.03
487 877	STMICROELECTRONICS NV	EUR	22 227 676	1.07
303 956	SWISS RE AG	CHF	28 039 750	1.35
25 809	TEMENOS GROUP AG - REG	CHF	1 881 105	0.09
36 295	VAT GROUP AG	CHF	13 758 670	0.66
85 378	ZURICH INSURANCE GROUP AG	CHF	37 167 268	1.81
<i>France</i>			<i>271 225 019</i>	<i>13.12</i>
85 389	ADP	EUR	11 228 654	0.54
1 362 952	AXA SA	EUR	36 833 778	1.78
968 176	CARREFOUR SA	EUR	16 802 694	0.81
1 610 551	CREDIT AGRICOLE SA	EUR	17 509 910	0.85
220 519	DASSAULT SYSTEMES SE	EUR	8 958 584	0.43
16 409	HERMES INTERNATIONAL	EUR	32 653 910	1.58
40 058	KERING	EUR	20 253 325	0.98
121 173	LOREAL	EUR	51 752 988	2.51
737 174	MICHELIN (CGDE)	EUR	19 947 928	0.96
315 408	SCHNEIDER ELECTRIC SE	EUR	52 502 816	2.55
141 642	VALEO SA	EUR	2 780 432	0.13

BNP Paribas Easy MSCI Europe SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Germany</i>		<i>205 300 130</i>	<i>9.93</i>
73 014	ADIDAS AG	EUR	12 980 429	0.63
108 199	DEUTSCHE BOERSE AG	EUR	18 296 451	0.88
733 445	DEUTSCHE POST AG - REG	EUR	32 806 995	1.59
479 754	GEA GROUP AG	EUR	18 379 376	0.89
126 283	HELLOFRESH SE	EUR	2 853 996	0.14
40 007	HENKEL AG & CO KGAA	EUR	2 580 452	0.12
348 866	HENKEL AG & CO KGAA VORZUG	EUR	25 557 923	1.24
140 536	LEG IMMOBILIEN AG	EUR	7 397 815	0.36
166 794	MERCK KGAA	EUR	25 277 631	1.22
70 501	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	24 224 144	1.17
159 088	PUMA SE	EUR	8 768 931	0.42
3 997 374	TELEFONICA DEUTSCHLAND HOLDING	EUR	10 301 233	0.50
624 765	VONOVIA SE	EUR	11 180 170	0.54
178 095	ZALANDO SE	EUR	4 694 584	0.23
	<i>The Netherlands</i>		<i>173 270 473</i>	<i>8.38</i>
252 829	AKZO NOBEL N.V.	EUR	18 891 383	0.91
116 207	ASML HOLDING NV	EUR	77 045 241	3.73
1 043 514	KONINKLIJKE AHOLD DELHAIZE N	EUR	32 620 248	1.58
265 776	PROSUS NV	EUR	17 836 227	0.86
74 774	TAKEAWAY.COM HOLDING BV	EUR	1 049 528	0.05
294 199	UNIVERSAL MUSIC GROUP NV	EUR	5 986 950	0.29
170 601	WOLTERS KLUWER	EUR	19 840 896	0.96
	<i>Denmark</i>		<i>171 107 514</i>	<i>8.27</i>
208 410	COLOPLAST - B	DKK	23 880 823	1.15
133 051	DSV A/S	DKK	25 606 146	1.24
38 101	GENMAB A/S	DKK	13 201 886	0.64
528 548	NOVO NORDISK A/S - B	DKK	78 040 501	3.78
229 527	NOVOZYMES A/S - B	DKK	9 799 506	0.47
87 923	PANDORA A/S	DKK	7 193 534	0.35
14 193	ROCKWOOL INTERNATIONAL A/S - B	DKK	3 360 519	0.16
411 345	VESTAS WIND SYSTEMS A/S	DKK	10 024 599	0.48
	<i>Spain</i>		<i>104 535 829</i>	<i>5.05</i>
83 992	ACCIONA SA	EUR	13 052 357	0.63
715 792	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	23 027 029	1.11
183 625	AMADEUS IT GROUP SA	EUR	12 798 663	0.62
290 210	CORP ACCIONA ENERGIAS RENOVA	EUR	8 886 230	0.43
1 036 197	EDP RENOVAVEIS SA	EUR	18 957 224	0.92
1 807 886	RED ELECTRICA CORPORACION SA	EUR	27 814 326	1.34
	<i>Italy</i>		<i>100 605 888</i>	<i>4.87</i>
1 050 388	ASSICURAZIONI GENERALI	EUR	19 558 225	0.95
653 751	FINECOBANK SPA	EUR	8 050 944	0.39
1 302 728	MEDIOBANCA SPA	EUR	14 277 899	0.69
240 427	MONCLER SPA	EUR	15 228 646	0.74
1 396 781	POSTE ITALIANE SPA	EUR	13 850 480	0.67
3 797 040	TERNA SPA	EUR	29 639 694	1.43
	<i>Sweden</i>		<i>82 269 321</i>	<i>3.95</i>
468 283	BEIJER REF AB	SEK	5 467 954	0.26
504 175	BOLIDEN AB	SEK	13 329 293	0.64
785 179	ESSITY AKTIEBOLAG - B	SEK	19 129 337	0.92
72 196	KINNEVIK AB - B	SEK	915 296	0.04
957 530	SVENSKA CELLULOSA AB SCA - B	SEK	11 168 509	0.54
1 493 146	SVENSKA HANDELSBANKEN - A	SEK	11 446 703	0.55
1 124 979	TELE2 AB - B	SEK	8 507 807	0.41
6 131 010	TELIA CO AB	SEK	12 304 422	0.59

BNP Paribas Easy MSCI Europe SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		<i>77 402 362</i>	<i>3.74</i>
353 275	ELISA OYJ	EUR	17 289 279	0.84
724 559	KESKO OYJ - B	EUR	12 498 643	0.60
4 641 599	NOKIA OYJ	EUR	17 802 853	0.86
931 705	OUTOTEC OYJ	EUR	10 290 682	0.50
924 704	STORA ENSO OYJ - R	EUR	9 824 980	0.47
939 983	WARTSILA OYJ ABP	EUR	9 695 925	0.47
	<i>Norway</i>		<i>59 347 638</i>	<i>2.87</i>
1 199 992	DNB BANK ASA	NOK	20 604 731	1.00
147 855	GJENSIDIGE FORSIKRING ASA	NOK	2 173 203	0.11
657 792	MOWI ASA	NOK	9 578 320	0.46
2 637 833	ORKLA ASA	NOK	17 399 745	0.84
1 030 440	TELENOR ASA	NOK	9 591 639	0.46
	<i>Belgium</i>		<i>59 286 598</i>	<i>2.87</i>
131 239	ELIA SYSTEM OPERATOR SA/NV	EUR	15 263 096	0.74
249 876	KBC GROEP NV	EUR	15 972 074	0.77
284 587	UCB SA	EUR	23 108 464	1.12
193 160	UMICORE	EUR	4 942 964	0.24
	<i>Ireland</i>		<i>56 631 634</i>	<i>2.74</i>
724 835	CRH PLC	EUR	36 604 168	1.77
224 071	KERRY GROUP PLC - A	EUR	20 027 466	0.97
	<i>United States of America</i>		<i>12 279 398</i>	<i>0.59</i>
2 409 688	SCHRODERS PLC	GBP	12 279 398	0.59
	<i>South Africa</i>		<i>10 915 392</i>	<i>0.53</i>
781 238	MONDI PLC	GBP	10 915 392	0.53
	<i>Austria</i>		<i>7 839 759</i>	<i>0.38</i>
106 736	VERBUND AG	EUR	7 839 759	0.38
	Other transferable securities		0	0.00
	Shares		0	0.00
	<i>United Arab Emirates</i>		<i>0</i>	<i>0.00</i>
50 407	NMC HEALTH PLC	GBP	0	0.00
	Total securities portfolio		2 058 501 404	99.47

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			940 368 281	97.97
Shares			940 368 281	97.97
<i>Japan</i>			<i>940 368 281</i>	<i>97.97</i>
63 200	ADVANTEST CORP	JPY	7 675 171	0.80
217 300	AEON CO LTD	JPY	4 054 194	0.42
80 300	AGC INC	JPY	2 629 177	0.27
148 900	AJINOMOTO CO INC	JPY	5 405 010	0.56
77 300	ANA HOLDINGS INC	JPY	1 679 458	0.17
155 900	ASAHI GROUP HOLDINGS LTD	JPY	5 510 808	0.57
79 600	ASAHI INTECC CO LTD	JPY	1 418 979	0.15
526 800	ASAHI KASEI CORP	JPY	3 247 239	0.34
566 900	ASTELLAS PHARMA INC	JPY	7 725 828	0.80
56 900	AZBIL CORP	JPY	1 634 965	0.17
206 800	BRIDGESTONE CORP	JPY	7 727 081	0.81
106 000	BROTHER INDUSTRIES LTD	JPY	1 411 315	0.15
320 300	CANON INC	JPY	7 698 362	0.80
61 400	CAPCOM CO LTD	JPY	2 217 503	0.23
46 500	CENTRAL JAPAN RAILWAY CO	JPY	5 325 653	0.55
214 700	CHUGAI PHARMACEUTICAL CO LTD	JPY	5 563 301	0.58
424 500	CONCORDIA FINANCIAL GROUP LT	JPY	1 514 536	0.16
186 600	CYBERAGENT INC	JPY	1 240 153	0.13
82 900	DAI NIPPON PRINTING CO LTD	JPY	2 143 897	0.22
128 000	DAIFUKU CO LTD	JPY	2 388 519	0.25
299 700	DAI-ICHI LIFE HOLDINGS INC	JPY	5 203 821	0.54
551 300	DAIICHI SANKYO CO LTD	JPY	15 907 487	1.66
81 400	DAIKIN INDUSTRIES LTD	JPY	15 106 892	1.57
216 400	DAIWA HOUSE INDUSTRY CO LTD	JPY	5 203 886	0.54
626 400	DAIWA SECURITIES GROUP INC	JPY	2 940 774	0.31
33 100	DISCO CORP	JPY	4 746 033	0.49
127 300	DON QUIJOTE HOLDINGS CO LTD	JPY	2 077 162	0.22
95 900	EAST JAPAN RAILWAY CO	JPY	4 857 407	0.51
77 500	EISAI CO LTD	JPY	4 779 130	0.50
305 200	FANUC CORP	JPY	9 739 291	1.01
53 100	FAST RETAILING CO LTD	JPY	12 365 150	1.29
55 100	FUJI ELECTRIC HOLDINGS CO LTD	JPY	2 197 882	0.23
125 300	FUJIFILM HOLDINGS CORP	JPY	6 786 752	0.71
55 500	FUJITSU LTD	JPY	6 544 724	0.68
17 800	GMO PAYMENT GATEWAY INC	JPY	1 264 271	0.13
112 800	HAKUHODO DY HOLDINGS INC	JPY	1 081 591	0.11
91 900	HANKYU HANSHIN HOLDINGS INC	JPY	2 771 202	0.29
14 933	HIROSE ELECTRIC CO LTD	JPY	1 806 399	0.19
55 100	HITACHI CONSTRUCTION MACHINE	JPY	1 407 483	0.15
288 200	HITACHI LTD	JPY	16 258 891	1.69
505 500	HONDA MOTOR CO LTD	JPY	13 915 959	1.45
48 000	HOSHIZAKI CORP	JPY	1 569 482	0.16
110 200	HOYA CORP	JPY	11 932 858	1.24
198 700	HULIC CO LTD	JPY	1 551 165	0.16
42 400	IBIDEN CO LTD	JPY	2 177 976	0.23
79 800	IDEMITSU KOSAN CO LTD	JPY	1 460 499	0.15
310 600	INPEX CORP	JPY	3 147 606	0.33
259 100	ISUZU MOTORS LTD	JPY	2 859 031	0.30
375 900	ITOCHU CORP	JPY	13 556 817	1.41
50 800	ITOCHU TECHNO-SOLUTIONS CORP	JPY	1 171 358	0.12
73 100	JAPAN AIRLINES CO LTD	JPY	1 446 353	0.15
187 500	JAPAN EXCHANGE GROUP INC	JPY	2 982 160	0.31
504 300	JAPAN POST BANK CO LTD	JPY	3 594 657	0.37
174 300	JFE HOLDINGS INC	JPY	2 265 966	0.24
72 700	JSR CORP	JPY	1 894 866	0.20
963 570	JXTG HOLDINGS INC	JPY	3 021 092	0.31

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
171 100	KAJIMA CORP	JPY	2 354 572	0.25
157 000	KAO CORP	JPY	5 191 261	0.54
463 600	KDDI CORP	JPY	13 082 948	1.36
42 500	KEIO CORP	JPY	1 219 039	0.13
50 500	KEISEI ELECTRIC RAILWAY CO	JPY	1 907 428	0.20
58 800	KEYENCE CORP	JPY	25 300 514	2.64
46 900	KIKKOMAN CORP	JPY	2 436 492	0.25
68 300	KINTETSU GROUP HOLDINGS CO	JPY	2 158 743	0.22
262 200	KIRIN HOLDINGS CO LTD	JPY	3 494 333	0.36
56 700	KOBE BUSSAN CO LTD	JPY	1 339 763	0.14
306 800	KOMATSU LTD	JPY	7 550 943	0.79
35 800	KONAMI HOLDINGS CORP	JPY	1 707 500	0.18
355 900	KUBOTA CORP	JPY	4 737 428	0.49
44 200	KURITA WATER INDUSTRIES LTD	JPY	1 539 973	0.16
113 900	KYOCERA CORP	JPY	5 627 547	0.59
103 200	KYOWA HAKKO KIRIN CO LTD	JPY	1 743 477	0.18
114 200	LIXIL GROUP CORP	JPY	1 320 971	0.14
78 500	MAKITA CORP	JPY	2 009 199	0.21
486 300	MARUBENI CORP	JPY	7 524 823	0.78
39 000	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	1 997 638	0.21
273 100	MAZDA MOTOR CORP	JPY	2 413 409	0.25
88 700	MEIJI HOLDINGS CO LTD	JPY	1 810 139	0.19
152 300	MINEBEA MITSUMI INC	JPY	2 612 579	0.27
111 000	MISUMI GROUP INC	JPY	2 019 555	0.21
494 500	MITSUBISHI CHEMICAL HOLDINGS	JPY	2 706 948	0.28
382 400	MITSUBISHI CORP	JPY	16 805 572	1.75
629 200	MITSUBISHI ELECTRIC CORP	JPY	8 088 065	0.84
387 100	MITSUBISHI ESTATE CO LTD	JPY	4 197 797	0.44
105 000	MITSUBISHI HEAVY INDUSTRIES	JPY	4 468 674	0.47
3 463 700	MITSUBISHI UFJ FINANCIAL GROUP	JPY	23 393 330	2.44
402 600	mitsui & co ltd	JPY	13 815 083	1.44
76 900	mitsui chemicals inc	JPY	2 062 368	0.21
287 500	mitsui fudosan co ltd	JPY	5 215 332	0.54
771 252	MIZUHO FINANCIAL GROUP INC	JPY	10 755 329	1.12
97 100	MONOTARO CO LTD	JPY	1 122 556	0.12
146 116	MS&AD INSURANCE GROUP HOLDING	JPY	4 722 037	0.49
190 300	MURATA MANUFACTURING CO LTD	JPY	9 939 335	1.04
84 900	NEC CORP	JPY	3 749 998	0.39
129 300	NGK INSULATORS LTD	JPY	1 405 437	0.15
136 000	NIDEC CORP	JPY	6 766 032	0.70
318 000	NINTENDO CO LTD	JPY	13 192 887	1.37
749	NIPPON BUILDING FUND INC	JPY	2 688 441	0.28
28 500	NIPPON EXPRESS HOLDINGS INC	JPY	1 464 693	0.15
317 000	NIPPON PAINT HOLDINGS CO LTD	JPY	2 378 188	0.25
1 023	NIPPON PROLOGIS REIT INC	JPY	1 876 836	0.20
22 800	NIPPON SHINYAKU CO LTD	JPY	849 319	0.09
256 116	NIPPON STEEL & SUMITOMO METAL CORP	JPY	4 879 090	0.51
9 402 500	NIPPON TELEGRAPH & TELEPHONE	JPY	10 166 464	1.06
157 300	NIPPON YUSEN KK	JPY	3 182 157	0.33
927 600	NISSAN MOTOR CO LTD	JPY	3 460 094	0.36
24 400	NISSIN FOODS HOLDINGS CO LTD	JPY	1 842 908	0.19
27 400	NITORI HOLDINGS CO LTD	JPY	2 798 424	0.29
53 900	NITTO DENKO CORP	JPY	3 633 492	0.38
1 082 700	NOMURA HOLDINGS INC	JPY	3 757 132	0.39
55 200	NOMURA REAL ESTATE HOLDINGS	JPY	1 195 101	0.12
2 005	NOMURA REAL ESTATE MASTER FUND	JPY	2 111 962	0.22
127 651	NOMURA RESEARCH INSTITUTE LTD	JPY	3 206 500	0.33
229 100	NTT DATA CORP	JPY	2 915 914	0.30
283 800	OBAYASHI CORP	JPY	2 238 901	0.23
114 800	ODAKYU ELECTRIC RAILWAY CO	JPY	1 401 805	0.15
64 600	OMRON CORP	JPY	3 591 991	0.37

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
136 700	ONO PHARMACEUTICAL CO LTD	JPY	2 259 150	0.24
35 100	OPEN HOUSE CO LTD	JPY	1 150 132	0.12
17 100	ORACLE CORP JAPAN	JPY	1 159 247	0.12
334 000	ORIENTAL LAND CO LTD	JPY	11 863 538	1.24
404 530	ORIX CORP	JPY	6 702 074	0.70
142 000	OSAKA GAS CO LTD	JPY	1 987 885	0.21
50 300	OTSUKA CORP	JPY	1 782 169	0.19
133 600	OTSUKA HOLDINGS CO LTD	JPY	4 465 825	0.47
697 700	PANASONIC CORP	JPY	7 758 481	0.81
75 500	PERSOL HOLDINGS CO LTD	JPY	1 239 599	0.13
392 100	RAKUTEN INC	JPY	1 240 794	0.13
439 900	RECRUIT HOLDINGS CO LTD	JPY	12 729 361	1.33
407 100	RENASAS ELECTRONICS CORP	JPY	6 974 423	0.73
712 200	RESONA HOLDINGS INC	JPY	3 117 755	0.32
221 400	RICOH CO LTD	JPY	1 716 440	0.18
35 000	ROHM CO LTD	JPY	3 000 868	0.31
88 000	SCSK CORP	JPY	1 260 948	0.13
74 600	SECOM CO LTD	JPY	4 607 394	0.48
117 100	SEIKO EPSON CORP	JPY	1 662 697	0.17
162 600	SEKISUI CHEMICAL CO LTD	JPY	2 136 547	0.22
228 700	SEKISUI HOUSE LTD	JPY	4 213 949	0.44
234 500	SEVEN & I HOLDINGS CO LTD	JPY	9 227 559	0.96
125 000	SG HOLDINGS CO LTD	JPY	1 623 066	0.17
146 100	SHARP CORP	JPY	744 825	0.08
92 000	SHIMADZU CORP	JPY	2 583 435	0.27
244 600	SHIMIZU CORP	JPY	1 412 028	0.15
557 900	SHIN-ETSU CHEMICAL CO LTD	JPY	16 869 212	1.76
83 700	SHIONOGI & CO LTD	JPY	3 221 932	0.34
127 300	SHISEIDO CO LTD	JPY	5 241 746	0.55
939 400	SOFTBANK CORP	JPY	9 174 311	0.96
313 400	SOFTBANK GROUP CORP	JPY	13 461 153	1.40
104 100	SOMPO HOLDINGS INC	JPY	4 264 010	0.44
378 800	SONY CORP	JPY	31 144 736	3.24
33 200	SQUARE ENIX HOLDINGS CO LTD	JPY	1 408 110	0.15
156 200	SUMCO CORP	JPY	2 008 867	0.21
618 800	SUMITOMO CHEMICAL CO LTD	JPY	1 712 919	0.18
374 500	SUMITOMO CORP	JPY	7 222 215	0.75
91 200	SUMITOMO METAL MINING CO LTD	JPY	2 678 378	0.28
405 200	SUMITOMO MITSUI FINANCIAL GR	JPY	15 826 388	1.65
114 714	SUMITOMO MITSUI TRUST HOLDINGS	JPY	3 719 584	0.39
109 000	SUMITOMO REALTY & DEVELOPMENT	JPY	2 455 975	0.26
54 600	SUNTORY BEVERAGE AND FOOD LTD	JPY	1 804 676	0.19
55 500	SYSMEX CORP	JPY	3 449 927	0.36
172 900	T&D HOLDINGS INC	JPY	2 308 620	0.24
63 200	TAISEI CORP	JPY	2 012 378	0.21
494 200	TAKEDA PHARMACEUTICAL CO LTD	JPY	14 187 812	1.48
129 400	TDK CORP	JPY	4 568 332	0.48
217 400	TERUMO CORP	JPY	6 289 513	0.66
81 200	TIS INC	JPY	1 849 156	0.19
79 600	TOBU RAILWAY CO LTD	JPY	1 947 500	0.20
561 900	TOKIO MARINE HOLDINGS INC	JPY	11 812 580	1.23
140 100	TOKYO ELECTRON LTD	JPY	18 266 840	1.90
133 100	TOKYO GAS CO LTD	JPY	2 652 923	0.28
202 900	TOKYU CORP	JPY	2 231 817	0.23
526 000	TORAY INDUSTRIES INC	JPY	2 669 900	0.28
130 900	TOSOH CORP	JPY	1 410 377	0.15
53 500	TOTO LTD	JPY	1 467 378	0.15
3 228 750	TOYOTA MOTOR CORP	JPY	47 267 918	4.93
52 300	TREND MICRO INC	JPY	2 303 436	0.24
134 100	UNICHARM CORP	JPY	4 542 067	0.47
89 900	USS CO LTD	JPY	1 355 732	0.14

BNP Paribas Easy MSCI Japan ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
44 600	WELCIA HOLDINGS CO LTD	JPY	847 240	0.09
76 448	WEST JAPAN RAILWAY CO	JPY	2 903 990	0.30
969 500	YAHOO JAPAN CORP	JPY	2 129 746	0.22
45 400	YAKULT HONSHA CO LTD	JPY	2 621 428	0.27
58 200	YAMAHA CORP	JPY	2 032 176	0.21
124 400	YAMAHA MOTOR CO LTD	JPY	3 251 850	0.34
111 600	YAMATO HOLDINGS CO LTD	JPY	1 842 216	0.19
87 500	YASKAWA ELECTRIC CORP	JPY	3 652 869	0.38
100 600	YOKOGAWA ELECTRIC CORP	JPY	1 690 939	0.18
53 900	ZOZO INC	JPY	1 015 532	0.11
Total securities portfolio			940 368 281	97.97

BNP Paribas Easy MSCI Japan SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			970 178 802	98.80
Shares			970 178 802	98.80
<i>Japan</i>			<i>970 178 802</i>	<i>98.80</i>
221 000	ADVANTEST CORP	JPY	26 838 809	2.73
1 253 200	AEON CO LTD	JPY	23 381 116	2.38
728 100	AJINOMOTO CO INC	JPY	26 429 737	2.69
760 500	ANA HOLDINGS INC	JPY	16 522 995	1.68
1 129 400	ASAHI KASEI CORP	JPY	6 961 715	0.71
2 320 000	ASTELLAS PHARMA INC	JPY	31 617 431	3.22
693 100	AZBIL CORP	JPY	19 915 543	2.03
731 300	BROTHER INDUSTRIES LTD	JPY	9 736 741	0.99
173 400	DAIKIN INDUSTRIES LTD	JPY	32 181 020	3.28
2 325 900	DAIWA SECURITIES GROUP INC	JPY	10 919 455	1.11
998 900	FANUC CORP	JPY	31 876 074	3.25
172 900	FUJITSU LTD	JPY	20 388 879	2.08
1 376 500	HANKYU HANSHIN HOLDINGS INC	JPY	41 507 724	4.23
252 700	HOYA CORP	JPY	27 363 279	2.79
324 300	IBIDEN CO LTD	JPY	16 658 433	1.70
70 600	ITOCHU TECHNO-SOLUTIONS CORP	JPY	1 627 911	0.17
1 641 000	KDDI CORP	JPY	46 309 572	4.71
328 500	KIKKOMAN CORP	JPY	17 065 833	1.74
1 423 400	KUBOTA CORP	JPY	18 947 049	1.93
1 020 900	KYOWA HAKKO KIRIN CO LTD	JPY	17 247 240	1.76
400 000	LIXIL GROUP CORP	JPY	4 626 867	0.47
171 900	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	8 804 975	0.90
35 400	NEC CORP	JPY	1 563 603	0.16
353 700	NITTO DENKO CORP	JPY	23 843 527	2.43
619 100	NOMURA RESEARCH INSTITUTE LTD	JPY	15 551 340	1.58
492 600	OMRON CORP	JPY	27 390 322	2.79
1 092 200	ONO PHARMACEUTICAL CO LTD	JPY	18 050 065	1.84
723 100	ORIENTAL LAND CO LTD	JPY	25 684 204	2.62
4 859 300	RAKUTEN INC	JPY	15 377 171	1.57
1 135 300	RENASAS ELECTRONICS CORP	JPY	19 449 919	1.98
102 100	SECOM CO LTD	JPY	6 305 830	0.64
563 000	SEIKO EPSON CORP	JPY	7 994 010	0.81
1 120 700	SG HOLDINGS CO LTD	JPY	14 551 758	1.48
4 287 600	SOFTBANK CORP	JPY	41 873 298	4.25
774 100	SOMPO HOLDINGS INC	JPY	31 707 685	3.23
539 800	SONY CORP	JPY	44 382 072	4.51
2 292 300	SUMITOMO CHEMICAL CO LTD	JPY	6 345 384	0.65
370 800	SUMITOMO METAL MINING CO LTD	JPY	10 889 719	1.11
631 100	SUMITOMO MITSUI FINANCIAL GR	JPY	24 649 639	2.51
225 900	SYSMEX CORP	JPY	14 042 134	1.43
278 700	T&D HOLDINGS INC	JPY	3 721 298	0.38
403 900	TDK CORP	JPY	14 259 269	1.45
113 200	TIS INC	JPY	2 577 888	0.26
1 069 500	TOBU RAILWAY CO LTD	JPY	26 166 473	2.66
765 700	TOKIO MARINE HOLDINGS INC	JPY	16 096 978	1.64
602 700	UNICHARM CORP	JPY	20 413 898	2.08
5 347 000	YAHOO JAPAN CORP	JPY	11 746 007	1.20
867 200	YAMAHA CORP	JPY	30 280 125	3.08
260 200	YAMAHA MOTOR CO LTD	JPY	6 801 700	0.69
705 300	YAMATO HOLDINGS CO LTD	JPY	11 642 607	1.19
476 500	YASKAWA ELECTRIC CORP	JPY	19 892 481	2.03
Total securities portfolio			970 178 802	98.80

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			541 160 863	99.47
Shares			541 160 863	99.47
<i>United States of America</i>			<i>491 668 849</i>	<i>90.36</i>
8 197	3M CO	USD	752 005	0.14
27 472	ABBOTT LABORATORIES	USD	2 745 186	0.50
27 206	ABBVIE INC	USD	3 359 729	0.62
7 773	ADOBE INC	USD	3 483 886	0.64
1 285	ADVANCE AUTO PARTS INC	USD	82 801	0.02
25 274	ADVANCED MICRO DEVICES	USD	2 638 828	0.49
4 267	AECOM	USD	331 230	0.06
15 093	AFLAC INC	USD	965 620	0.18
6 103	AGILENT TECHNOLOGIES INC	USD	672 673	0.12
3 938	AIR PRODUCTS AND CHEMICALS INC	USD	1 081 163	0.20
8 593	AKAMAI TECHNOLOGIES INC	USD	707 840	0.13
8 515	ALBERTSONS COS INC - CLASS A	USD	170 300	0.03
5 727	ALCOA CORP	USD	178 109	0.03
3 350	ALEXANDRIA REAL ESTATE EQUITIES	USD	348 480	0.06
1 547	ALIGN TECHNOLOGY INC	USD	501 449	0.09
5 464	ALLSTATE CORP	USD	546 100	0.10
6 205	ALLY FINANCIAL INC	USD	153 618	0.03
2 443	ALNYLAM PHARMACEUTICALS INC	USD	425 319	0.08
134 102	AMAZON.COM INC	USD	16 023 406	2.94
10 988	AMERICAN EXPRESS CO	USD	1 754 454	0.32
7 579	AMERICAN TOWER CORP - A	USD	1 347 270	0.25
4 287	AMERICAN WATER WORKS CO INC	USD	560 925	0.10
2 387	AMERIPRISE FINANCIAL INC	USD	726 733	0.13
3 744	AMERISOURCE BERGEN CORP	USD	660 365	0.12
8 461	AMGEN INC	USD	1 721 825	0.32
9 759	ANALOG DEVICES INC	USD	1 742 576	0.32
11 951	ANNALY CAPITAL MANAGEMENT IN	USD	219 193	0.04
2 672	ANSYS INC	USD	808 874	0.15
3 700	ANTHEM INC	USD	1 506 758	0.28
227 964	APPLE INC	USD	40 529 950	7.44
15 153	APPLIED MATERIALS INC	USD	2 007 529	0.37
9 330	ARAMARK	USD	368 154	0.07
11 763	ARCHER DANIELS MIDLAND CO	USD	814 677	0.15
5 497	ARISTA NETWORKS INC	USD	816 539	0.15
1 146	ARROW ELECTRONICS INC	USD	150 451	0.03
1 785	ASPEN TECHNOLOGY INC	USD	274 229	0.05
1 873	ASSURANT INC	USD	215 833	0.04
121 874	AT&T INC	USD	1 781 751	0.33
4 535	ATMOS ENERGY CORP	USD	483 595	0.09
4 710	AUTODESK INC	USD	883 330	0.16
7 698	AUTOMATIC DATA PROCESSING	USD	1 550 819	0.29
384	AUTOZONE INC	USD	877 590	0.16
2 272	AVALONBAY COMMUNITIES INC	USD	394 153	0.07
14 567	AVANTOR INC	USD	274 249	0.05
1 337	AVERY DENNISON CORP	USD	210 538	0.04
2 309	AXON ENTERPRISE INC	USD	412 953	0.08
39 283	BAKER HUGHES CO	USD	1 138 163	0.21
5 314	BALL CORP	USD	283 527	0.05
107 301	BANK OF AMERICA CORP	USD	2 821 692	0.52
15 775	BANK OF NEW YORK MELLON CORP	USD	643 724	0.12
4 715	BATH & BODY WORKS INC	USD	162 065	0.03
9 124	BAXTER INTERNATIONAL INC	USD	381 017	0.07
5 525	BECTON DICKINSON AND CO	USD	1 336 989	0.25
9 919	BENTLEY SYSTEMS INC-CLASS B	USD	493 041	0.09
4 101	BEST BUY CO INC	USD	308 045	0.06
3 480	BILL.COM HOLDINGS INC	USD	372 720	0.07

