

# BNP PARIBAS FUNDS

## SICAV under Luxembourg law



SEMI-ANNUAL REPORT at 30/06/2023  
R.C.S. Luxembourg B 33 363



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

Semi-Annual Report for Swiss Investors

The sustainable  
investor for a  
changing world



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# BNP PARIBAS FUNDS

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## Organisation

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### Registered office

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

### Board of Directors

#### Chairman

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

#### Members

Mr Marnix ARICKX, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT Belgium, Brussels

Mrs Giorgia D'ANNA, Head of Business Development Group Networks International Markets, BNP PARIBAS ASSET MANAGEMENT France, Paris

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

Mr Emmanuel COLLINET DE LA SALLE, Global Head of Sales, Wealth Management and Retail Networks, BNP PARIBAS ASSET MANAGEMENT France, Paris

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

Mr Philippe DITISHEIM, Independent Director, Paris, France

Mrs Georgina WILTON, Head of Business Management Fundamental Active Equities, BNP Paribas Asset Management UK, London (since 24 March 2023)

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

#### Company Secretary (*non-member of the Board*)

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

### Management Company

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

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

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

Portfolio management is delegated to:

### Effective Investment Manager

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

- Alfred Berg Kapitalförvaltning AS, Støperigata 2, Postboks 1294 Vika, 0250 Oslo, Norway, also acting through its Sweden branch Holvslagargatan 3, PO box 70447, 107 25 Stockholm, Sweden
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitschek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT France, 1 boulevard Haussmann, F-75009 Paris, France, also acting through its Dutch/Netherlands branch Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands, also acting through its Belgian branch Montagne du Parc 3, 1000 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT UK Ltd., 5 Aldermanbury Square, London EC2V 7BP, United Kingdom
- BNP PARIBAS ASSET MANAGEMENT USA, Inc., 200 Park Avenue, 11th floor, New York, NY 10166, United States of America
- TEB Portföy Yönetimi A.Ş., Gayrettepe Mahallesi Yener Sokak n° 1 Kat. 9 Besiktas 34353 Istanbul, Turkey

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## Organisation

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

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

### **NAV Calculation, Registrar and Transfer Agent**

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

### **Depositary**

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

### **Auditor**

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

### **Swiss Representative**

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

### **Swiss Paying Agent**

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

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## Information

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### **Establishment**

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

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

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

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

### **Information to the Shareholders**

#### Net Asset Values and Dividends

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

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

This information is also available on the website: [www.bnpparibas-am.com](http://www.bnpparibas-am.com).

#### Financial Year

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

#### Financial Reports

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

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

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

#### Documents for Consultation

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

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

Except for the newspaper publications required by Law, the official media to obtain any notice to shareholders will be our website [www.bnpparibas-am.com](http://www.bnpparibas-am.com).

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





# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Aqua	Belgium Equity	Brazil Equity	China A-Shares
	<i>Expressed in</i>	EUR	EUR	USD	USD
	Notes				
<b>Statement of net assets</b>					
Assets		<b>3 753 841 339</b>	<b>150 437 379</b>	<b>85 296 470</b>	<b>159 114 579</b>
<i>Securities portfolio at cost price</i>		3 094 095 341	151 814 889	73 068 665	167 204 817
<i>Unrealised gain/(loss) on securities portfolio</i>		565 856 284	(1 534 521)	9 564 916	(19 478 079)
Securities portfolio at market value	2	3 659 951 625	150 280 368	82 633 581	147 726 738
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	483 398	0	0	0
Cash at banks and time deposits		50 443 327	0	1 613 575	11 256 511
Other assets		42 962 989	157 011	1 049 314	131 330
<b>Liabilities</b>		<b>24 943 607</b>	<b>526 479</b>	<b>473 057</b>	<b>321 766</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	0
Other liabilities		24 943 607	526 479	473 057	321 766
<b>Net asset value</b>		<b>3 728 897 732</b>	<b>149 910 900</b>	<b>84 823 413</b>	<b>158 792 813</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>40 377 158</b>	<b>2 685 881</b>	<b>1 801 187</b>	<b>1 451 720</b>
Management fees	3	23 750 188	1 035 498	689 202	840 781
Bank interest		11 136	554	1 740	0
Interest on swaps	2	0	0	0	0
Other fees	6	5 727 789	279 734	170 102	207 251
Taxes	7	969 903	65 474	31 668	24 539
Performance fees	5	0	0	0	0
Transaction fees	21	1 088 541	12 204	251 079	42 451
Distribution fees	4	757 050	0	5 930	0
<b>Total expenses</b>		<b>32 304 607</b>	<b>1 393 464</b>	<b>1 149 721</b>	<b>1 115 022</b>
<b>Net result from investments</b>		<b>8 072 551</b>	<b>1 292 417</b>	<b>651 466</b>	<b>336 698</b>
Net realised result on:					
Investments securities	2	127 635 442	(97 085)	(2 676 209)	153 620
Financial instruments	2	2 595 670	0	60 811	(308 166)
<b>Net realised result</b>		<b>138 303 663</b>	<b>1 195 332</b>	<b>(1 963 932)</b>	<b>182 152</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		212 728 814	(3 731 355)	12 983 738	(9 172 227)
Financial instruments		255 219	0	0	0
<b>Change in net assets due to operations</b>		<b>351 287 696</b>	<b>(2 536 023)</b>	<b>11 019 806</b>	<b>(8 990 075)</b>
<b>Net subscriptions/(redemptions)</b>		<b>(64 545 417)</b>	<b>(19 353 459)</b>	<b>(6 239 160)</b>	<b>20 994 709</b>
<b>Dividends paid</b>	8	<b>(6 311 119)</b>	<b>(1 191 011)</b>	<b>(172 649)</b>	<b>(1 365)</b>
<b>Increase/(Decrease) in net assets during the year/period</b>		<b>280 431 160</b>	<b>(23 080 493)</b>	<b>4 607 997</b>	<b>12 003 269</b>
<b>Net assets at the beginning of the financial year/period</b>		<b>3 448 466 572</b>	<b>172 991 393</b>	<b>80 215 416</b>	<b>146 789 544</b>
Reevaluation of opening combined NAV		0	0	0	0
<b>Net assets at the end of the financial year/period</b>		<b>3 728 897 732</b>	<b>149 910 900</b>	<b>84 823 413</b>	<b>158 792 813</b>

# BNP PARIBAS FUNDS

China Equity	Climate Impact	Consumer Innovators	Disruptive Technology	Ecosystem Restoration	Emerging Bond
USD	EUR	EUR	EUR	EUR	USD
<b>1 177 940 614</b>	<b>3 080 278 601</b>	<b>982 764 553</b>	<b>3 596 152 536</b>	<b>13 795 415</b>	<b>467 167 794</b>
1 481 812 827	2 765 986 575	855 645 963	2 586 195 545	28 056 478	599 366 214
(338 374 504)	243 665 529	110 495 801	968 772 353	(14 429 973)	(165 339 259)
1 143 438 323	3 009 652 104	966 141 764	3 554 967 898	13 626 505	434 026 955
0	0	0	0	11 398	0
125 611	967 410	549 799	6 468 337	0	0
30 939 057	54 837 261	9 892 320	27 882 000	61 421	23 664 430
3 437 623	14 821 826	6 180 670	6 834 301	96 091	9 476 409
<b>3 906 603</b>	<b>9 501 246</b>	<b>6 763 178</b>	<b>15 477 398</b>	<b>141 552</b>	<b>9 892 516</b>
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	30 389	8 823 804
3 906 603	9 501 246	6 763 178	15 477 398	111 163	1 068 712
<b>1 174 034 011</b>	<b>3 070 777 355</b>	<b>976 001 375</b>	<b>3 580 675 138</b>	<b>13 653 863</b>	<b>457 275 278</b>
<b>8 997 624</b>	<b>23 629 374</b>	<b>4 823 250</b>	<b>7 849 093</b>	<b>229 702</b>	<b>14 538 821</b>
8 048 713	25 463 809	6 793 711	20 130 775	118 552	1 358 840
1 888	3 992	2 342	31 864	33 425	56 490
0	0	0	0	0	1 291 164
1 889 550	4 786 420	1 819 241	5 522 291	66 883	438 389
301 297	856 412	350 235	1 058 596	5 813	57 087
0	0	0	0	0	0
1 191 913	1 650 801	88 216	267 406	483 021	0
97 880	149 630	175 316	413 565	2 492	8 831
<b>11 531 241</b>	<b>32 911 064</b>	<b>9 229 061</b>	<b>27 424 497</b>	<b>710 186</b>	<b>3 210 801</b>
<b>(2 533 617)</b>	<b>(9 281 690)</b>	<b>(4 405 811)</b>	<b>(19 575 404)</b>	<b>(480 484)</b>	<b>11 328 020</b>
(73 740 887)	22 638 755	(14 166 399)	68 799 711	(54 099 092)	(30 266 942)
(252 845)	290 577	164 706	(838 612)	7 274 473	3 228 123
<b>(76 527 349)</b>	<b>13 647 642</b>	<b>(18 407 504)</b>	<b>48 385 695</b>	<b>(47 305 103)</b>	<b>(15 710 799)</b>
(34 265 615)	225 803 954	161 338 873	670 454 566	55 633 990	39 596 517
73 223	562 560	284 925	3 738 638	(7 221 837)	(1 556 929)
<b>(110 719 741)</b>	<b>240 014 156</b>	<b>143 216 294</b>	<b>722 578 899</b>	<b>1 107 050</b>	<b>22 328 789</b>
<b>56 273 678</b>	<b>193 339 042</b>	<b>(84 350 030)</b>	<b>41 309 183</b>	<b>(118 442 466)</b>	<b>(10 961 799)</b>
<b>(629 480)</b>	<b>(2 809 803)</b>	<b>(830 086)</b>	<b>(4 602 609)</b>	<b>(60 890)</b>	<b>(2 256 375)</b>
<b>(55 075 543)</b>	<b>430 543 395</b>	<b>58 036 178</b>	<b>759 285 473</b>	<b>(117 396 306)</b>	<b>9 110 615</b>
<b>1 229 109 554</b>	<b>2 640 233 960</b>	<b>917 965 197</b>	<b>2 821 389 665</b>	<b>131 050 169</b>	<b>448 164 663</b>
0	0	0	0	0	0
<b>1 174 034 011</b>	<b>3 070 777 355</b>	<b>976 001 375</b>	<b>3 580 675 138</b>	<b>13 653 863</b>	<b>457 275 278</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Emerging Bond Opportunities	Emerging Equity	Emerging Multi-Asset Income	Energy Transition
	Expressed in Notes	USD	USD	USD	EUR
<b>Statement of net assets</b>					
Assets		<b>347 814 362</b>	<b>198 436 339</b>	<b>14 254 349</b>	<b>2 089 400 567</b>
<i>Securities portfolio at cost price</i>		381 301 835	184 370 221	18 981 993	2 764 074 172
<i>Unrealised gain/(loss) on securities portfolio</i>		(70 212 591)	7 020 335	(5 246 300)	(748 372 273)
Securities portfolio at market value	2	311 089 244	191 390 556	13 735 693	2 015 701 899
Options at market value	2,15	0	0	740	1 433 108
Net Unrealised gain on financial instruments	2,11,12,13,14	0	0	220 980	0
Cash at banks and time deposits		21 096 955	6 424 095	20 735	64 762 500
Other assets		15 628 163	621 688	276 201	7 503 060
<b>Liabilities</b>		<b>15 797 763</b>	<b>1 340 083</b>	<b>304 407</b>	<b>17 767 169</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		257 570	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13,14	10 050 575	0	0	548 213
Other liabilities		5 489 618	1 340 083	304 407	17 218 956
<b>Net asset value</b>		<b>332 016 599</b>	<b>197 096 256</b>	<b>13 949 942</b>	<b>2 071 633 398</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>10 657 102</b>	<b>2 317 665</b>	<b>337 252</b>	<b>4 476 453</b>
Management fees	3	1 803 353	1 536 148	95 278	12 393 998
Bank interest		77 075	215	7 306	505 423
Interest on swaps	2	1 566 984	0	0	0
Other fees	6	395 110	382 031	28 086	3 572 303
Taxes	7	107 227	73 570	6 130	695 549
Performance fees	5	0	0	0	0
Transaction fees	21	0	220 830	11 741	2 653 628
Distribution fees	4	3 277	15 302	24	478 649
<b>Total expenses</b>		<b>3 953 026</b>	<b>2 228 096</b>	<b>148 565</b>	<b>20 299 550</b>
<b>Net result from investments</b>		<b>6 704 076</b>	<b>89 569</b>	<b>188 687</b>	<b>(15 823 097)</b>
<b>Net realised result on:</b>					
Investments securities	2	(9 011 150)	(7 307 319)	(755 596)	(47 755 638)
Financial instruments	2	437 858	114 789	186 073	146 011 888
<b>Net realised result</b>		<b>(1 869 216)</b>	<b>(7 102 961)</b>	<b>(380 836)</b>	<b>82 433 153</b>
<b>Movement on net unrealised gain/(loss) on:</b>					
Investments securities		19 796 301	16 171 884	1 572 366	149 084 546
Financial instruments		(2 291 972)	0	(278 799)	(120 491 061)
<b>Change in net assets due to operations</b>		<b>15 635 113</b>	<b>9 068 923</b>	<b>912 731</b>	<b>111 026 638</b>
<b>Net subscriptions/(redemptions)</b>		<b>16 464 263</b>	<b>(41 715 201)</b>	<b>(9 578 706)</b>	<b>10 749 799</b>
<b>Dividends paid</b>	8	<b>(7 887 948)</b>	<b>(625 715)</b>	<b>(244 055)</b>	<b>(2 628 528)</b>
<b>Increase/(Decrease) in net assets during the year/period</b>		<b>24 211 428</b>	<b>(33 271 993)</b>	<b>(8 910 030)</b>	<b>119 147 909</b>
<b>Net assets at the beginning of the financial year/period</b>		<b>307 805 171</b>	<b>230 368 249</b>	<b>22 859 972</b>	<b>1 952 485 489</b>
<b>Reevaluation of opening combined NAV</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Net assets at the end of the financial year/period</b>		<b>332 016 599</b>	<b>197 096 256</b>	<b>13 949 942</b>	<b>2 071 633 398</b>

# BNP PARIBAS FUNDS

Enhanced Bond 6M	Environmental Absolute Return Thematic Equity (EARTH)	Euro Bond	Euro Bond Opportunities	Euro Corporate Bond	Euro Defensive Equity
EUR	USD	EUR	EUR	EUR	EUR
<b>2 824 870 455</b>	<b>42 188 556</b>	<b>407 398 641</b>	<b>190 532 609</b>	<b>1 088 508 765</b>	<b>179 636 750</b>
2 879 341 580	46 794 693	451 138 887	201 359 203	1 078 885 914	153 009 028
(157 461 846)	(9 836 655)	(48 608 607)	(30 090 241)	(17 271 498)	15 313 763
2 721 879 734	36 958 038	402 530 280	171 268 962	1 061 614 416	168 322 791
0	29 161	0	0	0	593 710
0	441 422	115 585	0	432 765	138 545
73 035 162	4 650 847	2 540 575	16 507 645	5 863 378	9 605 337
29 955 559	109 088	2 212 201	2 756 002	20 598 206	976 367
<b>8 925 053</b>	<b>1 639 020</b>	<b>536 163</b>	<b>17 690 951</b>	<b>39 447 609</b>	<b>140 644</b>
0	0	0	1 184 429	0	0
0	1 535 601	0	990 918	0	0
2 073 592	0	0	3 239 449	0	0
6 851 461	103 419	536 163	12 276 155	39 447 609	140 644
<b>2 815 945 402</b>	<b>40 549 536</b>	<b>406 862 478</b>	<b>172 841 658</b>	<b>1 049 061 156</b>	<b>179 496 106</b>
<b>26 548 632</b>	<b>2 589 554</b>	<b>3 134 011</b>	<b>3 546 106</b>	<b>17 631 252</b>	<b>4 893 325</b>
1 677 792	275 871	935 057	564 266	1 534 371	341 065
244 677	28 222	418	436 908	431	2 404
2 345 928	1 911 123	0	960 071	0	0
1 012 040	770 118	544 760	237 672	1 186 592	173 030
242 555	13 709	89 860	57 095	161 506	13 724
0	0	0	0	0	0
28 328	125 631	4 878	9 826	14 916	257 577
4 928	3 110	5 416	6 837	8 741	0
<b>5 556 248</b>	<b>3 127 784</b>	<b>1 580 389</b>	<b>2 272 675</b>	<b>2 906 557</b>	<b>787 800</b>
<b>20 992 384</b>	<b>(538 230)</b>	<b>1 553 622</b>	<b>1 273 431</b>	<b>14 724 695</b>	<b>4 105 525</b>
(34 478 481)	(1 678 006)	(23 131 335)	(3 853 805)	(43 710 511)	2 920 817
12 475 710	(1 932 155)	(1 867 118)	4 253 469	(302 520)	(170 944)
<b>(1 010 387)</b>	<b>(4 148 391)</b>	<b>(23 444 831)</b>	<b>1 673 095</b>	<b>(29 288 336)</b>	<b>6 855 398</b>
58 958 297	12 341 883	32 992 288	5 443 919	63 917 205	13 359 502
(11 512 733)	(704 719)	2 982 605	(3 565 816)	(943 844)	(435 341)
<b>46 435 177</b>	<b>7 488 773</b>	<b>12 530 062</b>	<b>3 551 198</b>	<b>33 685 025</b>	<b>19 779 559</b>
<b>(389 757 976)</b>	<b>(47 313 682)</b>	<b>(153 820 186)</b>	<b>(12 635 877)</b>	<b>(269 987 592)</b>	<b>41 395 214</b>
<b>(815 057)</b>	<b>0</b>	<b>(1 610 791)</b>	<b>(1 229 221)</b>	<b>(13 642 361)</b>	<b>(622 320)</b>
<b>(344 137 856)</b>	<b>(39 824 909)</b>	<b>(142 900 915)</b>	<b>(10 313 900)</b>	<b>(249 944 928)</b>	<b>60 552 453</b>
<b>3 160 083 258</b>	<b>80 374 445</b>	<b>549 763 393</b>	<b>183 155 558</b>	<b>1 299 006 084</b>	<b>118 943 653</b>
0	0	0	0	0	0
<b>2 815 945 402</b>	<b>40 549 536</b>	<b>406 862 478</b>	<b>172 841 658</b>	<b>1 049 061 156</b>	<b>179 496 106</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Euro Equity	Euro Flexible Bond	Euro Government Bond	Euro High Yield Bond
	<i>Expressed in</i>	EUR	EUR	EUR	EUR
	Notes				
<b>Statement of net assets</b>					
Assets		<b>1 574 280 740</b>	<b>350 902 250</b>	<b>1 539 759 103</b>	<b>506 614 728</b>
<i>Securities portfolio at cost price</i>		1 253 230 252	343 441 713	1 587 806 726	507 700 460
<i>Unrealised gain/(loss) on securities portfolio</i>		304 147 263	(5 843 519)	(86 444 906)	(13 661 734)
Securities portfolio at market value	2	1 557 377 515	337 598 194	1 501 361 820	494 038 726
Options at market value	2,15	0	0	0	22 800
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		992	10 796 275	14 583 164	2 297 314
Other assets		16 902 233	2 507 781	23 814 119	10 255 888
<b>Liabilities</b>		<b>18 766 803</b>	<b>3 022 138</b>	<b>41 995 236</b>	<b>4 770 832</b>
Options at market value	2,15	0	0	836 910	0
Bank overdrafts		0	186 951	42	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	614	2 093 520	2 140 353	1 705 608
Other liabilities		18 766 189	741 667	39 017 931	3 065 224
<b>Net asset value</b>		<b>1 555 513 937</b>	<b>347 880 112</b>	<b>1 497 763 867</b>	<b>501 843 896</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>32 090 812</b>	<b>5 211 585</b>	<b>9 377 921</b>	<b>13 119 207</b>
Management fees	3	8 862 146	977 664	1 628 825	1 642 853
Bank interest		2 260	1 934	20 715	11 201
Interest on swaps	2	0	1 768 658	0	474 000
Other fees	6	2 538 786	377 043	1 269 958	570 847
Taxes	7	457 887	98 707	107 629	98 631
Performance fees	5	0	0	0	0
Transaction fees	21	587 962	54 484	35 650	7 866
Distribution fees	4	144 645	4 813	11 943	57 674
<b>Total expenses</b>		<b>12 593 686</b>	<b>3 283 303</b>	<b>3 074 720</b>	<b>2 863 072</b>
<b>Net result from investments</b>		<b>19 497 126</b>	<b>1 928 282</b>	<b>6 303 201</b>	<b>10 256 135</b>
<b>Net realised result on:</b>					
Investments securities	2	45 220 319	(19 097 416)	(44 546 366)	(28 019 693)
Financial instruments	2	199 500	9 358 904	4 699 322	56 172
<b>Net realised result</b>		<b>64 916 945</b>	<b>(7 810 230)</b>	<b>(33 543 843)</b>	<b>(17 707 386)</b>
<b>Movement on net unrealised gain/(loss) on:</b>					
Investments securities		115 036 105	15 470 236	70 618 856	48 314 613
Financial instruments		(40 483)	(8 265 870)	(8 948 766)	(4 438 559)
<b>Change in net assets due to operations</b>		<b>179 912 567</b>	<b>(605 864)</b>	<b>28 126 247</b>	<b>26 168 668</b>
<b>Net subscriptions/(redemptions)</b>		<b>24 189 918</b>	<b>(84 880 429)</b>	<b>171 626 852</b>	<b>(85 447 490)</b>
<b>Dividends paid</b>	8	<b>(2 325 343)</b>	<b>0</b>	<b>(457 700)</b>	<b>(5 384 594)</b>
<b>Increase/(Decrease) in net assets during the year/period</b>		<b>201 777 142</b>	<b>(85 486 293)</b>	<b>199 295 399</b>	<b>(64 663 416)</b>
<b>Net assets at the beginning of the financial year/period</b>		<b>1 353 736 795</b>	<b>433 366 405</b>	<b>1 298 468 468</b>	<b>566 507 312</b>
Reevaluation of opening combined NAV		0	0	0	0
<b>Net assets at the end of the financial year/period</b>		<b>1 555 513 937</b>	<b>347 880 112</b>	<b>1 497 763 867</b>	<b>501 843 896</b>

# BNP PARIBAS FUNDS

Euro High Yield Short Duration Bond	Euro Inflation-Linked Bond	Euro Medium Term Bond	Euro Money Market	Euro Short Term Corporate Bond Opportunities	Europe Convertible
EUR	EUR	EUR	EUR	EUR	EUR
<b>286 415 787</b>	<b>224 190 769</b>	<b>278 221 347</b>	<b>1 691 867 115</b>	<b>400 999 651</b>	<b>72 159 096</b>
287 502 260	217 331 343	291 723 390	1 530 001 792	417 452 205	71 847 875
(10 088 092)	(1 595 985)	(16 591 013)	8 031 786	(27 739 302)	(1 633 485)
277 414 168	215 735 358	275 132 377	1 538 033 578	389 712 903	70 214 390
0	0	0	0	0	0
0	0	0	2 350 729	949 313	0
3 474 101	1 889 581	1 449 008	128 699 664	6 028 694	1 135 833
5 527 518	6 565 830	1 639 962	22 783 144	4 308 741	808 873
<b>4 327 649</b>	<b>4 073 178</b>	<b>2 925 568</b>	<b>20 171 202</b>	<b>2 821 703</b>	<b>791 004</b>
0	0	0	0	0	0
0	0	8 555	0	0	0
1 748 310	215 255	39 945	0	0	112 237
2 579 339	3 857 923	2 877 068	20 171 202	2 821 703	678 767
<b>282 088 138</b>	<b>220 117 591</b>	<b>275 295 779</b>	<b>1 671 695 913</b>	<b>398 177 948</b>	<b>71 368 092</b>
<b>6 544 293</b>	<b>955 189</b>	<b>1 484 774</b>	<b>19 422 019</b>	<b>5 514 790</b>	<b>241 401</b>
644 497	354 850	431 337	1 843 883	1 288 793	404 483
8 100	36 592	547	18 912	2 193	2 389
399 417	0	0	11 182 147	1 117 422	0
312 325	217 150	286 138	978 727	509 808	121 507
68 583	36 640	81 582	143 008	108 602	25 277
0	0	0	0	0	0
0	3 123	3 650	0	24 474	3 786
3 808	26 553	5 351	0	142 730	4 269
<b>1 436 730</b>	<b>674 908</b>	<b>808 605</b>	<b>14 166 677</b>	<b>3 194 022</b>	<b>561 711</b>
<b>5 107 563</b>	<b>280 281</b>	<b>676 169</b>	<b>5 255 342</b>	<b>2 320 768</b>	<b>(320 310)</b>
(1 131 637)	(5 835 649)	(2 567 727)	6 878 395	(32 386 628)	725 944
2 279 869	(1 508 305)	(884 420)	(1)	650 443	1 119 324
<b>6 255 795</b>	<b>(7 063 673)</b>	<b>(2 775 978)</b>	<b>12 133 736</b>	<b>(29 415 417)</b>	<b>1 524 958</b>
7 008 721	13 676 628	3 653 882	7 808 643	40 163 162	2 232 985
(3 879 862)	477 864	1 212 805	(103 159)	(7 280 705)	(1 242 020)
<b>9 384 654</b>	<b>7 090 819</b>	<b>2 090 709</b>	<b>19 839 220</b>	<b>3 467 040</b>	<b>2 515 923</b>
<b>12 921 618</b>	<b>(17 285 875)</b>	<b>46 310 862</b>	<b>302 926 776</b>	<b>(55 548 928)</b>	<b>(4 669 086)</b>
<b>(636 207)</b>	<b>(424 475)</b>	<b>(1 206 029)</b>	<b>0</b>	<b>(990 984)</b>	<b>(270 392)</b>
<b>21 670 065</b>	<b>(10 619 531)</b>	<b>47 195 542</b>	<b>322 765 996</b>	<b>(53 072 872)</b>	<b>(2 423 555)</b>
<b>260 418 073</b>	<b>230 737 122</b>	<b>228 100 237</b>	<b>1 348 929 917</b>	<b>451 250 820</b>	<b>73 791 647</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>282 088 138</b>	<b>220 117 591</b>	<b>275 295 779</b>	<b>1 671 695 913</b>	<b>398 177 948</b>	<b>71 368 092</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Europe Emerging Equity (NAV suspended)	Europe Equity	Europe Growth	Europe Real Estate Securities
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>22 698 984</b>	<b>973 518 555</b>	<b>125 188 287</b>	<b>100 905 833</b>
<i>Securities portfolio at cost price</i>		22 412 809	763 427 482	98 667 883	131 413 099
<i>Unrealised gain/(loss) on securities portfolio</i>		(22 412 792)	191 091 074	24 417 886	(30 837 421)
Securities portfolio at market value	2	17	954 518 556	123 085 769	100 575 678
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		22 650 041	0	194 776	12 165
Other assets		48 926	18 999 999	1 907 742	317 990
Liabilities		<b>108 661</b>	<b>16 307 313</b>	<b>2 465 706</b>	<b>263 574</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	538 748	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	30 796	0
Other liabilities		108 661	15 768 565	2 434 910	263 574
Net asset value		<b>22 590 323</b>	<b>957 211 242</b>	<b>122 722 581</b>	<b>100 642 259</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>422 376</b>	<b>19 072 821</b>	<b>1 728 552</b>	<b>3 685 868</b>
Management fees	3	0	4 819 947	580 942	484 598
Bank interest		0	203	63	19
Interest on swaps	2	0	0	0	0
Other fees	6	36 439	1 780 979	261 662	207 211
Taxes	7	7 713	256 292	39 355	24 447
Performance fees	5	0	0	0	0
Transaction fees	21	21 440	227 734	71 582	63 500
Distribution fees	4	0	24 777	2 187	2 972
Total expenses		<b>65 592</b>	<b>7 109 932</b>	<b>955 791</b>	<b>782 747</b>
Net result from investments		<b>356 784</b>	<b>11 962 889</b>	<b>772 761</b>	<b>2 903 121</b>
Net realised result on:					
Investments securities	2	1 602 501	54 933 934	1 577 011	(24 900 989)
Financial instruments	2	(158 667)	4 523	(19 689)	(34 962)
Net realised result		<b>1 800 618</b>	<b>66 901 346</b>	<b>2 330 083</b>	<b>(22 032 830)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		901 569	42 130 979	9 478 709	14 082 882
Financial instruments		0	0	3 147	0
Change in net assets due to operations		<b>2 702 187</b>	<b>109 032 325</b>	<b>11 811 939</b>	<b>(7 949 948)</b>
Net subscriptions/(redemptions)		<b>0</b>	<b>(207 215 088)</b>	<b>(3 932 457)</b>	<b>(88 319 276)</b>
Dividends paid	8	<b>0</b>	<b>(3 378 586)</b>	<b>(2 084 480)</b>	<b>(1 558 266)</b>
Increase/(Decrease) in net assets during the year/period		<b>2 702 187</b>	<b>(101 561 349)</b>	<b>5 795 002</b>	<b>(97 827 490)</b>
Net assets at the beginning of the financial year/period		<b>19 888 136</b>	<b>1 058 772 591</b>	<b>116 927 579</b>	<b>198 469 749</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>22 590 323</b>	<b>957 211 242</b>	<b>122 722 581</b>	<b>100 642 259</b>



# BNP PARIBAS FUNDS

Europe Small Cap	Europe Small Cap Convertible	Flexible Global Credit	Global Bond Opportunities	Global Convertible	Global Enhanced Bond 36M
EUR	EUR	EUR	EUR	USD	EUR
<b>501 502 887</b>	<b>271 458 057</b>	<b>18 334 515</b>	<b>467 797 703</b>	<b>761 596 409</b>	<b>154 849 130</b>
480 011 758	291 792 993	18 268 254	448 697 340	822 452 025	131 626 606
13 689 185	(24 164 993)	(683 686)	(36 034 591)	(82 248 722)	(3 074 378)
493 700 943	267 628 000	17 584 568	412 662 749	740 203 303	128 552 228
0	0	0	0	0	0
0	0	0	0	8 897 417	0
2 540 280	2 706 869	574 743	37 876 403	10 706 700	12 594 785
5 261 664	1 123 188	175 204	17 258 551	1 788 989	13 702 117
<b>5 591 778</b>	<b>1 418 059</b>	<b>170 556</b>	<b>72 173 356</b>	<b>1 551 395</b>	<b>30 180 912</b>
0	0	0	3 403 620	0	757 558
0	0	69 502	551 941	0	121
65 941	0	30 664	7 353 430	0	1 600 286
5 525 837	1 418 059	70 390	60 864 365	1 551 395	27 822 947
<b>495 911 109</b>	<b>270 039 998</b>	<b>18 163 959</b>	<b>395 624 347</b>	<b>760 045 014</b>	<b>124 668 218</b>
<b>8 799 960</b>	<b>2 191 898</b>	<b>315 703</b>	<b>8 271 916</b>	<b>2 872 820</b>	<b>2 348 837</b>
3 660 752	1 377 114	6 593	1 127 435	3 155 950	80 626
2 388	1 546	43 919	142 772	159 800	36 697
0	0	32 564	2 076 994	31 946	685 395
872 469	416 387	18 398	499 746	1 010 342	56 208
153 888	78 751	1 884	108 144	160 834	11 761
0	0	0	0	0	1 303
536 959	191	3 071	39 589	8 468	11 593
30 390	26 920	0	64 270	35 048	589
<b>5 256 846</b>	<b>1 900 909</b>	<b>106 429</b>	<b>4 058 950</b>	<b>4 562 388</b>	<b>884 172</b>
<b>3 543 114</b>	<b>290 989</b>	<b>209 274</b>	<b>4 212 966</b>	<b>(1 689 568)</b>	<b>1 464 665</b>
(1 972 741)	2 025 166	(174 817)	(12 028 319)	(4 968 183)	(1 480 035)
(3 022)	(12 804)	365 300	25 126 881	8 443 561	4 452 747
<b>1 567 351</b>	<b>2 303 351</b>	<b>399 757</b>	<b>17 311 528</b>	<b>1 785 810</b>	<b>4 437 377</b>
27 251 330	9 499 364	185 340	8 820 269	42 641 098	485 952
22 702	0	(432 972)	(21 069 707)	(1 524 236)	(3 928 596)
<b>28 841 383</b>	<b>11 802 715</b>	<b>152 125</b>	<b>5 062 090</b>	<b>42 902 672</b>	<b>994 733</b>
<b>(118 212 468)</b>	<b>(19 554 772)</b>	<b>(4 328 010)</b>	<b>14 491 339</b>	<b>(41 710 051)</b>	<b>72 750 648</b>
<b>(1 747 229)</b>	<b>(2 112 349)</b>	<b>(377 413)</b>	<b>(3 185 796)</b>	<b>(3 698 780)</b>	<b>(19 523)</b>
<b>(91 118 314)</b>	<b>(9 864 406)</b>	<b>(4 553 298)</b>	<b>16 367 633</b>	<b>(2 506 159)</b>	<b>73 725 858</b>
<b>587 029 423</b>	<b>279 904 404</b>	<b>22 717 257</b>	<b>379 256 714</b>	<b>762 551 173</b>	<b>50 942 360</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>495 911 109</b>	<b>270 039 998</b>	<b>18 163 959</b>	<b>395 624 347</b>	<b>760 045 014</b>	<b>124 668 218</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Global Environment	Global High Yield Bond	Global Inflation-Linked Bond	Green Bond
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>2 785 186 245</b>	<b>82 690 584</b>	<b>526 434 293</b>	<b>1 328 809 292</b>
<i>Securities portfolio at cost price</i>		2 342 701 805	82 889 042	535 948 972	1 459 358 097
<i>Unrealised gain/(loss) on securities portfolio</i>		377 255 224	(3 131 958)	(33 929 151)	(148 010 021)
Securities portfolio at market value	2	2 719 957 029	79 757 084	502 019 821	1 311 348 076
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		49 777 766	1 094 823	15 949 587	6 229 765
Other assets		15 451 450	1 838 677	8 464 885	11 231 451
Liabilities		<b>35 298 953</b>	<b>1 528 167</b>	<b>17 726 947</b>	<b>10 546 032</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	5 430 000	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	14 544 795	530 867	6 661 004	4 548 391
Other liabilities		20 754 158	997 300	5 635 943	5 997 641
Net asset value		<b>2 749 887 292</b>	<b>81 162 417</b>	<b>508 707 346</b>	<b>1 318 263 260</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>26 878 148</b>	<b>2 284 281</b>	<b>1 767 554</b>	<b>12 833 958</b>
Management fees	3	15 703 135	397 563	457 017	1 017 138
Bank interest		42 400	11 618	248 785	52 918
Interest on swaps	2	0	0	0	0
Other fees	6	4 382 223	106 298	372 624	1 178 622
Taxes	7	575 758	26 732	52 599	153 650
Performance fees	5	0	0	0	0
Transaction fees	21	1 731 230	11	0	7 444
Distribution fees	4	304 009	39 985	20 137	106 677
Total expenses		<b>22 738 755</b>	<b>582 207</b>	<b>1 151 162</b>	<b>2 516 449</b>
Net result from investments		<b>4 139 393</b>	<b>1 702 074</b>	<b>616 392</b>	<b>10 317 509</b>
Net realised result on:					
Investments securities	2	121 848 824	(2 855 432)	(25 637 245)	(28 868 368)
Financial instruments	2	(18 382 802)	5 206 262	8 532 553	24 055 987
Net realised result		<b>107 605 415</b>	<b>4 052 904</b>	<b>(16 488 300)</b>	<b>5 505 128</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		124 852 552	3 811 227	25 291 583	43 973 321
Financial instruments		(28 654 138)	(4 643 521)	(21 128 964)	(24 558 170)
Change in net assets due to operations		<b>203 803 829</b>	<b>3 220 610</b>	<b>(12 325 681)</b>	<b>24 920 279</b>
Net subscriptions/(redemptions)		<b>(386 558 175)</b>	<b>(3 676 803)</b>	<b>96 804 699</b>	<b>(11 142 743)</b>
Dividends paid	8	<b>(3 892 126)</b>	<b>(1 578 312)</b>	<b>(183 514)</b>	<b>(18 249 033)</b>
Increase/(Decrease) in net assets during the year/period		<b>(186 646 472)</b>	<b>(2 034 505)</b>	<b>84 295 504</b>	<b>(4 471 497)</b>
Net assets at the beginning of the financial year/period		<b>2 936 533 764</b>	<b>83 196 922</b>	<b>424 411 842</b>	<b>1 322 734 757</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>2 749 887 292</b>	<b>81 162 417</b>	<b>508 707 346</b>	<b>1 318 263 260</b>

# BNP PARIBAS FUNDS

Green Tigers	Health Care Innovators	Inclusive Growth	India Equity	Japan Equity	Japan Small Cap
USD	EUR	EUR	USD	JPY	JPY
<b>1 409 251 033</b>	<b>1 486 190 388</b>	<b>457 030 265</b>	<b>213 560 324</b>	<b>24 108 117 724</b>	<b>96 029 524 911</b>
1 496 606 864	1 289 461 530	397 564 491	174 107 856	18 968 364 444	67 188 798 026
(142 136 853)	159 570 760	56 145 418	27 357 074	3 996 720 334	21 495 131 533
1 354 470 011	1 449 032 290	453 709 909	201 464 930	22 965 084 778	88 683 929 559
0	0	0	0	0	0
684 633	1 172 251	198 110	0	628 179 699	768 683 948
42 379 510	28 569 557	2 055 161	11 612 709	424 783 812	4 678 268 974
11 716 879	7 416 290	1 067 085	482 685	90 069 435	1 898 642 430
<b>34 809 129</b>	<b>13 306 362</b>	<b>1 027 120</b>	<b>7 571 531</b>	<b>123 973 432</b>	<b>1 866 779 331</b>
0	0	0	0	0	0
283 660	0	0	0	0	0
0	0	0	0	0	0
34 525 469	13 306 362	1 027 120	7 571 531	123 973 432	1 866 779 331
<b>1 374 441 904</b>	<b>1 472 884 026</b>	<b>456 003 145</b>	<b>205 988 793</b>	<b>23 984 144 292</b>	<b>94 162 745 580</b>
<b>10 307 424</b>	<b>8 088 750</b>	<b>4 041 086</b>	<b>1 160 562</b>	<b>241 803 801</b>	<b>1 068 560 516</b>
7 311 430	10 599 162	1 787 567	1 350 221	125 938 173	530 047 210
0	7 666	452	2 164	2 292 765	10 514 193
0	0	0	0	0	0
1 989 298	2 857 011	612 847	309 408	35 710 974	112 122 588
1 282 409	546 960	98 247	1 527 706	7 016 614	16 400 712
0	0	0	0	0	0
1 026 329	335 939	107 841	310 321	15 153 244	39 604 235
16 574	229 200	713	36 127	1 002 087	926 104
<b>11 626 040</b>	<b>14 575 938</b>	<b>2 607 667</b>	<b>3 535 947</b>	<b>187 113 857</b>	<b>709 615 042</b>
<b>(1 318 616)</b>	<b>(6 487 188)</b>	<b>1 433 419</b>	<b>(2 375 385)</b>	<b>54 689 944</b>	<b>358 945 474</b>
(27 344 018)	48 837 011	6 556 609	3 334 855	1 263 568 169	3 828 328 796
(190 779)	(43 495)	197 585	(7 064)	455 386 896	588 670 316
<b>(28 853 413)</b>	<b>42 306 328</b>	<b>8 187 613</b>	<b>952 406</b>	<b>1 773 645 009</b>	<b>4 775 944 586</b>
101 132 112	(57 567 461)	44 915 154	13 515 340	3 057 591 235	10 324 555 195
638 857	367 124	71 972	0	762 661 099	1 103 991 788
<b>72 917 556</b>	<b>(14 894 009)</b>	<b>53 174 739</b>	<b>14 467 746</b>	<b>5 593 897 343</b>	<b>16 204 491 569</b>
<b>46 562 628</b>	<b>(63 560 363)</b>	<b>37 680 375</b>	<b>(28 055 729)</b>	<b>(1 681 616 133)</b>	<b>(12 135 780 124)</b>
<b>(2 650 659)</b>	<b>(1 972 797)</b>	<b>(223 631)</b>	<b>(117 385)</b>	<b>(18 702 461)</b>	<b>(9 826 867)</b>
<b>116 829 525</b>	<b>(80 427 169)</b>	<b>90 631 483</b>	<b>(13 705 368)</b>	<b>3 893 578 749</b>	<b>4 058 884 578</b>
<b>1 257 612 379</b>	<b>1 553 311 195</b>	<b>365 371 662</b>	<b>219 694 161</b>	<b>20 090 565 543</b>	<b>90 103 861 002</b>
0	0	0	0	0	0
<b>1 374 441 904</b>	<b>1 472 884 026</b>	<b>456 003 145</b>	<b>205 988 793</b>	<b>23 984 144 292</b>	<b>94 162 745 580</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Latin America Equity	Local Emerging Bond	Multi-Asset Thematic	Nordic Small Cap
	Expressed in Notes	USD	USD	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>49 264 990</b>	<b>215 257 312</b>	<b>192 745 808</b>	<b>145 986 973</b>
<i>Securities portfolio at cost price</i>		40 905 638	207 980 732	200 210 326	146 868 428
<i>Unrealised gain/(loss) on securities portfolio</i>		6 787 104	(3 760 814)	(12 437 844)	(7 698 699)
Securities portfolio at market value	2	47 692 742	204 219 918	187 772 482	139 169 729
Options at market value	2,15	0	0	118 236	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	981 822	0	223 592
Cash at banks and time deposits		1 259 115	3 210 750	2 316 292	4 904 192
Other assets		313 133	6 844 822	2 538 798	1 689 460
Liabilities		<b>130 714</b>	<b>4 847 295</b>	<b>1 787 005</b>	<b>854 543</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	95 593	683 571	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	373 121	0
Other liabilities		130 714	4 751 702	730 313	854 543
Net asset value		<b>49 134 276</b>	<b>210 410 017</b>	<b>190 958 803</b>	<b>145 132 430</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>1 041 344</b>	<b>6 441 684</b>	<b>1 472 747</b>	<b>3 599 541</b>
Management fees	3	360 337	934 411	1 259 174	1 367 240
Bank interest		1 043	73 609	8 127	521
Interest on swaps	2	0	447 356	0	0
Other fees	6	95 558	231 090	355 019	315 610
Taxes	7	18 065	34 079	36 626	60 256
Performance fees	5	0	0	0	0
Transaction fees	21	97 238	0	25 895	60 642
Distribution fees	4	4 968	16 934	4 196	15 785
Total expenses		<b>577 209</b>	<b>1 737 479</b>	<b>1 689 037</b>	<b>1 820 054</b>
Net result from investments		<b>464 135</b>	<b>4 704 205</b>	<b>(216 290)</b>	<b>1 779 487</b>
Net realised result on:					
Investments securities	2	(874 911)	(2 823 392)	(5 199 345)	(7 424 505)
Financial instruments	2	9 613	3 077 508	(2 679 897)	(2 992 626)
Net realised result		<b>(401 163)</b>	<b>4 958 321</b>	<b>(8 095 532)</b>	<b>(8 637 644)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		7 458 622	13 526 065	8 517 809	(1 856 732)
Financial instruments		0	(2 111 357)	298 385	39 230
Change in net assets due to operations		<b>7 057 459</b>	<b>16 373 029</b>	<b>720 662</b>	<b>(10 455 146)</b>
Net subscriptions/(redemptions)		<b>(1 547 431)</b>	<b>(31 075 736)</b>	<b>(32 536 794)</b>	<b>(34 370 711)</b>
Dividends paid	8	<b>(222 348)</b>	<b>(3 042 137)</b>	<b>(691 226)</b>	<b>(1 719 556)</b>
Increase/(Decrease) in net assets during the year/period		<b>5 287 680</b>	<b>(17 744 844)</b>	<b>(32 507 358)</b>	<b>(46 545 413)</b>
Net assets at the beginning of the financial year/period		<b>43 846 596</b>	<b>228 154 861</b>	<b>223 466 161</b>	<b>191 677 843</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>49 134 276</b>	<b>210 410 017</b>	<b>190 958 803</b>	<b>145 132 430</b>

# BNP PARIBAS FUNDS

RMB Bond	Russia Equity (NAV suspended)	SMaRT Food	Social Bond	Sustainable Asia ex-Japan Equity	Sustainable Asian Cities Bond
USD	EUR	EUR	EUR	USD	USD
<b>233 299 542</b>	<b>58 526 243</b>	<b>1 512 970 507</b>	<b>274 771 092</b>	<b>344 747 054</b>	<b>76 764 925</b>
245 429 125	556 365 733	1 437 013 478	288 171 895	366 849 492	77 634 274
(15 714 362)	(499 891 672)	45 478 322	(21 232 195)	(29 748 834)	(1 607 140)
229 714 763	56 474 061	1 482 491 800	266 939 700	337 100 658	76 027 134
0	0	0	0	0	0
64 851	32 376	0	0	20 815	4 390
661 488	2 019 806	26 941 419	6 529 433	6 868 134	0
2 858 440	0	3 537 288	1 301 959	757 447	733 401
<b>171 080</b>	<b>1 027 383</b>	<b>4 788 726</b>	<b>3 756 001</b>	<b>2 099 011</b>	<b>1 262 891</b>
0	0	0	0	0	0
0	0	0	0	0	1 165 780
0	0	711 733	212 738	0	0
171 080	1 027 383	4 076 993	3 543 263	2 099 011	97 111
<b>233 128 462</b>	<b>57 498 860</b>	<b>1 508 181 781</b>	<b>271 015 091</b>	<b>342 648 043</b>	<b>75 502 034</b>
<b>4 015 454</b>	<b>155 163</b>	<b>20 953 031</b>	<b>1 604 359</b>	<b>4 300 532</b>	<b>1 201 986</b>
226 393	0	10 245 814	49 998	2 699 720	143 214
16 550	25 941	14 131	3 914	6 351	1 427
0	0	0	0	0	0
235 233	94 968	2 486 161	223 672	775 239	72 798
20 850	0	464 656	14 478	142 991	15 204
0	0	0	0	0	0
2 145	39	285 366	2 570	591 838	0
78	0	136 131	2	3 990	391
<b>501 249</b>	<b>120 948</b>	<b>13 632 259</b>	<b>294 634</b>	<b>4 220 129</b>	<b>233 034</b>
<b>3 514 205</b>	<b>34 215</b>	<b>7 320 772</b>	<b>1 309 725</b>	<b>80 403</b>	<b>968 952</b>
10 929	(5 392 948)	14 539 878	(724 289)	(58 113 320)	171 233
140 484	(211 902)	(45 364)	2 839 082	28 644	(31 890)
<b>3 665 618</b>	<b>(5 570 635)</b>	<b>21 815 286</b>	<b>3 424 518</b>	<b>(58 004 273)</b>	<b>1 108 295</b>
(7 407 691)	9 026 294	(16 752 261)	3 857 610	67 859 463	(37 815)
36 002	90 254	1 977 778	(2 960 335)	(8 794)	(6 015)
<b>(3 706 071)</b>	<b>3 545 913</b>	<b>7 040 803</b>	<b>4 321 793</b>	<b>9 846 396</b>	<b>1 064 465</b>
<b>(56 423 288)</b>	<b>0</b>	<b>(150 639 221)</b>	<b>(1 811 721)</b>	<b>(228 450 118)</b>	<b>27 751 639</b>
<b>(118 039)</b>	<b>0</b>	<b>(1 238 373)</b>	<b>(220 808)</b>	<b>(2 473 310)</b>	<b>(638 194)</b>
<b>(60 247 398)</b>	<b>3 545 913</b>	<b>(144 836 791)</b>	<b>2 289 264</b>	<b>(221 077 032)</b>	<b>28 177 910</b>
<b>293 375 860</b>	<b>53 952 947</b>	<b>1 653 018 572</b>	<b>268 725 827</b>	<b>563 725 075</b>	<b>47 324 124</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>233 128 462</b>	<b>57 498 860</b>	<b>1 508 181 781</b>	<b>271 015 091</b>	<b>342 648 043</b>	<b>75 502 034</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Sustainable Enhanced Bond 12M	Sustainable Euro Bond	Sustainable Euro Corporate Bond	Sustainable Euro Multi-Factor Corporate Bond
	Expressed in Notes	EUR	EUR	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>2 493 780 958</b>	<b>504 779 976</b>	<b>1 178 976 695</b>	<b>265 683 983</b>
<i>Securities portfolio at cost price</i>		2 529 410 102	552 283 748	1 265 558 614	272 698 195
<i>Unrealised gain/(loss) on securities portfolio</i>		(111 905 131)	(59 331 092)	(115 154 673)	(10 765 804)
Securities portfolio at market value	2	2 417 504 971	492 952 656	1 150 403 941	261 932 391
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	592 676
Cash at banks and time deposits		56 832 496	7 807 170	6 349 231	354 200
Other assets		19 443 491	4 020 150	22 223 523	2 804 716
Liabilities		<b>8 125 116</b>	<b>6 829 051</b>	<b>25 179 492</b>	<b>1 308 640</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	633 410	26 401	2 093 188	0
Other liabilities		7 491 706	6 802 650	23 086 304	1 308 640
Net asset value		<b>2 485 655 842</b>	<b>497 950 925</b>	<b>1 153 797 203</b>	<b>264 375 343</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>23 036 831</b>	<b>3 263 358</b>	<b>16 069 664</b>	<b>2 427 117</b>
Management fees	3	1 073 839	536 395	961 674	69 199
Bank interest		791	45	13 277	7 623
Interest on swaps	2	1 013 722	0	1 419 330	0
Other fees	6	1 622 851	459 058	1 372 746	245 136
Taxes	7	284 293	50 786	166 449	25 065
Performance fees	5	0	0	0	0
Transaction fees	21	27 358	5 096	295	2 019
Distribution fees	4	0	8 063	12 229	40 584
Total expenses		<b>4 022 854</b>	<b>1 059 443</b>	<b>3 946 000</b>	<b>389 626</b>
Net result from investments		<b>19 013 977</b>	<b>2 203 915</b>	<b>12 123 664</b>	<b>2 037 491</b>
Net realised result on:					
Investments securities	2	(41 995 210)	(24 721 187)	(61 060 356)	(8 661 725)
Financial instruments	2	13 923 219	387 750	2 047 617	(333 191)
Net realised result		<b>(9 058 014)</b>	<b>(22 129 522)</b>	<b>(46 889 075)</b>	<b>(6 957 425)</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		66 505 823	35 340 480	81 092 564	12 047 496
Financial instruments		(12 823 186)	(144 093)	(5 730 611)	803 560
Change in net assets due to operations		<b>44 624 623</b>	<b>13 066 865</b>	<b>28 472 878</b>	<b>5 893 631</b>
Net subscriptions/(redemptions)		<b>(788 508 829)</b>	<b>(59 204 946)</b>	<b>(496 667 446)</b>	<b>3 136 192</b>
Dividends paid	8	<b>(24 424 577)</b>	<b>(370 870)</b>	<b>(11 487 938)</b>	<b>(93 569)</b>
Increase/(Decrease) in net assets during the year/period		<b>(768 308 783)</b>	<b>(46 508 951)</b>	<b>(479 682 506)</b>	<b>8 936 254</b>
Net assets at the beginning of the financial year/period		<b>3 253 964 625</b>	<b>544 459 876</b>	<b>1 633 479 709</b>	<b>255 439 089</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>2 485 655 842</b>	<b>497 950 925</b>	<b>1 153 797 203</b>	<b>264 375 343</b>

# BNP PARIBAS FUNDS

Sustainable Euro Multi-Factor Equity	Sustainable Europe Dividend	Sustainable Europe Multi-Factor Equity	Sustainable Europe Value	Sustainable Global Corporate Bond	Sustainable Global Equity
EUR	EUR	EUR	EUR	USD	USD
<b>69 950 082</b>	<b>141 302 265</b>	<b>358 382 561</b>	<b>587 391 773</b>	<b>390 873 357</b>	<b>352 383 521</b>
58 545 106	113 848 733	312 267 493	541 476 586	405 373 497	306 466 539
6 255 672	23 742 048	32 464 392	38 720 611	(37 438 413)	34 301 588
64 800 778	137 590 781	344 731 885	580 197 197	367 935 084	340 768 127
0	0	0	0	0	0
75 215	0	68 136	2 177 737	4 974 624	555 404
2 114 496	185 939	8 653 510	149 312	3 828 535	2 064 676
2 959 593	3 525 545	4 929 030	4 867 527	14 135 114	8 995 314
<b>359 804</b>	<b>3 620 595</b>	<b>4 181 633</b>	<b>7 376 708</b>	<b>12 153 602</b>	<b>4 092 496</b>
0	0	0	0	0	0
0	0	0	0	1 087	0
0	19 741	0	0	0	0
359 804	3 600 854	4 181 633	7 376 708	12 152 515	4 092 496
<b>69 590 278</b>	<b>137 681 670</b>	<b>354 200 928</b>	<b>580 015 065</b>	<b>378 719 755</b>	<b>348 291 025</b>
<b>1 894 632</b>	<b>3 690 843</b>	<b>8 951 368</b>	<b>19 587 122</b>	<b>7 872 032</b>	<b>2 907 247</b>
88 453	520 712	760 800	3 429 440	798 956	2 209 861
0	949	712	12 861	0	437
0	0	0	0	934	0
65 657	210 983	451 147	1 001 126	476 903	648 614
3 471	31 361	36 916	187 260	62 355	121 329
0	0	0	0	0	0
67 685	72 723	415 254	529 719	11 855	117 829
0	9 902	40 246	3 594	147 696	81 250
<b>225 266</b>	<b>846 630</b>	<b>1 705 075</b>	<b>5 164 000</b>	<b>1 498 699</b>	<b>3 179 320</b>
<b>1 669 366</b>	<b>2 844 213</b>	<b>7 246 293</b>	<b>14 423 122</b>	<b>6 373 333</b>	<b>(272 073)</b>
3 769 014	2 561 195	12 757 422	12 932 474	(30 277 287)	6 938 651
531 605	17 390	1 911 262	659 626	(16 807 900)	(1 009 140)
<b>5 969 985</b>	<b>5 422 798</b>	<b>21 914 977</b>	<b>28 015 222</b>	<b>(40 711 854)</b>	<b>5 657 438</b>
4 706 987	10 024 630	22 975 061	13 651 597	40 070 657	37 556 003
213 885	(30)	867 616	4 972 180	15 676 942	551 355
<b>10 890 857</b>	<b>15 447 398</b>	<b>45 757 654</b>	<b>46 638 999</b>	<b>15 035 745</b>	<b>43 764 796</b>
<b>(3 241 126)</b>	<b>(12 898 950)</b>	<b>(32 835 262)</b>	<b>(20 773 307)</b>	<b>(85 185 530)</b>	<b>(11 974 890)</b>
0	(813 559)	(114 219)	(148 273)	(7 078 920)	(921 523)
7 649 731	1 734 889	12 808 173	25 717 419	(77 228 705)	30 868 383
61 940 547	135 946 781	341 392 755	554 297 646	455 948 460	317 422 642
0	0	0	0	0	0
<b>69 590 278</b>	<b>137 681 670</b>	<b>354 200 928</b>	<b>580 015 065</b>	<b>378 719 755</b>	<b>348 291 025</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Corporate Bond	Sustainable Global Multi-Factor High Yield Bond	Sustainable Multi- Asset Balanced
	Expressed in Notes	EUR	USD	USD	EUR
<b>Statement of net assets</b>					
Assets		<b>802 715 478</b>	<b>77 647 616</b>	<b>33 460 300</b>	<b>1 133 443 806</b>
<i>Securities portfolio at cost price</i>		781 478 014	78 646 773	31 964 648	1 067 035 787
<i>Unrealised gain/(loss) on securities portfolio</i>		13 954 636	(3 147 810)	163 721	7 925 537
Securities portfolio at market value	2	795 432 650	75 498 963	32 128 369	1 074 961 324
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	396 240	663 260	97 862	0
Cash at banks and time deposits		5 288 108	788 137	769 632	48 920 860
Other assets		1 598 480	697 256	464 437	9 561 622
<b>Liabilities</b>		<b>3 201 932</b>	<b>61 272</b>	<b>155 880</b>	<b>11 245 605</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	46 292	143 557	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	488 252
Other liabilities		3 201 932	14 980	12 323	10 757 353
<b>Net asset value</b>		<b>799 513 546</b>	<b>77 586 344</b>	<b>33 304 420</b>	<b>1 122 198 201</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>10 698 317</b>	<b>1 323 065</b>	<b>996 085</b>	<b>4 123 935</b>
Management fees	3	4 420 263	9 602	30 218	7 176 204
Bank interest		63 330	10 072	141	16 111
Interest on swaps	2	0	0	0	0
Other fees	6	1 266 822	66 650	32 291	1 705 287
Taxes	7	199 808	4 281	6 290	418 197
Performance fees	5	0	0	0	0
Transaction fees	21	428 374	879	481	72 559
Distribution fees	4	172 179	1	0	601 404
<b>Total expenses</b>		<b>6 550 776</b>	<b>91 485</b>	<b>69 421</b>	<b>9 989 762</b>
<b>Net result from investments</b>		<b>4 147 541</b>	<b>1 231 580</b>	<b>926 664</b>	<b>(5 865 827)</b>
<b>Net realised result on:</b>					
Investments securities	2	10 318 197	(1 681 966)	154 764	(41 456 541)
Financial instruments	2	(81 994)	176 330	(109 319)	(4 831 586)
<b>Net realised result</b>		<b>14 383 744</b>	<b>(274 056)</b>	<b>972 109</b>	<b>(52 153 954)</b>
<b>Movement on net unrealised gain/(loss) on:</b>					
Investments securities		30 781 907	3 176 989	566 718	98 682 887
Financial instruments		263 182	(108 362)	97 329	1 173 452
<b>Change in net assets due to operations</b>		<b>45 428 833</b>	<b>2 794 571</b>	<b>1 636 156</b>	<b>47 702 385</b>
<b>Net subscriptions/(redemptions)</b>		<b>(52 670 777)</b>	<b>(3 833 830)</b>	<b>(1 346 500)</b>	<b>(191 440 028)</b>
<b>Dividends paid</b>	8	<b>(641 152)</b>	<b>(100)</b>	<b>(1 174 726)</b>	<b>(7 881 161)</b>
<b>Increase/(Decrease) in net assets during the year/period</b>		<b>(7 883 096)</b>	<b>(1 039 359)</b>	<b>(885 070)</b>	<b>(151 618 804)</b>
<b>Net assets at the beginning of the financial year/period</b>		<b>807 396 642</b>	<b>78 625 703</b>	<b>34 189 490</b>	<b>1 273 817 005</b>
Reevaluation of opening combined NAV		0	0	0	0
<b>Net assets at the end of the financial year/period</b>		<b>799 513 546</b>	<b>77 586 344</b>	<b>33 304 420</b>	<b>1 122 198 201</b>



# BNP PARIBAS FUNDS

Sustainable Multi-Asset Flexible	Sustainable US Multi-Factor Equity	Sustainable US Value Multi-Factor Equity	Target Risk Balanced	Turkey Equity	US Growth
EUR	USD	USD	EUR	EUR	USD
<b>160 685 170</b>	<b>1 182 509 284</b>	<b>527 038 998</b>	<b>688 780 775</b>	<b>24 195 587</b>	<b>1 373 593 394</b>
101 539 449	972 888 619	429 712 609	700 875 682	24 441 262	1 028 284 076
(40 048)	144 405 683	25 730 101	(27 934 977)	(1 507 581)	236 781 478
101 499 401	1 117 294 302	455 442 710	672 940 705	22 933 681	1 265 065 554
0	0	0	522 693	0	0
0	5 590 218	2 605 402	1 210 404	0	2 959 138
35 832 222	40 290 198	11 196 159	9 882 467	277 391	55 176 949
23 353 547	19 334 566	57 794 727	4 224 506	984 515	50 391 753
<b>53 699 108</b>	<b>32 705 467</b>	<b>57 895 201</b>	<b>8 583 396</b>	<b>715 511</b>	<b>93 012 163</b>
0	0	0	0	0	0
6 809	0	0	0	0	0
172 286	0	0	0	0	0
53 520 013	32 705 467	57 895 201	8 583 396	715 511	93 012 163
<b>106 986 062</b>	<b>1 149 803 817</b>	<b>469 143 797</b>	<b>680 197 379</b>	<b>23 480 076</b>	<b>1 280 581 231</b>
<b>21 468</b>	<b>8 250 104</b>	<b>4 457 407</b>	<b>2 445 708</b>	<b>908 458</b>	<b>3 367 289</b>
62 939	4 155 249	2 216 554	2 357 484	280 857	6 262 638
24 038	17 514	9 113	323	272	30 278
0	0	0	0	0	0
21 267	1 618 950	871 973	838 582	64 534	1 787 965
22 464	303 994	165 366	667 764	10 476	336 057
54	0	0	0	0	0
10 025	185 734	206 570	225 570	136 291	196 077
1 427	99 818	7 054	68 844	7 834	18 311
<b>142 214</b>	<b>6 381 259</b>	<b>3 476 630</b>	<b>4 158 774</b>	<b>500 264</b>	<b>8 631 326</b>
<b>(120 746)</b>	<b>1 868 845</b>	<b>980 777</b>	<b>(1 713 066)</b>	<b>408 194</b>	<b>(5 264 037)</b>
(79 581)	30 759 664	7 960 578	2 269 272	6 136 768	48 094 182
(10 514)	14 472 295	8 801 928	(1 079 218)	(138 601)	2 582 973
<b>(210 841)</b>	<b>47 100 804</b>	<b>17 743 283</b>	<b>(523 012)</b>	<b>6 406 361</b>	<b>45 413 118</b>
23 451	67 268 246	12 627 462	15 934 936	(16 823 774)	201 648 321
(229 219)	7 473 993	2 431 190	2 536 671	0	(333 166)
<b>(416 609)</b>	<b>121 843 043</b>	<b>32 801 935</b>	<b>17 948 595</b>	<b>(10 417 413)</b>	<b>246 728 273</b>
<b>101 870 880</b>	<b>(70 268 854)</b>	<b>(247 760 690)</b>	<b>(184 301 776)</b>	<b>(34 797 782)</b>	<b>69 346 267</b>
0	(471 040)	(222 106)	(2 690)	(42 006)	(227 234)
<b>101 454 271</b>	<b>51 103 149</b>	<b>(215 180 861)</b>	<b>(166 355 871)</b>	<b>(45 257 201)</b>	<b>315 847 306</b>
5 531 791	1 098 700 668	684 324 658	846 553 250	68 737 277	964 733 925
0	0	0	0	0	0
<b>106 986 062</b>	<b>1 149 803 817</b>	<b>469 143 797</b>	<b>680 197 379</b>	<b>23 480 076</b>	<b>1 280 581 231</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2023

		US High Yield Bond	US Mid Cap	US Small Cap	USD Money Market
	Expressed in Notes	USD	USD	USD	USD
<b>Statement of net assets</b>					
Assets		<b>46 839 688</b>	<b>77 413 075</b>	<b>706 508 670</b>	<b>544 580 474</b>
<i>Securities portfolio at cost price</i>		46 419 153	64 232 894	699 425 792	489 885 425
<i>Unrealised gain/(loss) on securities portfolio</i>		(805 712)	10 719 616	(9 124 532)	5 340 311
Securities portfolio at market value	2	45 613 441	74 952 510	690 301 260	495 225 736
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	152 708	147 297	1 425 914	418 677
Cash at banks and time deposits		250 238	2 169 095	12 298 162	40 795 454
Other assets		823 301	144 173	2 483 334	8 140 607
Liabilities		<b>226 739</b>	<b>1 079 312</b>	<b>2 281 395</b>	<b>10 956 743</b>
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	0
Other liabilities		226 739	1 079 312	2 281 395	10 956 743
Net asset value		<b>46 612 949</b>	<b>76 333 763</b>	<b>704 227 275</b>	<b>533 623 731</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>1 402 650</b>	<b>431 489</b>	<b>4 166 814</b>	<b>10 712 366</b>
Management fees	3	280 920	618 487	4 178 554	712 647
Bank interest		4 116	228	24 440	11 386
Interest on swaps	2	0	0	0	7 385 423
Other fees	6	70 291	142 901	1 023 917	322 040
Taxes	7	19 569	28 092	144 104	54 575
Performance fees	5	0	0	0	0
Transaction fees	21	55	10 938	233 788	0
Distribution fees	4	30 105	4 056	7 354	0
Total expenses		<b>405 056</b>	<b>804 702</b>	<b>5 612 157</b>	<b>8 486 071</b>
Net result from investments		<b>997 594</b>	<b>(373 213)</b>	<b>(1 445 343)</b>	<b>2 226 295</b>
Net realised result on:					
Investments securities	2	(1 148 019)	2 664 987	(8 594 096)	10 904 184
Financial instruments	2	(2 902)	130 775	2 857 918	12 500
Net realised result		<b>(153 327)</b>	<b>2 422 549</b>	<b>(7 181 521)</b>	<b>13 142 979</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		2 173 282	3 754 149	52 731 508	147 376
Financial instruments		43 497	(58 840)	(1 715 313)	(344 486)
Change in net assets due to operations		<b>2 063 452</b>	<b>6 117 858</b>	<b>43 834 674</b>	<b>12 945 869</b>
Net subscriptions/(redemptions)		<b>(3 754 866)</b>	<b>(3 712 332)</b>	<b>(134 268 878)</b>	<b>(204 865 243)</b>
Dividends paid	8	<b>(1 054 001)</b>	<b>(68 253)</b>	<b>(247 481)</b>	<b>(323 286)</b>
Increase/(Decrease) in net assets during the year/period		<b>(2 745 415)</b>	<b>2 337 273</b>	<b>(90 681 685)</b>	<b>(192 242 660)</b>
Net assets at the beginning of the financial year/period		<b>49 358 364</b>	<b>73 996 490</b>	<b>794 908 960</b>	<b>725 866 391</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>46 612 949</b>	<b>76 333 763</b>	<b>704 227 275</b>	<b>533 623 731</b>

# BNP PARIBAS FUNDS

USD Short Duration Bond	Combined
USD	EUR
<b>198 147 820</b>	<b>56 306 404 965</b>
192 471 859	53 710 586 547
(1 131 798)	625 558 761
191 340 061	54 336 145 308
0	2 729 352
944 053	56 770 384
4 349 754	1 247 452 292
1 513 952	663 307 629
<b>1 341 311</b>	<b>889 788 210</b>
0	6 182 517
550 646	12 206 650
0	71 344 601
790 665	800 054 442
<b>196 806 509</b>	<b>55 416 616 755</b>
<b>2 458 305</b>	<b>581 901 573</b>
355 562	242 005 344
9 980	2 749 624
0	35 056 702
239 645	74 450 322
65 526	15 459 382
0	1 357
0	17 593 538
6 074	4 987 835
<b>676 787</b>	<b>392 304 104</b>
<b>1 781 518</b>	<b>189 597 469</b>
(22 728)	(177 348 963)
300 690	274 052 828
<b>2 059 480</b>	<b>286 301 334</b>
1 213 369	3 391 220 070
359 261	(254 644 329)
<b>3 632 110</b>	<b>3 422 877 075</b>
<b>(10 184 809)</b>	<b>(4 235 896 959)</b>
<b>(834 658)</b>	<b>(172 965 571)</b>
<b>(7 387 357)</b>	<b>(985 985 455)</b>
204 193 866	56 717 696 420
0	(315 094 210)
<b>196 806 509</b>	<b>55 416 616 755</b>

# BNP PARIBAS FUNDS

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

<b>Aqua</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	4 278 009 259	3 448 466 572	3 728 897 732	
Net asset value per share				
Share "B USD - Capitalisation"	0	82.53	92.24	10.000
Share "Classic - Capitalisation"	221.26	181.17	198.99	6 052 694.448
Share "Classic - Distribution"	170.41	137.17	147.72	1 528 349.737
Share "Classic HKD - Capitalisation"	0	89.75	100.96	10.000
Share "Classic RH CNH - Capitalisation"	1 063.04	894.80	981.38	4 144.369
Share "Classic RH CNH MD - Distribution"	0	995.80	1 076.32	100.000
Share "Classic RH CZK - Capitalisation"	2 000.53	1 733.06	1 941.64	1 148 209.350
Share "Classic RH HKD MD - Distribution"	0	90.63	97.74	100.000
Share "Classic RH SGD MD - Distribution"	165.61	132.19	143.26	52 749.442
Share "Classic RH USD - Capitalisation"	205.50	171.91	191.07	137 286.681
Share "Classic RH USD MD - Distribution"	173.47	139.15	150.99	210 944.356
Share "Classic SGD - Capitalisation"	173.22	132.43	150.04	21 459.309
Share "Classic USD - Capitalisation"	251.60	193.35	217.09	285 913.715
Share "Classic USD - Distribution"	164.33	124.04	136.61	12 909.555
Share "I - Capitalisation"	363.68	301.13	332.58	2 478 080.365
Share "I USD - Capitalisation"	136.43	106.01	119.69	237 513.019
Share "K - Capitalisation"	136.18	110.67	121.10	1 115 467.932
Share "Life - Capitalisation"	206.70	171.76	190.04	2 302 355.231
Share "N - Capitalisation"	214.26	174.14	190.55	414 156.545
Share "Privilege - Capitalisation"	349.07	288.88	318.97	646 673.823
Share "Privilege - Distribution"	171.91	139.86	151.40	292 564.812
Share "Privilege CHF - Capitalisation"	165.87	130.82	142.77	6 963.399
Share "Privilege GBP - Capitalisation"	179.39	156.89	167.53	27 510.136
Share "Privilege USD - Capitalisation"	182.30	141.59	159.81	126 362.599
Share "U11 H EUR - Capitalisation"	101.11	79.06	87.33	1 519 369.750
Share "U15 JPY - Capitalisation"	0	0	11 323.00	278 869.441
Share "U18 USD - Capitalisation"	115.08	89.75	101.51	99 465.665
Share "U19 - Capitalisation"	101.54	84.38	93.34	137 392.203
Share "X - Capitalisation"	249.60	207.89	230.25	578 851.432
<b>Belgium Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	210 123 413	172 991 393	149 910 900	
Net asset value per share				
Share "Classic - Capitalisation"	1 124.32	992.42	973.04	129 046.558
Share "Classic - Distribution"	383.41	330.63	311.17	78 232.036
<b>Brazil Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	109 936 095	80 215 416	84 823 413	
Net asset value per share				
Share "Classic - Capitalisation"	77.63	79.16	90.35	844 802.021
Share "Classic - Distribution"	47.13	46.92	49.39	45 224.477
Share "Classic EUR - Capitalisation"	68.27	74.19	82.84	47 710.065
Share "N - Capitalisation"	69.36	70.21	79.83	22 177.844
Share "Privilege - Capitalisation"	70.50	72.67	83.34	2 139.492

# BNP PARIBAS FUNDS

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

<b>China A-Shares</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	157 600 976	146 789 544	158 792 813	
Net asset value per share				
Share "Classic - Capitalisation"	287.04	201.34	191.56	29 769.532
Share "Classic - Distribution"	136.80	94.16	87.86	722.641
Share "Classic EUR - Capitalisation"	306.42	229.03	213.15	164 177.241
Share "I - Capitalisation"	226.59	160.80	153.88	235 897.574
Share "I EUR - Capitalisation"	199.27	150.69	141.06	409 396.713
Share "Privilege - Capitalisation"	197.87	140.20	134.05	12 631.305
Share "X - Capitalisation"	0	0	86 159.26	160.783
<b>China Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	2 103 580 535	1 229 109 554	1 174 034 011	
Net asset value per share				
Share "Classic - Capitalisation"	590.77	422.92	387.15	307 572.044
Share "Classic - Distribution"	339.23	237.72	212.99	34 808.941
Share "Classic EUR - Capitalisation"	219.49	167.42	149.93	2 137 578.346
Share "Classic EUR - Distribution"	166.45	124.39	108.96	138 212.649
Share "Classic H EUR - Capitalisation"	80.74	57.28	53.02	85 209.250
Share "Classic RH EUR - Capitalisation"	72.41	50.26	45.28	21 664.380
Share "Classic RH SGD - Capitalisation"	82.37	58.48	52.98	278 982.655
Share "Classic RH SGD MD - Distribution"	81.05	56.09	50.66	210.444
Share "I - Capitalisation"	689.53	499.14	459.46	939 699.500
Share "I EUR - Capitalisation"	145.62	112.32	101.14	687 513.494
Share "K EUR - Capitalisation"	0	76.83	68.54	53 387.208
Share "N - Capitalisation"	526.88	374.34	341.40	59 125.826
Share "Privilege - Capitalisation"	200.09	144.68	133.10	611 305.624
Share "Privilege - Distribution"	161.46	114.30	102.92	1 618.000
Share "Privilege EUR - Capitalisation"	116.31	89.62	80.65	127 863.999
Share "X - Capitalisation"	95.95	70.08	64.80	615 415.139
Share "X AUD - Capitalisation"	92 741.44	72 661.94	68 464.69	1.895