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 313	BIOGEN INC	USD	603 903	0.11
3 385	BIO-TECHNE CORP	USD	253 270	0.05
4 728	BLACK KNIGHT INC	USD	258 848	0.05
2 518	BLACKROCK INC	USD	1 595 133	0.29
682	BOOKING HOLDINGS INC	USD	1 688 016	0.31
3 241	BOOZ ALLEN HAMILTON HOLDINGS	USD	331 527	0.06
5 651	BORGWARNER INC	USD	253 337	0.05
2 068	BOSTON PROPERTIES INC	USD	109 162	0.02
29 995	BOSTON SCIENTIFIC CORP	USD	1 487 103	0.27
34 135	BRISTOL-MYERS SQUIBB CO	USD	2 000 855	0.37
6 505	BROADCOM INC	USD	5 171 982	0.95
2 995	BROADRIDGE FINANCIAL SOLUTIONS	USD	454 685	0.08
5 526	BROOKFIELD RENEWABLE COR-A	CAD	159 958	0.03
7 142	BROWN & BROWN INC	USD	450 646	0.08
8 251	BROWN-FORMAN CORP - B	USD	505 043	0.09
3 215	BUILDERS FIRSTSOURCE INC	USD	400 770	0.07
4 307	BUNGE LTD	USD	372 471	0.07
1 415	BURLINGTON STORES INC	USD	204 131	0.04
2 503	C.H. ROBINSON WORLDWIDE INC	USD	216 460	0.04
6 463	CADENCE DESIGN SYS INC	USD	1 389 278	0.26
8 172	CAESARS ENTERTAINMENT INC	USD	381 784	0.07
1 964	CAMDEN PROPERTY TRUST	USD	195 986	0.04
8 024	CAMPBELL SOUP CO	USD	336 184	0.06
7 631	CAPITAL ONE FINANCIAL CORP	USD	764 989	0.14
5 822	CARDINAL HEALTH INC	USD	504 662	0.09
3 834	CARMAX INC	USD	294 139	0.05
14 494	CARRIER GLOBAL CORP	USD	660 400	0.12
4 492	CATALENT INC	USD	178 527	0.03
7 740	CATERPILLAR INC	USD	1 745 579	0.32
3 156	CBOE GLOBAL MARKETS INC	USD	399 230	0.07
6 345	CBRE GROUP INC - A	USD	469 390	0.09
2 951	CDW CORP/DE	USD	496 341	0.09
2 299	CELANESE CORP SERIES A	USD	244 019	0.04
8 563	CENTENE CORP	USD	529 399	0.10
8 588	CERIDIAN HCM HOLDING INC	USD	527 166	0.10
8 062	CF INDUSTRIES HOLDINGS INC	USD	512 983	0.09
8 073	CHENIERE ENERGY INC	USD	1 127 408	0.21
542	CHIPOTLE MEXICAN GRILL INC	USD	1 062 638	0.20
6 372	CHURCH & DWIGHT CO INC	USD	585 395	0.11
4 705	CIGNA CORP	USD	1 210 104	0.22
2 219	CINTAS CORP	USD	1 011 018	0.19
68 408	CISCO SYSTEMS INC	USD	3 244 207	0.60
32 605	CITIGROUP INC	USD	1 375 925	0.25
11 358	CITIZENS FINANCIAL GROUP	USD	271 509	0.05
2 671	CLOROX COMPANY	USD	389 364	0.07
7 097	CMS ENERGY CORP	USD	382 171	0.07
68 807	COCA-COLA CO	USD	3 797 945	0.70
4 090	COGNEX CORP	USD	210 011	0.04
14 056	COGNIZANT TECH SOLUTIONS - A	USD	841 041	0.15
15 649	COLGATE-PALMOLIVE CO	USD	1 105 040	0.20
75 523	COMCAST CORP - A	USD	2 876 243	0.53
14 741	CONAGRA BRANDS INC	USD	455 606	0.08
8 867	CONSOLIDATED EDISON INC	USD	734 718	0.14
1 503	COOPER COS INC/THE	USD	528 227	0.10
11 015	COPART INC	USD	920 878	0.17
15 728	CORNING INC	USD	505 141	0.09
21 086	CORTEVA INC	USD	1 107 450	0.20
7 251	COSTCO WHOLESALE CORP	USD	3 578 179	0.66
5 236	CROWDSTRIKE HOLDINGS INC - A	USD	704 868	0.13
7 382	CROWN CASTLE INTERNATIONAL CORP	USD	770 949	0.14
2 023	CROWN HOLDINGS INC	USD	161 080	0.03

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
35 594	CSX CORP	USD	1 112 516	0.20
1 672	CUMMINS INC	USD	375 717	0.07
20 360	CVS HEALTH CORP	USD	1 290 089	0.24
11 221	DANAHER CORP	USD	2 468 414	0.45
4 473	DARLING INGREDIENTS INC	USD	261 533	0.05
1 237	DAVITA INC	USD	113 915	0.02
714	DECKERS OUTDOOR CORP	USD	345 325	0.06
4 411	DEERE & CO	USD	1 638 215	0.30
5 223	DELL TECHNOLOGIES - C	USD	259 044	0.05
4 129	DELTA AIR LINES INC	USD	179 920	0.03
7 462	DENTSPLY SIRONA INC	USD	273 721	0.05
7 181	DEXCOM INC	USD	845 857	0.16
1 903	DICKS SPORTING GOODS INC	USD	230 575	0.04
5 382	DIGITAL REALTY TRUST INC	USD	561 731	0.10
4 983	DISCOVER FINANCIAL SERVICES	USD	533 697	0.10
6 561	DOCUSIGN INC	USD	307 242	0.06
3 791	DOLLAR GENERAL CORP	USD	589 950	0.11
3 864	DOLLAR TREE INC	USD	508 235	0.09
2 629	DOVER CORP	USD	355 795	0.07
13 686	DOW INC	USD	668 118	0.12
14 938	DROPBOX INC-CLASS A	USD	365 166	0.07
8 797	DUPONT DE NEMOURS INC	USD	576 038	0.11
8 895	DYNATRACE INC	USD	419 639	0.08
6 115	EATON CORP PLC	USD	1 127 155	0.21
12 155	EBAY INC	USD	497 898	0.09
4 543	ECOLAB INC	USD	777 390	0.14
9 873	EDISON INTERNATIONAL	USD	628 487	0.12
12 533	EDWARDS LIFESCIENCES CORP	USD	1 083 628	0.20
6 459	ELECTRONIC ARTS INC	USD	767 857	0.14
12 121	ELI LILLY & CO	USD	5 210 364	0.96
11 361	EMERSON ELECTRIC CO	USD	941 266	0.17
2 725	ENPHASE ENERGY INC	USD	418 316	0.08
3 420	ENTEGRIS INC	USD	347 392	0.06
1 679	EQUINIX INC	USD	1 206 448	0.22
8 442	EQUITABLE HOLDINGS INC	USD	210 160	0.04
6 260	EQUITY RESIDENTIAL	USD	378 526	0.07
8 265	ESSENTIAL UTILITIES INC	USD	302 343	0.06
4 918	ESTEE LAUDER COMPANIES - A	USD	885 240	0.16
2 956	ETSY INC	USD	229 246	0.04
3 734	EXACT SCIENCES CORP	USD	321 377	0.06
21 070	EXELON CORP	USD	786 794	0.14
3 563	EXPEDITORS INTERNATIONAL WASH INC	USD	395 588	0.07
1 722	F5 NETWORKS INC	USD	230 852	0.04
963	FACTSET RESEARCH SYSTEMS INC	USD	353 644	0.07
645	FAIR ISAAC CORP	USD	478 406	0.09
9 645	FASTENAL CO	USD	521 502	0.10
4 240	FEDEX CORP	USD	963 424	0.18
11 766	FIDELITY NATIONAL INFO SERV	USD	589 918	0.11
15 474	FIFTH THIRD BANCORP	USD	371 745	0.07
2 262	FIRST SOLAR INC	USD	394 119	0.07
11 929	FISERV INC	USD	1 379 325	0.25
1 620	FLEETCOR TECHNOLOGIES INC	USD	372 823	0.07
4 162	FMC CORP	USD	398 041	0.07
15 021	FORTINET INC	USD	1 040 731	0.19
6 710	FORTIVE CORP	USD	459 859	0.08
1 969	FORTUNE BRANDS HOME SECURITY	USD	129 853	0.02
25 839	FOX CORP - CLASS B	USD	755 276	0.14
9 879	FRANKLIN RESOURCES INC	USD	241 859	0.04
31 256	FREEPORT - MCMORAN INC	USD	1 145 958	0.21
1 998	GARTNER INC	USD	641 539	0.12
1 237	GENERAC HOLDINGS INC	USD	169 087	0.03

BNP Paribas Easy MSCI North America ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
18 729	GENERAL ELECTRIC CO	USD	1 885 775	0.35
13 887	GENERAL MILLS INC	USD	976 290	0.18
20 629	GENERAL MOTORS CO	USD	729 106	0.13
4 013	GENUINE PARTS CO	USD	622 475	0.11
21 315	GILEAD SCIENCES INC	USD	1 505 726	0.28
5 170	GLOBAL PAYMENTS INC	USD	466 864	0.09
12 123	GODADDY INC - A	USD	834 831	0.15
5 469	GOLDMAN SACHS GROUP INC	USD	1 616 839	0.30
3 763	GRACO INC	USD	297 832	0.05
66 323	HALLIBURTON CO	USD	2 005 496	0.37
10 343	HARTFORD FINANCIAL SVCS GRP	USD	682 771	0.13
3 652	HASBRO INC	USD	216 810	0.04
3 656	HCA HEALTHCARE INC	USD	1 016 978	0.19
5 745	HEALTHPEAK PROPERTIES INC	USD	105 843	0.02
3 907	HENRY SCHEIN INC	USD	290 429	0.05
4 136	HERSHEY CO/THE	USD	946 617	0.17
35 254	HEWLETT - PACKARD ENTERPRISE - W/I	USD	542 866	0.10
9 049	HF SINCLAIR CORP	USD	370 005	0.07
7 934	HILTON WORLDWIDE HOLDINGS INC	USD	1 058 473	0.19
5 977	HOLOGIC INC	USD	443 591	0.08
15 452	HOME DEPOT INC	USD	4 399 642	0.81
4 368	HORIZON THERAPEUTICS PLC	USD	411 777	0.08
9 886	HORMEL FOODS CORP	USD	364 450	0.07
17 832	HOST HOTELS & RESORTS INC	USD	275 080	0.05
14 616	HOWMET AEROSPACE INC	USD	663 950	0.12
14 792	HP INC	USD	416 372	0.08
1 015	HUBBELL INC	USD	308 463	0.06
1 331	HUBSPOT INC	USD	649 140	0.12
2 124	HUMANA INC	USD	870 490	0.16
1 973	HUNT (JB) TRANSPRT SVCS INC	USD	327 381	0.06
37 709	HUNTINGTON BANCSHARES INC	USD	372 597	0.07
1 465	IDEX CORP	USD	289 052	0.05
1 546	IDEXX LABORATORIES INC	USD	711 684	0.13
4 778	ILLINOIS TOOL WORKS	USD	1 095 568	0.20
2 802	ILLUMINA INC	USD	481 528	0.09
4 589	INCYTE CORP	USD	261 838	0.05
8 488	INGERSOLL-RAND INC	USD	508 502	0.09
1 432	INSULET CORP	USD	378 463	0.07
66 145	INTEL CORP	USD	2 027 396	0.37
10 602	INTERCONTINENTAL EXCHANGE INC	USD	1 098 876	0.20
15 435	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 893 086	0.35
5 712	INTERNATIONAL FLAVORS & FRAGRANCES	USD	416 699	0.08
3 856	INTERNATIONAL PAPER CO	USD	112 428	0.02
16 466	INTERPUBLIC GROUP OF COS INC	USD	582 272	0.11
5 353	INTUIT INC	USD	2 248 113	0.41
5 891	INTUITIVE SURGICAL INC	USD	1 846 351	0.34
9 068	INVESCO LTD	USD	139 719	0.03
3 701	IQVIA HOLDINGS INC	USD	762 487	0.14
6 145	IRON MOUNTAIN INC	USD	320 036	0.06
2 150	JACK HENRY & ASSOCIATES INC	USD	329 752	0.06
3 259	JACOBS SOLUTIONS INC	USD	355 144	0.07
3 455	JM SMUCKER CO/THE	USD	467 644	0.09
39 566	JOHNSON & JOHNSON	USD	6 002 717	1.10
11 624	JOHNSON CONTROLS INTERNATIONAL	USD	725 994	0.13
44 036	JP MORGAN CHASE AND CO	USD	5 870 390	1.08
11 667	JUNIPER NETWORKS INC	USD	335 039	0.06
7 571	KELLOGG CO	USD	467 723	0.09
23 028	KEURIG DR PEPPER INC	USD	660 023	0.12
32 720	KEYCORP	USD	277 115	0.05
4 215	KEYSIGHT TECHNOLOGIES IN-W/I	USD	646 931	0.12
7 350	KIMBERLY-CLARK CORP	USD	930 102	0.17

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Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
14 244	KIMCO REALTY CORP	USD	257 463	0.05
93 332	KINDER MORGAN INC	USD	1 473 123	0.27
4 617	KNIGHT-SWIFT TRANSPORTATION	USD	235 124	0.04
18 919	KRAFT HJ HEINZ CORP	USD	615 604	0.11
13 028	KROGER CO	USD	561 243	0.10
1 792	LABORATORY CORP AMERICA HOLDINGS	USD	396 392	0.07
2 324	LAM RESEARCH CORP	USD	1 369 392	0.25
3 772	LAMB WESTON HOLDINGS INC	USD	397 426	0.07
5 141	LATTICE SEMICONDUCTOR CORP	USD	452 700	0.08
1 158	LEAR CORP	USD	152 366	0.03
403	LENNOX INTERNATIONAL INC	USD	120 446	0.02
8 474	LKQ CORP	USD	452 594	0.08
9 822	LOWES COS INC	USD	2 031 921	0.37
1 607	LPL FINANCIAL HOLDINGS INC	USD	320 266	0.06
17 318	LUCID GROUP INC	USD	109 368	0.02
7 604	LYONDELLBASELL INDU - A	USD	640 032	0.12
15 232	MARATHON PETROLEUM CORP - W/I	USD	1 627 911	0.30
922	MARKETAXESS HOLDINGS INC	USD	220 925	0.04
10 080	MARSH & MCLENNAN COS	USD	1 737 714	0.32
1 200	MARTIN MARIETTA MATERIALS	USD	507 817	0.09
17 899	MARVELL TECHNOLOGY INC	USD	980 754	0.18
2 206	MASCO CORP	USD	116 022	0.02
12 866	MASTERCARD INC - A	USD	4 638 128	0.85
5 993	MCCORMICK & CO-NON VTG SHRS	USD	479 165	0.09
2 598	MCKESSON CORP	USD	1 017 554	0.19
21 531	MEDTRONIC PLC	USD	1 738 663	0.32
39 066	MERCK & CO INC	USD	4 131 829	0.76
16 433	METLIFE INC	USD	851 473	0.16
475	METTLER - TOLEDO INTERNATIONAL	USD	571 062	0.10
15 811	MGM RESORTS INTERNATIONAL	USD	636 498	0.12
11 270	MICROCHIP TECHNOLOGY INC	USD	925 462	0.17
18 412	MICRON TECHNOLOGY INC	USD	1 065 061	0.20
103 087	MICROSOFT CORP	USD	32 177 127	5.90
969	MOLINA HEALTHCARE INC	USD	267 554	0.05
6 006	MOLSON COORS BREWING CO - B	USD	362 452	0.07
26 942	MONDELEZ INTERNATIONAL INC - A	USD	1 801 237	0.33
3 073	MONGODB INC	USD	1 157 628	0.21
3 229	MOODYS CORP	USD	1 029 136	0.19
20 837	MORGAN STANLEY	USD	1 631 054	0.30
10 409	MOSAIC CO/THE	USD	333 928	0.06
4 001	MOTOROLA SOLUTIONS INC	USD	1 075 539	0.20
7 796	NASDAQ OMX GROUP/THE	USD	356 215	0.07
3 178	NETAPP INC	USD	222 547	0.04
17 434	NEWMONT MINING CORP	USD	681 700	0.13
33 153	NEXTERA ENERGY INC	USD	2 254 769	0.41
19 400	NIKE INC - B	USD	1 962 583	0.36
1 361	NORDSON CORP	USD	309 599	0.06
3 676	NORFOLK SOUTHERN CORP	USD	764 042	0.14
4 740	NORTHERN TRUST CORP	USD	322 111	0.06
4 635	NUCOR CORP	USD	696 652	0.13
36 275	NVIDIA CORP	USD	14 065 123	2.59
90	NVR INC	USD	523 882	0.10
7 366	OKTA INC	USD	468 224	0.09
2 045	OLD DOMINION FREIGHT LINE	USD	693 069	0.13
8 519	ON SEMICONDUCTOR CORPORATION	USD	738 522	0.14
21 213	ONEOK INC	USD	1 200 061	0.22
26 379	ORACLE CORP	USD	2 879 446	0.53
6 392	OTIS WORLDWIDE CORP	USD	521 496	0.10
1 866	OWENS CORNING	USD	223 202	0.04
1 502	PACKAGING CORP OF AMERICA	USD	181 947	0.03
5 944	PALO ALTO NETWORKS INC	USD	1 392 073	0.26

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Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 724	PARKER HANNIFIN CORP	USD	973 849	0.18
7 663	PAYCHEX INC	USD	785 756	0.14
2 139	PAYCOM SOFTWARE INC	USD	629 819	0.12
2 230	PAYLOCITY HOLDING CORP	USD	377 179	0.07
17 390	PAYPAL HOLDINGS INC - W/I	USD	1 063 643	0.20
23 083	PEPSICO INC	USD	3 918 821	0.72
2 912	PERKINELMER INC	USD	317 064	0.06
84 823	PFIZER INC	USD	2 851 794	0.52
12 956	PHILLIPS 66	USD	1 132 670	0.21
7 470	PNC FINANCIAL SERVICES GROUP	USD	862 371	0.16
992	POOL CORP	USD	340 644	0.06
4 259	PPG INDUSTRIES INC	USD	578 927	0.11
6 304	PRINCIPAL FINANCIAL GROUP	USD	438 218	0.08
37 360	PROCTER & GAMBLE CO.	USD	5 196 156	0.96
11 869	PROGRESSIVE CORP	USD	1 440 055	0.26
15 741	PROLOGIS INC	USD	1 769 311	0.33
8 586	PRUDENTIAL FINANCIAL INC	USD	694 278	0.13
3 338	PTC INC	USD	435 378	0.08
11 698	PUBLIC SERVICE ENTERPRISE GP	USD	671 322	0.12
2 973	PUBLIC STORAGE	USD	795 380	0.15
4 994	PULTEGROUP INC	USD	355 576	0.07
2 554	QORVO INC	USD	238 849	0.04
17 527	QUALCOMM INC	USD	1 912 387	0.35
3 211	QUANTA SERVICES INC	USD	578 186	0.11
2 226	QUEST DIAGNOSTICS INC	USD	286 789	0.05
3 676	RAYMOND JAMES FINANCIAL INC	USD	349 641	0.06
2 431	REGENCY CENTERS CORP	USD	137 638	0.03
1 806	REGENERON PHARMACEUTICALS	USD	1 189 444	0.22
27 595	REGIONS FINANCIAL CORP	USD	450 727	0.08
1 777	RELIANCE STEEL & ALUMINUM	USD	442 361	0.08
1 372	REPLIGEN CORP	USD	177 895	0.03
5 488	REPUBLIC SERVICES INC	USD	770 483	0.14
2 788	RESMED INC	USD	558 367	0.10
14 154	RIVIAN AUTOMOTIVE INC-A	USD	216 137	0.04
2 846	ROBERT HALF INTERNATIONAL INC	USD	196 220	0.04
2 524	ROCKWELL AUTOMATION INC	USD	762 174	0.14
2 737	ROPER TECHNOLOGIES INC	USD	1 206 187	0.22
3 204	RPM INTERNATIONAL INC	USD	263 515	0.05
7 269	S&P GLOBAL INC	USD	2 671 008	0.49
16 424	SALESFORCE.COM INC	USD	3 180 325	0.58
1 898	SBA COMMUNICATIONS CORP	USD	403 190	0.07
31 851	SCHLUMBERGER LTD	USD	1 434 025	0.26
24 170	SCHWAB (CHARLES) CORP	USD	1 255 688	0.23
2 704	SEAGEN INC	USD	477 004	0.09
1 945	SEALED AIR CORP	USD	71 311	0.01
7 085	SEMPRA ENERGY	USD	945 468	0.17
3 486	SENSATA TECHNOLOGIES HOLDING	USD	143 754	0.03
4 005	SERVICENOW INC	USD	2 062 960	0.38
4 376	SHERWIN-WILLIAMS CO/THE	USD	1 065 000	0.20
5 063	SIMON PROPERTY GROUP INC	USD	535 908	0.10
60 870	SIRIUS XM HOLDINGS INC	USD	252 742	0.05
3 658	SKYWORKS SOLUTIONS INC	USD	371 131	0.07
2 754	SMITH (A.O.) CORP	USD	183 718	0.03
1 012	SNAP - ON INC	USD	267 322	0.05
51 761	SNAP INC - A	USD	561 733	0.10
7 150	SNOWFLAKE INC-CLASS A	USD	1 153 306	0.21
4 703	SPLUNK INC	USD	457 325	0.08
20 209	STARBUCKS CORP	USD	1 834 925	0.34
6 500	STATE STREET CORP	USD	435 995	0.08
3 973	STEEL DYNAMICS INC	USD	396 681	0.07
6 395	STRYKER CORP	USD	1 788 314	0.33

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Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
7 294	SYNCHRONY FINANCIAL	USD	226 776	0.04
3 618	SYNOPSIS INC	USD	1 443 917	0.27
9 982	SYSCO CORP	USD	678 886	0.12
4 547	T ROWE PRICE GROUP INC	USD	466 870	0.09
4 139	TAKE-TWO INTERACTIVE SOFTWARE	USD	558 291	0.10
8 310	TARGET CORP	USD	1 004 665	0.18
1 456	TELEDYNE TECHNOLOGIES INC	USD	548 649	0.10
1 105	TELEFLEX INC	USD	245 136	0.05
41 510	TESLA INC	USD	9 959 737	1.83
14 859	TEXAS INSTRUMENTS INC	USD	2 451 803	0.45
6 265	THERMO FISHER SCIENTIFIC INC	USD	2 996 117	0.55
7 110	THOMSON REUTERS CORP	CAD	880 858	0.16
21 052	TJX COMPANIES INC	USD	1 636 113	0.30
2 077	TORO CO	USD	193 517	0.04
2 538	TRACTOR SUPPLY COMPANY	USD	514 346	0.09
3 873	TRANE TECHNOLOGIES PLC	USD	678 964	0.12
4 652	TRANSUNION	USD	333 997	0.06
5 504	TRAVELERS COS INC/THE	USD	876 100	0.16
5 669	TRIMBLE INC	USD	275 084	0.05
24 757	TRUIST FINANCIAL CORP	USD	688 703	0.13
12 249	TWILIO INC - A	USD	714 282	0.13
7 457	TYSON FOODS INC - A	USD	348 859	0.06
30 514	UBER TECHNOLOGIES INC	USD	1 207 415	0.22
9 187	UGI CORP	USD	227 107	0.04
4 327	U-HAUL HOLDING CO-NON VOTING	USD	200 962	0.04
1 196	ULTA BEAUTY INC	USD	515 886	0.09
9 700	UNION PACIFIC CORP	USD	1 819 261	0.33
11 690	UNITED PARCEL SERVICE-B	USD	1 920 653	0.35
1 210	UNITED RENTALS INC	USD	493 948	0.09
1 029	UNITED THERAPEUTICS CORP	USD	208 205	0.04
13 974	UNITEDHEALTH GROUP INC	USD	6 156 245	1.13
26 333	US BANCORP	USD	797 472	0.15
1 411	VAIL RESORTS INC	USD	325 603	0.06
10 501	VALERO ENERGY CORP	USD	1 129 026	0.21
2 966	VEEVA SYSTEMS INC - A	USD	537 550	0.10
6 657	VENTAS INC	USD	288 429	0.05
5 038	VERISIGN INC	USD	1 043 480	0.19
2 833	VERISK ANALYTICS INC	USD	586 932	0.11
70 198	VERIZON COMMUNICATIONS INC	USD	2 392 909	0.44
4 479	VERTEX PHARMACEUTICALS INC	USD	1 444 734	0.27
5 842	VF CORP	USD	102 222	0.02
27 378	VIACOMCBS INC - CLASS B	USD	399 252	0.07
24 617	VISA INC-CLASS A SHARES	USD	5 358 428	0.98
5 754	VMWARE INC - A	USD	757 830	0.14
2 445	VULCAN MATERIALS CO	USD	505 225	0.09
16 443	WALGREENS BOOTS ALLIANCE INC	USD	429 387	0.08
32 391	WALT DISNEY CO	USD	2 650 659	0.49
5 802	WASTE CONNECTIONS INC	USD	760 110	0.14
7 913	WASTE MANAGEMENT INC	USD	1 257 812	0.23
1 126	WATERS CORP	USD	275 091	0.05
832	WATSCO INC	USD	290 910	0.05
6 366	WEBSTER FINANCIAL CORP	USD	220 272	0.04
9 267	WELLTOWER INC	USD	687 083	0.13
1 645	WEST PHARMACEUTICAL SERVICES	USD	576 685	0.11
6 327	WESTERN DIGITAL CORP	USD	219 966	0.04
2 801	WESTROCK CO	USD	74 633	0.01
16 965	WEYERHAEUSER CO	USD	521 079	0.10
1 218	WHIRLPOOL CORP	USD	166 110	0.03
47 069	WILLIAMS COS INC	USD	1 407 756	0.26
3 392	WOLFSPEED INC	USD	172 833	0.03
5 675	WORKDAY INC - A	USD	1 175 001	0.22

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Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
3 283	WP CAREY INC	USD	203 299	0.04
803	WW GRAINGER INC	USD	580 420	0.11
3 206	XYLEM INC	USD	330 944	0.06
6 685	YUM BRANDS INC	USD	848 952	0.16
1 140	ZEBRA TECHNOLOGIES CORP - A	USD	309 117	0.06
4 616	ZIMMER BIOMET HOLDINGS INC	USD	616 031	0.11
8 076	ZOETIS INC	USD	1 274 764	0.23
6 489	ZOOM VIDEO COMMUNICATIONS-A	USD	403 734	0.07
24 188	ZOOMINFO TECHNOLOGIES INC	USD	562 909	0.10
3 090	ZSCALER INC	USD	414 360	0.08
	<i>Canada</i>		<i>33 622 478</i>	<i>6.19</i>
12 189	AGNICO EAGLE MINES LTD	CAD	558 497	0.10
3 369	AIR CANADA	CAD	58 316	0.01
22 997	ALGONQUIN POWER & UTILITIES	CAD	174 425	0.03
16 719	ALIMENTATION COUCHE-TARD INC	CAD	786 674	0.14
34 312	ALTAGAS LTD	CAD	565 648	0.10
12 709	BANK OF MONTREAL	CAD	1 053 200	0.19
21 074	BANK OF NOVA SCOTIA	CAD	967 503	0.18
15 246	BCE INC	CAD	637 846	0.12
27 339	BROOKFIELD CORP	CAD	844 579	0.16
14 761	CAMECO CORP	CAD	424 211	0.08
2 387	CAN APARTMENT PROP REAL ESTATE	CAD	84 091	0.02
16 048	CAN IMPERIAL BANK OF COMMERCE	CAD	628 714	0.12
9 927	CANADIAN NATIONAL RAILWAY CO	CAD	1 103 061	0.20
16 571	CANADIAN PACIFIC KANSAS CITY	CAD	1 228 162	0.23
1 315	CANADIAN TIRE CORP - A	CAD	164 974	0.03
7 816	CGI INC	CAD	756 317	0.14
6 248	DESCARTES SYSTEMS GRP/THE	CAD	459 263	0.08
7 141	DOLLARAMA INC	CAD	443 784	0.08
10 906	ELEMENT FLEET MANAGEMENT COR	CAD	152 444	0.03
7 902	EMPIRE CO LTD	CAD	205 965	0.04
50 498	ENBRIDGE INC	CAD	1 722 326	0.32
14 935	FIRST QUANTUM MINERALS LTD	CAD	324 211	0.06
1 797	FIRSTSERVICE CORP	CAD	253 947	0.05
10 936	FORTIS INC	CAD	432 456	0.08
3 082	GEORGE WESTON LTD	CAD	334 351	0.06
4 789	GILDAN ACTIVEWEAR INC	CAD	141 676	0.03
14 629	GREAT-WEST LIFECO INC	CAD	389 816	0.07
14 974	HYDRO ONE LTD	CAD	392 579	0.07
1 892	IGM FINANCIAL INC	CAD	52 853	0.01
4 229	INDUSTRIAL ALLIANCE INSURANC	CAD	264 367	0.05
4 920	INTACT FINANCIAL CORP	CAD	697 054	0.13
37 268	IVANHOE MINES LTD-CL A	CAD	312 352	0.06
26 382	KEYERA CORP	CAD	558 267	0.10
50 753	KINROSS GOLD CORP	CAD	222 178	0.04
5 983	LOBLAW COMPANIES LTD	CAD	502 610	0.09
1 975	LULULEMON ATHLETICA INC	USD	685 186	0.13
24 638	LUNDIN MINING CORP	CAD	177 144	0.03
3 907	MAGNA INTERNATIONAL INC	CAD	202 400	0.04
38 153	MANULIFE FINANCIAL CORP	CAD	661 738	0.12
8 114	METRO INC	CAD	420 509	0.08
5 649	NATIONAL BANK OF CANADA	CAD	386 200	0.07
5 521	NORTHLAND POWER INC	CAD	105 663	0.02
9 677	NUTRIEN LTD	CAD	524 235	0.10
3 653	NUVEI CORP-SUBORDINATE VTG	CAD	98 986	0.02
12 632	OPEN TEXT CORP	CAD	482 111	0.09
10 621	PARKLAND CORP	CAD	242 774	0.04
38 995	PEMBINA PIPELINE CORP	CAD	1 124 986	0.21
15 754	POWER CORP OF CANADA	CAD	389 130	0.07
4 090	RB GLOBAL INC	CAD	225 223	0.04
25 721	ROGERS COMMUNICATIONS INC - B	CAD	1 076 801	0.20