# BNP PARIBAS FUNDS

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

Climate Impact	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	3 807 224 947	2 640 233 960	3 070 777 355	
Net asset value per share				
Share "Classic - Capitalisation"	310.99	241.44	261.96	6 322 335.662
Share "Classic - Distribution"	233.39	177.98	189.04	427 114.948
Share "Classic H EUR - Capitalisation"	149.81	110.90	121.53	496 793.184
Share "Classic HKD - Capitalisation"	0	88.95	99.20	10.000
Share "Classic RH CNH - Capitalisation"	0	863.67	934.92	100.000
Share "Classic RH HKD - Capitalisation"	0	90.92	99.15	100.000
Share "Classic RH SGD - Capitalisation"	99.82	79.03	86.15	100.000
Share "Classic RH USD - Capitalisation"	0	91.12	99.98	100.000
Share "Classic USD - Capitalisation"	171.58	125.02	138.66	139 399.969
Share "I - Capitalisation"	376.51	296.32	323.69	2 503 823.544
Share "I - Distribution"	103.22	79.80	85.35	8 515.586
Share "I Plus - Capitalisation"	166.32	131.43	143.86	910 412.487
Share "I USD - Capitalisation"	0	90.07	100.59	10.000
Share "K - Capitalisation"	0	84.17	90.98	184 206.745
Share "N - Capitalisation"	255.79	197.10	213.06	116 240.393
Share "Privilege - Capitalisation"	2 922.31	2 297.47	2 508.23	42 094.410
Share "Privilege - Distribution"	184.75	142.68	152.51	185 063.436
Share "Privilege RH CHF - Distribution"	0	96.24	102.96	100.000
Share "Privilege RH EUR - Capitalisation"	0	96.32	106.01	100.000
Share "Privilege RH EUR - Distribution"	106.22	74.41	80.22	4 088.126
Share "Privilege RH GBP - Distribution"	106.38	75.03	81.58	91 575.994
Share "Privilege USD - Capitalisation"	182.10	134.36	149.94	475 130.878
Share "Privilege USD - Distribution"	107.05	77.52	84.76	126 867.092
Share "U2 HKD - Capitalisation"	0	89.67	101.03	10.000
Share "U2 HKD - Distribution"	114.20	82.34	90.14	93 222.711
Share "U2 HKD MD - Distribution"	0	88.65	98.17	2 054.981
Share "U2 RH AUD - Distribution"	108.05	75.48	81.30	17 827.871
Share "U2 RH CHF - Distribution"	102.15	70.90	75.63	2 000.000
Share "U2 RH CNH - Capitalisation"	0	888.93	974.63	100.000
Share "U2 RH CNH - Distribution"	110.80	79.68	85.57	3 383.564
Share "U2 RH CNH MD - Distribution"	0	868.95	939.13	100.000
Share "U2 RH EUR - Capitalisation"	0	96.16	105.61	340.916
Share "U2 RH EUR - Distribution"	0	96.09	103.31	100.000
Share "U2 RH EUR MD - Distribution"	0	87.03	94.81	716.959
Share "U2 RH GBP - Distribution"	110.53	77.44	83.98	8 271.099
Share "U2 RH SGD - Capitalisation"	108.09	78.43	86.66	14 661.277
Share "U2 RH SGD - Distribution"	0	97.28	105.28	100.000
Share "U2 RH SGD MD - Distribution"	0	88.08	96.20	3 187.171
Share "U2 RH USD - Capitalisation"	0	87.77	96.69	100.000
Share "U2 USD - Capitalisation"	122.35	89.78	99.92	393 487.569
Share "U2 USD - Distribution"	107.65	77.53	84.52	14 762.932
Share "U2 USD MD - Distribution"	0	88.82	97.26	30.460
Share "X - Capitalisation"	209.08	165.59	181.42	69 960.578
Share "X - Distribution"	175.01	0	0	0
<b>Consumer Innovators</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 573 523 079	917 965 197	976 001 375	
Net asset value per share				
Share "B USD - Capitalisation"	0	73.72	86.91	10.000
Share "Classic - Capitalisation"	347.72	249.05	288.59	2 233 652.219
Share "Classic - Distribution"	245.28	174.24	199.47	278 191.234
Share "Classic H EUR - Capitalisation"	136.64	90.95	106.84	330 026.349
Share "Classic RH SGD - Capitalisation"	100.49	73.51	85.61	100.000
Share "Classic USD - Capitalisation"	395.46	265.81	314.87	173 191.729
Share "I - Capitalisation"	424.42	307.07	357.62	310 579.123
Share "K - Capitalisation"	114.47	81.37	93.94	298 595.598
Share "N - Capitalisation"	400.65	284.80	328.79	62 893.901
Share "Privilege - Capitalisation"	464.90	336.00	391.08	54 400.031
Share "Privilege - Distribution"	303.53	217.58	250.22	38 281.212
Share "X - Capitalisation"	145.51	0	0	0

# BNP PARIBAS FUNDS

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

Disruptive Technology	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	3 583 041 646	2 821 389 665	3 580 675 138	
Net asset value per share				
Share "B USD - Capitalisation"	119.00	81.63	103.87	7 828.099
Share "Classic - Capitalisation"	2 110.72	1 558.24	1 949.36	842 790.392
Share "Classic - Distribution"	1 644.87	1 193.29	1 465.37	98 535.889
Share "Classic CZK - Capitalisation"	2 337.20	1 677.07	2 063.65	560 675.335
Share "Classic H EUR - Capitalisation"	209.46	140.69	177.51	2 094 006.835
Share "Classic RH USD - Capitalisation"	0	87.58	110.71	731.089
Share "Classic USD - Capitalisation"	2 409.63	1 669.50	2 135.01	46 703.131
Share "Classic USD - Distribution"	580.69	395.04	496.15	22 809.022
Share "I - Capitalisation"	2 437.51	1 817.78	2 285.58	182 978.090
Share "I GBP - Capitalisation"	216.26	170.43	207.26	2 641.595
Share "I Plus - Capitalisation"	200.08	149.43	188.02	1 383 942.904
Share "I USD - Capitalisation"	197.85	138.47	177.98	645 613.604
Share "K - Capitalisation"	131.88	96.63	120.43	343 535.530
Share "N - Capitalisation"	940.25	688.94	858.66	99 993.676
Share "Privilege - Capitalisation"	675.66	503.32	632.46	186 594.960
Share "Privilege - Distribution"	532.31	389.69	480.71	71 628.522
Share "Privilege H EUR - Capitalisation"	208.79	141.57	179.41	67 559.667
Share "Privilege RH USD - Capitalisation"	264.01	202.02	256.58	2 691.999
Share "Privilege USD - Capitalisation"	235.42	164.59	211.42	114 077.184
Share "UI6 H EUR - Capitalisation"	131.16	89.25	113.30	502 800.000
Share "UP4 - Distribution"	179.77	131.87	162.83	450 838.193
Share "X - Capitalisation"	181.98	136.73	172.55	220 845.759
Share "X NOK - Capitalisation"	1 114 228.15	877 621.13	1 231.32	28 218.101

Ecosystem Restoration	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	210 473 302	131 050 169	13 653 863	
Net asset value per share				
Share "Classic - Capitalisation"	80.10	48.58	38.99	229 896.756
Share "Classic - Distribution"	80.11	47.72	37.29	54 693.842
Share "Classic H EUR - Capitalisation"	80.11	48.61	38.86	160.834
Share "Classic HKD - Capitalisation"	75.54	43.65	36.17	10.000
Share "Classic RH CNH - Capitalisation"	819.84	511.43	409.70	100.000
Share "Classic RH CZK - Capitalisation"	807.38	517.86	423.85	14 456.137
Share "Classic RH SGD - Capitalisation"	80.64	49.91	40.31	1 960.000
Share "Classic USD - Capitalisation"	74.43	42.36	34.75	1 640.720
Share "I - Capitalisation"	80.60	49.37	39.82	38 557.127
Share "I JPY - Capitalisation"	8 460.00	5 581.00	5 038.00	10.000
Share "I USD - Capitalisation"	74.90	43.11	35.54	10.000
Share "IH EUR - Capitalisation"	80.59	49.56	39.75	100.000
Share "IH JPY - Capitalisation"	8 478.00	5 188.00	4 095.00	300.000
Share "N - Capitalisation"	79.76	47.99	38.38	16 825.806
Share "Privilege - Capitalisation"	80.56	49.29	39.75	1 896.122
Share "Privilege - Distribution"	80.52	48.50	38.09	10.000
Share "Privilege RH GBP - Capitalisation"	80.79	49.76	40.47	100.000
Share "Privilege USD - Capitalisation"	75.01	43.10	35.51	10.000
Share "X - Capitalisation"	80 881.91	49 912.55	0	0

# BNP PARIBAS FUNDS

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

<b>Emerging Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	685 613 056	448 164 663	457 275 278	
Net asset value per share				
Share "B MD - Distribution"	91.27	61.86	60.36	6 037.653
Share "BH AUD MD - Distribution"	90.99	60.10	58.09	600.000
Share "Classic - Capitalisation"	484.13	385.63	401.47	31 393.304
Share "Classic - Distribution"	71.89	53.94	52.05	99 981.008
Share "Classic EUR - Capitalisation"	424.62	360.40	367.03	13 134.916
Share "Classic EUR - Distribution"	255.58	204.92	193.01	10 720.658
Share "Classic H AUD MD - Distribution"	66.61	44.62	43.47	14 813.072
Share "Classic H EUR - Capitalisation"	98.53	76.12	78.24	108 321.933
Share "Classic H EUR - Distribution"	78.89	57.43	54.66	78 158.185
Share "Classic MD - Distribution"	80.81	55.39	54.34	430 848.144
Share "I - Capitalisation"	40.71	32.72	34.22	1 283 269.674
Share "IH EUR - Capitalisation"	113.82	88.67	91.54	2 775 211.303
Share "N - Capitalisation"	432.65	342.90	356.10	8 977.122
Share "Privilege - Capitalisation"	31.65	25.38	26.51	589 230.915
Share "Privilege H EUR - Capitalisation"	101.60	78.89	81.32	13 294.361
Share "X - Capitalisation"	145.76	117.79	123.51	426 924.769
<b>Emerging Bond Opportunities</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	508 131 117	307 805 171	332 016 599	
Net asset value per share				
Share "B MD - Distribution"	89.04	63.85	63.15	945.638
Share "B RH AUD MD - Distribution"	88.81	62.28	61.01	100.000
Share "B RH ZAR MD - Distribution"	901.36	623.01	610.31	314.233
Share "Classic - Capitalisation"	216.72	181.90	190.89	114 093.169
Share "Classic - Distribution"	121.93	95.80	93.30	17 600.630
Share "Classic EUR - Distribution"	98.26	82.50	78.43	1 341.667
Share "Classic EUR MD - Distribution"	73.75	57.85	56.12	18 778.742
Share "Classic HKD MD - Distribution"	68.63	49.85	49.76	261 189.718
Share "Classic MD - Distribution"	15.28	11.11	11.05	11 215 031.547
Share "Classic MD2 - Distribution"	0	80.14	80.49	10.000
Share "Classic RH AUD MD - Distribution"	67.28	47.74	47.04	51 739.417
Share "Classic RH CNH MD - Distribution"	669.35	465.05	455.87	939.152
Share "Classic RH EUR - Capitalisation"	65.61	53.36	55.26	493 102.499
Share "Classic RH EUR - Distribution"	17.09	13.01	12.49	165 297.490
Share "Classic RH HKD MD - Distribution"	68.85	49.61	48.94	326 400.000
Share "Classic RH SGD MD - Distribution"	68.15	48.96	48.58	2 066.045
Share "Classic RH ZAR MD - Distribution"	657.69	460.26	453.39	34 098.559
Share "I - Capitalisation"	121.60	103.18	108.87	491 667.469
Share "I RH EUR - Capitalisation"	77.61	63.76	66.36	73 891.364
Share "N - Capitalisation"	118.07	98.60	103.22	11 409.429
Share "Privilege - Capitalisation"	104.26	88.26	93.01	678 609.140
Share "Privilege EUR - Capitalisation"	102.37	92.35	95.21	139 356.439
Share "Privilege RH EUR - Distribution"	57.37	43.98	42.46	159 676.219
Share "X - Capitalisation"	125.82	107.40	0	0



# BNP PARIBAS FUNDS

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

Emerging Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	358 297 606	230 368 249	197 096 256	
Net asset value per share				
Share "B - Capitalisation"	82.67	63.32	65.36	10.000
Share "Classic - Capitalisation"	651.32	504.13	523.16	139 356.220
Share "Classic - Distribution"	139.02	105.15	105.87	138 429.305
Share "Classic CZK - Capitalisation"	961.93	771.11	769.98	41 081.869
Share "Classic EUR - Capitalisation"	126.95	104.70	106.28	424 074.369
Share "Classic EUR - Distribution"	96.69	78.01	76.77	47 888.662
Share "I - Capitalisation"	785.33	614.65	641.41	22 121.007
Share "I EUR - Capitalisation"	101.46	84.62	86.37	315.646
Share "N - Capitalisation"	185.79	142.75	147.60	20 686.809
Share "Privilege - Capitalisation"	107.49	84.03	87.64	165 040.175
Share "Privilege EUR - Capitalisation"	101.25	84.34	86.05	4 252.484
Share "X - Capitalisation"	119.09	94.05	98.58	230 899.390

Emerging Multi-Asset Income	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	68 565 134	22 859 972	13 949 942	
Net asset value per share				
Share "B MD - Distribution"	93.34	63.16	63.84	10.000
Share "B RH AUD MD - Distribution"	92.92	61.19	61.22	100.000
Share "Classic - Capitalisation"	113.48	86.33	90.35	56 224.927
Share "Classic - Distribution"	82.59	57.11	56.83	558.591
Share "Classic EUR - Capitalisation"	112.84	91.47	93.64	20 353.372
Share "Classic EUR - Distribution"	82.10	60.76	59.06	11 442.850
Share "Classic HKD MD - Distribution"	76.58	52.47	53.53	22 580.000
Share "Classic MD - Distribution"	76.15	52.06	52.93	39 302.272
Share "Classic RH AUD MD - Distribution"	75.74	50.61	50.98	12 082.203
Share "Classic RH CNH MD - Distribution"	77.15	50.40	50.52	332 612.524
Share "Classic RH EUR - Capitalisation"	87.32	64.58	66.66	4 354.628
Share "Classic RH EUR - Distribution"	66.17	44.42	43.52	549.186
Share "Classic RH SGD MD - Distribution"	77.70	52.62	53.33	14 268.240
Share "I - Capitalisation"	119.81	0	0	0
Share "I RH EUR - Capitalisation"	89.13	66.41	68.82	1 987.414
Share "Privilege RH EUR - Capitalisation"	101.29	75.25	77.96	100.000
Share "X - Capitalisation"	122.65	94.66	0	0

# BNP PARIBAS FUNDS

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

Energy Transition	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	3 001 296 860	1 952 485 489	2 071 633 398	
Net asset value per share				
Share "B USD - Capitalisation"	83.09	49.70	53.13	46 401.517
Share "Classic - Capitalisation"	1 109.15	714.11	750.39	750 432.386
Share "Classic - Distribution"	590.01	372.41	382.49	195 922.618
Share "Classic H EUR - Capitalisation"	71.20	45.87	48.16	161 925.950
Share "Classic HKD - Capitalisation"	100.53	60.80	65.58	3 329.122
Share "Classic RH CNH - Capitalisation"	933.08	618.08	648.42	28 752.634
Share "Classic RH HKD - Capitalisation"	0	76.99	81.54	100.000
Share "Classic RH SGD - Capitalisation"	77.86	51.45	54.29	250 331.981
Share "Classic RH USD - Capitalisation"	89.88	59.74	63.53	4 682.558
Share "Classic Solidarity H EUR - Capitalisation"	75.70	48.77	51.21	236 101.550
Share "Classic USD - Capitalisation"	159.87	96.60	103.77	6 687 420.389
Share "Classic USD - Distribution"	669.41	396.16	416.18	29 181.143
Share "I - Capitalisation"	1 302.86	847.36	894.92	283 494.371
Share "I Plus - Capitalisation"	75.66	49.28	52.09	248 096.669
Share "I RH GBP - Capitalisation"	93.85	61.67	65.67	100.000
Share "I USD - Capitalisation"	88.69	54.14	58.45	34 419.634
Share "K - Capitalisation"	80.85	51.66	54.08	760 402.075
Share "N - Capitalisation"	991.20	633.38	663.10	132 622.489
Share "Privilege - Capitalisation"	200.15	130.02	137.24	1 928 649.069
Share "Privilege - Distribution"	152.60	97.20	100.28	330 932.004
Share "Privilege H USD - Capitalisation"	72.71	49.02	52.40	105 951.774
Share "Privilege RH GBP - Capitalisation"	93.84	61.58	65.53	100.000
Share "Privilege USD - Capitalisation"	88.57	54.04	58.30	33 491.969
Share "X - Capitalisation"	2 676.36	1 753.62	1 858.96	26 943.500
<b>Enhanced Bond 6M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	4 145 789 530	3 160 083 258	2 815 945 402	
Net asset value per share				
Share "Classic - Capitalisation"	110.29	106.27	107.78	1 285 099.332
Share "Classic - Distribution"	102.78	99.03	98.28	57 469.953
Share "I - Capitalisation"	114.60	110.67	112.37	13 645 740.224
Share "I - Distribution"	101.18	97.71	97.08	200 200.000
Share "I Plus - Capitalisation"	101.30	97.87	99.40	7 471 846.932
Share "N - Capitalisation"	106.53	102.55	103.95	121 002.794
Share "Privilege - Capitalisation"	90.14	86.98	88.29	1 150 131.023
Share "Privilege - Distribution"	103.42	99.80	99.12	120 717.813
Share "X - Capitalisation"	116.80	112.89	114.68	2 181 573.230
<b>Environmental Absolute Return Thematic Equity (EARTH)</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	431 263 439	78 184 199	40 549 536	
Net asset value per share				
Share "Classic - Capitalisation"	101.69	73.63	80.36	119 602.802
Share "Classic - Distribution"	103.00	74.58	81.39	14 396.499
Share "Classic RH CZK - Capitalisation"	1 086.26	815.66	893.28	112 094.290
Share "Classic RH EUR - Capitalisation"	104.30	73.14	78.73	125 401.418
Share "Classic RH SGD - Capitalisation"	85.59	61.53	66.54	100.000
Share "I - Capitalisation"	73.18	53.45	58.58	25 330.000
Share "I EUR - Capitalisation"	78.98	61.48	65.91	7 695.734
Share "I Plus - Capitalisation"	121.14	88.47	96.97	56 502.200
Share "I RH EUR - Capitalisation"	75.54	53.35	57.62	55 207.492
Share "IH JPY - Capitalisation"	8 804.00	0	0	0
Share "N - Capitalisation"	74.68	53.67	58.36	14 776.748
Share "Privilege - Capitalisation"	103.33	75.43	82.64	27 200.275
Share "Privilege - Distribution"	73.86	53.91	59.08	1 140.000
Share "Privilege RH EUR - Capitalisation"	73.06	51.99	56.05	850.000
Share "U7 - Capitalisation"	71.43	52.14	0	0
Share "X - Capitalisation"	123 380.03	90 795.77	0	0
Share "X AUD - Capitalisation"	90 715.82	71 563.92	80 209.02	3.299

# BNP PARIBAS FUNDS

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

<b>Euro Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	748 798 269	549 763 393	406 862 478	
Net asset value per share				
Share "Classic - Capitalisation"	226.13	187.11	190.96	512 698.944
Share "Classic - Distribution"	115.21	95.33	93.98	375 191.145
Share "I - Capitalisation"	23.32	19.42	19.88	10 872 903.348
Share "N - Capitalisation"	202.72	166.90	169.91	13 407.643
Share "Privilege - Capitalisation"	169.37	140.78	143.99	285 981.407
Share "Privilege - Distribution"	115.10	95.67	94.53	102 754.991
Share "X - Capitalisation"	129.20	107.92	110.65	39 147.597
<b>Euro Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	258 747 342	183 155 558	172 841 658	
Net asset value per share				
Share "Classic - Capitalisation"	446.38	368.26	375.04	223 810.498
Share "Classic - Distribution"	26.34	21.73	21.38	1 604 130.229
Share "I - Capitalisation"	494.61	410.65	419.55	71 526.233
Share "N - Capitalisation"	142.88	117.29	119.15	21 650.916
Share "Privilege - Capitalisation"	123.91	102.68	104.81	210 135.439
<b>Euro Corporate Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 668 538 967	1 299 006 084	1 049 061 156	
Net asset value per share				
Share "Classic - Capitalisation"	197.09	167.47	171.35	628 656.104
Share "Classic - Distribution"	117.87	99.50	97.53	492 362.787
Share "Classic H CZK - Capitalisation"	11 579.54	10 416.71	10 882.23	12 119.500
Share "I - Capitalisation"	223.33	190.99	196.04	2 136 199.661
Share "I - Distribution"	109.80	93.25	91.71	45 029.860
Share "N - Capitalisation"	177.94	150.44	153.55	23 398.460
Share "Privilege - Capitalisation"	169.30	144.51	148.19	178 827.903
Share "Privilege - Distribution"	117.95	100.02	98.26	535 473.861
Share "X - Capitalisation"	241.63	207.26	213.06	834 821.430
Share "X - Distribution"	210.07	179.00	176.30	1 158 736.022
<b>Euro Defensive Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	140 218 793	118 943 653	179 496 106	
Net asset value per share				
Share "Classic - Capitalisation"	186.51	160.75	183.83	97 344.252
Share "Classic - Distribution"	128.68	108.49	120.54	2 560.608
Share "I - Capitalisation"	145.51	126.49	145.28	624 783.240
Share "I - Distribution"	116.15	98.78	110.25	145 970.916
Share "Privilege - Capitalisation"	127.18	110.32	126.58	262.000
Share "X - Capitalisation"	118 220.16	103 274.86	118 910.08	457.483

# BNP PARIBAS FUNDS

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

Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 699 815 604	1 353 736 795	1 555 513 937	
Net asset value per share				
Share "Classic - Capitalisation"	695.13	611.23	691.16	1 316 972.392
Share "Classic - Distribution"	339.84	292.13	320.90	224 222.309
Share "Classic H CZK - Capitalisation"	6 119.01	5 669.49	6 536.77	17 716.254
Share "Classic H USD - Capitalisation"	189.08	170.96	195.74	2 603.559
Share "Classic SEK - Capitalisation"	0	6 796.84	8 144.78	805.243
Share "Classic USD - Capitalisation"	790.69	652.49	754.26	2 093.686
Share "I - Capitalisation"	837.51	743.91	845.47	425 253.854
Share "I - Distribution"	140.12	0	0	0
Share "K - Capitalisation"	121.20	105.77	119.16	286 665.359
Share "N - Capitalisation"	622.75	543.49	612.30	17 151.658
Share "Privilege - Capitalisation"	243.27	215.85	245.17	337 975.560
Share "Privilege - Distribution"	157.08	136.26	150.37	21 528.867
Share "X - Capitalisation"	264.99	237.12	270.50	279 756.669
<b>Euro Flexible Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	0	433 366 405	347 880 112	
Net asset value per share				
Share "Classic - Capitalisation"	0	99.55	99.24	968 721.847
Share "Classic - Distribution"	0	99.37	99.06	438 929.915
Share "I - Capitalisation"	0	104.97	104.97	611 795.978
Share "N - Capitalisation"	0	99.05	98.49	19 440.836
Share "Privilege - Capitalisation"	0	99.64	99.53	219 389.876
Share "Privilege - Distribution"	0	99.65	99.54	118 582.786
Share "U12 - Distribution"	0	95.16	94.86	523 974.839
Share "X - Capitalisation"	0	99.95	100.09	587 289.754
<b>Euro Government Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 252 222 322	1 298 468 468	1 497 763 867	
Net asset value per share				
Share "Classic - Capitalisation"	415.58	344.67	350.27	191 595.498
Share "Classic - Distribution"	120.12	99.63	98.03	115 626.410
Share "I - Capitalisation"	228.03	190.33	194.05	5 763 118.713
Share "N - Capitalisation"	373.47	308.19	312.41	16 691.259
Share "Privilege - Capitalisation"	225.80	188.11	191.66	101 866.669
Share "Privilege - Distribution"	122.71	102.23	100.83	48 540.000
Share "X - Capitalisation"	501.05	419.27	427.98	634 094.060
<b>Euro High Yield Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	686 187 774	566 507 312	501 843 896	
Net asset value per share				
Share "Classic - Capitalisation"	229.09	199.15	207.70	245 822.549
Share "Classic - Distribution"	100.10	83.70	81.09	684 954.298
Share "Classic H USD MD - Distribution"	98.57	82.70	83.19	300.000
Share "Classic MD - Distribution"	90.65	74.85	75.08	9 142.031
Share "I - Capitalisation"	264.74	232.07	243.05	1 043 593.239
Share "I - Distribution"	103.10	86.93	84.60	91 220.342
Share "K - Capitalisation"	102.61	88.52	91.98	124 207.358
Share "N - Capitalisation"	111.40	96.36	100.25	17 654.754
Share "N - Distribution"	121.12	100.77	97.37	37 093.370
Share "Privilege - Capitalisation"	161.96	141.77	148.38	135 224.488
Share "Privilege - Distribution"	104.34	87.87	85.44	25 851.359
Share "X - Capitalisation"	175.92	155.06	162.85	577 789.044

# BNP PARIBAS FUNDS

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

<b>Euro High Yield Short Duration Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	260 820 114	260 418 073	282 088 138	
Net asset value per share				
Share "Classic - Capitalisation"	115.90	107.49	111.07	980 778.763
Share "Classic - Distribution"	93.81	84.36	81.31	86 175.014
Share "Classic H USD - Capitalisation"	130.85	123.89	129.57	48 386.114
Share "Classic H USD - Distribution"	97.47	89.54	87.32	19 322.068
Share "I - Capitalisation"	122.62	114.62	118.90	1 137 692.226
Share "N - Distribution"	92.85	83.07	79.84	21 966.364
Share "NH USD - Capitalisation"	125.45	118.39	123.32	7 192.965
Share "Privilege - Capitalisation"	105.47	98.30	101.82	124 700.191
Share "Privilege H USD - Capitalisation"	135.74	129.51	135.60	12.585
Share "X - Capitalisation"	0	100 103.20	103 942.68	80.000
<b>Euro Inflation-Linked Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	294 655 402	230 737 122	220 117 591	
Net asset value per share				
Share "Classic - Capitalisation"	154.65	139.55	143.43	318 222.896
Share "Classic - Distribution"	127.21	114.79	114.16	89 713.258
Share "I - Capitalisation"	173.22	157.21	162.04	536 953.050
Share "N - Capitalisation"	141.69	127.22	130.43	78 209.292
Share "Privilege - Capitalisation"	131.80	119.45	123.01	15 886.163
Share "Privilege - Distribution"	123.17	111.60	111.22	14 753.846
Share "X - Capitalisation"	132.83	90 462.45	93 342.68	679.563
<b>Euro Medium Term Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	359 026 046	228 100 237	275 295 779	
Net asset value per share				
Share "Classic - Capitalisation"	183.88	165.63	167.23	568 415.822
Share "Classic - Distribution"	107.09	96.46	94.07	247 783.612
Share "I - Capitalisation"	192.61	174.35	176.47	245 118.438
Share "N - Capitalisation"	165.24	148.10	149.16	14 205.851
Share "Privilege - Capitalisation"	139.05	125.69	127.12	787 102.427
Share "Privilege - Distribution"	108.50	98.08	95.82	120 041.117
<b>Euro Money Market</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	833 868 452	1 348 929 917	1 671 695 913	
Net asset value per share				
Share "Classic - Capitalisation"	205.275761	205.007074	207.639776	6 011 948.154
Share "Classic - Distribution"	101.148610	101.016412	102.313652	854 257.718
Share "I - Capitalisation"	70.824801	70.766027	71.743244	2 657 009.215
Share "Privilege - Capitalisation"	967.570743	966.425661	979.481462	97 987.606
Share "Privilege - Distribution"	98.294842	98.178484	99.504814	428 315.879
Share "X - Capitalisation"	220.734591	0	100 821.263862	67.001

# BNP PARIBAS FUNDS

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

### Euro Short Term Corporate Bond Opportunities

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	460 221 035	451 250 820	398 177 948	
Net asset value per share				
Share "Classic - Capitalisation"	127.50	116.38	117.14	1 270 343.426
Share "Classic - Distribution"	49.88	45.53	44.00	363 409.900
Share "I - Capitalisation"	49.30	45.31	45.76	3 636 453.435
Share "K - Capitalisation"	99.10	89.78	90.03	405 645.945
Share "N - Capitalisation"	114.02	103.56	103.99	16 945.636
Share "Privilege - Capitalisation"	900.63	91.85	92.70	237 129.355
Share "Privilege - Distribution"	100.71	92.44	89.61	4 618.198
Share "X - Distribution"	102.81	94.84	92.16	68 206.223

### Europe Convertible

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	114 248 020	73 791 647	71 368 092	
Net asset value per share				
Share "Classic - Capitalisation"	160.36	135.12	139.66	363 267.135
Share "Classic - Distribution"	95.97	79.98	80.35	91 767.544
Share "I - Capitalisation"	190.86	162.12	168.25	64 485.183
Share "I - Distribution"	105.62	0	0	0
Share "N - Capitalisation"	100.42	84.10	86.67	719.924
Share "N - Distribution"	136.84	113.36	113.53	10 943.930
Share "Privilege - Capitalisation"	126.01	106.86	110.81	6 153.353
Share "Privilege - Distribution"	114.37	95.95	96.70	4 387.997

### Europe Emerging Equity (NAV suspended)

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	49 489 891	19 888 136	22 590 323	
Net asset value per share				
Share "Classic - Capitalisation"	118.72	48.69	55.30	260 910.574
Share "Classic - Distribution"	207.54	85.11	96.66	14 884.195
Share "Classic USD - Capitalisation"	135.04	51.97	60.34	26 176.156
Share "I - Capitalisation"	141.71	58.37	66.37	4 220.478
Share "N - Capitalisation"	105.55	43.23	49.10	6 414.878
Share "Privilege - Capitalisation"	99.13	40.78	46.34	101 008.619

### Europe Equity

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 469 359 756	1 058 772 591	957 211 242	
Net asset value per share				
Share "Classic - Capitalisation"	291.75	257.39	283.10	1 564 612.865
Share "Classic - Distribution"	164.15	141.18	150.69	398 597.071
Share "Classic CHF - Capitalisation"	170.37	143.25	155.73	49 158.273
Share "Classic CHF - Distribution"	132.66	108.71	114.68	1 240.425
Share "Classic USD - Capitalisation"	331.77	274.69	308.85	9 456.587
Share "I - Capitalisation"	348.51	310.60	343.35	447 258.286
Share "I Plus - Capitalisation"	139.89	125.23	138.74	460 400.844
Share "N - Capitalisation"	203.38	178.09	195.14	36 843.727
Share "Privilege - Capitalisation"	227.30	202.36	223.57	24 187.827
Share "Privilege - Distribution"	130.38	113.15	121.33	369 803.623
Share "X - Capitalisation"	247.58	222.28	246.63	683 750.323

# BNP PARIBAS FUNDS

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

<b>Europe Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	343 731 569	116 927 579	122 722 581	
Net asset value per share				
Share "Classic - Capitalisation"	65.00	55.17	60.57	353 887.379
Share "Classic - Distribution"	175.23	144.93	154.43	50 917.728
Share "Classic RH SGD - Capitalisation"	168.93	146.51	161.65	960.000
Share "Classic RH SGD MD - Distribution"	131.49	110.66	120.34	3 554.561
Share "Classic RH USD - Capitalisation"	170.33	148.55	165.03	1 710.502
Share "Classic RH USD MD - Distribution"	131.11	111.29	121.21	7 825.462
Share "Classic USD - Capitalisation"	73.91	58.88	66.08	4 644.286
Share "I - Capitalisation"	264.88	227.15	250.66	115 747.358
Share "N - Capitalisation"	92.59	78.00	85.33	6 208.504
Share "Privilege - Capitalisation"	231.57	198.35	218.76	6 332.785
Share "Privilege - Distribution"	156.97	131.02	140.24	428 236.280
Share "X - Capitalisation"	129.12	111.55	123.55	5 016.000
Share "X3 - Capitalisation"	0.01	0.01	0.01	1 000 000.000
<b>Europe Real Estate Securities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	323 447 924	198 469 749	100 642 259	
Net asset value per share				
Share "Classic - Capitalisation"	342.66	230.28	214.55	90 939.092
Share "Classic - Distribution"	166.97	109.12	96.77	165 750.195
Share "I - Capitalisation"	414.99	281.71	263.80	111 568.757
Share "N - Capitalisation"	304.99	203.42	188.83	3 812.237
Share "Privilege - Capitalisation"	206.81	140.24	131.25	8 120.301
Share "Privilege - Distribution"	167.57	110.51	98.45	53 435.532
Share "X - Capitalisation"	235.64	161.17	151.49	150 102.000
Share "X - Distribution"	104.75	69.68	62.35	94 238.002
<b>Europe Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 168 935 700	587 029 423	495 911 109	
Net asset value per share				
Share "Classic - Capitalisation"	288.51	223.96	234.00	893 594.758
Share "Classic - Distribution"	236.68	179.76	182.39	264 704.659
Share "Classic RH SGD - Capitalisation"	219.01	173.89	182.65	497.882
Share "Classic RH USD - Capitalisation"	164.57	131.16	138.71	25 304.136
Share "Classic USD - Capitalisation"	328.04	238.98	255.25	3 745.542
Share "I - Capitalisation"	333.14	261.62	274.94	644 471.308
Share "I - Distribution"	116.14	89.25	91.09	145.000
Share "N - Capitalisation"	260.08	200.37	208.58	38 199.921
Share "Privilege - Capitalisation"	257.21	201.67	211.75	110 701.795
Share "Privilege - Distribution"	226.37	173.68	177.11	26 982.146
Share "X - Capitalisation"	295.64	234.14	247.10	5 743.267
Share "X2 - Capitalisation"	117 078.32	92 717.93	97 847.77	200.000
<b>Europe Small Cap Convertible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	350 917 018	279 904 404	270 039 998	
Net asset value per share				
Share "Classic - Capitalisation"	191.33	172.84	179.89	695 061.382
Share "Classic - Distribution"	145.90	130.28	130.41	298 245.871
Share "I - Capitalisation"	213.45	194.40	203.15	434 703.635
Share "I - Distribution"	113.69	102.35	102.87	300.000
Share "N - Capitalisation"	108.86	97.75	101.43	5 482.050
Share "N - Distribution"	170.20	151.07	150.77	57 052.601
Share "Privilege - Capitalisation"	166.90	151.77	158.47	22 771.130
Share "Privilege - Distribution"	149.73	134.58	135.16	37 047.738

# BNP PARIBAS FUNDS

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

<b>Flexible Global Credit</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	35 555 180	22 717 257	18 163 959	
Net asset value per share				
Share "Classic - Capitalisation"	97.18	93.04	93.33	23 256.707
Share "Classic - Distribution"	95.31	91.25	89.60	5 464.281
Share "X - Distribution"	100.66	96.99	95.56	162 244.470
<b>Global Bond Opportunities</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	397 879 981	379 256 714	395 624 347	
Net asset value per share				
Share "Classic - Capitalisation"	377.56	90.43	91.55	1 177 854.244
Share "Classic - Distribution"	207.47	80.92	80.10	1 539 829.585
Share "Classic H USD - Capitalisation"	431.32	380.10	389.51	13 825.009
Share "I - Capitalisation"	415.01	360.12	365.76	277 869.115
Share "K - Capitalisation"	96.80	82.84	83.56	165 176.609
Share "N - Capitalisation"	126.25	108.31	109.38	36 230.485
Share "Privilege - Capitalisation"	130.23	80.57	81.75	23 495.765
Share "Privilege - Distribution"	101.47	83.69	83.02	43 837.261
Share "X - Capitalisation"	139.71	121.60	123.69	279 402.517
<b>Global Convertible</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 215 154 444	762 551 173	760 045 014	
Net asset value per share				
Share "Classic - Capitalisation"	147.25	124.70	130.66	205 174.135
Share "Classic - Distribution"	138.63	115.75	116.31	30 273.063
Share "Classic MD - Distribution"	133.70	112.54	117.61	13 738.466
Share "Classic RH CZK - Capitalisation"	4 139.87	3 620.81	3 822.42	59 923.022
Share "Classic RH EUR - Capitalisation"	203.38	168.25	174.09	882 417.261
Share "Classic RH EUR - Distribution"	108.18	88.23	87.53	707 399.768
Share "Classic RH PLN - Distribution"	599.90	521.99	530.69	323.678
Share "I - Capitalisation"	235.84	201.33	211.82	1 152 903.605
Share "I RH EUR - Capitalisation"	231.96	193.09	200.64	972 824.185
Share "I RH NOK - Capitalisation"	196.91	165.62	172.58	12 674.776
Share "N - Capitalisation"	132.95	111.90	116.91	38 791.274
Share "N RH EUR - Capitalisation"	131.42	108.03	111.42	47 247.204
Share "N RH EUR - Distribution"	123.87	100.38	99.24	12 149.835
Share "Privilege - Capitalisation"	139.40	118.83	124.92	4 725.879
Share "Privilege RH EUR - Capitalisation"	152.71	127.00	131.79	40 112.013
Share "Privilege RH EUR - Distribution"	142.51	116.99	116.41	47 755.437
Share "X - Capitalisation"	136.30	117.05	123.52	8 187.845
<b>Global Enhanced Bond 36M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	11 149 242	50 942 360	124 668 218	
Net asset value per share				
Share "Classic - Capitalisation"	98.48	98.59	101.07	186 244.850
Share "Classic - Distribution"	98.48	98.60	99.22	5 831.338
Share "Classic RH CZK - Capitalisation"	99.40	105.07	110.00	958 097.291
Share "I - Capitalisation"	98.83	99.55	102.39	15 583.423
Share "N - Capitalisation"	98.29	98.05	100.37	3 536.369
Share "Privilege - Capitalisation"	98.71	99.22	101.94	3 791.511
Share "Privilege - Distribution"	98.71	99.22	100.05	5 616.711
Share "X - Capitalisation"	0	102 246.16	105 318.16	929.860



# BNP PARIBAS FUNDS

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

Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	4 090 082 676	2 936 533 764	2 749 887 292	
Net asset value per share				
Share "B USD - Capitalisation"	0	82.48	91.07	10.000
Share "Classic - Capitalisation"	324.77	263.52	286.03	2 838 563.399
Share "Classic - Distribution"	234.75	187.17	199.15	577 600.615
Share "Classic H EUR - Capitalisation"	144.59	111.21	121.87	402 173.964
Share "Classic HKD - Capitalisation"	0	90.40	100.50	10.000
Share "Classic RH CNH MD - Distribution"	0	996.75	1 063.45	1 389.196
Share "Classic RH HKD MD - Distribution"	0	91.34	97.26	100.000
Share "Classic RH SGD MD - Distribution"	162.42	128.19	137.32	169 048.586
Share "Classic RH USD MD - Distribution"	163.63	129.67	139.01	213 408.232
Share "Classic SGD - Capitalisation"	158.95	120.42	134.82	135 665.816
Share "Classic USD - Capitalisation"	369.36	281.27	312.08	189 789.883
Share "I - Capitalisation"	375.02	307.85	336.08	1 229 981.149
Share "I Plus H JPY - Capitalisation"	13 705.00	10 698.00	11 651.00	4 808 116.897
Share "I Plus JPY - Capitalisation"	14 916.00	13 206.00	16 169.00	5 523 447.162
Share "I USD - Capitalisation"	165.84	127.76	142.58	345 304.714
Share "K - Capitalisation"	127.83	102.95	111.33	476 362.836
Share "N - Capitalisation"	294.74	237.37	256.68	104 788.292
Share "N - Distribution"	152.08	120.35	127.57	11 445.260
Share "Privilege - Capitalisation"	295.46	242.15	264.14	222 327.842
Share "Privilege - Distribution"	157.04	126.49	135.26	51 215.821
Share "Privilege GBP - Distribution"	149.15	126.94	131.27	295.000
Share "Privilege USD - Capitalisation"	164.22	126.31	140.85	18 546.245
Share "UI13 RH USD - Capitalisation"	0	96.41	106.51	13 981.734
Share "X - Capitalisation"	239.21	197.38	216.02	584 222.320
Share "X - Distribution"	119 381.01	96 806.11	103 867.23	67.411

Global High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	103 110 844	83 196 922	81 162 417	
Net asset value per share				
Share "BH AUD MD - Distribution"	95.90	74.84	74.23	1 061.478
Share "BH USD MD - Distribution"	95.92	75.86	75.73	5 808.645
Share "Classic - Capitalisation"	110.13	95.45	98.98	59 505.379
Share "Classic - Distribution"	26.92	22.41	21.95	308 561.624
Share "Classic H AUD MD - Distribution"	71.29	56.18	56.02	41 617.688
Share "Classic H CZK - Capitalisation"	11 560.30	10 596.54	11 217.61	18 726.276
Share "Classic H USD - Capitalisation"	131.91	116.93	122.76	43 268.633
Share "Classic H USD - Distribution"	38.41	32.78	32.52	14 852.791
Share "Classic H USD MD - Distribution"	73.44	58.78	58.95	70 933.877
Share "Classic USD MD - Distribution"	59.13	43.18	44.21	224 570.105
Share "I - Capitalisation"	125.66	109.83	114.37	150 534.741
Share "IH USD - Capitalisation"	215.87	193.02	203.50	300.000
Share "K - Capitalisation"	101.06	86.93	89.81	100 657.913
Share "N - Capitalisation"	105.71	91.16	94.29	543.711
Share "N - Distribution"	81.76	67.71	66.16	9 067.950
Share "Privilege - Capitalisation"	127.27	111.08	115.58	1 020.532
Share "Privilege - Distribution"	87.14	73.06	71.81	125 738.267
Share "X - Capitalisation"	0	0	100 848.40	34.000

# BNP PARIBAS FUNDS

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

Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	580 181 494	424 411 842	508 707 346	
Net asset value per share				
Share "Classic - Capitalisation"	167.22	135.98	135.14	396 276.125
Share "Classic - Distribution"	152.41	123.41	120.58	80 282.583
Share "I - Capitalisation"	183.50	150.08	149.57	239 544.419
Share "N - Capitalisation"	155.14	125.53	124.44	59 275.185
Share "Privilege - Capitalisation"	142.35	116.22	115.73	19.424
Share "Privilege - Distribution"	122.93	100.37	98.27	2 274.409
Share "U110 H SGD - Capitalisation"	189.67	158.43	159.16	3 646 078.904
Share "X - Capitalisation"	0	0	100 172.87	90.000
<b>Green Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 096 405 657	1 322 734 757	1 318 263 260	
Net asset value per share				
Share "Classic - Capitalisation"	101.06	82.77	84.11	1 520 315.208
Share "Classic - Distribution"	97.19	79.05	77.76	242 862.344
Share "I - Capitalisation"	103.25	84.97	86.58	2 975 100.255
Share "K - Capitalisation"	95.52	77.64	78.64	305 006.286
Share "N - Capitalisation"	99.07	80.73	81.88	43 319.328
Share "Privilege - Capitalisation"	102.12	83.84	85.35	351 865.400
Share "Privilege - Distribution"	98.17	80.05	78.87	503 252.229
Share "X - Capitalisation"	104.24	85 976.38	87 720.78	3 319.939
Share "X - Distribution"	101.22	82 921.94	81 902.34	6 356.916
Share "XH AUD QD - Distribution"	98 974.78	82 014.99	82 996.86	94.431
<b>Green Tigers</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 974 811 613	1 257 612 379	1 374 441 904	
Net asset value per share				
Share "Classic - Capitalisation"	158.76	118.33	124.84	64 436.701
Share "Classic - Distribution"	140.62	102.19	104.82	291.447
Share "Classic EUR - Capitalisation"	306.55	243.45	251.23	1 791 211.578
Share "Classic EUR - Distribution"	229.41	177.75	178.30	158 236.795
Share "Classic H EUR - Capitalisation"	102.20	80.49	87.56	244 748.731
Share "Classic HKD - Capitalisation"	0	96.96	102.63	305.117
Share "Classic MD - Distribution"	0	100.31	104.87	10.000
Share "Classic RH CNH - Capitalisation"	989.58	735.84	764.26	2 770.458
Share "Classic RH SGD - Capitalisation"	102.35	75.58	78.99	1 180.000
Share "Classic RH SGD MD - Distribution"	100.60	70.30	72.84	3 533.771
Share "I - Capitalisation"	259.05	195.23	207.10	382 750.549
Share "I EUR - Capitalisation"	106.24	85.32	88.53	92 459.564
Share "N - Capitalisation"	199.64	147.68	155.21	28 477.428
Share "Privilege - Capitalisation"	128.50	96.74	102.56	127 962.852
Share "Privilege - Distribution"	98.34	72.15	74.41	456 780.862
Share "Privilege EUR - Capitalisation"	224.52	180.10	186.78	678 710.314
Share "Privilege EUR - Distribution"	184.64	144.52	145.69	129 167.781
Share "Privilege RH EUR - Capitalisation"	101.99	74.63	78.05	6 002.199
Share "Privilege RH EUR - Distribution"	100.07	71.38	72.56	13 843.007
Share "U2 - Capitalisation"	104.19	77.85	82.23	60 495.187
Share "U2 - Distribution"	103.01	75.01	77.07	3 950.000
Share "U2 RH GBP - Distribution"	100.73	71.76	73.27	6 000.000
Share "U2 RH SGD - Capitalisation"	104.79	77.59	81.19	6 910.888
Share "U2 RH SGD - Distribution"	104.17	0	0	0
Share "X - Capitalisation"	16 484.82	12 494.50	13 290.09	38 695.193

# BNP PARIBAS FUNDS

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

<b>Health Care Innovators</b>	EUR	EUR	EUR	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	
Net assets	1 324 608 618	1 553 311 195	1 472 884 026	
Net asset value per share				
Share "Classic - Capitalisation"	1 515.25	1 531.73	1 516.45	687 163.227
Share "Classic - Distribution"	996.48	993.25	967.28	106 914.252
Share "Classic H EUR - Capitalisation"	118.10	111.45	110.92	833 823.389
Share "Classic USD - Capitalisation"	345.57	327.85	331.80	55 936.284
Share "I - Capitalisation"	1 747.53	1 784.55	1 775.68	61 009.939
Share "K - Capitalisation"	115.53	115.91	114.32	418 612.190
Share "N - Capitalisation"	400.26	401.59	396.11	31 449.855
Share "Privilege - Capitalisation"	321.96	328.41	326.58	102 677.832
Share "Privilege - Distribution"	236.34	237.72	232.55	8 172.411
Share "X - Capitalisation"	125.99	129.61	129.45	106 919.679
<b>Inclusive Growth</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	445 801 006	365 371 662	456 003 145	
Net asset value per share				
Share "Classic - Capitalisation"	142.06	125.31	140.87	1 552 788.950
Share "Classic - Distribution"	140.52	122.00	134.49	51 443.069
Share "Classic H EUR - Capitalisation"	109.46	91.61	103.28	197 299.375
Share "Classic HKD - Capitalisation"	0	97.67	112.57	10.000
Share "Classic RH CNH - Capitalisation"	0	945.30	1 061.60	100.000
Share "Classic RH SGD - Capitalisation"	0	0	100.21	150.000
Share "Classic USD - Capitalisation"	104.51	86.54	99.43	20.486
Share "I - Capitalisation"	151.84	135.31	152.89	755 672.612
Share "N - Capitalisation"	147.67	129.28	144.81	1 401.913
Share "Privilege - Capitalisation"	143.15	127.42	0	0
Share "Privilege - Distribution"	0	95.43	105.68	16 551.000
Share "Privilege H EUR - Capitalisation"	104.06	87.90	99.52	300.000
Share "X - Capitalisation"	158.90	142.65	161.78	571 328.934
<b>India Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	260 076 827	219 694 161	205 988 793	
Net asset value per share				
Share "Classic - Capitalisation"	177.89	163.60	176.25	334 664.651
Share "Classic - Distribution"	148.96	135.63	144.31	41 328.852
Share "Classic EUR - Capitalisation"	185.12	181.41	191.18	123 130.767
Share "Classic EUR - Distribution"	131.12	127.26	132.42	26 200.390
Share "I - Capitalisation"	346.00	321.77	348.57	258 251.893
Share "N - Capitalisation"	60.94	55.63	59.70	150 965.632
Share "Privilege - Capitalisation"	177.59	164.97	178.60	66 228.012
Share "Privilege EUR - Capitalisation"	129.65	128.35	135.92	4 826.151

# BNP PARIBAS FUNDS

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

<b>Japan Equity</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	18 901 325 856	20 090 565 543	23 984 144 292	
Net asset value per share				
Share "Classic - Capitalisation"	6 318.00	6 183.00	7 554.00	680 784.211
Share "Classic - Distribution"	4 269.00	4 096.00	4 891.00	149 637.833
Share "Classic EUR - Capitalisation"	48.24	43.91	47.90	160 810.954
Share "Classic H EUR - Capitalisation"	102.65	99.89	123.72	489 610.932
Share "Classic H USD - Capitalisation"	150.73	150.05	187.90	6 652.712
Share "Classic USD - Capitalisation"	54.87	46.86	52.27	43 179.905
Share "I - Capitalisation"	5 295.00	5 235.00	6 428.00	601 914.453
Share "IH USD - Capitalisation"	174.10	175.11	220.73	300.000
Share "N - Capitalisation"	5 348.00	5 194.00	6 323.00	47 372.310
Share "Privilege - Capitalisation"	142 702.00	140 917.00	172 933.00	3 186.210
Share "Privilege - Distribution"	17 435.00	16 880.00	20 247.00	6 033.752
Share "Privilege H EUR - Capitalisation"	147.37	144.71	179.76	70 008.791
Share "X - Capitalisation"	8 915.00	8 863.00	0	0
<b>Japan Small Cap</b>	<b>JPY</b>	<b>JPY</b>	<b>JPY</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	123 386 423 048	90 103 861 002	94 162 745 580	
Net asset value per share				
Share "Classic - Capitalisation"	15 413.00	13 597.00	15 848.00	168 920.566
Share "Classic - Distribution"	10 608.00	9 148.00	10 418.00	46 577.882
Share "Classic EUR - Capitalisation"	117.68	96.54	100.49	420 816.115
Share "Classic H EUR - Capitalisation"	208.71	183.72	216.63	248 900.316
Share "Classic H USD - Capitalisation"	260.81	235.01	280.80	54 349.126
Share "I - Capitalisation"	18 730.00	16 716.00	19 597.00	2 888 450.136
Share "IH USD - Capitalisation"	208.63	190.22	228.82	1 794.167
Share "N - Capitalisation"	13 074.00	11 447.00	13 292.00	20 402.493
Share "Privilege - Capitalisation"	415 009.00	369 784.00	433 173.00	19 428.765
Share "Privilege EUR - Capitalisation"	136.84	113.38	118.61	129 984.904
Share "Privilege H EUR - Capitalisation"	232.58	206.72	245.01	136 600.604
Share "Privilege H USD - Capitalisation"	172.61	157.16	188.59	20 549.017
Share "X - Capitalisation"	22 118.00	19 881.00	23 386.00	190.000
<b>Latin America Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	41 785 543	43 846 596	49 134 276	
Net asset value per share				
Share "Classic - Capitalisation"	441.77	457.05	532.69	54 591.823
Share "Classic - Distribution"	241.33	243.59	263.09	11 195.726
Share "Classic EUR - Capitalisation"	388.44	428.20	488.19	9 716.960
Share "I - Capitalisation"	29.43	30.79	36.08	50 750.551
Share "N - Capitalisation"	378.46	388.62	451.25	3 157.608
Share "Privilege - Capitalisation"	26.11	27.29	31.96	271 458.683

# BNP PARIBAS FUNDS

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

Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	284 513 677	228 154 861	210 410 017	
Net asset value per share				
Share "B MD - Distribution"	88.21	67.01	67.87	1 177.990
Share "Classic - Capitalisation"	124.39	109.67	118.05	116 204.560
Share "Classic - Distribution"	48.66	40.05	40.10	332 698.452
Share "Classic EUR - Capitalisation"	95.58	89.79	94.55	42 006.900
Share "Classic EUR - Distribution"	50.06	44.04	43.05	323 980.615
Share "Classic MD - Distribution"	34.92	26.89	27.41	397 645.528
Share "Classic RH EUR - Capitalisation"	73.91	63.17	67.22	13 258.191
Share "Classic RH EUR - Distribution"	36.87	29.46	29.06	22 440.705
Share "I - Capitalisation"	146.82	130.73	141.42	702 974.383
Share "I RH EUR - Capitalisation"	93.93	81.38	86.93	425 743.829
Share "N - Capitalisation"	77.89	68.33	73.36	95 442.565
Share "Privilege - Capitalisation"	76.05	67.60	73.05	8 727.896
Share "Privilege - Distribution"	46.44	38.55	38.76	5 938.566
Share "Privilege EUR - Capitalisation"	96.45	91.32	96.54	27 316.015
Share "Privilege RH EUR - Capitalisation"	75.88	65.45	69.74	7 881.267
Share "X - Capitalisation"	92 737.83	83 070.76	0	0
<b>Multi-Asset Thematic</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	217 781 977	223 466 161	190 958 803	
Net asset value per share				
Share "Classic - Capitalisation"	105.40	87.54	87.80	1 422 474.347
Share "Classic - Distribution"	102.49	83.38	81.98	67 980.432
Share "Classic MD - Distribution"	98.61	80.78	80.27	378 323.251
Share "Classic RH AUD - Capitalisation"	0	93.66	94.26	387.776
Share "Classic RH AUD MD - Distribution"	98.76	80.82	80.00	65 508.348
Share "Classic RH CAD MD - Distribution"	98.63	81.84	81.72	7 933.441
Share "Classic RH CNH MD - Distribution"	0	947.60	938.16	1 120.787
Share "Classic RH CZK - Capitalisation"	1 004.92	882.82	903.74	12 974.997
Share "Classic RH HKD MD - Distribution"	98.70	81.91	81.07	74 078.446
Share "Classic RH SGD - Capitalisation"	99.08	84.00	84.77	3 831.728
Share "Classic RH SGD MD - Distribution"	98.65	81.78	81.46	29 886.057
Share "Classic RH USD - Capitalisation"	99.03	84.28	85.68	19 522.144
Share "Classic RH USD MD - Distribution"	98.71	82.36	82.06	92 719.228
Share "I - Capitalisation"	105.96	88.72	89.35	152 773.113
Share "N - Capitalisation"	101.54	83.69	83.63	12 511.993
Share "Privilege RH USD - Capitalisation"	0	95.76	97.58	350.270
Share "Privilege RH USD MD - Distribution"	98.94	83.19	83.17	367.818
<b>Nordic Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	316 107 919	191 677 843	145 132 430	
Net asset value per share				
Share "Classic - Capitalisation"	666.93	445.49	422.69	166 092.128
Share "Classic - Distribution"	574.05	375.26	345.73	39 591.680
Share "Classic H NOK - Distribution"	2 036.43	1 414.50	1 373.29	320 964.592
Share "Classic RH CZK - Capitalisation"	0	869.43	840.40	13 154.425
Share "I - Capitalisation"	79.58	53.78	51.32	152 798.872
Share "N - Capitalisation"	320.47	212.46	200.84	19 960.037
Share "Privilege - Capitalisation"	368.27	248.48	236.94	47 323.934

# BNP PARIBAS FUNDS

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

<b>RMB Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	293 081 790	293 375 860	233 128 462	
Net asset value per share				
Share "Classic - Capitalisation"	210.12	197.08	191.96	80 446.521
Share "Classic - Distribution"	105.50	96.18	91.14	13 888.094
Share "Classic CNH MD - Distribution"	0	983.25	986.47	10.000
Share "Classic H AUD MD - Distribution"	0	98.31	97.98	300.000
Share "Classic H EUR - Capitalisation"	99.88	98.08	99.70	300.000
Share "Classic H EUR MD - Distribution"	0	97.71	97.68	300.000
Share "Classic H HKD MD - Distribution"	0	98.61	98.09	300.000
Share "Classic H SGD MD - Distribution"	0	98.62	98.87	300.000
Share "Classic H USD MD - Distribution"	0	100.06	100.28	25 786.934
Share "Classic MD - Distribution"	0	96.58	92.23	10.000
Share "I - Capitalisation"	109.26	103.29	101.01	447 040.776
Share "I CNH - Capitalisation"	1 005.91	1 033.82	1 062.53	10.000
Share "I EUR - Capitalisation"	99.94	100.67	96.27	10.000
Share "I RH EUR - Capitalisation"	103.92	96.17	92.87	100.000
Share "IH EUR - Capitalisation"	99.94	98.70	100.73	300.000
Share "NH EUR - Capitalisation"	99.84	97.31	98.68	300.000
Share "Privilege - Capitalisation"	103.54	97.70	95.45	11 280.156
Share "Privilege - Distribution"	107.46	98.56	93.67	2 651.037
Share "Privilege RH EUR - Capitalisation"	102.97	94.82	91.49	4 522.966
Share "X - Capitalisation"	1 278.17	1 213.20	1 188.70	140 249.352
<b>Russia Equity (NAV suspended)</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	713 679 959	53 952 947	57 498 860	
Net asset value per share				
Share "B USD - Capitalisation"	106.56	8.74	9.54	37 639.506
Share "B USD MD - Distribution"	103.26	8.36	9.13	3 452.083
Share "Classic - Capitalisation"	174.55	15.29	16.33	700 319.265
Share "Classic - Distribution"	98.30	8.61	9.19	344 178.200
Share "Classic RH ZAR MD - Distribution"	1 056.65	104.90	114.75	210 130.469
Share "Classic USD - Capitalisation"	133.06	10.94	11.94	1 895 301.316
Share "Classic USD - Distribution"	83.55	6.87	7.50	9 566.441
Share "Classic USD MD - Distribution"	127.63	10.37	11.32	133 955.523
Share "I - Capitalisation"	205.21	18.25	19.50	858 443.954
Share "I - Distribution"	158.27	14.07	15.04	7 910.205
Share "N - Capitalisation"	377.70	33.03	35.27	32 207.835
Share "Privilege - Capitalisation"	189.86	16.80	17.95	63 342.295
Share "Privilege - Distribution"	120.88	10.70	11.43	1 854.002
Share "Privilege GBP - Distribution"	119.44	11.17	11.54	1 770.603
Share "X - Capitalisation"	123.97	11.04	11.80	45.125

# BNP PARIBAS FUNDS

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

<b>SMaRT Food</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 724 156 722	1 653 018 572	1 508 181 781	
Net asset value per share				
Share "Classic - Capitalisation"	141.87	126.07	125.93	4 143 298.110
Share "Classic - Distribution"	124.57	108.92	106.48	215 484.139
Share "Classic H EUR - Capitalisation"	131.79	113.34	114.58	333 811.633
Share "Classic RH USD - Capitalisation"	151.07	136.99	138.43	70 887.053
Share "Classic RH USD MD - Distribution"	117.27	103.08	101.93	14 168.778
Share "Classic SGD - Capitalisation"	99.90	82.89	85.40	2 934.123
Share "Classic USD - Capitalisation"	129.99	108.41	110.70	76 382.027
Share "I - Capitalisation"	153.28	137.80	138.44	2 893 963.006
Share "I MD - Distribution"	0	0	98.12	31 413.220
Share "I USD - Capitalisation"	0	0	97.78	23 895.000
Share "K - Capitalisation"	0	89.71	89.27	245 356.316
Share "N - Capitalisation"	136.24	120.16	119.58	121 744.942
Share "Privilege - Capitalisation"	151.98	136.55	137.14	513 728.297
Share "Privilege - Distribution"	135.12	119.47	117.44	78 153.925
Share "Privilege GBP - Capitalisation"	100.07	95.00	92.28	20 724.178
Share "Privilege H EUR - Capitalisation"	102.16	88.79	90.26	16 600.000
Share "Privilege H USD - Capitalisation"	128.59	115.25	118.65	53 767.967
Share "U - Capitalisation"	122.97	109.83	109.97	296 620.266
Share "U - Distribution"	120.96	106.30	104.18	17 054.266
Share "U RH CHF - Capitalisation"	123.04	109.63	108.76	37 868.579
Share "U RH CHF - Distribution"	120.19	105.33	102.29	4 504.000
Share "U RH GBP - Capitalisation"	122.70	110.58	111.56	1 045.000
Share "U RH GBP - Distribution"	121.69	107.94	106.58	100.000
Share "U RH USD - Capitalisation"	125.34	114.21	115.62	264 985.953
Share "U RH USD - Distribution"	123.62	110.89	109.91	539.069
Share "U11 H EUR - Capitalisation"	99.55	85.75	86.58	972 384.394
Share "UP - Capitalisation"	125.02	112.61	113.24	617 854.588
Share "UP - Distribution"	122.96	108.99	107.27	41 400.359
Share "UP RH CHF - Capitalisation"	124.31	111.69	111.28	367 996.736
Share "UP RH CHF - Distribution"	122.82	108.55	105.86	46 518.913
Share "UP RH GBP - Capitalisation"	124.36	112.97	114.44	179 409.464
Share "UP RH GBP - Distribution"	123.42	110.36	109.43	36 428.084
Share "UP RH USD - Capitalisation"	127.12	116.63	118.66	390 438.493
Share "UP RH USD - Distribution"	124.83	112.87	112.40	21 801.182
Share "X - Capitalisation"	160.63	145.17	146.21	199 776.048
<b>Social Bond</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	127 688 877	268 725 827	271 015 091	
Net asset value per share				
Share "Classic - Capitalisation"	99.84	89.22	90.49	810.000
Share "Classic - Distribution"	99.84	89.22	88.77	10.000
Share "Classic H CHF - Capitalisation"	0	97.37	97.76	300.000
Share "Classic H USD - Capitalisation"	0	98.64	101.14	300.000
Share "I - Capitalisation"	99.69	89.37	90.76	409 286.343
Share "I - Distribution"	99.69	89.36	89.02	94 614.604
Share "IH CHF - Capitalisation"	0	97.47	98.02	300.000
Share "N - Capitalisation"	99.79	88.77	89.85	10.000
Share "Privilege - Capitalisation"	99.85	89.30	90.63	16 318.851
Share "Privilege - Distribution"	99.85	89.36	89.05	10.000
Share "Privilege H CHF - Capitalisation"	0	97.34	97.85	20 169.200
Share "Privilege H USD - Capitalisation"	0	98.74	101.35	300.000
Share "X - Capitalisation"	99 715.43	89 564.78	91 038.91	2 435.822

# BNP PARIBAS FUNDS

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

<b>Sustainable Asia ex-Japan Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	713 269 702	563 725 075	342 648 043	
Net asset value per share				
Share "Classic - Capitalisation"	177.05	137.14	139.43	183 656.544
Share "Classic - Distribution"	543.87	412.01	408.09	8 154.641
Share "Classic EUR - Capitalisation"	793.67	655.07	651.50	224 928.872
Share "Classic EUR - Distribution"	479.32	387.28	374.99	107 886.619
Share "Classic MD - Distribution"	113.65	86.80	87.59	1 229.634
Share "Classic RH AUD - Capitalisation"	169.27	127.71	128.00	300.000
Share "Classic RH SGD - Capitalisation"	172.81	132.65	133.54	300.000
Share "I - Capitalisation"	170.16	133.15	136.05	1 813.137
Share "I EUR - Capitalisation"	937.12	781.35	780.99	47 536.202
Share "N - Capitalisation"	118.22	90.89	92.05	277.379
Share "N RH EUR - Distribution"	151.44	110.54	107.53	8 730.939
Share "Privilege - Capitalisation"	235.44	184.03	187.93	172 709.550
Share "Privilege EUR - Capitalisation"	122.18	101.76	101.65	535.818
Share "Privilege EUR - Distribution"	162.81	132.75	129.12	51 013.417
Share "Privilege Plus EUR - Distribution"	0	56.23	54.75	469 364.144
Share "X - Capitalisation"	113.35	89.35	0	0
<b>Sustainable Asian Cities Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	41 127 048	47 324 124	75 502 034	
Net asset value per share				
Share "Classic - Capitalisation"	168.76	142.38	145.52	98 879.064
Share "Classic - Distribution"	115.31	93.63	89.33	22 869.072
Share "Classic EUR - Capitalisation"	155.62	139.90	139.88	12 283.851
Share "Classic EUR - Distribution"	100.29	86.91	80.96	36 820.111
Share "Classic MD - Distribution"	78.79	63.15	62.29	124 106.984
Share "Classic RH AUD MD - Distribution"	77.08	60.89	59.72	30 053.866
Share "Classic RH CNH MD - Distribution"	0	998.86	979.54	2 100.000
Share "Classic RH EUR - Capitalisation"	100.26	82.64	83.40	2 732.897
Share "Classic RH HKD MD - Distribution"	0	99.92	98.08	13 100.000
Share "Classic RH SGD MD - Distribution"	77.63	61.86	61.00	10 140.094
Share "I - Capitalisation"	216.15	183.73	188.42	31 174.889
Share "N - Capitalisation"	102.71	86.22	87.91	1 934.918
Share "Privilege - Capitalisation"	119.60	101.48	104.00	1 666.000
Share "Privilege - Distribution"	99.69	81.41	77.91	105 034.892
Share "X - Capitalisation"	0	98 571.63	101 296.80	290.868
<b>Sustainable Enhanced Bond 12M</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	3 908 687 053	3 253 964 625	2 485 655 842	
Net asset value per share				
Share "Classic - Capitalisation"	100.96	97.84	99.14	1 107 217.676
Share "Classic - Distribution"	97.88	86.22	85.48	277 783.721
Share "I - Capitalisation"	103 354.78	100 492.23	101 967.98	11 593.966
Share "I - Distribution"	0	98.34	97.63	296 955.728
Share "I Plus - Capitalisation"	99.70	97.03	98.49	28 735.900
Share "I Plus H USD - Capitalisation"	100.05	99.33	101.97	300.000
Share "IH CHF - Capitalisation"	100.02	96.88	97.37	300.000
Share "Privilege - Capitalisation"	101.62	98.62	100.01	2 046 228.457
Share "Privilege - Distribution"	98.85	87.22	86.54	277 815.308
Share "U3 - Capitalisation"	100.17	97.33	98.73	357 728.745
Share "X - Capitalisation"	104.97	102.17	103.73	3 081 895.557
Share "X - Distribution"	1 006.97	980.06	973.60	569 395.059



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

<b>Sustainable Euro Bond</b>	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	857 230 282	544 459 876	497 950 925	
Net asset value per share				
Share "Classic - Capitalisation"	150.52	124.25	126.76	403 700.802
Share "Classic - Distribution"	114.60	94.60	93.23	56 504.936
Share "Classic H USD - Capitalisation"	100.50	84.76	87.50	100.000
Share "I - Capitalisation"	166.94	138.69	141.94	1 245 570.754
Share "IH GBP - Distribution"	101.03	84.81	84.43	59 846.783
Share "IH USD - Capitalisation"	101.97	86.63	89.70	48 038.482
Share "N - Capitalisation"	112.69	92.56	94.19	33 835.224
Share "Privilege - Capitalisation"	118.82	98.52	100.74	217 718.374
Share "Privilege - Distribution"	112.37	93.19	92.05	13 173.453
Share "Privilege H GBP - Distribution"	100.55	84.36	83.93	100.000
Share "Privilege H USD - Capitalisation"	101.47	85.93	88.90	384.777
Share "X - Capitalisation"	129.85	108.20	110.91	2 060 244.934
<b>Sustainable Euro Corporate Bond</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	2 065 953 311	1 633 479 709	1 153 797 203	
Net asset value per share				
Share "Classic - Capitalisation"	30.15	25.82	26.15	2 227 848.158
Share "Classic - Distribution"	54.56	46.43	45.04	670 113.064
Share "Classic H CHF - Capitalisation"	102.27	87.12	87.41	1 390.482
Share "I - Capitalisation"	164.85	142.10	144.40	1 654 994.294
Share "N - Capitalisation"	140.35	119.62	120.86	42 713.998
Share "Privilege - Capitalisation"	121.58	104.74	106.40	1 221 687.962
Share "Privilege - Distribution"	106.18	90.87	88.41	170 558.637
Share "X - Capitalisation"	144.69	125.10	127.31	3 503 574.824
Share "X - Distribution"	102.04	87.65	85.44	2 691 736.849
<b>Sustainable Euro Multi-Factor Corporate Bond</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	315 192 507	255 439 089	264 375 343	
Net asset value per share				
Share "Classic - Capitalisation"	105.27	90.63	92.50	200 555.404
Share "Classic - Distribution"	103.25	88.29	86.35	24 875.046
Share "I - Capitalisation"	106.48	91.95	93.99	724 177.285
Share "K - Capitalisation"	97.99	83.73	85.14	120 459.602
Share "N - Capitalisation"	98.42	84.69	86.42	175.220
Share "Privilege - Capitalisation"	0	86.78	88.65	2 093.524
Share "Privilege H CZK - Capitalisation"	996.47	910.20	949.66	36 306.504
Share "X - Capitalisation"	106.62	92.20	94.31	1 735 869.080
<b>Sustainable Euro Multi-Factor Equity</b>				
	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	110 208 590	61 940 547	69 590 278	
Net asset value per share				
Share "Classic - Capitalisation"	116.64	100.29	117.92	2 101.635
Share "I - Capitalisation"	119.67	103.79	122.56	403 976.252
Share "X - Capitalisation"	120 356.74	104 794.38	123 996.02	159.918

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

<b>Sustainable Europe Dividend</b>	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	195 960 870	135 946 781	137 681 670	
Net asset value per share				
Share "Classic - Capitalisation"	111.58	99.23	110.34	332 570.335
Share "Classic - Distribution"	48.22	41.84	45.14	102 937.446
Share "Classic RH USD MD - Distribution"	94.07	82.94	91.08	8 694.628
Share "I - Capitalisation"	134.82	121.13	135.37	189 467.509
Share "N - Capitalisation"	95.19	84.03	93.08	28 179.846
Share "N - Distribution"	101.56	87.46	94.02	1 634.451
Share "Privilege - Capitalisation"	151.90	136.32	152.25	3 092.549
Share "Privilege - Distribution"	123.11	107.79	116.85	187 915.646
Share "X - Capitalisation"	155.53	140.77	157.90	283 470.240
<b>Sustainable Europe Multi-Factor Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	368 118 766	341 392 755	354 200 928	
Net asset value per share				
Share "Classic - Capitalisation"	157.83	139.19	158.09	232 055.334
Share "Classic - Distribution"	116.66	100.43	110.79	31 805.039
Share "I - Capitalisation"	162.66	144.69	165.05	1 482 624.895
Share "K - Capitalisation"	124.92	109.34	123.73	85 077.762
Share "N - Capitalisation"	119.89	104.42	117.86	12 811.243
Share "Privilege - Capitalisation"	130.40	115.75	131.89	37 269.297
Share "Privilege - Distribution"	116.86	101.26	112.08	1 821.927
Share "X - Capitalisation"	137.38	122.68	140.22	371 714.720
<b>Sustainable Europe Value</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	515 822 394	554 297 646	580 015 065	
Net asset value per share				
Share "Classic - Capitalisation"	182.95	168.15	181.89	1 980 566.482
Share "Classic - Distribution"	99.53	88.31	91.40	31 698.921
Share "I - Capitalisation"	220.67	204.89	222.75	349 369.694
Share "I MD - Distribution"	0	0	100.57	26 363.131
Share "N - Capitalisation"	159.94	145.92	157.25	6 522.175
Share "Privilege - Capitalisation"	164.74	152.79	166.02	200 656.124
Share "Privilege - Distribution"	102.95	92.18	95.85	409.676
Share "X - Capitalisation"	123.60	115.61	126.15	808 684.644

# BNP PARIBAS FUNDS

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

Sustainable Global Corporate Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	481 663 417	455 948 460	378 719 755	
Net asset value per share				
Share "B MD - Distribution"	97.05	77.65	76.85	1 201.079
Share "Classic - Capitalisation"	186.55	158.98	163.44	161 797.647
Share "Classic - Distribution"	116.81	97.52	94.07	38 222.665
Share "Classic H CNH MD - Distribution"	0	922.76	908.44	300.000
Share "Classic H EUR - Capitalisation"	116.42	96.99	98.48	163 592.770
Share "Classic HKD - Capitalisation"	0	95.05	98.26	10.000
Share "Classic HKD MD - Distribution"	0	93.55	93.71	10.000
Share "Classic MD - Distribution"	98.97	80.17	79.73	12 302.950
Share "I - Capitalisation"	202.04	173.28	178.71	728 783.201
Share "IH EUR - Capitalisation"	120.64	101.11	102.98	1 328 887.197
Share "IH NOK - Capitalisation"	110.24	93.54	95.58	300.000
Share "K EUR - Capitalisation"	105.62	95.18	95.37	327 820.583
Share "N - Capitalisation"	174.64	148.08	151.86	14 138.837
Share "NH EUR - Distribution"	95.27	77.42	73.56	7 962.226
Share "Privilege - Capitalisation"	115.36	98.75	101.75	60 501.477
Share "Privilege - Distribution"	109.02	91.42	88.40	28 568.306
Share "Privilege EUR - Capitalisation"	118.71	108.28	109.17	10 822.538
Share "Privilege H CHF - Capitalisation"	99.18	82.39	83.09	300.000
Share "Privilege H EUR - Capitalisation"	117.91	98.79	100.53	20 590.830
Share "X - Capitalisation"	99 753.47	0	0	0
Share "X - Distribution"	105.85	89.21	86.47	14 925.843

Sustainable Global Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	475 194 598	317 422 642	348 291 025	
Net asset value per share				
Share "B - Capitalisation"	95.60	72.48	82.17	10.000
Share "Classic - Capitalisation"	163.47	125.13	142.52	968 117.614
Share "Classic - Distribution"	129.81	97.61	108.94	247 153.175
Share "Classic EUR - Capitalisation"	187.16	152.65	170.09	337 282.197
Share "Classic EUR - Distribution"	167.22	134.08	146.30	107 961.354
Share "Classic RH NOK - Capitalisation"	159.62	119.09	134.81	226 220.761
Share "I - Capitalisation"	176.05	136.13	155.83	200 164.163
Share "K EUR - Capitalisation"	109.13	88.34	98.06	156 353.958
Share "Life EUR - Capitalisation"	188.68	155.90	174.83	40 579.846
Share "N - Capitalisation"	157.46	119.63	135.75	45 788.557
Share "Privilege - Capitalisation"	173.78	134.22	153.56	91 006.513
Share "Privilege EUR - Capitalisation"	0	0	111.79	52 350.000
Share "Privilege H NOK - Capitalisation"	0	0	1 013.06	103 368.940
Share "X - Capitalisation"	181.70	141.54	162.63	53 586.659

# BNP PARIBAS FUNDS

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

<b>Sustainable Global Low Vol Equity</b>	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	905 742 213	807 396 642	799 513 546	
Net asset value per share				
Share "B USD - Capitalisation"	110.81	92.10	98.82	4 031.325
Share "B USD MD - Distribution"	109.61	89.55	94.75	10.000
Share "Classic - Capitalisation"	114.79	102.63	108.26	2 647 479.593
Share "Classic - Distribution"	103.35	91.00	94.07	301 263.472
Share "Classic CZK - Capitalisation"	18 288.61	15 892.18	16 489.60	27 042.402
Share "Classic H CZK - Capitalisation"	1 246.19	1 119.95	1 225.47	16 547.403
Share "Classic H EUR - Capitalisation"	130.61	111.51	119.66	216 324.790
Share "Classic H USD - Capitalisation"	0	95.95	104.43	1 117.073
Share "Classic RH CNH MD - Distribution"	0	995.26	1 031.51	100.000
Share "Classic RH HKD - Capitalisation"	0	94.46	100.14	100.000
Share "Classic RH HKD MD - Distribution"	0	94.09	97.23	100.000
Share "Classic RH USD - Capitalisation"	0	94.60	100.96	100.000
Share "Classic RH USD MD - Distribution"	0	94.27	98.10	100.000
Share "Classic USD - Capitalisation"	784.64	658.32	709.90	57 819.074
Share "Classic USD - Distribution"	473.16	390.70	413.13	1 918.221
Share "Classic USD MD - Distribution"	140.33	115.80	123.09	5 687.621
Share "I - Capitalisation"	807.27	729.05	772.94	323 795.606
Share "IH USD - Capitalisation"	0	96.05	105.07	300.000
Share "K - Capitalisation"	126.55	112.28	118.00	299 523.860
Share "N - Capitalisation"	329.15	292.06	306.94	33 988.591
Share "Privilege - Capitalisation"	282.13	254.51	269.67	38 261.897
Share "X - Capitalisation"	156.77	142.62	151.77	249 081.679
Share "X2 - Capitalisation"	128 195.72	116 630.53	124 113.37	446.000

<b>Sustainable Global Multi-Factor Corporate Bond</b>	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	59 004 192	78 625 703	77 586 344	
Net asset value per share				
Share "Classic - Capitalisation"	100.12	85.45	87.95	10.000
Share "Classic - Distribution"	100.12	83.41	80.87	10.000
Share "I - Capitalisation"	100.24	86.04	88.83	10.000
Share "I Plus H EUR - Capitalisation"	0	95.14	97.06	232 526.000
Share "IH EUR - Capitalisation"	99.75	83.53	85.17	7 151.000
Share "N - Capitalisation"	100.04	85.06	87.41	10.000
Share "Privilege - Capitalisation"	100.18	85.90	88.66	10.000
Share "Privilege - Distribution"	100.18	83.85	81.54	10.000
Share "X - Capitalisation"	99 939.24	85 783.73	88 632.27	590.000

<b>Sustainable Global Multi-Factor High Yield Bond</b>	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	34 189 490	33 304 420	
Net asset value per share				
Share "Classic - Capitalisation"	0	98.73	102.95	10.000
Share "I - Capitalisation"	0	99.12	103.70	8 153.000
Share "Privilege - Capitalisation"	0	99.00	103.47	10.000
Share "Privilege - Distribution"	0	101.53	96.33	120 608.437
Share "Privilege H CZK - Capitalisation"	0	0	1 033.96	300.000
Share "X - Capitalisation"	0	99 339.97	104 123.39	200.000

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

Sustainable Multi-Asset Balanced	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 217 975 721	1 273 817 005	1 122 198 201	
Net asset value per share				
Share "Classic - Capitalisation"	252.70	212.90	221.27	2 201 120.563
Share "Classic - Distribution"	139.87	116.71	117.96	305 193.337
Share "Classic MD - Distribution"	0	88.39	90.55	81 113.372
Share "Classic RH AUD MD - Distribution"	109.04	88.31	89.94	600.000
Share "Classic RH CAD MD - Distribution"	107.05	87.75	90.14	600.000
Share "Classic RH HKD MD - Distribution"	105.46	86.20	87.77	600.000
Share "Classic RH SGD - Capitalisation"	100.76	86.51	90.38	100.000
Share "Classic RH SGD MD - Distribution"	106.84	87.49	89.76	608.036
Share "Classic RH USD - Capitalisation"	129.73	111.76	117.49	64 505.146
Share "Classic RH USD - Distribution"	126.86	108.04	110.47	43 216.037
Share "Classic RH USD MD - Distribution"	115.01	94.86	97.34	5 601.951
Share "Classic Solidarity BE - Capitalisation"	122.43	103.14	107.19	1 063 969.281
Share "Classic Solidarity BE - Distribution"	117.85	98.33	99.39	1 273 660.460
Share "I - Capitalisation"	308.22	262.20	273.82	325 788.305
Share "K - Capitalisation"	108.25	90.52	93.72	1 347 345.255
Share "N - Capitalisation"	127.38	106.51	110.28	238 425.258
Share "Privilege - Capitalisation"	123.51	104.85	109.37	50 775.044
Share "Privilege - Distribution"	134.91	113.42	115.07	798 792.438
<b>Sustainable Multi-Asset Flexible</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	0	5 531 791	106 986 062	
Net asset value per share				
Share "Classic - Capitalisation"	0	99.69	98.19	324 574.164
Share "Classic - Distribution"	0	99.99	98.53	45 761.254
Share "Classic H EUR - Capitalisation"	0	0	99.87	569 658.778
Share "I - Capitalisation"	0	100.13	98.93	42 062.456
Share "K - Capitalisation"	0	99.79	97.98	92 585.042
Share "N - Capitalisation"	0	99.86	98.11	4 884.289
Share "Privilege - Capitalisation"	0	100.13	98.90	10.000
Share "Privilege - Distribution"	0	100.13	98.90	10.000
Share "X - Capitalisation"	0	100 248.00	99 230.00	0.010
<b>Sustainable US Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 248 891 210	1 098 700 668	1 149 803 817	
Net asset value per share				
Share "Classic - Capitalisation"	199.03	169.42	188.15	867 853.037
Share "Classic - Distribution"	156.59	131.61	143.97	102 902.772
Share "Classic EUR - Capitalisation"	406.04	368.29	400.09	936 550.690
Share "Classic EUR - Distribution"	138.01	123.67	132.28	45 513.680
Share "Classic H EUR - Capitalisation"	152.47	126.21	138.39	544 140.852
Share "I - Capitalisation"	236.06	202.68	226.06	940 417.562
Share "I EUR - Capitalisation"	161.77	148.00	161.47	195 469.187
Share "I Plus - Capitalisation"	146.00	125.55	140.13	880 733.000
Share "K EUR - Capitalisation"	142.04	127.87	138.39	140 425.211
Share "N - Capitalisation"	145.85	123.22	136.34	67 734.211
Share "Privilege - Capitalisation"	163.09	139.73	155.68	77 692.463
Share "Privilege - Distribution"	148.19	125.37	137.59	49 835.366
Share "Privilege EUR - Capitalisation"	144.82	132.21	144.09	5 172.181
Share "Privilege H EUR - Capitalisation"	151.72	126.07	138.51	75 421.698
Share "X - Capitalisation"	204.25	176.07	196.77	169 549.471
Share "X2 EUR - Capitalisation"	0	93 026.51	101 699.53	79.000

# BNP PARIBAS FUNDS

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

<b>Sustainable US Value Multi-Factor Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	193 683 186	684 324 658	469 143 797	
Net asset value per share				
Share "Classic - Capitalisation"	170.55	159.20	169.60	145 659.816
Share "Classic - Distribution"	136.83	125.16	130.16	26 220.319
Share "Classic EUR - Capitalisation"	196.83	195.75	204.00	1 488 273.325
Share "Classic H EUR - Capitalisation"	147.08	133.71	140.50	164 464.122
Share "Classic H EUR - Distribution"	122.07	108.62	111.38	10 004.460
Share "Classic HUF - Capitalisation"	23 414.00	25 318.06	24 586.03	16.136
Share "Classic RH CZK - Capitalisation"	0	1 042.76	1 118.55	1 308.681
Share "I - Capitalisation"	184.05	173.29	185.41	192 417.863
Share "IH EUR - Capitalisation"	157.43	144.65	152.86	66 283.429
Share "N - Capitalisation"	161.23	149.38	158.55	10 869.338
Share "N - Distribution"	126.47	114.82	118.97	24.902
Share "Privilege - Capitalisation"	181.60	170.63	182.37	11 079.034
Share "Privilege EUR - Capitalisation"	0	100.54	105.12	221 509.678
Share "Privilege H EUR - Capitalisation"	0	97.15	102.44	100.000
Share "Privilege H EUR - Distribution"	129.92	115.89	119.30	35 418.145
Share "X - Capitalisation"	117 690.54	111 254.53	119 276.55	23.500
<b>Target Risk Balanced</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	1 360 736 138	846 553 250	680 197 379	
Net asset value per share				
Share "Classic - Capitalisation"	280.80	233.69	237.71	1 180 284.441
Share "Classic - Distribution"	120.64	96.26	97.91	561 211.772
Share "Classic RH USD - Capitalisation"	106.91	91.01	93.80	7 363.550
Share "Classic RH USD MD - Distribution"	106.79	85.68	86.74	1 792.363
Share "I - Capitalisation"	174.59	146.37	149.44	164 201.841
Share "N - Capitalisation"	239.93	198.18	200.84	86 602.758
Share "N - Distribution"	90.70	71.82	72.78	1 736.985
Share "Privilege - Capitalisation"	1 318.16	1 104.18	1 126.76	7 774.360
Share "Privilege - Distribution"	106.51	85.55	87.29	50 454.835
Share "X - Capitalisation"	127.28	107.46	110.09	2 585 387.134
Share "X RH BRL - Capitalisation"	139.52	131.46	140.64	151 783.196
<b>Turkey Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	16 810 381	68 737 277	23 480 076	
Net asset value per share				
Share "Classic - Capitalisation"	99.43	212.33	175.44	84 015.115
Share "Classic - Distribution"	62.71	131.18	106.69	18 164.101
Share "Classic USD - Capitalisation"	33.31	66.77	56.60	8 872.229
Share "I - Capitalisation"	101.98	220.21	182.94	14 639.061
Share "N - Capitalisation"	88.38	187.34	154.22	12 279.356
Share "Privilege - Capitalisation"	51.18	110.38	91.64	15 969.131
Share "Privilege - Distribution"	35.40	74.79	61.12	5 059.439

# BNP PARIBAS FUNDS

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

US Growth	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 283 628 261	964 733 925	1 280 581 231	
Net asset value per share				
Share "Classic - Capitalisation"	169.86	118.57	146.92	1 292 750.570
Share "Classic - Distribution"	91.67	63.54	78.06	317 101.832
Share "Classic EUR - Capitalisation"	612.23	455.35	551.94	641 648.606
Share "Classic H CZK - Capitalisation"	584.17	415.28	518.61	1 361 898.465
Share "Classic H EUR - Capitalisation"	366.23	246.70	301.78	316 738.985
Share "Classic H EUR - Distribution"	320.25	214.31	259.82	5 098.187
Share "I - Capitalisation"	717.86	506.19	630.42	419 786.852
Share "IH EUR - Capitalisation"	100.09	68.06	83.67	300.000
Share "N - Capitalisation"	274.20	189.97	234.52	22 934.211
Share "Privilege - Capitalisation"	416.88	293.63	365.47	204 602.890
Share "Privilege - Distribution"	211.77	148.12	182.80	9 115.531
Share "Privilege EUR - Capitalisation"	632.76	474.88	578.16	126 967.672
Share "Privilege H EUR - Capitalisation"	210.12	143.04	175.77	81 724.875
Share "Privilege H EUR - Distribution"	191.05	129.10	157.22	1 519.223
Share "X - Capitalisation"	417.47	296.56	370.71	266 632.606
<b>US High Yield Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	70 618 763	49 358 364	46 612 949	
Net asset value per share				
Share "B MD - Distribution"	99.93	82.72	82.33	10.000
Share "BH AUD MD - Distribution"	99.81	81.54	80.75	100.000
Share "Classic - Capitalisation"	283.71	252.61	263.61	34 824.394
Share "Classic - Distribution"	97.97	82.98	79.80	10 017.779
Share "Classic H AUD MD - Distribution"	77.59	64.08	63.76	23 565.021
Share "Classic H EUR - Capitalisation"	166.24	144.64	149.17	33 340.103
Share "Classic MD - Distribution"	64.59	54.15	54.24	409 533.771
Share "I - Capitalisation"	33.44	30.02	31.46	6 972.829
Share "K EUR - Capitalisation"	110.16	103.73	105.50	59 632.393
Share "N - Capitalisation"	255.96	226.76	236.06	3 827.821
Share "Privilege - Capitalisation"	25.76	23.08	24.16	66.500
<b>US Mid Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	149 264 718	73 996 490	76 333 763	
Net asset value per share				
Share "Classic - Capitalisation"	336.37	282.36	306.21	134 872.451
Share "Classic - Distribution"	261.02	216.41	231.35	20 088.478
Share "Classic EUR - Capitalisation"	295.75	264.54	280.65	35 549.077
Share "Classic H EUR - Capitalisation"	217.48	176.53	188.99	36 168.742
Share "Classic H SGD - Capitalisation"	159.04	132.35	142.48	371.286
Share "I - Capitalisation"	40.33	34.25	37.36	15 242.472
Share "I EUR - Capitalisation"	148.81	134.66	143.69	42 460.936
Share "N - Capitalisation"	298.84	248.98	269.01	4 173.202
Share "Privilege - Capitalisation"	309.61	262.52	286.11	12 605.171
Share "Privilege - Distribution"	130.16	0	0	0
Share "Privilege H EUR - Capitalisation"	170.28	139.74	150.34	307.687

# BNP PARIBAS FUNDS

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

US Small Cap	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 144 826 560	794 908 960	704 227 275	
Net asset value per share				
Share "Classic - Capitalisation"	369.31	295.82	314.40	266 476.950
Share "Classic - Distribution"	278.36	220.63	231.58	36 165.053
Share "Classic EUR - Capitalisation"	483.21	412.44	428.80	143 131.188
Share "Classic EUR - Distribution"	244.71	206.76	212.23	12 193.109
Share "Classic H EUR - Capitalisation"	277.86	215.13	225.55	208 154.538
Share "Classic H SGD - Capitalisation"	134.28	106.56	112.39	1 626.278
Share "I - Capitalisation"	451.53	365.90	391.14	1 007 357.537
Share "I EUR - Capitalisation"	0	0	100.65	10.000
Share "IH EUR - Capitalisation"	146.83	115.00	121.42	48 054.306
Share "N - Capitalisation"	294.60	234.21	248.00	7 059.860
Share "Privilege - Capitalisation"	350.62	283.67	302.99	105 714.081
Share "Privilege - Distribution"	239.42	191.68	202.21	35 647.518
Share "Privilege EUR - Capitalisation"	169.50	146.16	152.72	75 451.434
Share "Privilege GBP - Capitalisation"	175.13	159.54	161.26	10.000
Share "Privilege H EUR - Capitalisation"	148.32	116.13	122.42	110 623.605
Share "X - Capitalisation"	124 526.82	0	0	0
Share "X2 EUR - Capitalisation"	117 150.79	102 006.89	107 122.36	190.000
<b>USD Money Market</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	426 524 362	725 866 391	533 623 731	
Net asset value per share				
Share "Classic - Capitalisation"	219.051467	222.918592	228.241412	1 990 174.179
Share "Classic - Distribution"	102.605649	104.417129	105.062586	192 590.114
Share "I - Capitalisation"	102.045075	103.872874	106.454738	267 835.096
Share "Privilege - Capitalisation"	1 066.246930	1 085.210303	1 111.855048	27 553.185
Share "X - Capitalisation"	0	101 803.661290	104 430.500000	0.020
<b>USD Short Duration Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2021</b>	<b>31/12/2022</b>	<b>30/06/2023</b>	<b>30/06/2023</b>
Net assets	137 642 475	204 193 866	196 806 509	
Net asset value per share				
Share "Classic - Capitalisation"	485.77	464.55	470.97	108 594.248
Share "Classic - Distribution"	100.32	94.88	91.95	96 660.109
Share "Classic EUR - Capitalisation"	100.70	102.60	101.76	55 426.858
Share "Classic H EUR - Capitalisation"	108.99	102.10	102.33	262 634.125
Share "Classic MD - Distribution"	115.60	109.74	108.47	253 450.269
Share "I - Capitalisation"	22.81	21.92	22.27	96 004.482
Share "IH EUR - Capitalisation"	100.41	94.47	94.88	21 283.039
Share "N - Capitalisation"	440.14	419.44	424.51	7 547.468
Share "Privilege - Capitalisation"	184.56	177.02	179.75	105 606.287
Share "Privilege - Distribution"	103.94	98.59	95.68	15 650.000
Share "X - Capitalisation"	0	100 028.42	101 737.83	450.000



# BNP PARIBAS FUNDS Aqua

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
<b>Shares</b>										
<i>United States of America</i>										
878 310	ADVANCED DRAINAGE SYSTEMS INC	USD	91 598 636	2.46	1 601 277	NOVOZYMES A/S - B	DKK	68 365 482	1.83	
758 598	AECOM	USD	58 886 952	1.58	5 436 682	CIA SANEAMENTO BASICO DE - ADR	USD	59 001 205	1.58	
1 249 930	AMERICAN WATER WORKS CO INC	USD	163 544 919	4.40	7 812 608	ALS LTD	AUD	53 413 042	1.43	
625 648	CALIFORNIA WATER SERVICE GRP	USD	29 607 888	0.79	3 169 132	KEMIRA OYJ	EUR	46 237 636	1.24	
151 364	CHEMED CORP	USD	75 150 631	2.02	837 878	COWAY CO LTD	KRW	25 616 209	0.69	
190 580	CINTAS CORP	USD	86 831 812	2.33	45 748 526	BEIJING ENTERPRISES WATER GR	HKD	9 969 334	0.27	
468 096	ECOLAB INC	USD	80 099 764	2.15	<b>Total securities portfolio</b>					
514 020	FRANKLIN ELECTRIC CO INC	USD	48 480 896	1.30					<b>3 659 951 625</b>	<b>98.15</b>
577 294	IDEX CORP	USD	113 903 122	3.05						
110 200	KLA TENCOR CORP	USD	48 991 021	1.31						
1 589 735	MASCO CORP	USD	83 610 444	2.24						
7 139 736	MUELLER WATER PRODUCTS INC - A	USD	106 212 571	2.85						
537 030	SITEONE LANDSCAPE SUPPLY INC	USD	82 380 697	2.21						
1 894 949	SMITH (A.O.) CORP	USD	126 410 988	3.39						
2 095 289	TRIMBLE INC	USD	101 672 410	2.73						
166 993	VALMONT INDUSTRIES	USD	44 549 324	1.19						
508 835	WATTS WATER TECHNOLOGIES - A	USD	85 690 426	2.30						
911 458	XYLEM INC	USD	94 086 526	2.52						
3 087 971	ZURN WATER SOLUTIONS CORP	USD	76 109 569	2.04						
<i>United Kingdom</i>										
725 842	FERGUSON PLC	GBP	104 966 489	2.81						
674 709	HALMA PLC	GBP	17 902 609	0.48						
385 424	LINDE PLC	USD	134 626 378	3.61						
6 540 824	PENNON GROUP PLC	GBP	54 192 459	1.45						
1 902 763	PENTAIR PLC	USD	112 665 893	3.02						
8 885 418	POLYPIPE GROUP PLC	GBP	30 389 445	0.81						
3 743 412	SEVERN TRENT PLC	GBP	111 933 755	3.00						
583 968	SPIRAX-SARCO ENGINEERING PLC	GBP	70 533 454	1.89						
7 872 173	UNITED UTILITIES GROUP PLC	GBP	88 211 636	2.37						
<i>Switzerland</i>										
1 613 239	FISCHER (GEORG)-REG	CHF	110 987 141	2.98						
178 187	GEBERIT AG - REG	CHF	85 456 006	2.29						
291 318	SIKA AG - REG	CHF	76 317 825	2.05						
<i>France</i>										
5 629 313	VEOLIA ENVIRONNEMENT	EUR	162 968 611	4.37						
<i>Japan</i>										
5 232 518	KUBOTA CORP	JPY	70 082 164	1.88						
1 055 200	KURITA WATER INDUSTRIES LTD	JPY	37 014 713	0.99						
3 743 099	SEKISUI CHEMICAL CO LTD	JPY	49 412 406	1.33						
<i>The Netherlands</i>										
2 358 106	AALBERTS INDUSTRIES NV	EUR	90 857 824	2.44						
1 597 472	ARCADIS NV	EUR	61 151 228	1.64						
<i>Sweden</i>										
2 940 288	ALFA LAVAL AB	SEK	98 057 423	2.63						
<i>Germany</i>										
259 269	SARTORIUS AG - VORZUG	EUR	82 214 200	2.20						
<i>Austria</i>										
2 832 293	WIENERBERGER AG	EUR	79 417 496	2.13						
<i>Canada</i>										
1 171 301	STANTEC INC	CAD	70 170 966	1.88						

# BNP PARIBAS FUNDS Belgium Equity

## 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				
	<b>Shares</b>		<b>148 657 301</b>	<b>99.17</b>
	<i>Belgium</i>		<i>124 818 498</i>	<i>83.26</i>
35 258	ACKERMANS & VAN HAAREN	EUR	5 316 906	3.55
78 844	AEDIFICA	EUR	4 628 143	3.09
188 691	AGEAS	EUR	7 002 323	4.67
271 017	ANHEUSER - BUSCH INBEV SA/NV	EUR	14 046 811	9.37
159 580	AZELIS GROUP NV	EUR	3 332 030	2.22
399 734	BALTA GROUP NV	EUR	441 706	0.29
147 185	BARCO N.V.	EUR	3 361 705	2.24
6 113	COFINIMMO	EUR	420 574	0.28
43 255	DIETEREN SA/NV	EUR	7 002 985	4.67
29 595	ELIA SYSTEM OPERATOR SA/NV	EUR	3 441 899	2.30
101 730	FINANCIERE DE TUBIZE	EUR	7 222 830	4.82
56 987	GROUPE BRUXELLES LAMBERT SA	EUR	4 112 182	2.74
42 819	INCLUSIO SA	EUR	610 171	0.41
173 579	ION BEAM APPLICATIONS	EUR	2 652 287	1.77
238 309	KBC GROEP NV	EUR	15 232 711	10.17
65 951	KINEPOLIS	EUR	2 720 479	1.81
1 050	LOTUS BAKERIES	EUR	7 633 500	5.09
37 589	MELEXIS NV	EUR	3 379 251	2.25
111 919	MITHRA PHARMACEUTICALS - W/I	EUR	222 719	0.15
133 308	NYXOAH SA	EUR	933 156	0.62
129 807	ONTEX GROUP NV - W/I	EUR	893 072	0.60
182 732	RECTICEL	EUR	1 991 779	1.33
79 892	SOLVAY SA	EUR	8 172 952	5.45
99 771	UCB SA	EUR	8 101 405	5.40
184 947	UMICORE	EUR	4 732 794	3.16
287 107	WAREHOUSES DE PAUW SCA	EUR	7 212 128	4.81
	<i>The Netherlands</i>		<i>21 224 261</i>	<i>14.17</i>
40 622	ARGENX SE	EUR	14 437 059	9.64
500 344	ING GROEP NV	EUR	6 173 244	4.12
113 696	ONWARD MEDICAL	EUR	613 958	0.41
	<i>Guernsey Island</i>		<i>2 614 542</i>	<i>1.74</i>
62 504	SHURGARD SELF STORAGE LTD	EUR	2 614 542	1.74
Shares/Units in investment funds			1 623 067	1.08
	<i>Luxembourg</i>		<i>1 623 067</i>	<i>1.08</i>
13 425.97	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	1 623 067	1.08
<b>Total securities portfolio</b>			<b>150 280 368</b>	<b>100.25</b>

# BNP PARIBAS FUNDS Brazil Equity

## 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			82 633 581	97.42
<b>Shares</b>			<b>82 633 581</b>	<b>97.42</b>
<i>Brazil</i>			<i>78 431 179</i>	<i>92.47</i>
63 597	3R PETROLEUM OLEO E GAS SA	BRL	393 525	0.46
41 100	B3 SA-BRASIL BOLSA BALCAO	BRL	124 475	0.15
349 200	BANCO DO BRASIL S.A.	BRL	3 575 959	4.22
531 000	BB SEGURIDADE PARTICIPACOES	BRL	3 386 986	3.99
1 489 200	CIA ENERGETICA MINAS GER-PRF	BRL	3 969 953	4.68
73 379	CIA SANEAMENTO BASICO DE SP	BRL	860 497	1.01
268 350	CURY CONSTRUTORA E INCORPORA	BRL	892 828	1.05
418 130	DIRECIONAL ENGENHARIA SA	BRL	1 703 198	2.01
183 400	ENGIE BRASIL ENERGIA SA	BRL	1 737 048	2.05
10 704	EQUATORIAL ENERGIA SA	BRL	70 960	0.08
897 649	EQUATORIAL ENERGIA SA - ORD	BRL	5 982 449	7.06
470 651	GERDAU SA - PREF	BRL	2 445 934	2.88
792 355	GRUPO DE MODA SOMA SA	BRL	1 971 026	2.32
542 318	IGUATEMI SA - UNITS	BRL	2 520 467	2.97
643 042	INTELBRAS SA INDUSTRIA DE TE	BRL	3 451 142	4.07
652 318	ITAU UNIBANCO HOLDING S-PREF	BRL	3 843 039	4.53
1 514 964	ITAUSA INVESTIMENTOS ITAU-PR	BRL	3 027 406	3.57
275 204	LOCALIZA RENT A CAR	BRL	3 907 839	4.61
129 292	MAHLE-METAL LEVE SA	BRL	1 247 353	1.47
1 129 200	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	6 912 351	8.16
427 200	RAIA DROGASIL SA	BRL	2 621 286	3.09
179 800	RUMO SA	BRL	827 435	0.98
1 148 700	SANTOS BRASIL PARTICIPACOES	BRL	2 419 311	2.85
476 200	TELEFONICA BRASIL S.A.	BRL	4 271 375	5.04
321 602	TRANSMISSORA ALIANCA DE-UNIT	BRL	2 509 341	2.96
1 031 662	TRES TENTOS AGROINDUSTRIAL S	BRL	2 748 096	3.24
109 300	TUPY SA	BRL	594 079	0.70
17 900	VALE SA	BRL	238 295	0.28
180 260	VALE SA - ADR	USD	2 419 089	2.85
663 116	VAMOS LOCACAO DE CAMINHOS M	BRL	1 664 658	1.96
616 300	VIVARA PARTICIPACOES SA	BRL	3 638 510	4.29
313 755	WEG SA	BRL	2 455 269	2.89
<i>Cayman Islands</i>			<i>4 202 402</i>	<i>4.95</i>
644 593	BANCO BTG PACTUAL SA-UNIT	BRL	4 202 402	4.95
Other transferable securities			0	0.00
<b>Bonds</b>			<b>0</b>	<b>0.00</b>
<i>Brazil</i>			<i>0</i>	<i>0.00</i>
13 290	INEPAR SA INDUSTRIA E CONSTRUCOES 0.000% 25/11/2049	BRL	0	0.00
<b>Total securities portfolio</b>			<b>82 633 581</b>	<b>97.42</b>

# BNP PARIBAS FUNDS China A-Shares

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	<b>Shares</b>		<b>147 726 738</b>	<b>93.03</b>	<b>Total securities portfolio</b>				
	<i>China</i>		<i>147 726 738</i>	<i>93.03</i>	1 122 770	ZHEJIANG SANHUA INTELLIGEN-A	CNY	4 691 946	2.95
255 500	ANHUI CONCH CEMENT CO LTD - A	CNY	836 181	0.53	329 700	ZHONGJI INNOLIGHT CO LTD-A	CNY	6 711 923	4.22
568 360	BANK OF NINGBO CO LTD -A	CNY	1 983 924	1.25	244 580	ZHUZHOU CRRC TIMES ELECTRI-A	CNY	1 411 585	0.89
806 750	BEIJING ORIENTAL YUHONG-A	CNY	3 031 678	1.91					
103 700	BYD CO LTD -A	CNY	3 701 110	2.33					
880 400	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	2 365 994	1.49					
96 300	CHANGZHOU XINGYU AUTOMOTIV-A	CNY	1 640 747	1.03					
1 165 100	CHINA MERCHANTS BANK-A	CNY	5 265 680	3.31					
730 700	CHINA PACIFIC INSURANCE GR - A	CNY	2 617 066	1.65					
5 357 500	CHINA PETROLEUM + CHEMICAL - A	CNY	4 696 185	2.96					
851 100	CHINA VANKE CO LTD - A	CNY	1 644 138	1.04					
1 244 800	CHINA YANGTZE POWER CO LTD-A	CNY	3 781 092	2.38					
1 241 155	CITIC SECURITIES CO-A	CNY	3 386 190	2.13					
226 060	CONTEMPORARY AMPEREX TECHN-A	CNY	7 146 232	4.49					
650 300	GLODON SOFTWARE CO LTD - A	CNY	2 914 730	1.84					
301 300	GOERTEK INC - A	CNY	738 193	0.46					
117 200	HANGZHOU TIGERMED CONSULTI-A	CNY	1 042 907	0.66					
795 680	HONGFA TECHNOLOGY CO LTD-A	CNY	3 496 542	2.20					
1 579 700	HUATAI SECURITIES CO LTD - A	CNY	2 999 451	1.89					
341 000	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	868 044	0.55					
494 150	HUNDSUN TECHNOLOGIES INC-A	CNY	3 018 443	1.90					
1 183 700	INNER MONGOLIA YILI INDUS-A	CNY	4 616 670	2.91					
637 185	INNOCARE PHARMA LTD-A	CNY	1 014 974	0.64					
112 931	JIANGSU CNANO TECHNOLOGY C-A	CNY	712 283	0.45					
263 648	JIANGSU HENGLI HIGHPRESSUR-A	CNY	2 337 741	1.47					
38 200	KWEICHOW MOUTAI CO LTD-A	CNY	8 902 865	5.60					
67 975	LEADER HARMONIOUS DRIVE SY-A	CNY	1 523 242	0.96					
532 700	LONGI GREEN ENERGY TECHNOL-A	CNY	2 106 758	1.33					
403 070	LUXSHARE PRECISIONIndustr-A	CNY	1 808 962	1.14					
148 042	MAXSCEND MICROELECTRONICS -A	CNY	1 975 570	1.24					
329 800	MIDEA GROUP CO LTD - A	CNY	2 680 142	1.69					
912 120	NARI TECHNOLOGY CO LTD-A	CNY	2 903 447	1.83					
602 900	PING AN INSURANCE GROUP CO-A	CNY	3 857 190	2.43					
155 736	PROYA COSMETICS CO LTD-A	CNY	2 413 555	1.52					
152 486	QINGDAO HAIER BIOMEDICAL C-A	CNY	1 080 567	0.68					
1 069 100	QINGDAO HAIER CO LTD - A	CNY	3 461 099	2.18					
359 000	S F HOLDING CO LTD-A	CNY	2 231 762	1.41					
979 100	SANY HEAVY INDUSTRY CO LTD - A	CNY	2 243 740	1.41					
72 280	SG MICRO CORP-A	CNY	819 521	0.52					
637 900	SHANDONG SINOCERA FUNCTION - A	CNY	2 410 773	1.52					
241 900	SHANGHAI INTERNATIONAL AIR-A	CNY	1 514 284	0.95					
282 600	SHANGHAI JINJIANG INTERNAT-A	CNY	1 648 557	1.04					
124 300	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	5 139 763	3.23					
121 700	SINOSEAL HOLDING CO LTD-A	CNY	775 416	0.49					
250 900	SUOFEIYA HOME COLLECTION C - A	CNY	602 597	0.38					
311 100	TSINGTAO BREWERY CO LTD - A	CNY	4 445 180	2.80					
781 100	VENUSTECH GROUP INC-A	CNY	3 206 607	2.02					
163 815	WILL SEMICONDUCTOR LTD-A	CNY	2 217 655	1.40					
123 600	WULIANGYE YIBIN CO LTD-A	CNY	2 792 364	1.76					
357 740	WUXI APPTec CO LTD-A	CNY	3 073 254	1.94					
708 900	YONYOU NETWORK TECHNOLOGY-A	CNY	2 003 080	1.26					

# BNP PARIBAS FUNDS China Equity

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>					<b>1 143 438 323 97.39</b>				
<i>China</i>					<i>1 016 093 838 86.55</i>				
7 543 288	ALIBABA GROUP HOLDING LTD	HKD	78 863 756	6.72					
2 597 350	BAIDU INC-CLASS A	HKD	44 249 088	3.77					
65 914	BEIGENE LTD-ADR	USD	11 752 466	1.00					
22 030 000	BEIJING CAPITAL INTERNATIONAL AIRPORT - H	HKD	14 281 491	1.22					
6 134 751	BEIJING ORIENTAL YUHONG-A	CNY	23 053 722	1.96					
1 014 500	BYD CO LTD-H	HKD	32 466 660	2.77					
17 841 000	CATHAY MEDIA AND EDUCATION	HKD	2 846 611	0.24					
4 984 000	CHINA MENGNIU DAIRY CO	HKD	18 816 614	1.60					
7 098 500	CHINA MERCHANTS BANK -H-	HKD	32 375 067	2.76					
47 970 000	CHINA PETROLEUM & CHEMICAL - H	HKD	28 192 720	2.40					
6 840 365	CHINA YANGTZE POWER CO LTD-A	CNY	20 777 676	1.77					
20 940 000	CHINASOFT INTERNATIONAL LTD	HKD	13 204 413	1.12					
936 959	CONTEMPORARY AMPEREX TECHN-A	CNY	29 619 247	2.52					
3 197 620	GLODON CO LTD-A	CNH	14 311 025	1.22					
5 432 712	HONGFA TECHNOLOGY CO LTD-A	CNY	23 873 549	2.03					
3 489 311	INNOCARE PHARMA LTD-A	CNY	5 558 135	0.47					
1 055 264	JD.COM INC - CL A	HKD	18 061 315	1.54					
847 156	JIANGSU CNANO TECHNOLOGY C-A	CNY	5 343 216	0.46					
92 819	KWEICHOW MOUTAI CO LTD-A	CNY	21 632 334	1.84					
435 504	LEADER HARMONIOUS DRIVE SY-A	CNY	9 759 146	0.83					
4 578 500	LI NING CO LTD	HKD	24 753 756	2.11					
4 731 000	LONGFOR GROUP HOLDINGS LTD	HKD	11 543 262	0.98					
947 571	MAXSCEND MICROELECTRONICS -A	CNY	12 645 014	1.08					
2 597 170	MEITUAN-CLASS B	HKD	40 658 840	3.46					
7 126 000	MING YUAN CLOUD GROUP HOLDIN	HKD	3 212 414	0.27					
6 684 000	MINTH GROUP LTD	HKD	18 386 446	1.57					
4 754 689	NARI TECHNOLOGY CO LTD-A	CNY	15 135 057	1.29					
11 200	NETEASE INC	HKD	219 175	0.02					
3 492 245	NETEASE INC	USD	68 860 087	5.87					
6 050 000	PING AN INSURANCE GROUP CO - H	HKD	38 696 816	3.30					
588 951	QINGDAO HAIER BIOMEDICAL C-A	CNY	4 173 503	0.36					
5 341 095	QINGDAO HAIER CO LTD - A	CNY	17 291 234	1.47					
4 720 708	SANY HEAVY INDUSTRY CO LTD - A	CNY	10 818 141	0.92					
3 944 624	SHANDONG SINOCERA FUNCTION - A	CNY	14 907 653	1.27					
742 419	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	30 698 772	2.61					
2 643 400	TENCENT HOLDINGS LTD	HKD	112 353 399	9.57					
1 925 036	TSINGTAO BREWERY CO LTD - A	CNY	27 506 047	2.34					
4 905 737	VENUSTECH GROUP INC-A	CNY	20 139 252	1.72					
894 869	WILL SEMICONDUCTOR LTD-A	CNY	12 114 341	1.03					
850 480	WUXI APPTEC CO LTD-H	HKD	6 806 377	0.58					
6 688 000	WUXI BIOLOGICS CAYMAN INC	HKD	32 071 253	2.73					
4 219 519	YONYOU NETWORK TECHNOLOGY-A	CNY	11 922 742	1.02					
5 219 967	ZHEJIANG SANHUA INTELLIGEN-A	CNY	21 813 731	1.86					
1 789 541	ZHUZHOU CRRC TIMES ELECTRI-A	CNY	10 328 275	0.88					
<i>Hong Kong</i>					<i>50 538 171 4.30</i>				
2 321 000	AIA GROUP LTD	HKD	23 565 897	2.01					
1 539 000	GALAXY ENTERTAINMENT GROUP L	HKD	9 797 842	0.83					
453 800	HONG KONG EXCHANGES & CLEAR	HKD	17 174 432	1.46					
<i>United States of America</i>					<i>39 896 176 3.40</i>				
706 127	YUM CHINA HOLDINGS INC	USD	39 896 176	3.40					
					<b>Total securities portfolio</b>				
					<b>1 143 438 323 97.39</b>				
					<i>Taiwan</i>				
868 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	16 116 206	1.37					
962 062	YAGEO CORPORATION	TWD	15 261 948	1.30					
					<i>Macao</i>				
4 732 000	MGM CHINA HOLDINGS LTD	HKD	5 531 984	0.47					
					<i>5 531 984 0.47</i>				

# BNP PARIBAS FUNDS Climate Impact

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
622 890	ADVANCED DRAINAGE SYSTEMS INC	USD	64 960 975	2.12	53 622 934	China XINYI SOLAR HOLDINGS LTD	HKD	57 026 184	1.86
811 761	ALTAIR ENGINEERING INC - A	USD	56 428 922	1.84	932 497	Ireland KINGSPAN GROUP PLC	EUR	56 789 067	1.85
444 296	AMERICAN WATER WORKS CO INC	USD	58 133 138	1.89	2 125 660	The Netherlands SIGNIFY NV	EUR	54 565 692	1.78
398 191	BADGER METER INC	USD	53 856 154	1.75	652 777	Germany NEMETSCHEK AG	EUR	44 806 613	1.46
277 770	CADENCE DESIGN SYS INC	USD	59 709 093	1.94	3 711 180	Brazil CIA SANEAMENTO BASICO DE - ADR	USD	40 275 317	1.31
188 849	CARLISLE COS INC	USD	44 404 614	1.45	4 624 064	Sweden NIBE INDUSTRIER AB-B	SEK	40 181 102	1.31
1 151 492	DARLING INGREDIENTS INC	USD	67 326 925	2.19	1 083 915	Luxembourg BEFESA SA	EUR	37 937 025	1.24
472 734	GENERAC HOLDINGS INC	USD	64 618 535	2.10	367 790	Italy DIASORIN SPA	EUR	35 087 166	1.14
205 060	HUBBELL INC	USD	62 318 693	2.03	1 720 998	Norway TOMRA SYSTEMS ASA	NOK	25 398 653	0.83
184 537	LENNOX INTERNATIONAL INC	USD	55 153 052	1.80	16 308 000	Hong Kong VITASOY INTERNATIONAL HOLDINGS	HKD	18 630 350	0.61
265 875	LITTELFUSE INC	USD	70 991 793	2.31	399 879	South Korea COWAY CO LTD	KRW	12 225 388	0.40
109 559	MONOLITHIC POWER SYSTEMS INC	USD	54 250 283	1.77	<b>Total securities portfolio</b>				
799 396	ORMAT TECHNOLOGIES INC	USD	58 954 539	1.92	<b>3 009 652 104</b>				
580 609	PTC INC	USD	75 729 296	2.46	<b>98.01</b>				
2 218 304	RAYONIER INC	USD	63 844 863	2.08					
381 097	REPLIGEN CORP	USD	49 413 365	1.61					
225 978	SOLAREEDGE TECHNOLOGIES INC	USD	55 728 122	1.81					
945 098	TREX COMPANY INC	USD	56 792 507	1.85					
1 344 233	TRIMBLE INC	USD	65 227 951	2.12					
177 452	VALMONT INDUSTRIES	USD	47 339 509	1.54					
2 747 947	VERTIV HOLDINGS CO	USD	62 389 227	2.03					
355 165	WATTS WATER TECHNOLOGIES - A	USD	59 811 609	1.95					
1 716 270	ZURN WATER SOLUTIONS CORP	USD	42 301 100	1.38					
<i>United Kingdom</i>									
774 707	APTIV PLC	USD	72 492 977	2.36					
841 264	ASHTREAD GROUP PLC	GBP	53 368 773	1.74					
736 731	CRODA INTERNATIONAL PLC	GBP	48 299 815	1.57					
2 788 875	HALMA PLC	GBP	73 999 515	2.41					
1 219 392	PENTAIR PLC	USD	72 202 313	2.35					
621 555	SPIRAX-SARCO ENGINEERING PLC	GBP	75 073 327	2.44					
<i>Denmark</i>									
945 023	CHRISTIAN HANSEN HOLDING A/S	DKK	60 108 232	1.96					
837 248	ORSTED A/S	DKK	72 503 510	2.36					
2 576 956	VESTAS WIND SYSTEMS A/S	DKK	62 801 179	2.05					
<i>France</i>									
791 678	LEGRAND SA	EUR	71 884 362	2.34					
2 530 373	VEOLIA ENVIRONNEMENT	EUR	73 254 298	2.39					
<i>Japan</i>									
1 720 400	AZBIL CORP	JPY	49 731 436	1.62					
406 700	SHIMANO INC	JPY	62 140 432	2.02					
<i>Taiwan</i>									
6 998 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	71 285 270	2.32					
3 274 000	SILERGY CORP	TWD	37 500 863	1.22					
<i>Australia</i>									
9 134 418	BRAMBLES LTD	AUD	80 309 314	2.61					
<i>Switzerland</i>									
708 959	DSM-FIRMENICH AG	EUR	69 917 537	2.28					
<i>Spain</i>									
3 614 918	EDP RENOVAVEIS SA	EUR	66 134 925	2.15					
<i>Canada</i>									
2 563 086	BORALEX INC -A	CAD	64 037 204	2.09					

# BNP PARIBAS FUNDS Consumer Innovators

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	<b>Shares</b>		<b>966 141 764</b>	<b>98.99</b>					
	<i>United States of America</i>		<i>636 644 943</i>	<i>65.22</i>		<i>Ireland</i>		<i>10 721 869</i>	<i>1.10</i>
105 719	ALPHABET INC-CL A	USD	11 599 051	1.19	58 234	FLUTTER ENTERTAINMENT PLC-DI	GBP	10 721 869	1.10
800 303	AMAZON.COM INC	USD	95 625 573	9.80		<i>The Netherlands</i>		<i>6 199 051</i>	<i>0.64</i>
458 781	AMERICAN EAGLE OUTFITTERS	USD	4 962 068	0.51	20 698	FERRARI NV	EUR	6 199 051	0.64
61 752	APPLE INC	USD	10 978 951	1.12	<b>Total securities portfolio</b>				
494 833	AZEK CO INC/THE	USD	13 738 306	1.41				<b>966 141 764</b>	<b>98.99</b>
116 808	BLOCK INC - A	USD	7 127 322	0.73					
17 383	BOOKING HOLDINGS INC	USD	43 024 598	4.41					
133 057	COLUMBIA SPORTSWEAR CO	USD	9 420 094	0.97					
100 753	DARDEN RESTAURANTS INC	USD	15 429 708	1.58					
103 370	DICKS SPORTING GOODS INC	USD	12 524 730	1.28					
67 724	ELECTRONIC ARTS INC	USD	8 051 148	0.82					
53 192	ESTEE LAUDER COMPANIES - A	USD	9 574 560	0.98					
169 023	FRONTDOOR INC	USD	4 942 102	0.51					
38 512	HERSHEY CO/THE	USD	8 814 341	0.90					
141 813	HILTON WORLDWIDE HOLDINGS INC	USD	18 919 232	1.94					
214 509	HOLOGIC INC	USD	15 920 068	1.63					
271 832	HOME DEPOT INC	USD	77 398 618	7.93					
46 899	MASIMO CORP	USD	7 073 538	0.72					
41 243	MERITAGE HOMES CORP	USD	5 378 223	0.55					
30 012	MICROSOFT CORP	USD	9 367 815	0.96					
360 884	NIKE INC - B	USD	36 508 494	3.74					
152 355	PLANET FITNESS INC - A	USD	9 417 801	0.96					
238 254	SPROUTS FARMERS MARKET INC	USD	8 021 145	0.82					
411 273	STARBUCKS CORP	USD	37 342 533	3.83					
398 136	TESLA INC	USD	95 527 095	9.79					
50 424	ULTA BEAUTY INC	USD	21 750 030	2.23					
143 467	WALT DISNEY CO	USD	11 740 361	1.20					
200 206	WAYFAIR INC - A	USD	11 929 782	1.22					
214 971	YETI HOLDINGS INC	USD	7 653 046	0.78					
132 940	YUM CHINA HOLDINGS INC	USD	6 884 610	0.71					
	<i>France</i>		<i>102 379 637</i>	<i>10.50</i>					
42 192	KERING	EUR	21 332 275	2.19					
46 776	LOREAL	EUR	19 978 030	2.05					
70 764	LVMH MOET HENNESSY LOUIS VUI	EUR	61 069 332	6.26					
	<i>Japan</i>		<i>75 372 158</i>	<i>7.72</i>					
110 400	FAST RETAILING CO LTD	JPY	25 867 892	2.65					
230 000	NINTENDO CO LTD	JPY	9 573 369	0.98					
481 300	SONY CORP	JPY	39 930 897	4.09					
	<i>Canada</i>		<i>55 002 180</i>	<i>5.64</i>					
69 214	LULULEMON ATHLETICA INC	USD	24 012 373	2.46					
297 398	MAGNA INTERNATIONAL INC	CAD	15 406 522	1.58					
263 179	SHOPIFY INC - CLASS A	USD	15 583 285	1.60					
	<i>Argentina</i>		<i>32 408 745</i>	<i>3.32</i>					
29 848	MERCADOLIBRE INC	USD	32 408 745	3.32					
	<i>United Kingdom</i>		<i>20 007 862</i>	<i>2.05</i>					
213 817	APTIV PLC	USD	20 007 862	2.05					
	<i>China</i>		<i>13 906 128</i>	<i>1.42</i>					
1 737 000	LI NING CO LTD	HKD	8 607 816	0.88					
136 000	TENCENT HOLDINGS LTD	HKD	5 298 312	0.54					
	<i>Germany</i>		<i>13 499 191</i>	<i>1.38</i>					
75 932	ADIDAS AG	EUR	13 499 191	1.38					

# BNP PARIBAS FUNDS Disruptive Technology

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
1 346 908	ADVANCED MICRO DEVICES	USD	140 629 047	3.93	354 645	APTIV PLC	USD	33 185 800	0.93
1 538 363	ALPHABET INC-CL A	USD	168 782 815	4.71		<i>Sweden</i>		18 888 315	0.53
580 378	AMAZON.COM INC	USD	69 347 457	1.94	1 178 944	HEMNET GROUP AB	SEK	18 888 315	0.53
344 410	AMERICAN TOWER CORP - A	USD	61 223 534	1.71		<i>China</i>		16 522 161	0.46
1 294 306	APPLE INC	USD	230 115 981	6.44	424 100	TENCENT HOLDINGS LTD	HKD	16 522 161	0.46
479 718	ARISTA NETWORKS INC	USD	71 258 569	1.99	<b>Total securities portfolio</b>				
823 186	BLOCK INC - A	USD	50 228 682	1.40				<b>3 554 967 898</b>	<b>99.28</b>
44 162	BOOKING HOLDINGS INC	USD	109 305 200	3.05					
2 066 039	CIENA CORP	USD	80 463 792	2.25					
1 384 387	COPART INC	USD	115 737 799	3.23					
1 104 002	COSTAR GROUP INC	USD	90 060 658	2.52					
1 178 108	ENTEGRIS INC	USD	119 668 129	3.34					
281 771	EPAM SYSTEMS INC	USD	58 045 859	1.62					
670 157	FIRST SOLAR INC	USD	116 764 568	3.26					
173 310	GARTNER INC	USD	55 648 237	1.55					
425 177	INTERCONTINENTAL EXCHANGE INC	USD	44 068 758	1.23					
149 951	INTUIT INC	USD	62 975 297	1.76					
217 568	IRHYTHM TECHNOLOGIES INC	USD	20 803 569	0.58					
186 874	MASIMO CORP	USD	28 185 258	0.79					
812 701	MICRON TECHNOLOGY INC	USD	47 011 512	1.31					
828 457	MICROSOFT CORP	USD	258 590 969	7.23					
960 657	NEW RELIC INC	USD	57 621 809	1.61					
549 142	NIKE INC - B	USD	55 553 440	1.55					
164 621	NVIDIA CORP	USD	63 829 492	1.78					
516 670	PALO ALTO NETWORKS INC	USD	121 003 072	3.38					
188 903	PAYCOM SOFTWARE INC	USD	55 621 631	1.55					
572 675	PLEXUS CORP	USD	51 566 995	1.44					
3 015 431	PURE STORAGE INC - CLASS A	USD	101 767 341	2.84					
414 714	RAPID7 INC	USD	17 211 961	0.48					
262 752	SALESFORCE.COM INC	USD	50 878 999	1.42					
307 230	SNOWFLAKE INC-CLASS A	USD	49 556 678	1.38					
330 583	TRANE TECHNOLOGIES PLC	USD	57 953 533	1.62					
554 710	VISA INC-CLASS A SHARES	USD	120 744 758	3.37					
<i>Israel</i>									
581 373	CYBERARK SOFTWARE LTD/ISRAEL	USD	83 305 262	2.33					
1 869 815	JFROG LTD	USD	47 473 763	1.33					
<i>The Netherlands</i>									
190 647	ASML HOLDING NV	EUR	126 398 961	3.53					
<i>Taiwan</i>									
1 310 165	TAIWAN SEMICONDUCTOR-SP ADR	USD	121 193 265	3.38					
<i>Denmark</i>									
214 102	GENMAB A/S	DKK	74 185 720	2.07					
<i>Canada</i>									
1 138 060	SHOPIFY INC - CLASS A	USD	67 386 504	1.88					
<i>Germany</i>									
392 172	SIEMENS AG - REG	EUR	59 821 917	1.67					
<i>Switzerland</i>									
1 284 399	STMICROELECTRONICS NV-NY SHS	USD	58 851 610	1.64					
<i>Japan</i>									
105 000	KEYENCE CORP	JPY	45 529 221	1.27					



# BNP PARIBAS FUNDS Ecosystem Restoration

## 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			13 626 505	99.80
<b>Shares</b>			<b>13 626 505</b>	<b>99.80</b>
<i>United States of America</i>				
1 451	ADVANCED DRAINAGE SYSTEMS INC	USD	151 324	1.11
1 009	AMERICAN WATER WORKS CO INC	USD	132 021	0.97
5 786	BALL CORP	USD	308 710	2.26
14 058	DARLING INGREDIENTS INC	USD	821 961	6.02
2 472	DEERE & CO	USD	918 084	6.72
16 629	GREEN PLAINS INC	USD	491 401	3.60
969 179	GREENLIGHT BIOSCIENCES HOLDI	USD	264 814	1.94
87 742	ORIGIN MATERIALS INC	USD	342 604	2.51
47 835	PURECYCLE TECHNOLOGIES INC	USD	468 704	3.43
4 391	REPUBLIC SERVICES INC	USD	616 471	4.51
61 821	SUNNOVA ENERGY INTERNATIONAL	USD	1 037 528	7.60
16 828	SUNRUN INC	USD	275 479	2.02
10 807	TRIMBLE INC	USD	524 402	3.84
1 312 419	VIEW INC	USD	145 677	1.07
2 749	WASTE MANAGEMENT INC	USD	436 968	3.20
926	ZOETIS INC	USD	146 165	1.07
<i>Sweden</i>			<i>1 408 480</i>	<i>10.31</i>
582 414	OATLY GROUP AB	USD	1 094 363	8.01
46 155	RE:NEWCELL AB	SEK	314 117	2.30
<i>United Kingdom</i>			<i>1 253 982</i>	<i>9.19</i>
33 816	CNH INDUSTRIAL NV	USD	446 334	3.27
95 466	TATE & LYLE PLC	GBP	807 648	5.92
<i>Denmark</i>			<i>644 002</i>	<i>4.72</i>
15 084	NOVOZYMES A/S - B	DKK	644 002	4.72
<i>Canada</i>			<i>640 603</i>	<i>4.69</i>
277 867	ANAERGIA INC	CAD	240 586	1.76
78 634	LI-CYCLE HOLDINGS CORP	USD	400 017	2.93
<i>France</i>			<i>496 348</i>	<i>3.64</i>
17 145	VEOLIA ENVIRONNEMENT	EUR	496 348	3.64
<i>Ireland</i>			<i>496 059</i>	<i>3.63</i>
5 550	KERRY GROUP PLC - A	EUR	496 059	3.63
<i>Norway</i>			<i>458 400</i>	<i>3.35</i>
29 498	AGILYX AS	NOK	79 748	0.58
695 893	SALMON EVOLUTION ASA	NOK	378 652	2.77
<i>Mexico</i>			<i>416 065</i>	<i>3.05</i>
211 092	ORBIA ADVANCE CORP SAB DE CV	MXN	416 065	3.05
<i>The Netherlands</i>			<i>411 721</i>	<i>3.02</i>
3 610	KONINKLIJKE DSM NV	EUR	411 721	3.02
<i>Bahamas</i>			<i>318 532</i>	<i>2.33</i>
127 764	LOCAL BOUNTI CORP	USD	318 532	2.33
<b>Total securities portfolio</b>			<b>13 626 505</b>	<b>99.80</b>



# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Philippines</i>					<i>Sri Lanka</i>				
2 000 000	PHILIPPINE GOVT 1.750% 21-28/04/2041	EUR	1 409 965	0.31	1 500 000	REPUBLIC OF SRI LANKA 5.875% 12-25/07/2049	USD	664 365	0.15
2 000 000	PHILIPPINE GOVT 6.375% 09-23/10/2034	USD	2 227 460	0.49	1 650 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	717 750	0.16
266 668	PHILIPPINE GOVT 7.500% 06-25/09/2024	USD	270 697	0.06	1 070 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	487 492	0.11
3 775 000	PHILIPPINE GOVT 9.500% 05-02/02/2030	USD	4 740 230	1.05	1 040 000	REPUBLIC OF SRI LANKA 6.850% 19-14/03/2024	USD	455 354	0.10
800 000	PHILIPPINES(REP) 4.200% 22-29/03/2047	USD	687 232	0.15	10 100 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	4 393 500	0.96
292 000	PHILIPPINES(REP) 5.000% 23-17/07/2033	USD	295 384	0.06	3 200 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	1 400 800	0.31
500 000	REPUBLIC OF PHILIPPINES 7.750% 06-14/01/2031	USD	589 275	0.13	<i>Oman</i>				
<i>Chile</i>					<i>South Africa</i>				
700 000	CHILE 2.550% 21-27/07/2033	USD	571 760	0.13	1 000 000	REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029	USD	878 340	0.19
1 000 000	CHILE 3.100% 21-07/05/2041	USD	748 620	0.16	1 700 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	1 202 478	0.26
2 400 000	CHILE 3.250% 21-21/09/2071	USD	1 550 256	0.34	4 300 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	3 039 283	0.66
1 400 000	CHILE 3.500% 19-25/01/2050	USD	1 049 370	0.23	2 220 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	1 966 165	0.43
200 000	CHILE 3.625% 12-30/10/2042	USD	161 102	0.04	1 100 000	REPUBLIC OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	842 897	0.18
700 000	CODELCO INC 3.000% 19-30/09/2029	USD	615 776	0.13	<i>Ghana</i>				
500 000	CODELCO INC 3.750% 20-15/01/2031	USD	452 920	0.10	1 000 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	423 000	0.09
350 000	CODELCO INC 4.375% 19-05/02/2049	USD	292 747	0.06	3 300 000	REPUBLIC OF GHANA 8.125% 14-18/01/2026	USD	1 480 413	0.32
1 330 000	CODELCO INC 4.500% 17-01/08/2047	USD	1 133 479	0.25	1 979 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	836 246	0.18
708 000	CODELCO INC 5.125% 23-02/02/2033	USD	697 826	0.15	2 750 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	1 168 365	0.26
3 000 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	2 244 270	0.49	6 997 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	2 852 957	0.62
550 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	531 042	0.12	1 750 000	REPUBLIC OF GHANA 8.950% 19-26/03/2051	USD	720 458	0.16
<i>Cayman Islands</i>					<i>Qatar</i>				
1 600 000	GACI FIRST INVST 4.875% 23-14/02/2035	USD	1 527 904	0.33	1 200 000	QATAR PETROLEUM 2.250% 21-12/07/2031	USD	1 004 784	0.22
4 535 000	GACI FIRST INVST 5.125% 23-14/02/2053	USD	4 063 677	0.89	1 000 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	731 190	0.16
1 929 000	GACI FIRST INVST 5.375% 22-13/10/2122	USD	1 735 386	0.38	2 000 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	1 897 620	0.41
1 400 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	1 377 838	0.30	3 818 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	3 797 421	0.83
1 100 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	1 102 167	0.24	<i>Ukraine</i>				
<i>Tunisia</i>					<i>China</i>				
1 020 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	675 526	0.15	12 190 000	CHINA EVERGRANDE 7.500% 17-31/01/2024	USD	700 925	0.15
7 248 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	4 570 891	1.01	5 500 000	CHINA EVERGRANDE 8.250% 17-30/09/2023	USD	316 250	0.07
3 635 000	TUNISIA INT BOND 6.750% 18-31/10/2023	EUR	3 648 522	0.80	5 000 000	CHINA EVERGRANDE 9.500% 19-31/10/2023	USD	293 000	0.06
<i>Bahrain</i>									
1 000 000	BAHRAIN 4.250% 21-25/01/2028	USD	919 910	0.20					
2 733 000	BAHRAIN 5.250% 21-25/01/2033	USD	2 375 852	0.52					
1 500 000	BAHRAIN 5.625% 21-18/05/2034	USD	1 302 960	0.28					
750 000	BAHRAIN 6.750% 17-20/09/2029	USD	742 358	0.16					
775 000	BAHRAIN 7.500% 17-20/09/2047	USD	702 235	0.15					
1 312 000	BAHRAIN 7.750% 23-18/04/2035	USD	1 328 400	0.29					
1 200 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	1 215 528	0.27					
<i>Hong Kong</i>									
2 500 000	CNAC HK FINBRID 3.000% 20-22/09/2030	USD	2 120 850	0.46					
1 500 000	HUARONG FIN 2019 3.375% 20-24/02/2030	USD	1 133 100	0.25					
1 100 000	HUARONG FIN 2019 3.875% 19-13/11/2029	USD	845 405	0.18					
4 300 000	LI & FUNG LTD 5.250% 16-29/12/2049	USD	2 110 268	0.46					
1 900 000	SHIMAO GROUP HOL 3.450% 21-11/01/2031	USD	142 951	0.03					
11 400 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	904 400	0.20					
900 000	SINOCHEM OVERSEA 6.300% 10-12/11/2040	USD	907 101	0.20					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	CHINA SCE GRP 7.000% 20-02/05/2025	USD	279 120	0.06	650 000	ROMANIA 4.125% 18-11/03/2039	EUR	550 357	0.12
3 100 000	CIFI HOLDINGS 6.550% 19-28/03/2024	USD	333 250	0.07	750 000	ROMANIA 7.125% 23-17/01/2033	USD	795 045	0.17
6 900 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	2 140 035	0.47	372 000	ROMANIA 7.625% 23-17/01/2053	USD	410 130	0.09
2 900 000	KWG GROUP 6.300% 20-13/02/2026	USD	279 792	0.06		<i>Angola</i>		<i>4 729 481</i>	<i>1.03</i>
3 600 000	LOGAN PROPERTY H 6.900% 19-09/06/2024	USD	342 000	0.07	420 000	REPUBLIC OF ANGOLA 8.250% 18-09/05/2028	USD	372 065	0.08
1 500 000	SINOPEC GROUP 2.300% 21-08/01/2031	USD	1 294 665	0.28	2 400 000	REPUBLIC OF ANGOLA 8.750% 22-14/04/2032	USD	2 018 256	0.44
3 500 000	SUNAC CHINA HLDG 8.350% 18-31/10/2023 DFLT	USD	566 090	0.12	1 500 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	1 154 280	0.25
5 400 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	378 000	0.08	1 500 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	1 184 880	0.26
	<i>Hungary</i>		<i>6 516 503</i>	<i>1.42</i>		<i>Russia</i>		<i>4 568 650</i>	<i>1.00</i>
750 000	MVM ENERGETIKA 7.500% 23-09/06/2028	USD	747 000	0.16	5 200 000	RUSSIA - EUROBOND 5.100% 19-28/03/2035	USD	2 080 000	0.45
638 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	504 134	0.11	3 600 000	RUSSIA - EUROBOND 5.250% 17-23/06/2047	USD	1 368 000	0.30
1 900 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	1 179 121	0.26	1 205 000	RUSSIA 12.750% 98-24/06/2028	USD	1 120 650	0.25
1 143 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	1 107 418	0.24		<i>Uruguay</i>		<i>4 509 174</i>	<i>0.98</i>
1 100 000	REPUBLIC OF HUNGARY 6.250% 23-22/09/2032	USD	1 126 950	0.25	584 816	URUGUAY 5.750% 22-28/10/2034	USD	633 011	0.14
900 000	REPUBLIC OF HUNGARY 6.750% 23-25/09/2052	USD	927 765	0.20	2 500 000	URUGUAY 7.625% 06-21/03/2036	USD	3 076 500	0.67
820 000	REPUBLIC OF HUNGARY 7.625% 11-29/03/2041	USD	924 115	0.20	650 000	URUGUAY 7.875% 03-15/01/2033	USD	799 663	0.17
	<i>Nigeria</i>		<i>6 330 345</i>	<i>1.38</i>		<i>Malaysia</i>		<i>4 411 677</i>	<i>0.97</i>
1 420 000	REPUBLIC OF NIGERIA 7.875% 17-16/02/2032	USD	1 186 992	0.26	1 313 000	PETRONAS 7.625% 96 -15/10/2026	USD	1 397 597	0.31
2 419 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	1 803 558	0.39	1 750 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	1 625 260	0.36
600 000	REPUBLIC OF NIGERIA 8.375% 22-24/03/2029	USD	538 848	0.12	1 500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	1 388 820	0.30
2 700 000	REPUBLIC OF NIGERIA 8.747% 18-21/01/2031	USD	2 413 206	0.53		<i>Bolivia</i>		<i>4 269 636</i>	<i>0.94</i>
470 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	387 741	0.08	6 043 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	3 822 258	0.84
	<i>Peru</i>		<i>6 232 216</i>	<i>1.36</i>	600 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	447 378	0.10
1 683 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	1 021 867	0.22		<i>The Netherlands</i>		<i>3 789 670</i>	<i>0.83</i>
1 000 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	856 210	0.19	500 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	414 670	0.09
2 000 000	REPUBLIC OF PERU 3.000% 21-15/01/2034	USD	1 653 860	0.36	5 000 000	METINVEST BV 8.500% 18-23/04/2026	USD	3 375 000	0.74
1 500 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	1 537 500	0.34		<i>Cameroon</i>		<i>3 780 774</i>	<i>0.83</i>
920 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 162 779	0.25	4 837 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	3 780 774	0.83
	<i>Serbia</i>		<i>6 075 297</i>	<i>1.33</i>		<i>Guatemala</i>		<i>3 663 431</i>	<i>0.81</i>
900 000	SERBIA REPUBLIC 2.125% 20-01/12/2030	USD	688 851	0.15	1 000 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	804 490	0.18
1 200 000	SERBIA REPUBLIC 6.250% 23-26/05/2028	USD	1 192 404	0.26	1 430 000	REPUBLIC OF GUATEMALA 4.375% 17-05/06/2027	USD	1 349 191	0.30
4 289 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	4 194 042	0.92	1 500 000	REPUBLIC OF GUATEMALA 6.600% 23-13/06/2036	USD	1 509 750	0.33
	<i>Ivory Coast</i>		<i>5 638 784</i>	<i>1.25</i>		<i>United Arab Emirates</i>		<i>3 541 121</i>	<i>0.77</i>
5 218 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	4 425 328	0.98	400 000	ABU DHABI GOVERNMENT 2.700% 20-02/09/2070	USD	242 916	0.05
1 390 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	1 213 456	0.27	543 000	ABU DHABI GOVERNMENT 3.125% 17-11/10/2027	USD	513 673	0.11
	<i>Morocco</i>		<i>4 950 717</i>	<i>1.08</i>	1 350 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	1 137 618	0.25
4 549 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	3 050 559	0.67	1 400 000	DUBAI GOVERNMENT INTERNATIONAL 3.900% 20-09/09/2050	USD	1 009 064	0.22
900 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	775 701	0.17	1 000 000	FIN DEPT SHARJAH 4.000% 20-28/07/2050	USD	637 850	0.14
640 000	MOROCCO KINGDOM 5.950% 23-08/03/2028	USD	645 344	0.14		<i>Jamaica</i>		<i>3 502 589</i>	<i>0.76</i>
466 000	MOROCCO KINGDOM 6.500% 23-08/09/2033	USD	479 113	0.10	1 200 000	JAMAICA GOVERNMENT 6.750% 15-28/04/2028	USD	1 252 176	0.27
	<i>Romania</i>		<i>4 753 956</i>	<i>1.03</i>	1 130 000	JAMAICA GOVERNMENT 7.875% 15-28/07/2045	USD	1 298 381	0.28
1 500 000	ROMANIA 3.000% 20-14/02/2031	USD	1 241 340	0.27	800 000	JAMAICA GOVERNMENT 8.000% 07-15/03/2039	USD	952 032	0.21
800 000	ROMANIA 3.875% 15-29/10/2035	EUR	689 564	0.15		<i>Kenya</i>		<i>3 361 587</i>	<i>0.73</i>
1 500 000	ROMANIA 4.000% 20-14/02/2051	USD	1 067 520	0.23	1 172 000	REPUBLIC OF KENYA 6.875% 14-24/06/2024	USD	1 110 177	0.24
					1 000 000	REPUBLIC OF KENYA 8.000% 19-22/05/2032	USD	842 450	0.18
					1 850 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	1 408 960	0.31