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Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
22 760	ROYAL BANK OF CANADA	CAD	1 994 594	0.37
8 761	SAPUTO INC	CAD	180 111	0.03
28 263	SHOPIFY INC - A	CAD	1 676 164	0.31
12 716	SUN LIFE FINANCIAL INC	CAD	608 275	0.11
22 492	TC ENERGY CORP	CAD	834 122	0.15
29 262	TELUS CORP	CAD	522 528	0.10
8 890	TMX GROUP LTD	CAD	183 564	0.03
1 406	TOROMONT INDUSTRIES LTD	CAD	105 988	0.02
29 230	TORONTO DOMINION BANK	CAD	1 662 447	0.31
1 646	WEST FRASER TIMBER CO LTD	CAD	129 758	0.02
17 027	WHEATON PRECIOUS METALS CORPORATION	CAD	675 678	0.12
2 866	WSP GLOBAL INC	CAD	347 446	0.06
	<i>United Kingdom</i>		<i>5 860 820</i>	<i>1.08</i>
23 539	AMCOR PLC	USD	215 325	0.04
4 760	APTIV PLC	USD	445 416	0.08
3 496	ATLASSIAN CORP-CL A	USD	537 730	0.10
20 914	CLARIVATE PLC	USD	182 686	0.03
3 227	FERGUSON PLC	USD	465 297	0.09
24 222	LIBERTY GLOBAL PLC - C	USD	394 523	0.07
8 036	LINDE PLC	USD	2 806 928	0.52
4 185	PENTAIR PLC	USD	247 801	0.05
2 618	WILLIS TOWERS WATSON PLC	USD	565 114	0.10
	<i>Ireland</i>		<i>4 079 370</i>	<i>0.75</i>
11 071	ACCENTURE PLC - A	USD	3 131 337	0.58
1 077	ALLEGION PLC - W/I	USD	118 480	0.02
1 372	JAZZ PHARMACEUTICALS PLC	USD	155 900	0.03
3 170	SEAGATE TECHNOLOGY HOLDINGS	USD	179 769	0.03
2 395	STERIS PLC	USD	493 884	0.09
	<i>Switzerland</i>		<i>2 338 580</i>	<i>0.43</i>
8 614	CHUBB LTD	USD	1 520 359	0.28
6 369	TE CONNECTIVITY LTD	USD	818 221	0.15
	<i>The Netherlands</i>		<i>942 353</i>	<i>0.17</i>
5 023	NXP SEMICONDUCTORS NV	USD	942 353	0.17
	<i>Argentina</i>		<i>917 495</i>	<i>0.17</i>
845	MERCADOLIBRE INC	USD	917 495	0.17
	<i>France</i>		<i>832 557</i>	<i>0.15</i>
7 861	EVERSOURCE ENERGY	USD	511 001	0.09
18 912	NORTONLIFELOCK INC	USD	321 556	0.06
	<i>Bermuda</i>		<i>803 797</i>	<i>0.15</i>
11 716	ARCH CAPITAL GROUP LTD	USD	803 797	0.15
	<i>Jersey Island</i>		<i>94 564</i>	<i>0.02</i>
2 486	NOVOCURE LTD	USD	94 564	0.02
	Other transferable securities		40 178	0.01
	Shares		40 178	0.01
	<i>Canada</i>		<i>40 178</i>	<i>0.01</i>
2 250	TELUS CORP	CAD	40 178	0.01
	Total securities portfolio		541 201 041	99.48

BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			132 535 670	99.29
Shares			132 535 670	99.29
<i>Australia</i>			<i>79 912 803</i>	<i>59.87</i>
35 023	AMPOL LTD	AUD	639 773	0.48
285 517	ANZ BANKING GROUP	AUD	4 130 327	3.09
134 278	APA GROUP	AUD	793 871	0.59
56 709	ARISTOCRAT LEISURE LTD	AUD	1 337 627	1.00
23 042	ASX LTD	AUD	885 690	0.66
278 438	AURIZON HOLDINGS LTD	AUD	665 941	0.50
87 627	BLUESCOPE STEEL LTD	AUD	1 098 679	0.82
133 985	BRAMBLES LTD	AUD	1 177 989	0.88
6 372	COCHLEAR LTD	AUD	890 564	0.67
137 321	COLES GROUP LTD	AUD	1 543 290	1.16
143 697	COMMONWEALTH BANK OF AUSTRALIA	AUD	8 791 029	6.60
56 124	COMPUTERSHARE LTD	AUD	800 597	0.60
40 510	CSL LTD	AUD	6 855 804	5.14
158 966	DEXUS/AU	AUD	756 519	0.57
155 186	ENDEAVOUR GROUP LTD/AUSTRALI	AUD	597 452	0.45
176 741	FORTESCUE METALS GROUP LTD	AUD	2 391 773	1.79
166 998	GOODMAN GROUP	AUD	2 044 936	1.53
267 044	GPT GROUP	AUD	674 535	0.51
28 464	IDP EDUCATION LTD	AUD	383 804	0.29
93 431	IGO LTD	AUD	866 474	0.65
252 276	INSURANCE AUSTRALIA GROUP	AUD	877 348	0.66
102 179	LENLEASE GROUP	AUD	483 153	0.36
239 014	LOTTERY CORP LTD/THE	AUD	748 104	0.56
35 206	MACQUARIE GROUP LTD	AUD	3 815 308	2.86
294 696	MEDIBANK PRIVATE LTD	AUD	632 904	0.47
22 159	MINERAL RESOURCES LTD	AUD	965 721	0.72
492 478	MIRVAC GROUP	AUD	679 073	0.51
285 598	NATIONAL AUSTRALIA BANK LTD	AUD	4 595 008	3.44
94 758	NEWCREST MINING LTD	AUD	1 527 460	1.14
124 382	NORTHERN STAR RESOURCES LTD	AUD	916 739	0.69
59 300	ORICA LTD	AUD	536 558	0.40
288 568	PILBARA MINERALS LTD	AUD	860 950	0.65
120 956	QANTAS AIRWAYS LTD	AUD	457 552	0.34
139 157	QBE INSURANCE GROUP LTD	AUD	1 330 439	1.00
20 471	RAMSAY HEALTH CARE LTD	AUD	703 058	0.53
7 083	REA GROUP LTD	AUD	618 110	0.46
375 992	SANTOS LTD	AUD	1 725 113	1.29
580 015	SCENTRE GROUP	AUD	937 791	0.70
42 070	SEEK LTD	AUD	557 511	0.42
43 082	SONIC HEALTHCARE LTD	AUD	934 977	0.70
716 649	SOUTH32 LTD - W/I	AUD	1 644 051	1.23
267 557	STOCKLAND	AUD	657 874	0.49
136 395	SUNCORP GROUP LTD	AUD	1 122 617	0.84
507 701	TELSTRA GROUP LTD	AUD	1 331 979	1.00
298 966	TRANSURBAN GROUP	AUD	2 599 308	1.95
81 639	TREASURY WINE ESTATES LTD	AUD	559 369	0.42
462 128	VICINITY CENTRES	AUD	520 211	0.39
106 607	WESFARMERS LTD	AUD	3 209 267	2.40
15 855	WISETECH GLOBAL LTD	AUD	772 049	0.58
168 992	WOODSIDE ENERGY GROUP LTD	AUD	3 550 997	2.66
112 025	WOOLWORTHS GROUP LTD	AUD	2 715 530	2.03
<i>Hong Kong</i>			<i>24 607 523</i>	<i>18.45</i>
1 019 600	AIA GROUP LTD	HKD	9 433 121	7.08
433 500	BOC HONG KONG HOLDINGS LTD	HKD	1 214 350	0.91
243 200	BUDWEISER BREWING CO APAC LT	HKD	574 598	0.43
236 000	CK ASSET HOLDINGS LTD	HKD	1 197 984	0.90

BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
340 400	ESR CAYMAN LTD	HKD	535 104	0.40
241 000	GALAXY ENTERTAINMENT GROUP L	HKD	1 400 950	1.05
370 000	HANG LUNG PROPERTIES LTD	HKD	523 644	0.39
100 900	HANG SENG BANK LTD	HKD	1 315 877	0.99
605 020	HKT TRUST AND HKT LTD	HKD	644 670	0.48
110 700	HONG KONG EXCHANGES & CLEAR	HKD	3 822 197	2.86
246 612	MTR CORP	HKD	1 038 403	0.78
624 000	SINO LAND CO	HKD	702 846	0.53
68 500	SWIRE PACIFIC LTD - A	HKD	481 119	0.36
348 000	SWIRE PROPERTIES LTD	HKD	783 943	0.59
205 000	WHARF REAL ESTATE INVESTMENT	HKD	938 717	0.70
	<i>Singapore</i>		<i>18 421 524</i>	<i>13.79</i>
486 200	ASCENDAS REAL ESTATE INV TRT	SGD	895 675	0.67
326 448	CAPITALAND INVESTMENT LTD/SI	SGD	731 827	0.55
679 694	CAPITALAND MALL TRUST	SGD	879 252	0.66
106 900	CITY DEVELOPMENTS LTD	SGD	486 534	0.36
180 200	DBS GROUP HOLDINGS LTD	SGD	3 845 650	2.88
196 239	GRAB HOLDINGS LTD - CL A	USD	616 957	0.46
176 700	KEPPEL CORP LTD	SGD	803 019	0.60
365 631	OVERSEA-CHINESE BANKING CORP	SGD	3 040 941	2.28
4 317 985	SEBMCORP MARINE LTD	SGD	365 559	0.27
124 300	SINGAPORE EXCHANGE LTD	SGD	809 023	0.61
890 400	SINGAPORE TELECOMMUNICATIONS	SGD	1 507 619	1.13
135 400	UNITED OVERSEAS BANK LTD	SGD	2 567 694	1.92
128 000	UOL GROUP LTD	SGD	556 559	0.42
52 500	VENTURE CORP LTD	SGD	523 044	0.39
307 800	WILMAR INTERNATIONAL LTD	SGD	792 171	0.59
	<i>New Zealand</i>		<i>4 532 914</i>	<i>3.39</i>
164 714	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	790 827	0.59
18 007	EBOS GROUP LTD	NZD	371 607	0.28
56 563	FISHER + PAYKEL HEALTHCARE	NZD	778 186	0.58
102 697	MERCURY NZ	NZD	374 849	0.28
162 417	MERIDIAN ENERGY LTD	NZD	510 745	0.38
245 603	SPARK NEW ZEALAND LTD	NZD	701 999	0.53
13 846	XERO LTD	AUD	1 004 701	0.75
	<i>United Kingdom</i>		<i>3 152 401</i>	<i>2.36</i>
45 050	RIO TINTO LTD	AUD	3 152 401	2.36
	<i>Ireland</i>		<i>1 072 813</i>	<i>0.80</i>
44 235	JAMES HARDIE INDUSTRIES - CDI	AUD	1 072 813	0.80
	<i>Macao</i>		<i>835 692</i>	<i>0.63</i>
267 600	SANDS CHINA LTD	HKD	835 692	0.63
Total securities portfolio			132 535 670	99.29

BNP Paribas Easy MSCI USA SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			3 853 501 883	99.85
Shares			3 853 501 883	99.85
<i>United States of America</i>			<i>3 662 637 748</i>	<i>94.90</i>
389 291	ADOBE INC	USD	190 359 405	4.92
246 014	AGILENT TECHNOLOGIES INC	USD	29 583 184	0.77
50 290	ALIGN TECHNOLOGY INC	USD	17 784 556	0.46
326 079	ALLY FINANCIAL INC	USD	8 807 394	0.23
179 558	AMERICAN EXPRESS CO	USD	31 279 004	0.81
380 283	AMERICAN WATER WORKS CO INC	USD	54 285 398	1.41
85 361	AMERIPRISE FINANCIAL INC	USD	28 353 510	0.73
137 904	AMGEN INC	USD	30 617 446	0.79
67 691	ANNALY CAPITAL MANAGEMENT IN	USD	1 354 497	0.04
55 222	ANTHEM INC	USD	24 534 582	0.64
216 526	AUTODESK INC	USD	44 303 385	1.15
646 335	AUTOMATIC DATA PROCESSING	USD	142 057 969	3.68
85 440	AVERY DENNISON CORP	USD	14 678 592	0.38
620 655	BANK OF NEW YORK MELLON CORP	USD	27 631 561	0.72
160 498	BECTON DICKINSON AND CO	USD	42 373 077	1.10
57 045	BIOGEN INC	USD	16 249 268	0.42
53 549	BLACKROCK INC	USD	37 009 856	0.96
60 417	C.H. ROBINSON WORLDWIDE INC	USD	5 700 344	0.15
13 032	CENTENE CORP	USD	879 008	0.02
477 941	CHURCH & DWIGHT CO INC	USD	47 904 026	1.24
107 247	CLOROX COMPANY	USD	17 056 563	0.44
152 897	CME GROUP INC	USD	28 330 285	0.73
72 856	CONAGRA BRANDS INC	USD	2 456 704	0.06
12 278	COOPER COS INC/THE	USD	4 707 754	0.12
699 327	CROWN CASTLE INTERNATIONAL CORP	USD	79 681 318	2.06
217 464	DANAHER CORP	USD	52 191 360	1.35
106 219	DAVITA INC	USD	10 671 823	0.28
51 619	DECKERS OUTDOOR CORP	USD	27 237 282	0.71
184 691	DOVER CORP	USD	27 269 626	0.71
514 918	EDWARDS LIFESCIENCES CORP	USD	48 572 215	1.26
205 125	ELECTRONIC ARTS INC	USD	26 604 713	0.69
538 701	EXELON CORP	USD	21 946 679	0.57
167 369	EXPEDITORS INTERNATIONAL WASH INC	USD	20 273 407	0.53
41 444	FACTSET RESEARCH SYSTEMS INC	USD	16 604 539	0.43
545 584	FASTENAL CO	USD	32 184 000	0.83
27 428	FISERV INC	USD	3 460 042	0.09
205 321	FORTUNE BRANDS HOME SECURITY	USD	14 772 846	0.38
1 066 769	GENERAL MILLS INC	USD	81 821 182	2.12
360 869	GILEAD SCIENCES INC	USD	27 812 174	0.72
184 722	HASBRO INC	USD	11 964 444	0.31
55 252	HCA HEALTHCARE INC	USD	16 767 877	0.43
163 538	HENRY SCHEIN INC	USD	13 262 932	0.34
206 253	HILTON WORLDWIDE HOLDINGS INC	USD	30 020 124	0.78
198 005	HOLOGIC INC	USD	16 032 465	0.42
159 825	HOME DEPOT INC	USD	49 648 038	1.29
71 760	HUNT (JB) TRANSPRT SVCS INC	USD	12 990 713	0.34
1 520 872	HUNTINGTON BANCSHARES INC	USD	16 395 000	0.42
147 991	IDEX CORP	USD	31 856 543	0.83
89 714	IDEX LABORATORIES INC	USD	45 057 062	1.17
166 632	ILLINOIS TOOL WORKS	USD	41 684 661	1.08
75 444	ILLUMINA INC	USD	14 144 996	0.37
623 485	INGERSOLL-RAND INC	USD	40 750 980	1.06
37 821	INSULET CORP	USD	10 905 307	0.28
198 625	INTERNATIONAL FLAVORS & FRAGRANCES	USD	15 808 564	0.41
519 845	INTERPUBLIC GROUP OF COS INC	USD	20 055 620	0.52
149 782	INTUIT INC	USD	68 628 615	1.78

BNP Paribas Easy MSCI USA SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
673 465	INVESCO LTD	USD	11 320 947	0.29
138 518	IQVIA HOLDINGS INC	USD	31 134 691	0.81
570 991	IRON MOUNTAIN INC	USD	32 443 709	0.84
133 227	KELLOGG CO	USD	8 979 500	0.23
64 276	LABORATORY CORP AMERICA HOLDINGS	USD	15 511 727	0.40
77 749	LAM RESEARCH CORP	USD	49 981 722	1.30
268 980	LKQ CORP	USD	15 673 465	0.41
118 234	LOWES COS INC	USD	26 685 414	0.69
25 518	MARKETAXESS HOLDINGS INC	USD	6 670 916	0.17
269 503	MARSH & MCLENNAN COS	USD	50 688 124	1.31
46 518	MARTIN MARIETTA MATERIALS	USD	21 476 895	0.56
31 911	METTLER - TOLEDO INTERNATIONAL	USD	41 855 744	1.08
565 344	MICROSOFT CORP	USD	192 522 245	4.98
116 394	MOODYS CORP	USD	40 472 522	1.05
1 552 268	NEWMONT MINING CORP	USD	66 219 753	1.72
249 870	NORTHERN TRUST CORP	USD	18 525 362	0.48
57 797	OLD DOMINION FREIGHT LINE	USD	21 370 441	0.55
222 032	PNC FINANCIAL SERVICES GROUP	USD	27 964 930	0.72
76 518	POOL CORP	USD	28 666 704	0.74
114 212	PPG INDUSTRIES INC	USD	16 937 640	0.44
952 059	PROLOGIS INC	USD	116 750 994	3.03
367 034	PRUDENTIAL FINANCIAL INC	USD	32 379 739	0.84
52 793	QUANTA SERVICES INC	USD	10 371 185	0.27
92 481	QUEST DIAGNOSTICS INC	USD	12 999 129	0.34
833 483	REGIONS FINANCIAL CORP	USD	14 852 667	0.38
83 104	REPLIGEN CORP	USD	11 755 892	0.30
696 297	RIVIAN AUTOMOTIVE INC-A	USD	11 600 308	0.30
143 415	ROBERT HALF INTERNATIONAL INC	USD	10 787 676	0.28
84 270	ROCKWELL AUTOMATION INC	USD	27 762 752	0.72
116 462	S&P GLOBAL INC	USD	46 688 451	1.21
124 781	SHERWIN-WILLIAMS CO/THE	USD	33 131 851	0.86
217 489	STATE STREET CORP	USD	15 915 845	0.41
192 232	T ROWE PRICE GROUP INC	USD	21 533 829	0.56
97 462	TAKE-TWO INTERACTIVE SOFTWARE	USD	14 342 508	0.37
525 882	TESLA INC	USD	137 660 130	3.57
1 062 440	TEXAS INSTRUMENTS INC	USD	191 260 448	4.95
39 407	TRACTOR SUPPLY COMPANY	USD	8 712 888	0.23
194 361	TRAVELERS COS INC/THE	USD	33 752 731	0.87
815 267	TRUIST FINANCIAL CORP	USD	24 743 353	0.64
52 210	UNITED RENTALS INC	USD	23 252 768	0.60
65 630	VAIL RESORTS INC	USD	16 523 009	0.43
176 372	VERIZON COMMUNICATIONS INC	USD	6 559 275	0.17
401 899	VF CORP	USD	7 672 252	0.20
404 247	WALT DISNEY CO	USD	36 091 172	0.94
94 349	WATERS CORP	USD	25 147 782	0.65
577 030	WELLTOWER INC	USD	46 675 957	1.21
68 435	WEST PHARMACEUTICAL SERVICES	USD	26 174 334	0.68
229 843	WORKDAY INC - A	USD	51 919 235	1.35
16 561	WW GRAINGER INC	USD	13 059 839	0.34
195 006	XYLEM INC	USD	21 961 576	0.57
446 218	ZOETIS INC	USD	76 843 202	1.99
522 962	ZOOMINFO TECHNOLOGIES INC	USD	13 278 005	0.34
	<i>The Netherlands</i>		<i>103 866 299</i>	<i>2.69</i>
507 457	NXP SEMICONDUCTORS NV	USD	103 866 299	2.69
	<i>Ireland</i>		<i>51 745 772</i>	<i>1.35</i>
172 071	ALLEGION PLC - W/I	USD	20 651 961	0.54
138 207	STERIS PLC	USD	31 093 811	0.81

BNP Paribas Easy MSCI USA SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Kingdom</i>		<i>35 252 064</i>	<i>0.91</i>
321 468	LIBERTY GLOBAL PLC - A	USD	5 419 950	0.14
504 565	LIBERTY GLOBAL PLC - C	USD	8 966 120	0.23
323 003	PENTAIR PLC	USD	20 865 994	0.54
Total securities portfolio			3 853 501 883	99.85

BNP Paribas Easy MSCI World ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			99 864 115	99.80
Shares			99 864 115	99.80
<i>United States of America</i>			<i>64 018 120</i>	<i>63.96</i>
1 245	3M CO	USD	124 612	0.12
3 629	ABBOTT LABORATORIES	USD	395 634	0.40
996	ADOBE INC	USD	487 034	0.49
222	ADVANCE AUTO PARTS INC	USD	15 607	0.02
3 410	ADVANCED MICRO DEVICES	USD	388 433	0.39
817	AECOM	USD	69 192	0.07
982	AGILENT TECHNOLOGIES INC	USD	118 086	0.12
534	AIR PRODUCTS AND CHEMICALS INC	USD	159 949	0.16
1 232	AKAMAI TECHNOLOGIES INC	USD	110 720	0.11
796	ALCOA CORP	USD	27 008	0.03
600	ALEXANDRIA REAL ESTATE EQUITIES	USD	68 094	0.07
226	ALIGN TECHNOLOGY INC	USD	79 923	0.08
1 047	ALLY FINANCIAL INC	USD	28 279	0.03
350	ALNYLAM PHARMACEUTICALS INC	USD	66 479	0.07
16 608	AMAZON.COM INC	USD	2 165 018	2.15
1 491	AMERICAN EXPRESS CO	USD	259 732	0.26
1 004	AMERICAN TOWER CORP - A	USD	194 716	0.19
742	AMERICAN WATER WORKS CO INC	USD	105 921	0.11
403	AMERIPRISE FINANCIAL INC	USD	133 860	0.13
593	AMERISOURCE BERGEN CORP	USD	114 111	0.11
1 148	AMGEN INC	USD	254 879	0.25
1 457	ANALOG DEVICES INC	USD	283 838	0.28
1 703	ANNALY CAPITAL MANAGEMENT IN	USD	34 077	0.03
386	ANSYS INC	USD	127 484	0.13
504	ANTHEM INC	USD	223 922	0.22
2 564	APPLIED MATERIALS INC	USD	370 601	0.37
1 361	ARAMARK	USD	58 591	0.06
1 540	ARCHER DANIELS MIDLAND CO	USD	116 362	0.12
881	ARISTA NETWORKS INC	USD	142 775	0.14
627	ARROW ELECTRONICS INC	USD	89 805	0.09
230	ASPEN TECHNOLOGY INC	USD	38 550	0.04
302	ASSURANT INC	USD	37 967	0.04
14 793	AT&T INC	USD	235 948	0.24
755	ATMOS ENERGY CORP	USD	87 837	0.09
666	AUTODESK INC	USD	136 270	0.14
1 052	AUTOMATIC DATA PROCESSING	USD	231 219	0.23
55	AUTOZONE INC	USD	137 135	0.14
490	AVALONBAY COMMUNITIES INC	USD	92 742	0.09
2 305	AVANTOR INC	USD	47 345	0.05
309	AVERY DENNISON CORP	USD	53 086	0.05
331	AXON ENTERPRISE INC	USD	64 585	0.06
3 808	BAKER HUGHES CO	USD	120 371	0.12
942	BALL CORP	USD	54 834	0.05
14 036	BANK OF AMERICA CORP	USD	402 693	0.40
2 270	BANK OF NEW YORK MELLON CORP	USD	101 060	0.10
734	BATH & BODY WORKS INC	USD	27 525	0.03
1 266	BAXTER INTERNATIONAL INC	USD	57 679	0.06
770	BECTON DICKINSON AND CO	USD	203 288	0.20
1 521	BENTLEY SYSTEMS INC-CLASS B	USD	82 484	0.08
699	BEST BUY CO INC	USD	57 283	0.06
342	BIOGEN INC	USD	97 419	0.10
643	BIO-TECHNE CORP	USD	52 488	0.05
584	BLACK KNIGHT INC	USD	34 882	0.03
363	BLACKROCK INC	USD	250 884	0.25
89	BOOKING HOLDINGS INC	USD	240 329	0.24
495	BOSTON PROPERTIES INC	USD	28 507	0.03

BNP Paribas Easy MSCI World ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
4 334	BOSTON SCIENTIFIC CORP	USD	234 426	0.23
4 506	BRISTOL-MYERS SQUIBB CO	USD	288 159	0.29
574	BROADRIDGE FINANCIAL SOLUTIONS	USD	95 072	0.10
613	BROOKFIELD RENEWABLE COR-A	CAD	19 359	0.02
1 339	BROWN & BROWN INC	USD	92 177	0.09
1 231	BROWN-FORMAN CORP - B	USD	82 206	0.08
484	BUILDERS FIRSTSOURCE INC	USD	65 824	0.07
588	BUNGE LTD	USD	55 478	0.06
188	BURLINGTON STORES INC	USD	29 589	0.03
390	C.H. ROBINSON WORLDWIDE INC	USD	36 797	0.04
895	CADENCE DESIGN SYS INC	USD	209 895	0.21
1 130	CAESARS ENTERTAINMENT INC	USD	57 596	0.06
582	CAMDEN PROPERTY TRUST	USD	63 362	0.06
958	CAMPBELL SOUP CO	USD	43 790	0.04
847	CARDINAL HEALTH INC	USD	80 101	0.08
571	CARMAX INC	USD	47 793	0.05
2 901	CARRIER GLOBAL CORP	USD	144 209	0.14
610	CATALENT INC	USD	26 450	0.03
1 060	CATERPILLAR INC	USD	260 813	0.26
450	CBOE GLOBAL MARKETS INC	USD	62 105	0.06
985	CBRE GROUP INC - A	USD	79 499	0.08
778	CDW CORP/DE	USD	142 763	0.14
1 250	CENTENE CORP	USD	84 313	0.08
1 207	CERIDIAN HCM HOLDING INC	USD	80 833	0.08
906	CHENIERE ENERGY INC	USD	138 038	0.14
71	CHIPOTLE MEXICAN GRILL INC	USD	151 869	0.15
895	CHURCH & DWIGHT CO INC	USD	89 706	0.09
657	CIGNA CORP	USD	184 354	0.18
385	CINTAS CORP	USD	191 376	0.19
9 582	CISCO SYSTEMS INC	USD	495 773	0.50
4 283	CITIGROUP INC	USD	197 189	0.20
1 873	CITIZENS FINANCIAL GROUP	USD	48 848	0.05
374	CLOROX COMPANY	USD	59 481	0.06
1 231	CMS ENERGY CORP	USD	72 321	0.07
8 944	COCA-COLA CO	USD	538 608	0.54
953	COGNEX CORP	USD	53 387	0.05
2 101	COGNIZANT TECH SOLUTIONS - A	USD	137 153	0.14
2 256	COLGATE-PALMOLIVE CO	USD	173 802	0.17
9 372	COMCAST CORP - A	USD	389 407	0.39
1 910	CONAGRA BRANDS INC	USD	64 405	0.06
1 316	CONSOLIDATED EDISON INC	USD	118 966	0.12
242	COOPER COS INC/THE	USD	92 790	0.09
1 712	COPART INC	USD	156 152	0.16
2 768	CORTEVA INC	USD	158 606	0.16
951	COSTCO WHOLESALE CORP	USD	511 999	0.51
1 056	CROWN CASTLE INTERNATIONAL CORP	USD	120 321	0.12
5 312	CSX CORP	USD	181 139	0.18
429	CUMMINS INC	USD	105 174	0.11
2 720	CVS HEALTH CORP	USD	188 034	0.19
1 489	DANAHER CORP	USD	357 360	0.36
589	DARLING INGREDIENTS INC	USD	37 572	0.04
252	DAVITA INC	USD	25 318	0.03
113	DECKERS OUTDOOR CORP	USD	59 626	0.06
592	DEERE & CO	USD	239 872	0.24
1 105	DELL TECHNOLOGIES - C	USD	59 792	0.06
1 661	DELTA AIR LINES INC	USD	78 964	0.08
1 095	DENTSPLY SIRONA INC	USD	43 822	0.04
920	DEXCOM INC	USD	118 229	0.12
280	DICKS SPORTING GOODS INC	USD	37 013	0.04
803	DIGITAL REALTY TRUST INC	USD	91 438	0.09
875	DISCOVER FINANCIAL SERVICES	USD	102 244	0.10