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Paraguay</i>		<i>3 239 023</i>	<i>0.71</i>		<i>Zambia</i>		<i>1 446 906</i>	<i>0.32</i>
200 000	PARAGUAY 2.739% 21-29/01/2033	USD	160 156	0.04	2 100 000	REPUBLIC OF ZAMBIA 5.375% 12-31/12/2099	USD	1 099 182	0.24
600 000	PARAGUAY 4.950% 20-28/04/2031	USD	575 346	0.13	600 000	REPUBLIC OF ZAMBIA 8.500% 14-14/04/2024	USD	347 724	0.08
600 000	PARAGUAY 5.000% 16-15/04/2026	USD	594 864	0.13		<i>Senegal</i>		<i>1 393 964</i>	<i>0.30</i>
500 000	PARAGUAY 5.400% 19-30/03/2050	USD	428 295	0.09	1 500 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	1 251 150	0.27
1 560 000	PARAGUAY 6.100% 14-11/08/2044	USD	1 480 362	0.32	200 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	142 814	0.03
	<i>Kazakhstan</i>		<i>3 236 442</i>	<i>0.70</i>		<i>Benin</i>		<i>1 383 971</i>	<i>0.30</i>
500 000	KAZAKHSTAN 4.875% 14-14/10/2044	USD	448 640	0.10	707 000	BENIN INTERNATIONAL BOND 4.950% 21-22/01/2035	EUR	543 893	0.12
800 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	839 392	0.18	1 093 000	BENIN INTERNATIONAL BOND 6.875% 21-19/01/2052	EUR	840 078	0.18
256 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	242 330	0.05		<i>Mongolia</i>		<i>1 352 190</i>	<i>0.29</i>
2 000 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	1 706 080	0.37	1 500 000	MONGOLIA 4.450% 21-07/07/2031	USD	1 165 710	0.25
	<i>Surinam</i>		<i>3 137 233</i>	<i>0.68</i>	200 000	MONGOLIA 5.125% 20-07/04/2026	USD	186 480	0.04
565 000	REPUBLIC OF SURINAME 9.250% 16-26/10/2026	USD	423 445	0.09		<i>Uzbekistan</i>		<i>1 231 766</i>	<i>0.27</i>
3 300 000	SURINAME INTERNATIONAL 9.875% 19-30/12/2023	USD	2 713 788	0.59	600 000	REPUBLIC OF UZBEKISTAN 4.750% 19-20/02/2024	USD	592 218	0.13
	<i>Costa Rica</i>		<i>2 976 614</i>	<i>0.65</i>	700 000	REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029	USD	639 548	0.14
800 000	COSTA RICA 5.625% 13-30/04/2043	USD	685 600	0.15		<i>Trinidad &amp; Tobago</i>		<i>1 086 209</i>	<i>0.24</i>
500 000	COSTA RICA 6.125% 19-19/02/2031	USD	495 915	0.11	623 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	604 154	0.13
667 000	COSTA RICA 6.550% 23-03/04/2034	USD	668 267	0.15	500 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	482 055	0.11
800 000	COSTA RICA 7.158% 15-12/03/2045	USD	790 336	0.17		<i>Namibia</i>		<i>1 011 150</i>	<i>0.22</i>
400 000	INSTITUTO COSTAR 6.375% 13-15/05/2043	USD	336 496	0.07	1 070 000	REPUBLIC OF NAMIBIA 5.250% 15-29/10/2025	USD	1 011 150	0.22
	<i>Poland</i>		<i>2 704 430</i>	<i>0.59</i>		<i>Croatia</i>		<i>998 100</i>	<i>0.22</i>
1 200 000	REPUBLIC OF POLAND 3.250% 16-06/04/2026	USD	1 155 780	0.25	1 000 000	CROATIA 6.000% 13-26/01/2024	USD	998 100	0.22
500 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	501 940	0.11		<i>Vietnam</i>		<i>783 376</i>	<i>0.17</i>
1 000 000	REPUBLIC OF POLAND 5.750% 22-16/11/2032	USD	1 046 710	0.23	800 000	REPUBLIC OF VIETNAM 4.800% 14-19/11/2024	USD	783 376	0.17
	<i>India</i>		<i>2 585 870</i>	<i>0.56</i>		<i>Ethiopia</i>		<i>685 520</i>	<i>0.15</i>
2 392 000	EX - IM BANK OF INDIA 3.250% 20-15/01/2030	USD	2 115 700	0.46	1 000 000	ETHIOPIA 6.625% 14-11/12/2024	USD	685 520	0.15
500 000	EX - IM BANK OF INDIA 3.875% 18-01/02/2028	USD	470 170	0.10		<i>British Virgin Islands</i>		<i>656 086</i>	<i>0.14</i>
	<i>Pakistan</i>		<i>2 375 501</i>	<i>0.52</i>	4 250 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	276 250	0.06
3 458 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	1 567 511	0.34	400 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	379 836	0.08
1 500 000	REPUBLIC OF PAKISTAN 8.250% 15-30/09/2025	USD	807 990	0.18		<i>Argentina</i>		<i>652 650</i>	<i>0.14</i>
	<i>Luxembourg</i>		<i>2 315 568</i>	<i>0.50</i>	2 012 239	ARGENTINA 1.000% 20-09/07/2029	USD	652 650	0.14
1 020 000	GAZPROM 5.150% 19-11/02/2026	USD	790 500	0.17		<i>Mozambique</i>		<i>637 043</i>	<i>0.14</i>
1 800 000	GAZPROM 7.288% 07-16/08/2037	USD	1 525 068	0.33	844 000	REPUBLIC OF MOZAMBIQUE 5.000% 19-15/09/2031	USD	637 043	0.14
	<i>Gabon</i>		<i>2 108 165</i>	<i>0.46</i>		<i>Honduras</i>		<i>635 677</i>	<i>0.14</i>
1 000 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	791 620	0.17	700 000	HONDURAS GOVERNMENT 6.250% 17-19/01/2027	USD	635 677	0.14
1 404 000	REPUBLIC OF GABON 6.950% 15-16/06/2025	USD	1 316 545	0.29		<i>Armenia</i>		<i>574 394</i>	<i>0.12</i>
	<i>El Salvador</i>		<i>2 105 494</i>	<i>0.46</i>	450 000	ARMENIA 3.950% 19-26/09/2029	USD	372 632	0.08
560 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	385 650	0.08	200 000	ARMENIA 7.150% 15-26/03/2025	USD	201 762	0.04
808 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	446 493	0.10		<i>Tajikistan</i>		<i>465 405</i>	<i>0.10</i>
500 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	282 500	0.06	570 000	TAJIKISTAN INT BOND 7.125% 17-14/09/2027	USD	465 405	0.10
370 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	235 927	0.05		<i>Papua New Guinea</i>		<i>430 125</i>	<i>0.09</i>
385 000	EL SALVADOR REP 8.625% 17-28/02/2029	USD	254 100	0.06	465 000	PNG GOVERNMENT INTERNATIONAL BO 8.375% 18-04/10/2028	USD	430 125	0.09
800 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	500 824	0.11		<i>Lebanon</i>		<i>300 236</i>	<i>0.07</i>
	<i>Azerbaijan</i>		<i>1 983 930</i>	<i>0.43</i>	4 700 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026	USD	300 236	0.07
1 000 000	REPUBLIC OF AZERBAIJAN 5.125% 17-01/09/2029	USD	957 300	0.21					
1 000 000	STATE OIL CO AZE 6.950% 15-18/03/2030	USD	1 026 630	0.22					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		0	0.00
2 344 000	GTLK EU CAPITAL 4.800% 20-26/02/2028	USD	0	0.00
2 000 000	GTLK EU CAPITAL 4.949% 19-18/02/2026	USD	0	0.00
1 222 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	0	0.00
	<b>Floating rate bonds</b>		<b>19 762 595</b>	<b>4.33</b>
	<i>Argentina</i>		10 275 654	2.25
1 822 649	ARGENTINA 20-09/01/2038 SR FRN	USD	639 713	0.14
10 190 363	ARGENTINA 20-09/07/2030 SR FRN	USD	3 379 838	0.74
17 153 213	ARGENTINA 20-09/07/2035 SR FRN	USD	5 136 873	1.13
3 500 000	ARGENTINA 20-09/07/2041 SR FRN	USD	1 119 230	0.24
	<i>Mexico</i>		5 345 269	1.18
5 288 000	CEMEX SAB 23-14/06/2171 FRN	USD	5 345 269	1.18
	<i>Ecuador</i>		3 672 921	0.80
373 440	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	179 785	0.04
1 455 451	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	416 215	0.09
5 304 373	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	1 831 494	0.40
4 033 120	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	1 245 427	0.27
	<i>Luxembourg</i>		468 751	0.10
618 275	ECUADOR SOC BON 20-30/01/2035 SR	USD	468 751	0.10
	Other transferable securities		972 000	0.21
	<b>Bonds</b>		<b>972 000</b>	<b>0.21</b>
	<i>Venezuela</i>		972 000	0.21
12 150 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	972 000	0.21
	Shares/Units in investment funds		36 620 231	8.02
	<i>Luxembourg</i>		36 620 231	8.02
41.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	4 154 685	0.91
237 270.60	BNP PARIBAS INSTICASH USD 1D I VNAV - X CAP	USD	32 465 546	7.11
	<b>Total securities portfolio</b>		<b>434 026 955</b>	<b>94.92</b>



# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Mexico</i>		<i>11 435 156</i>	<i>3.46</i>		<i>Egypt</i>		<i>7 490 875</i>	<i>2.26</i>
32 610 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	1 879 403	0.57	475 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	260 576	0.08
32 700 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	1 810 797	0.55	1 200 000	ARAB REP EGYPT 7.300% 21-30/09/2033	USD	657 996	0.20
6 400 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	352 894	0.11	4 600 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	2 292 962	0.69
21 500 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	1 124 492	0.34	1 200 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	695 328	0.21
11 000 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	597 994	0.18	500 000	ARAB REP EGYPT 7.903% 18-21/02/2048	USD	255 965	0.08
23 660 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	1 364 914	0.41	300 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	155 124	0.05
250 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	215 400	0.06	500 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	264 810	0.08
600 000	PETROLEOS MEXICA 10.000% 23-07/02/2033	USD	546 750	0.16	2 500 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	1 339 550	0.40
365 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	323 938	0.10	1 000 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	536 590	0.16
300 000	PETROLEOS MEXICA 6.700% 22-16/02/2032	USD	227 685	0.07	19 850 000	EGYPT GOVERNMENT BOND 14.483% 21-06/04/2026	EGP	521 694	0.16
1 320 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	816 420	0.25	4 825 000	EGYPT GOVERNMENT BOND 14.531% 21-14/09/2024	EGP	139 674	0.04
2 000 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	1 347 960	0.41	3 250 000	EGYPT GOVERNMENT BOND 14.664% 20-06/10/2030	EGP	70 724	0.02
200 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	157 434	0.05	12 440 000	EGYPT GOVERNMENT BOND 16.100% 19-07/05/2029	EGP	299 882	0.09
160 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	144 565	0.04		<i>Poland</i>		<i>7 451 854</i>	<i>2.26</i>
500 000	UNITED MEXICAN 6.350% 23-09/02/2035	USD	524 510	0.16	4 270 000	POLAND GOVERNMENT BOND 0.250% 21-25/10/2026	PLN	881 373	0.27
	<i>Indonesia</i>		<i>9 437 995</i>	<i>2.85</i>	4 120 000	POLAND GOVERNMENT BOND 1.250% 20-25/10/2030	PLN	754 614	0.23
500 000	INDONESIA (REP) 3.700% 19-30/10/2049	USD	395 145	0.12	3 910 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	701 186	0.21
798 000	INDONESIA (REP) 8.500% 05-12/10/2035	USD	1 036 139	0.31	5 020 000	POLAND GOVERNMENT BOND 2.500% 15-25/07/2026	PLN	1 128 650	0.34
3 600 000 000	INDONESIA GOVT 6.625% 12-15/05/2033	IDR	243 362	0.07	3 435 000	POLAND GOVERNMENT BOND 2.500% 16-25/07/2027	PLN	749 889	0.23
7 885 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	565 900	0.17	2 100 000	POLAND GOVERNMENT BOND 2.750% 13-25/04/2028	PLN	455 796	0.14
8 200 000 000	INDONESIA GOVT 7.500% 17-15/05/2038	IDR	590 422	0.18	8 330 000	POLAND GOVERNMENT BOND 3.250% 14-25/07/2025	PLN	1 951 610	0.59
16 225 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	1 214 237	0.37	617 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	619 394	0.19
17 330 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	1 330 016	0.40	200 000	REPUBLIC OF POLAND 5.750% 22-16/11/2032	USD	209 342	0.06
16 035 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	1 228 361	0.37		<i>Czech Republic</i>		<i>7 112 659</i>	<i>2.13</i>
20 086 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	1 555 434	0.47	37 810 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 475 674	0.44
16 100 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	1 278 979	0.39	43 640 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	1 595 899	0.48
	<i>Saudi Arabia</i>		<i>9 434 694</i>	<i>2.84</i>	45 040 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 638 885	0.49
250 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	175 430	0.05	16 200 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	598 290	0.18
500 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	437 050	0.13	4 100 000	CZECH REPUBLIC 2.400% 14-17/09/2025	CZK	176 947	0.05
800 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	691 136	0.21	16 200 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	673 883	0.20
200 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	185 824	0.06	15 550 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	697 139	0.21
8 589 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	7 945 254	2.39	5 620 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	255 942	0.08
	<i>Peru</i>		<i>7 569 586</i>	<i>2.27</i>		<i>Hungary</i>		<i>6 146 717</i>	<i>1.84</i>
11 250 000	PERU B SOBERANO 7.300% 23-12/08/2033	PEN	3 196 904	0.96	1 080 000 000	HUNGARY GOVERNMENT 9.500% 23-21/10/2026	HUF	3 223 117	0.97
550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	333 944	0.10	212 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	167 518	0.05
1 075 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	248 584	0.07	286 700 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	635 512	0.19
850 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	871 250	0.26	498 900 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	1 210 913	0.36
1 290 000	REPUBLIC OF PERU 5.940% 18-12/02/2029	PEN	349 058	0.11	152 000 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	345 948	0.10
1 920 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	536 278	0.16	88 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	157 022	0.05
2 900 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	791 866	0.24	180 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	406 687	0.12
4 430 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	1 241 702	0.37					

The accompanying notes form an integral part of these financial statements







# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ecuador</i>		<i>1 262 150</i>	<i>0.39</i>
191 600	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	92 242	0.03
358 407	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	102 494	0.03
2 073 680	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	716 000	0.22
1 138 000	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	351 414	0.11
	Other transferable securities		269 600	0.08
	<b>Bonds</b>		<b>269 600</b>	<b>0.08</b>
	<i>Venezuela</i>		<i>269 600</i>	<i>0.08</i>
3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	269 600	0.08
	Money Market Instruments		3 206 076	0.97
	<i>Egypt</i>		<i>3 206 076</i>	<i>0.97</i>
108 375 000	EGYPT T-BILL 0.000% 22-28/11/2023	EGP	3 206 076	0.97
	Shares/Units in investment funds		32 009 033	9.62
	<i>Luxembourg</i>		<i>32 009 033</i>	<i>9.62</i>
12 605.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	15 026 169	4.52
28.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	2 837 346	0.85
103 380.84	BNP PARIBAS INSTICASH USD 1D I VNAV - X CAP	USD	14 145 518	4.25
	<b>Total securities portfolio</b>		<b>311 089 244</b>	<b>93.70</b>

# BNP PARIBAS FUNDS Emerging Equity

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>China</i>									
33 777	ALIBABA GROUP HOLDING - ADR	USD	2 815 313	1.43					
497 100	ALIBABA GROUP HOLDING LTD	HKD	5 197 093	2.64					
76 000	BYD CO LTD-H	HKD	2 432 199	1.23					
705 500	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	2 141 983	1.09					
8 033 000	CHINA CONSTRUCTION BANK - H	HKD	5 205 454	2.64					
694 000	CHINA MENGNIU DAIRY CO	HKD	2 620 130	1.33					
14 022 000	CHINA TOWER CORP LTD-H	HKD	1 560 684	0.79					
109 523	CONTEMPORARY AMPEREX TECHN-A	CNY	3 462 253	1.76					
14 700	KWEICHOW MOUTAI CO LTD-A	CNY	3 425 972	1.74					
266 200	NETEASE INC	HKD	5 209 314	2.64					
256 600	TENCENT HOLDINGS LTD	HKD	10 906 364	5.52					
105 600	TRIP.COM GROUP LTD	HKD	3 685 090	1.87					
320 000	WUXI BIOLOGICS CAYMAN INC	HKD	1 534 510	0.78					
279 532	ZHEJIANG HUAYOU COBALT CO -A	CNY	1 771 210	0.90					
<i>South Korea</i>									
40 066	LG ELECTRONICS INC	KRW	3 852 588	1.95					
9 246	LG ENERGY SOLUTION	KRW	3 880 422	1.97					
231 378	SAMSUNG ELECTRONICS CO LTD	KRW	12 678 246	6.42					
5 401	SAMSUNG SDI CO LTD	KRW	2 742 207	1.39					
55 386	SK HYNIX INC	KRW	4 842 308	2.46					
<i>India</i>									
318 125	BHARTI AIRTEL LTD	INR	3 411 923	1.73					
171 448	HDFC BANK LIMITED	INR	3 559 428	1.81					
162 734	HOUSING DEVELOPMENT FINANCE	INR	5 607 724	2.85					
400 721	JUBILANT FOODWORKS LTD	INR	2 450 763	1.24					
185 001	MAHINDRA & MAHINDRA LTD	INR	3 282 135	1.67					
217 624	RELIANCE INDUSTRIES LTD	INR	6 774 361	3.43					
<i>Taiwan</i>									
365 169	CHAILEASE HOLDING CO LTD	TWD	2 398 130	1.22					
1 042 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	19 346 873	9.81					
<i>Brazil</i>									
342 261	HYPERA SA	BRL	3 264 382	1.66					
647 117	ITAU UNIBANCO H PREF - ADR	USD	3 817 990	1.94					
542 881	PETRO RIO SA	BRL	4 172 879	2.12					
477 321	RAIA DROGASIL SA	BRL	2 928 826	1.49					
<i>Mexico</i>									
40 496	FOMENTO ECONOMICO MEX - ADR	USD	4 488 577	2.28					
694 899	GRUPO FINANCIERO BANORTE - O	MXN	5 721 505	2.90					
639 689	WALMART DE MEXICO SAB DE CV	MXN	2 525 858	1.28					
<i>Singapore</i>									
245 800	DBS GROUP HOLDINGS LTD	SGD	5 722 971	2.90					
1 483 949	SATS LTD	SGD	2 828 981	1.44					
31 120	SEA LTD-ADR	USD	1 806 205	0.92					
<i>Hong Kong</i>									
663 800	AIA GROUP LTD	HKD	6 739 786	3.41					
<i>Argentina</i>									
3 253	MERCADOLIBRE INC	USD	3 853 504	1.96					
<i>South Africa</i>									
33 604	ANGLO AMERICAN PLATINUM LTD	ZAR	1 514 215	0.77					
161 373	CLICKS GROUP LTD	ZAR	2 231 994	1.13					
					<i>Saudi Arabia</i>				
147 998	SAUDI BASIC INDUSTRIES CORP	SAR	3 480 275	1.77					
					<i>United States of America</i>				
34 176	BUNGE LTD	USD	3 224 506	1.64					
					<i>Indonesia</i>				
6 969 200	BANK RAKYAT INDONESIA PERSER	IDR	2 521 788	1.28					
					<i>Thailand</i>				
15 298 100	WHA CORP PCL-FOREIGN	THB	1 984 805	1.01					
					<i>Malaysia</i>				
1 754 600	PRESS METAL ALUMINIUM HOLDIN	MYR	1 766 832	0.90					
					<i>The Netherlands</i>				
75 399	YANDEX NV - A	USD	0	0.00					
<b>Total securities portfolio</b>								<b>191 390 556</b>	<b>97.11</b>







# BNP PARIBAS FUNDS Emerging Multi-Asset Income

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Supranational</i>		<i>217 832</i>	<i>1.57</i>	1 700 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	3 027	0.02
1 820 000	EURO BK RECON&DV 0.000% 19-26/01/2026	TRY	37 074	0.27	6 170 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	13 940	0.10
200 000 000	EURO BK RECON&DV 4.250% 21-07/02/2028	IDR	12 422	0.09	1 800 000	REPUBLIC OF HUNGARY 6.750% 11-22/10/2028	HUF	5 039	0.04
1 670 000 000	EURO BK RECON&DV 4.600% 20-09/12/2025	IDR	108 377	0.78		<i>Ukraine</i>		<i>69 300</i>	<i>0.50</i>
900 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	59 959	0.43	300 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	69 300	0.50
	<i>Romania</i>		<i>192 983</i>	<i>1.39</i>		<i>Hong Kong</i>		<i>55 533</i>	<i>0.40</i>
85 000	ROMANIA 3.250% 20-24/06/2026	RON	17 091	0.12	700 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	55 533	0.40
30 000	ROMANIA 4.250% 21-28/04/2036	RON	5 134	0.04		<i>British Virgin Islands</i>		<i>13 000</i>	<i>0.09</i>
460 000	ROMANIA 4.750% 14-24/02/2025	RON	98 761	0.71	200 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	13 000	0.09
45 000	ROMANIA 4.750% 19-11/10/2034	RON	8 334	0.06		<i>Argentina</i>		<i>8 958</i>	<i>0.06</i>
185 000	ROMANIA 5.000% 18-12/02/2029	RON	37 471	0.27	27 619	ARGENTINA 1.000% 20-09/07/2029	USD	8 958	0.06
120 000	ROMANIA 6.700% 22-25/02/2032	RON	26 192	0.19		Other transferable securities		0	0.00
	<i>Nigeria</i>		<i>179 616</i>	<i>1.29</i>		<b>Shares</b>		<b>0</b>	<b>0.00</b>
200 000	REPUBLIC OF NIGERIA 8.375% 22-24/03/2029	USD	179 616	1.29		<i>Russia</i>		<i>0</i>	<i>0.00</i>
	<i>China</i>		<i>159 060</i>	<i>1.14</i>	50 724	ALROSA PJSC	RUB	0	0.00
400 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	124 060	0.89	106 988	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	0	0.00
500 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	35 000	0.25	537	POLYU PJSC	RUB	0	0.00
	<i>Dominican Republic</i>		<i>154 248</i>	<i>1.11</i>		Shares/Units in investment funds		1 389 967	9.92
200 000	REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060	USD	154 248	1.11		<i>Luxembourg</i>		<i>841 267</i>	<i>6.01</i>
	<i>Egypt</i>		<i>149 541</i>	<i>1.07</i>	6 372.33	BNP PARIBAS FUNDS CHINA EQUITY - X CAP	USD	410 316	2.93
300 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	149 541	1.07	346.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	412 461	2.95
	<i>Sri Lanka</i>		<i>130 500</i>	<i>0.94</i>	135.13	BNP PARIBAS INSTCASH USD 1D 1 VNAV - X CAP	USD	18 490	0.13
300 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	130 500	0.94		<i>Ireland</i>		<i>548 700</i>	<i>3.91</i>
	<i>Russia</i>		<i>112 324</i>	<i>0.81</i>	6 250.00	ISHARES MSCI KOREA	EUR	275 478	1.96
115 000	RUSSIA 12.750% 98-24/06/2028	USD	106 950	0.77	1 476.00	SOURCE PHYSICAL GOLD P - ETC	USD	273 222	1.95
1 300 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	5 374	0.04		<b>Total securities portfolio</b>		<b>13 735 693</b>	<b>98.46</b>
	<i>Peru</i>		<i>107 943</i>	<i>0.78</i>					
20 000	PERU B SOBERANO 5.940% 18-12/02/2029	PEN	5 412	0.04					
92 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	25 697	0.18					
36 000	PERU B SOBERANO 8.200% 06-12/08/2026	PEN	10 521	0.08					
29 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	6 706	0.05					
15 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	3 956	0.03					
95 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	25 940	0.19					
106 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	29 711	0.21					
	<i>Ghana</i>		<i>84 600</i>	<i>0.61</i>					
200 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	84 600	0.61					
	<i>Luxembourg</i>		<i>83 455</i>	<i>0.60</i>					
400 000	EIB 3.000% 19-25/11/2029	PLN	83 455	0.60					
	<i>Hungary</i>		<i>78 021</i>	<i>0.55</i>					
3 100 000	HUNGARY GOVERNMENT 3.000% 18-27/10/2038	HUF	5 817	0.04					
10 340 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	22 920	0.16					
5 000 000	REPUBLIC OF HUNGARY 2.250% 20-20/04/2033	HUF	9 992	0.07					
2 970 000	REPUBLIC OF HUNGARY 2.250% 21-22/06/2034	HUF	5 705	0.04					
4 760 000	REPUBLIC OF HUNGARY 3.000% 16-27/10/2027	HUF	11 581	0.08					



# BNP PARIBAS FUNDS Energy Transition

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
7 264 216	ADVENT TECHNOLOGIES HOLDINGS	USD	3 918 415	0.19	2 182 571	AGILYX AS	NOK	5 900 607	0.28
254 239	ALBEMARLE CORP	USD	51 987 331	2.51	10 193 998	AKER CARBON CAPTURE AS	NOK	12 244 833	0.59
7 713 153	APPHARVEST INC	USD	2 615 826	0.13	2 801 046	FREYR BATTERY SA	USD	24 005 298	1.16
3 888 493	ARRAY TECHNOLOGIES INC	USD	80 549 901	3.89	6 743 577	OTOVO AS - A SHARES	NOK	6 980 988	0.34
2 348 076	BLOOM ENERGY CORP- A	USD	35 188 857	1.70	<i>Switzerland</i>				
482 523	CHART INDUSTRIES INC	USD	70 671 265	3.41	68 961 860	MEYER BURGER TECHNOLOGY AG	CHF	42 675 030	2.06
2 000 000	ELECTRIC LAST MILE SOLUTIONS	USD	119 890	0.01	<i>United Kingdom</i>				
7 194 138	FISKER INC	USD	37 190 594	1.80	9 027 350	CERES POWER HOLDINGS PLC	GBP	31 937 347	1.54
3 724 766	FLUENCE ENERGY INC	USD	90 951 206	4.39	1 925 193	POLESTAR AUTOMOTIVE-CL A ADS	USD	6 740 822	0.33
1 542 767	GREEN PLAINS INC	USD	45 590 108	2.20	<i>Italy</i>				
1 771 161	HANNON ARMSTRONG SUSTAINABLE	USD	40 585 724	1.96	1 067 157	INDUSTRIE DE NORA SPA	EUR	20 521 429	0.99
1 032 983	LIVENT CORP	USD	25 971 332	1.25	<i>Israel</i>				
676 411	NEXTRACKER INC-CL A	USD	24 681 872	1.19	1 083 422	ENLIGHT RENEWABLE ENERGY LTD	USD	17 626 710	0.85
6 843 307	ORIGIN MATERIALS INC	USD	26 720 887	1.29	<i>Brazil</i>				
21 256 656	PLUG POWER INC	USD	202 435 066	9.78	19 619 717	RAIZEN SA - PREFERENCE	BRL	16 402 575	0.79
3 266 234	PURECYCLE TECHNOLOGIES INC	USD	32 003 704	1.54	<i>Indonesia</i>				
6 742 297	QUANTUMSCAPE CORP	USD	49 377 592	2.38	120 380 600	PERTAMINA GEOTHERMAL ENERGY	IDR	6 439 702	0.31
3 054 442	STEM INC	USD	16 014 123	0.77	<i>Sweden</i>				
11 339 612	SUNNOVA ENERGY INTERNATIONAL	USD	190 310 079	9.19	4 236 908	CELL IMPACT AB	SEK	1 619 727	0.08
9 958 158	SUNRUN INC	USD	163 018 059	7.87	<i>Bahamas</i>				
343 402	TESLA INC	USD	82 394 447	3.98	295 367	LOCAL BOUNTI CORP	USD	736 387	0.04
35 401 003	VIEW INC	USD	3 929 479	0.19	<b>Total securities portfolio</b>				
					<b>2 015 701 899 97.30</b>				
<i>China</i>									
2 522 977	BYD CO LTD-H	HKD	74 007 222	3.57					
1 703 224	CONTEMPORARY AMPEREX TECHN-A	CNY	49 351 511	2.38					
1 315 141	GANFENG LITHIUM CO LTD-A	CNH	10 143 285	0.49					
743 264	GOODWE TECHNOLOGIES CO LTD-A	CNY	15 717 282	0.76					
10 831 416	LONGI GREEN ENERGY TECHNOL-A	CNY	39 263 811	1.90					
3 404 019	NARI TECHNOLOGY CO LTD-A	CNH	9 917 187	0.48					
5 468 000	TIANQI LITHIUM CORP-H	HKD	35 003 876	1.69					
<i>Canada</i>									
3 764 654	ANAERGIA INC	CAD	3 259 554	0.16					
8 517 505	FORAN MINING CORPORATION	CAD	20 767 208	1.00					
7 390 161	LI-CYCLE HOLDINGS CORP	USD	37 594 311	1.81					
5 749 912	STANDARD LITHIUM LTD	USD	23 716 411	1.14					
<i>Germany</i>									
1 348 112	NORDEX SE	EUR	14 997 746	0.72					
3 253 609	SIEMENS ENERGY AG	EUR	52 643 394	2.54					
<i>Australia</i>									
2 040 766	ALLKEM LTD	AUD	20 094 607	0.97					
68 139 524	IONEER LTD	AUD	14 258 622	0.69					
26 520 346	QUEENSLAND PACIFIC METALS LT	AUD	1 628 178	0.08					
116 714 544	SAYONA MINING LTD	AUD	12 580 674	0.61					
3 553 706	VULCAN ENERGY RESOURCES LTD	AUD	9 143 000	0.44					
<i>Denmark</i>									
2 128 733	CADELER A/S	NOK	8 177 278	0.39					
1 512 437	EVERFUEL A/S	NOK	2 031 506	0.10					
474 828	ORSTED A/S	DKK	41 118 876	1.98					
<i>India</i>									
10 000 000	RENEW ENERGY GLOBAL PLC-A	USD	50 229 148	2.42					







# BNP PARIBAS FUNDS Enhanced Bond 6M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
4 900 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	4 591 530	0.16
8 700 000	CREDIT LOGEMENT 17-28/11/2029 FRN	EUR	8 103 371	0.29
15 300 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	14 080 685	0.50
	<i>United Kingdom</i>		<i>57 672 784</i>	<i>2.05</i>
4 358 000	AVIVA PLC 13-05/07/2043 FRN	EUR	4 358 000	0.15
14 300 000	LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN	EUR	13 980 120	0.50
9 483 000	NATWEST MARKETS 23-13/01/2026 FRN	EUR	9 522 853	0.34
20 000 000	ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN	EUR	19 626 694	0.70
10 500 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	10 185 117	0.36
	<i>Spain</i>		<i>54 736 093</i>	<i>1.94</i>
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 17-01/12/2023 FRN	EUR	9 998 775	0.36
2 300 000	BANCO SABADELL 18-12/12/2028 FRN	EUR	2 290 510	0.08
10 800 000	BANCO SABADELL 22-08/09/2026 FRN	EUR	10 728 774	0.38
4 000 000	BANCO SANTANDER 17-11/05/2024 FRN	EUR	4 016 175	0.14
9 000 000	BANCO SANTANDER 22-26/01/2025 FRN	EUR	8 777 672	0.31
12 500 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	12 517 314	0.44
1 000 000	CAIXABANK 17-14/07/2028 FRN	EUR	999 309	0.04
6 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	5 407 564	0.19
	<i>Sweden</i>		<i>18 614 763</i>	<i>0.66</i>
5 782 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	5 697 870	0.20
13 089 000	SWEDBANK AB 18-18/09/2028 FRN	EUR	12 916 893	0.46
	<i>Ireland</i>		<i>17 092 268</i>	<i>0.61</i>
11 000 000	AIB GROUP PLC 19-19/11/2029 FRN	EUR	10 336 806	0.37
6 759 000	BANK OF IRELAND 19-08/07/2024 FRN	EUR	6 755 462	0.24
	<i>Canada</i>		<i>14 168 417</i>	<i>0.50</i>
14 147 000	ROYAL BANK OF CANADA 23-17/01/2025 FRN	EUR	14 168 417	0.50
	<i>The Netherlands</i>		<i>8 312 472</i>	<i>0.30</i>
8 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	8 312 472	0.30
	<i>Austria</i>		<i>7 336 595</i>	<i>0.26</i>
7 500 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	7 336 595	0.26
	<i>Norway</i>		<i>6 642 164</i>	<i>0.24</i>
7 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	6 642 164	0.24
	<i>Denmark</i>		<i>4 633 183</i>	<i>0.16</i>
4 900 000	JYSKE BANK A/S 20-15/10/2025 FRN	EUR	4 633 183	0.16
	<i>Japan</i>		<i>4 208 739</i>	<i>0.15</i>
4 300 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	4 208 739	0.15
	<i>Belgium</i>		<i>2 182 179</i>	<i>0.08</i>
2 300 000	KBC GROUP NV 17-18/09/2029 FRN	EUR	2 182 179	0.08
	Shares/Units in investment funds		116 363 441	4.14
	<i>France</i>		<i>89 418 221</i>	<i>3.19</i>
3 844.00	BNP PARIBAS MONEY 3M - IC	EUR	89 418 221	3.19
	<i>Luxembourg</i>		<i>26 945 220</i>	<i>0.95</i>
156 266.99	BNP PARIBAS FUNDS EURO FLEXIBLE BOND - I CAP	EUR	16 401 783	0.58
100.00	BNP PARIBAS FUNDS GLOBAL ENHANCED BOND 36M - X CAP	EUR	10 543 437	0.37
	<b>Total securities portfolio</b>		<b>2 721 879 734</b>	<b>96.66</b>

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

## 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			36 958 038	91.14
<b>Shares</b>			<b>36 958 038</b>	<b>91.14</b>
<i>United States of America</i>				
13 485	ALBEMARLE CORP	USD	19 563 312	48.25
65 869	ARRAY TECHNOLOGIES INC	USD	3 008 369	7.42
12 897	CHART INDUSTRIES INC	USD	1 488 639	3.67
68 300	FLUENCE ENERGY INC	USD	2 060 812	5.08
37 767	GREEN PLAINS INC	USD	1 819 512	4.49
300 000	GREENLIGHT BIOSCIENCES HOLDI	USD	1 217 608	3.00
19 089	NEXTRACKER INC-CL A	USD	89 430	0.22
367 116	PLUG POWER INC	USD	759 933	1.87
196 390	SUNNOVA ENERGY INTERNATIONAL	USD	3 814 335	9.42
95 676	SUNRUN INC	USD	3 595 901	8.87
<i>China</i>				
49 000	BYD CO LTD-H	HKD	1 708 773	4.21
42 680	CONTEMPORARY AMPEREX TECHN- A	CNY	6 242 447	15.39
81 956	GOODWE TECHNOLOGIES CO LTD-A	CNY	1 563 184	3.85
368 000	LONGI GREEN ENERGY TECHNOL-A	CNY	1 344 254	3.32
<i>United Kingdom</i>				
664 893	CERES POWER HOLDINGS PLC	GBP	1 882 578	4.64
<i>Canada</i>				
309 389	LI-CYCLE HOLDINGS CORP	USD	1 452 431	3.58
<i>Sweden</i>				
832 926	OATLY GROUP AB	USD	2 566 345	6.33
<i>India</i>				
266 968	RENEW ENERGY GLOBAL PLC-A	USD	2 566 345	6.33
<i>Germany</i>				
79 909	SIEMENS ENERGY AG	EUR	1 717 109	4.23
<i>Denmark</i>				
12 452	ORSTED A/S	DKK	1 707 498	4.21
<i>Switzerland</i>				
1 646 076	MEYER BURGER TECHNOLOGY AG	CHF	1 462 985	3.61
<b>Total securities portfolio</b>			<b>36 958 038</b>	<b>91.14</b>







# BNP PARIBAS FUNDS Euro Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	1 840 612	0.45
1 300 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	1 257 348	0.31
1 800 000	LA POSTE 18-31/12/2049 FRN	EUR	1 668 150	0.41
688 000	TOTAL SA 19-31/12/2049 FRN	EUR	664 598	0.16
3 200 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	2 764 846	0.68
	<i>Spain</i>		<i>4 743 587</i>	<i>1.17</i>
2 300 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	1 904 912	0.47
3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	2 838 675	0.70
	<i>Italy</i>		<i>2 642 883</i>	<i>0.65</i>
2 724 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 642 883	0.65
	<i>Germany</i>		<i>2 047 906</i>	<i>0.50</i>
2 300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	2 047 906	0.50
	<i>Austria</i>		<i>1 520 112</i>	<i>0.37</i>
1 700 000	OMV AG 20-31/12/2060 FRN	EUR	1 520 112	0.37
	<i>Belgium</i>		<i>1 291 543</i>	<i>0.32</i>
1 300 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 291 543	0.32
	Other transferable securities		4 734 200	1.16
	<b>Bonds</b>		<b>4 734 200</b>	<b>1.16</b>
	<i>France</i>		<i>4 734 200</i>	<i>1.16</i>
5 000 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	4 734 200	1.16
	Money Market Instruments		5 725 505	1.41
	<i>Italy</i>		<i>5 725 505</i>	<i>1.41</i>
11 500 000	ITALY BTPS HYBRD 0.000% 07-01/08/2039	EUR	5 725 505	1.41
	Shares/Units in investment funds		13 877 143	3.42
	<i>France</i>		<i>13 877 143</i>	<i>3.42</i>
602.00	BNP PARIBAS MONEY 3M - ID EUR	EUR	13 877 143	3.42
	<b>Total securities portfolio</b>		<b>402 530 280</b>	<b>98.94</b>

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets		
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					145 263 807					84.08	
<b>Bonds</b>					<b>118 295 845</b>					<b>68.51</b>	
<i>France</i>					<i>26 658 261</i>					<i>15.40</i>	
100 000	ARKEMA 0.125% 20-14/10/2026	EUR	88 968	0.05							
100 000	ARKEMA 3.500% 23-23/01/2031	EUR	96 346	0.06							
100 000	AUTOROUTES DU SUD 2.750% 22-02/09/2032	EUR	93 088	0.05							
100 000	AXA SA 3.625% 23-10/01/2033	EUR	100 278	0.06							
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	99 061	0.06							
200 000	BNP PARIBAS 3.625% 22-01/09/2029	EUR	190 767	0.11							
100 000	BOUYGUES SA 4.625% 22-07/06/2032	EUR	104 492	0.06							
100 000	BPCE 4.375% 23-13/07/2028	EUR	99 194	0.06							
2 700 000	BPCE SFH 0.010% 20-27/05/2030	EUR	2 149 914	1.24							
200 000	CAISSE AMORT DET 0.000% 20-25/11/2030	EUR	159 161	0.09							
500 000	CAISSE FR DE FINANCEMENT 0.375% 20-13/02/2040	EUR	311 876	0.18							
100 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	93 312	0.05							
100 000	CARREFOUR SA 2.375% 22-30/10/2029	EUR	91 155	0.05							
100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	93 099	0.05							
200 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	197 243	0.11							
100 000	CREDIT AGRICOLE SA 4.125% 23-07/03/2030	EUR	100 996	0.06							
100 000	DANONE 0.000% 21-01/12/2025	EUR	91 412	0.05							
200 000	DANONE 3.071% 22-07/09/2032	EUR	192 420	0.11							
100 000	EDENRED 3.625% 23-13/06/2031	EUR	98 702	0.06							
200 000	ENGIE 1.375% 18-22/06/2028	EUR	179 075	0.10							
200 000	ENGIE 1.750% 20-27/03/2028	EUR	183 443	0.11							
100 000	ENGIE 3.500% 22-27/09/2029	EUR	98 947	0.06							
100 000	ENGIE 3.625% 23-11/01/2030	EUR	98 922	0.06							
4 390 000	FRANCE O.A.T. 0.000% 19-25/03/2025	EUR	4 147 277	2.40							
5 270 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	4 896 303	2.82							
2 057 893	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	812 950	0.47							
2 660 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	2 209 715	1.28							
890 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	704 293	0.41							
2 060 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	2 072 813	1.20							
732 049	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	734 794	0.43							
110 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	125 981	0.07							
110 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	129 353	0.07							
100 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	104 621	0.06							
100 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	98 814	0.06							
200 000	ICADE 0.625% 21-18/01/2031	EUR	146 692	0.08							
100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	76 293	0.04							
200 000	LOREAL SA 2.875% 23-19/05/2028	EUR	194 767	0.11							
100 000	ORANGE 0.750% 21-29/06/2034	EUR	74 182	0.04							
100 000	ORANGE 1.250% 20-07/07/2027	EUR	91 343	0.05							
200 000	PERNOD RICARD SA 0.125% 21-04/10/2029	EUR	162 751	0.09							
102 000	RCI BANQUE 4.125% 22-01/12/2025	EUR	100 870	0.06							
124 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	123 615	0.07							
100 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	98 753	0.06							
100 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	99 033	0.06							
100 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	98 822	0.06							
400 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	268 469	0.16							
100 000	SUEZ 5.000% 22-03/11/2032	EUR	106 094	0.06							
100 000	THALES SA 3.625% 23-14/06/2029	EUR	98 474	0.06							
4 500 000	UNEDIC 0.250% 20-25/11/2029	EUR	3 771 744	2.18							
100 000	VINCI SA 3.375% 22-17/10/2032	EUR	97 574	0.06							
					<i>Spain</i>					<i>13 208 697</i>	<i>7.63</i>
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 17-10/02/2027	EUR	193 614	0.11							
1 300 000	BANCO SANTANDER 0.100% 20-27/02/2032	EUR	976 166	0.56							
200 000	BANCO SANTANDER 3.875% 23-16/01/2028	EUR	196 513	0.11							
100 000	CAIXABANK 3.750% 22-07/09/2029	EUR	98 645	0.06							
100 000	IBERDROLA FIN SA 3.375% 22-22/11/2032	EUR	98 909	0.06							
100 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	80 809	0.05							
300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	231 488	0.13							
100 000	NORTEGAS ENERGIA 2.065% 17-28/09/2027	EUR	91 360	0.05							
200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	192 524	0.11							
330 000	SPANISH GOVERNMENT 0.500% 20-30/04/2030	EUR	275 408	0.16							
2 620 000	SPANISH GOVERNMENT 0.600% 19-31/10/2029	EUR	2 232 057	1.29							
1 471 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	1 380 048	0.80							
2 020 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	1 856 178	1.07							
570 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	528 812	0.31							
190 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	159 477	0.09							
820 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	747 455	0.43							
539 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	443 662	0.26							
260 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	224 819	0.13							
403 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	365 403	0.21							
710 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	756 626	0.44							
200 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	225 742	0.13							
660 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	759 363	0.44							
913 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	1 093 619	0.63							
					<i>The Netherlands</i>					<i>12 200 127</i>	<i>7.08</i>
100 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	79 617	0.05							
100 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	99 295	0.06							
116 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 0.125% 21-21/09/2028	EUR	95 617	0.06							
175 000	AHOLD DELHAIZE 0.375% 21-18/03/2030	EUR	141 816	0.08							
400 000	AMER MED SYST EU 1.375% 22-08/03/2028	EUR	359 897	0.21							
167 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	166 773	0.10							
100 000	COOPERATIEVE RAB 4.000% 23-10/01/2030	EUR	97 947	0.06							
100 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	89 131	0.05							
301 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	262 383	0.15							
100 000	ENEL FINANCE INTERNATIONAL 4.000% 23-20/02/2031	EUR	99 197	0.06							
230 000	ENEL FINANCE INTERNATIONAL NV 0.000% 19-17/06/2024	EUR	221 162	0.13							
200 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-17/06/2027	EUR	171 595	0.10							
175 000	ENEL FINANCE INTERNATIONAL NV 0.375% 19-17/06/2027	EUR	152 668	0.09							
124 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	111 381	0.06							
1 700 000	ING BANK NV 0.750% 19-18/02/2029	EUR	1 480 782	0.86							
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	76 079	0.04							
200 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	184 814	0.11							
116 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	88 156	0.05							
250 000	NED WATERSCHAPBK 0.000% 19-02/10/2034	EUR	175 983	0.10							
570 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	493 187	0.29							

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 270 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	1 459 027	0.84	920 000	KFW 0.375% 21-20/05/2036	EUR	659 591	0.38
620 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	705 262	0.41	1 000 000	KFW 1.125% 17-15/06/2037	EUR	775 150	0.45
1 370 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	1 524 632	0.88	280 000	KFW 1.250% 16-04/07/2036	EUR	224 655	0.13
1 500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	1 193 338	0.69	300 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	264 214	0.15
100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	82 689	0.05	260 000	NORDRHEIN-WEST 1.000% 16-16/10/2046	EUR	168 988	0.10
112 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	101 065	0.06	340 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	254 459	0.15
490 000	RECKITT BEN TREASURY 0.375% 20-19/05/2026	EUR	449 139	0.26	480 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	338 999	0.20
100 000	SIEMENS FINAN 3.375% 23-24/08/2031	EUR	99 888	0.06	5 300 000	NRW BANK 0.250% 22-26/01/2032	EUR	4 191 162	2.41
200 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	196 590	0.11	1 850 000	UNICREDIT 0.010% 20-15/09/2028	EUR	1 561 451	0.90
100 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	99 980	0.06	298 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	263 804	0.15
161 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	131 929	0.08	200 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	198 329	0.11
100 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	98 605	0.06	100 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	88 106	0.05
155 000	UNILEVER FINANCE 0.750% 22-28/02/2026	EUR	143 983	0.08	100 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	68 463	0.04
100 000	UNILEVER FINANCE 1.750% 22-16/11/2028	EUR	91 821	0.05	100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	97 982	0.06
127 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	122 638	0.07		<i>Italy</i>		<i>6 477 122</i>	<i>3.77</i>
100 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	99 591	0.06	130 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	107 582	0.06
200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	168 495	0.10	100 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	95 784	0.06
100 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	97 649	0.06	100 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	88 922	0.05
300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	224 630	0.13	100 000	AUTOSTRADA PER L 5.125% 23-14/06/2033	EUR	100 107	0.06
200 000	VONOVIA BV 2.250% 15-15/12/2023	EUR	197 518	0.11	169 000	ENI SPA 0.375% 21-14/06/2028	EUR	142 330	0.08
300 000	WIZZ AIR FIN CO 1.000% 22-19/01/2026	EUR	264 178	0.15	100 000	ENI SPA 4.250% 23-19/05/2033	EUR	99 153	0.06
	<i>Belgium</i>		<i>11 771 453</i>	<i>6.80</i>	300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	270 912	0.16
384 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	348 741	0.20	400 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	388 534	0.22
880 000	BELGIUM GOVERNMENT 0.500% 17-22/10/2024	EUR	847 376	0.49	100 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	99 815	0.06
793 775	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	564 290	0.33	1 247 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	891 518	0.52
230 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	193 339	0.11	1 360 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	1 172 166	0.68
240 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	188 567	0.11	310 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	268 044	0.16
420 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	473 460	0.27	130 000	ITALY BTPS 3.450% 17-01/03/2048	EUR	114 434	0.07
700 000	BELGIUM GOVERNMENT 4.500% 11-28/03/2026	EUR	724 838	0.42	440 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	433 333	0.25
3 218 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	2 770 324	1.60	437 000	ITALY BTPS 4.450% 23-01/09/2043	EUR	443 700	0.26
870 890	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	741 688	0.43	907 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	988 324	0.57
720 000	EUROPEAN UNION 1.000% 22-06/07/2032	EUR	607 659	0.35	373 660	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	361 583	0.21
928 000	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	938 486	0.54	100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	81 883	0.05
1 300 000	FLEMISH COMMUNIT 0.010% 20-23/06/2027	EUR	1 142 829	0.66	100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	92 865	0.05
2 300 000	FLEMISH COMMUNIT 3.000% 22-12/10/2032	EUR	2 229 856	1.29	241 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	236 133	0.14
	<i>Germany</i>		<i>10 317 439</i>	<i>5.95</i>		<i>Luxembourg</i>		<i>5 072 452</i>	<i>2.94</i>
31 000	BAYER AG 4.250% 23-26/08/2029	EUR	31 245	0.02	2 000 000	EIB 4.000% 05-15/10/2037	EUR	2 183 569	1.26
100 000	BERTELSMANN SE 3.500% 22-29/05/2029	EUR	97 310	0.06	1 200 000	ESM 1.800% 17-02/11/2046	EUR	923 502	0.53
170 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	171 557	0.10	187 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	166 346	0.10
200 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	198 581	0.11	100 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	66 735	0.04
200 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	175 489	0.10	322 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	288 471	0.17
46 000	E.ON SE 0.875% 22-08/01/2025	EUR	43 897	0.03	287 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	262 398	0.15
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	64 982	0.04	200 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	182 105	0.11
100 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	96 880	0.06	292 000	NESTLE FINANCE INTERNATIONAL 0.000% 21-14/06/2026	EUR	263 836	0.15
100 000	HEIDELBERGCEMENT 3.750% 23-31/05/2032	EUR	95 005	0.05	130 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-13/03/2033	EUR	134 458	0.08
100 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	94 630	0.05	150 000	PROLOGIS INTERNATIONAL II 1.876% 15-17/04/2025	EUR	142 317	0.08
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	92 510	0.05	100 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	96 134	0.06
					300 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	247 464	0.14
					130 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	115 117	0.07

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United Kingdom</i>					<i>Portugal</i>				
209 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	4 992 451	2.91	1 030 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	1 927 595	1.11
100 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	173 712	0.10	250 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	973 484	0.56
226 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	99 646	0.06	70 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	249 440	0.14
137 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	187 353	0.11	110 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	73 751	0.04
200 000	CREDIT AGRICOLE 1.250% 16-14/04/2026	EUR	118 881	0.07	470 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	117 656	0.07
100 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	185 497	0.11	<i>Ireland</i>				
100 000	GSK CONSUMER HEA 1.250% 22-29/03/2026	EUR	97 525	0.06	174 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	1 723 160	0.99
100 000	LINDE PLC 3.375% 23-12/06/2029	EUR	92 731	0.05	164 000	CCEP FINANCE IRE 0.500% 21-06/09/2029	EUR	159 623	0.09
100 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	99 285	0.06	200 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	135 187	0.08
200 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	82 851	0.05	360 000	IRISH GOVERNMENT 0.350% 22-18/10/2032	EUR	163 677	0.09
110 000	NATIONWIDE BLDG 3.250% 22-05/09/2029	EUR	184 054	0.11	630 000	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	288 695	0.17
132 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	103 640	0.06	130 000	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	568 260	0.33
100 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	120 655	0.07	210 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	91 673	0.05
132 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	98 652	0.06	170 000	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	177 431	0.10
100 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	105 732	0.06	<i>Canada</i>				
3 048 032	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	99 416	0.06	1 050 000	BANK OF MONTREAL 0.125% 22-26/01/2027	EUR	1 457 114	0.84
210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	2 941 629	1.70	110 000	MER-BENZ CA FIN 3.000% 22-23/02/2027	EUR	923 507	0.53
<i>United States of America</i>					490 000	ONTARIO TEACHERS 1.850% 22-03/05/2032	EUR	106 984	0.06
500 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	3 363 324	1.97	<i>China</i>				
247 000	APPLE INC 0.875% 17-24/05/2025	EUR	467 248	0.27	300 000	CHINA (PEOPLES) 0.250% 20-25/11/2030	EUR	426 623	0.25
100 000	AT&T INC 3.950% 23-30/04/2031	EUR	234 805	0.14	1 600 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	236 826	0.14
100 000	BANK OF AMERICA CORP 1.375% 15-26/03/2025	EUR	99 028	0.06	2 750 000	CHINA SCE GRP 7.000% 20-02/05/2025	USD	84 326	0.05
100 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	95 692	0.06	1 870 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	351 778	0.20
300 000	COCA-COLA CO/THE 0.125% 21-09/03/2029	EUR	85 756	0.05	3 140 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	531 604	0.31
179 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	249 168	0.14	<i>Peru</i>				
100 000	GEN MOTORS FIN 4.500% 23-22/11/2027	EUR	158 182	0.09	5 120 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	1 333 590	0.77
181 000	GOLDMAN SACHS GROUP 0.750% 21-23/03/2032	EUR	99 187	0.06	<i>Croatia</i>				
200 000	IBM CORP 0.950% 17-23/05/2025	EUR	134 929	0.08	280 000	CROATIA 1.500% 20-17/06/2031	EUR	1 176 039	0.68
500 000	PEPSICO INC 0.750% 19-18/03/2027	EUR	189 103	0.11	1 000 000	CROATIA 2.875% 22-22/04/2032	EUR	238 409	0.14
176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	451 088	0.26	<i>Colombia</i>				
500 000	REALTY INCOME 4.700% 23-15/12/2028	USD	147 121	0.09	1 640 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	937 630	0.54
140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	444 088	0.26	<i>Finland</i>				
300 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	121 000	0.07	850 000	FINNISH GOVERNMENT 0.250% 20-15/09/2040	EUR	1 108 766	0.64
100 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	288 656	0.17	240 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	1 105 464	0.65
<i>Austria</i>					120 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	530 641	0.31
100 000	RAIFFEISEN BK IN 0.050% 21-01/09/2027	EUR	2 277 797	1.32	100 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	198 463	0.11
220 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	81 595	0.05	200 000	NORDEA BANK ABP 0.500% 21-02/11/2028	EUR	112 751	0.07
790 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	162 462	0.09	<i>Egypt</i>				
250 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	743 046	0.43	1 580 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	839 152	0.49
530 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	253 437	0.15	<i>Brazil</i>				
300 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	618 320	0.36	1 120 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	755 369	0.44
100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	334 161	0.19	<i>Slovenia</i>				
<i>South Africa</i>					470 000	REPUBLIC OF SLOVENIA 1.750% 16-03/11/2040	EUR	755 369	0.44
55 700 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	2 212 588	1.28	330 000	REPUBLIC OF SLOVENIA 2.250% 16-03/03/2032	EUR	662 611	0.39
				2 212 588					
				1.28					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Dominican Republic</i>		<i>600 621</i>	<i>0.35</i>		<b>Floating rate bonds</b>		<b>18 615 491</b>	<b>10.75</b>
770 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	600 621	0.35		<i>United States of America</i>		<i>6 917 933</i>	<i>3.99</i>
	<i>Senegal</i>		<i>542 815</i>	<i>0.31</i>		BANK OF AMERICA CORP 21-22/03/2031 FRN	EUR	213 855	0.12
710 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	542 815	0.31	279 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	262 349	0.15
	<i>Bolivia</i>		<i>527 575</i>	<i>0.31</i>	1 458 000	BANK OF AMERICA CORP 23-25/04/2029 FRN	USD	1 322 014	0.76
910 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	527 575	0.31	1 163 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	1 044 660	0.60
	<i>Ivory Coast</i>		<i>520 825</i>	<i>0.30</i>	1 240 000	CITIGROUP INC 19-20/03/2030 FRN	USD	1 051 599	0.61
670 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	520 825	0.30	1 190 000	GOLDMAN SACHS GP 22-23/08/2028 FRN	USD	1 054 652	0.61
	<i>Serbia</i>		<i>510 889</i>	<i>0.30</i>	313 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	232 769	0.13
570 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	510 889	0.30	237 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	183 721	0.11
	<i>Oman</i>		<i>509 576</i>	<i>0.29</i>	277 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	241 366	0.14
580 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	509 576	0.29	161 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	153 587	0.09
	<i>Slovakia</i>		<i>506 979</i>	<i>0.29</i>	100 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	100 446	0.06
180 000	SLOVAKIA GOVERNMENT 1.625% 16-21/01/2031	EUR	157 014	0.09	1 167 000	MORGAN STANLEY 23-20/04/2029 FRN	USD	1 056 915	0.61
250 000	SLOVAKIA GOVERNMENT 2.000% 17-17/10/2047	EUR	177 700	0.10		<i>The Netherlands</i>		<i>2 933 585</i>	<i>1.71</i>
170 138	SLOVAKIA GOVERNMENT 3.625% 14-16/01/2029	EUR	172 265	0.10	200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	165 732	0.10
	<i>Tunisia</i>		<i>368 000</i>	<i>0.21</i>	134 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	103 048	0.06
400 000	TUNISIA INT BOND 6.750% 18-31/10/2023	EUR	368 000	0.21	100 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	86 732	0.05
	<i>Mexico</i>		<i>287 286</i>	<i>0.17</i>	200 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	189 224	0.11
390 000	UNITED MEXICAN 2.250% 21-12/08/2036	EUR	287 286	0.17	100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	77 194	0.04
	<i>Cameroon</i>		<i>254 336</i>	<i>0.15</i>	100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	86 120	0.05
355 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	254 336	0.15	100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	84 371	0.05
	<i>Bahrain</i>		<i>250 995</i>	<i>0.15</i>	1 660 000	ING GROEP NV 21-31/12/2061 FRN	USD	1 086 720	0.63
315 000	BAHRAIN 5.250% 21-25/01/2033	USD	250 995	0.15	100 000	ING GROEP NV 22-24/08/2033 FRN	EUR	94 228	0.05
	<i>Romania</i>		<i>238 316</i>	<i>0.14</i>	200 000	ING GROEP NV 23/05/2029 FRN	EUR	197 818	0.11
310 000	ROMANIA 4.625% 19-03/04/2049	EUR	238 316	0.14	100 000	ING GROEP NV 23-20/02/2035 FRN	EUR	97 325	0.06
	<i>Hong Kong</i>		<i>218 928</i>	<i>0.13</i>	130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	125 110	0.07
2 810 000	SHIMAO PROPERTY 5.200% 18-30/01/2025	USD	218 928	0.13	209 000	REPSOL INTERNATIONAL FINANCE 21-31/12/2061 FRN	EUR	181 709	0.11
	<i>Denmark</i>		<i>193 227</i>	<i>0.11</i>	100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	78 433	0.05
100 000	CARLSBERG BREW 3.250% 22-12/10/2025	EUR	98 352	0.06	100 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	101 968	0.06
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	94 875	0.05	100 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	96 315	0.06
	<i>Hungary</i>		<i>175 060</i>	<i>0.10</i>	100 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	81 538	0.05
250 000	REPUBLIC OF HUNGARY 1.750% 20-05/06/2035	EUR	175 060	0.10		<i>Italy</i>		<i>2 147 426</i>	<i>1.24</i>
	<i>Poland</i>		<i>165 558</i>	<i>0.10</i>	118 000	ENI SPA 20-31/12/2060 FRN	EUR	108 719	0.06
200 000	REPLIC OF POLAND 2.375% 16-18/01/2036	EUR	165 558	0.10	202 000	ENI SPA 21-31/12/2061 FRN	EUR	171 270	0.10
	<i>Philippines</i>		<i>148 636</i>	<i>0.09</i>	1 130 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	895 903	0.52
170 000	ASIAN DEV BANK 2.000% 22-10/06/2037	EUR	148 636	0.09	200 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	199 532	0.12
	<i>Japan</i>		<i>89 614</i>	<i>0.05</i>	200 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	197 586	0.11
100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	89 614	0.05	129 000	TERNA RETE 22-09/02/2171 FRN	EUR	109 791	0.06
	<i>Chile</i>		<i>77 895</i>	<i>0.05</i>	200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	174 320	0.10
150 000	CHILE 1.250% 21-22/01/2051	EUR	77 895	0.05	228 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	190 304	0.11
	<i>Lithuania</i>		<i>62 142</i>	<i>0.04</i>	100 000	UNICREDIT SPA 23-17/01/2029 FRN	EUR	100 001	0.06
140 000	LITHUANIA 0.500% 20-28/07/2050	EUR	62 142	0.04		<i>France</i>		<i>1 390 049</i>	<i>0.80</i>
					200 000	ARKEMA 20-31/12/2060 FRN	EUR	176 201	0.10
					100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	88 308	0.05
					100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	92 911	0.05
					100 000	BNP PARIBAS 23/02/2029 FRN	EUR	98 471	0.06
					100 000	BPCE 22-14/01/2028 FRN	EUR	86 105	0.05
					100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	87 646	0.05

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	82 324	0.05					
100 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	92 762	0.05					
100 000	DANONE 21-31/12/2061 FRN	EUR	86 828	0.05					
200 000	ORANGE 20-15/10/2169 FRN	EUR	167 661	0.10					
100 000	SCOR SE 20-17/09/2051 FRN	EUR	71 989	0.04					
200 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	162 199	0.09					
100 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	96 644	0.06					
<i>Spain</i>				<i>1 365 286</i>	<i>0.79</i>				
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	99 688	0.06					
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	98 888	0.06					
100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	83 680	0.05					
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	99 642	0.06					
100 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	92 043	0.05					
100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	82 822	0.05					
100 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	99 235	0.06					
200 000	BANKINTER SA 21-23/12/2032 FRN	EUR	164 072	0.09					
200 000	CAIXABANK 21-09/02/2029 FRN	EUR	165 768	0.10					
100 000	CAIXABANK 22-13/04/2026 FRN	EUR	94 410	0.05					
200 000	CAIXABANK 23-30/05/2034 FRN	EUR	198 334	0.11					
100 000	KUTXABANK 21-14/10/2027 FRN	EUR	86 704	0.05					
<i>Germany</i>				<i>1 361 091</i>	<i>0.77</i>				
100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	94 067	0.05					
100 000	ALLIANZ SE 23-25/07/2053 FRN	EUR	102 749	0.06					
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	92 708	0.05					
100 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	98 973	0.06					
200 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	198 500	0.11					
200 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	178 250	0.10					
200 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	192 251	0.11					
100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	88 398	0.05					
100 000	EVONIK 21-02/09/2081 FRN	EUR	84 000	0.05					
200 000	MUNICH RE 21-26/05/2042 FRN	EUR	144 180	0.08					
100 000	TALANX AG 17-05/12/2047 FRN	EUR	87 015	0.05					
<i>United Kingdom</i>				<i>891 564</i>	<i>0.53</i>				
130 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	112 674	0.07					
100 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	100 379	0.06					
157 000	LLOYDS BANK GROUP PLC 22-24/08/2030 FRN	EUR	143 709	0.08					
100 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	81 546	0.05					
132 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	105 193	0.06					
185 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	147 391	0.09					
200 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	200 672	0.12					
<i>Japan</i>				<i>429 881</i>	<i>0.24</i>				
300 000	MITSUBISHI UFJ FINANCE 21-08/06/2027 FRN	EUR	266 186	0.15					
200 000	MIZUHO FINANCIAL 21-06/09/2029 FRN	EUR	163 695	0.09					
<i>Ireland</i>				<i>285 309</i>	<i>0.17</i>				
211 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	185 714	0.11					
100 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	99 595	0.06					
<i>Austria</i>				<i>259 754</i>	<i>0.15</i>				
100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	88 085	0.05					
100 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	73 848	0.04					
100 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	97 821	0.06					
						<i>Switzerland</i>		<i>163 801</i>	<i>0.09</i>
					200 000	UBS GROUP 20-05/11/2028 FRN	EUR	163 801	0.09
						<i>Denmark</i>		<i>99 627</i>	<i>0.06</i>
					100 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	99 627	0.06
						<i>Portugal</i>		<i>99 074</i>	<i>0.06</i>
					100 000	EDP SA 23/04/2083 FRN	EUR	99 074	0.06
						<i>Belgium</i>		<i>94 765</i>	<i>0.05</i>
					100 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	94 765	0.05
						<i>Sweden</i>		<i>91 386</i>	<i>0.05</i>
					100 000	SWEDBANK AB 22-23/08/2032 FRN	EUR	91 386	0.05
						<i>Australia</i>		<i>84 960</i>	<i>0.05</i>
					100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	84 960	0.05
						<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>8 352 471</b>	<b>4.82</b>
						<i>United States of America</i>		<i>8 352 471</i>	<i>4.82</i>
					9 300 000	FNCL 5 7/10 5.000% 10-25/04/2037	USD	8 352 471	4.82
						<b>Money Market Instruments</b>		<b>9 214 886</b>	<b>5.32</b>
						<i>Greece</i>		<i>9 214 886</i>	<i>5.32</i>
					5 155 000	HELLENIC T-BILL 0.000% 23-01/12/2023	EUR	5 076 128	2.93
					4 140 000	HELLENIC T-BILL 0.000% 23-07/07/2023	EUR	4 138 758	2.39
						<b>Shares/Units in investment funds</b>		<b>16 790 269</b>	<b>9.69</b>
						<i>Luxembourg</i>		<i>9 767 075</i>	<i>5.64</i>
					5 714.00	BNP PARIBAS FLEXI I ABS EUROPE IG - X CAP	EUR	6 980 907	4.03
					30.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	2 786 168	1.61
						<i>France</i>		<i>7 023 194</i>	<i>4.05</i>
					696.91	BNP PARIBAS INVEST 3 MOIS - X	EUR	7 023 194	4.05
						<b>Total securities portfolio</b>		<b>171 268 962</b>	<b>99.09</b>

# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>667 072 360</b>	<b>63.54</b>					
<i>France</i>					<i>160 862 599</i>	<i>15.32</i>			
2 000 000	APRR SA 1.875% 22-03/01/2029	EUR	1 824 053	0.17	3 000 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	2 978 851	0.28
3 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	2 716 728	0.26	4 181 000	BMW FINANCE NV 3.250% 23-22/11/2026	EUR	4 122 027	0.39
2 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 22-14/09/2027	EUR	2 691 605	0.26	2 512 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	2 508 590	0.24
5 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-26/01/2028	EUR	4 855 454	0.46	3 100 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	3 085 276	0.29
4 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-13/03/2029	EUR	4 088 880	0.39	7 125 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	6 210 902	0.59
1 000 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	989 571	0.09	9 000 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	8 018 264	0.76
1 700 000	BOUYGUES SA 5.375% 22-30/06/2042	EUR	1 860 809	0.18	1 117 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	1 113 160	0.11
5 000 000	BPCÉ 1.750% 22-26/04/2027	EUR	4 573 992	0.44	1 989 000	ENEL FINANCE INTERNATIONAL 4.500% 23-20/02/2043	EUR	1 943 852	0.19
2 100 000	BPCÉ 4.125% 23-10/07/2028	EUR	2 097 417	0.20	4 000 000	ENEL FINANCE INTERNATIONAL NV 0.375% 21-28/05/2029	EUR	3 259 598	0.31
12 000 000	BPCÉ 4.375% 23-13/07/2028	EUR	11 903 235	1.12	7 000 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	5 787 538	0.55
6 200 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	6 094 387	0.58	2 200 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	1 926 628	0.18
5 000 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	4 665 597	0.44	2 000 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	1 989 460	0.19
4 000 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	3 916 703	0.37	6 255 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	6 212 231	0.59
2 500 000	CIE DE ST GOBAIN 3.500% 23-18/01/2029	EUR	2 452 498	0.23	3 830 000	MERCEDES-BENZ IN 3.700% 23-30/05/2031	EUR	3 849 531	0.37
1 200 000	CREDIT AGRICOLE ASSR 2.000% 20-17/07/2030	EUR	968 084	0.09	3 316 000	PACCAR FINANCIAL 3.375% 23-15/05/2026	EUR	3 267 985	0.31
2 500 000	CREDIT AGRICOLE SA 2.000% 19-25/03/2029	EUR	2 165 869	0.21	1 314 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	1 311 313	0.12
3 900 000	CREDIT AGRICOLE SA 2.500% 22-29/08/2029	EUR	3 588 861	0.34	1 605 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	1 594 080	0.15
5 000 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	4 868 342	0.46	6 496 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	6 385 249	0.61
3 400 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	3 353 131	0.32	2 288 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	2 278 635	0.22
3 200 000	DANONE 3.470% 23-22/05/2031	EUR	3 181 090	0.30	3 000 000	UPJOHN FINANCE 1.362% 20-23/06/2027	EUR	2 646 826	0.25
2 100 000	EDENRED 3.625% 23-13/06/2031	EUR	2 072 739	0.20	6 000 000	UPJOHN FINANCE 1.908% 20-23/06/2032	EUR	4 601 864	0.44
2 800 000	EDENRED 3.625% 23-13/12/2026	EUR	2 776 429	0.26	2 200 000	VOLKSWAGEN INTFN 3.875% 23-29/03/2026	EUR	2 166 155	0.21
7 000 000	ELO SACA 4.875% 22-08/12/2028	EUR	6 699 702	0.64	<i>United Kingdom</i>				
2 500 000	ENGIE 1.750% 20-27/03/2028	EUR	2 293 042	0.22	2 000 000	ANGLO AMERICAN 4.500% 23-15/09/2028	EUR	2 003 240	0.19
2 300 000	ENGIE 3.625% 23-11/01/2030	EUR	2 275 212	0.22	3 000 000	ANGLO AMERICAN 5.000% 23-15/03/2031	EUR	3 060 990	0.29
4 200 000	ENGIE 4.000% 23-11/01/2035	EUR	4 184 209	0.40	2 000 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	1 783 974	0.17
1 500 000	ENGIE 4.250% 23-11/01/2043	EUR	1 507 964	0.14	2 000 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	1 992 913	0.19
6 000 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	5 602 773	0.53	3 771 000	ASTRAZENECA PLC 3.750% 23-03/03/2032	EUR	3 797 970	0.36
5 000 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	4 940 719	0.47	3 986 000	BP CAP MKY BV 3.773% 23-12/05/2030	EUR	3 928 388	0.37
2 000 000	JCDECAUX SA 1.625% 22-07/02/2030	EUR	1 635 189	0.16	3 120 000	BP CAP MKY BV 4.323% 23-12/05/2035	EUR	3 114 575	0.30
1 500 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	1 503 497	0.14	2 074 000	BRITISH SKY BROADCASTING 2.500% 14-15/09/2026	EUR	1 986 912	0.19
7 500 000	LOREAL SA 2.875% 23-19/05/2028	EUR	7 303 781	0.70	2 071 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	1 991 921	0.19
2 200 000	LVMH MOET HENNES 3.375% 23-21/10/2025	EUR	2 187 432	0.21	5 600 000	LINDE PLC 3.375% 23-12/06/2029	EUR	5 559 966	0.53
4 556 000	RCI BANQUE 4.875% 22-21/09/2028	EUR	4 540 010	0.43	7 486 000	LLOYDS BANK 4.125% 23-30/05/2027	EUR	7 390 473	0.70
2 999 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 993 276	0.29	2 500 000	NAT GRID ELECTY EM 3.530% 22-20/09/2028	EUR	2 433 531	0.23
2 000 000	SANOFI 1.250% 22-06/04/2029	EUR	1 788 464	0.17	4 569 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	3 785 448	0.36
2 200 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	2 172 559	0.21	3 011 000	NATIONAL GRID PLC 3.875% 23-16/01/2029	EUR	2 984 761	0.28
7 300 000	SOCIETE GENERALE 4.000% 22-16/11/2027	EUR	7 219 111	0.69	2 069 000	NATL GAS TRANSPM 4.250% 23-05/04/2030	EUR	2 058 460	0.20
2 000 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	1 980 658	0.19	2 906 000	NATL GRID PLC 4.275% 23-16/01/2035	EUR	2 866 754	0.27
1 000 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	988 219	0.09	10 124 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	9 087 222	0.87
4 500 000	SUEZ 2.375% 22-24/05/2030	EUR	4 045 068	0.39	8 113 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	8 003 671	0.76
9 000 000	SUEZ 4.625% 22-03/11/2028	EUR	9 183 801	0.88	5 069 000	SMITH & NEPHEW 4.565% 22-11/10/2029	EUR	5 140 455	0.49
5 200 000	THALES SA 3.625% 23-14/06/2029	EUR	5 120 632	0.49	2 816 000	VODAFONE GROUP 1.875% 17-20/11/2029	EUR	2 495 697	0.24
2 996 000	WPP FINANCE 4.125% 23-30/05/2028	EUR	2 991 807	0.29					
<i>The Netherlands</i>					<i>93 741 893</i>	<i>8.93</i>			
2 542 000	ABB FINANCE BV 3.375% 23-16/01/2031	EUR	2 490 989	0.24					
4 100 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	4 068 524	0.39					
10 000 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	9 924 365	0.95					

# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>					<i>Italy</i>				
2 600 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	2 274 180	0.22	1 759 000	AUTO STRADE PER L 5.125% 23-14/06/2033	EUR	1 760 879	0.17
3 800 000	AT&T INC 2.600% 14-17/12/2029	EUR	3 488 711	0.33	4 558 000	ENI SPA 3.625% 23-19/05/2027	EUR	4 482 838	0.43
9 912 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	9 813 310	0.94	3 757 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	3 716 583	0.35
2 688 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	2 657 069	0.25	7 485 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	7 471 155	0.71
4 014 000	BOOKING HLDS INC 4.250% 22-15/05/2029	EUR	4 061 908	0.39	5 094 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	5 071 956	0.48
2 000 000	CELANESE US HLDS 5.337% 22-19/01/2029	EUR	1 954 086	0.19	10 000 000	SNAM 0.750% 20-17/06/2030	EUR	8 022 218	0.76
3 000 000	ELI LILLY & CO 2.125% 15-03/06/2030	EUR	2 744 948	0.26	10 000 000	SNAM 3.375% 22-05/12/2026	EUR	9 791 231	0.93
2 233 000	GEN MOTORS FIN 4.500% 23-22/11/2027	EUR	2 214 846	0.21	2 520 000	TERNA RETE 3.625% 23-21/04/2029	EUR	2 478 813	0.24
4 000 000	IBM CORP 0.300% 20-11/02/2028	EUR	3 420 400	0.33	5 200 000	TERNA SPA 0.375% 21-23/06/2029	EUR	4 257 933	0.41
5 000 000	IBM CORP 2.875% 13-07/11/2025	EUR	4 889 993	0.47	<i>Luxembourg</i>				
4 000 000	IBM CORP 4.000% 23-06/02/2043	EUR	3 892 812	0.37	4 000 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	2 862 123	0.27
2 017 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	2 034 163	0.19	11 000 000	DH EUROPE 0.450% 19-18/03/2028	EUR	9 475 497	0.90
6 200 000	NETFLIX INC 3.875% 19-15/11/2029	EUR	6 038 192	0.58	3 000 000	EUROFINS SCIEN 4.000% 22-06/07/2029	EUR	2 905 787	0.28
5 000 000	PROCTER & GAMBLE 3.250% 23-02/08/2031	EUR	4 945 696	0.47	2 500 000	GRAND CITY PROPERTIES 0.125% 21-11/01/2028	EUR	1 863 077	0.18
2 372 000	REALTY INCOME 4.875% 23-06/07/2030	EUR	2 358 954	0.22	300 000	GRAND CITY PROPERTIES 1.500% 18-22/02/2027	EUR	247 753	0.02
1 000 000	THERMO FISHER 1.375% 16-12/09/2028	EUR	890 086	0.08	5 714 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	4 827 755	0.46
3 000 000	THERMO FISHER 2.375% 20-15/04/2032	EUR	2 691 267	0.26	1 000 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	633 188	0.06
3 000 000	UNILEVER CAPITAL 3.300% 23-06/06/2029	EUR	2 964 435	0.28	5 000 000	MEDTRONIC GLOBAL 3.000% 22-15/10/2028	EUR	4 842 116	0.46
3 689 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	3 625 280	0.35	5 000 000	TRATON FIN LUX 4.000% 23-16/09/2025	EUR	4 942 338	0.47
<i>Germany</i>					3 500 000	TRATON FIN LUX 4.250% 23-16/05/2028	EUR	3 454 767	0.33
10 000 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	8 712 770	0.83	<i>Finland</i>				
3 000 000	AMPRION GMBH 3.450% 22-22/09/2027	EUR	2 937 163	0.28	10 052 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	9 881 761	0.94
2 500 000	BAYER AG 4.625% 23-26/05/2033	EUR	2 537 706	0.24	6 800 000	NORDEA BANK ABP 0.500% 21-02/11/2028	EUR	5 620 296	0.54
3 000 000	BERTELSMANN SE 3.500% 22-29/05/2029	EUR	2 919 302	0.28	4 633 000	NORDEA BANK ABP 4.125% 23-05/05/2028	EUR	4 587 550	0.44
7 220 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	7 168 791	0.68	<i>Canada</i>				
12 000 000	E.ON SE 2.875% 22-26/08/2028	EUR	11 546 076	1.09	4 000 000	BANK OF MONTREAL 2.750% 22-15/06/2027	EUR	3 799 730	0.36
4 700 000	EUROGRID GMBH 3.722% 23-27/04/2030	EUR	4 650 697	0.44	3 725 000	NATIONAL BANK CANADA 3.750% 23-25/01/2028	EUR	3 627 833	0.35
5 400 000	ROBERT BOSCH 3.625% 23-02/06/2030	EUR	5 349 444	0.51	3 532 000	ROYAL BANK OF CANADA 4.125% 23-05/07/2028	EUR	3 508 406	0.33
500 000	ROBERT BOSCH 4.375% 23-02/06/2043	EUR	513 055	0.05	2 910 000	TORONTO DOMINION BANK 2.551% 22-03/08/2027	EUR	2 726 307	0.26
2 000 000	VIER GAS TRANSPOR 4.000% 22-26/09/2027	EUR	2 002 035	0.19	<i>Sweden</i>				
4 000 000	VIER GAS TRANSPOR 4.625% 22-26/09/2032	EUR	4 137 938	0.39	2 500 000	MOLNLYCKE HLD 1.875% 17-28/02/2025	EUR	2 397 921	0.23
4 900 000	VOLKSWAGEN BANK 4.250% 23-07/01/2026	EUR	4 854 837	0.46	3 414 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	3 408 453	0.32
2 000 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 762 111	0.17	4 600 000	SWEDBANK AB 4.625% 23-30/05/2026	EUR	4 566 261	0.44
5 000 000	VONOVIA SE 0.625% 21-14/12/2029	EUR	3 754 802	0.36	3 650 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	2 806 160	0.27
<i>Spain</i>					<i>Japan</i>				
5 100 000	ABERTIS INFRAEST 4.125% 23-07/08/2029	EUR	4 997 685	0.48	2 500 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	2 103 748	0.20
3 700 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	3 687 635	0.35	12 000 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	10 626 811	1.01
3 000 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	3 019 637	0.29	<i>Ireland</i>				
7 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	7 260 708	0.69	4 000 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	3 646 372	0.35
1 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	1 723 122	0.16	<i>Denmark</i>				
10 000 000	BANCO SANTANDER 3.750% 23-16/01/2026	EUR	9 848 127	0.94	2 000 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 743 184	0.17
9 800 000	BANCO SANTANDER 4.250% 23-12/06/2030	EUR	9 795 736	0.93	1 807 000	CARLSBERG BREW 3.500% 23-26/11/2026	EUR	1 785 854	0.17
5 000 000	MADRILENA RED FI 1.375% 17-11/04/2025	EUR	4 692 827	0.45	<i>Mexico</i>				
5 000 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	3 858 135	0.37	3 500 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	3 087 175	0.29
					<i>Australia</i>				
					2 802 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	2 792 760	0.27



# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<b>Belgium</b>		2 485 283	0.24	3 000 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	2 991 793	0.29
2 500 000	KBC GROUP NV 4.375% 23-06/12/2031	EUR	2 485 283	0.24	5 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	4 763 305	0.45
	<b>Floating rate bonds</b>		<b>344 864 406</b>	<b>32.94</b>	10 000 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	9 612 572	0.92
	<b>France</b>		58 104 038	5.54	2 600 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	2 298 356	0.22
1 331 000	AXA SA 23-11/07/2043 FRN	EUR	1 329 076	0.13	1 000 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	921 631	0.09
3 000 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	2 889 143	0.28	2 600 000	DEUTSCHE BANK AG 23-11/01/2029 FRN	EUR	2 580 426	0.25
5 000 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	4 287 017	0.41	3 000 000	INFINEON TECH 19-01/04/2168 FRN	EUR	2 848 686	0.27
4 000 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	3 155 114	0.30	1 000 000	MERCK 20-09/09/2080 FRN	EUR	890 955	0.08
7 000 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	5 644 727	0.54	3 000 000	TALANX AG 17-05/12/2047 FRN	EUR	2 610 459	0.25
3 600 000	BNP PARIBAS 23-10/01/2031 FRN	EUR	3 542 941	0.34		<b>Ireland</b>		<b>33 508 366</b>	<b>3.21</b>
4 500 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	4 415 189	0.42	4 000 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	3 624 279	0.35
1 100 000	BPCE 23-01/06/2033 FRN	EUR	1 097 120	0.10	8 942 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	9 203 381	0.88
1 800 000	BPCE 23-14/06/2034 FRN	EUR	1 804 703	0.17	4 032 000	AIB GROUP PLC 23/07/2029 FRN	EUR	3 960 045	0.38
2 000 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	1 936 130	0.18	6 000 000	BANK OF IRELAND 22-01/03/2033 FRN	EUR	6 079 946	0.58
3 300 000	CREDIT AGRICOLE SA 23-11/07/2029 FRN	EUR	3 271 344	0.31	4 901 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	4 881 151	0.47
5 000 000	ENGIE 19-31/12/2059 FRN	EUR	4 616 144	0.44	5 773 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	5 759 564	0.55
2 500 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	1 720 940	0.16		<b>Italy</b>		<b>33 382 072</b>	<b>3.19</b>
3 500 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	3 030 570	0.29	4 084 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	4 054 993	0.39
2 000 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 732 280	0.17	7 000 000	ENEL SPA 21-31/12/2061 FRN	EUR	5 691 841	0.54
8 900 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	8 601 325	0.82	567 000	ENEL SPA 23-16/07/2171 FRN	EUR	570 164	0.05
3 000 000	SOGECAP SA 14-29/12/2049 FRN	EUR	2 853 026	0.27	5 000 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	4 989 312	0.48
2 500 000	TOTALENERGIES SE 22-31/12/2062 FRN	EUR	2 177 249	0.21	3 800 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	3 312 074	0.32
	<b>The Netherlands</b>		53 680 484	5.10	3 500 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	2 921 331	0.28
4 100 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	4 009 647	0.38	7 000 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	6 777 322	0.65
6 000 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	4 614 100	0.44	5 065 000	UNICREDIT SPA 23-17/01/2029 FRN	EUR	5 065 035	0.48
3 900 000	COOPERATIEVE RAB 21-01/12/2027 FRN	EUR	3 407 074	0.32		<b>United Kingdom</b>		<b>29 166 621</b>	<b>2.78</b>
12 600 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	12 440 586	1.18	3 000 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	2 398 081	0.23
1 000 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	819 536	0.08	3 000 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	2 591 264	0.25
7 800 000	ING GROEP NV 21-29/09/2028 FRN	EUR	6 538 042	0.62	3 000 000	HSBC HOLDINGS 22-16/11/2032 FRN	EUR	3 052 069	0.29
3 500 000	ING GROEP NV 23/05/2034 FRN	EUR	3 498 363	0.33	5 969 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	5 991 611	0.57
4 000 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	3 766 708	0.36	7 000 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	5 708 242	0.54
2 425 000	NN GROUP NV 23-03/11/2043 FRN	EUR	2 424 283	0.23	2 000 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	1 593 414	0.15
3 000 000	REPSOL INTERNATIONAL FINANCE 21-31/12/2061 FRN	EUR	2 608 256	0.25	4 067 000	STANDARD CHART 23-10/05/2031 FRN	EUR	4 011 261	0.38
2 000 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	1 875 012	0.18	3 500 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	2 817 319	0.27
4 000 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	3 340 712	0.32	1 000 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	1 003 360	0.10
5 000 000	VOLKSWAGEN INTFN 22-28/12/2170 FRN	EUR	4 338 165	0.41		<b>Switzerland</b>		<b>24 809 781</b>	<b>2.38</b>
	<b>Spain</b>		40 890 487	3.92	5 000 000	CREDIT SUISSE 22-01/03/2029 FRN	EUR	5 535 172	0.53
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN	EUR	1 849 317	0.18	2 000 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 842 276	0.18
7 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	7 077 878	0.67	2 000 000	UBS GROUP 21-03/11/2026 FRN	EUR	1 780 925	0.17
4 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	4 054 393	0.39	10 518 000	UBS GROUP 22-15/06/2027 FRN	EUR	9 822 103	0.94
5 800 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	5 837 622	0.56	6 000 000	UBS GROUP 23-11/01/2031 FRN	EUR	5 829 305	0.56
6 000 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	5 522 595	0.53		<b>Denmark</b>		<b>10 286 983</b>	<b>0.98</b>
4 000 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	3 969 390	0.38	4 629 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	4 220 682	0.40
2 700 000	BANKINTER SA 23-03/05/2030 FRN	EUR	2 675 343	0.26	6 089 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	6 066 301	0.58
8 000 000	CAIXABANK 23-16/05/2027 FRN	EUR	7 920 611	0.76		<b>United States of America</b>		<b>8 903 545</b>	<b>0.84</b>
2 000 000	CAIXABANK 23-30/05/2034 FRN	EUR	1 983 338	0.19	2 000 000	JPMORGAN CHASE 17-18/05/2028 FRN	EUR	1 808 196	0.17
	<b>Germany</b>		39 584 119	3.79	3 000 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	2 325 580	0.22
2 100 000	ALLIANZ SE 23-25/07/2053 FRN	EUR	2 157 735	0.21	5 000 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	4 769 769	0.45
4 200 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	3 938 201	0.38		<b>Austria</b>		<b>3 869 139</b>	<b>0.37</b>
4 000 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	3 970 000	0.38	3 900 000	ERSTE GROUP 23-30/05/2030 FRN	EUR	3 869 139	0.37

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>2 820 952</i>	<i>0.27</i>
1 500 000	SWEDBANK AB 22-23/08/2032 FRN	EUR	1 370 790	0.13
1 500 000	TELIA CO AB 22-21/12/2082 FRN	EUR	1 450 162	0.14
	<i>Luxembourg</i>		<i>2 240 000</i>	<i>0.22</i>
3 000 000	CPI PROPERTY GRO 19- 31/12/2049 FRN	EUR	1 033 500	0.10
3 000 000	GRAND CITY PROPERTIES 20- 31/12/2060 FRN	EUR	1 206 500	0.12
	<i>Australia</i>		<i>1 961 175</i>	<i>0.19</i>
2 000 000	AUST & NZ BANK 23-03/02/2033 FRN	EUR	1 961 175	0.19
	<i>Norway</i>		<i>1 656 644</i>	<i>0.16</i>
2 000 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 656 644	0.16
	Shares/Units in investment funds		49 677 650	4.72
	<i>Luxembourg</i>		<i>49 677 650</i>	<i>4.72</i>
5 000.00	BNP PARIBAS FLEXI I ABS EUROPE AAA - X CAP	EUR	5 188 000	0.49
70.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	7 220 833	0.69
268 154.18	BNP PARIBAS INSTICASH EUR 1D - 1 CAP	EUR	37 268 817	3.54
	<b>Total securities portfolio</b>		<b>1 061 614 416</b>	<b>101.20</b>

# BNP PARIBAS FUNDS Euro Defensive Equity

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
<b>Shares</b>			<b>168 322 791</b>	<b>93.78</b>						
<i>France</i>					<i>Italy</i>					
	661	ARKEMA	EUR	57 044	0.03	188 795	ASSICURAZIONI GENERALI	EUR	3 515 363	1.96
190 797	AXA SA	EUR	5 156 289	2.87	10 397	ENI S.P.A.	EUR	137 053	0.08	
18 157	CAPGEMINI SE	EUR	3 151 147	1.76	38 969	PRYSMIAN SPA	EUR	1 491 733	0.83	
102 267	CARREFOUR SA	EUR	1 774 844	0.99	273 893	SNAM SPA	EUR	1 311 126	0.73	
70 981	DANONE	EUR	3 984 873	2.22	<i>Belgium</i>					
1 790	HERMES INTERNATIONAL	EUR	3 562 100	1.98	13 714	AGEAS	EUR	508 927	0.28	
3 326	IPSEN	EUR	366 525	0.20	31 329	KBC GROEP NV	EUR	2 002 550	1.12	
12 741	LEGRAND SA	EUR	1 156 883	0.64	11 230	SOLVAY SA	EUR	1 148 829	0.64	
16 219	LOREAL	EUR	6 927 134	3.86	<i>Switzerland</i>					
13 567	LVMH MOET HENNESSY LOUIS VUI	EUR	11 708 320	6.53	38 734	STMICROELECTRONICS NV	EUR	1 764 721	0.98	
76 175	MICHELIN (CGDE)	EUR	2 061 296	1.15	<i>Portugal</i>					
296 678	ORANGE	EUR	3 175 048	1.77	92 358	GALP ENERGIA SGPS SA	EUR	990 078	0.55	
16 842	PERNOD RICARD SA	EUR	3 408 821	1.90	29 879	JERONIMO MARTINS	EUR	754 146	0.42	
30 096	PUBLICIS GROUPE	EUR	2 212 056	1.23	<i>Ireland</i>					
75 021	SANOFI AVENTIS	EUR	7 367 061	4.10	170 477	AIB GROUP PLC	EUR	656 336	0.37	
121 232	TOTAL SA	EUR	6 370 742	3.55	100 041	BANK OF IRELAND GROUP PLC	EUR	874 158	0.49	
18 585	VALEO SA	EUR	364 824	0.20	<i>Finland</i>					
42 118	VINCI SA	EUR	4 480 513	2.50	25 953	NOKIA OYJ	EUR	99 543	0.06	
<i>Germany</i>					<i>Austria</i>					
41 659	BAYERISCHE MOTOREN WERKE AG	EUR	4 687 471	2.61	1 994	VERBUND AG	EUR	146 459	0.08	
88 022	DEUTSCHE LUFTHANSA - REG	EUR	825 558	0.46	<b>Total securities portfolio</b>					
105 562	DEUTSCHE POST AG - REG	EUR	4 721 788	2.63	<b>168 322 791 93.78</b>					
286 286	DEUTSCHE TELEKOM AG - REG	EUR	5 718 849	3.19						
280 338	E.ON SE	EUR	3 274 348	1.82						
133 334	INFINEON TECHNOLOGIES AG	EUR	5 038 025	2.81						
74 138	MERCEDES BENZ GROUP AG	EUR	5 461 746	3.04						
15 065	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	5 176 334	2.88						
170 050	TELEFONICA DEUTSCHLAND HOLDING	EUR	438 219	0.24						
<i>The Netherlands</i>										
12 282	ASML HOLDING NV	EUR	8 142 965	4.54						
7 362	HEINEKEN HOLDING NV	EUR	586 383	0.33						
32 505	HEINEKEN NV	EUR	3 061 321	1.71						
17 238	JDE PEETS NV	EUR	469 908	0.26						
114 731	KONINKLIJKE AHOLD DELHAIZE N	EUR	3 586 491	2.00						
570 482	KONINKLIJKE KPN NV	EUR	1 864 906	1.04						
58 559	NN GROUP NV - W/I	EUR	1 985 736	1.11						
26 192	RANDSTAD HOLDING NV	EUR	1 265 336	0.70						
290 837	STELLANTIS NV	EUR	4 679 567	2.61						
26 280	WOLTERS KLUWER	EUR	3 056 364	1.70						
<i>Spain</i>										
25 533	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	821 397	0.46						
9 176	AENA SA	EUR	1 358 048	0.76						
12 881	AMADEUS IT GROUP SA	EUR	897 806	0.50						
365 582	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	2 570 773	1.43						
38 112	ENAGAS SA	EUR	686 016	0.38						
75 438	ENDESA SA	EUR	1 482 357	0.83						
488 870	IBERDROLA SA	EUR	5 841 997	3.25						
68 935	INDUSTRIA DE DISENO TEXTIL	EUR	2 444 435	1.36						
17 556	NATURGY ENERGY GROUP SDG SA	EUR	478 577	0.27						
56 490	RED ELECTRICA CORPORACION SA	EUR	869 099	0.48						
1 035 232	TELEFONICA SA	EUR	3 846 922	2.14						

# BNP PARIBAS FUNDS Euro Equity

## 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				
<b>Shares</b>			<b>1 546 792 774</b>	<b>99.44</b>
<i>France</i>				
			<i>585 760 563</i>	<i>37.68</i>
309 546	AIR LIQUIDE SA	EUR	50 827 453	3.27
1 005 495	ALSTOM	EUR	27 470 123	1.77
3 271 630	CREDIT AGRICOLE SA	EUR	35 569 161	2.29
282 051	ESSILORLUXOTTICA	EUR	48 682 003	3.13
46 951	LOREAL	EUR	20 052 772	1.29
148 094	LVMH MOET HENNESSY LOUIS VUI	EUR	127 805 121	8.23
1 383 212	MICHELIN (CGDE)	EUR	37 429 717	2.41
201 427	PERNOD RICARD SA	EUR	40 768 825	2.62
406 843	SANOFI AVENTIS	EUR	39 951 983	2.57
454 356	SCHNEIDER ELECTRIC SE	EUR	75 632 100	4.86
1 253 400	TOTAL SA	EUR	65 866 170	4.23
468 810	WORLDLINE SA - W/I	EUR	15 705 135	1.01
<i>Germany</i>				
			<i>290 202 897</i>	<i>18.65</i>
148 458	ADIDAS AG	EUR	26 392 863	1.70
195 635	ALLIANZ SE - REG	EUR	41 709 382	2.68
164 149	DEUTSCHE BOERSE AG	EUR	27 757 596	1.78
2 773 287	DEUTSCHE TELEKOM AG - REG	EUR	55 399 181	3.56
1 002 187	INFINEON TECHNOLOGIES AG	EUR	37 867 636	2.43
535 937	SIEMENS AG - REG	EUR	81 751 830	5.26
201 254	SYMRISE AG	EUR	19 324 409	1.24
<i>The Netherlands</i>				
			<i>237 695 235</i>	<i>15.27</i>
189 671	ASML HOLDING NV	EUR	125 751 873	8.08
768 284	PROSUS NV	EUR	51 559 539	3.31
1 834 323	STELLANTIS NV	EUR	29 514 257	1.90
1 516 932	UNIVERSAL MUSIC GROUP NV	EUR	30 869 566	1.98
<i>Spain</i>				
			<i>115 752 094</i>	<i>7.44</i>
587 405	AMADEUS IT GROUP SA	EUR	40 942 129	2.63
14 143 276	BANCO SANTANDER SA	EUR	47 874 989	3.08
2 294 291	GRIFOLS SA	EUR	26 934 976	1.73
<i>Finland</i>				
			<i>96 632 026</i>	<i>6.21</i>
1 131 479	NESTE OYJ	EUR	39 895 950	2.56
1 998 592	NORDEA BANK ABP	EUR	19 917 968	1.28
895 382	SAMPO OYJ - A	EUR	36 818 108	2.37
<i>Switzerland</i>				
			<i>84 290 035</i>	<i>5.42</i>
343 289	DSM-FIRMENICH AG	EUR	33 855 161	2.18
1 106 999	STMICROELECTRONICS NV	EUR	50 434 874	3.24
<i>Italy</i>				
			<i>45 766 625</i>	<i>2.94</i>
19 069 427	INTESA SANPAOLO	EUR	45 766 625	2.94
<i>United Kingdom</i>				
			<i>33 394 372</i>	<i>2.15</i>
95 358	LINDE PLC	EUR	33 394 372	2.15
<i>Belgium</i>				
			<i>28 823 285</i>	<i>1.85</i>
556 112	ANHEUSER - BUSCH INBEV SA/NV	EUR	28 823 285	1.85
<i>Portugal</i>				
			<i>28 475 642</i>	<i>1.83</i>
1 128 195	JERONIMO MARTINS	EUR	28 475 642	1.83
Shares/Units in investment funds			10 584 741	0.68
<i>Luxembourg</i>				
			<i>10 584 741</i>	<i>0.68</i>
87 556.72	BNP PARIBAS INSTICASH EUR 1D- X CAP	EUR	10 584 741	0.68
<b>Total securities portfolio</b>			<b>1 557 377 515</b>	<b>100.12</b>

# BNP PARIBAS FUNDS Euro Flexible Bond

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					<b>333 710 834</b>	<b>95.92</b>			
<b>Bonds</b>				<b>296 767 662</b>	<b>85.29</b>				
<i>France</i>					<i>76 448 091</i>	<i>21.97</i>			
3 400 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	3 488 158	1.00	3 670 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	3 403 919	0.98
900 000	AIR LIQUIDE FIN 2.875% 22-16/09/2032	EUR	854 102	0.25	2 838 000	TOYOTA MTR CREDIT 4.050% 23-13/09/2029	EUR	2 869 694	0.82
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	475 274	0.14	3 322 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	3 264 619	0.94
2 300 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	2 122 159	0.61	<i>Italy</i>				
3 300 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	3 243 787	0.93	4 292 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	4 290 236	1.23
3 000 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	2 937 527	0.84	1 293 000	HERA SPA 4.250% 23-20/04/2033	EUR	1 280 234	0.37
1 300 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	1 307 636	0.38	16 946 585	ITALY BTPS 0.650% 20-15/05/2026	EUR	16 404 683	4.71
1 400 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 335 442	0.38	6 011 460	ITALY BTPS 1.600% 22-22/11/2028	EUR	5 924 551	1.70
4 900 000	EDENRED 3.625% 23-13/12/2026	EUR	4 858 750	1.40	4 155 063	ITALY BTPS 2.000% 23-14/03/2028	EUR	4 183 849	1.20
21 712 710	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	21 322 109	6.12	6 066 480	ITALY BTPS 2.400% 23-15/05/2039	EUR	6 365 883	1.83
18 421 264	FRANCE O.A.T. I/L 0.250% 13-25/07/2024	EUR	18 250 398	5.24	<i>United Kingdom</i>				
500 000	PERNOD RICARD SA 1.375% 22-07/04/2029	EUR	444 625	0.13	4 680 000	BP CAP MKY BV 4.323% 23-12/05/2035	EUR	4 671 862	1.34
1 700 000	PERNOD RICARD SA 3.750% 22-02/11/2032	EUR	1 723 075	0.50	3 100 000	BP CAPITAL PLC 2.519% 20-07/04/2028	EUR	2 918 798	0.84
2 399 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 394 421	0.69	3 394 000	BRITISH TELECOM 3.750% 23-13/05/2031	EUR	3 305 231	0.95
4 973 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	4 704 906	1.35	1 900 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	1 628 847	0.47
6 875 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	6 985 722	2.01	1 000 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	960 097	0.28
<i>Germany</i>					<i>50 941 980</i>	<i>14.64</i>			
3 000 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	3 343 740	0.96	1 900 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	1 653 836	0.48
1 000 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	1 309 320	0.38	2 906 000	NATL GRID PLC 4.275% 23-16/01/2035	EUR	2 866 754	0.82
20 127 403	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	19 679 603	5.65	8 200 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	6 908 879	1.99
9 987 925	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	10 011 895	2.88	4 700 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	4 609 676	1.33
3 864 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	3 836 594	1.10	2 509 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	2 494 341	0.72
462 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	441 757	0.13	<i>The Netherlands</i>				
1 900 000	METRO AG 1.500% 15-19/03/2025	EUR	1 813 152	0.52	632 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	627 744	0.18
1 300 000	ROBERT BOSCH 4.375% 23-02/06/2043	EUR	1 333 942	0.38	1 023 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	1 021 611	0.29
8 200 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	7 467 015	2.15	530 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	516 706	0.15
1 000 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	986 340	0.28	1 900 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	1 890 976	0.54
771 000	VOLKSWAGEN FINANCIAL 0.000% 21-12/02/2025	EUR	718 622	0.21	1 574 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	1 402 918	0.40
<i>United States of America</i>					<i>43 519 929</i>	<i>12.52</i>			
2 400 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	2 319 795	0.67	1 500 000	HEINEKEN NV 3.875% 23-23/09/2030	EUR	1 518 635	0.44
1 800 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	1 654 750	0.48	2 853 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	2 636 373	0.76
644 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	602 403	0.17	1 000 000	REPSOL INTERNATIONAL FINANCE 0.125% 20-05/10/2024	EUR	952 198	0.27
3 072 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	3 036 650	0.87	1 061 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	1 009 495	0.29
3 223 000	BOOKING HLDS INC 4.500% 22-15/11/2031	EUR	3 315 788	0.95	3 898 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	3 831 543	1.10
400 000	FORD MOTOR CREDIT 3.250% 20-15/09/2025	EUR	383 480	0.11	3 237 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	3 236 353	0.93
6 998 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	6 857 793	1.97	200 000	VOLKSWAGEN INTFN 4.375% 22-15/05/2030	EUR	199 368	0.06
3 200 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	3 016 233	0.87	<i>Finland</i>				
3 500 000	GEN ELECTRIC CO 1.500% 17-17/05/2029	EUR	3 083 659	0.89	3 471 000	FORTUM OYJ 4.500% 23-26/05/2033	EUR	3 499 860	1.01
3 350 000	GEN MOTORS FIN 4.500% 23-22/11/2027	EUR	3 322 765	0.96	1 469 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	1 379 354	0.40
4 025 000	HONEYWELL INTL 3.500% 23-17/05/2027	EUR	3 957 449	1.14	2 000 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	1 882 500	0.54
2 800 000	MCDONALDS CORP 1.500% 17-28/11/2029	EUR	2 430 932	0.70	3 300 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	3 244 112	0.93
					3 512 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	3 504 818	1.01
					<i>Ireland</i>				
					482 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	394 461	0.11
					2 900 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	2 345 418	0.67
					3 200 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	2 865 944	0.82
					800 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	782 542	0.22
					2 213 000	VODAFONE INT FIN 4.000% 23-10/02/2043	EUR	2 079 611	0.60
					<i>Belgium</i>				
					4 300 000	AB INBEV SA/NV 3.700% 20-02/04/2040	EUR	4 087 562	1.17
					1 800 000	ANHEUSER - BUSCH INBEV SA/NV 1.150% 18-22/01/2027	EUR	1 649 825	0.47

# BNP PARIBAS FUNDS Euro Flexible Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>3 671 593</i>	<i>1.06</i>
4 181 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	3 671 593	1.06
	<i>Denmark</i>		<i>2 678 287</i>	<i>0.77</i>
2 710 000	CARLSBERG BREW 3.500% 23-26/11/2026	EUR	2 678 287	0.77
	<i>Spain</i>		<i>1 233 062</i>	<i>0.35</i>
1 226 920	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	1 233 062	0.35
	<i>Luxembourg</i>		<i>988 783</i>	<i>0.28</i>
1 000 000	CK HUTCHISON 0.375% 19-17/10/2023	EUR	988 783	0.28
	<i>Japan</i>		<i>236 195</i>	<i>0.07</i>
249 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	236 195	0.07
	<i>Greece</i>		<i>22 058</i>	<i>0.01</i>
7 040 000	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	22 058	0.01
	<b>Floating rate bonds</b>		<b>36 943 172</b>	<b>10.63</b>
	<i>France</i>		<i>16 476 631</i>	<i>4.74</i>
1 000 000	ACCOR 19-31/12/2049 FRN	EUR	982 893	0.28
8 100 000	ACCOR 19-31/12/2059 FRN	EUR	7 603 514	2.19
1 800 000	AXA SA 13-04/07/2043 FRN	EUR	1 800 000	0.52
3 000 000	BNP PARIBAS 85-29/10/2049 FRN	EUR	2 236 093	0.64
1 800 000	RCI BANQUE 17-04/11/2024 FRN	EUR	1 795 177	0.52
1 500 000	RCI BANQUE 18-12/03/2025 FRN	EUR	1 487 172	0.43
688 000	TOTAL SE 21-31/12/2061 FRN	EUR	571 782	0.16
	<i>Ireland</i>		<i>6 929 736</i>	<i>1.99</i>
6 900 000	FCA BANK IE 22-24/03/2024 FRN	EUR	6 929 736	1.99
	<i>United Kingdom</i>		<i>4 971 850</i>	<i>1.43</i>
3 600 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	3 131 509	0.90
2 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 840 341	0.53
	<i>Italy</i>		<i>2 638 956</i>	<i>0.76</i>
2 800 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	2 638 956	0.76
	<i>United States of America</i>		<i>2 393 755</i>	<i>0.69</i>
2 400 000	FORD MOTOR CREDIT 18-15/11/2023 FRN	EUR	2 393 755	0.69
	<i>Austria</i>		<i>1 992 768</i>	<i>0.57</i>
2 000 000	VIENNA INSURANCE 13-09/10/2043 FRN	EUR	1 992 768	0.57
	<i>The Netherlands</i>		<i>1 539 476</i>	<i>0.45</i>
1 337 000	ABB FINANCE BV 22-31/03/2024 FRN	EUR	1 341 841	0.39
200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	197 635	0.06
	Shares/Units in investment funds		3 887 360	1.12
	<i>Luxembourg</i>		<i>3 887 360</i>	<i>1.12</i>
16 000.00	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - I - CAP	EUR	3 887 360	1.12
	<b>Total securities portfolio</b>		<b>337 598 194</b>	<b>97.04</b>

# BNP PARIBAS FUNDS Euro Government Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>					<b>1 481 949 668 98.94</b>				
<i>Italy</i>					<i>386 761 847 25.83</i>				
2 788 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	2 650 651	0.18	6 740 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	6 600 620	0.44
29 000 000	CASSA DEPOSITI E 3.500% 22-19/09/2027	EUR	28 235 731	1.89	1 121 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 016 418	0.07
102 010 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	92 033 759	6.14	8 895 000	SPANISH GOVERNMENT 3.450% 22-30/07/2043	EUR	8 442 601	0.56
4 545 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	4 064 548	0.27	39 284 000	SPANISH GOVERNMENT 3.550% 23-31/10/2033	EUR	39 570 675	2.64
69 650 000	ITALY BTPS 1.350% 19-01/04/2030	EUR	59 585 575	3.98	9 754 000	SPANISH GOVERNMENT 3.900% 23-30/07/2039	EUR	9 951 862	0.66
39 335 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	34 259 113	2.29	<i>Belgium</i>				
13 503 000	ITALY BTPS 2.500% 22-01/12/2032	EUR	12 006 269	0.80	6 539 810	BELGIAN 3.000% 23-22/06/2033	EUR	6 508 309	0.43
96 142 000	ITALY BTPS 3.400% 22-01/04/2028	EUR	94 727 194	6.33	4 045 270	BELGIAN 3.300% 23-22/06/2054	EUR	3 948 992	0.26
11 680 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	11 554 090	0.77	13 481 460	BELGIUM GOVERNMENT 0.350% 22-22/06/2032	EUR	10 706 975	0.71
47 256 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	47 644 917	3.18	6 182 000	BELGIUM GOVERNMENT 1.000% 16-22/06/2026	EUR	5 825 283	0.39
<i>Germany</i>					<i>351 651 134 23.50</i>				
155 829 459	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	131 887 822	8.82	3 721 869	BELGIUM GOVERNMENT 1.400% 22-22/06/2053	EUR	2 373 659	0.16
85 418 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	62 539 643	4.18	1 856 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	1 388 535	0.09
76 126 143	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	41 160 721	2.75	1 812 460	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	1 424 044	0.10
7 663 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 22-15/08/2053	EUR	6 704 435	0.45	5 176 011	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	3 726 145	0.25
4 185 000	KFW 0.000% 19-30/09/2026	EUR	3 771 173	0.25	24 694 681	EUROPEAN UNION 1.625% 22-04/12/2029	EUR	22 645 460	1.51
40 740 000	KFW 0.000% 21-10/01/2031	EUR	32 654 923	2.18	3 609 979	EUROPEAN UNION 3.000% 22-04/03/2053	EUR	3 444 247	0.23
15 742 000	KFW 0.000% 21-15/06/2029	EUR	13 184 210	0.88	33 600 000	FLEMISH COMMUNIT 3.000% 22-12/10/2032	EUR	32 575 284	2.17
11 824 000	KFW 0.000% 22-30/04/2027	EUR	10 477 648	0.70	<i>Luxembourg</i>				
34 140 000	KFW 0.125% 22-30/06/2025	EUR	32 010 576	2.14	2 403 000	DUCHY OF LUXEMBOURG 0.000% 20-14/09/2032	EUR	1 836 226	0.12
7 346 000	KFW 3.125% 23-07/06/2030	EUR	7 415 872	0.50	2 212 000	DUCHY OF LUXEMBOURG 0.625% 17-01/02/2027	EUR	2 010 752	0.13
3 223 000	NIEDERSACHSEN 0.125% 19-07/03/2025	EUR	3 041 379	0.20	22 669 000	EFSF 0.000% 20-13/10/2027	EUR	19 770 512	1.32
10 542 000	NORDRHEIN-WEST 0.600% 21-04/06/2041	EUR	6 802 732	0.45	594 000	EFSF 0.000% 20-15/10/2025	EUR	549 751	0.04
<i>France</i>					<i>267 601 213 17.87</i>				
33 400 000	CAISSE AMORT DET 2.875% 22-25/05/2027	EUR	32 829 318	2.19	1 410 000	EIB 0.000% 20-28/03/2028	EUR	1 216 604	0.08
9 700 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	9 610 190	0.64	11 196 000	EIB 0.000% 21-28/09/2028	EUR	9 542 533	0.64
5 100 000	DEXIA CREDIT LOCAL 0.000% 19-29/05/2024	EUR	4 923 940	0.33	15 245 000	EIB 2.250% 22-15/03/2030	EUR	14 523 021	0.97
11 400 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	9 792 272	0.65	34 579 819	ESM 0.000% 21-15/12/2026	EUR	30 914 019	2.06
5 000 000	DEXIA CREDIT LOCAL 1.250% 14-26/11/2024	EUR	4 817 936	0.32	<i>Austria</i>				
100 000	DEXIA CREDIT LOCAL 1.250% 15-27/10/2025	EUR	94 541	0.01	16 938 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	13 488 431	0.90
31 340 000	FRANCE O.A.T. 0.000% 22-25/05/2032	EUR	24 371 238	1.63	10 677 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	8 406 512	0.56
77 554 579	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	76 007 820	5.07	964 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	704 128	0.05
10 900 000	FRANCE O.A.T. 0.500% 20-25/05/2040	EUR	7 120 861	0.48	38 450 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	37 978 722	2.54
21 644 203	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	11 537 442	0.77	<i>Finland</i>				
27 278 721	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	18 981 352	1.27	2 781 000	FINNISH GOVERNMENT 1.375% 22-15/04/2027	EUR	2 611 924	0.17
22 999 976	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	19 106 540	1.28	36 330 000	FINNISH GOVERNMENT 3.000% 23-15/09/2033	EUR	36 263 429	2.42
9 872 000	FRANCE O.A.T. 2.000% 22-25/11/2032	EUR	9 151 147	0.61	<i>The Netherlands</i>				
8 527 813	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	8 070 594	0.54	5 000 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	4 996 380	0.33
26 715 000	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	31 186 022	2.08	14 250 000	BNG BANK NV 0.000% 21-20/01/2031	EUR	11 289 471	0.75
<i>Spain</i>					<i>156 075 616 10.42</i>				
4 200 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 250 149	0.22	9 185 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	9 044 561	0.60
1 500 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	1 359 135	0.09	<i>Slovakia</i>				
48 300 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	47 636 600	3.18	7 220 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	4 665 925	0.31
7 363 000	JUNTA ANDALUCIA 0.700% 21-30/07/2033	EUR	5 521 874	0.37	12 846 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	12 765 910	0.85
14 150 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	12 818 556	0.86	<i>Latvia</i>				
2 334 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	1 130 099	0.08	2 650 000	REPUBLIC OF LATVIA 0.000% 21-24/01/2029	EUR	2 136 907	0.14
28 407 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	18 777 027	1.25	<i>Estonia</i>				
					<i>562 772 0.04</i>				

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Government Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Greece</i>		<i>14 435</i>	<i>0.00</i>
4 606 900	HELLENIC REPUBLIC 0.000% 12- 15/10/2042	EUR	14 435	0.00
	Shares/Units in investment funds		19 412 152	1.30
	<i>France</i>		<i>19 412 152</i>	<i>1.30</i>
33.02	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	19 412 152	1.30
	<b>Total securities portfolio</b>		<b>1 501 361 820</b>	<b>100.24</b>



# BNP PARIBAS FUNDS Euro High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>345 846 588</b>	<b>68.88</b>					
<i>United Kingdom</i>									
3 398 000	ALLWYN ENTERTAIN 7.250% 23-30/04/2030	EUR	3 444 723	0.69	628 000	ALBION FINANCING 5.250% 21-15/10/2026	EUR	590 182	0.12
4 770 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	4 256 882	0.85	1 600 000	AROUNDTOWN SA 1.000% 17-07/01/2025	EUR	1 446 562	0.29
1 384 091	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	1 692 370	0.34	1 800 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	1 479 626	0.29
6 725 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	7 714 790	1.54	3 050 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	2 753 099	0.55
2 400 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	2 643 142	0.53	2 303 000	CIRSA FINANCE IN 4.500% 21-15/03/2027	EUR	2 103 363	0.42
4 197 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	4 428 271	0.88	2 496 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	2 099 108	0.42
3 000 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	2 979 762	0.59	3 300 000	CPI PROPERTY GRO 2.750% 20-12/05/2026	EUR	2 671 612	0.53
975 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	1 109 688	0.22	2 132 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	1 727 858	0.34
4 700 000	ICELAND BONDCO 4.625% 17-15/03/2025	GBP	5 190 247	1.03	6 542 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	6 307 891	1.26
1 740 000	INEOS FINANCE PL 2.125% 17-15/11/2025	EUR	1 625 957	0.32	3 692 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	3 076 851	0.61
3 300 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	2 829 050	0.56	6 296 000	LHMC FINCO SARL 6.250% 18-20/12/2023	EUR	1 512 882	0.30
5 600 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	5 376 542	1.07	986 000	LUNE HOLDINGS SA 5.625% 21-15/11/2028	EUR	802 355	0.16
1 400 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	1 218 616	0.24	4 168 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	4 343 410	0.87
4 118 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	3 689 077	0.74	3 919 000	STENA INTERNATIO 7.250% 23-15/02/2028	EUR	3 998 480	0.80
6 050 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	6 353 295	1.27	<i>The Netherlands</i>				
3 400 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	3 838 551	0.76	3 317 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	2 787 474	0.56
2 049 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	1 891 830	0.38	2 488 000	IPD 3 BV 8.000% 23-15/06/2028	EUR	2 535 410	0.51
900 000	STONEGATE PUB 8.000% 20-13/07/2025	GBP	948 766	0.19	703 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	590 800	0.12
2 200 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	2 344 045	0.47	3 900 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	3 793 132	0.76
3 500 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	3 230 645	0.64	2 057 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	2 099 360	0.42
6 419 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	5 098 832	1.02	3 319 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	2 827 353	0.56
1 530 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	1 741 221	0.35	3 971 000	SIGMA HOLDCO 5.750% 18-15/05/2026	EUR	3 436 061	0.68
3 871 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	3 531 086	0.70	1 800 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	1 822 410	0.36
900 000	VIRIDIAN GRP 4.750% 17-15/09/2024	GBP	1 023 054	0.20	3 669 000	TEVA PHARM FNC 7.375% 23-15/09/2029	EUR	3 743 224	0.75
<i>France</i>					3 000 000	TEVA PHARMACEUTI 3.750% 21-09/05/2027	EUR	2 705 340	0.54
2 500 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	2 564 822	0.51	1 696 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	1 440 091	0.29
1 500 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	1 551 100	0.31	1 463 000	VZ SECURED FINAN 3.500% 22-15/01/2032	EUR	1 124 547	0.22
3 074 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	2 811 217	0.56	3 500 000	WIZZ AIR FIN CO 1.350% 21-19/01/2024	EUR	3 417 902	0.68
2 926 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	2 702 055	0.54	1 879 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 379 031	0.27
3 500 000	ATOS SE 1.000% 21-12/11/2029	EUR	2 249 264	0.45	<i>Italy</i>				
3 000 000	ATOS SE 1.750% 18-07/05/2025	EUR	2 523 737	0.50	3 555 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	3 424 267	0.68
1 000 000	CHROME BIDCO SAS 3.500% 21-31/05/2028	EUR	839 547	0.17	3 400 000	ATLANTIA 5.875% 04-09/06/2024	EUR	3 448 721	0.69
3 802 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	3 129 208	0.62	915 000	FIBER BIDCO SPA 11.000% 22-25/10/2027	EUR	975 656	0.19
1 100 000	ELIS SA 1.750% 19-11/04/2024	EUR	1 074 744	0.21	587 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	521 072	0.10
2 800 000	ERAMET 7.000% 23-22/05/2028	EUR	2 870 944	0.57	3 159 000	LOTTO SPA/ROMA 7.125% 23-01/06/2028	EUR	3 221 211	0.64
2 327 000	FAURECIA 7.250% 22-15/06/2026	EUR	2 413 976	0.48	1 400 000	SHIBA BIDCO SPA 4.500% 21-31/10/2028	EUR	1 226 267	0.24
7 700 000	ILIAD 5.375% 22-14/06/2027	EUR	7 586 376	1.51	1 414 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	1 200 805	0.24
2 700 000	QUATRIM 5.875% 19-15/01/2024	EUR	1 839 471	0.37	4 000 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	3 764 667	0.75
3 000 000	RENAULT 1.000% 18-18/04/2024	EUR	2 906 612	0.58	2 650 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	2 618 620	0.52
2 300 000	RENAULT 2.500% 21-01/04/2028	EUR	2 032 139	0.40	6 334 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	6 295 659	1.25
3 500 000	RENAULT 2.500% 21-02/06/2027	EUR	3 155 585	0.63	1 200 000	TIM SPA 4.000% 19-11/04/2024	EUR	1 181 225	0.24
4 766 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	4 842 756	0.96	2 317 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	2 127 145	0.42
3 500 000	VALEO SA 5.375% 22-28/05/2027	EUR	3 494 528	0.70					
7 800 000	VALLLOUREC SA 8.500% 21-30/06/2026	EUR	7 782 624	1.55					

# BNP PARIBAS FUNDS Euro High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>					<b>Floating rate bonds</b>				
			<i>27 422 755</i>	<i>5.46</i>				<b>131 879 889</b>	<b>26.30</b>
3 600 000	DOUGLAS GMBH 6.000% 21-08/04/2026	EUR	3 292 097	0.66	<i>The Netherlands</i>				
2 700 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	2 609 221	0.52	2 900 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	2 601 153	0.52
600 000	GRUENENTHAL GMBH 6.750% 23-15/05/2030	EUR	611 485	0.12	6 300 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	5 220 571	1.04
7 100 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	5 336 218	1.06	3 800 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	3 578 372	0.71
7 370 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	7 322 197	1.46	2 085 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	2 111 827	0.42
1 447 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	1 417 142	0.28	7 120 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	6 396 537	1.27
3 300 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	3 129 623	0.62	5 200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	5 138 511	1.02
3 700 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	3 704 772	0.74	3 000 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	2 924 180	0.58
<i>Spain</i>					<i>United Kingdom</i>				
			<i>26 069 532</i>	<i>5.20</i>	6 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	4 705 994	0.94
4 000 000	CELLNEX TELECOM 2.375% 16-16/01/2024	EUR	3 950 664	0.79	2 800 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	2 855 106	0.57
3 415 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	3 101 254	0.62	3 100 000	WINTERSHALL FIN 21-20/01/2170 FRN	EUR	2 416 708	0.48
6 082 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	5 195 062	1.04	4 300 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	3 642 061	0.73
5 900 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	5 731 137	1.14	<i>United Kingdom</i>				
1 330 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	1 265 659	0.25	4 469 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	4 010 462	0.80
7 684 903	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	6 825 756	1.36	5 247 000	CENTRICA PLC 15-10/04/2075 FRN	GBP	5 754 751	1.15
<i>United States of America</i>					2 348 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	2 412 353	0.48
			<i>14 162 752</i>	<i>2.81</i>	4 700 000	VODAFONE GROUP 18-03/10/2078 FRN	GBP	5 110 585	1.02
7 231 000	APL LTD 8.000% 94-15/01/2024	USD	6 687 515	1.33	7 392 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	7 416 835	1.48
1 692 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	1 628 190	0.32	<i>France</i>				
1 100 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	1 086 535	0.22	2 500 000	ELEC DE FRANCE 18-31/12/2049 FRN	EUR	2 421 866	0.48
1 460 000	COTY INC 3.875% 21-15/04/2026	EUR	1 413 344	0.28	2 200 000	ELEC DE FRANCE 19-31/12/2059 FRN	EUR	1 855 612	0.37
1 839 000	IQVIA INC 2.250% 21-15/03/2029	EUR	1 566 444	0.31	4 000 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	3 061 109	0.61
2 058 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	1 780 724	0.35	7 400 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	7 506 121	1.50
<i>Sweden</i>					2 100 000	LA POSTE 18-31/12/2049 FRN	EUR	1 946 175	0.39
			<i>11 258 034</i>	<i>2.24</i>	2 600 000	SOLVAY FIN 13-29/11/2049 FRN	EUR	2 592 516	0.52
4 293 000	STENA AB 7.000% 14-01/02/2024	USD	3 926 659	0.78	3 500 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	2 881 387	0.57
5 677 000	VERISURE HOLDING 7.125% 23-01/02/2028	EUR	5 688 695	1.13	<i>Luxembourg</i>				
1 547 000	VERISURE HOLDING 9.250% 22-15/10/2027	EUR	1 642 680	0.33	3 865 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	1 159 500	0.23
<i>Austria</i>					3 915 000	EUROFINS SCIEN 23-24/07/2171 FRN	EUR	3 899 898	0.78
			<i>7 038 704</i>	<i>1.41</i>	2 228 783	HELLAS TEL FIN 06-31/12/2049 DFLT FRN	EUR	223	0.00
3 979 000	AMS AG 6.000% 20-31/07/2025	EUR	3 542 122	0.71	2 597 247	PAPER INDUSTRIES 20-01/03/2025 FRN	EUR	1 991 223	0.40
3 467 000	BENTELER INTERNA 9.375% 23-15/05/2028	EUR	3 496 582	0.70	5 929 000	SES 16-29/12/2049 FRN	EUR	5 862 873	1.17
<i>Canada</i>					5 159 000	SES 21-31/12/2061 FRN	EUR	4 365 989	0.87
			<i>6 429 625</i>	<i>1.28</i>	<i>Germany</i>				
6 750 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	6 429 625	1.28	5 210 000	BAYER AG 14-01/07/2074 FRN	EUR	5 047 562	1.01
<i>Poland</i>					3 000 000	BAYER AG 22-25/03/2082 FRN	EUR	2 772 859	0.55
			<i>3 926 559</i>	<i>0.78</i>	2 800 000	INFINEON TECH 19-01/04/2168 FRN	EUR	2 658 774	0.53
4 550 000	INPOST SA 2.250% 21-15/07/2027	EUR	3 926 559	0.78	<i>Portugal</i>				
<i>Gibraltar</i>								<i>9 907 396</i>	<i>1.98</i>
3 530 000	888 ACQUISITIONS 7.558% 22-15/07/2027	EUR	3 323 348	0.66	10 000 000	EDP SA 23/04/2083 FRN	EUR	9 907 396	1.98
<i>Portugal</i>					<i>Italy</i>				
			<i>2 648 670</i>	<i>0.53</i>	2 591 000	ENEL SPA 23-16/07/2171 FRN	EUR	2 608 413	0.52
2 700 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	2 648 670	0.53	4 022 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	3 044 387	0.61
<i>Jersey Island</i>					Other transferable securities				
			<i>2 642 678</i>	<i>0.53</i>				6 531 966	1.30
2 350 000	AA BOND CO LTD 8.450% 23-31/01/2028	GBP	2 642 678	0.53	<b>Bonds</b>				
<i>Belgium</i>								<b>6 531 966</b>	<b>1.30</b>
			<i>2 241 388</i>	<i>0.45</i>	<i>Iceland</i>				
2 550 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	2 241 388	0.45	6 618 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	6 531 966	1.30
<i>Finland</i>					<b>Floating rate bonds</b>				
			<i>1 969 899</i>	<i>0.39</i>				<b>0</b>	<b>0.00</b>
2 000 000	NOKIA OYJ 2.000% 17-15/03/2024	EUR	1 969 899	0.39	<i>Luxembourg</i>				
<i>Romania</i>								<b>0</b>	<b>0.00</b>
			<i>1 520 768</i>	<i>0.30</i>	3 000 000	HELLAS II 06-31/12/2049 DFLT FRN	EUR	0	0.00
1 600 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	1 520 768	0.30					

# BNP PARIBAS FUNDS Euro High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		9 780 283	1.96
	<i>Luxembourg</i>		<i>9 780 283</i>	<i>1.96</i>
80 902.28	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	9 780 283	1.96
<b>Total securities portfolio</b>			<b>494 038 726</b>	<b>98.44</b>

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>184 397 139</b>	<b>65.37</b>					
<i>United Kingdom</i>									
500 000	BAA SH PLC 5.750% 14-03/03/2025	GBP	563 215	0.20	2 000 000	CONSTELLIUM NV 4.250% 17-15/02/2026	EUR	1 947 957	0.69
494 318	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	604 417	0.21	500 000	DUFREY ONE BV 2.500% 17-15/10/2024	EUR	488 037	0.17
2 400 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	2 753 234	0.98	3 000 000	DUFREY ONE BV 3.625% 21-15/04/2026	CHF	2 936 970	1.04
550 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	605 720	0.21	1 054 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	885 779	0.31
2 678 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	2 825 568	1.00	2 144 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	2 085 250	0.74
1 930 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	2 196 614	0.78	1 036 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	1 057 334	0.37
3 330 000	ICELAND BONDCO 4.625% 17-15/03/2025	GBP	3 677 345	1.30	1 700 000	PPF ARENA 1 B 2.125% 19-31/01/2025	EUR	1 628 195	0.58
1 000 000	INEOS FINANCE PL 2.125% 17-15/11/2025	EUR	934 458	0.33	1 720 000	SIGMA HOLDCO 5.750% 18-15/05/2026	EUR	1 488 296	0.53
729 000	INEOS QUATTRO FI 3.750% 21-15/07/2026	EUR	639 362	0.23	900 000	SIGMA HOLDCO 7.875% 18-15/05/2026	USD	701 879	0.25
4 100 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	3 936 396	1.40	600 000	SUMMER BIDCO 0.000% 19-15/11/2025	EUR	638 681	0.23
2 800 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	2 743 432	0.97	4 130 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	4 181 419	1.48
2 000 000	JAGUAR LAND ROVER 7.750% 20-15/10/2025	USD	1 836 979	0.65	3 496 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	3 457 828	1.23
1 000 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	895 842	0.32	800 000	WIZZ AIR FIN CO 1.000% 22-19/01/2026	EUR	704 475	0.25
1 300 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	1 365 171	0.48	1 000 000	WIZZ AIR FIN CO 1.350% 21-19/01/2024	EUR	976 543	0.35
2 000 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	2 257 971	0.80	<i>Germany</i>				
1 250 000	NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	1 140 846	0.40	3 000 000	DOUGLAS GMBH 6.000% 21-08/04/2026	EUR	2 743 414	0.97
800 000	PINNACLE BIDCO P 5.500% 20-15/02/2025	EUR	767 066	0.27	3 400 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	3 285 686	1.16
1 226 000	PINNACLE BIDCO P 6.375% 18-15/02/2025	GBP	1 357 072	0.48	1 000 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	917 765	0.33
1 000 000	STONEGATE PUB 8.000% 20-13/07/2025	GBP	1 054 185	0.37	500 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	474 103	0.17
2 500 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	2 663 688	0.94	349 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	327 690	0.12
1 500 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	1 384 562	0.49	600 000	KIRK BEAUTY SUN 8.250% 21-01/10/2026	EUR	496 242	0.18
250 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	284 513	0.10	250 000	NIDDA BONDCO 7.250% 18-30/09/2025	EUR	168 271	0.06
325 440	UNIQUE PUB FIN 7.395% 99-28/03/2024	GBP	376 118	0.13	6 405 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	6 363 457	2.27
1 200 000	VIRGIN MEDIA SEC 5.000% 17-15/04/2027	GBP	1 265 078	0.45	2 500 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	2 370 927	0.84
1 400 000	VIRIDIAN GROUP 4.000% 17-15/09/2025	EUR	1 361 714	0.48	2 700 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	2 703 482	0.96
<i>France</i>					<i>Luxembourg</i>				
1 708 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	1 561 990	0.55	2 316 000	ALBION FINANCING 5.250% 21-15/10/2026	EUR	2 176 532	0.77
1 492 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	1 377 808	0.49	900 000	AROUNDTOWN SA 1.000% 17-07/01/2025	EUR	813 691	0.29
2 100 000	ATOS SE 1.750% 18-07/05/2025	EUR	1 766 616	0.63	1 000 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	822 014	0.29
2 600 000	CASINO GUICHARD 3.248% 14-07/03/2024	EUR	114 570	0.04	2 000 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	1 805 311	0.64
1 000 000	CGG SA 7.750% 21-01/04/2027	EUR	834 767	0.30	250 000	CIRSA FINANCE IN 10.375% 22-30/11/2027	EUR	267 144	0.09
2 500 000	CGG SA 8.750% 21-01/04/2027	USD	1 920 871	0.68	2 000 000	CIRSA FINANCE IN 4.750% 19-22/05/2025	EUR	1 965 493	0.70
2 166 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	1 782 710	0.63	1 670 000	CPI PROPERTY GRO 2.750% 20-12/05/2026	EUR	1 351 998	0.48
700 000	ERAMET 7.000% 23-22/05/2028	EUR	717 736	0.25	2 674 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	2 578 309	0.91
2 700 000	FAURECIA 2.625% 18-15/06/2025	EUR	2 572 267	0.91	2 385 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	1 987 619	0.70
2 653 000	FAURECIA 7.250% 22-15/06/2026	EUR	2 752 161	0.98	1 000 000	LHMC FINCO SARL 6.250% 18-20/12/2023	EUR	240 293	0.09
2 000 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	1 905 615	0.68	600 000	STENA INTERNATIO 3.750% 20-01/02/2025	EUR	578 228	0.20
1 002 000	QUATRIM 5.875% 19-15/01/2024	EUR	682 648	0.24	2 048 000	STENA INTERNATIO 7.250% 23-15/02/2028	EUR	2 089 535	0.74
813 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	826 093	0.29	<i>Italy</i>				
1 000 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 021 873	0.36	2 000 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	1 926 451	0.68
2 200 000	VALEO SA 5.375% 22-28/05/2027	EUR	2 196 560	0.78	2 935 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	2 966 592	1.05
5 300 000	VALLUREC SA 8.500% 21-30/06/2026	EUR	5 288 193	1.87	939 000	LOTTOMATICA SPA 9.750% 22-30/09/2027	EUR	1 012 416	0.36
					1 000 000	TELECOM ITALIA 3.000% 16-30/09/2025	EUR	940 004	0.33
					1 800 000	TELECOM ITALIA 3.625% 16-25/05/2026	EUR	1 690 996	0.60
					3 500 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	3 134 261	1.11

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 533 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	1 523 720	0.54	1 600 000	ELEC DE FRANCE 18-31/12/2049 FRN	EUR	1 549 994	0.55
2 549 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	2 340 135	0.83	1 600 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	1 359 805	0.48
752 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	738 690	0.26	800 000	LA POSTE 18-31/12/2049 FRN	EUR	741 400	0.26
	<i>Spain</i>		<b>13 908 895</b>	<b>4.95</b>	1 200 000	SOLVAY FIN 13-29/11/2049 FRN	EUR	1 196 546	0.42
1 724 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	1 565 611	0.56	1 600 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	1 443 987	0.51
5 832 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	5 665 083	2.02		<i>The Netherlands</i>		<b>16 138 017</b>	<b>5.71</b>
2 000 000	LORCA TELECOM 4.000% 20-18/09/2027	EUR	1 820 979	0.65	4 500 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	4 036 271	1.43
2 427 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	2 309 589	0.82	2 000 000	AT SECURITIES BV 17-31/12/2049 FRN	USD	753 743	0.27
2 868 299	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	2 547 633	0.90	2 000 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	1 807 655	0.64
	<i>United States of America</i>		<b>4 358 666</b>	<b>1.54</b>	1 167 000	IPD 3 BV 23-15/06/2028 FRN	EUR	1 162 685	0.41
700 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	673 601	0.24	1 000 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	941 677	0.33
1 810 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	1 787 844	0.63	2 700 000	Q-PARK HOLDING 20-01/03/2026 FRN	EUR	2 587 267	0.92
500 000	CEDAR FAIR LP 5.375% 18-15/04/2027	USD	434 675	0.15	1 400 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	1 364 617	0.48
1 500 000	COTY INC 4.750% 18-15/04/2026	EUR	1 462 546	0.52	951 000	UNITED GROUP 19-15/05/2025 FRN	EUR	943 129	0.33
	<i>Austria</i>		<b>4 166 935</b>	<b>1.48</b>	3 000 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	2 540 973	0.90
2 500 000	AMS AG 6.000% 20-31/07/2025	EUR	2 225 510	0.79		<i>Italy</i>		<b>12 346 529</b>	<b>4.36</b>
1 925 000	BENTELER INTERNA 9.375% 23-15/05/2028	EUR	1 941 425	0.69	1 200 000	BANCO BPM SPA 19-31/12/2049 FRN	EUR	1 197 818	0.42
	<i>Romania</i>		<b>3 801 920</b>	<b>1.35</b>	1 000 000	BANCO BPM SPA 20-31/12/2060 FRN	EUR	943 370	0.33
4 000 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	3 801 920	1.35	1 529 000	CASTOR SPA 22-15/02/2029 FRN	EUR	1 421 984	0.50
	<i>Sweden</i>		<b>3 294 237</b>	<b>1.17</b>	2 000 000	FIBER BIDCO SPA 22-25/10/2027 FRN	EUR	2 006 215	0.71
1 007 000	STENA AB 7.000% 14-01/02/2024	USD	921 068	0.33	1 000 000	INTESA SANPAOLO 15-29/12/2049 FRN	USD	858 649	0.30
700 000	VERISURE HOLDING 3.875% 20-15/07/2026	EUR	656 219	0.23	1 500 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	1 453 518	0.52
445 000	VERISURE HOLDING 7.125% 23-01/02/2028	EUR	445 917	0.16	2 200 000	LOTTO SPA/ROMA 23-01/06/2028 FRN	EUR	2 208 663	0.78
1 197 000	VERISURE HOLDING 9.250% 22-15/10/2027	EUR	1 271 033	0.45	1 400 000	UNICREDIT SPA 17-31/12/2049 FRN	EUR	1 276 262	0.45
	<i>Canada</i>		<b>2 190 835</b>	<b>0.78</b>	1 000 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	980 050	0.35
2 300 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	2 190 835	0.78		<i>Luxembourg</i>		<b>10 519 841</b>	<b>3.74</b>
	<i>Portugal</i>		<b>2 158 175</b>	<b>0.77</b>	3 000 000	CIRSA FINANCE IN 19-30/09/2025 FRN	EUR	2 978 678	1.06
2 200 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	2 158 175	0.77	800 000	CPI PROPERTY GRO 19-31/12/2049 FRN	EUR	275 600	0.10
	<i>Isle of Man</i>		<b>1 988 654</b>	<b>0.70</b>	846 719	PAPER INDUSTRIES 20-01/03/2025 FRN	EUR	649 151	0.23
2 000 000	PLAYTECH PLC 5.875% 23-28/06/2028	EUR	1 988 654	0.70	2 090 000	ROSSINI SARL 3.875% 19-30/10/2025	EUR	2 084 529	0.74
	<i>Belgium</i>		<b>1 801 900</b>	<b>0.64</b>	3 556 000	SES 16-29/12/2049 FRN	EUR	3 516 340	1.25
2 050 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	1 801 900	0.64	1 200 000	SES 21-31/12/2061 FRN	EUR	1 015 543	0.36
	<i>Jersey Island</i>		<b>1 335 857</b>	<b>0.47</b>		<i>United Kingdom</i>		<b>6 332 057</b>	<b>2.24</b>
1 200 000	AA BOND CO LTD 6.269% 13-31/07/2025	GBP	1 335 857	0.47	600 000	ALLWYN ENTERTAIN 22-15/02/2028 FRN	EUR	598 500	0.21
	<i>Czech Republic</i>		<b>1 092 604</b>	<b>0.39</b>	2 000 000	BARCLAYS PLC 19-31/12/2049 FRN	GBP	2 106 024	0.75
1 167 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	1 092 604	0.39	2 173 000	CENTRICA PLC 15-10/04/2075 FRN	GBP	2 383 281	0.84
	<i>Poland</i>		<b>1 035 576</b>	<b>0.37</b>	250 000	TVL FINANCE 23-28/04/2028 FRN	EUR	243 882	0.09
1 200 000	INPOST SA 2.250% 21-15/07/2027	EUR	1 035 576	0.37	920 000	VODAFONE GROUP 18-03/10/2078 FRN	GBP	1 000 370	0.35
	<i>Gibraltar</i>		<b>470 729</b>	<b>0.17</b>		<i>Spain</i>		<b>5 449 440</b>	<b>1.94</b>
500 000	888 ACQUISITIONS 7.558% 22-15/07/2027	EUR	470 729	0.17	1 000 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	837 675	0.30
	<b>Floating rate bonds</b>		<b>76 939 546</b>	<b>27.26</b>	2 000 000	BANCO SANTANDER 18-31/12/2049 FRN	EUR	1 712 349	0.61
	<i>France</i>		<b>18 199 217</b>	<b>6.44</b>	1 000 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	874 681	0.31
4 000 000	ACCOR 19-31/12/2049 FRN	EUR	3 931 570	1.39	1 400 000	CAIXABANK 17-31/12/2049 FRN	EUR	1 350 109	0.48
2 100 000	ACCOR 19-31/12/2059 FRN	EUR	1 971 281	0.70	800 000	CAIXABANK 18-31/12/2049 FRN	EUR	674 626	0.24
1 300 000	CASINO GUICHARD 14-07/02/2025 FRN	EUR	60 531	0.02		<i>Germany</i>		<b>5 167 883</b>	<b>1.84</b>
2 000 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	1 948 488	0.69	3 000 000	BAYER AG 19-12/11/2079 FRN	EUR	2 783 485	0.99
2 000 000	ELEC DE FRANCE 13-29/12/2049 FRN	GBP	2 113 197	0.75	1 600 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 453 754	0.52
2 000 000	ELEC DE FRANCE 14-22/01/2049 FRN	EUR	1 882 418	0.67	1 000 000	DT LUFTHANSA AG 15-12/08/2075 FRN	EUR	930 644	0.33
						<i>Gibraltar</i>		<b>1 410 469</b>	<b>0.50</b>
					1 500 000	888 ACQUISITIONS 22-15/07/2028 FRN	EUR	1 410 469	0.50
						<i>Belgium</i>		<b>1 376 093</b>	<b>0.49</b>
					1 600 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	1 376 093	0.49

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Other transferable securities		2 351 041	0.83
	<b>Bonds</b>		<b>2 351 041</b>	<b>0.83</b>
	<i>Iceland</i>		<i>1 480 500</i>	<i>0.52</i>
1 500 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	1 480 500	0.52
	<i>The Netherlands</i>		<i>870 541</i>	<i>0.31</i>
1 000 000	UNITED GROUP BV 3.125% 20- 15/02/2026	EUR	870 541	0.31
	Shares/Units in investment funds		13 726 442	4.88
	<i>Luxembourg</i>		<i>13 726 442</i>	<i>4.88</i>
113 544.79	BNP PARIBAS INSTICASH EUR 1D- X CAP	EUR	13 726 442	4.88
	<b>Total securities portfolio</b>		<b>277 414 168</b>	<b>98.34</b>

# BNP PARIBAS FUNDS Euro Inflation-Linked 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			211 559 502	96.11
<b>Bonds</b>			<b>211 559 502</b>	<b>96.11</b>
<i>France</i>			<i>84 836 557</i>	<i>38.54</i>
4 120 240	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	3 696 720	1.68
9 637 858	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	9 462 363	4.30
7 996 765	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	7 784 255	3.54
4 012 320	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	3 932 298	1.79
2 906 018	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	2 753 841	1.25
6 566 344	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	6 448 219	2.93
1 299 141	FRANCE O.A.T. I/L 0.100% 18-25/07/2036	EUR	1 221 860	0.56
751 560	FRANCE O.A.T. I/L 0.100% 21-01/03/2032	EUR	734 412	0.33
13 120 840	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	12 223 090	5.55
18 641 081	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	22 193 588	10.08
6 898 764	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	8 529 511	3.87
4 954 309	FRANCE O.A.T. I/L 3.400% 99-25/07/2029	EUR	5 856 400	2.66
<i>Italy</i>			<i>65 386 623</i>	<i>29.71</i>
16 866 164	ITALY BTPS 0.100% 22-15/05/2033	EUR	14 195 708	6.45
6 308 616	ITALY BTPS 0.400% 19-15/05/2030	EUR	5 770 744	2.62
11 824 041	ITALY BTPS 0.650% 20-15/05/2026	EUR	11 445 943	5.20
11 300 841	ITALY BTPS 2.400% 23-15/05/2039	EUR	11 858 579	5.39
1 934 994	ITALY BTPS I/L 0.150% 21-15/05/2051	EUR	1 276 649	0.58
8 657 253	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	8 493 933	3.86
946 512	ITALY BTPS I/L 2.550% 09-15/09/2041	EUR	1 046 403	0.48
10 778 523	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	11 298 664	5.13
<i>Spain</i>			<i>30 123 787</i>	<i>13.69</i>
7 829 113	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	7 689 597	3.49
5 098 255	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	4 881 818	2.22
11 065 877	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	11 039 341	5.02
6 480 591	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	6 513 031	2.96
<i>Germany</i>			<i>25 104 993</i>	<i>11.40</i>
13 526 109	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	13 225 177	6.01
3 163 860	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	3 287 950	1.49
8 426 441	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	8 591 866	3.90
<i>United Kingdom</i>			<i>4 153 875</i>	<i>1.88</i>
1 737 986	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	1 925 918	0.87
2 328 556	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	2 227 957	1.01
<i>Luxembourg</i>			<i>992 036</i>	<i>0.45</i>
1 000 000	EIB 2.125% 14-15/01/2024	EUR	992 036	0.45
<i>Australia</i>			<i>961 631</i>	<i>0.44</i>
1 359 000	AUSTRALIAN GOVT. 0.750% 17-21/11/2027	AUD	961 631	0.44
Shares/Units in investment funds			4 175 856	1.90
<i>France</i>			<i>4 175 856</i>	<i>1.90</i>
7.11	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	4 175 856	1.90
<b>Total securities portfolio</b>			<b>215 735 358</b>	<b>98.01</b>

# BNP PARIBAS FUNDS Euro Medium Term Bond

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>237 942 251</b>	<b>86.44</b>					
<i>France</i>									
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	847 152	0.31					
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	475 274	0.17					
300 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	296 871	0.11					
900 000	BPCE 1.000% 19-01/04/2025	EUR	848 724	0.31					
800 000	CAISSE AMORT DET 2.875% 22-25/05/2027	EUR	786 331	0.29					
300 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	297 222	0.11					
1 800 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	1 682 062	0.61					
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	564 519	0.21					
1 900 000	CARMILA SA 1.625% 20-30/05/2027	EUR	1 667 246	0.61					
400 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	369 071	0.13					
700 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	688 076	0.25					
600 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	571 284	0.21					
1 200 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	1 143 554	0.42					
900 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	843 911	0.31					
800 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	707 671	0.26					
900 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	835 077	0.30					
900 000	CREDIT MUTUEL HOME 2.750% 22-08/12/2027	EUR	871 542	0.32					
900 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	773 074	0.28					
1 400 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 238 142	0.45					
4 400 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	4 075 642	1.48					
2 900 000	DEXIA CREDIT LOCAL 1.250% 14-26/11/2024	EUR	2 794 403	1.02					
2 000 000	DEXIA CREDIT LOCAL 1.250% 15-27/10/2025	EUR	1 890 821	0.69					
900 000	EDENRED 3.625% 23-13/12/2026	EUR	892 424	0.32					
1 700 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	1 710 187	0.62					
2 900 000	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	2 643 118	0.96					
3 100 000	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	2 800 478	1.02					
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	971 336	0.35					
700 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	701 632	0.25					
400 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	319 340	0.12					
700 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	608 867	0.22					
400 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	399 741	0.15					
500 000	LOREAL SA 3.125% 23-19/05/2025	EUR	494 810	0.18					
900 000	ORANGE 0.000% 19-04/09/2026	EUR	802 197	0.29					
1 000 000	ORANGE 0.000% 21-29/06/2026	EUR	895 860	0.33					
900 000	PERNOD RICARD SA 3.250% 22-02/11/2028	EUR	885 551	0.32					
563 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	543 364	0.20					
100 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	99 152	0.04					
256 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	236 599	0.09					
1 215 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	1 079 886	0.39					
348 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	347 336	0.13					
600 000	RESEAU FERRE FRA 2.625% 14-29/12/2025	EUR	587 064	0.21					
300 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	296 258	0.11					
900 000	SFIL SA 0.000% 20-23/11/2028	EUR	756 897	0.27					
1 000 000	SUEZ 4.625% 22-03/11/2028	EUR	1 020 422	0.37					
3 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	2 688 972	0.98					
1 300 000	UNEDIC 1.250% 17-28/03/2027	EUR	1 206 294	0.44					
300 000	VALEO SA 1.625% 16-18/03/2026	EUR	278 389	0.10					
					<i>Italy</i>				
					<b>38 389 387 13.94</b>				
1 100 000	A2A SPA 1.500% 22-16/03/2028	EUR	978 945	0.36					
322 000	ACEA SPA 3.875% 23-24/01/2031	EUR	313 888	0.11					
836 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	794 815	0.29					
1 500 000	BANCO BPM SPA 1.000% 18-23/01/2025	EUR	1 427 328	0.52					
929 000	BANCO BPM SPA 3.750% 23-27/06/2028	EUR	924 172	0.34					
600 000	CASSA DEPOSITI E 3.875% 23-13/02/2029	EUR	592 140	0.22					
700 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	690 889	0.25					
716 000	ENI SPA 3.625% 23-19/05/2027	EUR	704 193	0.26					
1 800 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 723 103	0.63					
1 161 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	1 154 489	0.42					
826 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	817 114	0.30					
7 830 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	7 064 252	2.56					
7 110 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	6 733 437	2.44					
5 000 000	ITALY BTPS 1.600% 16-01/06/2026	EUR	4 700 363	1.70					
3 314 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	3 191 081	1.16					
1 100 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	1 020 482	0.37					
832 000	ITALY BTPS 2.650% 22-01/12/2027	EUR	795 944	0.29					
4 800 000	ITALY BTPS 3.400% 23-28/03/2025	EUR	4 762 752	1.72					
					<i>Spain</i>				
					<b>34 829 719 12.63</b>				
1 500 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 420 243	0.52					
700 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	681 074	0.25					
500 000	BANCO SABADELL 3.500% 23-28/08/2026	EUR	495 094	0.18					
800 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	668 617	0.24					
800 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	770 477	0.28					
1 500 000	BANCO SANTANDER 1.125% 14-27/11/2024	EUR	1 440 761	0.52					
400 000	BANCO SANTANDER 3.250% 23-14/02/2028	EUR	393 832	0.14					
1 300 000	BANCO SANTANDER 4.625% 07-04/05/2027	EUR	1 344 072	0.49					
1 900 000	BANKIA 1.000% 15-25/09/2025	EUR	1 778 306	0.65					
700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	596 639	0.22					
1 900 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	1 858 722	0.68					
900 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	873 794	0.32					
200 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	197 295	0.07					
600 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	583 880	0.21					
800 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	686 295	0.25					
500 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	421 387	0.15					
1 931 000	INSTIT CRDT OFCL 0.000% 21-30/04/2027	EUR	1 693 241	0.62					
1 000 000	INSTIT CRDT OFCL 2.650% 22-31/01/2028	EUR	964 998	0.35					
181 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	178 294	0.06					
1 000 000	INSTIT CRDT OFCL 3.250% 23-31/10/2028	EUR	994 450	0.36					
900 000	KUTXABANK 0.500% 19-25/09/2024	EUR	857 588	0.31					
5 700 000	KUTXABANK 1.250% 15-22/09/2025	EUR	5 372 179	1.94					
663 000	SPANISH GOVERNMENT 0.800% 20-30/07/2027	EUR	601 374	0.22					
7 000 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR	6 558 510	2.37					
3 490 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	3 398 597	1.23					
					<i>The Netherlands</i>				
					<b>24 179 937 8.78</b>				
800 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	745 307	0.27					
400 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	396 371	0.14					
1 200 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	1 190 787	0.43					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Medium Term Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
163 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	161 410	0.06	716 000	VOLKSWAGEN FINANCIAL 0.250% 22-31/01/2025	EUR	670 971	0.24
261 000	ALLIANDER 2.625% 22-09/09/2027	EUR	251 499	0.09	1 300 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 145 372	0.42
258 000	ALLIANDER 3.250% 23-13/06/2028	EUR	254 649	0.09	300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	293 946	0.11
177 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	172 560	0.06		<b>Belgium</b>		<b>10 869 414</b>	<b>3.95</b>
1 509 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 453 177	0.53	1 254 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	1 180 406	0.43
400 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	398 100	0.14	400 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	396 275	0.14
528 000	DANFOSS FIN 1 BV 0.125% 21-28/04/2026	EUR	470 010	0.17	3 000 000	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	2 647 193	0.96
369 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	328 893	0.12	4 300 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	3 953 098	1.44
913 000	ENBW 3.625% 22-22/11/2026	EUR	906 398	0.33	2 202 201	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	2 087 781	0.76
1 300 000	ENBW INTERNATIONAL FIN 4.875% 04-16/01/2025	EUR	1 314 637	0.48	633 882	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	604 661	0.22
1 254 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-28/05/2026	EUR	1 118 253	0.41		<b>South Korea</b>		<b>9 944 405</b>	<b>3.62</b>
1 633 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	1 429 986	0.52	3 300 000	KHFC 0.010% 20-07/07/2025	EUR	3 034 152	1.10
592 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	489 460	0.18	1 382 000	KHFC 0.010% 21-29/06/2026	EUR	1 227 423	0.45
1 298 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	1 140 018	0.41	1 098 000	KHFC 0.723% 22-22/03/2025	EUR	1 033 866	0.38
1 900 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 864 368	0.68	1 100 000	KOOKMIN BANK 0.052% 20-15/07/2025	EUR	1 012 231	0.37
601 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	596 891	0.22	1 000 000	KOOKMIN BANK 2.375% 22-27/01/2026	EUR	958 550	0.35
730 000	PACCAR FINANCIAL 3.375% 23-15/05/2026	EUR	719 430	0.26	2 919 000	REPUBLIC OF KOREA 0.000% 20-16/09/2025	EUR	2 678 183	0.97
100 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	97 557	0.04		<b>Ireland</b>		<b>9 131 765</b>	<b>3.31</b>
1 500 000	STEDIN HOLDING 0.875% 17-24/10/2025	EUR	1 396 577	0.51	320 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	309 565	0.11
850 000	STEDIN HOLDING 1.375% 18-19/09/2028	EUR	760 855	0.28	581 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	572 587	0.21
1 000 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	982 951	0.36	7 990 000	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	7 189 561	2.60
1 090 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	1 031 806	0.37	1 100 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	1 060 052	0.39
310 000	TENNET HLD BV 3.875% 22-28/10/2028	EUR	313 482	0.11		<b>United States of America</b>		<b>6 956 186</b>	<b>2.52</b>
601 000	TOYOTA MOTOR FIN 0.000% 21-27/10/2025	EUR	548 875	0.20	552 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	516 346	0.19
1 100 000	VESTEDA FINANC 1.500% 19-24/05/2027	EUR	989 993	0.36	423 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	418 133	0.15
800 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	786 164	0.29	517 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	517 594	0.19
400 000	VOLKSWAGEN INTFN 4.125% 22-15/11/2025	EUR	397 170	0.14	2 292 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	2 025 431	0.74
400 000	WINTERSHALL FIN 0.452% 19-25/09/2023	EUR	395 863	0.14	458 000	FORD MOTOR CREDIT 3.021% 19-06/03/2024	EUR	451 220	0.16
1 000 000	WINTERSHALL FIN 0.840% 19-25/09/2025	EUR	918 479	0.33	737 000	HONEYWELL INTL 3.500% 23-17/05/2027	EUR	724 631	0.26
162 000	WOLTERS KLUWER N 3.000% 22-23/09/2026	EUR	157 961	0.06	1 410 000	IBM CORP 3.375% 23-06/02/2027	EUR	1 387 142	0.50
	<b>Germany</b>		<b>18 284 880</b>	<b>6.66</b>	468 000	NATIONAL GRID NA INC 0.410% 22-20/01/2026	EUR	426 231	0.15
1 000 000	BAYERISCHE LNDKB 4.250% 23-21/06/2027	EUR	994 449	0.36	500 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	489 458	0.18
1 301 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	1 217 020	0.44		<b>Canada</b>		<b>5 584 406</b>	<b>2.03</b>
4 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	3 755 928	1.36	700 000	BANK NOVA SCOTIA 0.450% 22-16/03/2026	EUR	637 987	0.23
3 980 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	3 736 145	1.36	800 000	BANK OF MONTREAL 3.375% 23-04/07/2026	EUR	788 571	0.29
1 100 000	COMMERZBANK AG 3.375% 23-12/12/2025	EUR	1 090 540	0.40	883 000	CAN IMPERIAL BK 0.375% 22-10/03/2026	EUR	803 770	0.29
827 000	FRESENIUS MEDICA 3.875% 22-20/09/2027	EUR	815 435	0.30	800 000	CAN IMPERIAL BK 3.250% 23-31/03/2027	EUR	785 324	0.29
308 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	294 505	0.11	882 000	ROYAL BANK OF CANADA 2.375% 22-13/09/2027	EUR	838 755	0.30
400 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	378 521	0.14	897 000	TORONTO DOMINION BANK 1.707% 22-28/07/2025	EUR	857 119	0.31
1 000 000	LB BADEN-WUERT 3.250% 23-27/09/2027	EUR	995 080	0.36	889 000	TORONTO DOMINION BANK 3.250% 22-27/04/2026	EUR	872 880	0.32
600 000	ROBERT BOSCH 3.625% 23-02/06/2027	EUR	596 846	0.22		<b>Finland</b>		<b>5 018 267</b>	<b>1.81</b>
900 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	881 429	0.32	2 500 000	FINNISH GOVERNMENT 1.375% 22-15/04/2027	EUR	2 348 008	0.85
300 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	287 048	0.10	647 000	FORTUM OYJ 4.000% 23-26/05/2028	EUR	642 004	0.23
664 000	UNICREDIT 0.010% 21-28/09/2026	EUR	592 912	0.22	336 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	330 310	0.12
578 000	VOLKSWAGEN FINANCIAL 0.000% 21-12/02/2025	EUR	538 733	0.20					