BNP Paribas Easy MSCI World ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
836	DOCUSIGN INC	USD	42 711	0.04
527	DOLLAR TREE INC	USD	75 625	0.08
790	DOVER CORP	USD	116 644	0.12
2 144	DOW INC	USD	114 189	0.11
2 278	DROPBOX INC-CLASS A	USD	60 754	0.06
1 501	DUPONT DE NEMOURS INC	USD	107 231	0.11
1 229	DYNATRACE INC	USD	63 257	0.06
1 103	EATON CORP PLC	USD	221 813	0.22
1 915	EBAY INC	USD	85 581	0.09
727	ECOLAB INC	USD	135 724	0.14
1 507	EDISON INTERNATIONAL	USD	104 661	0.10
1 845	EDWARDS LIFESCIENCES CORP	USD	174 039	0.17
741	ELECTRONIC ARTS INC	USD	96 108	0.10
1 561	ELI LILLY & CO	USD	732 078	0.73
1 653	EMERSON ELECTRIC CO	USD	149 415	0.15
377	ENPHASE ENERGY INC	USD	63 140	0.06
657	ENTEGRIS INC	USD	72 809	0.07
229	EQUINIX INC	USD	179 522	0.18
1 647	EQUITABLE HOLDINGS INC	USD	44 733	0.04
1 323	EQUITY RESIDENTIAL	USD	87 278	0.09
1 317	ESSENTIAL UTILITIES INC	USD	52 561	0.05
659	ESTEE LAUDER COMPANIES - A	USD	129 414	0.13
514	EXACT SCIENCES CORP	USD	48 265	0.05
3 225	EXELON CORP	USD	131 387	0.13
616	EXPEDITORS INTERNATIONAL WASH INC	USD	74 616	0.07
438	F5 NETWORKS INC	USD	64 062	0.06
166	FACTSET RESEARCH SYSTEMS INC	USD	66 508	0.07
93	FAIR ISAAC CORP	USD	75 257	0.08
2 200	FASTENAL CO	USD	129 778	0.13
557	FEDEX CORP	USD	138 080	0.14
1 513	FIDELITY NATIONAL INFO SERV	USD	82 761	0.08
2 495	FIFTH THIRD BANCORP	USD	65 394	0.07
316	FIRST SOLAR INC	USD	60 068	0.06
1 546	FISERV INC	USD	195 028	0.19
2 022	FORTINET INC	USD	152 843	0.15
1 330	FORTIVE CORP	USD	99 444	0.10
901	FORTUNE BRANDS HOME SECURITY	USD	64 827	0.06
2 945	FOX CORP - CLASS B	USD	93 916	0.09
1 652	FRANKLIN RESOURCES INC	USD	44 125	0.04
4 105	FREEMPORT - MCMORAN INC	USD	164 200	0.16
312	GARTNER INC	USD	109 297	0.11
205	GENERAC HOLDINGS INC	USD	30 572	0.03
2 454	GENERAL ELECTRIC CO	USD	269 572	0.27
1 840	GENERAL MILLS INC	USD	141 128	0.14
705	GENUINE PARTS CO	USD	119 307	0.12
2 863	GILEAD SCIENCES INC	USD	220 651	0.22
705	GLOBAL PAYMENTS INC	USD	69 457	0.07
1 647	GODADDY INC - A	USD	123 739	0.12
758	GOLDMAN SACHS GROUP INC	USD	244 485	0.24
1 029	GRACO INC	USD	88 854	0.09
5 962	HALLIBURTON CO	USD	196 686	0.20
1 667	HARTFORD FINANCIAL SVCS GRP	USD	120 057	0.12
491	HASBRO INC	USD	31 802	0.03
517	HCA HEALTHCARE INC	USD	156 899	0.16
1 878	HEALTHPEAK PROPERTIES INC	USD	37 748	0.04
666	HENRY SCHEIN INC	USD	54 013	0.05
571	HERSHEY CO/THE	USD	142 579	0.14
6 168	HEWLETT - PACKARD ENTERPRISE - W/I	USD	103 622	0.10
823	HF SINCLAIR CORP	USD	36 714	0.04
1 124	HILTON WORLDWIDE HOLDINGS INC	USD	163 598	0.16
902	HOLOGIC INC	USD	73 035	0.07

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Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 028	HOME DEPOT INC	USD	629 978	0.63
617	HORIZON THERAPEUTICS PLC	USD	63 458	0.06
1 390	HORMEL FOODS CORP	USD	55 906	0.06
2 739	HOST HOTELS & RESORTS INC	USD	46 097	0.05
3 412	HP INC	USD	104 783	0.10
216	HUBBELL INC	USD	71 617	0.07
186	HUBSPOT INC	USD	98 969	0.10
280	HUMANA INC	USD	125 196	0.13
323	HUNT (JB) TRANSPRT SVCS INC	USD	58 473	0.06
5 384	HUNTINGTON BANCSHARES INC	USD	58 040	0.06
368	IDEX CORP	USD	79 216	0.08
243	IDEXX LABORATORIES INC	USD	122 042	0.12
958	ILLINOIS TOOL WORKS	USD	239 653	0.24
387	ILLUMINA INC	USD	72 559	0.07
813	INCYTE CORP	USD	50 609	0.05
1 538	INGERSOLL-RAND INC	USD	100 524	0.10
208	INSULET CORP	USD	59 975	0.06
8 917	INTEL CORP	USD	298 184	0.30
1 457	INTERCONTINENTAL EXCHANGE INC	USD	164 758	0.16
1 997	INTERNATIONAL BUSINESS MACHINES CORP	USD	267 219	0.27
791	INTERNATIONAL FLAVORS & FRAGRANCES	USD	62 956	0.06
1 205	INTERNATIONAL PAPER CO	USD	38 331	0.04
2 096	INTERPUBLIC GROUP OF COS INC	USD	80 864	0.08
703	INTUIT INC	USD	322 108	0.32
792	INTUITIVE SURGICAL INC	USD	270 816	0.27
2 027	INVESCO LTD	USD	34 074	0.03
545	IQVIA HOLDINGS INC	USD	122 500	0.12
1 121	IRON MOUNTAIN INC	USD	63 695	0.06
334	JACK HENRY & ASSOCIATES INC	USD	55 888	0.06
593	JACOBS SOLUTIONS INC	USD	70 502	0.07
451	JM SMUCKER CO/THE	USD	66 599	0.07
5 058	JOHNSON & JOHNSON	USD	837 200	0.84
1 759	JOHNSON CONTROLS INTERNATIONAL	USD	119 858	0.12
5 551	JP MORGAN CHASE AND CO	USD	807 337	0.81
2 782	JUNIPER NETWORKS INC	USD	87 160	0.09
1 083	KELLOGG CO	USD	72 994	0.07
3 050	KEURIG DR PEPPER INC	USD	95 374	0.10
5 070	KEYCORP	USD	46 847	0.05
1 032	KEYSIGHT TECHNOLOGIES IN-W/I	USD	172 808	0.17
989	KIMBERLY-CLARK CORP	USD	136 541	0.14
9 627	KINDER MORGAN INC	USD	165 777	0.17
666	KNIGHT-SWIFT TRANSPORTATION	USD	37 003	0.04
2 353	KRAFT HJ HEINZ CORP	USD	83 532	0.08
1 919	KROGER CO	USD	90 193	0.09
292	LABORATORY CORP AMERICA HOLDINGS	USD	70 468	0.07
374	LAM RESEARCH CORP	USD	240 430	0.24
482	LAMB WESTON HOLDINGS INC	USD	55 406	0.06
1 142	LATTICE SEMICONDUCTOR CORP	USD	109 712	0.11
396	LEAR CORP	USD	56 846	0.06
122	LENNOX INTERNATIONAL INC	USD	39 781	0.04
1 479	LKQ CORP	USD	86 181	0.09
1 366	LOWES COS INC	USD	308 306	0.31
231	LPL FINANCIAL HOLDINGS INC	USD	50 226	0.05
2 742	LUCID GROUP INC	USD	18 892	0.02
1 043	LYONDELLBASELL INDU - A	USD	95 779	0.10
1 671	MARATHON PETROLEUM CORP - W/I	USD	194 839	0.19
122	MARKETAXESS HOLDINGS INC	USD	31 893	0.03
1 473	MARSH & MCLENNAN COS	USD	277 042	0.28
260	MARTIN MARIETTA MATERIALS	USD	120 039	0.12
2 814	MARVELL TECHNOLOGY INC	USD	168 221	0.17
689	MASCO CORP	USD	39 535	0.04

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Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 669	MASTERCARD INC - A	USD	656 418	0.66
839	MCCORMICK & CO-NON VTG SHRS	USD	73 186	0.07
372	MCKESSON CORP	USD	158 959	0.16
4 967	MERCK & CO INC	USD	573 142	0.57
83	METTLER - TOLEDO INTERNATIONAL	USD	108 866	0.11
2 085	MICROCHIP TECHNOLOGY INC	USD	186 795	0.19
2 510	MICRON TECHNOLOGY INC	USD	158 406	0.16
12 794	MICROSOFT CORP	USD	4 356 868	4.34
153	MOLINA HEALTHCARE INC	USD	46 090	0.05
855	MOLSON COORS BREWING CO - B	USD	56 293	0.06
3 479	MONDELEZ INTERNATIONAL INC - A	USD	253 758	0.25
381	MONGODB INC	USD	156 587	0.16
503	MOODYS CORP	USD	174 903	0.17
2 864	MORGAN STANLEY	USD	244 586	0.24
1 372	MOSAIC CO/THE	USD	48 020	0.05
652	MOTOROLA SOLUTIONS INC	USD	191 219	0.19
1 393	NASDAQ OMX GROUP/THE	USD	69 441	0.07
1 131	NETAPP INC	USD	86 408	0.09
2 157	NEWMONT MINING CORP	USD	92 018	0.09
4 344	NEXTERA ENERGY INC	USD	322 325	0.32
386	NORDSON CORP	USD	95 797	0.10
563	NORFOLK SOUTHERN CORP	USD	127 666	0.13
753	NORTHERN TRUST CORP	USD	55 827	0.06
690	NUCOR CORP	USD	113 146	0.11
4 582	NVIDIA CORP	USD	1 938 277	1.94
14	NVR INC	USD	88 909	0.09
953	OKTA INC	USD	66 091	0.07
310	OLD DOMINION FREIGHT LINE	USD	114 623	0.11
1 466	ON SEMICONDUCTOR CORPORATION	USD	138 654	0.14
2 310	ONEOK INC	USD	142 573	0.14
3 448	ORACLE CORP	USD	410 622	0.41
1 337	OTIS WORLDWIDE CORP	USD	119 006	0.12
367	OWENS CORNING	USD	47 894	0.05
768	PALO ALTO NETWORKS INC	USD	196 232	0.20
1 231	PAYCHEX INC	USD	137 712	0.14
305	PAYCOM SOFTWARE INC	USD	97 978	0.10
321	PAYLOCITY HOLDING CORP	USD	59 234	0.06
2 199	PAYPAL HOLDINGS INC - W/I	USD	146 739	0.15
3 015	PEPSICO INC	USD	558 438	0.56
478	PERKINELMER INC	USD	56 782	0.06
10 687	PFIZER INC	USD	391 999	0.39
1 397	PHILLIPS 66	USD	133 246	0.13
1 107	PNC FINANCIAL SERVICES GROUP	USD	139 427	0.14
168	POOL CORP	USD	62 940	0.06
714	PPG INDUSTRIES INC	USD	105 886	0.11
1 117	PRINCIPAL FINANCIAL GROUP	USD	84 713	0.08
4 824	PROCTER & GAMBLE CO.	USD	731 994	0.73
1 638	PROGRESSIVE CORP	USD	216 822	0.22
2 168	PROLOGIS INC	USD	265 862	0.27
1 485	PRUDENTIAL FINANCIAL INC	USD	131 007	0.13
479	PTC INC	USD	68 162	0.07
1 784	PUBLIC SERVICE ENTERPRISE GP	USD	111 696	0.11
456	PUBLIC STORAGE	USD	133 097	0.13
925	PULTEGROUP INC	USD	71 854	0.07
660	QORVO INC	USD	67 340	0.07
2 537	QUALCOMM INC	USD	302 004	0.30
499	QUANTA SERVICES INC	USD	98 029	0.10
359	QUEST DIAGNOSTICS INC	USD	50 461	0.05
673	RAYMOND JAMES FINANCIAL INC	USD	69 837	0.07
852	REGENCY CENTERS CORP	USD	52 628	0.05
236	REGENERON PHARMACEUTICALS	USD	169 575	0.17

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Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
4 742	REGIONS FINANCIAL CORP	USD	84 502	0.08
300	RELIANCE STEEL & ALUMINUM	USD	81 477	0.08
198	REPLIGEN CORP	USD	28 009	0.03
870	REPUBLIC SERVICES INC	USD	133 258	0.13
439	RESMED INC	USD	95 922	0.10
2 053	RIVIAN AUTOMOTIVE INC-A	USD	34 203	0.03
596	ROBERT HALF INTERNATIONAL INC	USD	44 831	0.04
391	ROCKWELL AUTOMATION INC	USD	128 815	0.13
381	ROPER TECHNOLOGIES INC	USD	183 185	0.18
639	RPM INTERNATIONAL INC	USD	57 337	0.06
964	S&P GLOBAL INC	USD	386 458	0.39
2 060	SALESFORCE.COM INC	USD	435 196	0.43
315	SBA COMMUNICATIONS CORP	USD	73 004	0.07
3 578	SCHLUMBERGER LTD	USD	175 751	0.18
2 989	SCHWAB (CHARLES) CORP	USD	169 417	0.17
729	SEALED AIR CORP	USD	29 160	0.03
1 025	SEMPRA ENERGY	USD	149 230	0.15
520	SERVICENOW INC	USD	292 224	0.29
626	SHERWIN-WILLIAMS CO/THE	USD	166 216	0.17
829	SIMON PROPERTY GROUP INC	USD	95 733	0.10
824	SKYWORKS SOLUTIONS INC	USD	91 209	0.09
598	SMITH (A.O.) CORP	USD	43 522	0.04
227	SNAP - ON INC	USD	65 419	0.07
6 323	SNAP INC - A	USD	74 864	0.07
663	SPLUNK INC	USD	70 338	0.07
2 619	STARBUCKS CORP	USD	259 438	0.26
1 054	STATE STREET CORP	USD	77 132	0.08
635	STEEL DYNAMICS INC	USD	69 171	0.07
1 345	SYNCHRONY FINANCIAL	USD	45 622	0.05
509	SYNOPSIS INC	USD	221 624	0.22
1 484	SYSCO CORP	USD	110 113	0.11
812	T ROWE PRICE GROUP INC	USD	90 960	0.09
502	TAKE-TWO INTERACTIVE SOFTWARE	USD	73 874	0.07
1 097	TARGET CORP	USD	144 694	0.14
316	TELEDYNE TECHNOLOGIES INC	USD	129 911	0.13
182	TELEFLEX INC	USD	44 049	0.04
5 177	TESLA INC	USD	1 355 182	1.35
2 201	TEXAS INSTRUMENTS INC	USD	396 224	0.40
962	THOMSON REUTERS CORP	CAD	130 028	0.13
2 845	TJX COMPANIES INC	USD	241 228	0.24
428	TORO CO	USD	43 506	0.04
392	TRACTOR SUPPLY COMPANY	USD	86 671	0.09
628	TRANE TECHNOLOGIES PLC	USD	120 111	0.12
758	TRANSUNION	USD	59 374	0.06
806	TRAVELERS COS INC/THE	USD	139 970	0.14
1 824	TRIMBLE INC	USD	96 563	0.10
3 334	TRUIST FINANCIAL CORP	USD	101 187	0.10
1 520	TWILIO INC - A	USD	96 702	0.10
1 046	TYSON FOODS INC - A	USD	53 388	0.05
3 747	UBER TECHNOLOGIES INC	USD	161 758	0.16
1 088	UGI CORP	USD	29 343	0.03
670	U-HAUL HOLDING CO-NON VOTING	USD	33 949	0.03
184	ULTA BEAUTY INC	USD	86 589	0.09
1 328	UNION PACIFIC CORP	USD	271 735	0.27
1 596	UNITED PARCEL SERVICE- B	USD	286 083	0.29
226	UNITED RENTALS INC	USD	100 654	0.10
153	UNITED THERAPEUTICS CORP	USD	33 775	0.03
1 776	UNITEDHEALTH GROUP INC	USD	853 617	0.85
3 360	US BANCORP	USD	111 014	0.11
210	VAIL RESORTS INC	USD	52 870	0.05
1 145	VALERO ENERGY CORP	USD	134 309	0.13

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Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
411	VEEVA SYSTEMS INC - A	USD	81 267	0.08
1 135	VENTAS INC	USD	53 651	0.05
719	VERISIGN INC	USD	162 472	0.16
510	VERISK ANALYTICS INC	USD	115 275	0.12
8 682	VERIZON COMMUNICATIONS INC	USD	322 884	0.32
612	VERTEX PHARMACEUTICALS INC	USD	215 369	0.22
1 004	VF CORP	USD	19 166	0.02
3 150	VIACOMCBS INC - CLASS B	USD	50 117	0.05
3 149	VISA INC-CLASS A SHARES	USD	747 825	0.75
799	VMWARE INC - A	USD	114 808	0.11
2 508	WALGREENS BOOTS ALLIANCE INC	USD	71 453	0.07
3 974	WALT DISNEY CO	USD	354 799	0.35
1 178	WASTE MANAGEMENT INC	USD	204 289	0.20
216	WATERS CORP	USD	57 573	0.06
174	WATSCO INC	USD	66 376	0.07
1 039	WEBSTER FINANCIAL CORP	USD	39 222	0.04
1 320	WELLTOWER INC	USD	106 775	0.11
259	WEST PHARMACEUTICAL SERVICES	USD	99 060	0.10
1 476	WESTERN DIGITAL CORP	USD	55 985	0.06
1 038	WESTROCK CO	USD	30 175	0.03
3 026	WEYERHAEUSER CO	USD	101 401	0.10
284	WHIRLPOOL CORP	USD	42 256	0.04
5 247	WILLIAMS COS INC	USD	171 210	0.17
559	WOLFSPEED INC	USD	31 075	0.03
732	WORKDAY INC - A	USD	165 351	0.17
146	WW GRAINGER INC	USD	115 134	0.12
639	XYLEM INC	USD	71 964	0.07
1 004	YUM BRANDS INC	USD	139 104	0.14
298	ZEBRA TECHNOLOGIES CORP - A	USD	88 157	0.09
699	ZIMMER BIOMET HOLDINGS INC	USD	101 774	0.10
1 188	ZOETIS INC	USD	204 585	0.20
798	ZOOM VIDEO COMMUNICATIONS-A	USD	54 168	0.05
3 030	ZOOMINFO TECHNOLOGIES INC	USD	76 932	0.08
426	ZSCALER INC	USD	62 324	0.06
	<i>Japan</i>		<i>6 920 515</i>	<i>6.89</i>
600	ADVANTEST CORP	JPY	79 496	0.08
1 300	AEON CO LTD	JPY	26 461	0.03
300	AGC INC	JPY	10 716	0.01
1 500	AJINOMOTO CO INC	JPY	59 404	0.06
1 000	ASAHI GROUP HOLDINGS LTD	JPY	38 565	0.04
3 700	ASTELLAS PHARMA INC	JPY	55 013	0.05
800	AZBIL CORP	JPY	25 079	0.03
1 300	BRIDGESTONE CORP	JPY	52 995	0.05
800	BROTHER INDUSTRIES LTD	JPY	11 621	0.01
2 500	CANON INC	JPY	65 555	0.07
900	CAPCOM CO LTD	JPY	35 462	0.04
100	CENTRAL JAPAN RAILWAY CO	JPY	12 495	0.01
1 600	CHUGAI PHARMACEUTICAL CO LTD	JPY	45 232	0.05
1 600	CYBERAGENT INC	JPY	11 601	0.01
900	DAI NIPPON PRINTING CO LTD	JPY	25 393	0.03
500	DAIFUKU CO LTD	JPY	10 179	0.01
2 100	DAI-ICHI LIFE HOLDINGS INC	JPY	39 781	0.04
3 700	DAIICHI SANKYO CO LTD	JPY	116 477	0.12
500	DAIKIN INDUSTRIES LTD	JPY	101 238	0.10
900	DAIWA HOUSE INDUSTRY CO LTD	JPY	23 612	0.02
2 000	DAIWA SECURITIES GROUP INC	JPY	10 244	0.01
300	DISCO CORP	JPY	46 930	0.05
400	EAST JAPAN RAILWAY CO	JPY	22 104	0.02
500	EISAI CO LTD	JPY	33 639	0.03
1 900	FANUC CORP	JPY	66 149	0.07
400	FAST RETAILING CO LTD	JPY	101 622	0.10

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Quantity	Denomination	Quotation currency	Market value	% of net assets
300	FUJI ELECTRIC HOLDINGS CO LTD	JPY	13 056	0.01
900	FUJIFILM HOLDINGS CORP	JPY	53 184	0.05
500	FUJITSU LTD	JPY	64 327	0.06
1 300	HAKUHODO DY HOLDINGS INC	JPY	13 599	0.01
300	HANKYU HANSHIN HOLDINGS INC	JPY	9 870	0.01
280	HIROSE ELECTRIC CO LTD	JPY	36 953	0.04
2 100	HITACHI LTD	JPY	129 253	0.13
3 600	HONDA MOTOR CO LTD	JPY	108 123	0.11
200	HOSHIZAKI CORP	JPY	7 135	0.01
800	HOYA CORP	JPY	94 510	0.09
600	IBIDEN CO LTD	JPY	33 625	0.03
900	IDEMITSU KOSAN CO LTD	JPY	17 971	0.02
8 900	INPEX CORP	JPY	98 400	0.10
1 000	ISUZU MOTORS LTD	JPY	12 039	0.01
2 800	ITOCHU CORP	JPY	110 171	0.11
500	ITOCHU TECHNO-SOLUTIONS CORP	JPY	12 578	0.01
3 100	JAPAN POST BANK CO LTD	JPY	24 108	0.02
1 000	JFE HOLDINGS INC	JPY	14 183	0.01
700	JSR CORP	JPY	19 905	0.02
9 200	JXTG HOLDINGS INC	JPY	31 470	0.03
500	KAO CORP	JPY	18 037	0.02
3 500	KDDI CORP	JPY	107 759	0.11
300	KEISEI ELECTRIC RAILWAY CO	JPY	12 362	0.01
500	KEYENCE CORP	JPY	234 718	0.23
300	KIKKOMAN CORP	JPY	17 003	0.02
600	KIRIN HOLDINGS CO LTD	JPY	8 724	0.01
600	KOBE BUSSAN CO LTD	JPY	15 468	0.02
1 400	KOMATSU LTD	JPY	37 592	0.04
300	KONAMI HOLDINGS CORP	JPY	15 611	0.02
1 300	KUBOTA CORP	JPY	18 879	0.02
300	KURITA WATER INDUSTRIES LTD	JPY	11 403	0.01
1 100	KYOCERA CORP	JPY	59 294	0.06
600	KYOWA HAKKO KIRIN CO LTD	JPY	11 059	0.01
400	MAKITA CORP	JPY	11 170	0.01
5 400	MARUBENI CORP	JPY	91 161	0.09
300	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	16 765	0.02
1 500	MAZDA MOTOR CORP	JPY	14 462	0.01
1 000	MINEBEA MITSUMI INC	JPY	18 715	0.02
700	MISUMI GROUP INC	JPY	13 895	0.01
1 600	MITSUBISHI CHEMICAL HOLDINGS	JPY	9 556	0.01
3 100	MITSUBISHI CORP	JPY	148 635	0.15
4 000	MITSUBISHI ELECTRIC CORP	JPY	56 097	0.06
700	MITSUBISHI HEAVY INDUSTRIES	JPY	32 502	0.03
23 500	MITSUBISHI UFJ FINANCIAL GROUP	JPY	173 159	0.17
4 100	mitsui & co ltd	JPY	153 493	0.15
1 500	mitsui fudosan co ltd	JPY	29 687	0.03
5 000	MIZUHO FINANCIAL GROUP INC	JPY	76 072	0.08
800	MONOTARO CO LTD	JPY	10 090	0.01
1 200	MS&AD INSURANCE GROUP HOLDING	JPY	42 309	0.04
2 400	MURATA MANUFACTURING CO LTD	JPY	136 759	0.14
700	NEC CORP	JPY	33 732	0.03
700	NIDEC CORP	JPY	37 994	0.04
2 300	NINTENDO CO LTD	JPY	104 103	0.10
2 400	NIPPON PAINT HOLDINGS CO LTD	JPY	19 644	0.02
2 000	NIPPON STEEL & SUMITOMO METAL CORP	JPY	41 568	0.04
82 500	NIPPON TELEGRAPH & TELEPHONE	JPY	97 321	0.10
1 100	NIPPON YUSEN KK	JPY	24 278	0.02
6 400	NISSAN MOTOR CO LTD	JPY	26 045	0.03
200	NISSIN FOODS HOLDINGS CO LTD	JPY	16 480	0.02
200	NITORI HOLDINGS CO LTD	JPY	22 285	0.02
400	NITTO DENKO CORP	JPY	29 418	0.03

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Quantity	Denomination	Quotation currency	Market value	% of net assets
4 600	NOMURA HOLDINGS INC	JPY	17 415	0.02
1 100	NOMURA RESEARCH INSTITUTE LTD	JPY	30 146	0.03
2 500	NTT DATA CORP	JPY	34 715	0.03
600	OMRON CORP	JPY	36 398	0.04
500	ONO PHARMACEUTICAL CO LTD	JPY	9 015	0.01
200	OPEN HOUSE CO LTD	JPY	7 150	0.01
2 700	ORIENTAL LAND CO LTD	JPY	104 630	0.10
2 400	ORIX CORP	JPY	43 380	0.04
600	OSAKA GAS CO LTD	JPY	9 164	0.01
400	OTSUKA CORP	JPY	15 462	0.02
600	OTSUKA HOLDINGS CO LTD	JPY	21 881	0.02
4 700	PANASONIC CORP	JPY	57 020	0.06
600	PERSOL HOLDINGS CO LTD	JPY	10 748	0.01
2 600	RAKUTEN INC	JPY	8 976	0.01
2 800	RECRUIT HOLDINGS CO LTD	JPY	88 397	0.09
4 200	RENASAS ELECTRONICS CORP	JPY	78 502	0.08
5 700	RESONA HOLDINGS INC	JPY	27 223	0.03
2 300	RICOH CO LTD	JPY	19 454	0.02
300	ROHM CO LTD	JPY	28 062	0.03
700	SCSK CORP	JPY	10 943	0.01
500	SECOM CO LTD	JPY	33 691	0.03
900	SEIKO EPSON CORP	JPY	13 942	0.01
700	SEKISUI CHEMICAL CO LTD	JPY	10 035	0.01
1 200	SEKISUI HOUSE LTD	JPY	24 123	0.02
1 900	SEVEN & I HOLDINGS CO LTD	JPY	81 568	0.08
700	SG HOLDINGS CO LTD	JPY	9 916	0.01
1 000	SHIMADZU CORP	JPY	30 636	0.03
4 000	SHIN-ETSU CHEMICAL CO LTD	JPY	131 954	0.13
400	SHIONOGI & CO LTD	JPY	16 799	0.02
900	SHISEIDO CO LTD	JPY	40 431	0.04
7 300	SOFTBANK CORP	JPY	77 780	0.08
2 200	SOFTBANK GROUP CORP	JPY	103 093	0.10
600	SOMPO HOLDINGS INC	JPY	26 813	0.03
2 500	SONY CORP	JPY	224 254	0.22
300	SQUARE ENIX HOLDINGS CO LTD	JPY	13 882	0.01
2 800	SUMITOMO CORP	JPY	58 912	0.06
600	SUMITOMO METAL MINING CO LTD	JPY	19 224	0.02
2 700	SUMITOMO MITSUI FINANCIAL GR	JPY	115 054	0.11
600	SUMITOMO MITSUI TRUST HOLDINGS	JPY	21 225	0.02
400	SUNTORY BEVERAGE AND FOOD LTD	JPY	14 424	0.01
400	SYSMEX CORP	JPY	27 127	0.03
1 500	T&D HOLDINGS INC	JPY	21 851	0.02
3 400	TAKEDA PHARMACEUTICAL CO LTD	JPY	106 492	0.11
1 000	TDK CORP	JPY	38 517	0.04
1 400	TERUMO CORP	JPY	44 189	0.04
900	TIS INC	JPY	22 361	0.02
4 100	TOKIO MARINE HOLDINGS INC	JPY	94 036	0.09
1 000	TOKYO ELECTRON LTD	JPY	142 249	0.14
700	TOKYO GAS CO LTD	JPY	15 222	0.02
800	TOKYU CORP	JPY	9 600	0.01
2 600	TORAY INDUSTRIES INC	JPY	14 398	0.01
20 400	TOYOTA MOTOR CORP	JPY	325 827	0.33
500	TREND MICRO INC	JPY	24 025	0.02
1 000	UNICHARM CORP	JPY	36 953	0.04
600	USS CO LTD	JPY	9 872	0.01
300	WEST JAPAN RAILWAY CO	JPY	12 433	0.01
18 400	YAHOO JAPAN CORP	JPY	44 098	0.04
400	YAKULT HONSHA CO LTD	JPY	25 198	0.03
300	YAMAHA CORP	JPY	11 428	0.01
800	YAMAHA MOTOR CO LTD	JPY	22 815	0.02
500	YAMATO HOLDINGS CO LTD	JPY	9 005	0.01

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Quantity	Denomination	Quotation currency	Market value	% of net assets
500	YASKAWA ELECTRIC CORP	JPY	22 773	0.02
900	YOKOGAWA ELECTRIC CORP	JPY	16 504	0.02
500	ZOZO INC	JPY	10 278	0.01
	<i>United Kingdom</i>		<i>4 451 712</i>	<i>4.43</i>
2 237	3I GROUP PLC	GBP	55 415	0.06
358	ADMIRAL GROUP PLC	GBP	9 476	0.01
5 503	AMCOR PLC	USD	54 920	0.05
2 315	ANGLO AMERICAN PLC	GBP	65 721	0.07
993	ANTOFAGASTA PLC	GBP	18 444	0.02
857	APTIV PLC	USD	87 491	0.09
774	ASSTEAD GROUP PLC	GBP	53 570	0.05
734	ASSOCIATED BRITISH FOODS PLC	GBP	18 579	0.02
2 842	ASTRAZENECA PLC	GBP	407 418	0.41
457	ATLASSIAN CORP-CL A	USD	76 689	0.08
6 287	AUTO TRADER GROUP PLC	GBP	48 789	0.05
4 975	AVIVA PLC	GBP	24 996	0.02
20 386	BARCLAYS BANK PLC	GBP	39 752	0.04
56 571	BP PLC	GBP	329 650	0.33
13 785	BT GROUP PLC	GBP	21 442	0.02
556	BUNZL PLC	GBP	21 199	0.02
860	BURBERRY GROUP PLC	GBP	23 179	0.02
12 918	CENTRICA PLC	GBP	20 357	0.02
2 500	CLARIVATE PLC	USD	23 825	0.02
1 950	CNH INDUSTRIAL NV	EUR	28 093	0.03
442	COCA-COLA EUROPACIFIC PARTNE	USD	28 478	0.03
3 895	COMPASS GROUP PLC	GBP	109 040	0.11
310	CRODA INTERNATIONAL PLC	GBP	22 173	0.02
4 332	DIAGEO PLC	GBP	186 096	0.19
420	ENDEAVOUR MINING PLC	GBP	10 065	0.01
549	FERGUSON PLC	USD	86 363	0.09
7 121	GSK PLC	GBP	125 731	0.13
923	HALMA PLC	GBP	26 719	0.03
37 265	HSBC HOLDINGS PLC	GBP	294 540	0.29
4 531	INFORMA PLC	GBP	41 821	0.04
524	INTERCONTINENTAL HOTELS GROU	GBP	36 200	0.04
6 980	JD SPORTS FASHION PLC	GBP	12 956	0.01
4 003	LEGAL & GENERAL GROUP PLC	GBP	11 568	0.01
2 988	LIBERTY GLOBAL PLC - C	USD	53 097	0.05
1 095	LINDE PLC	USD	417 283	0.42
105 778	LLOYDS BANKING GROUP PLC	GBP	58 620	0.06
769	LONDON STOCK EXCHANGE GROUP	GBP	81 791	0.08
6 418	NATIONAL GRID PLC	GBP	84 899	0.08
10 624	NATWEST GROUP PLC	GBP	32 524	0.03
131	NEXT PLC	GBP	11 492	0.01
1 915	OCADO GROUP PLC	GBP	13 829	0.01
1 398	PEARSON PLC	GBP	14 610	0.01
936	PENTAIR PLC	USD	60 466	0.06
5 205	PRUDENTIAL PLC	GBP	73 353	0.07
1 307	RECKITT BENCKISER GROUP PLC	GBP	98 236	0.10
3 811	RELX PLC	GBP	126 989	0.13
5 112	RENTOKIL INITIAL PLC	GBP	39 969	0.04
714	RIO TINTO LTD	AUD	54 509	0.05
2 148	RIO TINTO PLC	GBP	136 146	0.14
2 950	SAGE GROUP PLC/THE	GBP	34 684	0.03
4 136	SAINSBURY (J) PLC	GBP	14 145	0.01
2 332	SEGRO PLC	GBP	21 251	0.02
268	SEVERN TRENT PLC	GBP	8 743	0.01
662	SMITH & NEPHEW PLC	GBP	10 672	0.01
594	SMITHS GROUP PLC	GBP	12 415	0.01
141	SPIRAX-SARCO ENGINEERING PLC	GBP	18 580	0.02
1 839	SSE PLC	GBP	43 042	0.04

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Quantity	Denomination	Quotation currency	Market value	% of net assets
4 453	STANDARD CHARTERED PLC	GBP	38 667	0.04
15 520	TESCO PLC	GBP	49 012	0.05
4 639	UNILEVER PLC	GBP	241 660	0.24
37 285	VODAFONE GROUP PLC	GBP	35 063	0.04
556	WHITBREAD PLC	GBP	23 934	0.02
409	WILLIS TOWERS WATSON PLC	USD	96 320	0.10
2 384	WPP PLC	GBP	24 956	0.02
	<i>Canada</i>		<i>4 402 666</i>	<i>4.39</i>
1 152	AGNICO EAGLE MINES LTD	CAD	57 588	0.06
836	AIR CANADA	CAD	15 788	0.02
2 434	ALGONQUIN POWER & UTILITIES	CAD	20 141	0.02
2 266	ALIMENTATION COUCHE-TARD INC	CAD	116 324	0.12
3 072	ALTAGAS LTD	CAD	55 252	0.06
1 520	BANK OF MONTREAL	CAD	137 426	0.14
2 715	BANK OF NOVA SCOTIA	CAD	135 988	0.14
3 667	BROOKFIELD CORP	CAD	123 593	0.12
1 617	CAMECO CORP	CAD	50 699	0.05
261	CAN APARTMENT PROP REAL ESTATE	CAD	10 031	0.01
2 119	CAN IMPERIAL BANK OF COMMERCE	CAD	90 571	0.09
1 280	CANADIAN NATIONAL RAILWAY CO	CAD	155 173	0.16
2 026	CANADIAN PACIFIC KANSAS CITY	CAD	163 822	0.16
179	CANADIAN TIRE CORP - A	CAD	24 500	0.02
354	CANADIAN UTILITIES LTD - A	CAD	9 179	0.01
1 064	CGI INC	CAD	112 327	0.11
787	DESCARTES SYSTEMS GRP/THE	CAD	63 113	0.06
1 045	DOLLARAMA INC	CAD	70 852	0.07
1 436	ELEMENT FLEET MANAGEMENT COR	CAD	21 899	0.02
5 641	ENBRIDGE INC	CAD	209 905	0.21
1 920	FIRST QUANTUM MINERALS LTD	CAD	45 472	0.05
219	FIRSTSERVICE CORP	CAD	33 765	0.03
1 461	FORTIS INC	CAD	63 032	0.06
448	GEORGE WESTON LTD	CAD	53 024	0.05
813	GILDAN ACTIVEWEAR INC	CAD	26 240	0.03
1 799	GREAT-WEST LIFECO INC	CAD	52 300	0.05
1 928	HYDRO ONE LTD	CAD	55 147	0.06
339	IGM FINANCIAL INC	CAD	10 332	0.01
455	INDUSTRIAL ALLIANCE INSURANC	CAD	31 032	0.03
618	INTACT FINANCIAL CORP	CAD	95 524	0.10
4 329	IVANHOE MINES LTD-CL A	CAD	39 584	0.04
2 198	KEYERA CORP	CAD	50 744	0.05
4 239	KINROSS GOLD CORP	CAD	20 245	0.02
906	LOBLAW COMPANIES LTD	CAD	83 036	0.08
284	LULULEMON ATHLETICA INC	USD	107 494	0.11
2 802	LUNDIN MINING CORP	CAD	21 979	0.02
934	MAGNA INTERNATIONAL INC	CAD	52 788	0.05
5 090	MANULIFE FINANCIAL CORP	CAD	96 316	0.10
1 073	METRO INC	CAD	60 669	0.06
729	NATIONAL BANK OF CANADA	CAD	54 374	0.05
675	NORTHLAND POWER INC	CAD	14 094	0.01
1 252	NUTRIEN LTD	CAD	73 997	0.07
488	NUVEI CORP-SUBORDINATE VTG	CAD	14 427	0.01
1 467	OPEN TEXT CORP	CAD	61 084	0.06
995	PARKLAND CORP	CAD	24 813	0.02
3 343	PEMBINA PIPELINE CORP	CAD	105 220	0.11
1 637	POWER CORP OF CANADA	CAD	44 114	0.04
484	RB GLOBAL INC	CAD	29 078	0.03
629	RIOCAN REAL ESTATE INVEST TRUST	CAD	9 164	0.01
2 704	ROGERS COMMUNICATIONS INC - B	CAD	123 503	0.12
3 002	ROYAL BANK OF CANADA	CAD	287 024	0.29
994	SAPUTO INC	CAD	22 295	0.02
3 474	SHOPIFY INC - A	CAD	224 778	0.22

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 545	SUN LIFE FINANCIAL INC	CAD	80 631	0.08
2 617	TC ENERGY CORP	CAD	105 884	0.11
3 055	TELUS-SHS NON-CANADIAN	CAD	59 517	0.06
815	TMX GROUP LTD	CAD	18 360	0.02
316	TOROMONT INDUSTRIES LTD	CAD	25 989	0.03
3 734	TORONTO DOMINION BANK	CAD	231 696	0.23
225	WEST FRASER TIMBER CO LTD	CAD	19 351	0.02
1 707	WHEATON PRECIOUS METALS CORPORATION	CAD	73 903	0.07
427	WSP GLOBAL INC	CAD	56 476	0.06
	<i>France</i>		<i>3 366 348</i>	<i>3.38</i>
657	ACCOR SA	EUR	24 385	0.02
56	ADP	EUR	8 034	0.01
1 030	AIR LIQUIDE SA	EUR	184 516	0.18
318	ALSTOM	EUR	9 478	0.01
3 586	AXA SA	EUR	105 731	0.11
118	BIOMERIEUX	EUR	12 374	0.01
2 009	BNP PARIBAS	EUR	126 512	0.13
467	CAPGEMINI SE	EUR	88 423	0.09
1 328	CARREFOUR SA	EUR	25 145	0.03
633	COMPAGNIE DE SAINT GOBAIN	EUR	38 487	0.04
733	CREDIT AGRICOLE SA	EUR	8 694	0.01
940	DANONE	EUR	57 574	0.06
1 865	DASSAULT SYSTEMES SE	EUR	82 660	0.08
369	EDENRED	EUR	24 694	0.02
3 500	ENGIE	EUR	58 148	0.06
604	ESSILORLUXOTTICA	EUR	113 737	0.11
1 245	EVERSOURCE ENERGY	USD	88 295	0.09
79	HERMES INTERNATIONAL	EUR	171 516	0.17
147	KERING	EUR	81 087	0.08
273	LA FRANCAISE DES JEUX SAEM	EUR	10 734	0.01
298	LEGRAND SA	EUR	29 521	0.03
505	LOREAL	EUR	235 313	0.24
539	LVMH MOET HENNESSY LOUIS VUI	EUR	507 486	0.51
1 131	MICHELIN (CGDE)	EUR	33 390	0.03
2 703	NORTONLIFELOCK INC	USD	50 141	0.05
2 915	ORANGE	EUR	34 035	0.03
393	PERNOD RICARD SA	EUR	86 782	0.09
597	PUBLICIS GROUPE	EUR	47 873	0.05
58	REMY COINTREAU	EUR	9 299	0.01
2 072	SANOFI AVENTIS	EUR	221 986	0.22
1 015	SCHNEIDER ELECTRIC SE	EUR	184 332	0.18
684	SOCIETE GENERALE SA	EUR	17 761	0.02
123	TELEPERFORMANCE	EUR	20 592	0.02
6 663	TOTAL SA	EUR	382 003	0.38
1 161	VEOLIA ENVIRONNEMENT	EUR	36 670	0.04
920	VINCI SA	EUR	106 776	0.11
2 852	VIVENDI	EUR	26 156	0.03
438	WORLDLINE SA - W/I	EUR	16 008	0.02
	<i>Switzerland</i>		<i>3 329 292</i>	<i>3.35</i>
3 168	ABB LTD-REG	SEK	124 387	0.12
1 079	ALCON INC	CHF	89 370	0.09
5	BARRY CALLEBAUT AG - REG	CHF	9 652	0.01
2	CHOCOLADEFABRIKEN LINDT - PC	CHF	25 127	0.03
1 123	CIE FINANCIERE RICHEMONT - REG	CHF	190 360	0.19
272	DSM-FIRMENICH AG	EUR	29 266	0.03
42	GEBERIT AG - REG	CHF	21 976	0.02
19	GIVAUDAN - REG	CHF	62 970	0.06
117	HELVETIA HOLDING AG-REG	CHF	15 824	0.02
500	JULIUS BAER GROUP LTD	CHF	31 488	0.03
122	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	36 097	0.04

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Quantity	Denomination	Quotation currency	Market value	% of net assets
687	LAFARGEHOLCIM LTD - REG	CHF	46 228	0.05
513	LOGITECH INTERNATIONAL - REG	CHF	30 529	0.03
162	LONZA GROUP AG - REG	CHF	96 587	0.10
5 054	NESTLE SA-REG	CHF	607 855	0.61
3 836	NOVARTIS AG - REG	CHF	385 899	0.39
45	PARTNERS GROUP HOLDING AG	CHF	42 332	0.04
1 162	ROCHE HOLDING AG GENUSSSCHEIN	CHF	355 235	0.35
144	ROCHE HOLDING AG-BR	CHF	47 258	0.05
136	SCHINDLER HOLDING AG - REG	CHF	30 555	0.03
182	SGS SA-REG	CHF	17 202	0.02
884	SIG COMBIBLOC GROUP AG	CHF	24 387	0.02
328	SIKA AG - REG	CHF	93 747	0.09
136	SONOVA HOLDING AG - REG	CHF	36 210	0.04
2 099	STMICROELECTRONICS NV	EUR	104 344	0.10
343	STRAUMANN HOLDING AG-REG	CHF	55 650	0.06
73	SWISS LIFE HOLDING AG - REG	CHF	42 675	0.04
683	SWISS RE AG	CHF	68 740	0.07
71	SWISSCOM AG - REG	CHF	44 268	0.04
1 612	TE CONNECTIVITY LTD	USD	225 938	0.23
189	TEMENOS GROUP AG - REG	CHF	15 029	0.02
6 899	UBS GROUP AG - REG	CHF	139 540	0.14
113	VAT GROUP AG	CHF	46 734	0.05
286	ZURICH INSURANCE GROUP AG	CHF	135 833	0.14
	<i>Germany</i>		<i>2 228 371</i>	<i>2.22</i>
310	ADIDAS AG	EUR	60 127	0.06
733	ALLIANZ SE - REG	EUR	170 497	0.17
1 475	BASF SE	EUR	71 562	0.07
1 793	BAYER AG - REG	EUR	99 119	0.10
604	BAYERISCHE MOTOREN WERKE AG	EUR	74 147	0.07
195	BAYERISCHE MOTOREN WERKE-PRF	EUR	22 168	0.02
366	BECHTLE AG	EUR	14 503	0.01
252	BEIERSDORF AG	EUR	33 336	0.03
189	BRENNTAG AG	EUR	14 723	0.01
115	CARL ZEISS MEDITEC AG - BR	EUR	12 426	0.01
2 410	COMMERZBANK AG	EUR	26 688	0.03
208	CONTINENTAL AG	EUR	15 681	0.02
219	COVESTRO AG	EUR	11 368	0.01
693	DAIMLER TRUCK HOLDING AG	EUR	24 950	0.02
458	DELIVERY HERO SE	EUR	20 189	0.02
2 896	DEUTSCHE BANK AG - REG	EUR	30 388	0.03
359	DEUTSCHE BOERSE AG	EUR	66 231	0.07
1 667	DEUTSCHE LUFTHANSA - REG	EUR	17 058	0.02
1 851	DEUTSCHE POST AG - REG	EUR	90 330	0.09
4 348	E.ON SE	EUR	55 406	0.06
222	FRESENIUS MEDICAL CARE AG	EUR	10 601	0.01
316	FRESENIUS SE & CO KGAA	EUR	8 746	0.01
103	HANNOVER RUECK SE	EUR	21 840	0.02
470	HELLOFRESH SE	EUR	11 589	0.01
310	HENKEL AG & CO KGAA	EUR	21 815	0.02
111	HENKEL AG & CO KGAA VORZUG	EUR	8 872	0.01
3 423	INFINEON TECHNOLOGIES AG	EUR	141 108	0.14
1 560	MERCEDES BENZ GROUP AG	EUR	125 383	0.13
297	MERCK KGAA	EUR	49 106	0.05
252	MTU AERO ENGINES AG	EUR	65 269	0.07
270	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	101 214	0.10
319	NEMETSCHEK AG	EUR	23 889	0.02
186	PUMA SE	EUR	11 185	0.01
14	RATIONAL AG	EUR	10 127	0.01
2 164	SAP SE	EUR	295 446	0.30
68	SARTORIUS AG - VORZUG	EUR	23 525	0.02
674	SCOUT24 AG	EUR	42 708	0.04

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Quantity	Denomination	Quotation currency	Market value	% of net assets
1 428	SIEMENS AG - REG	EUR	237 649	0.24
1 112	SIEMENS ENERGY AG	EUR	19 629	0.02
214	SYMRISE AG	EUR	22 418	0.02
4 667	TELEFONICA DEUTSCHLAND HOLDING	EUR	13 121	0.01
779	VONOVIA SE	EUR	15 209	0.02
592	ZALANDO SE	EUR	17 025	0.02
	<i>The Netherlands</i>		<i>1 963 398</i>	<i>1.96</i>
48	ADYEN NV	EUR	83 045	0.08
2 714	AEGON NV	EUR	13 709	0.01
322	AERCAP HOLDINGS NV	USD	20 453	0.02
206	AKZO NOBEL N.V.	EUR	16 793	0.02
135	ASM INTERNATIONAL NV	EUR	57 198	0.06
777	ASML HOLDING NV	EUR	562 030	0.56
251	EXOR NV	EUR	22 367	0.02
648	FERROVIAL SE	EUR	20 481	0.02
180	HEINEKEN HOLDING NV	EUR	15 642	0.02
495	HEINEKEN NV	EUR	50 861	0.05
73	IMCD GROUP NV - W/I	EUR	10 489	0.01
5 711	ING GROEP NV	EUR	76 874	0.08
2 160	KONINKLIJKE AHOLD DELHAIZE N	EUR	73 666	0.07
2 677	KONINKLIJKE KPN NV	EUR	9 547	0.01
896	NXP SEMICONDUCTORS NV	USD	183 393	0.18
567	OCI NV	EUR	13 591	0.01
1 585	PROSUS NV	EUR	116 049	0.12
240	QIAGEN N.V.	EUR	10 772	0.01
16 150	SHELL PLC	GBP	480 965	0.48
566	TAKEAWAY.COM HOLDING BV	EUR	8 667	0.01
2 175	UNIVERSAL MUSIC GROUP NV	EUR	48 289	0.05
540	WOLTERS KLUWER	EUR	68 517	0.07
	<i>Australia</i>		<i>1 835 779</i>	<i>1.84</i>
803	AMPOL LTD	AUD	16 003	0.02
3 705	ANZ BANKING GROUP	AUD	58 474	0.06
1 369	APA GROUP	AUD	8 830	0.01
1 243	ARISTOCRAT LEISURE LTD	AUD	31 987	0.03
208	ASX LTD	AUD	8 723	0.01
2 332	BRAMBLES LTD	AUD	22 369	0.02
117	COCHLEAR LTD	AUD	17 840	0.02
2 731	COLES GROUP LTD	AUD	33 486	0.03
3 052	COMMONWEALTH BANK OF AUSTRALIA	AUD	203 705	0.20
1 130	COMPUTERSHARE LTD	AUD	17 586	0.02
939	CSL LTD	AUD	173 375	0.17
2 547	ENDEAVOUR GROUP LTD/AUSTRALI	AUD	10 698	0.01
3 775	FORTESCUE METALS GROUP LTD	AUD	55 735	0.06
2 916	GOODMAN GROUP	AUD	38 957	0.04
590	IDP EDUCATION LTD	AUD	8 679	0.01
1 514	IGO LTD	AUD	15 318	0.02
2 722	INSURANCE AUSTRALIA GROUP	AUD	10 328	0.01
6 113	LOTTERY CORP LTD/THE	AUD	20 875	0.02
616	MACQUARIE GROUP LTD	AUD	72 831	0.07
4 429	MEDIBANK PRIVATE LTD	AUD	10 378	0.01
434	MINERAL RESOURCES LTD	AUD	20 636	0.02
5 081	NATIONAL AUSTRALIA BANK LTD	AUD	89 188	0.09
1 835	NEWCREST MINING LTD	AUD	32 271	0.03
2 161	NORTHERN STAR RESOURCES LTD	AUD	17 377	0.02
901	ORICA LTD	AUD	8 894	0.01
6 591	PILBARA MINERALS LTD	AUD	21 454	0.02
2 997	QBE INSURANCE GROUP LTD	AUD	31 261	0.03
218	RAMSAY HEALTH CARE LTD	AUD	8 168	0.01
649	REA GROUP LTD	AUD	61 790	0.06
721	REECE LTD	AUD	8 912	0.01

BNP Paribas Easy MSCI World ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
23 392	SANTOS LTD	AUD	117 093	0.12
2 455	SEEK LTD	AUD	35 494	0.04
607	SONIC HEALTHCARE LTD	AUD	14 372	0.01
10 195	SOUTH32 LTD - W/I	AUD	25 516	0.03
1 739	SUNCORP GROUP LTD	AUD	15 616	0.02
11 652	TELSTRA GROUP LTD	AUD	33 351	0.03
5 507	TRANSURBAN GROUP	AUD	52 237	0.05
1 090	TREASURY WINE ESTATES LTD	AUD	8 148	0.01
2 262	WESFARMERS LTD	AUD	74 291	0.07
5 445	WESTPAC BANKING CORP	AUD	77 346	0.08
752	WISETECH GLOBAL LTD	AUD	39 950	0.04
6 171	WOODSIDE ENERGY GROUP LTD	AUD	141 470	0.14
2 449	WOOLWORTHS GROUP LTD	AUD	64 767	0.06
	<i>Ireland</i>		<i>1 002 962</i>	<i>1.01</i>
1 482	ACCENTURE PLC - A	USD	457 316	0.46
2 625	AIB GROUP PLC	EUR	11 026	0.01
327	ALLEGION PLC - W/I	USD	39 247	0.04
2 085	BANK OF IRELAND GROUP PLC	EUR	19 877	0.02
1 125	CRH PLC	EUR	61 982	0.06
372	DR ING HC F PORSCHE AG	EUR	46 166	0.05
1 611	EXPERIAN PLC	GBP	61 813	0.06
624	JAMES HARDIE INDUSTRIES - CDI	AUD	16 511	0.02
234	JAZZ PHARMACEUTICALS PLC	USD	29 009	0.03
190	KERRY GROUP PLC - A	EUR	18 528	0.02
203	KINGSPAN GROUP PLC	EUR	13 488	0.01
408	PADDY POWER BETFAIR PLC	EUR	82 015	0.08
905	SEAGATE TECHNOLOGY HOLDINGS	USD	55 992	0.06
400	STERIS PLC	USD	89 992	0.09
	<i>Denmark</i>		<i>855 063</i>	<i>0.87</i>
17	AP MOELLER MAERSK A/S A	DKK	29 592	0.03
130	CARLSBERG AS - B	DKK	20 772	0.02
160	CHRISTIAN HANSEN HOLDING A/S	DKK	11 103	0.01
230	COLOPLAST - B	DKK	28 753	0.03
366	DSV A/S	DKK	76 848	0.08
146	GENMAB A/S	DKK	55 192	0.06
3 116	NOVO NORDISK A/S - B	DKK	501 947	0.50
332	NOVOZYMES A/S - B	DKK	15 464	0.02
265	ORSTED A/S	DKK	25 037	0.03
187	PANDORA A/S	DKK	16 692	0.02
404	TRYG A/S	DKK	8 740	0.01
1 941	VESTAS WIND SYSTEMS A/S	DKK	51 607	0.05
315	WILLIAM DEMANT HOLDING	DKK	13 316	0.01
	<i>Hong Kong</i>		<i>819 079</i>	<i>0.84</i>
24 600	AIA GROUP LTD	HKD	248 305	0.25
10 000	BOC HONG KONG HOLDINGS LTD	HKD	30 562	0.03
10 300	BUDWEISER BREWING CO APAC LT	HKD	26 550	0.03
5 500	CK ASSET HOLDINGS LTD	HKD	30 460	0.03
6 400	ESR CAYMAN LTD	HKD	10 976	0.01
9 000	GALAXY ENTERTAINMENT GROUP L	HKD	57 079	0.06
7 000	HANG LUNG PROPERTIES LTD	HKD	10 808	0.01
2 100	HANG SENG BANK LTD	HKD	29 879	0.03
22 000	HKT TRUST AND HKT LTD	HKD	25 575	0.03
34 000	HONG KONG & CHINA GAS	HKD	29 373	0.03
2 600	HONG KONG EXCHANGES & CLEAR	HKD	97 941	0.10
5 200	LINK REIT	HKD	28 865	0.03
8 000	MTR CORP	HKD	36 751	0.04
22 000	SINO LAND CO	HKD	27 035	0.03
5 000	SUN HUNG KAI PROPERTIES	HKD	62 974	0.06

BNP Paribas Easy MSCI World ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000	SWIRE PACIFIC LTD - A	HKD	15 326	0.02
8 400	SWIRE PROPERTIES LTD	HKD	20 645	0.02
6 000	WHARF REAL ESTATE INVESTMENT	HKD	29 975	0.03
	<i>Spain</i>		<i>804 742</i>	<i>0.81</i>
52	ACCIONA SA	EUR	8 816	0.01
142	AENA SA	EUR	22 928	0.02
993	AMADEUS IT GROUP SA	EUR	75 510	0.08
11 695	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	89 723	0.09
30 813	BANCO SANTANDER SA	EUR	113 793	0.11
7 453	CAIXABANK	EUR	30 793	0.03
1 255	CELLNEX TELECOM SAU	EUR	50 647	0.05
1 079	EDP RENOVAVEIS SA	EUR	21 537	0.02
10 629	IBERDROLA SA	EUR	138 575	0.14
2 349	INDUSTRIA DE DISENO TEXTIL	EUR	90 875	0.09
544	NATURGY ENERGY GROUP SDG SA	EUR	16 179	0.02
7 359	REPSOL SA	EUR	107 022	0.11
9 458	TELEFONICA SA	EUR	38 344	0.04
	<i>Sweden</i>		<i>750 623</i>	<i>0.76</i>
366	ALFA LAVAL AB	SEK	13 317	0.01
1 129	ASSA ABLOY AB - B	SEK	27 072	0.03
5 470	ATLAS COPCO AB-A	SEK	78 698	0.08
1 907	ATLAS COPCO AB-B	SEK	23 702	0.02
923	BEIJER REF AB	SEK	11 758	0.01
441	BOLIDEN AB	SEK	12 720	0.01
2 688	EMBRACER GROUP AB	SEK	6 709	0.01
1 045	EPIROC AB-A	SEK	19 727	0.02
640	EPIROC AB-B	SEK	10 328	0.01
924	EQT AB	SEK	17 742	0.02
5 791	ERICSSON LM - B	SEK	31 316	0.03
811	ESSITY AKTIEBOLAG - B	SEK	21 556	0.02
449	EVOLUTION GAMING GROUP	SEK	56 775	0.06
1 565	HENNES & MAURITZ AB - B	SEK	26 831	0.03
6 192	HEXAGON AB-B	SEK	76 101	0.08
411	INDUTRADE AB	SEK	9 243	0.01
472	INVESTMENT AB LATOUR-B	SEK	9 343	0.01
2 897	INVESTOR AB-A	SEK	57 852	0.06
3 264	INVESTOR AB-B	SEK	65 166	0.07
602	KINNEVIK AB - B	SEK	8 327	0.01
3 143	NIBE INDUSTRIER AB-B	SEK	29 797	0.03
460	SAGAX AB - B	SEK	9 071	0.01
1 174	SANDVIK AB	SEK	22 847	0.02
1 510	SKANDINAVISKA ENSKILDA BANK - A	SEK	16 657	0.02
677	SVENSKA CELLULOSA AB SCA - B	SEK	8 615	0.01
692	SWEDBANK AB - A	SEK	11 650	0.01
489	SWEDISH ORPHAN BIOVITRUM AB	SEK	9 525	0.01
1 162	VOLVO AB - B	SEK	23 990	0.02
1 132	VOLVO AB-A	SEK	24 063	0.02
2 554	VOLVO CAR AB-B	SEK	10 125	0.01
	<i>Italy</i>		<i>744 438</i>	<i>0.73</i>
374	AMPLIFON SPA	EUR	13 706	0.01
2 700	ASSICURAZIONI GENERALI	EUR	54 849	0.05
2 018	DAVIDE CAMPARI-MILANO NV	EUR	27 939	0.03
16 297	ENEL SPA	EUR	109 667	0.11
8 819	ENI S.P.A.	EUR	126 831	0.13
1 062	FINECOBANK SPA	EUR	14 269	0.01
2 799	INFRASTRUTTURE WIRELESS ITAL	EUR	36 889	0.04
33 796	INTESA SANPAOLO	EUR	88 491	0.09
722	MONCLER SPA	EUR	49 893	0.05
1 626	NEXI SPA	EUR	12 741	0.01
1 240	POSTE ITALIANE SPA	EUR	13 415	0.01

BNP Paribas Easy MSCI World ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
640	PRYSMIAN SPA	EUR	26 729	0.03
274	RECORDATI SPA	EUR	13 078	0.01
5 084	SNAM SPA	EUR	26 552	0.03
40 993	TELECOM ITALIA SPA	EUR	11 530	0.01
2 877	TERNA SPA	EUR	24 502	0.02
4 024	UNICREDIT S.P.A.	EUR	93 357	0.09
	<i>Singapore</i>		<i>493 365</i>	<i>0.49</i>
10 300	CAPITALAND INVESTMENT LTD/SI	SGD	25 192	0.03
12 100	CAPITALAND MALL TRUST	SGD	17 077	0.02
1 900	CITY DEVELOPMENTS LTD	SGD	9 434	0.01
4 000	DBS GROUP HOLDINGS LTD	SGD	93 132	0.09
6 506	GRAB HOLDINGS LTD - CL A	USD	22 316	0.02
6 700	KEPPEL CORP LTD	SGD	33 219	0.03
8 100	OVERSEA-CHINESE BANKING CORP	SGD	73 498	0.07
99 606	SEBACORP MARINE LTD	SGD	9 200	0.01
5 400	SINGAPORE AIRLINES LTD	SGD	28 529	0.03
1 900	SINGAPORE EXCHANGE LTD	SGD	13 492	0.01
29 900	SINGAPORE TELECOMMUNICATIONS	SGD	55 233	0.06
3 000	UNITED OVERSEAS BANK LTD	SGD	62 068	0.06
2 100	UOL GROUP LTD	SGD	9 962	0.01
1 500	VENTURE CORP LTD	SGD	16 304	0.02
8 800	WILMAR INTERNATIONAL LTD	SGD	24 709	0.02
	<i>Norway</i>		<i>440 609</i>	<i>0.45</i>
3 836	ADEVINTA ASA	NOK	25 207	0.03
4 304	AKER BP ASA	NOK	101 157	0.10
2 010	DNB BANK ASA	NOK	37 654	0.04
5 055	EQUINOR ASA	NOK	147 259	0.15
785	GJENSIDIGE FORSIKRING ASA	NOK	12 588	0.01
1 137	MOWI ASA	NOK	18 063	0.02
5 749	NORSK HYDRO ASA	NOK	34 236	0.03
1 710	ORKLA ASA	NOK	12 306	0.01
2 633	TELENOR ASA	NOK	26 739	0.03
718	YARA INTERNATIONAL ASA	NOK	25 400	0.03
	<i>Israel</i>		<i>370 328</i>	<i>0.36</i>
5 413	BANK HAPOALIM BM	ILS	44 314	0.04
6 849	BANK LEUMI LE-ISRAEL	ILS	50 921	0.05
508	CHECK POINT SOFTWARE TECHNOLOGIE	USD	63 815	0.06
275	CYBERARK SOFTWARE LTD/ISRAEL	USD	42 991	0.04
1 387	MIZRAHI TEFAHOT BANK LTD	ILS	46 084	0.05
344	NICE LTD	ILS	70 173	0.07
665	WIX.COM LTD	USD	52 030	0.05
	<i>Finland</i>		<i>247 123</i>	<i>0.25</i>
157	ELISA OYJ	EUR	8 383	0.01
444	KONE OYJ - B	EUR	23 169	0.02
1 206	NESTE OYJ	EUR	46 393	0.05
12 627	NOKIA OYJ	EUR	52 838	0.05
5 154	NORDEA BANK ABP	SEK	55 971	0.06
212	ORION OYJ - B	EUR	8 794	0.01
799	OUTOTEC OYJ	EUR	9 628	0.01
624	SAMPO OYJ - A	EUR	27 994	0.03
469	UPM-KYMMENE OYJ	EUR	13 953	0.01
	<i>Belgium</i>		<i>232 011</i>	<i>0.23</i>
227	AGEAS	EUR	9 191	0.01
1 845	ANHEUSER - BUSCH INBEV SA/NV	EUR	104 328	0.10
148	DIETEREN SA/NV	EUR	26 142	0.03
110	ELIA SYSTEM OPERATOR SA/NV	EUR	13 957	0.01
218	GROUPE BRUXELLES LAMBERT SA	EUR	17 162	0.02