# BNP PARIBAS FUNDS Euro Medium Term Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
489 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	440 589	0.16					
800 000	NORDEA KIINNIT 2.625% 22-01/12/2025	EUR	779 914	0.28					
480 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	477 442	0.17					
	<i>Luxembourg</i>		<b>4 749 301</b>	<b>1.72</b>					
1 252 000	CNH INDUSTRIAL FIN 0.000% 20-01/04/2024	EUR	1 213 868	0.44					
2 000 000	ESM 0.000% 21-15/12/2026	EUR	1 787 980	0.65					
1 867 000	LUXEMBOURG GOVERNMENT 0.000% 20-28/04/2025	EUR	1 747 453	0.63					
	<i>Portugal</i>		<b>4 099 696</b>	<b>1.49</b>					
800 000	BANCO SAN TOTTA 3.375% 23-19/04/2028	EUR	787 531	0.29					
1 500 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	1 463 237	0.53					
300 000	EDP SA 3.875% 23-26/06/2028	EUR	299 463	0.11					
1 700 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	1 549 465	0.56					
	<i>Sweden</i>		<b>3 939 528</b>	<b>1.43</b>					
700 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	664 245	0.24					
772 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	668 757	0.24					
955 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	953 448	0.35					
991 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	871 651	0.32					
361 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	336 194	0.12					
298 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	277 363	0.10					
170 000	VOLVO TREAS AB 3.500% 23-17/11/2025	EUR	167 870	0.06					
	<i>Japan</i>		<b>2 986 731</b>	<b>1.09</b>					
1 474 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	1 398 197	0.51					
1 066 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	952 823	0.35					
698 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	635 711	0.23					
	<i>United Kingdom</i>		<b>2 765 595</b>	<b>1.00</b>					
300 000	ABBAY NATIONAL TREAS 1.250% 14-18/09/2024	EUR	290 119	0.11					
1 300 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	1 208 363	0.44					
400 000	LINDE PLC 3.625% 23-12/06/2025	EUR	398 471	0.14					
247 000	LLOYDS BANK PLC 3.250% 23-02/02/2026	EUR	243 127	0.09					
511 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	504 114	0.18					
128 000	SSE PLC 2.875% 22-01/08/2029	EUR	121 401	0.04					
	<i>Australia</i>		<b>2 344 855</b>	<b>0.85</b>					
708 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	665 105	0.24					
600 000	COM BK AUSTRALIA 3.246% 22-24/10/2025	EUR	590 306	0.21					
800 000	NATL AUSTRALIABK 3.263% 23-13/02/2026	EUR	786 834	0.29					
322 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	302 610	0.11					
	<i>Austria</i>		<b>1 982 867</b>	<b>0.72</b>					
800 000	REPUBLIC OF AUSTRIA 0.900% 22-20/02/2032	EUR	672 744	0.24					
600 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	547 089	0.20					
800 000	UNICREDIT BK AUS 2.375% 22-20/09/2027	EUR	763 034	0.28					
	<i>Denmark</i>		<b>1 457 479</b>	<b>0.53</b>					
418 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	389 843	0.14					
655 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	650 284	0.24					
419 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	417 352	0.15					
	<i>Switzerland</i>		<b>1 431 239</b>	<b>0.52</b>					
1 600 000	ZUERCHER KBK 0.000% 21-15/05/2026	EUR	1 431 239	0.52					
						<i>New Zealand</i>		<b>997 535</b>	<b>0.36</b>
					1 000 000	BANK NEW ZEALAND 3.708% 23-20/12/2028	EUR	997 535	0.36
						<i>Norway</i>		<b>465 216</b>	<b>0.17</b>
					473 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	465 216	0.17
						<b>Floating rate bonds</b>		<b>17 997 304</b>	<b>6.54</b>
						<i>Spain</i>		<b>3 428 185</b>	<b>1.25</b>
					1 100 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 022 729	0.37
					900 000	CAIXABANK 21-26/05/2028 FRN	EUR	772 898	0.28
					1 100 000	CAIXABANK 22-13/04/2026 FRN	EUR	1 038 512	0.38
					600 000	CAIXABANK 23-16/05/2027 FRN	EUR	594 046	0.22
						<i>Italy</i>		<b>2 901 037</b>	<b>1.06</b>
					768 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	766 202	0.28
					945 000	INTESA SANPAOLO 23-17/03/2025 FRN	EUR	944 439	0.34
					622 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	619 485	0.23
					684 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	570 911	0.21
						<i>The Netherlands</i>		<b>2 182 214</b>	<b>0.79</b>
					432 000	ABB FINANCE BV 22-31/03/2024 FRN	EUR	433 564	0.16
					200 000	ABN AMRO BANK NV 23-10/01/2025 FRN	EUR	200 101	0.07
					800 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	803 640	0.29
					800 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	744 909	0.27
						<i>France</i>		<b>2 033 920</b>	<b>0.74</b>
					900 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	828 276	0.30
					1 200 000	LOREAL SA 22-29/03/2024 FRN	EUR	1 205 644	0.44
						<i>Ireland</i>		<b>1 994 016</b>	<b>0.72</b>
					672 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	609 104	0.22
					612 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	576 201	0.21
					812 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	808 711	0.29
						<i>United States of America</i>		<b>1 830 618</b>	<b>0.67</b>
					600 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	601 856	0.22
					698 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	656 343	0.24
					587 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	572 419	0.21
						<i>Norway</i>		<b>1 516 157</b>	<b>0.55</b>
					586 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	567 276	0.21
					1 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	948 881	0.34
						<i>Belgium</i>		<b>695 446</b>	<b>0.25</b>
					700 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	695 446	0.25
						<i>United Kingdom</i>		<b>634 257</b>	<b>0.23</b>
					674 000	SANTANDER UK GRP 22-25/08/2028 FRN	EUR	634 257	0.23
						<i>Switzerland</i>		<b>476 950</b>	<b>0.17</b>
					527 000	ZUERCHER KBK 22-13/04/2028 FRN	EUR	476 950	0.17
						<i>Sweden</i>		<b>304 504</b>	<b>0.11</b>
					309 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	304 504	0.11
						<b>Other transferable securities</b>		<b>3 437 029</b>	<b>1.25</b>
						<b>Bonds</b>		<b>3 437 029</b>	<b>1.25</b>
						<i>France</i>		<b>3 437 029</b>	<b>1.25</b>
					3 630 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	3 437 029	1.25

# BNP PARIBAS FUNDS Euro Medium Term Bond

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds		15 755 793	5.71
<i>France</i>		<i>15 755 793</i>	<i>5.71</i>
14 207.73 BNP PARIBAS MOIS - ISR - X CAP	EUR	15 755 793	5.71
<b>Total securities portfolio</b>		<b>275 132 377</b>	<b>99.94</b>

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Floating rate bonds</b>					<b>37 391 375 2.24</b>				
<i>Spain</i>					<i>15 517 748 0.93</i>				
6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-03/12/2023 FRN	EUR	6 006 660	0.36	16 000 000	RABOBANK NEDERLAND NV ESTERCAP+0.36 1.715% 30/10/2023 SCHNEIDER ELECTRIC SE 0.000% 27/07/2023 NEUC	EUR	16 010 485	0.96
1 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-09/09/2023 FRN	EUR	1 702 040	0.10	4 000 000	SOCIETE GENERALE ESTERCAP +0.31 2.890% 11/12/2023	EUR	3 989 473	0.24
7 800 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	7 809 048	0.47	20 000 000	SOCIETE GENERALE SA ESTERCAP+0.25 1.323% 15/09/2023	EUR	20 007 828	1.20
<i>Sweden</i>					<i>8 805 571 0.53</i>				
3 200 000	VOLVO TREAS AB 21-15/11/2023 FRN	EUR	3 201 664	0.19	20 000 000	SUD RHONE ALPES(CAISSE REGIONALE DE CREDIT 1.693% 08/11/2023	EUR	20 005 087	1.20
2 000 000	VOLVO TREAS AB 21-27/09/2023 FRN	EUR	2 002 220	0.12	10 000 000	THALES SA 0.000% 03/08/2023 NEUCP	EUR	10 003 040	0.60
1 600 000	VOLVO TREAS AB 22-11/01/2024 FRN	EUR	1 602 352	0.10	10 000 000	VALEO SA 0.000% 12/09/2023 NEUCP	EUR	9 967 018	0.60
2 000 000	VOLVO TREAS AB 23-30/03/2025 FRN	EUR	1 999 335	0.12	10 000 000	VICAT 0.000% 02/08/2023 NEUCP	EUR	9 920 517	0.59
<i>United Kingdom</i>					<i>6 538 092 0.39</i>				
4 000 000	LLOYDS BANK 22-12/08/2024 FRN	EUR	4 001 520	0.24	23 000 000		EUR	22 921 548	1.37
2 535 000	NATIONWIDE BLDG 23-07/06/2025 FRN	EUR	2 536 572	0.15	<b>United Kingdom 254 372 063 15.22</b>				
<i>France</i>					<i>5 030 009 0.30</i>				
5 000 000	HSBC CON EUROPE 22-28/06/2024 FRN	EUR	5 030 009	0.30	20 000 000	BANK OF MONTREAL LONDON 0.000% 07/12/2023	EUR	19 656 853	1.18
<i>The Netherlands</i>					<i>1 499 955 0.09</i>				
1 500 000	TOYOTA MOTOR FIN 21-25/08/2023 FRN	EUR	1 499 955	0.09	20 000 000	BARCLAYS BANK PLC ESTERCAP +0.38 3.532% 13/05/2024	EUR	20 003 725	1.20
Other transferable securities					35 002 315 2.10				
<b>Floating rate bonds</b>					<b>35 002 315 2.10</b>				
<i>France</i>					<i>35 002 315 2.10</i>				
5 000 000	CA CONSUMER FINANCE ESTERCAP +0.265 01/12/2023 FRN	EUR	5 000 804	0.30	20 000 000	BARCLAYS BANK PLC ESTERCAP +0.38 3.532% 16/05/2024	EUR	20 003 179	1.20
15 000 000	CREDIT LYONNAIS SA ESTERCAP+0.64 20/06/2025 FRN	EUR	14 992 500	0.90	5 000 000	BARCLAYS BANK PLC ESTERCAP+0.31 1.383% 09/10/2023	EUR	5 002 187	0.30
15 000 000	SOCIETE GENERALE SA ESTERCAP +0.38 12/03/2024 FRN	EUR	15 009 011	0.90	10 000 000	GLAXOSMITHKLINE FINANCE PLC 0.000% 14/08/2023	EUR	9 955 772	0.60
Money Market Instruments					1 418 081 700 84.83				
<i>France</i>					<i>374 746 667 22.45</i>				
3 000 000	ACCOR SA 0.000% 29/11/2023 NEUCP	EUR	2 948 703	0.18	25 000 000	LLOYDS BANK CORPORATE MARKETS PLC 0.000% 22/04/2024	EUR	24 173 250	1.45
5 000 000	ARVAL SERVICEASE FRANCE 0.000% 23/02/2024	EUR	4 867 936	0.29	20 000 000	LLOYDS BANK CORPORATE MARKETS PLC 0.000% 29/11/2023	EUR	19 675 651	1.18
7 000 000	ARVAL SERVICEASE FRANCE 0.000% 30/05/2024	EUR	6 736 750	0.40	25 000 000	MUFG BANK LTD 0.000% 28/03/2024	EUR	24 245 886	1.45
15 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 1.190% 20/07/2023	EUR	15 000 916	0.90	20 000 000	NATIONAL AUSTRALIA BANK (GB) LIMITED 0.000% 03/01/2024	EUR	19 599 994	1.17
20 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 1.958% 14/08/2023	EUR	20 004 571	1.20	4 500 000	NORDEA BANK ABP, LONDON BRANCH 0.000% 13/03/2024	EUR	4 373 361	0.26
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 3.464% 02/04/2024	EUR	10 003 392	0.60	25 000 000	NORDEA BANK ABP, LONDON BRANCH 0.000% 31/05/2024	EUR	24 070 419	1.44
20 000 000	BRED BANQUE POPULAIRE ESTERCAP+0.13 3.377% 05/09/2023	EUR	20 000 600	1.20	10 000 000	STANDARD CHARTERED BANK 0.000% 15/04/2024	EUR	9 677 464	0.58
5 000 000	COFACE SA 0.000% 23/10/2023 NEUCP	EUR	4 939 458	0.30	10 000 000	STANDARD CHARTERED BANK 0.000% 25/10/2023	EUR	9 877 795	0.59
10 000 000	CREDIT AGRICOLE SA ESTERCAP+0.28 1.000% 23/08/2023	EUR	10 002 003	0.60	10 000 000	THE TORONTO DOMINION BANK (LONDON) 0.000% 02/04/2024	EUR	9 696 388	0.58
5 000 000	CREDIT INDUSTRIEL ET COMMERCIAL ESTERCAP 3.352% 02/04/2024	EUR	5 001 696	0.30	10 000 000	UBS AG/LONDON 0.000% 25/06/2024	EUR	9 593 947	0.57
10 000 000	CREDIT INDUSTRIEL ET COMMERCIAL ESTERCAP 3.354% 04/04/2024	EUR	10 003 272	0.60	25 000 000	UBS AG/LONDON 0.000% 29/09/2023	EUR	24 766 192	1.47
10 000 000	CREDIT LYONNAIS SA ESTERCAP +0.36 3.508% 28/05/2024	EUR	9 996 984	0.60	<b>The Netherlands 178 919 127 10.69</b>				
20 000 000	CREDIT LYONNAIS SA ESTERCAP+0.29 1.341% 06/10/2023	EUR	20 005 735	1.20	15 000 000	ACHMEA BANK NV 0.000% 13/05/2024	EUR	14 462 908	0.87
5 000 000	EIFFAGE SA 0.000% 01/09/2023 NEUCP	EUR	4 968 116	0.30	13 000 000	ACHMEA BANK NV 0.000% 22/05/2024	EUR	12 519 996	0.75
25 000 000	ENGIE SA ESTERCAP +0.14 3.144% 07/08/2023 NEUCP	EUR	25 000 380	1.49	10 000 000	ACHMEA HYPOTHEEK BANK 0.000% 21/06/2024 NEUCP	EUR	9 593 154	0.57
15 000 000	FAURECIA 0.000% 22/12/2023 NEUCP	EUR	14 701 162	0.88	25 000 000	AMERICA MOVIL BV 0.000% 07/07/2023	EUR	24 982 909	1.48
25 000 000	FRANCE(ELECTRICITE DE) 0.000% 27/07/2023 NEUCP	EUR	24 934 207	1.48	10 000 000	AMERICA MOVIL BV 0.000% 10/07/2023	EUR	9 990 237	0.60
10 000 000	LAGARDERE SA 0.000% 09/11/2023 NEUCP	EUR	9 852 796	0.59	29 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 31/07/2023	EUR	28 912 280	1.72
4 000 000	MERCIALYS 0.000% 03/10/2023 NEUCP	EUR	3 960 026	0.24	10 000 000	ING BANK NV 0.000% 25/07/2023	EUR	9 975 839	0.60
					15 000 000	ING BANK NV ESTERCAP +0.51 3.457% 15/03/2024 NEUCP	EUR	15 023 245	0.90
					20 000 000	ING BANK NV ESTERCAP+0.395 3.632% 31/05/2024 NEUCP	EUR	20 006 369	1.20
					20 000 000	NATWEST MARKETS NV 0.000% 10/10/2023	EUR	19 787 547	1.18
					4 000 000	VOLKSWAGEN FINANCIAL SERVICES NV 0.000% 08/08/2023	EUR	3 984 633	0.24
					10 000 000	VOLKSWAGEN FINANCIAL SERVICES NV 0.000% 11/04/2024	EUR	9 680 010	0.58

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>					<i>Canada</i>				
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 05/10/2023	EUR	9 899 934	0.59	10 000 000	THE TORONTO-DOMINION BANK 0.000% 13/11/2023	EUR	9 857 832	0.59
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 23/05/2024	EUR	9 632 953	0.58	10 000 000	THE TORONTO-DOMINION BANK 0.000% 18/06/2024	EUR	9 605 137	0.57
30 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 30/04/2024	EUR	28 979 849	1.72	10 000 000	THE TORONTO-DOMINION BANK 0.000% 18/07/2023	EUR	9 982 656	0.60
10 000 000	FERROVIAL SA 0.000% 05/10/2023	EUR	9 898 906	0.59	15 000 000	THE TORONTO-DOMINION BANK 0.000% 23/10/2023	EUR	14 821 742	0.89
11 000 000	FERROVIAL SA 0.000% 25/07/2023	EUR	10 973 190	0.66	<i>Denmark</i>				
10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 10/06/2024	EUR	9 603 543	0.57	25 000 000	DANSKE BANK A/S 0.000% 27/06/2024	EUR	23 979 040	1.43
15 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 16/10/2023	EUR	14 829 357	0.89	15 000 000	JYSKE BANK A/S ESTERCAP+0.29 1.380% 11/10/2023	EUR	15 005 766	0.90
10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 24/06/2024	EUR	9 586 723	0.57	<i>Belgium</i>				
20 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 25/06/2024	EUR	19 171 083	1.15	12 500 000	BARRY CALLEBAUT SERVICES NV 0.000% 15/08/2023	EUR	12 439 793	0.74
<i>Germany</i>					<i>Australia</i>				
10 000 000	EVONIK INDUSTRIES AG 0.000% 25/08/2023	EUR	9 943 732	0.59	12 500 000	MACQUARIE BANK LTD 0.000% 12/12/2023	EUR	12 278 138	0.73
10 000 000	STANDARD CHARTERED BANK AG 0.000% 05/02/2024	EUR	9 758 782	0.58	<i>Jersey Island</i>				
20 000 000	STANDARD CHARTERED BANK AG 0.000% 23/11/2023	EUR	19 689 555	1.18	10 000 000	ROYAL BANK OF SCOTLAND INTERNATIONAL 0.000% 25/07/2023	EUR	9 975 626	0.60
10 000 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.000% 17/07/2023	EUR	9 983 414	0.60	Shares/Units in investment funds				
15 000 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.000% 17/10/2023	EUR	14 828 286	0.89	<i>France</i>				
15 000 000	VOLKSWAGEN LEASING GMBH 0.000% 02/08/2023	EUR	14 951 585	0.89	37.53	BNP PARIBAS CASH INVEST - I PLUS - CAP	EUR	37 463 742	2.23
20 000 000	VOLKSWAGEN LEASING GMBH 0.000% 14/06/2024	EUR	19 213 397	1.15	191.00	BNP PARIBAS MONE ETAT I	EUR	10 094 446	0.60
<i>Sweden</i>					<b>Total securities portfolio</b>				
20 000 000	SCANIA CV AB 0.000% 01/09/2023	EUR	19 872 462	1.19	<b>1 538 033 578 92.00</b>				
2 000 000	SCANIA CV AB 0.000% 16/10/2023	EUR	1 977 329	0.12					
15 000 000	SVENSKA HANDELSBANKEN AB 0.000% 07/05/2024	EUR	14 484 371	0.87					
11 000 000	SVENSKA HANDELSBANKEN AB 0.000% 27/10/2023	EUR	10 864 376	0.65					
20 000 000	SVENSKA HANDELSBANKEN AB 0.000% 31/05/2024	EUR	19 256 881	1.15					
15 000 000	VATTENFALL AB 0.000% 05/10/2023	EUR	14 848 358	0.89					
<i>Ireland</i>									
25 000 000	FCA BANK SPA 0.000% 11/07/2023	EUR	24 973 217	1.48					
5 000 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 15/02/2024	EUR	4 872 992	0.29					
1 000 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 22/02/2024	EUR	973 802	0.06					
10 000 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 23/01/2024	EUR	9 772 055	0.58					
7 500 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 27/02/2024	EUR	7 299 246	0.44					
10 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 22/04/2024	EUR	9 662 787	0.58					
15 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 24/06/2024	EUR	14 381 467	0.86					
<i>Luxembourg</i>									
10 000 000	DH EUROPE FINANCE II SARL 0.000% 22/08/2023	EUR	9 946 931	0.60					
5 000 000	DH EUROPE FINANCE II SARL 0.000% 28/07/2023	EUR	4 986 355	0.30					
5 000 000	DH EUROPE FINANCE SA 0.000% 12/10/2023	EUR	4 945 561	0.30					
10 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 07/05/2024	EUR	9 644 999	0.58					
15 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 24/01/2024	EUR	14 653 617	0.88					
25 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 29/01/2024	EUR	24 407 913	1.46					
<i>Finland</i>									
25 000 000	NORDEA BANK ABP 0.000% 04/10/2023	EUR	24 755 015	1.47					
25 000 000	OP CORPORATE BANK PLC 0.000% 08/12/2023	EUR	24 574 090	1.47					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>217 792 524</b>	<b>54.57</b>					
<i>France</i>					<i>The Netherlands</i>				
			<i>58 674 092</i>	<i>14.70</i>				<i>35 341 444</i>	<i>8.86</i>
2 500 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	2 564 822	0.64	1 750 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 788 277	0.45
1 700 000	ALD SA 4.000% 22-05/07/2027	EUR	1 679 035	0.42	1 300 000	URW 0.625% 20-04/05/2027	EUR	1 103 798	0.28
600 000	ALD SA 4.750% 22-13/10/2025	EUR	604 535	0.15	1 645 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	1 546 883	0.39
600 000	AREVA SA 4.875% 09-23/09/2024	EUR	604 601	0.15					
2 400 000	ATOS SE 1.000% 21-12/11/2029	EUR	1 542 352	0.39					
2 300 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	2 204 251	0.55					
100 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	93 446	0.02					
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	93 063	0.02					
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	88 810	0.02					
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	84 898	0.02					
2 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	2 447 329	0.61					
100 000	BPCE 0.375% 22-02/02/2026	EUR	90 756	0.02					
100 000	BPCE 0.625% 18-26/09/2023	EUR	99 265	0.02					
200 000	BPCE 1.750% 22-26/04/2027	EUR	182 960	0.05					
800 000	BPCE 3.625% 23-17/04/2026	EUR	786 700	0.20					
600 000	BPCE 4.125% 23-10/07/2028	EUR	599 262	0.15					
1 000 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	922 678	0.23					
1 800 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	1 769 338	0.44					
800 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	746 495	0.19					
800 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	758 211	0.19					
1 600 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	1 557 869	0.39					
1 700 000	EDENRED 3.625% 23-13/12/2026	EUR	1 685 689	0.42					
600 000	ELEC DE FRANCE 4.000% 10-12/11/2025	EUR	599 797	0.15					
600 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	603 596	0.15					
1 800 000	ENGIE 0.375% 19-21/06/2027	EUR	1 581 552	0.40					
2 975 000	FAURECIA 2.750% 21-15/02/2027	EUR	2 685 215	0.67					
1 562 000	FAURECIA 7.250% 22-15/06/2026	EUR	1 620 383	0.41					
2 000 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	1 867 591	0.47					
1 000 000	ICADE 1.500% 17-13/09/2027	EUR	885 167	0.22					
1 500 000	ICADE 1.625% 18-28/02/2028	EUR	1 311 561	0.33					
1 400 000	ILIAD 5.375% 22-14/06/2027	EUR	1 379 341	0.35					
1 100 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 068 469	0.27					
900 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	902 098	0.23					
1 600 000	KERING 1.500% 17-05/04/2027	EUR	1 485 667	0.37					
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	89 362	0.02					
2 300 000	ORANO SA 5.375% 22-15/05/2027	EUR	2 351 925	0.59					
1 600 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	1 496 529	0.38					
700 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	694 067	0.17					
845 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	776 752	0.20					
1 616 000	RCI BANQUE 4.125% 22-01/12/2025	EUR	1 598 091	0.40					
1 368 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	1 363 753	0.34					
1 187 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 180 751	0.30					
600 000	SNCF 4.125% 10-19/02/2025	EUR	600 717	0.15					
1 700 000	SOCIETE GENERALE 3.000% 22-28/10/2025	EUR	1 671 942	0.42					
2 000 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	1 980 658	0.50					
500 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	494 110	0.12					
1 100 000	SUEZ 1.875% 22-24/05/2027	EUR	1 012 466	0.25					
600 000	SUEZ ENVIRON 5.500% 09-22/07/2024	EUR	607 985	0.15					
1 183 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	1 119 224	0.28					
					1 750 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	93 163	0.02
					1 200 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	1 189 112	0.30
					1 700 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	1 686 949	0.42
					2 500 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	2 448 661	0.61
					443 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	436 926	0.11
					1 816 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	1 803 771	0.45
					1 550 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 538 058	0.39
					600 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	597 150	0.15
					600 000	DEUTSCHE TEL FIN 4.875% 10-22/04/2025	EUR	616 333	0.15
					600 000	ENBW INTERNATIONAL FIN 4.875% 04-16/01/2025	EUR	606 756	0.15
					100 000	ENEL FINANCE INTERNATIONAL NV 0.000% 19-17/06/2024	EUR	96 157	0.02
					2 375 000	ENEL FINANCE INTERNATIONAL NV 0.250% 22-17/11/2025	EUR	2 175 208	0.55
					930 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	785 106	0.20
					1 079 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	944 859	0.24
					100 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	82 679	0.02
					739 000	HEINEKEN NV 3.875% 23-23/09/2024	EUR	738 014	0.19
					200 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	180 032	0.05
					600 000	KPN NV 5.625% 09-30/09/2024	EUR	611 338	0.15
					302 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	265 243	0.07
					1 501 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	1 490 737	0.37
					300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	252 900	0.06
					100 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	83 751	0.02
					900 000	NN BANK NV 0.500% 21-21/09/2028	EUR	744 198	0.19
					600 000	RABOBANK 4.125% 10-14/07/2025	EUR	602 020	0.15
					1 700 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	1 658 463	0.42
					900 000	SIEMENS FINAN 2.500% 22-08/09/2027	EUR	867 723	0.22
					1 416 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	1 406 366	0.35
					900 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	791 692	0.20
					1 450 000	TOYOTA MOTOR FIN 3.375% 23-13/01/2026	EUR	1 428 644	0.36
					867 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	854 906	0.21
					2 600 000	UNITED GROUP 3.125% 20-15/02/2026	EUR	2 263 406	0.57
					100 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2025	EUR	97 956	0.02
					600 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	585 896	0.15
					900 000	VOLKSWAGEN INTFN 3.875% 23-29/03/2026	EUR	886 154	0.22
					2 800 000	VOLKSWAGEN INTFN 4.125% 22-15/11/2025	EUR	2 780 187	0.70
					2 000 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	1 650 930	0.41
					<i>Germany</i>			<i>26 811 457</i>	<i>6.72</i>
					1 800 000	BASF SE 0.750% 22-17/03/2026	EUR	1 660 921	0.42
					1 351 000	BAYER AG 4.000% 23-26/08/2026	EUR	1 351 190	0.34
					100 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	99 191	0.02
					2 500 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 215 992	0.56
					500 000	DEUTSCHE BANK AG 4.000% 22-29/11/2027	EUR	493 263	0.12
					100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	93 178	0.02
					1 687 000	DT PFANDBRIEFBAN 5.000% 23-05/02/2027	EUR	1 701 686	0.43

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 455 000	E.ON SE 3.500% 23-12/01/2028	EUR	1 441 837	0.36	100 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	92 027	0.02
1 175 000	KFW 0.050% 16-30/05/2024	EUR	1 139 912	0.29	2 550 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	2 308 334	0.58
1 100 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	985 199	0.25	100 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	88 200	0.02
862 000	PORSCHE SE 4.500% 23-27/09/2028	EUR	877 490	0.22	200 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	190 057	0.05
1 100 000	ROBERT BOSCH 3.625% 23-02/06/2027	EUR	1 094 218	0.27	2 300 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	2 283 241	0.57
2 400 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	2 185 468	0.55	903 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	890 831	0.22
600 000	VIER GAS TRANSPO 4.000% 22-26/09/2027	EUR	600 610	0.15	1 150 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	1 048 337	0.26
1 400 000	VOLKSWAGEN BANK 4.250% 23-07/01/2026	EUR	1 387 096	0.35	<i>Spain</i>				
700 000	VOLKSWAGEN BANK 4.375% 23-03/05/2028	EUR	695 867	0.17	700 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	12 815 373	3.22
1 002 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	864 745	0.22	2 500 000	ARVAL SERVICE 4.000% 22-22/09/2026	EUR	697 661	0.18
2 300 000	VOLKSWAGEN FIN 2.250% 19-01/10/2027	EUR	2 135 161	0.54	1 700 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	2 463 981	0.62
2 110 000	VOLKSWAGEN FINANCIAL 0.250% 22-31/01/2025	EUR	1 977 304	0.50	600 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	1 682 151	0.42
100 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	99 913	0.03	1 100 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	595 247	0.15
20 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	17 705	0.00	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	1 107 200	0.28
100 000	VONOVIA SE 0.000% 21-01/09/2023	EUR	99 188	0.02	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	94 229	0.02
200 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	176 211	0.04	1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	1 064 904	0.27
300 000	VONOVIA SE 0.000% 21-16/09/2024	EUR	282 813	0.07	200 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	177 559	0.04
700 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	638 516	0.16	2 200 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 951 081	0.49
300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	293 946	0.07	100 000	CAIXABANK 0.375% 20-03/02/2025	EUR	93 860	0.02
2 200 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	2 202 837	0.55	2 100 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	1 951 222	0.49
<i>Italy</i>			<i>22 951 390</i>	<i>5.76</i>	1 100 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	936 278	0.24
1 908 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 822 960	0.46	<i>Luxembourg</i>				
4 000 000	ACEA SPA 1.500% 18-08/06/2027	EUR	3 642 665	0.92	500 000	AROUNDTOWN SA 1.450% 19-09/07/2028	EUR	10 188 181	2.54
920 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	699 998	0.18	2 000 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	337 758	0.08
600 000	ASSICURAZIONI GENERALI 5.125% 09-16/09/2024	EUR	609 323	0.15	100 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	1 850 792	0.46
600 000	ATLANTIA 4.375% 10-16/09/2025	EUR	598 854	0.15	100 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	97 634	0.02
600 000	ATLANTIA 5.875% 04-09/06/2024	EUR	608 598	0.15	1 100 000	GRAND CITY PROPERTIES 0.125% 21-11/01/2028	EUR	819 754	0.21
1 411 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	1 254 686	0.32	100 000	LOGICOR FIN 0.625% 22-17/11/2025	EUR	87 455	0.02
2 300 000	AUTOSTRAD PER L 1.750% 16-01/02/2027	EUR	2 095 534	0.53	550 000	LOGICOR FIN 1.625% 19-15/07/2027	EUR	455 598	0.11
600 000	ENEL SOC AZIONI 5.250% 04-20/05/2024	EUR	605 375	0.15	1 900 000	MEDTRONIC GLOBAL 3.000% 22-15/10/2028	EUR	1 840 004	0.46
1 795 000	ENI SPA 1.250% 20-18/05/2026	EUR	1 661 276	0.42	2 131 000	NESTLE FINANCE INTERNATIONAL 3.500% 23-13/12/2027	EUR	2 135 067	0.54
1 302 000	ENI SPA 3.625% 23-19/05/2027	EUR	1 280 530	0.32	1 300 000	TRATON FIN LUX 4.000% 23-16/09/2025	EUR	1 285 008	0.32
500 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	451 520	0.11	600 000	TRATON FIN LUX 4.125% 22-22/11/2025	EUR	593 230	0.15
2 610 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 342 143	0.59	600 000	TRATON FIN LUX 4.125% 23-18/01/2025	EUR	593 309	0.15
100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	95 728	0.02	100 000	TRATON FINANCE 0.125% 21-24/03/2025	EUR	92 572	0.02
700 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	692 469	0.17	<i>United States of America</i>				
600 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	601 127	0.15	527 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	9 312 963	2.34
1 126 000	SNAM 3.375% 22-05/12/2026	EUR	1 102 493	0.28	768 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	521 753	0.13
100 000	SNAM SPA 1.000% 18-18/09/2023	EUR	99 314	0.02	1 343 000	IBM CORP 3.375% 23-06/02/2027	EUR	759 163	0.19
600 000	TERNA SPA 4.900% 04-28/10/2024	EUR	605 016	0.15	577 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	1 321 228	0.33
2 300 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	2 081 781	0.52	2 000 000	NETFLIX INC 3.000% 20-15/06/2025	EUR	581 910	0.15
<i>United Kingdom</i>			<i>15 397 581</i>	<i>3.85</i>	2 000 000	NETFLIX INC 3.000% 20-15/06/2025	EUR	1 951 793	0.49
850 000	BRITISH TELECOMM 1.500% 17-23/06/2027	EUR	773 110	0.19	2 000 000	NETFLIX INC 3.625% 17-15/05/2027	EUR	1 952 630	0.49
800 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	788 992	0.20	2 400 000	PRICELINE GROUP 1.800% 15-03/03/2027	EUR	2 224 486	0.56
600 000	GLAXOSMITHKLINE 4.000% 05-16/06/2025	EUR	603 651	0.15	<i>Sweden</i>				
2 410 000	ITV PLC 1.375% 19-26/09/2026	EUR	2 190 798	0.55	500 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	5 333 212	1.33
1 200 000	LINDE PLC 3.625% 23-12/06/2025	EUR	1 195 414	0.30	200 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	491 728	0.12
798 000	LLOYDS BANK 4.125% 23-30/05/2027	EUR	787 817	0.20	500 000	SKANDINAVISKA ENSKILDA BANK 3.875% 23-09/05/2028	EUR	189 784	0.05
1 500 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	1 397 998	0.35	1 365 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	494 064	0.12
800 000	NATIONAL GRID PLC 2.179% 22-30/06/2026	EUR	758 774	0.19	100 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	1 362 782	0.34
								87 957	0.02

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 533 000	SWEDBANK AB 4.625% 23-30/05/2026	EUR	1 521 756	0.38	1 000 000	BPCE 21-13/01/2042 FRN	EUR	842 159	0.21
216 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	193 358	0.05	1 200 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	1 167 925	0.29
1 000 000	VOLVO TREAS AB 3.625% 23-25/05/2027	EUR	991 783	0.25	600 000	CNP ASSURANCES 14-29/11/2049 FRN	EUR	583 977	0.15
	<i>Finland</i>		<i>5 077 230</i>	<i>1.28</i>	700 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	557 691	0.14
2 143 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	2 012 223	0.51	2 800 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	2 710 583	0.68
2 200 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	2 070 750	0.52	600 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	583 726	0.15
100 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	90 100	0.02	1 000 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	937 047	0.24
909 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	904 157	0.23	1 200 000	CREDIT AGRICOLE SA 20-31/12/2060 FRN	EUR	1 036 239	0.26
	<i>Ireland</i>		<i>4 959 823</i>	<i>1.25</i>	600 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	592 444	0.15
1 250 000	CA AUTO BANK 4.375% 23-08/06/2026	EUR	1 249 354	0.31	1 700 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	1 576 957	0.40
2 200 000	DELL BANK INTERN 0.500% 21-27/10/2026	EUR	1 944 020	0.49	1 100 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	941 939	0.24
100 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	96 739	0.02	3 000 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	2 922 732	0.73
111 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	109 393	0.03	400 000	ENGIE 19-31/12/2059 FRN	EUR	369 291	0.09
103 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	102 263	0.03	600 000	GROUPAMA SA 14-28/05/2049 FRN	EUR	600 490	0.15
1 513 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	1 458 054	0.37	600 000	LA MONDIALE 14-29/12/2049 FRN	EUR	586 845	0.15
	<i>Denmark</i>		<i>2 397 616</i>	<i>0.59</i>	100 000	ORANGE 19-31/12/2049 FRN	EUR	94 713	0.02
1 575 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 372 757	0.34	1 900 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 678 330	0.42
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	94 875	0.02	1 500 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 298 816	0.33
100 000	NYKREDIT 1.375% 22-12/07/2027	EUR	89 082	0.02	4 100 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	3 703 060	0.94
847 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	840 902	0.21	1 400 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 212 596	0.30
	<i>Canada</i>		<i>2 006 936</i>	<i>0.50</i>	3 600 000	SOCIETE GENERALE 22-30/05/2025 FRN	EUR	3 498 554	0.89
2 044 000	TORONTO DOMINION BANK 3.250% 22-27/04/2026	EUR	2 006 936	0.50	2 000 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 902 017	0.48
	<i>Norway</i>		<i>1 573 370</i>	<i>0.39</i>	1 300 000	TOTAL SA 15-29/12/2049 FRN	EUR	1 232 036	0.31
100 000	SANTANDER CONSUM 0.500% 22-11/08/2025	EUR	91 935	0.02	1 500 000	TOTALENERGIES SE 22-31/12/2062 FRN	EUR	1 306 349	0.33
100 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	91 543	0.02		<i>Spain</i>		<i>21 516 287</i>	<i>5.41</i>
1 343 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	1 302 574	0.33	2 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN	EUR	2 589 044	0.65
100 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	87 318	0.02	1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-10/05/2026 FRN	EUR	1 486 409	0.37
	<i>Austria</i>		<i>1 552 349</i>	<i>0.39</i>	2 000 000	BANCO SABADELL 22-08/09/2026 FRN	EUR	1 986 810	0.50
1 600 000	ERSTE GROUP 0.875% 19-22/05/2026	EUR	1 458 871	0.37	2 000 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	1 957 205	0.49
100 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	93 478	0.02	1 500 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 494 635	0.38
	<i>Switzerland</i>		<i>1 061 014</i>	<i>0.27</i>	900 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	828 389	0.21
1 300 000	UBS GROUP 0.250% 21-24/02/2028	EUR	1 061 014	0.27	100 000	BANCO SANTANDER 22-26/01/2025 FRN	EUR	97 530	0.02
	<i>Iceland</i>		<i>944 281</i>	<i>0.24</i>	1 400 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	1 373 822	0.35
1 050 000	ISLANDSBANKI 0.750% 22-25/03/2025	EUR	944 281	0.24	500 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	496 174	0.12
	<i>Belgium</i>		<i>762 481</i>	<i>0.19</i>	2 300 000	CAIXABANK 20-10/07/2026 FRN	EUR	2 138 433	0.54
800 000	PROXIMUS SA 1.875% 15-01/10/2025	EUR	762 481	0.19	200 000	CAIXABANK 20-18/11/2026 FRN	EUR	180 252	0.05
	<i>Romania</i>		<i>536 874</i>	<i>0.13</i>	1 300 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 134 389	0.28
600 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	536 874	0.13	1 800 000	CAIXABANK 22-13/04/2026 FRN	EUR	1 699 384	0.43
	<i>Japan</i>		<i>94 857</i>	<i>0.02</i>	2 400 000	CAIXABANK 23-16/05/2027 FRN	EUR	2 376 183	0.60
100 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	94 857	0.02	2 000 000	IBERDROLA FIN SA 21-31/12/2061 FRN	EUR	1 677 628	0.42
	<b>Floating rate bonds</b>		<b>141 071 012</b>	<b>35.52</b>		<i>The Netherlands</i>		<i>15 369 516</i>	<i>3.87</i>
	<i>France</i>		<i>41 365 354</i>	<i>10.43</i>	600 000	ACHMEA BV 15-29/12/2049 FRN	EUR	582 147	0.15
200 000	AXA SA 13-04/07/2043 FRN	EUR	200 000	0.05	600 000	ASR NEDERLAND NV 14-30/09/2049 FRN	EUR	589 004	0.15
3 800 000	AXA SA 14-20/05/2049 FRN	EUR	3 646 543	0.93	1 050 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	1 031 558	0.26
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	841 170	0.21	1 600 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	1 400 965	0.35
600 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	577 829	0.15	600 000	GENERALI FINANCE 14-30/11/2049 FRN	EUR	582 396	0.15
2 000 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	1 699 280	0.43	100 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	98 335	0.02
100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	88 308	0.02	100 000	ING GROEP NV 21-29/11/2025 FRN	EUR	93 821	0.02
1 600 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	1 486 576	0.37	1 700 000	ING GROEP NV 22-23/05/2026 FRN	EUR	1 620 202	0.41
1 000 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	889 132	0.22	600 000	NN GROUP NV 14-15/07/2049 FRN	EUR	578 682	0.15
					600 000	NN GROUP NV 14-29/06/2049 FRN	EUR	590 040	0.15

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	587 213	0.15					
2 200 000	SWISS LIFE 16-29/12/2049 FRN	EUR	2 090 396	0.52					
1 300 000	SWISS RE 15-29/12/2049 FRN	EUR	1 205 893	0.30					
1 500 000	VOLKSWAGEN INTFN 14-29/03/2049 FRN	EUR	1 426 320	0.36					
2 400 000	VOLKSWAGEN INTFN 17-31/12/2049 FRN	EUR	2 142 539	0.54					
800 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	750 005	0.19					
	<b>United Kingdom</b>		<b>13 247 429</b>	<b>3.35</b>					
600 000	AVIVA PLC 14-03/07/2044 FRN	EUR	587 187	0.15					
2 563 000	BARCLAYS BANK PLC 19-09/06/2025 FRN	EUR	2 465 544	0.62					
1 048 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	905 215	0.23					
1 405 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	1 217 744	0.31					
100 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	94 916	0.02					
600 000	HBOS PLC 05-18/03/2030 SR FRN	EUR	583 115	0.15					
600 000	LLOYDS BANKING GROUP PLC 20-18/03/2030 FRN	EUR	583 697	0.15					
1 040 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	848 082	0.21					
3 527 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	3 338 376	0.85					
2 900 000	SSE PLC 20-31/12/2060 FRN	EUR	2 623 553	0.66					
	<b>Italy</b>		<b>12 165 335</b>	<b>3.07</b>					
1 633 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	1 621 401	0.41					
1 619 000	ENEL SPA 21-31/12/2061 FRN	EUR	1 316 442	0.33					
1 398 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 394 726	0.35					
1 548 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	1 544 691	0.39					
2 400 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	2 250 562	0.57					
250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	236 443	0.06					
966 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	806 287	0.20					
3 400 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	2 994 783	0.76					
	<b>Ireland</b>		<b>7 078 295</b>	<b>1.77</b>					
3 400 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	2 957 715	0.74					
100 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	90 640	0.02					
100 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	97 540	0.02					
156 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	148 133	0.04					
1 426 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 255 111	0.32					
2 166 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	2 039 299	0.51					
491 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	489 857	0.12					
	<b>Portugal</b>		<b>6 814 859</b>	<b>1.72</b>					
900 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	759 580	0.19					
2 600 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	2 272 249	0.57					
1 400 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	1 215 461	0.31					
200 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	191 660	0.05					
2 800 000	EDP SA 21-14/03/2082 FRN	EUR	2 375 909	0.60					
	<b>Germany</b>		<b>5 938 257</b>	<b>1.49</b>					
1 000 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	940 665	0.24					
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	92 708	0.02					
100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	93 767	0.02					
100 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	94 320	0.02					
1 600 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	1 508 918	0.38					
1 500 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	1 336 874	0.34					
2 100 000	MERCK 20-09/09/2080 FRN	EUR	1 871 005	0.47					
	<b>Switzerland</b>		<b>4 390 336</b>	<b>1.11</b>					
1 407 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 296 041	0.33					
200 000	UBS GROUP 22-15/06/2027 FRN	EUR	186 768	0.05					
3 000 000	UBS GROUP 22-21/03/2025 FRN	EUR	2 907 527	0.73					
	<b>Austria</b>		<b>2 766 554</b>	<b>0.69</b>					
600 000	OMV AG 15-29/12/2049 FRN	EUR	614 486	0.15					
2 200 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	2 152 068	0.54					
	<b>Norway</b>		<b>2 581 553</b>	<b>0.65</b>					
1 100 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	911 154	0.23					
100 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	87 738	0.02					
200 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	189 776	0.05					
1 335 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 305 632	0.33					
100 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	87 253	0.02					
	<b>Denmark</b>		<b>2 574 717</b>	<b>0.64</b>					
100 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	91 179	0.02					
600 000	DANSKE BANK A/S 23-12/01/2027 FRN	EUR	591 034	0.15					
608 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	605 734	0.15					
264 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	237 729	0.06					
1 100 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 049 041	0.26					
	<b>Luxembourg</b>		<b>1 440 000</b>	<b>0.36</b>					
4 800 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	1 440 000	0.36					
	<b>United States of America</b>		<b>1 166 187</b>	<b>0.29</b>					
600 000	CITIGROUP INC 05-25/02/2030 SR FRN	EUR	593 644	0.15					
570 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	572 543	0.14					
	<b>Belgium</b>		<b>1 106 084</b>	<b>0.28</b>					
1 300 000	BELFIUS BANK SA 21-06/04/2034 FRN	EUR	1 018 732	0.26					
100 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	87 352	0.02					
	<b>Sweden</b>		<b>949 974</b>	<b>0.24</b>					
964 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	949 974	0.24					
	<b>Australia</b>		<b>600 275</b>	<b>0.15</b>					
600 000	BHP BILLITON FIN 15-22/10/2079 FRN	EUR	600 275	0.15					
	<b>Other transferable securities</b>		<b>0</b>	<b>0.00</b>					
	<b>Bonds</b>		<b>0</b>	<b>0.00</b>					
	<b>United States of America</b>		<b>0</b>	<b>0.00</b>					
8 000 000	LEHMAN BROS HLDG 0.000% 07-31/12/2049 SR DFLT	EUR	0	0.00					
	<b>Shares/Units in investment funds</b>		<b>30 849 367</b>	<b>7.78</b>					
	<b>Luxembourg</b>		<b>30 849 367</b>	<b>7.78</b>					
45 362.47	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	7 384 103	1.86					
43 218.90	BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP	EUR	5 136 566	1.30					
101.00	BNP PARIBAS FUNDS GLOBAL ENHANCED BOND 36M - X CAP	EUR	10 648 872	2.68					
55 257.38	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	7 679 826	1.94					
	<b>Total securities portfolio</b>		<b>389 712 903</b>	<b>97.87</b>					

# BNP PARIBAS FUNDS Europe Convertible

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>					<b>1 015 590</b>				
<b>France</b>					<b>1 015 590</b>				
11 261	BUREAU VERITAS SA	EUR	282 876	0.40					
12 666	CARREFOUR SA	EUR	219 818	0.31					
1 306	PERNOD RICARD SA	EUR	264 334	0.37					
4 730	TOTAL SA	EUR	248 562	0.35					
<b>Convertible bonds</b>					<b>69 198 800</b>				
<b>France</b>					<b>21 409 691</b>				
18 067	ACCOR 0.700% 20-07/12/2027 CV FLAT	EUR	849 185	1.19					
400 000	AIR FRANCE-KLM 22-23/02/2171 CV FRN	EUR	515 220	0.72					
600 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	522 036	0.73					
900 000	BNP PARIBAS 0.000% 22-13/05/2025 CV	EUR	1 044 387	1.46					
1 400 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	1 249 375	1.75					
22 146	EDENRED 0.000% 19-06/09/2024 CV	EUR	1 426 800	2.00					
69 929	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	2 198 428	3.08					
500 000	ELIS SA 2.250% 22-22/09/2029 CV	EUR	617 310	0.86					
7 065	KORIAN SA 21-31/12/2061 CV FRN FLAT	EUR	206 517	0.29					
467 654	MAISONS DU MONDE 0.125% 17-06/12/2023 CV FLAT	EUR	453 446	0.64					
1 200 000	MICHELIN 0.000% 18-10/11/2023 CV	USD	1 075 787	1.51					
900 000	NEOEN SAS 2.875% 22-14/09/2027 CV	EUR	839 313	1.18					
17 206	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	689 118	0.97					
200 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	217 046	0.30					
6 153	SAFRAN SA 0.000% 21-01/04/2028 CV	EUR	1 071 563	1.50					
11 907	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	1 777 525	2.49					
4 515	SCHNEIDER 0.000% 20-15/06/2026 CV FLAT	EUR	857 132	1.20					
700 000	SELENA 0.000% 20-25/06/2025 CV	EUR	649 397	0.91					
2 498	SOITEC 0.000% 20-01/10/2025 CV	EUR	468 407	0.66					
700 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	742 672	1.04					
5 366	UBISOFT ENTERTAI 0.000% 19-24/09/2024 CV FLAT	EUR	573 159	0.80					
300 000	UBISOFT ENTERTAI 2.375% 22-15/11/2028 CV	EUR	300 921	0.42					
32 077	VEOLIA ENVRNMT 0.000% 19-01/01/2025 CV	EUR	1 028 196	1.44					
10 359	VOLTALIA SA 1.000% 21-13/01/2025 CV FLAT	EUR	296 122	0.41					
14 856	WORLDLINE SA 0.000% 19-30/07/2026 CV	EUR	1 310 745	1.84					
4 000	WORLDLINE SA 0.000% 20-30/07/2025 CV	EUR	429 884	0.60					
<b>Germany</b>					<b>12 703 639</b>				
400 000	ADIDAS AG 0.050% 18-12/09/2023 CV	EUR	396 164	0.56					
2 300 000	DELIVERY HERO AG 0.875% 20-15/07/2025 CV	EUR	2 009 625	2.82					
1 000 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	973 150	1.36					
1 400 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	1 357 104	1.90					
900 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	1 036 350	1.45					
200 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	183 812	0.26					
500 000	LEG IMMOBILIEN 0.400% 20-30/06/2028 CV	EUR	372 060	0.52					
400 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	355 656	0.50					
100 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	69 296	0.10					
1 000 000	MTU AERO ENGINES 0.050% 19-18/03/2027 CV	EUR	913 760	1.28					
300 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	293 469	0.41					
1 300 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	1 179 256	1.65					
700 000	RHEINMETALL 1.875% 23-07/02/2028 CV	EUR	733 215	1.03					
700 000	RHEINMETALL 2.250% 23-07/02/2030 CV	EUR	747 348	1.05					
1 000 000	TUI AG 5.000% 21-16/04/2028 CV	EUR	892 800	1.25					
800 000	ZALANDO SE 0.050% 20-06/08/2025 CV	EUR	712 296	1.00					
600 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	478 278	0.67					
<b>The Netherlands</b>					<b>8 363 971</b>				
2 800 000	AMERICA MOVIL BV 0.000% 21-02/03/2024 CV	EUR	2 942 799	4.11					
200 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	181 348	0.25					
300 000	BE SEMICONDUCTOR 1.875% 22-06/04/2029 CV	EUR	349 278	0.49					
800 000	DUFREY ONE BV 0.750% 21-30/03/2026 CV	CHF	725 250	1.02					
400 000	ENCAVIS FINANCE 21-31/12/2061 CV FRN	EUR	352 040	0.49					
700 000	JUST EAT TAKEA 0.000% 21-09/08/2025 CV	EUR	603 939	0.85					
700 000	JUST EAT TAKEA 0.625% 21-09/02/2028 CV	EUR	456 148	0.64					
600 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	498 804	0.70					
600 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	486 594	0.68					
400 000	QIAGEN NV 0.500% 17-13/09/2023 CV	USD	392 935	0.55					
1 400 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	1 374 836	1.93					
<b>Spain</b>					<b>4 579 355</b>				
900 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	1 167 273	1.64					
1 700 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	1 774 664	2.49					
500 000	CELLNEX TELECOM 0.750% 20-20/11/2031 CV	EUR	394 950	0.55					
500 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	645 320	0.90					
400 000	IBERDROLA FIN SA 0.800% 22-07/12/2027 CV	EUR	399 112	0.56					
200 000	INDRA SISTEMAS S 1.250% 16-07/10/2023 CV	EUR	198 036	0.28					
<b>Switzerland</b>					<b>4 310 389</b>				
1 340 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	1 876 563	2.63					
1 200 000	STMICROELECTRON 0.000% 20-04/08/2025 CV	USD	1 325 302	1.86					
1 000 000	STMICROELECTRON 0.000% 20-04/08/2027 CV	USD	1 108 524	1.55					
<b>Italy</b>					<b>4 236 188</b>				
600 000	DIASORIN 0.000% 21-05/05/2028 CV	EUR	464 574	0.65					
1 300 000	NEXI 0.000% 21-24/02/2028 CV	EUR	978 770	1.37					
1 200 000	NEXI 1.750% 20-24/04/2027 CV	EUR	1 029 516	1.44					
500 000	PIRELLI & C SPA 0.000% 20-22/12/2025 CV	EUR	478 380	0.67					
1 200 000	PRYSMIAN SPA 0.000% 21-02/02/2026 CV	EUR	1 284 948	1.80					
<b>United Kingdom</b>					<b>3 639 214</b>				
700 000	BARCLAYS BK PLC 0.000% 22-24/01/2025 CV	EUR	735 070	1.03					
1 300 000	INTERNATIONAL CONSOLIDAT 1.125% 21-18/05/2028 CV	EUR	1 099 020	1.54					
500 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	401 626	0.56					
500 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	477 195	0.67					
900 000	WH SMITH 1.625% 21-07/05/2026 CV	GBP	926 303	1.30					
<b>United States of America</b>					<b>3 545 630</b>				
700 000	JP MORGAN CHASE 0.000% 21-10/06/2024 CV	EUR	802 746	1.12					
1 000 000	JP MORGAN CHASE 0.000% 21-18/02/2024 CV	EUR	1 055 520	1.48					
1 000 000	JP MORGAN CHASE FIN 0.000% 22-14/01/2025 CV	EUR	1 054 400	1.48					
600 000	JP MORGAN CHASE FIN 0.000% 22-29/04/2025 CV	EUR	632 964	0.89					

# BNP PARIBAS FUNDS Europe Convertible

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>2 683 819</i>	<i>3.77</i>
300 000	CITIGROUP GLOB L 0.000% 23-15/03/2028 CV	EUR	321 318	0.45
600 000	CITIGROUP GLOB L 0.500% 16-04/08/2023 CV	EUR	598 944	0.84
500 000	IWG GROUP 0.500% 20-09/12/2027 CV	GBP	446 309	0.63
800 000	LAGFIN 3.500% 23-08/06/2028 CV	EUR	810 248	1.14
500 000	OLIVER CAPITAL 0.000% 20-29/12/2023 CV	EUR	507 000	0.71
	<i>Austria</i>		<i>872 860</i>	<i>1.22</i>
1 000 000	AMS AG 2.125% 20-03/11/2027 CV	EUR	671 020	0.94
200 000	VOESTALPINE AG 2.750% 23-28/04/2028 CV	EUR	201 840	0.28
	<i>Mexico</i>		<i>723 744</i>	<i>1.01</i>
700 000	FEMSA 2.625% 23-24/02/2026 CV	EUR	723 744	1.01
	<i>Sweden</i>		<i>693 145</i>	<i>0.97</i>
500 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	693 145	0.97
	<i>Denmark</i>		<i>666 001</i>	<i>0.93</i>
700 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	666 001	0.93
	<i>Belgium</i>		<i>538 404</i>	<i>0.75</i>
600 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	538 404	0.75
	<i>Jersey Island</i>		<i>232 750</i>	<i>0.33</i>
300 000	CORNWALL JERSEY 0.750% 21-16/04/2026 CV	GBP	232 750	0.33
	<b>Total securities portfolio</b>		<b>70 214 390</b>	<b>98.38</b>

# BNP PARIBAS FUNDS Europe Emerging Equity (NAV suspended)

## 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			17	0.00
<b>Shares</b>			<b>17</b>	<b>0.00</b>
<i>Greece</i>				
61 332	FF GROUP	EUR	7	0.00
<i>Turkey</i>				
1	ANADOLU HAYAT EMEKLILIK	TRY	0	0.00
1	ENKA INSAAT VE SANAYI AS	TRY	1	0.00
1	TURK HAVA YOLLARI AO	TRY	3	0.00
1	TURK SISE VE CAM FABRIKALARI	TRY	1	0.00
1	TURKIYE IS BANKASI - C	TRY	0	0.00
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00
<i>Russia</i>				
40 620	GAZPROM NEFT - ADR	USD	0	0.00
279 789	GLOBALTRUCK MANAGEMENT PJSC	RUB	0	0.00
2 023 461	INTER RAO UES PJSC	RUB	0	0.00
7 896	MAGNIT PJSC	RUB	0	0.00
75 254	MAIL.RU GROUP-GDR REGS	USD	0	0.00
5 704	MMC NORILSK NICKEL PJSC	RUB	0	0.00
7 502	NOVATEK PJSC-SPONS GDR REG S	USD	0	0.00
592 000	RENAISSANCE INSURANCE GROUP	RUB	0	0.00
922 527	SBERBANK OF RUSSIA PJSC	RUB	0	0.00
945 041	SISTEMA PJSFC	RUB	0	0.00
611 229	SURGUTNEFTEGAS-PREFERENCE	RUB	0	0.00
328 909	TATNEFT PJSC	RUB	0	0.00
497 445 318	VTB BANK PJSC	RUB	5	0.00
39 189	X 5 RETAIL GROUP NV-REGS GDR	RUB	0	0.00
<i>The Netherlands</i>				
42 183	YANDEX NV - A	USD	0	0.00
<i>Guernsey Island</i>				
231 132	ETALON GROUP-GDR REGS - W/I	USD	0	0.00
<i>Cyprus</i>				
45 831	GLOBALTRA-SPONS GDR REGS	USD	0	0.00
36 631	OZON HOLDINGS PLC - ADR	USD	0	0.00
7 696	TCS GROUP HOLDING-GDR REG S	RUB	0	0.00
Other transferable securities			0	0.00
<b>Shares</b>			<b>0</b>	<b>0.00</b>
<i>Russia</i>				
504 011	ALROSA PJSC	RUB	0	0.00
959 205	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	0	0.00
5 207	POLYUS PJSC	RUB	0	0.00
<i>Slovakia</i>				
107 150	POVAZSKE STROJARNE	EUR	0	0.00
<b>Total securities portfolio</b>			<b>17</b>	<b>0.00</b>

# BNP PARIBAS FUNDS Europe Equity

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>France</i>									
160 375	AIR LIQUIDE SA	EUR	26 333 575	2.75					
595 784	ALSTOM	EUR	16 276 819	1.70					
1 828 982	CREDIT AGRICOLE SA	EUR	19 884 692	2.08					
161 923	ESSILORLUXOTTICA	EUR	27 947 910	2.92					
17 958	LOREAL	EUR	7 669 862	0.80					
46 858	LVMH MOET HENNESSY LOUIS VUI	EUR	40 438 454	4.22					
737 954	MICHELIN (CGDE)	EUR	19 969 035	2.09					
155 817	SANOFI AVENTIS	EUR	15 301 229	1.60					
119 114	SCHNEIDER ELECTRIC SE	EUR	19 827 716	2.07					
562 878	TOTAL SA	EUR	29 579 239	3.09					
264 107	WORLDLINE SA - W/I	EUR	8 847 585	0.92					
<i>Germany</i>									
70 310	ADIDAS AG	EUR	12 499 712	1.31					
85 848	DEUTSCHE BOERSE AG	EUR	14 516 897	1.52					
1 030 893	DEUTSCHE TELEKOM AG - REG	EUR	20 593 119	2.15					
448 983	INFINEON TECHNOLOGIES AG	EUR	16 964 823	1.77					
249 018	SIEMENS AG - REG	EUR	37 985 206	3.97					
134 178	SYMRISE AG	EUR	12 883 772	1.35					
<i>United Kingdom</i>									
251 242	ASTRAZENECA PLC	GBP	33 012 932	3.45					
64 826	LINDE PLC	EUR	22 702 065	2.37					
1 892 471	PRUDENTIAL PLC	GBP	24 445 658	2.55					
331 351	RECKITT BENCKISER GROUP PLC	GBP	22 827 561	2.38					
1 324 884	STANDARD CHARTERED PLC	GBP	10 544 727	1.10					
<i>The Netherlands</i>									
72 138	ASML HOLDING NV	EUR	47 827 494	5.01					
388 284	PROSUS NV	EUR	26 057 739	2.72					
997 348	STELLANTIS NV	EUR	16 047 329	1.68					
850 751	UNIVERSAL MUSIC GROUP NV	EUR	17 312 783	1.81					
<i>Switzerland</i>									
152 391	ALCON INC	CHF	11 569 257	1.21					
169 057	DSM-FIRMENICH AG	EUR	16 672 401	1.74					
28 997	LONZA GROUP AG - REG	CHF	15 846 524	1.66					
373 550	NESTLE SA-REG	CHF	41 180 247	4.31					
469 072	STMICROELECTRONICS NV	EUR	21 370 920	2.23					
<i>Spain</i>									
247 852	AMADEUS IT GROUP SA	EUR	17 275 284	1.80					
8 207 700	BANCO SANTANDER SA	EUR	27 783 065	2.90					
1 327 278	GRIFOLS SA	EUR	15 582 244	1.63					
<i>Denmark</i>									
275 900	NOVO NORDISK A/S - B	DKK	40 736 838	4.26					
219 636	NOVOZYMES A/S - B	DKK	9 377 216	0.98					
<i>Finland</i>									
612 163	NESTE OYJ	EUR	21 584 867	2.25					
478 141	SAMPO OYJ - A	EUR	19 661 158	2.05					
<i>Sweden</i>									
1 466 411	ATLAS COPCO AB-A	SEK	19 337 698	2.02					
936 230	EPIROC AB-A	SEK	16 199 359	1.69					
<i>Italy</i>									
10 285 286	INTESA SANPAOLO	EUR	24 684 686	2.58					
<i>Ireland</i>									
597 835	EXPERIAN PLC	GBP	21 025 066	2.20					
					<i>Belgium</i>				
320 206	ANHEUSER - BUSCH INBEV SA/NV	EUR	16 596 277	1.73					
					<i>Portugal</i>				
636 242	JERONIMO MARTINS	EUR	16 058 748	1.68					
					<i>Norway</i>				
99 949	AKER BP ASA	NOK	2 153 156	0.22					
465 974	SCHIBSTED ASA - A	NOK	7 504 779	0.78					
208 452	SCHIBSTED ASA - B	NOK	3 170 874	0.33					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
7 030.84	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	849 959	0.09					
					<b>Total securities portfolio</b>				
					<b>954 518 556 99.72</b>				

# BNP PARIBAS FUNDS Europe Growth

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity Denomination	Quotation currency	Market value	% of net assets	Quantity Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market							
<b>Shares</b>							
				<i>Italy</i>			
		120 867 205	98.49	296 312 NEXI SPA	EUR	2 128 113	1.73
				<i>Portugal</i>			
		<b>120 867 205</b>	<b>98.49</b>	80 123 JERONIMO MARTINS	EUR	2 022 305	1.65
<i>France</i>				Shares/Units in investment funds			
76 930 ALSTOM	EUR	2 101 728	1.71				
23 260 ESSLORLUXOTTICA	EUR	4 014 676	3.27				
3 838 KERING	EUR	1 940 493	1.58	<i>Luxembourg</i>			
3 347 LOREAL	EUR	1 429 504	1.16	18 351.91 BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	2 218 564	1.81
6 898 LVMH MOET HENNESSY LOUIS VUI	EUR	5 952 973	4.86	<b>Total securities portfolio</b>			
15 237 SANOFI AVENTIS	EUR	1 496 273	1.22	<b>123 085 769 100.30</b>			
10 824 SARTORIUS STEDIM BIOTECH	EUR	2 475 449	2.02				
16 512 SCHNEIDER ELECTRIC SE	EUR	2 748 588	2.24				
61 351 WORLDLINE SA - W/I	EUR	2 055 259	1.67				
<i>Germany</i>							
		<b>24 214 943</b>	<b>19.73</b>				
12 491 ADIDAS AG	EUR	2 220 650	1.81				
26 572 CTS EVENTIM AG + CO KGAA	EUR	1 537 190	1.25				
170 732 DEUTSCHE TELEKOM AG - REG	EUR	3 410 542	2.78				
74 072 INFINEON TECHNOLOGIES AG	EUR	2 798 811	2.28				
28 524 SAP SE	EUR	3 569 493	2.91				
31 274 SIEMENS AG - REG	EUR	4 770 536	3.89				
18 776 SYMRISE AG	EUR	1 802 872	1.47				
<i>The Netherlands</i>							
		<b>20 110 094</b>	<b>16.39</b>				
10 952 ASML HOLDING NV	EUR	7 261 175	5.93				
123 010 CTP NV	EUR	1 463 819	1.19				
66 936 PROSUS NV	EUR	4 492 075	3.66				
133 325 UNIVERSAL MUSIC GROUP NV	EUR	2 713 164	2.21				
<i>Switzerland</i>							
		<b>15 930 233</b>	<b>12.99</b>				
33 467 ALCON INC	CHF	2 540 756	2.07				
27 745 DSM-FIRMENICH AG	EUR	2 736 212	2.23				
4 905 LONZA GROUP AG - REG	CHF	2 680 526	2.18				
51 951 NESTLE SA-REG	CHF	5 727 090	4.67				
47 392 STMICROELECTRONICS NV	EUR	2 159 180	1.76				
<i>United Kingdom</i>							
		<b>15 843 764</b>	<b>12.91</b>				
12 759 LINDE PLC	EUR	4 468 202	3.64				
289 756 PRUDENTIAL PLC	GBP	3 742 872	3.05				
37 552 RECKITT BENCKISER GROUP PLC	GBP	2 587 047	2.11				
<i>Denmark</i>							
		<b>10 798 121</b>	<b>8.80</b>				
39 004 NOVO NORDISK A/S - B	DKK	5 758 968	4.69				
44 966 NOVOZYMES A/S - B	DKK	1 919 794	1.56				
<i>Spain</i>							
		<b>7 678 762</b>	<b>6.25</b>				
40 734 AMADEUS IT GROUP SA	EUR	2 839 160	2.31				
221 511 GRIFOLS SA	EUR	2 600 539	2.12				
<i>Sweden</i>							
		<b>5 439 699</b>	<b>4.43</b>				
251 973 ATLAS COPCO AB-A	SEK	3 322 791	2.71				
120 629 EPIROC AB-A	SEK	2 087 214	1.70				
<i>Ireland</i>							
		<b>5 410 005</b>	<b>4.41</b>				
90 465 EXPERIAN PLC	GBP	3 181 534	2.59				
<i>Finland</i>							
		<b>3 181 534</b>	<b>2.59</b>				
89 129 NESTE OYJ	EUR	3 142 689	2.56				
<i>Norway</i>							
		<b>3 142 689</b>	<b>2.56</b>				
367 848 ADEVINTA ASA	NOK	2 215 554	1.81				
15 369 AKER BP ASA	NOK	331 087	0.27				
<i>Poland</i>							
		<b>2 546 641</b>	<b>2.08</b>				
335 261 ALLEGRO.EU SA	PLN	2 420 302	1.97				

# BNP PARIBAS FUNDS Europe Real Estate Securities

## 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				
	<b>Shares</b>		<b>99 941 992</b>	<b>99.30</b>
	<i>United Kingdom</i>		<i>26 079 207</i>	<i>25.90</i>
137 937	BIG YELLOW GROUP PLC	GBP	1 724 715	1.71
1 583 321	GRAINGER PLC	GBP	4 191 931	4.17
607 521	GREAT PORTLAND ESTATES PLC	GBP	2 937 962	2.92
823 979	LAND SECURITIES GROUP PLC	GBP	5 513 357	5.48
921 083	SEGRO PLC	GBP	7 693 670	7.63
396 285	UNITE GROUP PLC	GBP	4 017 572	3.99
	<i>France</i>		<i>22 231 761</i>	<i>22.09</i>
19 132	ARGAN	EUR	1 300 976	1.29
78 209	COVIVIO	EUR	3 377 065	3.36
80 551	GECINA SA	EUR	7 857 750	7.80
56 336	ICADE	EUR	2 150 908	2.14
332 089	KLEPIERRE	EUR	7 545 062	7.50
	<i>Belgium</i>		<i>10 890 143</i>	<i>10.83</i>
50 341	AEDIFICA	EUR	2 955 017	2.94
51 045	COFINIMMO	EUR	3 511 896	3.49
176 084	WAREHOUSES DE PAUW SCA	EUR	4 423 230	4.40
	<i>Switzerland</i>		<i>8 912 342</i>	<i>8.85</i>
87 076	PSP SWISS PROPERTY AG - REG	CHF	8 912 342	8.85
	<i>Spain</i>		<i>8 311 776</i>	<i>8.26</i>
785 737	INMOBILIARIA COL SOCIMI	EUR	4 356 912	4.33
504 447	MERLIN PROPERTIES SOCIMI SA	EUR	3 954 864	3.93
	<i>Germany</i>		<i>7 743 330</i>	<i>7.69</i>
54 531	LEG IMMOBILIEN AG	EUR	2 870 512	2.85
234 414	VONOVIA SE	EUR	4 188 978	4.16
38 214	VONOVIA SE	EUR	683 840	0.68
	<i>Sweden</i>		<i>7 576 539</i>	<i>7.53</i>
141 792	CASTELLUM AB	SEK	1 238 729	1.23
187 681	FABEGE AB	SEK	1 235 254	1.23
284 529	HUFVUDSTADEN AB - A	SEK	3 092 956	3.07
188 548	PANDOX AB - W/I	SEK	2 009 600	2.00
	<i>The Netherlands</i>		<i>4 213 173</i>	<i>4.19</i>
87 501	UNIBAIL-RODAMCO-WESTFIELD	EUR	4 213 173	4.19
	<i>Guernsey Island</i>		<i>2 140 567</i>	<i>2.13</i>
51 173	SHURGARD SELF STORAGE LTD	EUR	2 140 567	2.13
	<i>Austria</i>		<i>1 843 154</i>	<i>1.83</i>
69 422	CA IMMOBILIEN ANLAGEN AG	EUR	1 843 154	1.83
Shares/Units in investment funds			633 686	0.63
	<i>Luxembourg</i>		<i>633 686</i>	<i>0.63</i>
5 241.84	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	633 686	0.63
<b>Total securities portfolio</b>			<b>100 575 678</b>	<b>99.93</b>