BNP Paribas Easy MSCI World ESG Filtered Min TE

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
439	KBC GROEP NV	EUR	30 614	0.03
87	SOLVAY SA	EUR	9 710	0.01
236	UCB SA	EUR	20 907	0.02
	<i>Bermuda</i>		<i>128 368</i>	<i>0.13</i>
1 715	ARCH CAPITAL GROUP LTD	USD	128 368	0.13
	<i>Argentina</i>		<i>126 752</i>	<i>0.13</i>
107	MERCADOLIBRE INC	USD	126 752	0.13
	<i>Portugal</i>		<i>94 433</i>	<i>0.10</i>
5 741	GALP ENERGIA SGPS SA	EUR	67 144	0.07
991	JERONIMO MARTINS	EUR	27 289	0.03
	<i>New Zealand</i>		<i>85 746</i>	<i>0.08</i>
2 533	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	13 268	0.01
427	EBOS GROUP LTD	NZD	9 614	0.01
1 347	FISHER + PAYKEL HEALTHCARE	NZD	20 218	0.02
2 300	MERCURY NZ	NZD	9 159	0.01
423	XERO LTD	AUD	33 487	0.03
	<i>Austria</i>		<i>67 593</i>	<i>0.06</i>
320	ERSTE GROUP BANK AG	EUR	11 203	0.01
979	OMV AG	EUR	41 485	0.04
186	VERBUND AG	EUR	14 905	0.01
	<i>Macao</i>		<i>31 345</i>	<i>0.03</i>
9 200	SANDS CHINA LTD	HKD	31 345	0.03
	<i>Malta</i>		<i>26 731</i>	<i>0.03</i>
1 653	GVC HOLDINGS PLC	GBP	26 731	0.03
	<i>Jersey Island</i>		<i>14 484</i>	<i>0.01</i>
349	NOVOCURE LTD	USD	14 484	0.01
	<i>Luxembourg</i>		<i>12 119</i>	<i>0.01</i>
191	EUROFINS SCIENTIFIC	EUR	12 119	0.01
Total securities portfolio			99 864 115	99.80

BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 712 525 842	99.77
Shares			1 712 525 842	99.77
<i>United States of America</i>			<i>1 071 471 491</i>	<i>62.44</i>
44 240	ADOBE INC	USD	21 632 918	1.27
66 361	AECOM	USD	5 620 113	0.33
87 750	AGILENT TECHNOLOGIES INC	USD	10 551 938	0.61
11 906	ALIGN TECHNOLOGY INC	USD	4 210 438	0.25
131 819	ALLY FINANCIAL INC	USD	3 560 431	0.21
49 526	AMERICAN EXPRESS CO	USD	8 627 429	0.50
87 670	AMERICAN WATER WORKS CO INC	USD	12 514 893	0.73
25 717	AMERIPRISE FINANCIAL INC	USD	8 542 159	0.50
21 476	AMERISOURCE BERGEN CORP	USD	4 132 627	0.24
38 267	AMGEN INC	USD	8 496 039	0.49
118 503	ANNALY CAPITAL MANAGEMENT IN	USD	2 371 245	0.14
15 912	ANTHEM INC	USD	7 069 542	0.41
26 479	AUTODESK INC	USD	5 417 868	0.32
81 872	AUTOMATIC DATA PROCESSING	USD	17 994 647	1.06
203 207	AVANTOR INC	USD	4 173 872	0.24
29 740	AVERY DENNISON CORP	USD	5 109 332	0.30
19 342	AXON ENTERPRISE INC	USD	3 774 011	0.22
55 218	BALL CORP	USD	3 214 240	0.19
167 586	BANK OF NEW YORK MELLON CORP	USD	7 460 929	0.43
53 564	BECTON DICKINSON AND CO	USD	14 141 432	0.82
27 969	BEST BUY CO INC	USD	2 292 060	0.13
16 710	BIOGEN INC	USD	4 759 844	0.28
15 230	BLACKROCK INC	USD	10 526 062	0.61
1 964	BOOKING HOLDINGS INC	USD	5 303 448	0.31
8 960	BROADRIDGE FINANCIAL SOLUTIONS	USD	1 484 045	0.09
78 038	BROOKFIELD RENEWABLE COR-A	CAD	2 464 486	0.14
30 119	C.H. ROBINSON WORLDWIDE INC	USD	2 841 728	0.17
146 177	CARRIER GLOBAL CORP	USD	7 266 459	0.42
67 039	CBRE GROUP INC - A	USD	5 410 718	0.32
44 454	CENTENE CORP	USD	2 998 422	0.17
48 517	CERIDIAN HCM HOLDING INC	USD	3 249 183	0.19
92 013	CHURCH & DWIGHT CO INC	USD	9 222 463	0.54
26 977	CLOROX COMPANY	USD	4 290 422	0.25
35 866	CME GROUP INC	USD	6 645 611	0.39
151 793	CONAGRA BRANDS INC	USD	5 118 460	0.30
22 845	COOPER COS INC/THE	USD	8 759 458	0.51
65 191	CROWN CASTLE INTERNATIONAL CORP	USD	7 427 863	0.43
9 179	CUMMINS INC	USD	2 250 324	0.13
61 731	DANAHER CORP	USD	14 815 440	0.87
36 160	DARLING INGREDIENTS INC	USD	2 306 646	0.13
32 769	DAVITA INC	USD	3 292 301	0.19
7 242	DECKERS OUTDOOR CORP	USD	3 821 314	0.22
67 252	DOVER CORP	USD	9 929 758	0.58
115 525	EDWARDS LIFESCIENCES CORP	USD	10 897 473	0.63
41 855	ELECTRONIC ARTS INC	USD	5 428 594	0.32
188 621	EXELON CORP	USD	7 684 420	0.45
50 230	EXPEDITORS INTERNATIONAL WASH INC	USD	6 084 360	0.35
9 902	FACTSET RESEARCH SYSTEMS INC	USD	3 967 236	0.23
148 459	FASTENAL CO	USD	8 757 596	0.51
50 080	FIDELITY NATIONAL INFO SERV	USD	2 739 376	0.16
54 585	FISERV INC	USD	6 885 898	0.40
123 823	FORTIVE CORP	USD	9 258 246	0.54
77 242	FORTUNE BRANDS HOME SECURITY	USD	5 557 562	0.32
30 331	FOX CORP - CLASS A	USD	1 031 254	0.06
86 143	FOX CORP - CLASS B	USD	2 747 100	0.16
111 989	FRANKLIN RESOURCES INC	USD	2 991 226	0.17

BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
134 674	GENERAL MILLS INC	USD	10 329 496	0.60
103 921	GILEAD SCIENCES INC	USD	8 009 191	0.47
102 197	GRACO INC	USD	8 824 711	0.51
96 418	HARTFORD FINANCIAL SVCS GRP	USD	6 944 024	0.40
57 916	HASBRO INC	USD	3 751 219	0.22
17 540	HCA HEALTHCARE INC	USD	5 323 039	0.31
71 831	HENRY SCHEIN INC	USD	5 825 494	0.34
57 179	HILTON WORLDWIDE HOLDINGS INC	USD	8 322 403	0.48
83 488	HOLOGIC INC	USD	6 760 023	0.39
46 174	HOME DEPOT INC	USD	14 343 491	0.85
27 640	HUNT (JB) TRANSPRT SVCS INC	USD	5 003 669	0.29
478 978	HUNTINGTON BANCSHARES INC	USD	5 163 383	0.30
45 972	IDEX CORP	USD	9 895 933	0.58
14 600	IDEXX LABORATORIES INC	USD	7 332 558	0.43
57 903	ILLINOIS TOOL WORKS	USD	14 485 014	0.85
19 135	ILLUMINA INC	USD	3 587 621	0.21
153 256	INGERSOLL-RAND INC	USD	10 016 812	0.58
12 338	INSULET CORP	USD	3 557 539	0.21
58 934	INTERNATIONAL FLAVORS & FRAGRANCES	USD	4 690 557	0.27
150 046	INTERPUBLIC GROUP OF COS INC	USD	5 788 775	0.34
22 189	INTUIT INC	USD	10 166 778	0.59
207 766	INVECO LTD	USD	3 492 546	0.20
42 692	IQVIA HOLDINGS INC	USD	9 595 881	0.56
100 921	IRON MOUNTAIN INC	USD	5 734 331	0.33
43 419	JM SMUCKER CO/THE	USD	6 411 684	0.37
75 827	JOHNSON CONTROLS INTERNATIONAL	USD	5 166 852	0.30
110 367	KELLOGG CO	USD	7 438 736	0.43
71 105	KNIGHT-SWIFT TRANSPORTATION	USD	3 950 594	0.23
17 802	LABORATORY CORP AMERICA HOLDINGS	USD	4 296 157	0.25
16 437	LAM RESEARCH CORP	USD	10 566 690	0.62
30 638	LAMB WESTON HOLDINGS INC	USD	3 521 838	0.21
13 492	LENNOX INTERNATIONAL INC	USD	4 399 336	0.26
116 774	LKQ CORP	USD	6 804 421	0.40
37 573	LOWES COS INC	USD	8 480 226	0.49
6 415	MARKETAXESS HOLDINGS INC	USD	1 677 009	0.10
71 302	MARSH & MCLENNAN COS	USD	13 410 480	0.78
21 741	MARTIN MARIETTA MATERIALS	USD	10 037 602	0.58
7 202	METTLER - TOLEDO INTERNATIONAL	USD	9 446 431	0.55
261 311	MICROSOFT CORP	USD	88 986 849	5.19
5 220	MOLINA HEALTHCARE INC	USD	1 572 473	0.09
30 061	MOODY'S CORP	USD	10 452 811	0.61
84 464	NASDAQ OMX GROUP/THE	USD	4 210 530	0.25
142 535	NEWMONT MINING CORP	USD	6 080 543	0.35
65 380	NORTHERN TRUST CORP	USD	4 847 273	0.28
18 019	OLD DOMINION FREIGHT LINE	USD	6 662 525	0.39
29 271	OWENS CORNING	USD	3 819 866	0.22
11 825	PAYLOCITY HOLDING CORP	USD	2 182 067	0.13
69 364	PNC FINANCIAL SERVICES GROUP	USD	8 736 396	0.51
11 501	POOL CORP	USD	4 308 735	0.25
49 518	PPG INDUSTRIES INC	USD	7 343 519	0.43
57 186	PROGRESSIVE CORP	USD	7 569 711	0.44
102 334	PROLOGIS INC	USD	12 549 218	0.73
117 545	PRUDENTIAL FINANCIAL INC	USD	10 369 820	0.60
25 484	QUANTA SERVICES INC	USD	5 006 332	0.29
24 438	QUEST DIAGNOSTICS INC	USD	3 435 005	0.20
374 784	REGIONS FINANCIAL CORP	USD	6 678 651	0.39
16 899	REPLIGEN CORP	USD	2 390 533	0.14
94 747	RIVIAN AUTOMOTIVE INC-A	USD	1 578 485	0.09
32 520	ROBERT HALF INTERNATIONAL INC	USD	2 446 154	0.14
24 335	ROCKWELL AUTOMATION INC	USD	8 017 166	0.47
30 828	S&P GLOBAL INC	USD	12 358 637	0.72

BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
345 188	SCHRODERS PLC	GBP	1 919 096	0.11
28 818	SHERWIN-WILLIAMS CO/THE	USD	7 651 755	0.45
61 836	STATE STREET CORP	USD	4 525 158	0.26
24 290	STEEL DYNAMICS INC	USD	2 645 910	0.15
61 108	SYNCHRONY FINANCIAL	USD	2 072 783	0.12
51 703	T ROWE PRICE GROUP INC	USD	5 791 770	0.34
25 568	TAKE-TWO INTERACTIVE SOFTWARE	USD	3 762 587	0.22
100 702	TESLA INC	USD	26 360 764	1.55
187 031	TEXAS INSTRUMENTS INC	USD	33 669 322	1.97
5 340	TORO CO	USD	542 811	0.03
20 062	TRACTOR SUPPLY COMPANY	USD	4 435 708	0.26
35 918	TRANE TECHNOLOGIES PLC	USD	6 869 677	0.40
56 693	TRAVELERS COS INC/THE	USD	9 845 306	0.57
245 547	TRUIST FINANCIAL CORP	USD	7 452 351	0.43
15 381	UNITED RENTALS INC	USD	6 850 236	0.40
106 658	US BANCORP	USD	3 523 980	0.21
16 324	VAIL RESORTS INC	USD	4 109 730	0.24
247 466	VERIZON COMMUNICATIONS INC	USD	9 203 261	0.54
111 791	VF CORP	USD	2 134 090	0.12
112 278	WALT DISNEY CO	USD	10 024 180	0.58
26 189	WATERS CORP	USD	6 980 416	0.41
91 173	WELLTOWER INC	USD	7 374 984	0.43
16 482	WEST PHARMACEUTICAL SERVICES	USD	6 303 871	0.37
32 171	WORKDAY INC - A	USD	7 267 107	0.42
8 282	WW GRAINGER INC	USD	6 531 102	0.38
51 492	XYLEM INC	USD	5 799 029	0.34
66 462	ZIMMER BIOMET HOLDINGS INC	USD	9 676 867	0.56
71 042	ZOETIS INC	USD	12 234 143	0.71
103 769	ZOOMINFO TECHNOLOGIES INC	USD	2 634 695	0.15
	<i>Japan</i>		<i>126 859 030</i>	<i>7.39</i>
50 700	ADVANTEST CORP	JPY	6 717 438	0.39
115 100	AEON CO LTD	JPY	2 342 852	0.14
57 100	AJINOMOTO CO INC	JPY	2 261 323	0.13
370 800	ASTELLAS PHARMA INC	JPY	5 513 191	0.32
69 500	AZBIL CORP	JPY	2 178 742	0.13
14 000	DAIKIN INDUSTRIES LTD	JPY	2 834 676	0.17
236 800	DAIWA SECURITIES GROUP INC	JPY	1 212 876	0.07
122 800	FANUC CORP	JPY	4 275 293	0.25
53 600	FUJITSU LTD	JPY	6 895 852	0.40
139 200	HANKYU HANSHIN HOLDINGS INC	JPY	4 579 486	0.27
47 100	HOYA CORP	JPY	5 564 275	0.32
68 600	IBIDEN CO LTD	JPY	3 844 466	0.22
14 300	ITOCHU TECHNO-SOLUTIONS CORP	JPY	359 738	0.02
139 300	KDDI CORP	JPY	4 288 822	0.25
32 900	KIKKOMAN CORP	JPY	1 864 716	0.11
97 500	KUBOTA CORP	JPY	1 415 937	0.08
163 100	KYOWA HAKKO KIRIN CO LTD	JPY	3 006 181	0.18
33 900	MATSUMOTOKIYOSHI HOLDINGS CO	JPY	1 894 422	0.11
29 900	NITTO DENKO CORP	JPY	2 199 031	0.13
198 500	NOMURA RESEARCH INSTITUTE LTD	JPY	5 439 917	0.32
105 900	OMRON CORP	JPY	6 424 265	0.37
229 000	ONO PHARMACEUTICAL CO LTD	JPY	4 128 923	0.24
75 700	ORIENTAL LAND CO LTD	JPY	2 933 515	0.17
486 700	RAKUTEN INC	JPY	1 680 308	0.10
277 200	RENASAS ELECTRONICS CORP	JPY	5 181 138	0.30
119 300	SG HOLDINGS CO LTD	JPY	1 690 018	0.10
358 900	SOFTBANK CORP	JPY	3 824 028	0.22
47 900	SOMPO HOLDINGS INC	JPY	2 140 562	0.12
81 400	SONY CORP	JPY	7 301 698	0.43
109 300	SUMITOMO MITSUI FINANCIAL GR	JPY	4 657 548	0.27
33 800	SYSMEX CORP	JPY	2 292 231	0.13

BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 900	T&D HOLDINGS INC	JPY	158 785	0.01
15 700	TDK CORP	JPY	604 711	0.04
34 400	TIS INC	JPY	854 675	0.05
113 900	TOBU RAILWAY CO LTD	JPY	3 040 275	0.18
95 600	TOKIO MARINE HOLDINGS INC	JPY	2 192 645	0.13
112 000	UNICHARM CORP	JPY	4 138 734	0.24
732 200	YAHOO JAPAN CORP	JPY	1 754 828	0.10
50 000	YAMAHA CORP	JPY	1 904 729	0.11
27 800	YASKAWA ELECTRIC CORP	JPY	1 266 180	0.07
	<i>Canada</i>		<i>92 005 297</i>	<i>5.36</i>
117 949	AGNICO EAGLE MINES LTD	CAD	5 896 196	0.34
175 942	BANK OF NOVA SCOTIA	CAD	8 812 514	0.51
50 115	CAN APARTMENT PROP REAL ESTATE	CAD	1 926 158	0.11
122 229	DOLLARAMA INC	CAD	8 287 267	0.48
85 217	GILDAN ACTIVEWEAR INC	CAD	2 750 449	0.16
200 320	HYDRO ONE LTD	CAD	5 729 781	0.33
40 542	INTACT FINANCIAL CORP	CAD	6 266 589	0.37
141 895	METRO INC	CAD	8 022 922	0.47
100 958	NATIONAL BANK OF CANADA	CAD	7 530 186	0.44
42 209	NUTRIEN LTD	CAD	2 494 682	0.15
79 996	OPEN TEXT CORP	CAD	3 330 947	0.19
23 950	RB GLOBAL INC	CAD	1 438 866	0.08
89 384	RIOCAN REAL ESTATE INVEST TRUST	CAD	1 302 311	0.08
136 188	SHOPIFY INC - A	CAD	8 811 744	0.51
32 372	SUN LIFE FINANCIAL INC	CAD	1 689 444	0.10
286 382	TELUS CORP	CAD	5 579 258	0.33
195 583	TORONTO DOMINION BANK	CAD	12 135 983	0.71
	<i>United Kingdom</i>		<i>60 422 996</i>	<i>3.51</i>
92 348	3I GROUP PLC	GBP	2 287 649	0.13
15 951	APTIV PLC	USD	1 628 438	0.09
118 447	AUTO TRADER GROUP PLC	GBP	919 179	0.05
142 333	BARRATT DEVELOPMENTS PLC	GBP	748 243	0.04
32 295	BERKELEY GROUP HOLDINGS/THE	GBP	1 610 702	0.09
1 057 125	BT GROUP PLC	GBP	1 644 341	0.10
67 965	BURBERRY GROUP PLC	GBP	1 831 820	0.11
8 402	CNH INDUSTRIAL NV	EUR	121 045	0.01
48 919	COCA-COLA EUROPACIFIC PARTNE	USD	3 151 851	0.18
34 170	CRODA INTERNATIONAL PLC	GBP	2 444 028	0.14
316 950	INFORMA PLC	GBP	2 925 425	0.17
19 056	INTERTEK GROUP PLC	GBP	1 033 266	0.06
268 071	KINGFISHER PLC	GBP	789 655	0.05
1 189 154	LEGAL & GENERAL GROUP PLC	GBP	3 436 363	0.20
98 678	LIBERTY GLOBAL PLC - A	USD	1 663 711	0.10
155 660	LIBERTY GLOBAL PLC - C	USD	2 766 078	0.16
100 339	PENTAIR PLC	USD	6 481 899	0.38
61 293	RECKITT BENCKISER GROUP PLC	GBP	4 606 879	0.27
100 332	RELX PLC	GBP	3 343 244	0.19
79 500	SAGE GROUP PLC/THE	GBP	934 709	0.05
307 630	SEGRO PLC	GBP	2 803 420	0.16
125 707	SEVERN TRENT PLC	GBP	4 100 886	0.24
59 691	ST JAMESS PLACE PLC	GBP	825 277	0.05
1 035 034	STANDARD LIFE ABERDEEN PLC	GBP	2 871 249	0.17
1 205 347	TAYLOR WIMPEY PLC	GBP	1 574 546	0.09
317 303	UNITED UTILITIES GROUP PLC	GBP	3 879 093	0.23
	<i>The Netherlands</i>		<i>56 120 011</i>	<i>3.29</i>
30 995	AKZO NOBEL N.V.	EUR	2 526 698	0.15
39 226	ASML HOLDING NV	EUR	28 373 461	1.66
117 020	KONINKLIJKE AHOLD DELHAIZE N	EUR	3 990 927	0.23
69 200	NXP SEMICONDUCTORS NV	USD	14 163 856	0.83
55 254	PROSUS NV	EUR	4 045 533	0.24

BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
51 690	TAKEAWAY.COM HOLDING BV	EUR	791 543	0.05
18 033	UNIVERSAL MUSIC GROUP NV	EUR	400 366	0.02
14 404	WOLTERS KLUWER	EUR	1 827 627	0.11
	<i>Switzerland</i>		<i>48 348 734</i>	<i>2.81</i>
3 881	BANQUE CANTONALE VAUDOIS-REG	CHF	409 947	0.02
25 136	COCA-COLA HBC AG-DI	GBP	749 377	0.04
25 400	DSM-FIRMENICH AG	EUR	2 732 898	0.16
1 529	GIVAUDAN - REG	CHF	5 067 396	0.30
26 096	JULIUS BAER GROUP LTD	CHF	1 643 401	0.10
9 399	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	2 780 919	0.16
31 697	LOGITECH INTERNATIONAL - REG	CHF	1 886 292	0.11
10 268	LONZA GROUP AG - REG	CHF	6 121 975	0.36
26 955	SGS SA-REG	CHF	2 547 751	0.15
87 825	SIG COMBIBLOC GROUP AG	CHF	2 422 791	0.14
13 358	SONOVA HOLDING AG - REG	CHF	3 556 607	0.21
150 203	STMICROELECTRONICS NV	EUR	7 465 984	0.43
40 996	SWISS RE AG	CHF	4 126 004	0.24
7 290	TEMENOS GROUP AG - REG	CHF	579 688	0.03
6 743	VAT GROUP AG	CHF	2 788 737	0.16
7 304	ZURICH INSURANCE GROUP AG	CHF	3 468 967	0.20
	<i>Australia</i>		<i>46 495 580</i>	<i>2.72</i>
32 956	ASX LTD	AUD	1 382 041	0.08
190 720	BRAMBLES LTD	AUD	1 829 389	0.11
21 367	COCHLEAR LTD	AUD	3 258 049	0.19
247 223	COLES GROUP LTD	AUD	3 031 268	0.18
268 275	COMPUTERSHARE LTD	AUD	4 175 135	0.24
533 526	DEXUS/AU	AUD	2 770 103	0.16
983 460	GPT GROUP	AUD	2 710 209	0.16
215 928	IGO LTD	AUD	2 184 733	0.13
231 124	LENDLEASE GROUP	AUD	1 192 319	0.07
47 223	MINERAL RESOURCES LTD	AUD	2 245 329	0.13
1 233 885	MIRVAC GROUP	AUD	1 856 218	0.11
204 263	NEWCREST MINING LTD	AUD	3 592 265	0.21
13 236	NORTHERN STAR RESOURCES LTD	AUD	106 431	0.01
4 874	ORICA LTD	AUD	48 114	0.00
209 210	QBE INSURANCE GROUP LTD	AUD	2 182 213	0.13
1 786 231	SCENTRE GROUP	AUD	3 150 861	0.18
678 479	STOCKLAND	AUD	1 820 066	0.11
255 901	SUNCORP GROUP LTD	AUD	2 297 893	0.13
702 434	TRANSURBAN GROUP	AUD	6 662 944	0.39
	<i>France</i>		<i>45 025 260</i>	<i>2.62</i>
11 972	ADP	EUR	1 717 581	0.10
194 392	AXA SA	EUR	5 731 507	0.33
34 232	CARREFOUR SA	EUR	648 159	0.04
30 447	CREDIT AGRICOLE SA	EUR	361 143	0.02
59 977	DASSAULT SYSTEMES SE	EUR	2 658 293	0.15
3 876	HERMES INTERNATIONAL	EUR	8 415 145	0.49
6 082	KERING	EUR	3 354 890	0.20
25 027	LOREAL	EUR	11 661 734	0.68
59 111	MICHELIN (CGDE)	EUR	1 745 102	0.10
48 080	SCHNEIDER ELECTRIC SE	EUR	8 731 706	0.51
	<i>Denmark</i>		<i>27 581 275</i>	<i>1.61</i>
27 261	COLOPLAST - B	DKK	3 407 982	0.20
16 034	DSV A/S	DKK	3 366 609	0.20
5 506	GENMAB A/S	DKK	2 081 424	0.12
87 057	NOVO NORDISK A/S - B	DKK	14 023 747	0.82
39 178	NOVOZYMES A/S - B	DKK	1 824 893	0.11
12 344	PANDORA A/S	DKK	1 101 845	0.06
66 751	VESTAS WIND SYSTEMS A/S	DKK	1 774 775	0.10

BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hong Kong</i>		<i>24 219 168</i>	<i>1.41</i>
743 600	AIA GROUP LTD	HKD	7 505 675	0.44
839 500	BOC HONG KONG HOLDINGS LTD	HKD	2 565 666	0.15
234 900	HANG SENG BANK LTD	HKD	3 342 195	0.19
943 478	MTR CORP	HKD	4 334 192	0.25
2 222 000	SINO LAND CO	HKD	2 730 513	0.16
261 500	SWIRE PACIFIC LTD - A	HKD	2 003 819	0.12
706 800	SWIRE PROPERTIES LTD	HKD	1 737 108	0.10
	<i>Germany</i>		<i>17 913 434</i>	<i>1.03</i>
1 166	ADIDAS AG	EUR	226 155	0.01
12 951	DEUTSCHE BOERSE AG	EUR	2 389 305	0.14
21 520	DEUTSCHE POST AG - REG	EUR	1 050 185	0.06
5 187	GEA GROUP AG	EUR	216 797	0.01
20 180	HELLOFRESH SE	EUR	497 570	0.03
22 944	HENKEL AG & CO KGAA VORZUG	EUR	1 833 837	0.11
22 072	LEG IMMOBILIEN AG	EUR	1 267 600	0.07
21 909	MERCK KGAA	EUR	3 622 457	0.21
3 685	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 381 387	0.08
14 999	PUMA SE	EUR	901 979	0.05
521 759	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 466 929	0.09
101 100	VONOVIA SE	EUR	1 973 820	0.11
37 742	ZALANDO SE	EUR	1 085 413	0.06
	<i>Ireland</i>		<i>17 625 814</i>	<i>1.02</i>
53 294	ALLEGION PLC - W/I	USD	6 396 346	0.37
53 623	JAMES HARDIE INDUSTRIES - CDI	AUD	1 418 842	0.08
26 557	KERRY GROUP PLC - A	EUR	2 589 668	0.15
32 096	STERIS PLC	USD	7 220 958	0.42
	<i>Italy</i>		<i>16 048 909</i>	<i>0.94</i>
11 580	ASSICURAZIONI GENERALI	EUR	235 241	0.01
122 817	FINECOBANK SPA	EUR	1 650 128	0.10
123 276	MEDIOBANCA SPA	EUR	1 474 056	0.09
61 238	MONCLER SPA	EUR	4 231 787	0.25
161 778	POSTE ITALIANE SPA	EUR	1 750 172	0.10
787 606	TERNA SPA	EUR	6 707 525	0.39
	<i>Spain</i>		<i>11 942 139</i>	<i>0.69</i>
7 264	ACCIONA SA	EUR	1 231 549	0.07
31 876	AMADEUS IT GROUP SA	EUR	2 423 937	0.14
40 059	CORP ACCIONA ENERGIAS RENOVA	EUR	1 338 228	0.08
140 519	EDP RENOVAVEIS SA	EUR	2 804 737	0.16
246 868	RED ELECTRICA CORPORACION SA	EUR	4 143 688	0.24
	<i>Singapore</i>		<i>9 879 245</i>	<i>0.57</i>
1 571 700	CAPITALAND INVESTMENT LTD/SI	SGD	3 844 049	0.22
3 213 400	CAPITALAND MALL TRUST	SGD	4 535 127	0.26
302 100	CITY DEVELOPMENTS LTD	SGD	1 500 069	0.09
	<i>Belgium</i>		<i>9 647 077</i>	<i>0.56</i>
17 766	ELIA SYSTEM OPERATOR SA/NV	EUR	2 254 209	0.13
50 054	KBC GROEP NV	EUR	3 490 602	0.20
44 049	UCB SA	EUR	3 902 266	0.23
	<i>Sweden</i>		<i>9 062 093</i>	<i>0.53</i>
3 661	BEIJER REF AB	SEK	46 638	0.00
81 019	BOLIDEN AB	SEK	2 336 886	0.14
49 455	ESSITY AKTIEBOLAG - B	SEK	1 314 517	0.08
120 333	SVENSKA CELLULOSA AB SCA - B	SEK	1 531 272	0.09
48 985	SVENSKA HANDELSBANKEN - A	SEK	409 700	0.02
151 914	TELE2 AB - B	SEK	1 253 418	0.07
990 919	TELIA CO AB	SEK	2 169 662	0.13

BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Norway</i>		<i>8 924 606</i>	<i>0.52</i>
227 381	DNB BANK ASA	NOK	4 259 587	0.25
120 631	MOWL ASA	NOK	1 916 392	0.11
173 778	ORKLA ASA	NOK	1 250 591	0.07
147 512	TELENOR ASA	NOK	1 498 036	0.09
	<i>Finland</i>		<i>7 776 658</i>	<i>0.45</i>
22 915	ELISA OYJ	EUR	1 223 513	0.07
93 748	KESKO OYJ - B	EUR	1 764 314	0.10
856 088	NOKIA OYJ	EUR	3 582 326	0.21
107 210	WARTSILA OYJ ABP	EUR	1 206 505	0.07
	<i>New Zealand</i>		<i>3 070 337</i>	<i>0.18</i>
410 006	MERCURY NZ	NZD	1 632 725	0.10
419 029	MERIDIAN ENERGY LTD	NZD	1 437 612	0.08
	<i>Austria</i>		<i>2 086 688</i>	<i>0.12</i>
26 040	VERBUND AG	EUR	2 086 688	0.12
Other transferable securities			0	0.00
	Shares		0	0.00
	<i>United Arab Emirates</i>		<i>0</i>	<i>0.00</i>
3 270	NMC HEALTH PLC	GBP	0	0.00
Total securities portfolio			1 712 525 842	99.77

Notes to the financial statements

Notes to the financial statements at 30/06/2023

Note 1 - General Information*Events that occurred during the financial period ended 30 June 2023*

Since 1 January 2023, the Company has decided the following changes:

a) Launched sub-funds

Sub-fund	Date	Event
€ Aggregate Bond SRI Fossil Free and JPM ESG EMU Government Bond IG 1-3Y	2 February 2023	Launch of the sub-funds

As of 30 June 2023, the liquidation of the following sub-fund is not completed. There is still a remaining amount of cash at bank:

- MSCI Europe ex UK ex CW for EUR 26 860.24.

The cash at bank will be closed once all payables and receivables will be proceeded.

The security remaining in the portfolio of this sub-fund at period end is:

- IRISH BANK RESOLUTION CORP with 94 845 shares held

b) Launched share classes

Sub-fund	Event	Date
ECPI Circular Economy Leaders	Activation of the share class "UCITS ETF USD - Capitalisation"	19 January 2023
ECPI Global ESG Blue Economy	Activation of the share class "UCITS ETF USD - Capitalisation"	19 January 2023
ECPI Global ESG Hydrogen Economy	Activation of the share class "UCITS ETF USD - Capitalisation"	19 January 2023
ECPI Global ESG Infrastructure	Activation of the share class "UCITS ETF USD - Capitalisation"	19 January 2023
ECPI Global ESG Med Tech	Activation of the share class "UCITS ETF USD - Capitalisation"	19 January 2023
JPM ESG EMU Government Bond IG 3-5 Y	Activation of the share class "Track Privilege - Capitalisation"	27 January 2023
€ Corp Bond SRI PAB 1-3Y	Activation of the share class "Track Privilege - Capitalisation"	20 February 2023
JPM ESG EMBI Global Diversified Composite	Activation of the share class "Track IH GBP - Distribution"	22 February 2023
ESG Eurozone Biodiversity Leaders PAB	Activation of the share class "Track Classic - Capitalisation"	27 February 2023
MSCI North America ESG Filtered Min TE	Activation of the share class "Track Classic H EUR - Capitalisation"	19 May 2023
Low Carbon 100 Europe PAB	Activation of the share class "UCITS ETF - Distribution"	22 June 2023
MSCI World SRI S-Series PAB 5% Capped	Activation of the share class "UCITS ETF EUR - Distribution"	29 June 2023

Note 2 - Principal accounting methods**a) Presentation of the financial statements**

The financial statements of the Company are presented in accordance with the legislation in force in Luxembourg governing undertakings for collective investment. The currency of the Company is the euro (EUR).

BNP Paribas Easy's (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.

The statement of operations and changes in net assets covers the financial period from 1 January 2023 to 30 June 2023.

Notes to the financial statements at 30/06/2023

b) Net asset value

This semi-annual report is prepared on the basis of the last net asset value as at 30 June 2023.

c) Valuation of the securities portfolio

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.

The valuation of all securities listed on a stock exchange or any other regulated market which functions regularly, 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, or the relevant market as used by the index provider. 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.

Unlisted securities or securities not traded on a stock exchange or another regulated market which functions in a regular manner 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.

d) Conversion of foreign currencies

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 cost of investments denominated in currencies other than the sub-fund accounting currency is converted into that currency at exchange rate prevailing at the purchase date.

Income and expenses in currencies other than the sub-fund accounting currency are converted into that currency at the exchange rate at the transaction date.

The resulting realised and unrealised foreign exchange profits or losses are included in the Statement of Operations and Changes in Net Assets.

The exchange rates used for each date are the WM Reuters closing spot rates 4 pm London time.

e) Valuation of forward foreign exchange contracts

Unexpired forward foreign exchange contracts are valued on the basis of the forward exchange rates applicable on the valuation date or the closing date, and the resulting unrealised profits or losses are recorded in the accounts. The unrealised appreciation/depreciation is disclosed in the Statement of net assets under "Net Unrealised gain/(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".

f) Valuation of futures contracts

Unexpired futures contracts are valued at the last price known on the valuation date or closing date and the resulting unrealised profits or losses are accounted for.

Margin accounts to guarantee the liabilities on futures contracts are included in the "Cash at banks and time deposits" account in the statement of net assets. The unrealised appreciation/depreciation is disclosed in the Statement of net assets under "Net Unrealised gain/(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".

Notes to the financial statements at 30/06/2023

g) Valuation of 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/(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”.

h) Income

Dividends are recorded at the ex-dividend date. Interest is recorded on an accrual basis.

i) Tracking error

The tracking error is the difference between the return on a sub-fund, and the benchmark it is expected to track. It is measured as the standard deviation of the difference in the fund’s and index’s returns over time.

j) Anti-Dilution Levy (“ADL”)

As detailed in the prospectus, for certain sub-funds, in addition to the entry, conversion or exit cost that may be charged to the investor, an anti-dilution levy may be paid by the investors to the Sub-Fund. Such amount covers transaction costs (including dealing costs relating to the acquisition, disposal or sale of portfolio’s assets, taxes and stamp duties) in order to ensure that all investors in a Sub-Fund are treated equitably and preserve the Net Asset Value of the relevant sub-fund (notably to accommodate large inflows and outflows) where the implementation of such mechanism is considered to be in the best interests of the sub-fund’s shareholders.

This anti-dilution levy is charged to subscriptions, conversions and redemptions to ensure that the existing shareholders are not adversely affected by shareholders who are executing subscription, conversion or redemption orders.

No anti-dilution levy is charged to redemption orders directly followed by subscription orders on the same share class, made by the same investor (applying to the same number of shares and the same Net Asset Value).

In the event swing pricing mechanism or an anti-dilution levy mechanism is applied to a sub-fund, as decided by the Board of Directors, the other mechanism shall not be cumulatively applied to client orders.

Anti-dilution levy will not be charged for conversions within a same sub-fund.

ADL levels are updated at each ADL committees (composed of representatives of Management Company: Management, Board of directors, Compliance, Risk etc.). The committees are held approximately once a quarter, or, in case of major events such as the modification of a country tax which could cause the significant variation of those levels.

Information regarding maximum ADL levels are available in the section “Documents” for each sub-fund accessible on the following website: <https://www.bnpparibas-am.com>.

The detail of applicable rates for the relevant sub-funds as at 30 June 2023 is detailed in the below table:

Sub-fund	ADL IN Max (in %)	ADL OUT Max (in %)	ADL IN Real (in %)	ADL OUT Real (in %)
€ Aggregate Bond SRI Fossil Free	1.00	1.00	0.10	0.00
€ Corp Bond SRI PAB	1.50	1.00	0.20	0.00
€ Corp Bond SRI PAB 1-3Y	1.50	1.00	0.14	0.00
€ Corp Bond SRI PAB 3-5Y	1.50	1.00	0.17	0.00
€ High Yield SRI Fossil Free	2.00	2.00	0.54	0.00
ECPI Circular Economy Leaders	0.20	0.10	0.09	0.00
ECPI Global ESG Blue Economy	0.20	0.10	0.09	0.00
ECPI Global ESG Hydrogen Economy	0.20	0.10	0.09	0.00
ECPI GLOBAL ESG INFRASTRUCTURE	0.20	0.10	0.10	0.00
ECPI Global ESG Med Tech	0.20	0.10	0.05	0.00

Notes to the financial statements at 30/06/2023

Sub-fund	ADL IN Max (in %)	ADL OUT Max (in %)	ADL IN Real (in %)	ADL OUT Real (in %)
ENERGY & METALS ENHANCED ROLL	0.10	0.10	0.00	0.00
ESG Dividend Europe	0.30	0.08	0.02	0.02
ESG Eurozone Biodiversity Leaders PAB	0.25	0.06	0.15	0.00
ESG Growth Europe	0.30	0.08	0.04	0.00
ESG Low Vol Europe	0.30	0.08	0.02	0.02
ESG Low Vol US	0.08	0.08	0.02	0.02
ESG Momentum Europe	0.30	0.08	0.02	0.02
ESG Quality Europe	0.30	0.08	0.02	0.02
ESG Value Europe	0.30	0.08	0.02	0.02
FTSE EPRA Nareit Developed Europe ex UK Green CTB	0.30	0.05	0.03	0.00
FTSE EPRA Nareit Global Developed Green CTB	0.20	0.20	0.06	0.00
FTSE EPRA/NAREIT DEVELOPED EUROPE	0.30	0.05	0.22	0.01
FTSE EPRA/NAREIT EUROZONE CAPPED	0.25	0.10	0.13	0.01
JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE	2.00	1.50	0.50	0.00
JPM ESG EMU Government Bond IG	0.25	0.10	0.00	0.00
JPM ESG EMU Government Bond IG 1-3Y	0.25	0.10	0.00	0.00
JPM ESG EMU Government Bond IG 3-5 Y	0.25	0.10	0.00	0.00
JPM ESG Green Social & Sustainability IG EUR Bond	1.50	1.00	0.07	0.07
LOW CARBON 100 EUROPE PAB®	0.30	0.06	0.21	0.01
Low Carbon 100 Eurozone PAB	0.25	0.06	0.15	0.00
Low Carbon 300 World PAB	0.20	0.10	0.06	0.00
MARKIT IBOXX GLOBAL CORPORATES LIQUID 150 CAPPED (USD Hedged)	1.50	1.00	0.24	0.00
MSCI China Select SRI S-Series 10% Capped	0.30	0.30	0.11	0.14
MSCI Emerging ESG Filtered Min TE	0.30	0.30	0.20	0.20
MSCI Emerging SRI S-Series PAB 5% Capped	0.30	0.30	0.20	0.20
MSCI EMU ESG Filtered Min TE	0.25	0.05	0.15	0.00
MSCI EMU SRI S-Series PAB 5% Capped	0.25	0.05	0.17	0.00
MSCI Europe ESG Filtered Min TE	0.30	0.05	0.19	0.00
MSCI Europe Small Caps SRI S-Series PAB 5% Capped	0.35	0.05	0.03	0.00
MSCI Europe SRI S-Series PAB 5% Capped	0.30	0.05	0.20	0.00
MSCI Japan ESG Filtered Min TE	0.05	0.05	0.00*	0.00
MSCI Japan SRI S-Series PAB 5% Capped	0.05	0.05	0.00*	0.00
MSCI North America ESG Filtered Min TE	0.05	0.05	0.00*	0.00
MSCI Pacific ex Japan ESG Filtered Min TE	0.15	0.15	0.04	0.04
MSCI USA SRI S-Series PAB 5% Capped	0.05	0.05	0.00*	0.00
MSCI World ESG Filtered Min TE	0.20	0.10	0.05	0.01
MSCI World SRI S-Series PAB 5% Capped	0.10	0.10	0.00	0.05

*0.01 for the share class UCITS ETF

Notes to the financial statements at 30/06/2023

Note 3 - Management fees (maximum per annum)

Management fees are calculated daily 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 asset managers and also distributors in connection with the marketing of the Company's stock.

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

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

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

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

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

No management fee is charged for the “Track X” category.

Sub-fund	UCITS ETF	Track Classic	Track I	Track I Plus	Track Privilege
€ Aggregate Bond SRI Fossil Free (launched on 2 February 2023)	0.03%	N/A	0.03%	N/A	0.03%
€ Corp Bond SRI PAB	0.08%	N/A	0.02%	N/A	0.03%
€ Corp Bond SRI PAB 1-3Y	0.08%	N/A	0.08%	N/A	0.08%
€ Corp Bond SRI PAB 3-5Y	0.08%	N/A	0.08%	N/A	0.08%
€ High Yield SRI Fossil Free	0.13%	0.65%	0.13%	0.12%	0.13%
ECPI Circular Economy Leaders	0.18%	0.65%	0.18%	N/A	0.18%
ECPI Global ESG Blue Economy	0.18%	0.65%	0.18%	0.05%	0.18%
ECPI Global ESG Hydrogen Economy	0.18%	0.65%	0.18%	N/A	0.18%
ECPI Global ESG Infrastructure	0.18%	0.60%	N/A	N/A	0.18%
ECPI Global ESG Med Tech	0.18%	0.65%	0.18%	N/A	0.18%
Energy & Metals Enhanced Roll	0.26%	N/A	N/A	N/A	N/A
ESG Dividend Europe	0.18%	N/A	N/A	N/A	N/A
ESG Eurozone Biodiversity Leaders PAB	0.23%	0.65%	0.23%	N/A	0.23%
ESG Growth Europe	0.18%	0.65%	0.18%	N/A	0.18%
ESG Low Vol Europe	0.18%	N/A	N/A	N/A	N/A
ESG Low Vol US	0.18%	N/A	N/A	N/A	N/A
ESG Momentum Europe	0.18%	N/A	N/A	N/A	N/A
ESG Quality Europe	0.18%	N/A	N/A	N/A	N/A
ESG Value Europe	0.18%	N/A	N/A	N/A	N/A
FTSE EPRA Nareit Developed Europe ex UK Green CTB	0.28%	N/A	0.28%	N/A	0.28%
FTSE EPRA Nareit Global Developed Green CTB	0.28%	0.65%	0.28%	N/A	0.28%
FTSE EPRA/NAREIT Developed Europe	0.28%	N/A	N/A	N/A	N/A
FTSE EPRA/NAREIT Eurozone Capped	0.28%	N/A	N/A	N/A	N/A
JPM ESG EMBI Global Diversified Composite	0.16%	0.50%	0.07%	N/A	0.08%
JPM ESG EMU Government Bond IG	0.03%	0.50%	0.02%	N/A	0.03%
JPM ESG EMU Government Bond IG 1-3Y (launched on 2 February 2023)	0.03%	N/A	0.03%	N/A	0.03%
JPM ESG EMU Government Bond IG 3-5Y	0.03%	0.50%	0.03%	N/A	0.03%
JPM ESG Green Social & Sustainability IG EUR Bond	0.13%	N/A	0.13%	N/A	0.13%

Notes to the financial statements at 30/06/2023

Sub-fund	UCITS ETF	Track Classic	Track I	Track I Plus	Track Privilege
Low Carbon 100 Europe PAB	0.18%	N/A	N/A	N/A	N/A
Low Carbon 100 Eurozone PAB	0.18%	0.65%	0.18%	0.05%	0.18%
Low Carbon 300 World PAB	0.18%	0.65%	0.18%	0.05%	0.18%
Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)	0.08%	0.50%	0.02%	0.01%	0.03%
MSCI China Select SRI S-Series 10% Capped	0.18%	0.65%	0.18%	0.05%	0.18%
MSCI Emerging ESG Filtered Min TE	0.13%	0.60%	0.13%	N/A	0.13%
MSCI Emerging SRI S-Series PAB 5% Capped	0.18%	0.60%	0.18%	0.05%	0.18%
MSCI EMU ESG Filtered Min TE	0.03%	0.60%	0.03%	N/A	0.03%
MSCI EMU SRI S-Series PAB 5% Capped	0.13%	0.65%	0.13%	0.05%	0.13%
MSCI Europe ESG Filtered Min TE	0.03%	0.60%	0.03%	N/A	0.03%
MSCI Europe Small Caps SRI S-Series PAB 5% Capped	0.13%	0.60%	N/A	0.05%	0.08%
MSCI Europe SRI S-Series PAB 5% Capped	0.13%	0.60%	0.13%	0.05%	0.13%
MSCI Japan ESG Filtered Min TE	0.03%	0.60%	0.03%	N/A	0.03%
MSCI Japan SRI S-Series PAB 5% Capped	0.13%	0.60%	0.13%	0.05%	0.13%
MSCI North America ESG Filtered Min TE	0.03%	0.60%	0.03%	N/A	0.03%
MSCI Pacific ex Japan ESG Filtered Min TE	0.03%	0.60%	0.03%	N/A	0.03%
MSCI USA SRI S-Series PAB 5% Capped	0.13%	0.60%	0.13%	0.05%	0.13%
MSCI World ESG Filtered Min TE	0.03%	N/A	N/A	N/A	N/A
MSCI World SRI S-Series PAB 5% Capped	0.13%	0.60%	0.12%	0.05%	0.08%

A sub-fund may not invest in a UCITS, or other UCI (underlying), with a management fee exceeding 3% per annum.

Note 4 - 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, Key Investor Information Documents, financial reports
- ESG certification and service fees
- financial index licensing & data fees (if applicable)
- legal expenses
- listing of shares on a stock exchange and all related services for ETF secondary market (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 fees 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.

Notes to the financial statements at 30/06/2023

Note 5 - Taxes

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

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

- a) the value of assets represented by units or shares in other UCIs, provided that these units, or shares have already been subject to the “taxe d’abonnement”;
- b) sub-funds, categories and/or classes:
 - (i) whose securities are reserved for 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, 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, 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 recognized and open to the public, and
 - (ii) whose exclusive object is to replicate the performance of one or several indices.

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

Note 6 - Dividends

During the financial period ended 30 June 2023, the following dividends were paid.

Sub-fund	Class	Currency	Dividend per share	Ex-date	Payment Date
FTSE EPRA/NAREIT Developed Europe	UCITS ETF QD - Distribution	EUR	0.03	28/02/2023	02/03/2023
FTSE EPRA/NAREIT Developed Europe	UCITS ETF QD H EUR - Distribution	EUR	0.03	28/02/2023	02/03/2023
FTSE EPRA/NAREIT Eurozone Capped	UCITS ETF QD - Distribution	EUR	0.01	28/02/2023	02/03/2023
€ Corp Bond SRI PAB	Track Privilege - Distribution	EUR	0.93	19/04/2023	21/04/2023
€ Corp Bond SRI PAB	Track X - Distribution	EUR	945.50	19/04/2023	21/04/2023
€ Corp Bond SRI PAB	UCITS ETF - Distribution	EUR	0.10	19/04/2023	21/04/2023
€ Corp Bond SRI PAB 1-3Y	Track Privilege - Distribution	EUR	0.89	19/04/2023	21/04/2023

Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend per share	Ex-date	Payment Date
€ Corp Bond SRI PAB 1-3Y	Track X - Distribution	EUR	896.90	19/04/2023	21/04/2023
€ Corp Bond SRI PAB 1-3Y	UCITS ETF - Distribution	EUR	0.09	19/04/2023	21/04/2023
€ Corp Bond SRI PAB 3-5Y	Track Privilege - Distribution	EUR	0.91	19/04/2023	21/04/2023
€ Corp Bond SRI PAB 3-5Y	Track X - Distribution	EUR	913.61	19/04/2023	21/04/2023
€ Corp Bond SRI PAB 3-5Y	UCITS ETF - Distribution	EUR	0.09	19/04/2023	21/04/2023
€ High Yield SRI Fossil Free	Track Privilege - Distribution	EUR	2.79	19/04/2023	21/04/2023
€ High Yield SRI Fossil Free	Track X - Distribution	EUR	2 800.88	19/04/2023	21/04/2023
€ High Yield SRI Fossil Free	UCITS ETF - Distribution	EUR	0.28	19/04/2023	21/04/2023
ECPI Global ESG Blue Economy	Track X - Distribution	EUR	4 488.53	19/04/2023	21/04/2023
ECPI Global ESG Hydrogen Economy	Track X - Distribution	EUR	1 951.33	19/04/2023	21/04/2023
ECPI Global ESG Infrastructure	Track Privilege - Distribution	EUR	2.74	19/04/2023	21/04/2023
ECPI Global ESG Med Tech	Track X - Distribution	EUR	560.26	19/04/2023	21/04/2023
ESG Low Vol Europe	UCITS ETF - Distribution	EUR	2.72	19/04/2023	21/04/2023
ESG Low Vol US	UCITS ETF - Distribution	EUR	1.70	19/04/2023	21/04/2023
ESG Momentum Europe	UCITS ETF - Distribution	EUR	2.11	19/04/2023	21/04/2023
ESG Quality Europe	UCITS ETF - Distribution	EUR	3.20	19/04/2023	21/04/2023
ESG Value Europe	UCITS ETF - Distribution	EUR	3.21	19/04/2023	21/04/2023
FTSE EPRA Nareit Developed Europe ex UK Green CTB	Track X - Distribution	EUR	2 620.72	19/04/2023	21/04/2023
FTSE EPRA Nareit Global Developed Green CTB	Track I - Distribution	EUR	3.26	19/04/2023	21/04/2023
FTSE EPRA Nareit Global Developed Green CTB	Track X - Distribution	EUR	3 276.81	19/04/2023	21/04/2023
JPM ESG EMBI Global Diversified Composite	Track IH CHF - Distribution	CHF	4.46	19/04/2023	21/04/2023
JPM ESG EMBI Global Diversified Composite	Track IH EUR - Distribution	EUR	3.53	19/04/2023	21/04/2023
JPM ESG EMBI Global Diversified Composite	Track Privilege - Distribution	USD	3.43	19/04/2023	21/04/2023
JPM ESG EMBI Global Diversified Composite	Track X - Distribution	USD	3 387.66	19/04/2023	21/04/2023
JPM ESG EMU Government Bond IG	Track Privilege - Distribution	EUR	2.08	19/04/2023	21/04/2023
JPM ESG EMU Government Bond IG 3-5Y	Track Privilege - Distribution	EUR	1.73	19/04/2023	21/04/2023
JPM ESG EMU Government Bond IG 3-5Y	Track X - Distribution	EUR	1 728.60	19/04/2023	21/04/2023

Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend per share	Ex-date	Payment Date
JPM ESG Green Social & Sustainability IG EUR Bond	Track X - Distribution	EUR	693.88	19/04/2023	21/04/2023
JPM ESG Green Social & Sustainability IG EUR Bond	UCITS ETF – Distribution	EUR	0.07	19/04/2023	21/04/2023
Low Carbon 100 Eurozone PAB	Track X - Distribution	EUR	2 316.11	19/04/2023	21/04/2023
Low Carbon 300 World PAB	Track X - Distribution	EUR	2 665.07	19/04/2023	21/04/2023
MSCI China Select SRI S-Series 10% Capped	Track X - Distribution	USD	1 296.51	19/04/2023	21/04/2023
MSCI Emerging ESG Filtered Min TE	Track X - Distribution	USD	3 293.67	19/04/2023	21/04/2023
MSCI Emerging SRI S-Series PAB 5% Capped	Track X - Distribution	USD	2 780.88	19/04/2023	21/04/2023
MSCI Emerging SRI S-Series PAB 5% Capped	UCITS ETF EUR - Distribution	EUR	3.02	19/04/2023	21/04/2023
MSCI EMU ESG Filtered Min TE	Track X - Distribution	EUR	3 394.01	19/04/2023	21/04/2023
MSCI Europe ESG Filtered Min TE	Track Privilege - Distribution	EUR	3.73	19/04/2023	21/04/2023
MSCI Europe SRI S-Series PAB 5% Capped	Track X - Distribution	EUR	3 768.30	19/04/2023	21/04/2023
MSCI Europe SRI S-Series PAB 5% Capped	UCITS ETF - Distribution	EUR	0.84	19/04/2023	21/04/2023
MSCI Japan ESG Filtered Min TE	Track Privilege - Distribution	EUR	3.20	19/04/2023	21/04/2023
MSCI Japan ESG Filtered Min TE	Track X - Distribution	EUR	2 730.60	19/04/2023	21/04/2023
MSCI Japan SRI S-Series PAB 5% Capped	Track X - Distribution	EUR	2 457.90	19/04/2023	21/04/2023
MSCI Japan SRI S-Series PAB 5% Capped	UCITS ETF - Distribution	EUR	0.48	19/04/2023	21/04/2023
MSCI North America ESG Filtered Min TE	Track Privilege - Distribution	EUR	3.57	19/04/2023	21/04/2023
MSCI Pacific ex Japan ESG Filtered Min TE	Track Privilege - Distribution	EUR	2.25	19/04/2023	21/04/2023
MSCI USA SRI S-Series PAB 5% Capped	Track Classic - Distribution	USD	3.33	19/04/2023	21/04/2023
MSCI USA SRI S-Series PAB 5% Capped	Track Privilege - Distribution	EUR	1.52	19/04/2023	21/04/2023
MSCI USA SRI S-Series PAB 5% Capped	Track X - Distribution	USD	2 450.54	19/04/2023	21/04/2023
MSCI USA SRI S-Series PAB 5% Capped	UCITS ETF EUR - Distribution	EUR	0.28	19/04/2023	21/04/2023
MSCI World SRI S-Series PAB 5% Capped	Track Privilege - Distribution	USD	2.65	19/04/2023	21/04/2023
MSCI World SRI S-Series PAB 5% Capped	Track X - Distribution	USD	2 821.71	19/04/2023	21/04/2023
FTSE EPRA/NAREIT Developed Europe	UCITS ETF QD - Distribution	EUR	0.10	31/05/2023	05/06/2023
FTSE EPRA/NAREIT Developed Europe	UCITS ETF QD H EUR - Distribution	EUR	0.10	31/05/2023	05/06/2023
FTSE EPRA/NAREIT Eurozone Capped	UCITS ETF QD - Distribution	EUR	0.11	31/05/2023	05/06/2023

Notes to the financial statements at 30/06/2023

Note 7 - 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 8 - 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 2023 were the following:

EUR 1 =	CHF 0.97605
EUR 1 =	GBP 0.85815
EUR 1 =	NOK 11.68850
EUR 1 =	USD 1.0910

Note 9 - Futures contracts

As at 30 June 2023, the following positions were outstanding:

FTSE EPRA Nareit Global Developed Green CTB

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	9	P	EPRA EUROPE INDEX	15/09/2023	122 850	(5 310)
Total:						(5 310)

As at 30 June 2023, the cash margin balance in relation to futures amounted to 27 473 EUR.

MSCI EMU ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	20	P	EURO STOXX 50 - FUTURE	15/09/2023	885 400	10 950
Total:						10 950

As at 30 June 2023, the cash margin balance in relation to futures amounted to 65 427 EUR.

MSCI EMU SRI S-Series PAB 5% Capped

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	50	P	EURO STOXX 50 - FUTURE	15/09/2023	2 213 500	30 475
Total:						30 475

As at 30 June 2023, the cash margin balance in relation to futures amounted to 160 471 EUR.

Notes to the financial statements at 30/06/2023

MSCI Europe ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	60	P	STOXX 50 - FUTURES	15/09/2023	2 410 800	11 200
					Total:	11 200

As at 30 June 2023, the cash margin balance in relation to futures amounted to 175 735 EUR.

MSCI Europe SRI S-Series PAB 5% Capped

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	178	P	STOXX 50 - FUTURES	15/09/2023	7 152 040	45 450
					Total:	45 450

As at 30 June 2023, the cash margin balance in relation to futures amounted to 509 149 EUR.

MSCI Japan ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
JPY	25	P	NIKKEI 225 (OSE)	07/09/2023	5 258 812	80 919
					Total:	80 919

As at 30 June 2023, the cash margin balance in relation to futures amounted to 150 551 EUR.

MSCI Japan SRI S-Series PAB 5% Capped

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
JPY	24	P	NIKKEI 225 (OSE)	07/09/2023	5 048 460	23 971
					Total:	23 971

As at 30 June 2023, the cash margin balance in relation to futures amounted to 204 800 EUR.

MSCI North America ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	13	P	S&P 500 E-MINI FUTURE	15/09/2023	2 674 026	48 041
					Total:	48 041

As at 30 June 2023, the cash margin balance in relation to futures amounted to 130 039 EUR.

Notes to the financial statements at 30/06/2023

MSCI Pacific ex Japan ESG Filtered Min TE

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
AUD	7	P	S&P/ASX 200 INDEX (AS51)	21/09/2023	784 114	4 957
					Total:	4 957

As at 30 June 2023, the cash margin balance in relation to futures amounted to 59 704 EUR.

Clearer for Futures contracts:

BNP Paribas Paris

Note 10 - Forward foreign exchange contracts

As at 30 June 2023, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

Energy & Metals Enhanced Roll

Currency	Purchase amount	Currency	Sale amount
EUR	101 788 900	EUR	6 300 000
USD	6 907 508	USD	109 620 252
Net unrealised gain (in USD)			1 534 855

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

FTSE EPRA Nareit Global Developed Green CTB

Currency	Purchase amount	Currency	Sale amount
SGD	30 500	EUR	20 672
Net unrealised loss (in EUR)			(16)

As at 30 June 2023, the latest maturity of all outstanding contracts is 3 July 2023.

FTSE EPRA/NAREIT Developed Europe

Currency	Purchase amount	Currency	Sale amount
EUR	1 853 068	CHF	296 312
GBP	36 165	EUR	74 000
SEK	375 117	GBP	962 520
		SEK	5 000 879
Net unrealised gain (in EUR)			3 925

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

JPM ESG EMBI Global Diversified Composite

Currency	Purchase amount	Currency	Sale amount
CHF	26 406 000	EUR	10 748 000
EUR	419 456 000	USD	481 200 795
GBP	100 000		
USD	11 768 151		
Net unrealised gain (in USD)			6 446 873

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

Low Carbon 300 World PAB

Currency	Purchase amount	Currency	Sale amount
CAD	2 700	EUR	1 872
Net unrealised loss (in EUR)			(2)

As at 30 June 2023, the latest maturity of all outstanding contracts is 4 July 2023.