# BNP PARIBAS FUNDS Europe Small Cap

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>485 474 532</b>	<b>97.89</b>					
<i>United Kingdom</i>					<i>Spain</i>				
175 604	BRITVIC PLC	GBP	1 751 640	0.35	1 000 386	BANKINTER SA	EUR	5 632 173	1.14
181 933	COMPUTACENTER PLC	GBP	4 854 939	0.98	507 992	INDRA SISTEMAS SA	EUR	5 882 547	1.19
3 350 270	CONVATEC GROUP PLC	GBP	8 011 133	1.62	1 045 772	INMOBILIARIA COL SOCIMI	EUR	5 798 806	1.17
269 204	CVS GROUP PLC	GBP	6 208 177	1.25	127 841	VISCOFAN SA	EUR	8 092 335	1.63
628 568	DISCOVERIE GROUP PLC	GBP	6 152 737	1.24	<i>Austria</i>				
2 617 150	GRAINGER PLC	GBP	6 929 051	1.40	215 168	ANDRITZ AG	EUR	10 984 326	2.21
341 258	GREGGS PLC	GBP	10 156 417	2.05	241 216	BAWAG GROUP AG	EUR	10 184 140	2.05
805 255	HOWDEN JOINERY GROUP PLC	GBP	6 028 035	1.22	149 382	WIENERBERGER AG	EUR	4 188 671	0.84
1 355 134	IG GROUP HOLDINGS PLC	GBP	10 690 738	2.16	<i>Ireland</i>				
704 927	INCHCAPE PLC	GBP	6 386 771	1.29	780 681	GLANBIA PLC	EUR	10 695 330	2.16
833 739	INTERMEDIATE CAPITAL GROUP	GBP	13 383 156	2.69	640 356	GRAFTON GROUP PLC - UTS	GBP	5 833 086	1.18
146 021	MICHAEL PAGE INTERNATIONAL	GBP	683 354	0.14	249 916	KEYWORDS STUDIOS PLC	GBP	5 271 199	1.06
2 000 065	PETS AT HOME GROUP PLC	GBP	8 777 306	1.77	<i>Finland</i>				
314 149	SAFESTORE HOLDINGS PLC	GBP	3 107 994	0.63	76 299	HUHTAMAKI OYJ	EUR	2 293 548	0.46
795 102	VIRGIN MONEY UK PLC	GBP	1 385 626	0.28	708 082	OUTOTEC OYJ	EUR	7 820 766	1.58
648 942	WEIR GROUP PLC/THE	GBP	13 279 056	2.67	343 996	VALMET OYJ	EUR	8 765 018	1.77
694 970	WH SMITH PLC	GBP	12 536 428	2.53	<i>Luxembourg</i>				
358 902	YOUGOV PLC	GBP	4 182 276	0.84	1 930 983	B&M EUROPEAN VALUE RETAIL SA	GBP	12 533 444	2.53
<i>Italy</i>					<i>Norway</i>				
387 162	BANCA GENERALI S.P.A.	EUR	12 195 603	2.46	3 168 911	AKER SOLUTIONS ASA	NOK	10 546 318	2.13
155 022	BREMBO SPA	EUR	2 105 199	0.42	<i>Denmark</i>				
88 061	BRUNELLO CUCINELLI SPA	EUR	7 097 717	1.43	658 834	H LUNDBECK A/S	DKK	2 870 362	0.58
253 529	INTERPUMP GROUP SPA	EUR	12 899 556	2.60	33 605	ROYAL UNIBREW	DKK	2 753 047	0.56
791 755	IVECO GROUP NV	EUR	6 533 562	1.32	<i>The Netherlands</i>				
413 913	PIRELLI & C SPA	EUR	1 872 542	0.38	64 814	AALBERTS INDUSTRIES NV	EUR	2 497 283	0.50
105 622	REPLY SPA	EUR	10 995 250	2.22	68 918	ASR NEDERLAND NV	EUR	2 842 178	0.57
<i>France</i>					<i>Belgium</i>				
665 593	ELIS SA -W/I	EUR	11 847 555	2.39	49 095	MELEXIS NV	EUR	4 413 641	0.89
274 276	REXEL SA	EUR	6 201 380	1.25	Other transferable securities				
11 938	S.O.L.T.E.C.	EUR	1 849 793	0.37	<b>Shares</b>				
72 122	SOPRA STERIA GROUP	EUR	13 183 902	2.66	<i>United Arab Emirates</i>				
393 632	SPIE SA - W/I	EUR	11 651 507	2.35	422 910	NMC HEALTH PLC	GBP	0	0.00
223 527	VERALLIA	EUR	7 684 858	1.55	Shares/Units in investment funds				
<i>Germany</i>					<i>Luxembourg</i>				
50 372	AIXTRON SE	EUR	1 566 065	0.32	68 048.68	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	8 226 411	1.66
164 662	CTS EVENTIM AG + CO KGAA	EUR	9 525 697	1.92	<b>Total securities portfolio</b>				
285 163	FREENET AG	EUR	6 553 046	1.32	<b>493 700 943</b>				
128 663	GERRESHEIMER AG	EUR	13 265 155	2.66	<b>99.55</b>				
157 527	HUGO BOSS AG - ORD	EUR	11 269 482	2.27					
192 480	JENOPTIK AG	EUR	6 051 571	1.22					
<i>Switzerland</i>									
206 709	FISCHER (GEORG)-REG	CHF	14 221 106	2.86					
3 914	SIEGFRIED HOLDING AG - REG	CHF	2 963 420	0.60					
486 994	SIG COMBIBLOC GROUP AG	CHF	12 313 931	2.48					
60 179	SWISSQUOTE GROUP HOLDING-REG	CHF	11 449 455	2.31					
5 608	TECAN GROUP AG-REG	CHF	1 971 892	0.40					
<i>Sweden</i>									
352 307	AAK AB	SEK	6 062 996	1.22					
212 504	AXFOOD AB	SEK	4 115 104	0.83					
217 033	CASTELLUM AB	SEK	1 896 052	0.38					
396 183	FABEGE AB	SEK	2 607 544	0.53					
218 043	HEXATRONIC GROUP AB	SEK	1 487 264	0.30					
499 397	HEXPOL AB	SEK	4 843 845	0.98					
479 065	LOOMIS AB	SEK	12 789 431	2.58					



# BNP PARIBAS FUNDS Europe Small Cap Convertible

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	<b>Shares</b>		<b>1 988 183</b>	<b>0.74</b>					
	<i>France</i>		<i>1 988 183</i>	<i>0.74</i>					
21 321	GAZTRANSPORT ET TECHNIGA SA	EUR	1 988 183	0.74					
	<b>Convertible bonds</b>		<b>265 402 238</b>	<b>98.28</b>					
	<i>France</i>		<i>66 654 055</i>	<i>24.67</i>					
1 300 000	AIR FRANCE-KLM 22-23/02/2171 CV FRN	EUR	1 674 465	0.62					
4 500 000	BIGBEN INTERACT 1.125% 21-19/02/2026 CV	EUR	2 976 300	1.10					
137 472	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	4 321 845	1.60					
1 588 879	FIGEAC AERO 1.125% 17-18/10/2028 CV FLAT	EUR	1 473 358	0.55					
120 300	FNAC DART SA 0.250% 21-23/03/2027 CV FLAT	EUR	8 183 889	3.03					
40 000	GENFIT 3.500% 17-21/10/2025 CV FLAT	EUR	1 035 560	0.38					
49 394	KORIAN SA 21-31/12/2061 CV FRN FLAT	EUR	1 443 836	0.53					
10 679 357	MAISONS DU MONDE 0.125% 17-06/12/2023 CV FLAT	EUR	10 354 904	3.83					
110 424	NEOEN SAS 2.000% 20-02/06/2025 CV FLAT	EUR	4 969 190	1.84					
4 500 000	NEOEN SAS 2.875% 22-14/09/2027 CV	EUR	4 196 565	1.55					
181 435	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	7 266 653	2.69					
6 400 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	6 945 472	2.57					
17 655	SOITEC 0.000% 20-01/10/2025 CV	EUR	3 310 542	1.23					
297 400	VOLTALIA SA 1.000% 21-13/01/2025 CV FLAT	EUR	8 501 476	3.15					
	<i>The Netherlands</i>		<i>52 902 829</i>	<i>19.60</i>					
3 500 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	3 173 590	1.18					
8 800 000	BE SEMICONDUCTOR 1.875% 22-06/04/2029 CV	EUR	10 245 488	3.79					
4 100 000	CM.COM NV 2.000% 21-09/09/2026 CV	EUR	2 634 783	0.98					
5 700 000	COSMO PHARMA NV 2.500% 18-05/12/2023 CV	EUR	5 557 386	2.06					
8 500 000	ENCAVIS FINANCE 21-31/12/2061 CV FRN	EUR	7 480 850	2.77					
2 300 000	FUGRO NV 4.500% 17-02/11/2024 CV	EUR	2 327 209	0.86					
7 400 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	6 151 916	2.28					
1 400 000	MONDELEZ INTL 0.000% 21-20/09/2024 CV	EUR	1 334 214	0.49					
3 700 000	PHARMING NV 3.000% 20-21/01/2025 CV	EUR	3 456 984	1.28					
8 700 000	SHOP APOTHEKE 0.000% 21-21/01/2028 CV	EUR	7 319 745	2.71					
1 700 000	TAKEAWAY.COM N 2.250% 19-25/01/2024 CV	EUR	1 661 580	0.62					
1 690 000	ZUR ROSE FINANCE 2.750% 20-31/03/2025 CV	CHF	1 559 084	0.58					
	<i>Germany</i>		<i>28 182 582</i>	<i>10.43</i>					
4 500 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	4 376 251	1.62					
8 200 000	DUERR AG 0.750% 20-15/01/2026 CV	EUR	8 593 108	3.18					
1 700 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	1 562 402	0.58					
5 100 000	MBT SYSTEMS 3.750% 23-17/05/2029 CV	EUR	5 624 076	2.08					
1 000 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	692 960	0.26					
2 300 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	2 249 929	0.83					
3 900 000	SGL CARBON SE 5.750% 22-21/09/2027 CV	EUR	4 558 866	1.69					
500 000	SGL CARBON SE 5.750% 23-28/06/2028 CV	EUR	524 990	0.19					
	<i>Spain</i>		<i>17 907 806</i>	<i>6.64</i>					
5 800 000	CRITERIA CAIXA 0.000% 21-22/06/2025 CV	EUR	5 332 520	1.97					
12 700 000	INDRA SISTEMAS S 1.250% 16-07/10/2023 CV	EUR	12 575 286	4.67					
	<i>Switzerland</i>		<i>17 422 165</i>	<i>6.45</i>					
5 770 000	BASILEA PHARM 3.250% 20-28/07/2027 CV	CHF	5 851 875	2.17					
9 000 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	8 458 921	3.13					
3 150 000	SWISS PRIME SITE 0.325% 18-16/01/2025 CV	CHF	3 111 369	1.15					
	<i>Austria</i>		<i>14 440 635</i>	<i>5.35</i>					
4 900 000	DO & CO AG 1.750% 21-28/01/2026 CV	EUR	7 477 155	2.77					
6 900 000	VOESTALPINE AG 2.750% 23-28/04/2028 CV	EUR	6 963 480	2.58					
	<i>Jersey Island</i>		<i>13 682 705</i>	<i>5.07</i>					
6 300 000	DERWENT CAP 3 1.500% 19-12/06/2025 CV	GBP	6 670 446	2.47					
6 648 000	PHP FIN JERS 2.875% 19-15/07/2025 CV	GBP	7 012 259	2.60					
	<i>Norway</i>		<i>10 667 384</i>	<i>3.95</i>					
12 600 000	BW OFFSHORE LTD 2.500% 19-12/11/2024 CV	USD	10 667 384	3.95					
	<i>Finland</i>		<i>8 851 700</i>	<i>3.28</i>					
5 000 000	OUTOKUMPU OYJ 5.000% 20-09/07/2025 CV	EUR	8 851 700	3.28					
	<i>Luxembourg</i>		<i>8 315 076</i>	<i>3.08</i>					
8 400 000	KLOECKNER & CO 2.000% 16-08/09/2023 CV	EUR	8 315 076	3.08					
	<i>Denmark</i>		<i>6 945 439</i>	<i>2.57</i>					
7 300 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	6 945 439	2.57					
	<i>Mauritius</i>		<i>6 353 516</i>	<i>2.35</i>					
8 600 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	6 353 516	2.35					
	<i>Ireland</i>		<i>5 401 872</i>	<i>2.00</i>					
5 600 000	GLANBIA COOP SOC 1.875% 22-27/01/2027 CV	EUR	5 401 872	2.00					
	<i>United Kingdom</i>		<i>4 574 305</i>	<i>1.69</i>					
4 700 000	TRAINLINE PLC 1.000% 21-14/01/2026 CV	GBP	4 574 305	1.69					
	<i>Belgium</i>		<i>3 100 169</i>	<i>1.15</i>					
5 300 000	MITHRA PHARMA 4.250% 20-17/12/2025 CV	EUR	3 100 169	1.15					
	Other transferable securities		20	0.00					
	<b>Convertible bonds</b>		<b>20</b>	<b>0.00</b>					
	<i>Germany</i>		<i>20</i>	<i>0.00</i>					
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00					
	Shares/Units in investment funds		237 559	0.09					
	<i>France</i>		<i>237 559</i>	<i>0.09</i>					
4.72	BNP PARIBAS CASH INVEST R	EUR	237 559	0.09					
	<b>Total securities portfolio</b>		<b>267 628 000</b>	<b>99.11</b>					

# BNP PARIBAS FUNDS Flexible Global Credit

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>1 759 224</b>	<b>9.64</b>					
<i>United States of America</i>									
94	ABBVIE INC	USD	333 828	1.82	235	TMX GROUP LTD	CAD	4 852	0.03
60	AMGEN INC	USD	11 608	0.06	97	TOROMONT INDUSTRIES LTD	CAD	7 312	0.04
21	ARROW ELECTRONICS INC	USD	12 210	0.07	88	TORONTO DOMINION BANK	CAD	5 005	0.03
52	BECTON DICKINSON AND CO	USD	2 757	0.02	<i>Japan</i>				
201	BRISTOL-MYERS SQUIBB CO	USD	2 150	0.01	1 900	ASAHI KASEI CORP	JPY	11 757	0.06
17	CBOE GLOBAL MARKETS INC	USD	9 058	0.05	600	ASTELLAS PHARMA INC	JPY	8 188	0.05
191	CISCO SYSTEMS INC	USD	18 572	0.10	300	BRIDGESTONE CORP	JPY	11 264	0.06
162	COGNIZANT TECH SOLUTIONS - A	USD	11 478	0.06	400	CANON INC	JPY	9 644	0.05
263	COLGATE-PALMOLIVE CO	USD	10 526	0.06	3	DAIWA HOUSE REIT INVESTMENT	JPY	5 261	0.03
74	GENUINE PARTS CO	USD	18 081	0.10	100	FUJIFILM HOLDINGS CORP	JPY	5 445	0.03
149	GILEAD SCIENCES INC	USD	10 250	0.06	6	GLP J - REIT	JPY	5 418	0.03
79	HERSHEY CO/THE	USD	7 498	0.04	200	HAMAMATSU PHOTONICS KK	JPY	8 968	0.05
36	HOME DEPOT INC	USD	2 064	0.01	200	HANKYU HANSHIN HOLDINGS INC	JPY	6 046	0.03
38	IDEX CORP	USD	8 831	0.05	100	HIROSE ELECTRIC CO LTD	JPY	12 161	0.07
9	ILLINOIS TOOL WORKS	USD	12 289	0.07	2	JAPAN REAL ESTATE INVESTMENT	JPY	6 966	0.04
72	INTERNATIONAL BUSINESS MACHINES CORP	USD	18 344	0.10	300	KYOCERA CORP	JPY	14 904	0.08
81	JOHNSON & JOHNSON	USD	10 667	0.06	300	MCDONALDS HOLDINGS CO JAPAN	JPY	10 675	0.06
640	KEURIG DR PEPPER INC	USD	13 538	0.07	900	MEIJI HOLDINGS CO LTD	JPY	18 386	0.10
39	MCDONALDS CORP	USD	18 319	0.10	1 800	MITSUBISHI CHEMICAL HOLDINGS	JPY	9 895	0.05
128	MERCK & CO INC	USD	9 409	0.05	400	MITSUBISHI ELECTRIC CORP	JPY	5 168	0.03
274	MONDELEZ INTERNATIONAL INC - A	USD	9 464	0.05	900	MITSUBISHI UFJ LEASE & FINAN	JPY	4 889	0.03
35	MOTOROLA SOLUTIONS INC	USD	13 688	0.08	2	NIPPON BUILDING FUND INC	JPY	7 197	0.04
116	OTIS WORLDWIDE CORP	USD	18 675	0.10	5	NOMURA REAL ESTATE MASTER FUND	JPY	5 275	0.03
113	PACKAGING CORP OF AMERICA	USD	8 814	0.05	1 200	OBAYASHI CORP	JPY	9 498	0.05
110	PEPSICO INC	USD	10 725	0.06	300	OTSUKA HOLDINGS CO LTD	JPY	10 063	0.06
20	ROPER TECHNOLOGIES INC	USD	9 787	0.05	200	SECOM CO LTD	JPY	12 376	0.07
65	TEXAS INSTRUMENTS INC	USD	6 288	0.03	800	SEKISUI CHEMICAL CO LTD	JPY	10 561	0.06
79	THOMSON REUTERS CORP	CAD	4 521	0.02	700	SEKISUI HOUSE LTD	JPY	12 936	0.07
48	WASTE CONNECTIONS INC	USD	10 159	0.06	2 800	SOFTBANK CORP	JPY	27 386	0.15
73	WP CAREY INC	USD	308 136	1.69	400	TAKEDA PHARMACEUTICAL CO LTD	JPY	11 497	0.06
80	YUM BRANDS INC	USD	4 475	0.02	700	TOYOTA MOTOR CORP	JPY	10 305	0.06
<i>Canada</i>					300	TREND MICRO INC	JPY	13 278	0.07
54	BANK OF MONTREAL	CAD	4 475	0.02	800	USS CO LTD	JPY	12 112	0.07
175	BANK OF NOVA SCOTIA	CAD	8 034	0.04	400	YAMATO HOLDINGS CO LTD	JPY	6 626	0.04
766	BCE INC	CAD	32 047	0.18	<i>Switzerland</i>				
202	CAN IMPERIAL BANK OF COMMERCE	CAD	7 445	0.04	38	BALOISE HOLDING AG - REG	CHF	5 116	0.03
67	CANADIAN NATIONAL RAILWAY CO	CAD	7 412	0.04	49	BANQUE CANTONALE VAUDOIS-REG	CHF	4 744	0.03
100	CANADIAN PACIFIC KANSAS CITY	CAD	9 786	0.05	10	BARRY CALLEBAUT AG - REG	CHF	17 694	0.10
78	CANADIAN TIRE CORP - A	CAD	9 193	0.05	83	GARMIN LTD	USD	7 934	0.04
95	CGI INC	CAD	10 689	0.06	4	GIVAUDAN - REG	CHF	12 151	0.07
172	DOLLARAMA INC	CAD	46 352	0.26	170	NESTLE SA-REG	CHF	18 741	0.10
1 768	HYDRO ONE LTD	CAD	5 809	0.03	131	NOVARTIS AG - REG	CHF	12 079	0.07
41	INTACT FINANCIAL CORP	CAD	3 528	0.02	44	ROCHE HOLDING AG GENUSSSCHEIN	CHF	12 329	0.07
42	LOBLAW COMPANIES LTD	CAD	24 047	0.13	70	SGS SA-REG	CHF	6 064	0.03
464	METRO INC	CAD	6 700	0.04	68	SWISS PRIME SITE - REG	CHF	5 410	0.03
98	NATIONAL BANK OF CANADA	CAD	7 710	0.04	53	SWISSCOM AG - REG	CHF	30 289	0.17
202	OPEN TEXT CORP	CAD	51 323	0.28	<i>United Kingdom</i>				
1 779	PEMBINA PIPELINE CORP	CAD	4 224	0.02	90	ASTRAZENECA PLC	GBP	11 826	0.07
171	POWER CORP OF CANADA	CAD	3 659	0.02	206	BERKELEY GROUP HOLDINGS/THE	GBP	9 417	0.05
274	RIOCAN REAL ESTATE INVEST TRUST	CAD	4 645	0.03	199	BUNZL PLC	GBP	6 955	0.04
53	ROYAL BANK OF CANADA	CAD	4 975	0.03	852	GSK PLC	GBP	13 788	0.08
104	SUN LIFE FINANCIAL INC	CAD	31 000	0.17	160	INTERTEK GROUP PLC	GBP	7 952	0.04
1 736	TELUS CORP	CAD			28	LINDE PLC	USD	9 780	0.05
					193	RELX PLC	GBP	5 895	0.03
					802	SAGE GROUP PLC/THE	GBP	8 643	0.05
					1 539	SEVERN TRENT PLC	GBP	46 018	0.25

# BNP PARIBAS FUNDS Flexible Global Credit

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>105 385</i>	<i>0.58</i>		<i>Israel</i>		<i>9 557</i>	<i>0.05</i>
120	ASX LTD	AUD	4 626	0.03	83	CHECK POINT SOFTWARE TECHNOLOGIE	USD	9 557	0.05
860	BRAMBLES LTD	AUD	7 561	0.04		<i>Belgium</i>		<i>4 618</i>	<i>0.03</i>
1 641	COLES GROUP LTD	AUD	18 465	0.10	64	GROUPE BRUXELLES LAMBERT SA	EUR	4 618	0.03
63	CSL LTD	AUD	10 686	0.06		<i>Denmark</i>		<i>4 501</i>	<i>0.02</i>
909	DEXUS/AU	AUD	4 343	0.02	227	TRYG A/S	DKK	4 501	0.02
1 536	GPT GROUP	AUD	3 899	0.02		<b>Bonds</b>		<b>11 574 265</b>	<b>63.76</b>
10 273	TELSTRA GROUP LTD	AUD	26 980	0.15		<i>United States of America</i>		<i>5 026 755</i>	<i>27.70</i>
1 109	TRANSURBAN GROUP	AUD	9 670	0.05	300 000	AMERICAN EXPRESS 3.950% 22-01/08/2025	USD	266 639	1.47
789	WOOLWORTHS GROUP LTD	AUD	19 155	0.11	200 000	AMGEN INC 2.000% 16-25/02/2026	EUR	190 243	1.05
	<i>Hong Kong</i>		<i>99 648</i>	<i>0.54</i>	200 000	AT&T INC 0.250% 19-04/03/2026	EUR	180 928	1.00
1 000	CK HUTCHISON HOLDINGS LTD	HKD	5 600	0.03	300 000	BAE SYSTEMS HLDG 3.800% 14-07/10/2024	USD	267 381	1.47
2 000	CLP HOLDINGS LTD	HKD	14 266	0.08	200 000	CVS HEALTH CORP 2.875% 16-01/06/2026	USD	172 304	0.95
200	HANG SENG BANK LTD	HKD	2 614	0.01	301 000	DAIMLER FINANCE 3.300% 15-19/05/2025	USD	265 239	1.46
28 000	HKT TRUST AND HKT LTD	HKD	29 879	0.16	200 000	DELL INT / EMC 6.020% 21-15/06/2026	USD	186 056	1.02
3 000	MTR CORP	HKD	12 653	0.07	300 000	EBAY INC 1.400% 21-10/05/2026	USD	248 250	1.37
6 000	POWER ASSETS HOLDINGS LTD	HKD	28 845	0.16	150 000	FORD MOTOR CREDIT 1.355% 18-07/02/2025	EUR	141 497	0.78
500	SUN HUNG KAI PROPERTIES	HKD	5 791	0.03	200 000	FORD MOTOR CREDIT 4.687% 18-09/06/2025	USD	176 231	0.97
	<i>France</i>		<i>89 692</i>	<i>0.49</i>	300 000	GOLDMAN SACHS GROUP 2.125% 14-30/09/2024	EUR	292 948	1.62
231	BUREAU VERITAS SA	EUR	5 803	0.03	293 000	GOLDMAN SACHS GROUP 3.750% 16-25/02/2026	USD	257 811	1.42
274	LA FRANCAISE DES JEUX SAEM	EUR	9 875	0.05	333 000	HAT HOLDINGS I 6.000% 20-15/04/2025	USD	300 985	1.67
352	MICHELIN (CGDE)	EUR	9 525	0.05	200 000	JOHNSON CONTROLS 3.900% 16-14/02/2026	USD	176 059	0.97
128	SANOFI AVENTIS	EUR	12 570	0.07	196 000	L BRANDS INC 7.500% 19-15/06/2029	USD	182 163	1.00
988	TOTAL SA	EUR	51 919	0.29	193 000	MERITAGE HOMES 6.000% 15-01/06/2025	USD	176 902	0.97
	<i>Spain</i>		<i>47 799</i>	<i>0.26</i>	342 000	ORACLE CORP 2.950% 17-15/11/2024	USD	302 209	1.67
117	ENAGAS SA	EUR	2 106	0.01	300 000	PPG INDUSTRIES 0.875% 16-03/11/2025	EUR	279 037	1.54
2 970	RED ELECTRICA CORPORACION SA	EUR	45 693	0.25	200 000	PPG INDUSTRIES 1.200% 21-15/03/2026	USD	164 210	0.90
	<i>Singapore</i>		<i>46 902</i>	<i>0.25</i>	200 000	STANLEY BLACK 3.400% 19-01/03/2026	USD	173 413	0.95
2 500	ASCENDAS REAL ESTATE INV TRT	SGD	4 619	0.03	200 000	TRAVEL LEISURE CO 6.625% 20-31/07/2026	USD	183 089	1.01
4 500	CAPITALAND MALL TRUST	SGD	5 821	0.03	200 000	VOLKSWAGEN GRP 1.250% 20-24/11/2025	USD	165 044	0.91
200	DBS GROUP HOLDINGS LTD	SGD	4 268	0.02	321 000	XEROX HOLDINGS C 5.000% 20-15/08/2025	USD	278 117	1.53
4 100	MAPLETREE LOGISTICS TRUST	SGD	4 498	0.02		<i>France</i>		<i>2 738 371</i>	<i>15.10</i>
500	OVERSEA-CHINESE BANKING CORP	SGD	4 166	0.02	200 000	ATOS SE 1.750% 18-07/05/2025	EUR	168 249	0.93
700	SINGAPORE EXCHANGE LTD	SGD	4 556	0.03	300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	282 384	1.55
200	UNITED OVERSEAS BANK LTD	SGD	3 793	0.02	300 000	CAPGEMINI SE 0.625% 20-23/06/2025	EUR	281 514	1.55
1 200	UOL GROUP LTD	SGD	5 218	0.03	294 000	CROWN EUROPEAN 2.625% 16-30/09/2024	EUR	287 312	1.59
1 000	VENTURE CORP LTD	SGD	9 963	0.05	200 000	EDENRED 1.375% 15-10/03/2025	EUR	191 603	1.05
	<i>New Zealand</i>		<i>45 792</i>	<i>0.25</i>	300 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	301 798	1.67
1 474	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	7 087	0.04	200 000	ELIS SA 1.000% 19-03/04/2025	EUR	187 332	1.03
557	EBOS GROUP LTD	NZD	11 515	0.06	200 000	FAURECIA 2.625% 18-15/06/2025	EUR	190 538	1.05
9 497	SPARK NEW ZEALAND LTD	NZD	27 190	0.15	400 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	381 318	2.11
	<i>Finland</i>		<i>27 064</i>	<i>0.15</i>	200 000	RENAULT 1.250% 19-24/06/2025	EUR	186 685	1.03
553	ELISA OYJ	EUR	27 064	0.15	300 000	VIVENDI SA 0.625% 19-11/06/2025	EUR	279 638	1.54
	<i>Norway</i>		<i>23 195</i>	<i>0.13</i>		<i>United Kingdom</i>		<i>1 400 646</i>	<i>7.72</i>
326	GJENSIDIGE FORSIKRING ASA	NOK	4 792	0.03	302 000	CREDIT AGRICOLE 3.250% 17-04/10/2024	USD	266 607	1.47
2 790	ORKLA ASA	NOK	18 403	0.10	327 000	INTERNATIONAL GAME TECH 6.500% 15-15/02/2025	USD	300 256	1.66
	<i>Germany</i>		<i>21 030</i>	<i>0.11</i>	200 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	181 046	1.00
551	EVONIK INDUSTRIES AG	EUR	9 604	0.05					
119	SYMRISE AG	EUR	11 426	0.06					
	<i>The Netherlands</i>		<i>20 702</i>	<i>0.11</i>					
179	AKZO NOBEL N.V.	EUR	13 375	0.07					
63	WOLTERS KLUWER	EUR	7 327	0.04					
	<i>Sweden</i>		<i>14 405</i>	<i>0.08</i>					
386	HOLMEN AB-B	SEK	12 690	0.07					
147	SVENSKA CELLULOSA AB SCA - B	SEK	1 715	0.01					

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	SSE PLC 0.875% 17-06/09/2025	EUR	187 205	1.03
200 000	VODAFONE GROUP 1.875% 14-11/09/2025	EUR	190 987	1.05
307 000	VODAFONE GROUP 4.125% 18-30/05/2025	USD	274 545	1.51
	<i>Canada</i>		<b>993 375</b>	<b>5.46</b>
318 000	BANK NOVA SCOTIA 3.450% 22-11/04/2025	USD	280 578	1.54
300 000	MANULIFE FIN COR 4.150% 16-04/03/2026	USD	266 378	1.47
200 000	PARKLAND FUEL 5.875% 19-15/07/2027	USD	177 017	0.97
319 000	ROYAL BANK OF CANADA 1.150% 20-10/06/2025	USD	269 402	1.48
	<i>The Netherlands</i>		<b>579 369</b>	<b>3.18</b>
200 000	BAYER CAP CORP NV 1.500% 18-26/06/2026	EUR	185 635	1.02
200 000	FIAT CHRYSLER AU 3.875% 20-05/01/2026	EUR	198 621	1.09
200 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	195 113	1.07
	<i>Japan</i>		<b>265 940</b>	<b>1.46</b>
300 000	PANASONIC CORP 2.679% 19-19/07/2024	USD	265 940	1.46
	<i>Spain</i>		<b>187 011</b>	<b>1.03</b>
200 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	187 011	1.03
	<i>Luxembourg</i>		<b>143 994</b>	<b>0.79</b>
150 000	ARAMARK INTERNATIONAL FIN 3.125% 17-01/04/2025	EUR	143 994	0.79
	<i>Sweden</i>		<b>143 121</b>	<b>0.79</b>
150 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	143 121	0.79
	<i>Germany</i>		<b>95 683</b>	<b>0.53</b>
100 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	95 683	0.53
	<b>Floating rate bonds</b>		<b>2 480 347</b>	<b>13.66</b>
	<i>United States of America</i>		<b>994 400</b>	<b>5.48</b>
279 000	BANK OF AMERICA CORP 18-23/01/2026 FRN	USD	245 663	1.35
340 000	CITIGROUP INC 19-24/04/2025 FRN	USD	304 670	1.69
300 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	280 598	1.54
200 000	MORGAN STANLEY 20-10/12/2026 FRN	USD	163 469	0.90
	<i>France</i>		<b>552 107</b>	<b>3.03</b>
200 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	187 409	1.03
200 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	184 061	1.01
200 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	180 637	0.99
	<i>Japan</i>		<b>283 698</b>	<b>1.57</b>
333 000	MIZUHO FINANCIAL 20-25/05/2026 FRN	USD	283 698	1.57
	<i>United Kingdom</i>		<b>270 704</b>	<b>1.49</b>
314 000	LLOYDS BANKING GROUP PLC 20-05/02/2026 FRN	USD	270 704	1.49
	<i>The Netherlands</i>		<b>189 909</b>	<b>1.05</b>
200 000	ING GROEP NV 19-03/09/2025 FRN	EUR	189 909	1.05
	<i>Belgium</i>		<b>189 529</b>	<b>1.04</b>
200 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	189 529	1.04
	Shares/Units in investment funds		<b>1 770 732</b>	<b>9.75</b>
	<i>France</i>		<b>1 770 732</b>	<b>9.75</b>
9.95	BNP PARIBAS MOIS ISR - I CAP	EUR	229 713	1.26
17.51	BNP PARIBAS MULTI-FACTOR BONDS HIGH VOL - R PLUS CAP	EUR	1 541 019	8.49
	<b>Total securities portfolio</b>		<b>17 584 568</b>	<b>96.81</b>

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>269 227 705</b>	<b>68.06</b>					
<i>United States of America</i>									
750 000	ABBVIE INC 4.250% 20-21/11/2049	USD	594 630	0.15	400 000	ESTEE LAUDER CO 4.650% 23-15/05/2033	USD	360 614	0.09
500 000	ABBVIE INC 4.875% 18-14/11/2048	USD	433 037	0.11	166 000	EVERSOURCE ENER 5.450% 23-01/03/2028	USD	153 067	0.04
100 000 000	AFLAC INC 2.108% 17-23/10/2047	JPY	644 997	0.16	425 000	EXELON CORP 4.950% 16-15/06/2035	USD	374 405	0.09
600 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	479 106	0.12	300 000	EXELON CORP 5.300% 23-15/03/2033	USD	274 831	0.07
300 000	AIR LEASE CORP 3.750% 19-01/06/2026	USD	259 578	0.07	200 000	FEDEX CORP 4.250% 20-15/05/2030	USD	175 282	0.04
300 000	ALBEMARLE CORP 5.050% 22-01/06/2032	USD	266 543	0.07	26 553	FG G16742 2.500% 19-01/08/2032	USD	22 581	0.01
300 000	ALEXANDRIA REAL 4.750% 23-15/04/2035	USD	255 012	0.06	5 967	FG G61843 5.000% 19-01/02/2042	USD	5 514	0.00
50 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	41 129	0.01	248 864	FG U99114 3.500% 14-01/02/2044	USD	212 289	0.05
300 000	AMGEN INC 4.875% 22-01/03/2053	USD	253 284	0.06	3 090 930	FHR 5038 PI 2.000% 20-25/11/2050	USD	349 890	0.09
500 000	ANHEUSER-BUSCH 4.700% 19-01/02/2036	USD	446 178	0.11	142 000	FLORIDA POWER & 4.625% 23-15/05/2030	USD	128 053	0.03
940 000	AON CORP 3.750% 19-02/05/2029	USD	797 589	0.20	369 669	FN 762740 6.000% 03-01/11/2033	USD	348 460	0.09
350 000	APPLE INC 1.650% 21-08/02/2031	USD	265 694	0.07	128 110	FN AK6370 3.500% 12-01/04/2027	USD	113 638	0.03
200 000	ASHTREAD CAPITAL 5.500% 22-11/08/2032	USD	177 287	0.04	133 914	FN AP0203 3.500% 12-01/07/2027	USD	118 567	0.03
1 300 000	AT&T INC 2.750% 20-01/06/2031	USD	1 005 930	0.25	193 544	FN AS8822 4.000% 17-01/02/2047	USD	169 172	0.04
132 000	AT&T INC 3.950% 23-30/04/2031	EUR	130 717	0.03	891 392	FN BJ4628 3.500% 18-01/03/2033	USD	782 845	0.20
500 000	AT&T INC 4.850% 17-25/05/2047	CAD	308 457	0.08	303 036	FN BK7624 4.500% 18-01/09/2048	USD	271 715	0.07
500 000	AT&T INC 5.400% 23-15/02/2034	USD	459 365	0.12	191 650	FN BM1099 3.000% 17-01/03/2032	USD	165 338	0.04
1 000 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	802 463	0.20	208 834	FN BM6605 3.500% 21-01/01/2038	USD	182 623	0.05
300 000	BOOKING HLDS INC 4.250% 22-15/05/2029	EUR	303 581	0.08	986 051	FN BO4657 2.500% 19-01/11/2049	USD	772 328	0.20
111 000	BOSTON PROP LP 6.500% 23-15/01/2034	USD	102 403	0.03	155 615	FN BT7199 2.500% 21-01/08/2051	USD	122 921	0.03
600 000	BP CAP MKTS AMER 1.749% 20-10/08/2030	USD	450 520	0.11	287 373	FN BX0423 5.500% 22-01/11/2052	USD	264 030	0.07
500 000	BP CAP MKTS AMER 4.893% 23-11/09/2033	USD	454 050	0.11	20 560	FN CA0891 3.500% 17-01/12/2037	USD	17 679	0.00
500 000	BROADCOM INC 3.419% 21-15/04/2033	USD	383 144	0.10	707 055	FN CA5308 3.500% 20-01/03/2050	USD	598 832	0.15
700 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	516 829	0.13	393 488	FN CA5964 2.000% 20-01/06/2040	USD	310 473	0.08
500 000	CITIGROUP INC 4.090% 15-09/06/2025	CAD	334 238	0.08	573 618	FN CB0314 1.500% 21-01/04/2036	USD	453 769	0.11
250 000	COMCAST CORP 2.800% 20-15/01/2051	USD	153 023	0.04	451 475	FN CB0333 2.500% 21-01/04/2036	USD	378 166	0.10
300 000	COMCAST CORP 3.400% 20-01/04/2030	USD	252 437	0.06	449 585	FN CB2282 2.000% 21-01/12/2051	USD	337 638	0.09
200 000	COMCAST CORP 5.350% 23-15/05/2053	USD	186 694	0.05	275 741	FN CB3116 3.000% 22-01/03/2052	USD	224 294	0.06
187 000	CONN LIGHT & PWR 4.900% 23-01/07/2033	USD	170 652	0.04	190 094	FN CB4573 5.000% 22-01/09/2052	USD	171 056	0.04
250 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	214 247	0.05	95 156	FN CB5156 6.500% 22-01/11/2052	USD	89 929	0.02
300 000	CROWN CASTLE INTERNATIONAL 3.800% 18-15/02/2028	USD	256 681	0.06	298 934	FN CB6508 4.500% 23-01/06/2053	USD	264 568	0.07
1 000 000	CVS HEALTH CORP 2.125% 21-15/09/2031	USD	736 486	0.19	915 879	FN FM2179 3.000% 20-01/01/2050	USD	748 840	0.19
125 000	CVS HEALTH CORP 5.250% 23-30/01/2031	USD	115 179	0.03	226 816	FN FM6266 2.000% 21-01/03/2051	USD	172 845	0.04
150 000	DELL INT / EMC 4.900% 21-01/10/2026	USD	135 398	0.03	450 502	FN FM6268 2.000% 21-01/02/2051	USD	342 026	0.09
250 000	DELL INT / EMC 6.020% 21-15/06/2026	USD	232 569	0.06	331 519	FN FM6269 2.000% 21-01/02/2051	USD	251 105	0.06
260 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	210 990	0.05	472 896	FN FM6270 2.000% 21-01/03/2051	USD	357 014	0.09
71 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	64 131	0.02	1 022 574	FN FM6559 2.000% 21-01/03/2051	USD	767 965	0.19
700 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	681 351	0.17	887 676	FN FM6624 2.000% 21-01/03/2051	USD	669 451	0.17
450 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	340 459	0.09	268 127	FN FM6647 3.000% 21-01/05/2047	USD	222 047	0.06
750 000	DUKE ENERGY COR 3.750% 16-01/09/2046	USD	520 404	0.13	986 828	FN FM6650 3.000% 21-01/02/2047	USD	816 619	0.21
30 000	DUKE ENERGY COR 4.200% 19-15/06/2049	USD	22 219	0.01	545 562	FN FM6657 3.500% 21-01/11/2049	USD	461 541	0.12
300 000	EATON CORP 4.150% 22-15/03/2033	USD	261 509	0.07	978 913	FN FM6694 3.500% 21-01/07/2047	USD	836 309	0.21
500 000	EATON CORP 4.350% 23-18/05/2028	USD	450 089	0.11	379 352	FN FM7171 2.000% 21-01/05/2036	USD	308 571	0.08
300 000	ENTERPRISE PRODU 4.150% 18-16/10/2028	USD	262 501	0.07	407 740	FN FM9592 3.000% 21-01/08/2051	USD	333 601	0.08
1 000 000	EQUINIX INC 2.150% 20-15/07/2030	USD	742 517	0.19	630 789	FN FM9871 2.500% 21-01/12/2051	USD	493 298	0.12
					530 957	FN FM9882 2.500% 21-01/12/2051	USD	413 317	0.10
					360 001	FN FS0222 1.500% 21-01/01/2042	USD	267 272	0.07
					241 123	FN FS1369 4.000% 22-01/04/2050	USD	210 720	0.05
					195 666	FN FS1653 2.500% 22-01/12/2036	USD	163 864	0.04
					100 740	FN FS2120 4.000% 22-01/06/2052	USD	86 707	0.02
					445 327	FN FS2386 2.000% 22-01/08/2051	USD	339 425	0.09
					443 245	FN FS2387 2.500% 22-01/02/2052	USD	347 066	0.09
					373 271	FN FS2640 2.500% 22-01/11/2051	USD	291 963	0.07
					1 241 643	FN FS2943 2.000% 22-01/02/2051	USD	932 538	0.24
					384 171	FN FS3300 6.500% 22-01/11/2052	USD	360 027	0.09
					571 515	FN FS3325 2.000% 22-01/04/2037	USD	464 480	0.12
					282 269	FN FS3471 3.000% 22-01/03/2040	USD	239 458	0.06
					482 428	FN FS3755 4.500% 23-01/01/2053	USD	426 431	0.11
					286 140	FN FS4049 2.500% 23-01/09/2036	USD	240 065	0.06
					482 369	FN MA3384 4.000% 18-01/06/2048	USD	421 536	0.11

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 189 905	FN MA4158 2.000% 20-01/10/2050	USD	897 990	0.23	1 273 733	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	220 580	0.06
185 045	FN MA4236 1.500% 20-01/01/2051	USD	131 029	0.03	2 825 471	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	330 717	0.08
999 871	FN MA4305 2.000% 21-01/04/2051	USD	750 384	0.19	2 120 182	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	215 594	0.05
679 860	FN MA4325 2.000% 21-01/05/2051	USD	510 262	0.13	500 000	GSK CONSUMER 3.625% 22-24/03/2032	USD	410 565	0.10
176 515	FN MA4354 1.500% 21-01/06/2051	USD	125 275	0.03	800 000	HALLIBURTON CO 4.850% 15-15/11/2035	USD	690 239	0.17
166 152	FN MA4387 2.000% 21-01/07/2041	USD	129 860	0.03	770 000	HCA INC 4.500% 16-15/02/2027	USD	680 976	0.17
428 124	FN MA4494 3.000% 21-01/12/2051	USD	346 666	0.09	400 000	HERSHEY COMPANY 1.700% 20-01/06/2030	USD	304 348	0.08
5 383 843	FNR 2013-33 BI 3.000% 13-25/04/2033	USD	418 667	0.11	280 000	HONEYWELL INTL 4.250% 23-15/01/2029	USD	249 885	0.06
3 998 937	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	464 038	0.12	500 000	IBM CORP 2.950% 20-15/05/2050	USD	307 608	0.08
1 556 526	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	170 191	0.04	920 000	INT BK RECON&DEV 1.625% 21-03/11/2031	USD	705 746	0.18
3 708 842	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	428 234	0.11	2 700 000 000	INT BK RECON&DEV 6.000% 23-17/07/2026	IDR	167 025	0.04
3 041 434	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	357 947	0.09	7 000 000	INTL FIN CORP 0.000% 22-07/11/2047	MXN	45 738	0.01
934 206	FNR 2021-34 IE 2.500% 21-25/04/2051	USD	124 007	0.03	300 000	JOHN DEERE CAP 4.700% 23-10/06/2030	USD	273 546	0.07
300 000	FORD MOTOR CREDIT 6.950% 23-10/06/2026	USD	276 434	0.07	600 000	KELLOGG CO 2.100% 20-01/06/2030	USD	456 154	0.12
977 092	FR QA7250 3.000% 20-01/02/2050	USD	799 345	0.20	750 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	610 054	0.15
248 886	FR QB8977 2.000% 21-01/03/2051	USD	188 515	0.05	250 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	163 820	0.04
167 544	FR QB9079 2.000% 21-01/03/2051	USD	126 903	0.03	300 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	216 595	0.05
92 928	FR QK1377 2.500% 22-01/02/2042	USD	74 062	0.02	550 000	LOWES COS INC 4.500% 20-15/04/2030	USD	490 343	0.12
576 397	FR RA3722 2.500% 20-01/10/2050	USD	454 056	0.11	500 000	MARRIOTT INTERNATIONAL 3.500% 20-15/10/2032	USD	396 243	0.10
498 205	FR RA5098 2.000% 21-01/04/2051	USD	374 275	0.09	300 000	MCCORMICK 1.850% 21-15/02/2031	USD	217 936	0.06
497 199	FR RA5696 2.500% 21-01/08/2051	USD	387 416	0.10	116 000	MCKESSON CORP 5.100% 23-15/07/2033	USD	106 578	0.03
439 460	FR RA5898 2.000% 21-01/09/2051	USD	330 591	0.08	500 000	MERCEDES-BENZ FIN 4.800% 23-30/03/2028	USD	454 014	0.11
748 976	FR RA6114 2.000% 22-01/02/2052	USD	561 070	0.14	450 000	MICRON TECH 4.663% 19-15/02/2030	USD	388 808	0.10
830 700	FR RA6817 2.500% 22-01/02/2052	USD	649 731	0.16	500 000	MONDELEZ INT INC 1.500% 20-04/02/2031	USD	360 328	0.09
193 274	FR RA8198 5.500% 22-01/11/2052	USD	177 241	0.04	100 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	100 851	0.03
92 989	FR RB0708 2.000% 21-01/11/2041	USD	72 430	0.02	42 000	NASDAQ INC 5.350% 23-28/06/2028	USD	38 623	0.01
340 171	FR RB0711 2.000% 21-01/12/2041	USD	264 960	0.07	400 000	NETFLIX INC 4.875% 17-15/04/2028	USD	362 686	0.09
79 959	FR RB5108 2.000% 21-01/04/2041	USD	62 629	0.02	200 000	NEXTERA ENERGY 5.250% 23-28/02/2053	USD	176 884	0.04
385 215	FR RB5139 2.500% 21-01/12/2041	USD	308 173	0.08	700 000	OCCIDENTAL PETE 6.625% 20-01/09/2030	USD	666 596	0.17
186 777	FR RC1916 2.000% 21-01/06/2036	USD	152 022	0.04	250 000	ORACLE CORP 2.875% 21-25/03/2031	USD	195 403	0.05
152 913	FR SB0217 3.000% 19-01/01/2033	USD	131 925	0.03	500 000	ORACLE CORP 5.550% 23-06/02/2053	USD	444 177	0.11
166 655	FR SB0657 3.000% 22-01/04/2037	USD	142 735	0.04	900 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	669 283	0.17
95 535	FR SC0312 2.500% 22-01/06/2042	USD	76 041	0.02	176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	147 121	0.04
273 557	FR SD0794 2.500% 21-01/01/2052	USD	215 171	0.05	300 000	PROLOGIS LP 4.375% 20-01/02/2029	USD	264 099	0.07
190 686	FR SD1959 6.500% 22-01/12/2052	USD	179 344	0.05	500 000	PROLOGIS LP 5.250% 22-15/01/2031	CAD	345 981	0.09
571 327	FR SD2022 3.500% 22-01/04/2050	USD	485 811	0.12	500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	353 381	0.09
869 382	FR SD2531 4.500% 23-01/02/2053	USD	766 694	0.19	620 000	REALTY INCOME 4.700% 23-15/12/2028	USD	550 669	0.14
530 278	FR SD7548 2.500% 22-01/11/2051	USD	416 712	0.11	300 000	REALTY INCOME 4.850% 23-15/03/2030	USD	264 379	0.07
1 990 171	FR SD7552 2.500% 22-01/01/2052	USD	1 561 702	0.39	500 000	REPUBLIC SVCS 1.750% 20-15/02/2032	USD	359 399	0.09
851 089	FR SD8134 2.000% 21-01/03/2051	USD	639 103	0.16	81 000	REPUBLIC SVCS 5.000% 23-01/04/2034	USD	74 125	0.02
803 162	FR ZN5086 4.000% 19-01/04/2049	USD	703 124	0.18	300 000	ROPER TECHNOLOGI 1.400% 20-15/09/2027	USD	237 116	0.06
999 286	G2 784472 3.500% 18-20/02/2048	USD	856 731	0.22	100 000	ROPER TECHNOLOGI 4.200% 18-15/09/2028	USD	88 164	0.02
100 823	G2 785140 4.500% 20-20/02/2050	USD	88 120	0.02	467 000	RYDER SYSTEM INC 5.250% 23-01/06/2028	USD	422 884	0.11
345 326	G2 785201 3.500% 20-20/10/2050	USD	288 973	0.07	400 000	SALESFORCE.COM 1.500% 21-15/07/2028	USD	315 824	0.08
226 993	G2 785402 3.000% 21-20/03/2051	USD	186 333	0.05	300 000	SCHLUMBERGER HLD 3.900% 19-17/05/2028	USD	259 193	0.07
518 880	G2 AD1744 3.000% 13-20/02/2043	USD	436 620	0.11	963 000	SYSCO CORP 5.950% 20-01/04/2030	USD	922 584	0.23
837 023	G2 BS1728 4.000% 20-20/01/2050	USD	745 431	0.19	100 000	TEXAS INSTRUMENT 4.600% 22-15/02/2028	USD	91 811	0.02
353 534	G2 CE1947 3.000% 21-20/06/2051	USD	295 927	0.07	250 000	TEXAS INSTRUMENT 5.050% 23-18/05/2063	USD	229 549	0.06
735 970	G2 MA6818 2.000% 20-20/08/2050	USD	569 897	0.14	500 000	T-MOBILE USA INC 3.500% 21-15/04/2031	USD	404 830	0.10
1 237 287	G2 MA7135 2.000% 21-20/01/2051	USD	955 891	0.24	400 000	T-MOBILE USA INC 3.875% 21-15/04/2030	USD	337 954	0.09
372 024	G2 MA7192 2.000% 21-20/02/2051	USD	287 442	0.07					
515 231	G2 MA7588 2.000% 21-20/09/2051	USD	397 763	0.10					
340 342	G2 MA7589 2.500% 21-20/09/2051	USD	270 407	0.07					
449 372	G2 MA7766 2.000% 21-20/12/2051	USD	346 290	0.09					
167 000	GEN MOTORS FIN 4.500% 23-22/11/2027	EUR	165 642	0.04					
700 000	GEN MOTORS FIN 5.850% 23-06/04/2030	USD	635 377	0.16					
34 935	GN 723337 4.500% 09-15/09/2039	USD	31 602	0.01					
59 648	GN 784177 3.000% 16-15/05/2046	USD	49 260	0.01					
173 964	GN BS8470 3.000% 20-15/07/2050	USD	143 026	0.04					
174 308	GN BS8482 3.000% 20-15/08/2050	USD	143 310	0.04					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	T-MOBILE USA INC 5.650% 22-15/01/2053	USD	232 397	0.06	136 000 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/06/2047	JPY	802 902	0.20
200 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	196 545	0.05	165 200 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/12/2047	JPY	970 524	0.25
200 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	137 298	0.03	31 450 000	JAPAN GOVERNMENT 30-YR 1.900% 12-20/09/2042	JPY	231 344	0.06
30 000	UNITED PARCEL 4.250% 19-15/03/2049	USD	24 808	0.01	606 750 000	JAPAN GOVERNMENT 30-YR 2.000% 10-20/09/2040	JPY	4 522 352	1.13
42 000	UNITEDHEALTH GRP 5.050% 23-15/04/2053	USD	38 141	0.01	27 900 000	JAPAN GOVERNMENT 30-YR 2.000% 11-20/09/2041	JPY	207 959	0.05
250 000	US TREASURY N/B 1.250% 20-15/05/2050	USD	129 057	0.03	15 950 000	JAPAN GOVERNMENT 30-YR 2.000% 12-20/03/2042	JPY	118 997	0.03
2 730 000	US TREASURY N/B 1.500% 20-31/01/2027	USD	2 267 311	0.57	25 800 000	JAPAN GOVERNMENT 30-YR 2.200% 11-20/03/2041	JPY	197 525	0.05
1 720 000	US TREASURY N/B 1.875% 21-15/02/2041	USD	1 146 683	0.29	153 850 000	JAPAN GOVERNMENT 30-YR 2.300% 07-20/12/2036	JPY	1 180 186	0.30
910 000	US TREASURY N/B 2.375% 19-15/11/2049	USD	623 683	0.16	78 900 000	JAPAN GOVERNMENT 40-YR 0.400% 16-20/03/2056	JPY	380 886	0.10
570 000	US TREASURY N/B 2.500% 15-15/02/2045	USD	404 781	0.10	83 950 000	JAPAN GOVERNMENT 40-YR 0.500% 19-20/03/2059	JPY	407 692	0.10
430 000	US TREASURY N/B 3.000% 18-15/08/2048	USD	332 828	0.08	73 550 000	JAPAN GOVERNMENT 40-YR 0.500% 20-20/03/2060	JPY	354 047	0.09
1 880 000	US TREASURY N/B 3.000% 22-15/08/2052	USD	1 467 404	0.37	30 900 000	JAPAN GOVERNMENT 40-YR 0.700% 21-20/03/2061	JPY	158 643	0.04
550 000	US TREASURY N/B 3.500% 23-15/02/2033	USD	491 443	0.12	20 250 000	JAPAN GOVERNMENT 40-YR 0.800% 18-20/03/2058	JPY	109 922	0.03
530 000	US TREASURY N/B 3.625% 23-15/02/2053	USD	466 817	0.12	6 750 000	JAPAN GOVERNMENT 40-YR 0.900% 17-20/03/2057	JPY	38 041	0.01
2 550 000	VERIZON COMMUNICATIONS INC 1.750% 20-20/01/2031	USD	1 844 413	0.47	74 000 000	JAPAN GOVERNMENT 40-YR 1.000% 22-20/03/2062	JPY	416 985	0.11
200 000	VIRGINIA EL&PWR 3.300% 19-01/12/2049	USD	132 766	0.03	825 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	628 056	0.16
350 000	VIRGINIA EL&PWR 3.750% 22-15/05/2027	USD	307 962	0.08		<i>France</i>		<i>20 539 603</i>	<i>5.18</i>
500 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	378 087	0.10	300 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	261 116	0.07
500 000	VOLKSWAGEN GRP 3.200% 19-26/09/2026	USD	427 404	0.11	100 000	AXA SA 3.625% 23-10/01/2033	EUR	100 278	0.03
1 000 000	WALT DISNEY CO 3.057% 20-30/03/2027	CAD	642 807	0.16	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	198 122	0.05
500 000	WARNERMEDIA HLDG 4.279% 23-15/03/2032	USD	405 746	0.10	500 000	BPCE 1.750% 22-26/04/2027	EUR	457 399	0.12
200 000	WASTE MANAGEMENT 1.150% 20-15/03/2028	USD	155 927	0.04	100 000	BPCE 4.375% 23-13/07/2028	EUR	99 194	0.03
500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	398 000	0.10	100 000	BPIFRANCE 0.125% 17-25/11/2023	EUR	98 432	0.02
500 000	WRKCO INC 4.900% 19-15/03/2029	USD	441 935	0.11	1 700 000	CAISSE AMORT DET 2.750% 22-25/11/2032	EUR	1 648 433	0.42
	<i>Japan</i>		<i>20 655 738</i>	<i>5.22</i>	100 000	CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028	EUR	97 852	0.02
100 000 000	DEV BANK JAPAN 2.300% 06-19/03/2026	JPY	671 190	0.17	100 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	93 312	0.02
52 850 000	JAPAN GOVERNMENT 10-YR 0.100% 19-20/06/2029	JPY	334 752	0.08	100 000	CIE FIN FONCIER 1.250% 17-15/11/2032	EUR	83 673	0.02
22 350 000	JAPAN GOVERNMENT 10-YR 0.100% 20-20/09/2030	JPY	140 627	0.04	500 000	CREDIT AGRICOLE SA 2.500% 22-29/08/2029	EUR	460 110	0.12
55 300 000	JAPAN GOVERNMENT 10-YR 0.100% 20-20/12/2029	JPY	349 560	0.09	200 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	197 243	0.05
9 950 000	JAPAN GOVERNMENT 10-YR 0.100% 21-20/09/2031	JPY	62 139	0.02	100 000	DANONE 3.071% 22-07/09/2032	EUR	96 210	0.02
274 350 000	JAPAN GOVERNMENT 10-YR 0.200% 22-20/06/2032	JPY	1 719 441	0.43	100 000	DEXIA CREDIT LOCAL 1.250% 14-26/11/2024	EUR	96 359	0.02
112 650 000	JAPAN GOVERNMENT 10-YR 0.200% 22-20/09/2032	JPY	704 843	0.18	100 000	EDENRED 3.625% 23-13/06/2031	EUR	98 702	0.02
123 750 000	JAPAN GOVERNMENT 20-YR 0.200% 16-20/06/2036	JPY	742 793	0.19	350 000	ELEC DE FRANCE 6.250% 08-30/05/2028	GBP	399 865	0.10
32 500 000	JAPAN GOVERNMENT 20-YR 0.400% 21-20/06/2041	JPY	187 892	0.05	200 000	ENGIE 1.750% 20-27/03/2028	EUR	183 443	0.05
29 800 000	JAPAN GOVERNMENT 20-YR 0.500% 21-20/03/2041	JPY	175 839	0.04	100 000	ENGIE 3.500% 22-27/09/2029	EUR	98 947	0.03
26 600 000	JAPAN GOVERNMENT 20-YR 0.500% 21-20/09/2041	JPY	156 092	0.04	200 000	ENGIE 3.625% 23-11/01/2030	EUR	197 844	0.05
28 950 000	JAPAN GOVERNMENT 20-YR 0.500% 22-20/12/2041	JPY	169 432	0.04	3 160 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	2 935 924	0.74
60 450 000	JAPAN GOVERNMENT 20-YR 0.700% 17-20/03/2037	JPY	384 150	0.10	220 000	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	153 083	0.04
77 050 000	JAPAN GOVERNMENT 20-YR 0.900% 22-20/06/2042	JPY	482 419	0.12	1 800 000	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	1 787 490	0.45
72 500 000	JAPAN GOVERNMENT 20-YR 1.100% 22-20/09/2042	JPY	469 117	0.12	910 000	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	913 413	0.23
264 800 000	JAPAN GOVERNMENT 20-YR 1.400% 14-20/09/2034	JPY	1 839 823	0.47	570 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	652 810	0.17
118 850 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/03/2050	JPY	612 461	0.15	100 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	98 814	0.02
39 450 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/12/2049	JPY	204 461	0.05	300 000	LOREAL SA 2.875% 23-19/05/2028	EUR	292 151	0.07
92 200 000	JAPAN GOVERNMENT 30-YR 0.700% 19-20/12/2048	JPY	522 646	0.13	187 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	186 420	0.05
					7 200 000	RTE RESEAU DE TR 3.750% 23-04/07/2035	EUR	7 181 499	1.81
					100 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	98 753	0.02
					1 100 000	SNCF MOBILITES 1.500% 17-02/02/2029	EUR	994 424	0.25

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	99 033	0.03	840 000	EUROPEAN UNION 3.250% 23-04/07/2034	EUR	849 695	0.21
100 000	THALES SA 3.625% 23-14/06/2029	EUR	98 474	0.02	1 147 500	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	1 160 466	0.29
100 000	UNIBAIL-RODAMCO 1.875% 18-15/01/2031	EUR	80 781	0.02	700 000	FLEMISH COMMUNIT 0.010% 20-23/06/2027	EUR	615 370	0.16
	<i>United Kingdom</i>		<i>19 338 125</i>	<i>4.90</i>	1 600 000	FLEMISH COMMUNIT 3.000% 22-12/10/2032	EUR	1 551 204	0.39
667 000	ANGLO AMERICAN 5.500% 23-02/05/2033	USD	595 189	0.15		<i>China</i>		<i>12 164 137</i>	<i>3.09</i>
800 000	APTIV PLC 3.100% 21-01/12/2051	USD	460 783	0.12	10 000 000	AGRICUL DEV BANK 2.500% 22-24/08/2027	CNY	1 256 123	0.32
209 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	173 712	0.04	8 000 000	AGRICUL DEV BANK 3.060% 22-06/06/2032	CNY	1 021 034	0.26
100 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	99 646	0.03	12 000 000	CHINA DEV BANK 2.960% 22-18/07/2032	CNY	1 521 287	0.38
300 000	BAA FUNDING LTD 4.625% 13-31/10/2046	GBP	282 565	0.07	10 000 000	CHINA DEV BANK 3.340% 20-14/07/2025	CNY	1 286 882	0.33
50 000	CENTRICA PLC 7.000% 08-19/09/2033	GBP	62 025	0.02	5 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	655 443	0.17
340 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	292 695	0.07	2 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	273 701	0.07
127 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	133 998	0.03	3 100 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	163 382	0.04
300 000	GAZPROM PJSC 2.950% 21-27/01/2029	USD	178 735	0.05	10 000 000	CHINA GOVT BOND 2.460% 23-15/02/2026	CNY	1 267 627	0.32
50 000	GLAXOSMITHKLINE 6.375% 08-09/03/2039	GBP	63 510	0.02	10 000 000	CHINA GOVT BOND 3.390% 20-16/03/2050	CNY	1 326 147	0.34
100 000	GSK CONSUMER HEA 1.250% 22-29/03/2026	EUR	92 731	0.02	4 190 000	CHINA SCE GRP 7.000% 20-02/05/2025	USD	535 982	0.14
41 000	HSBC HLDGS PLC 6.500% 06-02/05/2036	USD	38 971	0.01	5 030 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	1 429 931	0.36
100 000	LINDE PLC 3.375% 23-12/06/2029	EUR	99 285	0.03	3 330 000	COUNTRY GARDEN 4.200% 20-06/02/2026	USD	963 380	0.24
100 000	LLOYDS BANK 4.125% 23-30/05/2027	EUR	98 724	0.02	200 000	TENCENT HOLD 2.880% 21-22/04/2031	USD	155 885	0.04
300 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	276 082	0.07	4 790 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	307 333	0.08
120 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	118 383	0.03		<i>The Netherlands</i>		<i>7 259 458</i>	<i>1.81</i>
225 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	211 392	0.05	100 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	79 617	0.02
151 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	150 118	0.04	300 000	ABN AMRO BANK NV 1.375% 19-10/01/2034	EUR	250 460	0.06
1 120 000	UK TREASURY 1.500% 16-22/07/2026	GBP	1 175 664	0.30	100 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	99 295	0.03
540 000	UK TREASURY 4.250% 00-07/06/2032	GBP	625 957	0.16	400 000	BRASKEM NL 7.250% 23-13/02/2033	USD	358 506	0.09
770 000	UK TREASURY 4.250% 06-07/12/2027	GBP	876 238	0.22	200 000	COOPERATIEVE RAB 0.010% 20-27/11/2040	EUR	114 777	0.03
60 000	UK TREASURY 4.250% 09-07/09/2039	GBP	67 802	0.02	200 000	COOPERATIEVE RAB 4.000% 23-10/01/2030	EUR	195 895	0.05
1 000 000	UK TREASURY 4.750% 04-07/12/2038	GBP	1 197 658	0.30	50 000	DAIMLER INTERNATIONAL FINANCE 1.375% 19-26/06/2026	EUR	46 771	0.01
130 000	UK TREASURY 4.750% 07-07/12/2030	GBP	154 935	0.04	100 000	DEUTSCHE BAHN FIN 1.125% 19-18/12/2028	EUR	89 340	0.02
1 280 000	UK TREASURY GILT 0.875% 19-22/10/2029	GBP	1 196 114	0.30	200 000	DEUTSCHE BAHN FIN 3.500% 17-27/09/2024	AUD	119 456	0.03
550 000	UK TREASURY GILT 1.250% 17-22/07/2027	GBP	556 595	0.14	201 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	175 213	0.04
210 000	UK TREASURY GILT 1.625% 18-22/10/2071	GBP	121 147	0.03	500 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	498 281	0.13
780 000	UK TREASURY GILT 1.750% 18-22/01/2049	GBP	537 288	0.14	286 000	ENEL FINANCE INTERNATIONAL 4.000% 23-20/02/2031	EUR	283 703	0.07
8 343 602	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	8 052 336	2.03	200 000	ENEL FINANCE INTERNATIONAL NV 0.375% 19-17/06/2027	EUR	174 478	0.04
500 000	UNILEVER PLC 2.125% 22-28/02/2028	GBP	501 439	0.13	124 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	111 381	0.03
660 000	UNITED KINGDOM G 3.500% 14-22/01/2045	GBP	661 684	0.17	200 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	184 814	0.05
250 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	184 724	0.05	340 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	239 952	0.06
	<i>Belgium</i>		<i>12 412 790</i>	<i>3.14</i>	130 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	132 678	0.03
310 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	194 014	0.05	150 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	172 326	0.04
200 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	143 159	0.04	150 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	170 628	0.04
120 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	89 776	0.02	1 490 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	1 658 176	0.42
180 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	202 911	0.05	200 000	NN BANK NV 0.010% 20-08/07/2030	EUR	159 112	0.04
4 411 215	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	3 756 786	0.95	100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	82 689	0.02
1 060 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	741 923	0.19	300 000	SIEMENS FINAN 3.375% 23-24/08/2031	EUR	299 664	0.08
480 000	EUROPEAN UNION 0.450% 21-04/07/2041	EUR	299 505	0.08	200 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	196 590	0.05
850 000	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	474 703	0.12	122 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	121 976	0.03
1 100 000	EUROPEAN UNION 1.000% 22-06/07/2032	EUR	928 368	0.23	100 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	98 605	0.02
520 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	470 728	0.12	100 000	UNILEVER FINANCE 1.750% 22-16/11/2028	EUR	91 821	0.02
960 000	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	934 182	0.24					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
115 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	114 529	0.03	1 850 000	ONTARIO PROVINCE 2.050% 20-02/06/2030	CAD	1 134 569	0.29
200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	168 495	0.04	1 430 000	ONTARIO PROVINCE 3.750% 22-02/06/2032	CAD	973 010	0.25
100 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	97 649	0.02	200 000	ONTARIO PROVINCE 4.650% 10-02/06/2041	CAD	146 870	0.04
500 000	VOLKSWAGEN INTFN 4.125% 22-15/11/2025	EUR	496 462	0.13	200 000	QUEBEC PROVINCE 6.000% 98-01/10/2029	CAD	153 322	0.04
200 000	WIZZ AIR FIN CO 1.000% 22-19/01/2026	EUR	176 119	0.04	200 000	ROYAL BANK OF CANADA 1.750% 22-08/06/2029	EUR	181 244	0.05
	<i>Italy</i>		<i>7 141 153</i>	<i>1.82</i>		<i>Spain</i>		<i>6 233 376</i>	<i>1.57</i>
100 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	82 755	0.02	500 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	484 047	0.12
100 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	88 922	0.02	300 000	BANCO POPULAR ESPANOL 1.000% 15-07/04/2025	EUR	284 704	0.07
190 000	ENI SPA 4.250% 23-19/05/2033	EUR	188 390	0.05	400 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	367 560	0.09
300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	270 912	0.07	2 890 000	SPANISH GOVERNMENT 1.450% 19-30/04/2029	EUR	2 620 941	0.66
100 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	99 815	0.03	1 460 000	SPANISH GOVERNMENT 1.600% 15-30/04/2025	EUR	1 412 754	0.36
200 000	INTESA SANPAOLO 6.625% 23-20/06/2033	USD	182 807	0.05	150 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	136 730	0.03
839 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	823 831	0.21	330 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	271 630	0.07
440 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	314 569	0.08	210 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	223 791	0.06
880 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	758 460	0.19	360 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	431 219	0.11
1 787 000	ITALY BTPS 4.450% 23-01/09/2043	EUR	1 814 397	0.46		<i>Peru</i>		<i>4 419 519</i>	<i>1.13</i>
210 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	227 896	0.06	96 000	PERU B SOBERANO 5.350% 19-12/08/2040	PEN	20 347	0.01
180 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	196 139	0.05	270 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	60 410	0.02
1 800 000	ITALY BTPS 6.500% 97-01/11/2027	EUR	1 999 395	0.51	135 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	34 562	0.01
100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	92 865	0.02	200 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	156 959	0.04
	<i>South Africa</i>		<i>6 613 135</i>	<i>1.66</i>	195 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	50 098	0.01
166 480 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	6 613 135	1.66	15 730 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	4 097 143	1.04
	<i>Germany</i>		<i>6 480 766</i>	<i>1.66</i>		<i>South Korea</i>		<i>4 355 739</i>	<i>1.11</i>
61 000	BAYER AG 4.250% 23-26/08/2029	EUR	61 482	0.02	809 730 000	KOREA TRSY BD 1.125% 19-10/09/2039 FLAT	KRW	391 973	0.10
1 430 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2052	EUR	734 334	0.19	188 000 000	KOREA TRSY BD 1.375% 20-10/06/2030 FLAT	KRW	112 323	0.03
350 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	278 233	0.07	328 000 000	KOREA TRSY BD 1.500% 16-10/12/2026 FLAT	KRW	212 207	0.05
340 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	343 114	0.09	290 000 000	KOREA TRSY BD 1.500% 20-10/03/2025 FLAT	KRW	195 369	0.05
800 000	BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037	EUR	939 328	0.24	72 000 000	KOREA TRSY BD 1.500% 20-10/12/2030 FLAT	KRW	42 993	0.01
100 000	BUNDESREPUBLIK DEUTSCHLAND 4.250% 07-04/07/2039	EUR	122 917	0.03	480 200 000	KOREA TRSY BD 1.750% 21-10/09/2026 FLAT	KRW	316 012	0.08
450 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	589 194	0.15	183 300 000	KOREA TRSY BD 1.875% 19-10/06/2029 FLAT	KRW	115 199	0.03
193 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	191 631	0.05	310 000 000	KOREA TRSY BD 1.875% 21-10/03/2051 FLAT	KRW	151 660	0.04
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	180 459	0.05	654 000 000	KOREA TRSY BD 2.000% 19-10/03/2049 FLAT	KRW	332 633	0.08
2 160 000	KFW 1.125% 17-15/09/2032	EUR	1 851 913	0.47	180 000 000	KOREA TRSY BD 2.000% 21-10/06/2031 FLAT	KRW	110 773	0.03
2 000 000	KFW 3.900% 22-18/01/2024	PLN	442 707	0.11	532 920 000	KOREA TRSY BD 2.250% 15-10/06/2025 FLAT	KRW	360 744	0.09
50 000 000	KFW 9.000% 22-08/07/2024	HUF	130 178	0.03	744 500 000	KOREA TRSY BD 2.250% 15-10/12/2025	KRW	500 652	0.13
100 000	NORDRHEIN-WEST 1.100% 19-13/03/2034	EUR	82 238	0.02	176 590 000	KOREA TRSY BD 2.375% 18-10/09/2038 FLAT	KRW	105 036	0.03
250 000	UNICREDIT 0.010% 20-24/06/2030	EUR	200 771	0.05	544 300 000	KOREA TRSY BD 2.375% 18-10/12/2028 FLAT	KRW	354 172	0.09
298 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	263 804	0.07	380 000 000	KOREA TRSY BD 2.375% 22-10/03/2027 FLAT	KRW	254 017	0.06
100 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	68 463	0.02	55 100 000	KOREA TRSY BD 2.625% 15-10/09/2035 FLAT	KRW	34 606	0.01
	<i>Canada</i>		<i>6 243 348</i>	<i>1.60</i>	549 000 000	KOREA TRSY BD 2.625% 18-10/03/2048 FLAT	KRW	320 550	0.08
100 000	ALBERTA PROVINCE 3.300% 15-01/12/2046	CAD	60 082	0.02	95 000 000	KOREA TRSY BD 3.000% 12-10/12/2042	KRW	59 676	0.02
125 000	BRIT COLUMBIA 3.300% 13-18/12/2023	CAD	85 905	0.02	115 000 000	KOREA TRSY BD 3.375% 22-10/06/2032 FLAT	KRW	78 176	0.02
1 080 000	CANADA GOVERNMENT 1.000% 16-01/06/2027	CAD	675 514	0.17	431 000 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	306 968	0.08
970 000	CANADA GOVERNMENT 2.000% 17-01/12/2051	CAD	531 716	0.13					
1 390 000	CANADA GOVERNMENT 2.750% 14-01/12/2048	CAD	898 258	0.23					
1 190 000	CANADA GOVERNMENT 3.500% 11-01/12/2045	CAD	866 441	0.22					
130 000	CANADA GOVERNMENT 5.000% 04-01/06/2037	CAD	107 438	0.03					
110 000	MER-BENZ CA FIN 3.000% 22-23/02/2027	EUR	106 984	0.03					
358 000	NUTRIEN LTD 4.900% 23-27/03/2028	USD	321 995	0.08					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Colombia</i>		<i>4 186 772</i>	<i>1.05</i>	50 000	HK GOVERNMENT BOND PRO 2.130% 15-16/07/2030	HKD	5 337	0.00
317 000 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	59 833	0.02	700 000	HUARONG FIN 2019 3.375% 20-24/02/2030	USD	484 675	0.12
355 000 000	COLOMBIA TES 6.250% 21-09/07/2036	COP	56 428	0.01	400 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	29 086	0.01
400 000 000	COLOMBIA TES 7.000% 21-26/03/2031	COP	73 861	0.02	4 280 000	SHIMAO PROPERTY 5.200% 18-30/01/2025	USD	333 456	0.08
282 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	55 033	0.01		<i>Senegal</i>		<i>2 087 161</i>	<i>0.53</i>
237 400 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	46 639	0.01	2 730 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	2 087 161	0.53
5 150 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	3 481 797	0.88		<i>Bolivia</i>		<i>2 029 134</i>	<i>0.51</i>
300 000	REPUBLIC OF COLOMBIA 3.875% 17-25/04/2027	USD	248 929	0.06	3 500 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	2 029 134	0.51
300 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	164 252	0.04		<i>Ivory Coast</i>		<i>2 021 110</i>	<i>0.51</i>
	<i>Egypt</i>		<i>2 698 034</i>	<i>0.68</i>	2 600 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	2 021 110	0.51
5 080 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	2 698 034	0.68		<i>Serbia</i>		<i>1 962 890</i>	<i>0.50</i>
	<i>Brazil</i>		<i>2 434 715</i>	<i>0.62</i>	2 190 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	1 962 890	0.50
3 610 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	2 434 715	0.62		<i>Dominican Republic</i>		<i>1 872 066</i>	<i>0.47</i>
	<i>Mexico</i>		<i>2 355 016</i>	<i>0.59</i>	2 400 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	1 872 066	0.47
4 600 000	MEXICAN BONOS 10.000% 05-05/12/2024	MXN	243 874	0.06		<i>Oman</i>		<i>1 572 657</i>	<i>0.40</i>
4 000 000	MEXICAN BONOS 5.000% 21-06/03/2025	MXN	196 906	0.05	1 790 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	1 572 657	0.40
5 100 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	258 862	0.07		<i>Luxembourg</i>		<i>1 320 630</i>	<i>0.34</i>
1 200 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	59 118	0.01	1 000 000	EIB 1.500% 17-02/03/2027	SEK	78 393	0.02
3 000 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	151 621	0.04	550 000	EIB 3.000% 19-25/11/2029	PLN	105 179	0.03
3 000 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	143 818	0.04	300 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	273 158	0.07
1 000 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	49 829	0.01	130 000	MEDTRONIC GLOBAL 4.500% 23-30/03/2033	USD	116 855	0.03
1 800 000	MEXICAN BONOS 8.500% 09-18/11/2038	MXN	93 674	0.02	210 000	NESTLE FINANCE INTERNATIONAL 3.000% 22-15/03/2028	EUR	208 464	0.05
2 300 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	121 617	0.03	195 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-13/03/2033	EUR	201 687	0.05
250 000	PETROLEOS MEXICA 5.350% 18-12/02/2028	USD	188 291	0.05	261 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	219 611	0.06
80 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	65 078	0.02	122 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	117 283	0.03
400 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	288 605	0.07		<i>Thailand</i>		<i>1 119 750</i>	<i>0.27</i>
291 720	UNITED MEXICAN 4.875% 22-19/05/2033	USD	255 125	0.06	3 320 000	THAILAND GOVT 0.950% 20-17/06/2025	THB	83 388	0.02
300 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	238 598	0.06	5 790 000	THAILAND GOVT 1.000% 21-17/06/2027	THB	141 887	0.04
	<i>Indonesia</i>		<i>2 278 781</i>	<i>0.57</i>	7 250 000	THAILAND GOVT 1.585% 20-17/12/2035	THB	163 824	0.04
200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	167 930	0.04	1 530 000	THAILAND GOVT 2.000% 21-17/12/2031	THB	37 982	0.01
2 530 000 000	INDONESIA GOVT 10.250% 07-15/07/2027	IDR	177 436	0.04	4 020 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	98 058	0.02
500 000	INDONESIA GOVT 2.850% 20-14/02/2030	USD	406 127	0.10	4 705 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	124 172	0.03
200 000	INDONESIA GOVT 5.450% 22-20/09/2052	USD	186 000	0.05	1 850 000	THAILAND GOVT 3.300% 18-17/06/2038	THB	50 050	0.01
1 160 000 000	INDONESIA GOVT 6.375% 12-15/04/2042	IDR	68 468	0.02	1 500 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	38 776	0.01
3 570 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	234 845	0.06	4 835 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	137 049	0.03
1 260 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	86 430	0.02	3 600 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	96 226	0.02
2 800 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	196 966	0.05	4 300 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	120 841	0.03
1 230 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	86 365	0.02	940 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	27 497	0.01
3 130 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	222 166	0.06		<i>Tunisia</i>		<i>993 600</i>	<i>0.25</i>
1 000 000 000	INDONESIA GOVT 8.750% 13-15/02/2044	IDR	73 211	0.02	1 080 000	TUNISIA INT BOND 6.750% 18-31/10/2023	EUR	993 600	0.25
500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	372 837	0.09		<i>Cameroon</i>		<i>985 105</i>	<i>0.25</i>
	<i>Hong Kong</i>		<i>2 118 104</i>	<i>0.53</i>	1 375 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	985 105	0.25
600 000	CN CINDA 2020 I 3.000% 20-18/03/2027	USD	500 288	0.13					
500 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	414 684	0.10					
400 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	345 566	0.09					
50 000	HK GOVERNMENT BOND PRO 2.020% 19-07/03/2034	HKD	5 012	0.00					