Notes to the financial statements at 30/06/2023

Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

Currency	Purchase amount	Currency	Sale amount
EUR	456 027	EUR	38 672 688
NOK	1 660 284 000	GBP	2 388 949
USD	44 281 338	USD	154 056 712
Net unrealised gain (in USD)			520 976

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

MSCI Japan ESG Filtered Min TE

Currency	Purchase amount	Currency	Sale amount
EUR	251 367 300	EUR	9 162 000
JPY	1 442 593 985	JPY	37 631 852 473
Net unrealised gain (in EUR)			12 363 363

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

MSCI Japan SRI S-Series PAB 5% Capped

Currency	Purchase amount	Currency	Sale amount
EUR	124 252 000	JPY	18 590 509 758
Net unrealised gain (in EUR)			6 181 880

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

MSCI North America ESG Filtered Min TE

Currency	Purchase amount	Currency	Sale amount
CAD	2 049 343	CAD	8 110 916
EUR	71 177 118	EUR	1 419 400
		USD	70 583 795
Net unrealised gain (in EUR)			908 217

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

MSCI USA SRI S-Series PAB 5% Capped

Currency	Purchase amount	Currency	Sale amount
EUR	319 374 000	USD	343 831 897
Net unrealised gain (in USD)			4 836 683

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

MSCI World SRI S-Series PAB 5% Capped

Currency	Purchase amount	Currency	Sale amount
EUR	127 705 341	AUD	7 005 000
		CAD	12 098 758
		GBP	3 861 414
		JPY	1 849 890 207
		USD	105 633 953
Net unrealised gain (in USD)			2 239 338

As at 30 June 2023, the latest maturity of all outstanding contracts is 14 July 2023.

Counterparties to Forward foreign exchange contracts:

BNP Paribas Paris
Citigroup Global Market

Notes to the financial statements at 30/06/2023

Note 11 - Swaps

Total Return Swaps

A Total Return Swap (TRS) is an agreement to exchange the total performance of a bond or other underlying asset (share, index, etc.) for a benchmark rate plus a spread. The total performance includes the interest coupons, dividends and profits and losses on the underlying asset over the life of the agreement, depending on the type of underlying concerned. The risk in this type of agreement is linked to the fact that the benefit for each counterparty will depend on how the underlying asset performs over time, which is unknown at the time at which the agreement is entered into.

Energy & Metals Enhanced Roll

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
78 444 233	14.85%	BARCLAYS BANK IRELAND, FRANCE	USD	23/05/2024	PERFORMANCE OF BASKET SHARES*	US SOFR 3M + SPREAD
521 210 873	98.67%	BNP PARIBAS, FRANCE	USD	12/01/2024	US AUCTION TBILL 3M + SPREAD	BNP Paribas Energy Metals Enhanced Roll Index
186 855 635	35.37%	BARCLAYS BANK IRELAND, FRANCE	USD	01/02/2024	PERFORMANCE OF BASKET SHARES*	US SOFR 3M + SPREAD
230 670 962	43.67%	BNP PARIBAS SA, FRANCE	USD	23/04/2024	PERFORMANCE OF BASKET SHARES*	US SOFR 3M + SPREAD
					Net unrealised loss (in USD)	(28 063 152)

(*)The basket of shares consists of the following:

ADOBE INC	EDWARDS LIFESCIENCES CORP	SALESFORCE.COM INC
ADVANCED MICRO DEVICES	FISERV INC	SERVICENOW INC
ALPHABET INC-CL A	IDEXX LABORATORIES INC	SIEMENS AG - REG
ALPHABET INC - C	INTEL CORP	SOLAREEDGE TECHNOLOGIES INC
APPLE INC	INTERNATIONAL BUSINESS MACHINES CORP	SYNEOS HEALTH INC
AUTODESK INC	INTUITIVE SURGICAL INC	SYNOPSYS INC
AUTOZONE INC	KEYSIGHT TECHNOLOGIES IN-W/I	TESLA INC
BANK OF AMERICA CORP	LINDE PLC	THERMO FISHER SCIENTIFIC INC
BIOGEN INC	MICROSOFT CORP	TJX COMPANIES INC
BIOMARIN PHARMACEUTICAL INC	NETFLIX INC	TOTAL SA
BNP PARIBAS	NVIDIA CORP	UNION PACIFIC CORP
BOOKING HOLDINGS INC	NVR INC	UNITEDHEALTH GROUP INC
BOSTON SCIENTIFIC CORP	OREILLY AUTOMOTIVE INC	VERISIGN INC
BROADCOM INC	PAYPAL HOLDINGS INC - W/I	VERTEX PHARMACEUTICALS INC
CADENCE DESIGN SYS INC	PINTEREST INC- CLASS A	WALT DISNEY CO
CENTENE CORP	QORVO INC	WESTERN DIGITAL CORP
CHIPOTLE MEXICAN GRILL INC	REGENERON PHARMACEUTICALS	ZSCALER INC

Notes to the financial statements at 30/06/2023

ESG Dividend Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
11 050 000	84.54%	BNP PARIBAS SA, FRANCE	EUR	31/08/2023	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M +SPREAD
13 152 076	100.62%	BNP PARIBAS SA, FRANCE	EUR	07/12/2023	Ester Capi (EUR) RI 3M + SPREAD	BNP Paribas High Dividend Europe Equity ESG Index
					Net unrealised loss (in EUR)	(739 191)

(*) The basket of shares consists of the following:

ALLIANZ SE - REG	KONINKLIJKE PHILIPS NV	SIEMENS AG - REG
ASML HOLDING NV	MERCK KGAA	SIEMENS ENERGY AG
AXA SA	MICHELIN (CGDE)	SIEMENS HEALTHINEERS AG
BNP PARIBAS	NORDEA BANK ABP	SOCIETE GENERALE SA
BOUYGUES SA	ORANGE	STELLANTIS NV
CREDIT AGRICOLE SA	SANOFI AVENTIS	STORA ENSO OYJ - R
E.ON SE	SAP SE	WOLTERS KLUWER
FORTUM OYJ	INFINEON TECHNOLOGIES AG	

ESG Growth Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
65 697 696	101.37%	BNP PARIBAS SA, FRANCE	EUR	27/11/2023	Ester Capi (EUR) RI 3M + SPREAD	BNP Paribas Growth Europe ESG Index
58 738 981	90.63%	BNP PARIBAS SA, FRANCE	EUR	23/10/2023	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M + SPREAD
					Net unrealised loss (in EUR)	(3 699 390)

(*) The basket of shares consists of the following:

ABN AMRO GROUP NV - CVA	ENEL SPA	SANOFI AVENTIS
AGEAS	FRESENIUS SE & CO KGAA	SAP SE
AIR LIQUIDE SA	INTESA SANPAOLO	SCHNEIDER ELECTRIC SE
ASR NEDERLAND NV	KONE OYJ - B	SIEMENS AG - REG
ASSICURAZIONI GENERALI	KONINKLIJKE PHILIPS NV	SIEMENS HEALTHINEERS AG
BNP PARIBAS	MERCEDES BENZ GROUP AG	SOCIETE GENERALE SA
DANONE	MICHELIN (CGDE)	STELLANTIS NV
DEUTSCHE TELEKOM AG - REG	NN GROUP NV - W/I	UNICREDIT S.P.A.
DEUTSCHE POST AG - REG	NORDEA BANK ABP	VINCI SA
E.ON SE	PROSUS NV	WOLTERS KLUWER

Notes to the financial statements at 30/06/2023

ESG Low Vol Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
94 087 490	101.00%	BNP PARIBAS SA, FRANCE	EUR	07/12/2023	Ester Capi (EUR) RI 3M + SPREAD	BNP Paribas Low Vol Europe ESG Index
88 000 450	94.46%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	18/06/2024	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M + SPREAD
					Net unrealised loss (in EUR)	(1 747 084)

(*) The basket of shares consists of the following:

AIXTRON SE	ELIA SYSTEM OPERATOR SA/NV	LANXESS AG
ARCADIS NV	GEA GROUP AG	LOTUS BAKERIES
AURUBIS AG	HENKEL AG & CO KGAA	PUMA SE
BE SEMICONDUCTOR INDUSTRIES	HUGO BOSS AG - ORD	SIGNIFY NV
CARL ZEISS MEDITEC AG - BR	JERONIMO MARTINS	TELEFONICA DEUTSCHLAND HOLDING
COMPAGNIE DE SAINT GOBAIN	KION GROUP AG	UNITED INTERNET AG - REG
DELIVERY HERO SE	EDP-ENERGIAS DE PORTUGAL SA	

ESG Low Vol US

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
14 610 338	97.85%	BNP PARIBAS SA, FRANCE	EUR	12/12/2023	Ester Capi (EUR) RI 3M + SPREAD	BNP Paribas Low Vol US ESG Index
14 241 805	95.39%	BNP PARIBAS SA, FRANCE	EUR	10/05/2024	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M + SPREAD
					Net unrealised gain (in EUR)	648 454

(*) The basket of shares consists of the following:

AIR LIQUIDE SA	INFINEON TECHNOLOGIES AG	SIEMENS AG - REG
ASML HOLDING NV	KONE OYJ - B	SIEMENS ENERGY AG
BOUYGUES SA	KONINKLIJKE AHOLD DELHAIZE N	SIEMENS HEALTHINEERS AG
COMPAGNIE DE SAINT GOBAIN	KONINKLIJKE PHILIPS NV	SOCIETE GENERALE SA
CREDIT AGRICOLE SA	MERCEDES BENZ GROUP AG	STELLANTIS NV
DANONE	NORDEA BANK ABP	STORA ENSO OYJ - R
DEUTSCHE TELEKOM AG - REG	ORION OYJ - B	UPM-KYMMENE OYJ
ELISA OYJ	SANOFI AVENTIS	VINCI SA
FORTUM OYJ	SAP SE	WOLTERS KLUWER

Notes to the financial statements at 30/06/2023

ESG Momentum Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 694 984	99.07%	BNP PARIBAS SA, FRANCE	EUR	07/12/2023	Ester Capi (EUR) RI 3M + SPREAD	BNP Paribas Momentum Europe ESG Index
2 550 002	93.74%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	19/07/2023	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 6M + Spread
					Net unrealised gain (in EUR)	24 564

(*) The basket of shares consists of the following:

AIXTRON SE	EVONIK INDUSTRIES AG	LEG IMMOBILIEN AG
ARCADIS NV	EVOTEC AG	MERCK KGAA
AROUNDTOWN SA	GERRESHEIMER AG	SCOUT24 AG
ASML HOLDING NV	GETINGE AB - B	SIEMENS AG - REG
ATLAS COPCO AB-B	HELLOFRESH SE	SWEDISH ORPHAN BIOVITRUM AB
AURUBIS AG	HENKEL AG & CO KGAA	TELEFONICA DEUTSCHLAND HOLDING
CARL ZEISS MEDITEC AG - BR	KION GROUP AG	UNITED INTERNET AG - REG
DEUTSCHE POST AG - REG	KONINKLIJKE AHOLD DELHAIZE N	WIENERBERGER AG

ESG Quality Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
82 672 385	100.11%	BNP PARIBAS SA, FRANCE	EUR	07/12/2023	Ester Capi (EUR) RI 3M + SPREAD	BNP Paribas Quality Europe ESG Index
74 999 994	90.82%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	18/06/2024	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M + SPREAD
					Net unrealised gain (in EUR)	625 332

Notes to the financial statements at 30/06/2023

(*) The basket of shares consists of the following:

AIXTRON SE	ELIA SYSTEM OPERATOR SA/NV	ORION OYJ - B
ANDRITZ AG	FORTUM OYJ	PROSUS NV
ARCADIS NV	GEA GROUP AG	PUMA SE
AURUBIS AG	HENKEL AG & CO KGAA	UNITED INTERNET AG - REG
CARL ZEISS MEDITEC AG - BR	HUGO BOSS AG - ORD	UPM-KYMMENE OYJ
COMPAGNIE DE SAINT GOBAIN	HUHTAMAKI OYJ	WARTSILA OYJ ABP
EDP-ENERGIAS DE PORTUGAL SA	KION GROUP AG	WIENERBERGER AG

ESG Value Europe

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
82 510 852	93.15%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	27/11/2023	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M + SPREAD
88 930 740	100.39%	BNP PARIBAS SA, FRANCE	EUR	07/12/2023	Ester Capi (EUR) RI 3M + SPREAD	BNP Paribas Value Europe ESG Index
					Net unrealised gain (in EUR)	1 239 592

(*) The basket of shares consists of the following:

ALFA LAVAL AB	ELEKTA AB - B	SANOFI AVENTIS
AROUNDTOWN SA	EPIROC AB-B	SIEMENS HEALTHINEERS AG
ASSA ABLOY AB - B	HENKEL AG & CO KGAA	SKF AB-B
ATLAS COPCO AB-B	IMCD GROUP NV - W/I	SOCIETE GENERALE SA
AXA SA	LOTUS BAKERIES	TELIA CO AB
BILLERUDKORSNAS AB	MERCEDES BENZ GROUP AG	VALMET OYJ
BOLIDEN AB	MERCK KGAA	VEOLIA ENVIRONNEMENT
CARL ZEISS MEDITEC AG - BR	MICHELIN (CGDE)	VINCI SA
COMPAGNIE DE SAINT GOBAIN	RANDSTAD HOLDING NV	VOLVO AB - B
COVESTRO AG	DANONE	

MSCI Emerging ESG Filtered Min TE

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
307 883 124	102.11%	HSBC FRANCE, FRANCE	USD	01/11/2023	US SOFR 3M + SPREAD	MSCI Emerging ESG Filtered Min TE (NTR)
290 000 000	96.18%	BNP PARIBAS SA, FRANCE	USD	29/11/2023	PERFORMANCE OF BASKET SHARES*	US SOFR 3M + SPREAD
					Net unrealised loss (in USD)	(7 932 375)

Notes to the financial statements at 30/06/2023

(*) The basket of shares consists of the following:

ALPHABET INC-CL A	MICROSOFT CORP	PFIZER INC
APPLE INC	MITSUBISHI ESTATE CO LTD	RESONA HOLDINGS INC
BANDAI NAMCO HOLDINGS INC	MITSUBISHI UFJ FINANCIAL GROUP	SEKISUI HOUSE LTD
BANK OF AMERICA CORP	MIZUHO FINANCIAL GROUP INC	SOFTBANK CORP
COSTCO WHOLESALE CORP	NIPPON TELEGRAPH & TELEPHONE	SOFTBANK GROUP CORP
DELTA AIR LINES INC	NTT DATA CORP	SUMITOMO MITSUI FINANCIAL GR
ELI LILLY & CO	NVIDIA CORP	SUMITOMO MITSUI TRUST HOLDINGS
HOYA CORP	OLYMPUS CORP	TESLA INC
INTEL CORP	ORIX CORP	TEXAS INSTRUMENTS INC
KDDI CORP	OSAKA GAS CO LTD	TOKIO MARINE HOLDINGS INC
LINDE PLC	PEPSICO INC	TOKYO ELECTRON LTD
MCDONALDS CORP		

MSCI Emerging SRI S-Series PAB 5% Capped

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
407 514 898	42.60%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	18/09/2023	US SOFR 3M +SPREAD	MSCI Emerging SRI 5-Series 5% Capped NTR USD Return Index
98 289 128	10.27%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	18/09/2023	US SOFR 3M +SPREAD	MSCI Emerging SRI 5-Series 5% Capped NTR USD Return Index
435 170 019	45.49%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	18/09/2023	US SOFR 3M +SPREAD	MSCI Emerging SRI 5-Series 5% Capped NTR USD Return Index
124 999 984	13.07%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	18/09/2023	PERFORMANCE OF BASKET SHARES*	US SOFR 3M + SPREAD
612 504 142	64.03%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	18/09/2023	PERFORMANCE OF BASKET SHARES*	US SOFR 3M + SPREAD
158 382 635	16.56%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	22/11/2023	PERFORMANCE OF BASKET SHARES*	US SOFR 3M + SPREAD
					Net unrealised gain (in USD)	10 111 738

Notes to the financial statements at 30/06/2023

(*) The basket of shares consists of the following:

AEGON NV	FORTUM OYJ	SAMPO OYJ - A
AIR LIQUIDE SA	FAURECIA	SANOFI AVENTIS
ALLFUNDS GROUP PLC	FRESENIUS SE & CO KGAA	SAP SE
ALLIANZ SE - REG	HANNOVER RUECK SE	SCHNEIDER ELECTRIC SE
ANDRITZ AG	ING GROEP NV	SCOR SE
ANHEUSER - BUSCH INBEV SA/NV	KBC GROEP NV	SIEMENS AG - REG
ATOS SE	KNORR-BREMSE AG	SIEMENS ENERGY AG
AXA SA	KONE OYJ - B	SIEMENS HEALTHINEERS AG
BNP PARIBAS	KONINKLIJKE AHOLD DELHAIZE N	SKANDINAVISKA ENSKILDA BANK - A
CARL ZEISS MEDITEC AG - BR	KONINKLIJKE KPN NV	SOCIETE GENERALE SA
COMMERZBANK AG	MERCK KGAA	STELLANTIS NV
COMPAGNIE DE SAINT GOBAIN	MICHELIN (CGDE)	TALANX AG
COVESTRO AG	MUENCHENER RUECKVERSICHERUNG AG - REG	TELEFONICA DEUTSCHLAND HOLDING
CREDIT AGRICOLE SA	NN GROUP NV - W/I	VEOLIA ENVIRONNEMENT
DANONE	NOKIA OYJ	VINCI SA
DELIVERY HERO SE	ORANGE	VIVENDI
DEUTSCHE POST AG - REG	PROSUS NV	VOLVO AB - B
E.ON SE	RENAULT SA	WIENERBERGER AG
EUROAPI SASU	EVOTEC AG	

MSCI Europe Small Caps SRI S-Series PAB 5% Capped

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
88 216 926	42.08%	BNP PARIBAS SA, FRANCE	EUR	15/09/2023	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M + SPREAD
207 315 328	98.89%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	27/09/2023	Ester Capi (EUR) RI 3M + SPREAD	MSCI Europe Small Caps SRI 5% Capped (NTR) Index
108 565 384	51.79%	BARCLAYS BANK IRELAND, FRANCE	EUR	11/01/2024	PERFORMANCE OF BASKET SHARES*	Ester Capi (EUR) RI 3M + SPREAD
					Net unrealised loss (in EUR)	(3 078 253)

Notes to the financial statements at 30/06/2023

(*) The basket of shares consists of the following:

A2A SPA	DEUTSCHE LUFTHANSA - REG	NORDEA BANK ABP
ABN AMRO GROUP NV - CVA	ENEL SPA	ORION OYJ - B
AFRICAN MINERALS LTD	FINECOBANK SPA	POSTE ITALIANE SPA
AKZO NOBEL N.V.	ING GROEP NV	PROSUS NV
ANHEUSER - BUSCH INBEV SA/NV	INTESA SANPAOLO	PROXIMUS
ARGENX SE	JDE PEETS NV	SIEMENS AG - REG
AROWNTOWN SA	KNORR-BREMSE AG	STELLANTIS NV
ASR NEDERLAND NV	KONINKLIJKE KPN NV	STORA ENSO OYJ - R
AZIMUT HOLDING SPA	LANXESS AG	TELECOM ITALIA SPA
BE SEMICONDUCTOR INDUSTRIES	LETS GOWEX SA	TERNA SPA
BEIERSDORF AG	MEDIOBANCA SPA	UCB SA
CARL ZEISS MEDITEC AG - BR	MONCLER SPA	UNICREDIT S.P.A.
COMMERZBANK AG	NN GROUP NV - W/I	WOLTERS KLUWER

Counterparties to Swaps contracts:

Bank of America Securities Europe, France
 Barclays Bank Ireland, France
 BNP Paribas SA, France
 BNP Paribas, France
 HSBC France, France
 Société Générale Paris, France

Note 12 - Global overview of collateral

As at 30 June 2023, the SICAV pledged the following collateral in favour of financial instruments counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Energy & Metals Enhanced Roll	USD	24 049 000	Cash
ESG Dividend Europe	EUR	860 000	Cash
ESG Growth Europe	EUR	3 620 000	Cash
ESG Low Vol Europe	EUR	1 730 000	Cash
ESG Quality Europe	EUR	1 310 000	Cash
ESG Value Europe	EUR	1 590 000	Cash
Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)	USD	730 000	Cash
MSCI Emerging ESG Filtered Min TE	USD	6 172 500	Cash
MSCI Europe Small Caps SRI S-Series PAB 5% Capped	EUR	8 180 000	Cash

As at 30 June 2023, the counterparties to financial instruments pledged the following collateral in favour of the SICAV:

Sub-fund	Currency	OTC collateral	Type of collateral
ESG Low Vol Europe	EUR	1 040 000	Cash
ESG Low Vol US	EUR	680 000	Cash
ESG Quality Europe	EUR	2 140 000	Cash
ESG Value Europe	EUR	2 720 000	Cash
JPM ESG EMBI Global Diversified Composite	USD	6 559 000	Cash
MSCI Emerging ESG Filtered Min TE	USD	1 718 000	Cash

Notes to the financial statements at 30/06/2023

Sub-fund	Currency	OTC collateral	Type of collateral
MSCI Emerging SRI S-Series PAB 5% Capped	USD	21 955 803	Cash
MSCI Japan ESG Filtered Min TE	EUR	12 380 000	Cash
MSCI Japan SRI S-Series PAB 5% Capped	EUR	6 190 000	Cash
MSCI North America ESG Filtered Min TE	EUR	1 144 821	Cash
MSCI USA SRI S-Series PAB 5% Capped	USD	4 990 000	Cash
MSCI World SRI S-Series PAB 5% Capped	USD	2 356 000	Cash

Note 13 - Changes in the composition of the securities portfolio

The list of changes in 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 14 - List of Investment managers

As at 30 June 2023, all opened sub-funds are managed by BNP PARIBAS ASSET MANAGEMENT France.

Note 15 - 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 fees, stock exchange fees and RTO fees (Reception and Transmission of Orders).

In line with bond market practice, a bid-offer spread is applied when buying and selling these securities. 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 fee.

Note 16 - Tax reclaims as part of the Aberdeen/Fokus Bank Project

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

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

In light of this jurisprudence and in order to safeguard the right of UCIs to receive tax rebates, the management company has decided to file claims with the tax authorities in several member states whose discriminatory legislation fails to comply with community law. Preliminary studies will be carried out to determine whether or not the claims are viable, i.e. for which funds, in which member states and over what period of time it is necessary to request a rebate.

To date, there is no European legislation establishing a uniform framework for this type of claim. As a result, the time taken to receive a rebate and the complexity of the procedure vary depending on the member state in question. This means that it is necessary to constantly monitor developments in this regard.

Due to the uncertainty of the recoverability of the amounts, no accrual is recorded and it is booked under the caption "Income on investments and assets" when received.

Notes to the financial statements at 30/06/2023

Note 17 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)

This collateral applies to all OTC activity of this fund. There is no way to distinguish it upon type of instrument it is related to.

Energy & Metals Enhanced Roll

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	1 945 000	Less than one day	N/A	Pooled	N/A
BARCLAYS BANK IRELAND PLC	Cash	USD	22 104 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	24 049 000				

ESG Dividend Europe

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	860 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	860 000				

ESG Growth Europe

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	3 620 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	3 620 000				

ESG Low Vol Europe

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 730 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	1 040 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	2 770 000				

ESG Low Vol US

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	680 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	680 000				

ESG Momentum Europe

No collateral received or granted from 1 January 2023 to 30 June 2023.

ESG Quality Europe

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 310 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	2 140 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	3 450 000				

ESG Value Europe

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 590 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	2 720 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	4 310 000				

Notes to the financial statements at 30/06/2023

MSCI Emerging ESG Filtered Min TE

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	1 718 000	Less than one day	BNPP SA	N/A	No
HSBC CONTINENTAL EUROPE	Cash	USD	6 172 500	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	7 890 500				

MSCI Emerging SRI S-Series PAB 5% Capped

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	USD	21 955 803	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	21 955 803				

MSCI Europe Small Caps SRI S-Series PAB 5% Capped

Counterparty name	Type	Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	2 790 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	5 390 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	8 180 000				

Data on cost and return

There are no fee sharing arrangements on Total Return Swaps and 100% of the costs/returns generated are recognised in Company's primary statements.

Eligibility for the “Plan Epargne en Actions” (PEA)

Owing to their eligibility for French share savings schemes (PEA) the sub-funds of the BNP Paribas Easy SICAV 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.

- BNP Paribas Easy ESG Dividend Europe
- BNP Paribas Easy ESG Eurozone Biodiversity Leaders PAB
- BNP Paribas Easy ESG Growth Europe
- BNP Paribas Easy ESG Low Vol Europe
- BNP Paribas Easy ESG Momentum Europe
- BNP Paribas Easy ESG Quality Europe
- BNP Paribas Easy ESG Value Europe
- BNP Paribas Easy Low Carbon 100 Eurozone PAB
- BNP Paribas Easy MSCI Emerging SRI S-Series PAB 5% Capped
- BNP Paribas Easy MSCI EMU ESG Filtered Min TE
- BNP Paribas Easy MSCI EMU SRI S-Series PAB 5% Capped
- BNP Paribas Easy MSCI Europe Small Caps SRI S-Series PAB 5% Capped

Note 18 - Significant event

Since 24 February 2022, the Board of Directors has been very attentive to the consequences of the conflict between Russia and Ukraine and its impact on the energy shortage and food supplies in Europe. The Board of Directors closely monitors developments in terms of global outlook, market and financial risks in order to take all necessary measures in the interest of shareholders.

ADDITIONAL INFORMATION FOR INVESTORS IN THE FEDERAL REPUBLIC OF GERMANY

For the following sub-funds of BNP Paribas EASY no notification for distribution in the Federal Republic of Germany was submitted and shares in these sub-funds may NOT be offered to investors within the scope of the German investment law. As a consequence, the following sub-funds are NOT available to investors in Germany:

BNP PARIBAS EASY - Markit Iboxx Global Corporates Liquid 150 Capped (USD Hedged)

The following sub-funds registered for distribution the Federal Republic of Germany invest at least 50% of their assets in equity securities:

BNP Paribas Easy - ECPI Circular Economy Leaders

BNP Paribas Easy - ECPI Global ESG Blue Economy

BNP Paribas Easy - ECPI Global ESG Hydrogen Economy

BNP Paribas Easy - ECPI Global ESG Infrastructure

BNP Paribas Easy - ECPI Global ESG Med Tech

BNP Paribas Easy - Energy & Metals Enhanced Roll

BNP Paribas Easy - ESG Dividend Europe

BNP Paribas Easy - ESG Eurozone Biodiversity Leaders PAB

BNP Paribas Easy - ESG Growth Europe

BNP Paribas Easy - ESG Low Vol Europe

BNP Paribas Easy - ESG Low Vol US

BNP Paribas Easy - ESG Momentum Europe

BNP Paribas Easy - ESG Quality Europe

BNP Paribas Easy - ESG Value Europe

BNP Paribas Easy - FTSE EPRA Nareit Developed Europe ex UK Green CTB

BNP Paribas Easy - FTSE EPRA Nareit Global Developed Green CTB

BNP Paribas Easy - FTSE EPRA/Nareit Developed Europe

BNP Paribas Easy - FTSE EPRA/Nareit Eurozone Capped

BNP Paribas Easy - Low Carbon 100 Europe PAB ®

BNP Paribas Easy - Low Carbon 100 Eurozone PAB

BNP Paribas Easy - Low Carbon 300 World PAB

BNP Paribas Easy - MSCI China Select SRI S-Series 10% Capped

BNP Paribas Easy - MSCI Emerging ESG Filtered Min TE

BNP Paribas Easy - MSCI Emerging SRI S-Series PAB 5% Capped

BNP Paribas Easy - MSCI EMU ESG Filtered Min TE

BNP Paribas Easy - MSCI EMU SRI S-Series PAB 5% Capped

BNP Paribas Easy - MSCI Europe Small Caps SRI S-Series PAB 5% Capped

BNP Paribas Easy - MSCI Europe SRI S-Series PAB 5% Capped

BNP Paribas Easy - MSCI Europe ESG Filtered Min TE

BNP Paribas Easy - MSCI Japan SRI S-Series PAB 5% Capped

BNP Paribas Easy - MSCI Japan ESG Filtered Min TE

BNP Paribas Easy - MSCI North America ESG Filtered Min TE

BNP Paribas Easy - MSCI Pacific ex Japan ESG Filtered Min TE

BNP Paribas Easy - MSCI USA SRI S-Series PAB 5% Capped

BNP Paribas Easy - MSCI World ESG Filtered Min TE

BNP Paribas Easy - MSCI World SRI S-Series PAB 5% Capped

Facilities in the Federal Republic of Germany according to section 306a (1) of the Investment Code

Subscriptions repurchase and redemption orders can be addressed to BNP Paribas, Luxembourg Branch, 60, avenue J. F. Kennedy, L-1855 Luxembourg.

Payments relating to the shares of the UCITS will be made by BNP Paribas, Luxembourg Branch, 60, avenue J. F. Kennedy, L-1855 Luxembourg.

Information on how orders can be made and how repurchase, and redemption proceeds are paid can be obtained from BNP PARIBAS ASSET MANAGEMENT Luxembourg, 10 rue Edward Steichen L-2540 Luxembourg.

Information and access to procedures and arrangements referred to in Article 15 of Directive 2009/65/EC relating to investors' exercise of their rights can be obtained from BNP PARIBAS ASSET MANAGEMENT Luxembourg, 10 rue Edward Steichen L-2540 Luxembourg.

Information and documents required pursuant to Chapter IX of Directive 2009/65/EC available to investors can be obtained free of charge and in hard copy from BNP PARIBAS ASSET MANAGEMENT Luxembourg, 10 rue Edward Steichen L-2540 Luxembourg.

The prospectus, the key information documents, the articles of incorporation, the annual, semi-annual reports, the issue, sale, repurchase or redemption price of the shares is available free of charge, in hard copy form at BNP PARIBAS ASSET MANAGEMENT Luxembourg and on the website www.bnpparibas-am.com.

No shares of EU UCITS will be issued as printed individual certificates.

The issue, redemption and conversion prices of shares are published on www.bnpparibas-am.de and any other information to the shareholders will be published in Germany in the Federal Gazette ("www.bundesanzeiger.de"), and on the website www.bnpparibas-am.com, except for the publications concerning the payment of dividends, the exchange ratio and the convening notices to General Meeting which are available via the website.

In addition, communications to investors in the Federal Republic of Germany will be by means of a durable medium (section 167 of the Investment Code) in the following cases:

- suspension of the redemption of the shares,
- termination of the management of the fund or its liquidation,
- any amendments to the company rules which are inconstant with the previous investment principles, which affect material investor rights or which relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool,
- merger of the fund with one or more other funds and
- the change of the fund into a feeder fund or the modification of a master fund.

VIEWPOINT



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world