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# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Poland</b>					<b>Portugal</b>				
310 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	50 956	0.01	550 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	459 949	0.12
1 445 000	POLAND GOVERNMENT BOND 2.500% 15-25/07/2026	PLN	297 782	0.08	90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	67 790	0.02
260 000	POLAND GOVERNMENT BOND 2.750% 19-25/10/2029	PLN	50 019	0.01	200 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	199 552	0.05
430 000	POLAND GOVERNMENT BOND 3.250% 14-25/07/2025	PLN	92 340	0.02	60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	64 176	0.02
30 000	POLAND GOVERNMENT BOND 4.000% 17-25/04/2047	PLN	5 137	0.00	<b>Singapore</b>				
50 000	REPUBLIC OF POLAND 1.000% 19-07/03/2029	EUR	43 685	0.01	100 000	SINGAPORE GOVT 1.625% 21-01/07/2031	SGD	60 791	0.02
50 000	REPUBLIC OF POLAND 3.375% 12-09/07/2024	EUR	49 800	0.01	190 000	SINGAPORE GOVT 2.125% 16-01/06/2026	SGD	124 024	0.03
250 000	REPUBLIC OF POLAND 5.500% 22-16/11/2027	USD	234 771	0.06	70 000	SINGAPORE GOVT 2.250% 16-01/08/2036	SGD	43 887	0.01
166 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	152 744	0.04	100 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	66 239	0.02
<b>Bahrain</b>					34 000	SINGAPORE GOVT 2.625% 22-01/08/2032	SGD	22 221	0.01
1 223 000	BAHRAIN 5.250% 21-25/01/2033	USD	974 499	0.25	120 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	83 426	0.02
<b>Chile</b>					30 000	SINGAPORE GOVT 2.750% 13-01/07/2023	SGD	20 841	0.01
200 000	CHILE 3.250% 21-21/09/2071	USD	118 412	0.03	170 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	119 541	0.03
250 000	CHILE 4.000% 22-31/01/2052	USD	186 295	0.05	165 000	SINGAPORE GOVT 2.875% 10-01/09/2030	SGD	110 138	0.03
300 000	CODELCO INC 3.625% 17-01/08/2027	USD	259 185	0.07	193 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	131 725	0.03
300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	265 499	0.07	<b>Romania</b>				
40 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	45 134	0.01	200 000	ROMANIA 2.124% 19-16/07/2031	EUR	151 046	0.04
30 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	33 656	0.01	70 000	ROMANIA 2.750% 15-29/10/2025	EUR	67 625	0.02
25 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	28 730	0.01	240 000	ROMANIA 3.250% 20-24/06/2026	RON	44 232	0.01
10 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	11 587	0.00	120 000	ROMANIA 3.650% 16-24/09/2031	RON	19 541	0.00
20 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	25 207	0.01	360 000	ROMANIA 3.650% 20-28/07/2025	RON	68 920	0.02
<b>Saudi Arabia</b>					170 000	ROMANIA 3.875% 15-29/10/2035	EUR	134 310	0.03
300 000	SAUDI ARAB OIL 2.250% 20-24/11/2030	USD	228 047	0.06	160 000	ROMANIA 4.750% 19-11/10/2034	RON	27 159	0.01
210 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	170 935	0.04	335 000	ROMANIA 4.850% 18-22/04/2026	RON	64 802	0.02
200 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	169 578	0.04	130 000	ROMANIA 4.850% 21-25/07/2029	RON	23 841	0.01
400 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	354 625	0.09	245 000	ROMANIA 5.000% 18-12/02/2029	RON	45 485	0.01
<b>British Virgin Islands</b>					150 000	ROMANIA 6.700% 22-25/02/2032	RON	30 009	0.01
600 000	HUARONG FINANCE 4.250% 17-07/11/2027	USD	457 155	0.12	<b>Switzerland</b>				
500 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	435 192	0.11	510 000	SWISS (GOVT) 1.500% 12-30/04/2042	CHF	568 182	0.14
<b>Austria</b>					<b>Supranational</b>				
100 000	RAIFFEISEN BK IN 0.050% 21-01/09/2027	EUR	81 595	0.02	3 000 000 000	EURO BK RECON&DV 4.250% 21-07/02/2028	IDR	170 791	0.04
50 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	43 595	0.01	5 800 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	354 170	0.09
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	58 434	0.01	<b>Ireland</b>				
600 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	668 323	0.17	100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	81 838	0.02
<b>Israel</b>					100 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	97 806	0.02
450 000	ISRAEL FIXED 0.400% 21-31/10/2024 FLAT	ILS	105 191	0.03	367 000	TRANE TECH 5.250% 23-03/03/2033	USD	340 539	0.09
267 000	ISRAEL FIXED 1.000% 19-31/03/2030 FLAT	ILS	55 429	0.01	<b>Czech Republic</b>				
108 000	ISRAEL FIXED 1.500% 20-31/05/2037 FLAT	ILS	19 825	0.01	1 400 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	46 927	0.01
368 000	ISRAEL FIXED 2.000% 16-31/03/2027 FLAT	ILS	85 414	0.02	3 730 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	139 692	0.04
400 000	ISRAEL FIXED 3.750% 17-31/03/2047 FLAT	ILS	95 133	0.02	1 130 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	37 688	0.01
100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	88 863	0.02	1 520 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	51 454	0.01
500 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	399 390	0.10	3 880 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	148 511	0.04
					1 200 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	49 311	0.01
					930 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	38 821	0.01

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>489 564</i>	<i>0.12</i>					
150 000	AUSTRALIAN GOVT. 1.750% 20-21/06/2051	AUD	53 189	0.01	3 185 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	2 860 913	0.72
140 000	AUSTRALIAN GOVT. 3.000% 16-21/03/2047	AUD	68 303	0.02	400 000	CHARLES SCHWAB 23-19/05/2029 FRN	USD	366 693	0.09
230 000	AUSTRALIAN GOVT. 3.250% 15-21/06/2039	AUD	124 058	0.03	650 000	CITIGROUP INC 19-05/11/2030 FRN	USD	516 458	0.13
400 000	QUEENSLAND TREAS 4.250% 12-21/07/2023	AUD	244 014	0.06	3 400 000	CITIGROUP INC 19-20/03/2030 FRN	USD	2 883 416	0.73
	<i>Philippines</i>		<i>468 226</i>	<i>0.12</i>	500 000	CITIGROUP INC 21-01/05/2032 FRN	USD	374 323	0.09
220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	178 719	0.05	3 250 000	GOLDMAN SACHS GP 22-23/08/2028 FRN	USD	2 880 353	0.73
300 000	PHILIPPINES(REP) 5.609% 22-13/04/2033	USD	289 507	0.07	1 000 000	GOLDMAN SACHS GROUP 21-21/07/2032 FRN	USD	734 560	0.19
	<i>Jersey Island</i>		<i>462 858</i>	<i>0.12</i>	900 000	GOLDMAN SACHS GROUP 21-21/07/2042 FRN	USD	582 703	0.15
500 000	GATWICK FND LTD 2.500% 21-15/04/2030	GBP	462 858	0.12	500 000	JPMORGAN CHASE 22-26/04/2033 FRN	USD	437 048	0.11
	<i>Hungary</i>		<i>461 746</i>	<i>0.12</i>	364 000	JPMORGAN CHASE 23-01/06/2034 FRN	USD	336 720	0.09
7 220 000	HUNGARY GOVERNMENT 3.000% 18-27/10/2038	HUF	12 418	0.00	1 600 000	MORGAN STANLEY 20-22/01/2031 FRN	USD	1 250 193	0.32
22 580 000	REPUBLIC OF HUNGARY 2.250% 20-20/04/2033	HUF	41 358	0.01	700 000	MORGAN STANLEY 21-25/01/2052 FRN	USD	420 509	0.11
9 700 000	REPUBLIC OF HUNGARY 3.000% 16-27/10/2027	HUF	21 631	0.01	161 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	153 587	0.04
18 830 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	39 282	0.01	3 187 000	MORGAN STANLEY 23-20/04/2029 FRN	USD	2 886 365	0.73
3 530 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	5 761	0.00	132 000	PNC FINANCIAL 23-12/06/2029 FRN	USD	120 442	0.03
600 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	341 296	0.09	300 000	TRUIST FINANCIAL 23-08/06/2027 FRN	USD	275 064	0.07
	<i>Sweden</i>		<i>457 611</i>	<i>0.12</i>		<i>The Netherlands</i>		<i>3 907 773</i>	<i>0.98</i>
500 000	SWEDISH GOVERNMENT 1.500% 12-13/11/2023	SEK	42 115	0.01	200 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	195 593	0.05
5 020 000	SWEDISH GOVERNMENT 2.250% 12-01/06/2032	SEK	415 496	0.11	100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	86 120	0.02
	<i>Uruguay</i>		<i>380 374</i>	<i>0.10</i>	100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	84 371	0.02
83 078	URUGUAY 4.375% 19-23/01/2031	USD	75 060	0.02	200 000	ING GROEP NV 21-29/11/2025 FRN	EUR	187 642	0.05
307 737	URUGUAY 5.750% 22-28/10/2034	USD	305 314	0.08	4 000 000	ING GROEP NV 21-31/12/2061 FRN	USD	2 618 603	0.66
	<i>Qatar</i>		<i>364 660</i>	<i>0.09</i>	100 000	ING GROEP NV 22-24/08/2033 FRN	EUR	94 228	0.02
400 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	364 660	0.09	200 000	ING GROEP NV 23/05/2029 FRN	EUR	197 818	0.05
	<i>Cayman Islands</i>		<i>334 422</i>	<i>0.08</i>	309 000	REPSOL INTERNATIONAL FINANCE 21-31/12/2061 FRN	EUR	268 650	0.07
200 000	DP WORLD CRESCEN 3.750% 19-30/01/2030	USD	171 234	0.04	100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	78 433	0.02
200 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	163 188	0.04	100 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	96 315	0.02
	<i>Venezuela</i>		<i>189 316</i>	<i>0.05</i>		<i>Italy</i>		<i>3 499 632</i>	<i>0.89</i>
200 000	CORP ANDINA FOM 1.125% 18-13/02/2025	EUR	189 316	0.05	3 420 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	2 711 494	0.69
	<i>Malaysia</i>		<i>130 737</i>	<i>0.03</i>	200 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	197 586	0.05
134 000	PETRONAS 7.625% 96 -15/10/2026	USD	130 737	0.03	129 000	TERNA RETE 22-09/02/2171 FRN	EUR	109 791	0.03
	<i>Denmark</i>		<i>94 875</i>	<i>0.02</i>	228 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	190 304	0.05
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	94 875	0.02	300 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	290 457	0.07
	<i>Panama</i>		<i>88 021</i>	<i>0.02</i>		<i>United Kingdom</i>		<i>2 284 049</i>	<i>0.59</i>
80 000	PANAMA 9.375% 99-01/04/2029	USD	88 021	0.02	500 000	BARCLAYS PLC 23-09/05/2027 FRN	USD	452 413	0.11
	<i>Russia</i>		<i>9 700</i>	<i>0.00</i>	500 000	BARCLAYS PLC 23-27/06/2034 FRN	USD	457 440	0.12
2 560 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	9 700	0.00	500 000	CREDIT AGRICOLE 20-16/06/2026 FRN	USD	421 394	0.11
	<b>Floating rate bonds</b>		<b>37 587 972</b>	<b>9.55</b>	100 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	100 379	0.03
	<i>United States of America</i>		<i>23 007 374</i>	<i>5.83</i>	157 000	LLOYDS BANK GROUP PLC 22-24/08/2030 FRN	EUR	143 709	0.04
400 000	AMERICAN EXPRESS 23-01/05/2034 FRN	USD	358 937	0.09	100 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	81 546	0.02
200 000	BANK OF AMERICA CORP 20-19/06/2041 FRN	USD	128 941	0.03	300 000	NATWEST GROUP 23-13/09/2029 FRN	USD	270 975	0.07
1 800 000	BANK OF AMERICA CORP 21-21/07/2032 FRN	USD	1 319 659	0.33	355 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	356 193	0.09
279 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	262 349	0.07		<i>Germany</i>		<i>1 421 611</i>	<i>0.37</i>
4 255 000	BANK OF AMERICA CORP 23-25/04/2029 FRN	USD	3 858 141	0.98	100 000	ALLIANZ SE 23-25/07/2053 FRN	EUR	102 749	0.03
					200 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	187 533	0.05
					400 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	397 000	0.10
					300 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	221 428	0.06
					100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	88 398	0.02
					100 000	EVONIK 21-02/09/2081 FRN	EUR	84 000	0.02
					200 000	LB RHEINLD-PFALZ 98-23/02/2028 SR FRN	USD	196 323	0.05
					200 000	MUNICH RE 21-26/05/2042 FRN	EUR	144 180	0.04

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>1 106 253</i>	<i>0.27</i>		<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>33 965 718</b>	<b>8.56</b>
200 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	161 278	0.04		<i>United States of America</i>		<i>33 965 718</i>	<i>8.56</i>
500 000	BNP PARIBAS 22-20/01/2028 FRN	USD	409 717	0.10	100 000	FNCL 2.5 7/13 2.500% 13-25/04/2028	USD	83 442	0.02
100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	92 911	0.02	500 000	FNCL 3 7/13 3.000% 13-25/02/2029	USD	427 503	0.11
200 000	BNP PARIBAS 23/02/2029 FRN	EUR	196 942	0.05	100 000	FNCL 4 7/10 4.000% 10-25/04/2025	USD	88 476	0.02
100 000	DANONE 21-31/12/2061 FRN	EUR	86 828	0.02	100 000	FNCL 4.5 7/11 4.500% 11-25/09/2024	USD	89 869	0.02
100 000	SCOR SE 20-17/09/2051 FRN	EUR	71 989	0.02	300 000	FNCL 5 7/10 5.000% 10-25/08/2023	USD	273 162	0.07
100 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	86 588	0.02	1 000 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	777 168	0.20
	<i>Spain</i>		<i>1 063 375</i>	<i>0.29</i>	800 000	FNCL 3 7/13 3.000% 12-25/05/2044	USD	645 308	0.16
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	199 377	0.05	300 000	FNCL 3.5 7/12 3.500% 12-25/04/2044	USD	250 562	0.06
100 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	100 649	0.03	1 200 000	FNCL 4 7/13 4.000% 13-25/09/2043	USD	1 032 152	0.26
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	99 642	0.03	23 600 000	FNCL 5 7/10 5.000% 10-25/04/2037	USD	21 195 519	5.35
200 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	184 087	0.05	3 400 000	FNCL 5.5 7/10 5.500% 10-25/10/2037	USD	3 101 312	0.78
100 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	99 235	0.03	(1 500 000)	FNCL 6 7/11 6.000% 11-25/09/2038	USD	(1 387 023)	(0.35)
100 000	CAIXABANK 21-09/02/2029 FRN	EUR	82 884	0.02	200 000	FNCL 6.5 7/10 6.500% 10-25/01/2036	USD	187 171	0.05
300 000	CAIXABANK 23-30/05/2034 FRN	EUR	297 501	0.08	2 600 000	G2SF 2.5 7/20 2.500% 20-31/12/2060	USD	2 063 460	0.52
	<i>Australia</i>		<i>296 116</i>	<i>0.07</i>	600 000	G2SF 3 7/13 3.000% 13-20/04/2043	USD	491 371	0.12
500 000	MACQUARIE GROUP 21-21/08/2029 FRN	CAD	296 116	0.07	300 000	G2SF 3.5 7/12 3.500% 12-20/12/2044	USD	253 785	0.06
	<i>Sweden</i>		<i>205 698</i>	<i>0.05</i>	300 000	G2SF 4.5 7/11 4.500% 11-20/12/2040	USD	265 396	0.07
116 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	114 312	0.03	800 000	G2SF 5 7/11 5.000% 11-20/06/2040	USD	720 555	0.18
100 000	SWEDBANK AB 22-23/08/2032 FRN	EUR	91 386	0.02	1 000 000	G2SF 5.5 7/23 5.500% 23-31/12/2063	USD	912 294	0.23
	<i>Ireland</i>		<i>199 190</i>	<i>0.05</i>	2 400 000	G2SF 6 7/23 6.000% 23-31/12/2063	USD	2 214 425	0.56
200 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	199 190	0.05	300 000	G2SF 6.5 7/23 6.500% 23-31/12/2063	USD	279 811	0.07
	<i>Switzerland</i>		<i>163 801</i>	<i>0.04</i>		<b>Money Market Instruments</b>		<b>33 300 434</b>	<b>8.38</b>
200 000	UBS GROUP 20-05/11/2028 FRN	EUR	163 801	0.04		<i>Greece</i>		<i>25 854 478</i>	<i>6.51</i>
	<i>Singapore</i>		<i>160 551</i>	<i>0.04</i>	14 713 000	HELLENIC T-BILL 0.000% 23-01/12/2023	EUR	14 487 890	3.65
200 000	UNITED OVERSEAS 21-14/10/2031 FRN	USD	160 551	0.04	11 370 000	HELLENIC T-BILL 0.000% 23-07/07/2023	EUR	11 366 588	2.86
	<i>Denmark</i>		<i>99 627</i>	<i>0.03</i>		<i>United States of America</i>		<i>7 255 848</i>	<i>1.82</i>
100 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	99 627	0.03	8 000 000	US TREASURY BILL 0.000% 23-14/09/2023	USD	7 255 848	1.82
	<i>Portugal</i>		<i>99 074</i>	<i>0.03</i>		<i>France</i>		<i>190 108</i>	<i>0.05</i>
100 000	EDP SA 23/04/2083 FRN	EUR	99 074	0.03	200 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	190 108	0.05
	<i>Austria</i>		<i>73 848</i>	<i>0.02</i>		<b>Shares/Units in investment funds</b>		<b>34 357 582</b>	<b>8.67</b>
100 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	73 848	0.02		<i>Luxembourg</i>		<i>29 768 476</i>	<i>7.52</i>
	<b>Floating rate notes</b>		<b>4 223 338</b>	<b>1.09</b>	23 749.64	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	25 950 022	6.55
	<i>United States of America</i>		<i>4 223 338</i>	<i>1.09</i>	41.11	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	3 818 454	0.97
315 254	CAS 2022-R06 1M1 22-25/05/2042 FRN	USD	294 582	0.07	455.38	BNP PARIBAS INVEST 3 MOIS - X	EUR	4 589 106	1.15
500 000	CAS 2023-R04 1M2 23-25/05/2043 FRN	USD	468 029	0.12				4 589 106	1.15
1 216 702	FHR 4993 LS 20-25/07/2050 FRN	USD	146 428	0.04		<b>Total securities portfolio</b>		<b>412 662 749</b>	<b>104.31</b>
1 489 064	FNR 2016-75 SC 16-25/10/2046 FRN	USD	99 457	0.03					
2 068 598	FNR 2019-54 SB 19-25/09/2049 FRN	USD	140 555	0.04					
372 375	FSPC T-62 1A1 04-25/10/2044 FRN	USD	313 317	0.08					
1 897 641	GNR 2011-123 SD 11-20/09/2041 FRN	USD	222 081	0.06					
4 800 279	GNR 2022-103 KS 22-20/06/2052 FRN	USD	368 623	0.09					
2 515 157	GNR 2022-159 SM 22-20/09/2052 FRN	USD	181 986	0.05					
3 064 867	GNR 2022-171 AS 22-20/07/2052 FRN	USD	248 729	0.06					
500 000	HMIR 2021-1 M1C 21-25/07/2033 FRN	USD	458 419	0.12					
506 878	STACR 2018-HRP1 B1 18-25/04/2043 FRN	USD	468 153	0.12					
196 973	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	183 600	0.05					
200 000	STACR 2020-HQA2 B1 20-25/03/2050 FRN	USD	189 632	0.05					
478 439	STACR 2023-DNA2 M1A 23-25/04/2043 FRN	USD	439 747	0.11					

# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Convertible bonds</b>			<b>740 018 924</b>	<b>97.37</b>					
<i>United States of America</i>									
4 000 000	3D SYSTEMS CORP 0.000% 21-15/11/2026 CV	USD	3 025 536	0.40	5 000 000	JETBLUE AIRWAYS 0.500% 21-01/04/2026 CV	USD	4 100 980	0.54
12 000 000	AIRBNB INC 0.000% 21-15/03/2026 CV	USD	10 520 688	1.38	3 000 000	JP MORGAN CHASE 0.000% 21-10/06/2024 CV	EUR	3 753 411	0.49
14 700 000	AKAMAI TECH 0.125% 18-01/05/2025 CV	USD	15 760 016	2.08	4 300 000	JP MORGAN CHASE 0.000% 21-18/02/2024 CV	EUR	4 951 761	0.65
3 000 000	ALARM.COM 0.000% 21-15/01/2026 CV	USD	2 562 873	0.34	6 000 000	LIBERTY MEDIA 1.375% 13-15/10/2023 CV	USD	6 886 260	0.91
3 000 000	ALTERYX INC 1.000% 19-01/08/2026 CV	USD	2 541 429	0.33	3 000 000	LUMENTUM HOLDING 0.250% 17-15/03/2024 CV	USD	3 184 050	0.42
6 000 000	AMERICAN AIR 6.500% 20-01/07/2025 CV	USD	7 689 180	1.01	2 500 000	LUMENTUM HOLDING 0.500% 19-15/12/2026 CV	USD	2 213 928	0.29
2 400 000	AXON ENTERPRISE 0.500% 22-15/12/2027 CV	USD	2 560 536	0.34	1 000 000	LUMENTUM HOLDING 1.500% 23-15/12/2029 CV	USD	1 031 950	0.14
5 000 000	BENTLEY SYSTEMS 0.125% 21-15/01/2026 CV	USD	5 124 300	0.67	4 000 000	MARRIOTT VACATIO 0.000% 21-15/01/2026 CV	USD	3 689 624	0.49
2 500 000	BENTLEY SYSTEMS 0.375% 21-01/07/2027 CV	USD	2 261 170	0.30	2 500 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	6 418 075	0.84
6 500 000	BEYOND MEAT INC 0.000% 21-15/03/2027 CV	USD	1 663 565	0.22	4 000 000	MIDDLEBY CORP 1.000% 20-01/09/2025 CV	USD	4 951 880	0.65
6 000 000	BILL.COM 0.000% 20-01/12/2025 CV	USD	6 283 440	0.83	4 000 000	MONGODDB INC 0.250% 20-15/01/2026 CV	USD	7 920 000	1.04
2 500 000	BIOMARIN PHARM 0.599% 17-01/08/2024 CV	USD	2 455 885	0.32	1 500 000	NEUROCRINE BIO 2.250% 17-15/05/2024 CV	USD	1 906 575	0.25
4 000 000	BIOMARIN PHARM 1.250% 20-15/05/2027 CV	USD	4 053 560	0.53	5 000 000	NEXTERA ENGY PTR 2.500% 22-15/06/2026 CV	USD	4 490 695	0.59
1 500 000	BLOOM ENERGY 3.000% 23-01/06/2028 CV	USD	1 693 515	0.22	3 000 000	OKTA INC 0.125% 19-01/09/2025 CV	USD	2 727 642	0.36
4 000 000	BOOKING HLDS INC 0.750% 20-01/05/2025 CV	USD	5 970 600	0.79	2 143 000	OKTA INC 0.375% 20-15/06/2026 CV	USD	1 829 948	0.24
2 000 000	BOX INC 0.000% 21-15/01/2026 CV	USD	2 498 420	0.33	5 000 000	ON SEMICONDUCTOR 0.000% 21-01/05/2027 CV	USD	9 134 600	1.20
2 500 000	BRIDGEBIO PHARMA 2.250% 21-01/02/2029 CV	USD	1 542 618	0.20	1 136 000	ON SEMICONDUCTOR 0.500% 23-01/03/2029 CV	USD	1 278 329	0.17
2 000 000	CALLAWAY GOLF CO 2.750% 20-01/05/2026 CV	USD	2 597 500	0.34	2 000 000	ORMAT TECH 2.500% 22-15/07/2027 CV	USD	2 167 360	0.29
6 300 000	CHEGG INC 0.125% 19-15/03/2025 CV	USD	5 550 300	0.73	4 500 000	PEGASYSYSTEMS INC 0.750% 20-01/03/2025 CV	USD	4 098 123	0.54
5 000 000	CLOUDFLARE 0.000% 21-15/08/2026 CV	USD	4 245 805	0.56	3 000 000	POST HOLDINGS IN 2.500% 22-15/08/2027 CV	USD	3 028 950	0.40
4 500 000	DATADOG INC 0.125% 20-15/06/2025 CV	USD	5 607 090	0.74	5 000 000	REALOGY GRP / CO 0.250% 21-15/06/2026 CV	USD	3 694 650	0.49
4 000 000	DEXCOM INC 0.250% 20-15/11/2025 CV	USD	4 258 920	0.56	4 000 000	REDFIN CORP 0.000% 20-15/10/2025 CV	USD	3 269 208	0.43
6 000 000	DIGITALOCEAN HLD 0.000% 21-01/12/2026 CV	USD	4 718 928	0.62	6 000 000	RINGCENTRAL INC 0.000% 20-01/03/2025 CV	USD	5 512 554	0.73
8 500 000	DROPBOX 0.000% 21-01/03/2026 CV	USD	8 075 043	1.06	3 000 000	RIVIAN AUTO INC 4.625% 23-15/03/2029 CV	USD	3 310 530	0.44
1 500 000	DROPBOX 0.000% 21-01/03/2028 CV	USD	1 439 136	0.19	6 000 000	SNAP INC 0.000% 21-01/05/2027 CV	USD	4 430 898	0.58
15 000 000	DUKE ENERGY COR 4.125% 23-15/04/2026 CV	USD	14 748 554	1.94	11 500 000	SOUTHWEST AIR 1.250% 20-01/05/2025 CV	USD	13 218 905	1.74
8 000 000	ENPHASE ENERGY 0.000% 21-01/03/2026 CV	USD	7 506 536	0.99	4 000 000	SPIRIT AIRLINES 1.000% 21-15/05/2026 CV	USD	3 225 528	0.42
3 500 000	ENVESTNET INC 0.750% 20-15/08/2025 CV	USD	3 219 276	0.42	5 900 000	SPLUNK INC 0.500% 18-15/09/2023 CV	USD	5 787 711	0.76
2 500 000	ETSY INC 0.125% 19-01/10/2026 CV	USD	2 975 000	0.39	3 000 000	SPLUNK INC 1.125% 18-15/09/2025 CV	USD	3 003 642	0.40
10 000 000	ETSY INC 0.250% 21-15/06/2028 CV	USD	7 643 670	1.01	3 333 000	SPLUNK INC 1.125% 20-15/06/2027 CV	USD	2 880 655	0.38
4 800 000	EURONET WORLDWID 0.750% 19-15/03/2049 CV	USD	4 683 322	0.62	2 500 000	SQUARE INC 0.000% 20-01/05/2026 CV	USD	2 061 135	0.27
2 000 000	EVERBRIDGE INC 0.125% 19-15/12/2024 CV	USD	1 843 808	0.24	5 000 000	SQUARE INC 0.125% 20-01/03/2025 CV	USD	4 698 755	0.62
5 000 000	EXACT SCIENCES 0.375% 20-01/03/2028 CV	USD	5 150 150	0.68	3 600 000	TYLER TECHNOLOG 0.250% 21-15/03/2026 CV	USD	3 737 988	0.49
2 000 000	EXACT SCIENCES 1.000% 18-15/01/2025 CV	USD	2 727 580	0.36	3 077 000	UNDER ARMOUR INC 1.500% 20-01/06/2024 CV	USD	2 985 967	0.39
8 000 000	EXPEDIA GRP INC 0.000% 21-15/02/2026 CV	USD	7 134 280	0.94	7 000 000	UNITY SOFTWARE I 0.000% 21-15/11/2026 CV	USD	5 564 167	0.73
12 000 000	FORD MOTOR CO 0.000% 21-15/03/2026 CV	USD	13 030 920	1.71	3 000 000	VAIL RESORTS 0.000% 20-01/01/2026 CV	USD	2 671 071	0.35
5 000 000	HAEMONETICS CORP 0.000% 21-01/03/2026 CV	USD	4 264 705	0.56	11 825 000	WAYFAIR INC 0.625% 20-01/10/2025 CV	USD	10 139 204	1.33
3 500 000	IAC FINANCECO 2 0.875% 19-15/06/2026 CV	USD	3 114 850	0.41	5 000 000	WELLTOWER OP LLC 2.750% 23-15/05/2028 CV	USD	4 975 255	0.65
7 500 000	ILLUMINA INC 0.000% 18-15/08/2023 CV	USD	7 393 538	0.97	6 000 000	WESTERN DIGITAL 18-01/02/2024 FRN CV	USD	5 785 770	0.76
1 975 000	INSMED INC 1.750% 18-15/01/2025 CV	USD	1 896 561	0.25	6 000 000	WOLFSPEED INC 0.250% 22-15/02/2028 CV	USD	4 629 168	0.61
4 000 000	INSULET CORP 0.375% 19-01/09/2026 CV	USD	5 503 160	0.72	8 000 000	WOLFSPEED INC 1.875% 22-01/12/2029 CV	USD	6 248 808	0.82
4 500 000	INTEGRA LIFESCIE 0.500% 20-15/08/2025 CV	USD	4 103 181	0.54	6 000 000	ZSCALER INC 0.125% 20-01/07/2025 CV	USD	7 005 120	0.92
					<i>France</i>				
			<b>53 645 628</b>	<b>7.05</b>	2 400 000	BNP PARIBAS 0.000% 22-13/05/2025 CV	EUR	3 038 470	0.40
					6 800 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	6 620 616	0.87
					87 500	EDENRED 0.000% 19-06/09/2024 CV	EUR	6 150 362	0.81

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 800 000	ELIS SA 2.250% 22-22/09/2029 CV	EUR	5 118 488	0.67					
5 000 000	MICHELIN 0.000% 18-10/11/2023 CV	USD	4 890 350	0.64					
19 760	SAFRAN SA 0.000% 21-01/04/2028 CV	EUR	3 754 418	0.49					
51 758	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	8 429 766	1.11					
29 869	SCHNEIDER 0.000% 20-15/06/2026 CV FLAT	EUR	6 186 364	0.81					
3 800 000	SELENA 0.000% 20-25/06/2025 CV	EUR	3 846 100	0.51					
2 200 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	2 546 516	0.34					
2 800 000	UBISOFT ENTERTAI 2.375% 22-15/11/2028 CV	EUR	3 064 178	0.40					
	<i>The Netherlands</i>		<b>34 832 227</b>	<b>4.59</b>					
16 000 000	AMERICA MOVIL BV 0.000% 21-02/03/2024 CV	EUR	18 346 255	2.42					
2 800 000	JUST EAT TAKEA 0.000% 21-09/08/2025 CV	EUR	2 635 590	0.35					
4 700 000	JUST EAT TAKEA 0.625% 21-09/02/2028 CV	EUR	3 341 414	0.44					
3 400 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	3 008 286	0.40					
2 800 000	QIAGEN NV 0.500% 17-13/09/2023 CV	USD	3 000 844	0.39					
4 200 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	4 499 838	0.59					
	<i>Germany</i>		<b>32 690 058</b>	<b>4.31</b>					
1 200 000	ADIDAS AG 0.050% 18-12/09/2023 CV	EUR	1 296 645	0.17					
4 700 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	4 990 021	0.66					
8 400 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	8 883 603	1.17					
3 500 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	4 397 003	0.58					
1 800 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	1 746 093	0.23					
5 200 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	5 146 273	0.68					
2 700 000	RHEINMETALL 1.875% 23-07/02/2028 CV	EUR	3 085 473	0.41					
2 700 000	RHEINMETALL 2.250% 23-07/02/2030 CV	EUR	3 144 947	0.41					
	<i>Singapore</i>		<b>25 697 569</b>	<b>3.38</b>					
5 000 000	SEA LTD 0.250% 21-15/09/2026 CV	USD	3 978 915	0.52					
5 000 000	SEA LTD 2.375% 20-01/12/2025 CV	USD	5 054 650	0.67					
4 000 000	SGX TREASURY 0.000% 21-01/03/2024 CV	EUR	4 249 532	0.56					
13 000 000	SINGAPORE AIR 1.625% 20-03/12/2025 CV	SGD	12 414 472	1.63					
	<i>Japan</i>		<b>22 655 619</b>	<b>2.98</b>					
600 000 000	DMG MORI CO LTD 0.000% 21-16/07/2024 CV	JPY	4 586 169	0.60					
880 000 000	MITSUBISHI CHEMICAL 0.000% 17-29/03/2024 CV	JPY	6 096 222	0.80					
240 000 000	NIPRO CORP 0.000% 21-25/09/2026 CV	JPY	1 665 263	0.22					
460 000 000	PARK24 CO LTD 0.000% 23-24/02/2028 CV	JPY	3 222 816	0.42					
300 000 000	ROHM COMPANY LTD 0.000% 19-05/12/2024 CV	JPY	2 330 321	0.31					
670 000 000	TOKYU CORP 0.000% 23-29/09/2028 CV	JPY	4 754 828	0.63					
	<i>China</i>		<b>20 589 329</b>	<b>2.71</b>					
4 565 000	LI AUTO INC 0.250% 21-01/05/2028 CV	USD	6 316 454	0.83					
11 500 000	MEITUAN 0.000% 21-27/04/2028 CV	USD	9 444 375	1.24					
5 000 000	PINDUODUO INC 0.000% 20-01/12/2025 CV	USD	4 828 500	0.64					
	<i>Hong Kong</i>		<b>20 128 613</b>	<b>2.65</b>					
9 500 000	ANLLIAN CAPITAL 0.000% 20-05/02/2025 CV	EUR	10 462 963	1.38					
5 000 000	BOSIDENG INTERNA 1.000% 19-17/12/2024 CV	USD	4 871 900	0.64					
5 000 000	HANSOH PHAR 0.000% 21-22/01/2026 CV	USD	4 793 750	0.63					
	<i>Switzerland</i>		<b>16 627 278</b>	<b>2.19</b>					
1 880 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	2 872 374	0.38					
7 200 000	STMICROELECTRON 0.000% 20-04/08/2025 CV	USD	8 675 424	1.14					
4 200 000	STMICROELECTRON 0.000% 20-04/08/2027 CV	USD	5 079 480	0.67					
	<i>South Korea</i>		<b>15 390 899</b>	<b>2.03</b>					
12 600 000	SK HYNIX INC 1.750% 23-11/04/2030 CV	USD	15 390 899	2.03					
	<i>India</i>		<b>13 750 000</b>	<b>1.81</b>					
10 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	13 750 000	1.81					
	<i>Spain</i>		<b>13 441 879</b>	<b>1.76</b>					
700 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	990 496	0.13					
7 100 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	8 086 309	1.06					
3 100 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	4 365 074	0.57					
	<i>Italy</i>		<b>13 237 536</b>	<b>1.74</b>					
10 000 000	NEXI 0.000% 21-24/02/2028 CV	EUR	8 214 139	1.08					
4 300 000	PRYSMIAN SPA 0.000% 21-02/02/2026 CV	EUR	5 023 397	0.66					
	<i>United Kingdom</i>		<b>8 759 902</b>	<b>1.16</b>					
2 100 000	BARCLAYS BK PLC 0.000% 22-24/01/2025 CV	EUR	2 405 884	0.32					
5 000 000	FARFETCH LTD 3.750% 20-01/05/2027 CV	USD	4 091 080	0.54					
800 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	701 078	0.09					
1 500 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	1 561 860	0.21					
	<i>United Arab Emirates</i>		<b>8 154 004</b>	<b>1.07</b>					
8 600 000	ABU DHABI NAT 0.700% 21-04/06/2024 CV	USD	8 154 004	1.07					
	<i>Ireland</i>		<b>6 647 898</b>	<b>0.87</b>					
7 000 000	JAZZ INVT I LTD 1.500% 17-15/08/2024 CV	USD	6 647 898	0.87					
	<i>Luxembourg</i>		<b>6 029 757</b>	<b>0.79</b>					
24 000 000	CITIGROUP GLOB L 0.000% 20-25/07/2024 CV	HKD	2 884 935	0.38					
26 000 000	CITIGROUP GLOB L 0.000% 21-28/05/2024 CV	HKD	3 144 822	0.41					
	<i>Mexico</i>		<b>5 188 831</b>	<b>0.68</b>					
4 600 000	FEMSA 2.625% 23-24/02/2026 CV	EUR	5 188 831	0.68					
	<i>Sweden</i>		<b>4 386 083</b>	<b>0.58</b>					
2 900 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	4 386 083	0.58					
	<i>Canada</i>		<b>3 620 620</b>	<b>0.48</b>					
4 000 000	SHOPIFY INC 0.125% 20-01/11/2025 CV	USD	3 620 620	0.48					
	<i>Israel</i>		<b>3 417 570</b>	<b>0.45</b>					
3 000 000	CYBERARK SFTWARE 0.000% 19-15/11/2024 CV	USD	3 417 570	0.45					
	<i>British Virgin Islands</i>		<b>2 967 540</b>	<b>0.39</b>					
3 000 000	ADM AG HOLDING 0.000% 20-26/08/2023 CV	USD	2 967 540	0.39					
	<i>Jersey Island</i>		<b>2 572 446</b>	<b>0.34</b>					
3 000 000	NOVOCURE LTD 0.000% 20-01/11/2025 CV	USD	2 572 446	0.34					
	<i>Vietnam</i>		<b>2 192 242</b>	<b>0.29</b>					
2 600 000	VINGROUP JSC 3.000% 21-20/04/2026 CV	USD	2 192 242	0.29					
	<i>Cayman Islands</i>		<b>2 121 622</b>	<b>0.28</b>					
16 000 000	CATHAY PAC FIN 2.750% 21-05/02/2026 CV	HKD	2 121 622	0.28					
	<i>Macao</i>		<b>1 033 800</b>	<b>0.14</b>					
1 000 000	WYNN MACAU LTD 4.500% 23-07/03/2029 CV	USD	1 033 800	0.14					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Other transferable securities		184 379	0.02
	<b>Convertible bonds</b>		<b>184 379</b>	<b>0.02</b>
	<i>Luxembourg</i>		<i>184 379</i>	<i>0.02</i>
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	184 379	0.02
	<b>Total securities portfolio</b>		<b>740 203 303</b>	<b>97.39</b>



# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>72 085 860</b>	<b>57.85</b>					
<i>France</i>									
100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	97 808	0.08	652 993	FNR 2020-100 BI 2.000% 20-25/01/2051	USD	77 174	0.06
100 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	102 593	0.08	499 867	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	58 005	0.05
100 000	AIR LIQUIDE FIN 2.875% 22-16/09/2032	EUR	94 900	0.08	437 099	FNR 2020-62 IO 2.500% 20-25/09/2050	USD	62 536	0.05
100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	95 055	0.08	437 539	FNR 2020-68 QI 3.000% 20-25/10/2050	USD	71 691	0.06
100 000	CARMILA SA 1.625% 20-30/05/2027	EUR	87 750	0.07	530 528	FNR 2020-75 BI 2.000% 20-25/11/2050	USD	62 015	0.05
200 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	184 536	0.15	622 610	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	68 076	0.05
200 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	196 593	0.16	454 845	FNR 2020-89 TI 2.500% 20-25/12/2050	USD	65 308	0.05
100 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	97 918	0.08	699 728	FNR 2021-10 BI 2.000% 21-25/03/2051	USD	83 403	0.07
100 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	100 587	0.08	613 693	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	70 859	0.06
100 000	DANONE 3.470% 23-22/05/2031	EUR	99 409	0.08	577 269	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	67 939	0.05
500 000	EDENRED 3.625% 23-13/12/2026	EUR	495 791	0.40	2 313 542	FNR 2021-3 QI 2.500% 21-25/02/2051	USD	314 099	0.25
7 740 000	FRANCE O.A.T. 0.000% 18-25/03/2024	EUR	7 548 202	6.04	1 986 489	FNR 2022-4 HI 2.500% 22-25/02/2052	USD	298 611	0.24
1 284 085	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	1 260 985	1.01	281 843	FNR 2022-7 GI 3.000% 22-25/07/2050	USD	40 995	0.03
622 340	FRANCE O.A.T. I/L 0.250% 13-25/07/2024	EUR	616 568	0.49	1 399 739	FNS 413 C39 4.500% 12-25/04/2041	USD	257 380	0.21
100 000	IMERYS SA 2.000% 14-10/12/2024	EUR	96 763	0.08	1 685 428	FNS 422 C9 3.000% 16-25/12/2045	USD	197 045	0.16
200 000	KERING 3.250% 23-27/02/2029	EUR	198 266	0.16	200 000	FORD MOTOR CREDIT 3.250% 20-15/09/2025	EUR	191 740	0.15
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	89 362	0.07	444 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	435 104	0.35
100 000	PERNOD RICARD SA 3.750% 22-02/11/2032	EUR	101 357	0.08	167 000	GEN MOTORS FIN 4.500% 23-22/11/2027	EUR	165 642	0.13
100 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	95 402	0.08	2 433 137	GNR 2013-170 IG 5.500% 13-16/11/2043	USD	346 772	0.28
120 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	119 771	0.10	1 325 876	GNR 2017-26 MI 5.000% 17-20/11/2039	USD	226 699	0.18
100 000	RENAULT 1.250% 19-24/06/2025	EUR	93 343	0.07	2 547 467	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	441 160	0.35
2 900 000	RTE RESEAU DE TR 3.750% 23-04/07/2035	EUR	2 892 549	2.32	138 768	GNR 2017-79 IB 5.500% 17-20/05/2047	USD	24 698	0.02
100 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	98 753	0.08	540 143	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	63 223	0.05
100 000	SUEZ 1.875% 22-24/05/2027	EUR	92 042	0.07	317 889	GNR 2020-129 IE 2.500% 20-20/09/2050	USD	39 388	0.03
200 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	189 218	0.15	1 670 929	GNR 2020-160 IY 2.500% 20-20/10/2050	USD	197 203	0.16
611 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	620 840	0.50	2 060 710	GNR 2020-160 YI 2.500% 20-20/10/2050	USD	249 646	0.20
100 000	VALEO SA 3.250% 14-22/01/2024	EUR	99 282	0.08	1 272 109	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	129 356	0.10
<i>United States of America</i>									
300 000	AT&T INC 0.250% 19-04/03/2026	EUR	271 393	0.22	63 937	GNR 2021-107 IH 3.000% 21-20/02/2050	USD	15 621	0.01
152 000	AT&T INC 3.550% 23-18/11/2025	EUR	150 116	0.12	1 492 576	GNR 2021-158 NI 3.000% 21-20/09/2051	USD	202 230	0.16
200 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	193 316	0.16	2 639 080	GNR 2021-188 IW 3.000% 21-20/10/2051	USD	361 513	0.29
200 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	183 861	0.15	1 613 124	GNR 2021-57 IB 2.500% 21-20/02/2051	USD	198 498	0.16
154 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	152 228	0.12	2 101 555	GNR 2021-57 IN 2.000% 21-20/02/2051	USD	198 405	0.16
362 000	BOOKING HLDS INC 4.500% 22-15/11/2031	EUR	372 422	0.30	549 514	GNR 2021-7 AI 2.000% 21-20/01/2051	USD	53 476	0.04
41 902	FCAT 2019-3 C 2.740% 19-15/10/2025	USD	38 321	0.03	350 006	GNR 2022-10 IF 3.000% 22-20/11/2051	USD	44 359	0.04
2 901 982	FHR 4122 P1 4.500% 12-15/02/2042	USD	233 568	0.19	2 460 759	GNR 2022-159 IG 3.500% 22-20/02/2052	USD	393 721	0.32
1 821 227	FHR 4317 TI 4.500% 14-15/12/2042	USD	278 242	0.22	3 138 880	GNR 2022-18 CI 3.000% 22-20/01/2052	USD	449 427	0.36
2 103 549	FHR 5038 KI 2.000% 20-25/11/2050	USD	239 411	0.19	300 000	HONEYWELL INTL 3.500% 23-17/05/2027	EUR	294 965	0.24
1 545 465	FHR 5038 PI 2.000% 20-25/11/2050	USD	174 945	0.14	174 000	IBM CORP 3.375% 23-06/02/2027	EUR	171 179	0.14
672 068	FHR 5039 CI 2.000% 20-25/11/2050	USD	72 874	0.06	100 000	KRAFT HEINZ FOOD 2.250% 16-25/05/2028	EUR	92 210	0.07
585 985	FHR 5050 IE 2.000% 20-25/12/2050	USD	62 455	0.05	400 000	MCDONALDS CORP 1.500% 17-28/11/2029	EUR	347 276	0.28
1 268 263	FHR 5050 IP 3.000% 20-25/10/2050	USD	188 368	0.15	171 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	158 602	0.13
578 729	FHR 5053 MI 2.000% 20-25/12/2050	USD	65 729	0.05	600 000	REALTY INCOME 4.700% 23-15/12/2028	USD	532 906	0.43
3 164 494	FHR 5064 NI 2.000% 20-25/06/2050	USD	305 166	0.24	48 645	SDART 2022-5 A2 3.980% 22-15/01/2025	USD	44 532	0.04
407 476	FHR 5065 NI 2.500% 20-25/01/2051	USD	57 062	0.05	40 198	SDART 2022-6 A2 4.370% 22-15/05/2025	USD	36 788	0.03
665 892	FHR 5072 IQ 3.500% 21-25/10/2050	USD	106 097	0.09	141 000	TOYOTA MTR CREDIT 4.050% 23-13/09/2029	EUR	142 575	0.11
2 884 344	FHS 304 C19 5.000% 13-15/06/2042	USD	513 577	0.41	100 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	98 273	0.08
1 298 171	FHS 365 C50 4.500% 19-15/05/2049	USD	224 949	0.18	200 000	VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026	EUR	184 576	0.15
1 434 482	FHS 386 C3 2.500% 22-15/03/2052	USD	200 841	0.16	<i>Italy</i>				
					8 210 932 6.57				
					100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	76 087	0.06
					200 000	ASSICURAZIONI 5.399% 23-20/04/2033	EUR	202 458	0.16
					100 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	99 959	0.08
					100 000	HERA SPA 4.250% 23-20/04/2033	EUR	99 013	0.08
					150 000	ITALGAS SPA 4.125% 23-08/06/2032	EUR	146 885	0.12
					7 690 000	ITALY BTPS 0.000% 20-15/01/2024	EUR	7 536 122	6.03
					50 061	ITALY BTPS 2.000% 23-14/03/2028	EUR	50 408	0.04

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Germany</i>		<i>7 371 759</i>	<i>5.92</i>		<i>Ireland</i>		<i>947 274</i>	<i>0.77</i>
100 000	BASF SE 3.125% 22-29/06/2028	EUR	97 818	0.08	100 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	96 082	0.08
6 470 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025	EUR	6 192 761	4.97	200 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	194 701	0.16
193 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	191 631	0.15	100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	98 552	0.08
100 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	96 638	0.08	100 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	95 281	0.08
223 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	213 229	0.17	100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	81 838	0.07
100 000	HENKEL AG & CO 2.625% 22-13/09/2027	EUR	96 711	0.08	100 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	80 876	0.06
200 000	ROBERT BOSCH 4.000% 23-02/06/2035	EUR	202 867	0.16	200 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	195 635	0.16
200 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	182 122	0.15	111 000	VODAFONE INT FIN 4.000% 23-10/02/2043	EUR	104 309	0.08
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	97 982	0.08		<i>Finland</i>		<i>683 392</i>	<i>0.55</i>
	<i>Portugal</i>		<i>6 157 469</i>	<i>4.94</i>	174 000	FORTUM OYJ 4.500% 23-26/05/2033	EUR	175 447	0.14
6 070 000	PORTUGUESE OTS 5.650% 13-15/02/2024	EUR	6 157 469	4.94	200 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	196 613	0.16
	<i>United Kingdom</i>		<i>5 786 304</i>	<i>4.65</i>	313 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	311 332	0.25
300 000	BP CAP MKY BV 4.323% 23-12/05/2035	EUR	299 478	0.24		<i>China</i>		<i>674 840</i>	<i>0.54</i>
200 000	BRITISH TELECOMM 3.750% 23-13/05/2031	EUR	194 769	0.16	1 000 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	284 280	0.23
100 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	93 939	0.08	1 350 000	COUNTRY GARDEN 4.200% 20-06/02/2026	USD	390 560	0.31
100 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	85 729	0.07		<i>Spain</i>		<i>577 289</i>	<i>0.46</i>
300 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	261 132	0.21	100 000	AMADEUS IT GROUP 0.875% 18-18/09/2023	EUR	99 316	0.08
200 000	LINDE PLC 3.625% 23-12/06/2025	EUR	199 236	0.16	200 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	192 526	0.15
300 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	252 764	0.20	100 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	87 241	0.07
500 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	490 391	0.39	100 000	CAIXABANK 1.750% 18-24/10/2023	EUR	99 297	0.08
151 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	150 118	0.12	100 000	IBERDROLA FIN SA 3.375% 22-22/11/2032	EUR	98 909	0.08
3 894 707	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	3 758 748	3.02		<i>Colombia</i>		<i>574 665</i>	<i>0.46</i>
	<i>The Netherlands</i>		<i>2 727 598</i>	<i>2.19</i>	850 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	574 665	0.46
300 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	297 697	0.24		<i>Egypt</i>		<i>446 132</i>	<i>0.36</i>
100 000	ALLIANDER 2.625% 22-09/09/2027	EUR	96 360	0.08	840 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	446 132	0.36
181 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	179 781	0.14		<i>Brazil</i>		<i>397 917</i>	<i>0.32</i>
151 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	150 795	0.12	590 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	397 917	0.32
100 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	97 492	0.08		<i>Belgium</i>		<i>373 433</i>	<i>0.30</i>
300 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	298 575	0.24	200 000	AB INBEV SA/NV 3.700% 20-02/04/2040	EUR	190 119	0.15
200 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	178 262	0.14	200 000	ANHEUSER - BUSCH INBEV SA/NV 1.150% 18-22/01/2027	EUR	183 314	0.15
122 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	106 833	0.09		<i>Senegal</i>		<i>344 038</i>	<i>0.28</i>
225 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	223 462	0.18	450 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	344 038	0.28
100 000	ROCHE FINANCE EU 3.204% 23-27/08/2029	EUR	99 609	0.08		<i>Bolivia</i>		<i>336 256</i>	<i>0.27</i>
259 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	254 584	0.20	580 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	336 256	0.27
162 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	161 968	0.13		<i>Ivory Coast</i>		<i>334 261</i>	<i>0.27</i>
157 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	154 810	0.12	430 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	334 261	0.27
133 000	UNILEVER FINANCE 3.500% 23-23/02/2035	EUR	131 775	0.11		<i>Serbia</i>		<i>322 667</i>	<i>0.26</i>
200 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2025	EUR	195 911	0.16	360 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	322 667	0.26
100 000	VOLKSWAGEN INTFN 4.375% 22-15/05/2030	EUR	99 684	0.08		<i>Dominican Republic</i>		<i>312 011</i>	<i>0.25</i>
	<i>South Africa</i>		<i>2 191 138</i>	<i>1.76</i>	400 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	312 011	0.25
55 160 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	2 191 138	1.76		<i>Oman</i>		<i>263 574</i>	<i>0.21</i>
	<i>Greece</i>		<i>2 001 060</i>	<i>1.61</i>	300 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	263 574	0.21
2 000 000	HELLENIC REP 3.450% 19-02/04/2024	EUR	2 001 060	1.61		<i>Sweden</i>		<i>263 448</i>	<i>0.21</i>
	<i>Peru</i>		<i>1 599 266</i>	<i>1.28</i>	300 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	263 448	0.21
6 140 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	1 599 266	1.28					

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# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Tunisia</i>		184 000	0.15	1 161 548	FNR 2006-85 TS 06-25/09/2036 FRN	USD	93 126	0.07
200 000	TUNISIA INT BOND 6.750% 18-31/10/2023	EUR	184 000	0.15	2 563 386	FNR 2007-44 SB 07-25/05/2037 FRN	USD	165 434	0.13
	<i>Romania</i>		172 370	0.14	2 109 857	FNR 2010-142 SC 10-25/12/2040 FRN	USD	202 245	0.16
100 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	72 750	0.06	1 676 926	FNR 2010-27 BS 10-25/04/2040 FRN	USD	142 208	0.11
100 000	ROMANIA 3.625% 14-24/04/2024	EUR	99 620	0.08	305 725	FNR 2012-126 SJ 12-25/11/2042 FRN	USD	18 842	0.02
	<i>Cameroon</i>		164 781	0.13	600 819	GNR 2003-98 SC 03-20/11/2033 FRN	USD	21 957	0.02
230 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	164 781	0.13	3 474 119	GNR 2005-66 S 05-16/08/2035 FRN	USD	267 835	0.21
	<i>Bahrain</i>		159 362	0.13	1 189 728	GNR 2013-172 SB 13-16/10/2043 FRN	USD	122 942	0.10
200 000	BAHRAIN 5.250% 21-25/01/2033	USD	159 362	0.13	273 595	GNR 2014-131 BS 14-16/09/2044 FRN	USD	31 718	0.03
	<i>Denmark</i>		134 408	0.11	285 516	GNR 2017-18 QS 17-16/02/2047 FRN	USD	26 013	0.02
136 000	CARLSBERG BREW 3.500% 23-26/11/2026	EUR	134 408	0.11	633 511	GNR 2018-124 JS 18-20/03/2037 FRN	USD	36 280	0.03
	<i>Japan</i>		96 733	0.08	386 351	GNR 2021-116 IE 21-20/09/2050 FRN	USD	32 923	0.03
100 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	96 733	0.08	507 615	GNR 2021-83 TI 21-20/05/2051 FRN	USD	9 301	0.01
	<b>Floating rate bonds</b>		<b>12 240 106</b>	<b>9.82</b>	1 643 671	GNR 2021-96 SQ 21-20/06/2051 FRN	USD	191 802	0.15
	<i>United States of America</i>		6 971 760	5.59	4 800 279	GNR 2022-103 KS 22-20/06/2052 FRN	USD	368 623	0.30
1 838 000	BANK OF AMERICA CORP 23-25/04/2029 FRN	USD	1 666 572	1.34	5 173 211	GNR 2022-153 SB 22-20/09/2052 FRN	USD	409 637	0.33
1 475 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	1 324 912	1.06	4 085 812	GNR 2022-171 AS 22-20/07/2052 FRN	USD	331 584	0.27
1 560 000	CITIGROUP INC 19-20/03/2030 FRN	USD	1 322 979	1.06	5 575 568	GNR 2022-197 LS 22-20/11/2052 FRN	USD	563 520	0.45
1 490 000	GOLDMAN SACHS GP 22-23/08/2028 FRN	USD	1 320 531	1.06	96 693	STACR 2018-HRP1 B1 18-25/04/2043 FRN	USD	89 306	0.07
1 476 000	MORGAN STANLEY 23-20/04/2029 FRN	USD	1 336 766	1.07	4 529	STACR 2019-DNA4 M2 19-25/10/2049 FRN	USD	4 157	0.00
	<i>Italy</i>		3 294 779	2.65	45 218	STACR 2020-DNA2 M2 20-25/02/2050 FRN	USD	41 575	0.03
161 000	ENEL SPA 21-31/12/2061 FRN	EUR	130 912	0.11	32 829	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	30 600	0.02
710 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	562 913	0.45	78 529	STACR 2020-DNA6 M2 20-25/12/2050 FRN	USD	72 181	0.06
700 000	ITALY CCTS EU 18-15/09/2025 FRN	EUR	704 726	0.57	510 360	STACR 2021-DNA5 M2 21-25/01/2034 FRN	USD	467 038	0.37
1 700 000	ITALY CCTS EU 20-15/04/2026 FRN	EUR	1 707 731	1.37	241 212	STACR 2021-DNA6 M1 21-25/10/2041 FRN	USD	219 987	0.18
200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	188 497	0.15	97 317	STACR 2021-HQA2 M1 21-25/12/2033 FRN 24/09/2025	USD	88 754	0.07
	<i>France</i>		574 946	0.46	153 319	STACR 2022-DNA3 M1A 22-25/04/2042 FRN	USD	140 925	0.11
400 000	ACCOR 19-31/12/2059 FRN	EUR	375 482	0.30	154 690	STACR 2022-DNA4 M1A 22-25/05/2042 FRN	USD	142 692	0.11
200 000	RCI BANQUE 17-04/11/2024 FRN	EUR	199 464	0.16	191 376	STACR 2023-DNA2 M1A 23-25/04/2043 FRN	USD	175 899	0.14
	<i>The Netherlands</i>		549 907	0.44	250 000	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	229 865	0.18
840 000	ING GROEP NV 21-31/12/2061 FRN	USD	549 907	0.44		<b>To be Announced ("TBA") Mortgage Backed Securities</b>		<b>12 291 762</b>	<b>9.86</b>
	<i>United Kingdom</i>		548 617	0.44		<i>United States of America</i>		12 291 762	9.86
400 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	347 945	0.28	7 900 000	FNCL 5 7/10 5.000% 10-25/04/2037	USD	7 095 111	5.69
200 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	200 672	0.16	5 700 000	FNCL 5.5 7/10 5.500% 10-25/10/2037	USD	5 199 258	4.17
	<i>Ireland</i>		200 862	0.16	(1 300 000)	FNCL 6 7/11 6.000% 11-25/09/2038	USD	(1 202 087)	(0.96)
200 000	FCA BANK IE 22-24/03/2024 FRN	EUR	200 862	0.16	1 300 000	G2SF 6 7/23 6.000% 23-31/12/2063	USD	1 199 480	0.96
	<i>Spain</i>		99 235	0.08		<b>Other transferable securities</b>		3	0.00
100 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	99 235	0.08		<b>Floating rate notes</b>		3	0.00
	<b>Floating rate notes</b>		<b>5 901 467</b>	<b>4.70</b>		<i>United States of America</i>		3	0.00
	<i>United States of America</i>		5 901 467	4.70	334 383	VENDE 1994 - 3A 110 94 - 15/09/2024 FRN	USD	3	0.00
26 673	CAS 2018-R07 1M2 18-25/04/2031 FRN	USD	24 524	0.02		<b>Money Market Instruments</b>		23 875 633	19.16
6 549	CAS 2019-R01 2M2 19-25/07/2031 FRN	USD	6 027	0.00		<i>United States of America</i>		10 367 360	8.32
18 429	CAS 2019-R02 1M2 19-25/08/2031 FRN	USD	16 892	0.01	7 900 000	US TREASURY BILL 0.000% 22-13/07/2023	USD	7 230 896	5.80
98 028	CAS 2021-R03 1M1 21-25/12/2041 FRN	USD	89 119	0.07	800 000	US TREASURY BILL 0.000% 23-06/07/2023	USD	732 964	0.59
78 813	CAS 2022-R06 1M1 22-25/05/2042 FRN	USD	73 645	0.06	2 650 000	US TREASURY BILL 0.000% 23-14/09/2023	USD	2 403 500	1.93
250 000	CAS 2023-R04 1M2 23-25/05/2043 FRN	USD	234 015	0.19		<i>Greece</i>		6 564 964	5.26
500 000	CAS 2023-R05 1M1 23-25/06/2043 FRN	USD	458 726	0.37	271 000	HELLENIC T-BILL 0.000% 23-01/12/2023	EUR	266 854	0.21
562 959	FNR 2005-95 OI 05-25/11/2035 FRN	USD	55 986	0.04	6 300 000	HELLENIC T-BILL 0.000% 23-07/07/2023	EUR	6 298 110	5.05
2 507 771	FNR 2006-8 WN 06-25/03/2036 FRN	USD	203 564	0.16					

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# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>France</i>				
1 500 000	FRENCH BTF 0.000% 23-13/09/2023	EUR	1 490 100	1.20
1 500 000	FRENCH BTF 0.000% 23-16/08/2023	EUR	1 494 030	1.20
<i>Germany</i>				
1 500 000	GERMAN T-BILL 0.000% 22-18/10/2023	EUR	1 484 955	1.19
1 000 000	GERMAN T-BILL 0.000% 23-13/12/2023	EUR	984 300	0.79
<i>Belgium</i>				
1 500 000	BELGIUM T-BILL 0.000% 22-14/09/2023	EUR	1 489 924	1.20
Shares/Units in investment funds			2 157 397	1.73
<i>Luxembourg</i>				
997.04	BNP PARIBAS FLEXI I ABS OPPORTUNITIES - X CAP	EUR	1 508 433	1.21
6.99	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	648 964	0.52
<b>Total securities portfolio</b>			<b>128 552 228</b>	<b>103.12</b>

# BNP PARIBAS FUNDS Global Environment

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
748 871	AGILENT TECHNOLOGIES INC	USD	82 540 548	3.00	995 910	Luxembourg EUROFINS SCIENTIFIC	EUR	57 922 126	2.11
523 839	AMERICAN WATER WORKS CO INC	USD	68 540 804	2.49		<i>Ireland</i>		52 992 240	1.93
229 472	ANSYS INC	USD	69 466 285	2.53	592 887	KERRY GROUP PLC - A	EUR	52 992 240	1.93
378 390	APPLIED MATERIALS INC	USD	50 130 606	1.82		<i>The Netherlands</i>		47 024 601	1.71
324 081	AUTODESK INC	USD	60 779 297	2.21	70 927	ASML HOLDING NV	EUR	47 024 601	1.71
856 031	COGNEX CORP	USD	43 954 956	1.60	<b>Total securities portfolio</b>				
592 104	CROWN HOLDINGS INC	USD	47 145 806	1.71				<b>2 719 957 029</b>	<b>98.91</b>
72 057	DEERE & CO	USD	26 761 481	0.97					
62 728	EQUINIX INC	USD	45 073 317	1.64					
168 579	HUBBELL INC	USD	51 231 946	1.86					
331 633	IDEX CORP	USD	65 432 924	2.38					
493 004	INTERNATIONAL FLAVORS & FRAGRANCES	USD	35 965 342	1.31					
40 550	METTLER - TOLEDO INTERNATIONAL	USD	48 750 689	1.77					
265 552	MICROSOFT CORP	USD	82 888 248	3.01					
768 482	REPUBLIC SERVICES INC	USD	107 890 365	3.92					
144 421	ROCKWELL AUTOMATION INC	USD	43 610 906	1.59					
419 541	TEXAS INSTRUMENTS INC	USD	69 226 188	2.52					
334 633	TRANE TECHNOLOGIES PLC	USD	58 663 527	2.13					
871 769	TRIMBLE INC	USD	42 301 971	1.54					
174 813	UNITED RENTALS INC	USD	71 362 480	2.60					
755 182	WASTE MANAGEMENT INC	USD	120 040 021	4.38					
285 252	WATERS CORP	USD	69 689 338	2.53					
1 016 553	WESTROCK CO	USD	27 086 339	0.98					
<i>United Kingdom</i>									
662 188	APTIV PLC	USD	61 964 045	2.25					
764 226	CRODA INTERNATIONAL PLC	GBP	50 102 377	1.82					
360 854	FERGUSON PLC	GBP	52 184 328	1.90					
973 132	HALMA PLC	GBP	25 820 912	0.94					
333 371	LINDE PLC	USD	116 444 565	4.23					
1 247 473	PENTAIR PLC	USD	73 865 037	2.69					
230 992	SPIRAX-SARCO ENGINEERING PLC	GBP	27 899 925	1.01					
<i>France</i>									
501 550	AIR LIQUIDE SA	EUR	82 354 510	2.99					
499 808	SCHNEIDER ELECTRIC SE	EUR	83 198 040	3.03					
2 602 763	VEOLIA ENVIRONNEMENT	EUR	75 349 989	2.74					
<i>Germany</i>									
1 597 891	GEA GROUP AG	EUR	61 215 204	2.23					
351 352	SIEMENS AG - REG	EUR	53 595 234	1.95					
<i>Japan</i>									
58 900	KEYENCE CORP	JPY	25 539 725	0.93					
3 871 400	KUBOTA CORP	JPY	51 851 917	1.89					
241 800	SHIMANO INC	JPY	36 945 061	1.34					
<i>Denmark</i>									
771 041	ORSTED A/S	DKK	66 770 155	2.43					
1 718 972	VESTAS WIND SYSTEMS A/S	DKK	41 891 855	1.52					
<i>Switzerland</i>									
434 162	DSM-FIRMENICH AG	EUR	42 817 056	1.56					
490 528	TE CONNECTIVITY LTD	USD	63 017 786	2.29					
<i>Taiwan</i>									
3 747 525	DELTA ELECTRONICS INDUSTRIAL CO	TWD	38 174 240	1.39					
2 089 000	MEDIA TEK INC	TWD	42 482 717	1.54					

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>72 589 322</b>	<b>89.43</b>					
<i>United States of America</i>									
450 000	ACCO BRANDS CORP 4.250% 21-15/03/2029	USD	347 604	0.43	200 000	HILCORP ENERGY I 5.750% 21-01/02/2029	USD	167 507	0.21
750 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	549 525	0.68	1 000 000	HILCORP ENERGY I 6.000% 21-01/02/2031	USD	821 566	1.01
522 000	ADVANCED DRAINAG 6.375% 22-15/06/2030	USD	473 326	0.58	400 000	HILCORP ENERGY I 6.000% 22-15/04/2030	USD	335 014	0.41
950 000	ALBERTSONS COS 3.500% 20-15/03/2029	USD	755 840	0.93	100 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	77 461	0.10
250 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	213 962	0.26	325 000	II-VI INC 5.000% 21-15/12/2029	USD	268 847	0.33
1 075 000	AMERICAN AIRLINE 11.750% 20-15/07/2025	USD	1 080 320	1.32	175 000	INGLES MKTS INC 4.000% 21-15/06/2031	USD	134 531	0.17
150 000	AMERICAN AIRLINE 5.500% 21-20/04/2026	USD	136 243	0.17	300 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	236 274	0.29
200 000	ARCOSA INC 4.375% 21-15/04/2029	USD	164 939	0.20	400 000	IRON MOUNTAIN 5.000% 20-15/07/2028	USD	339 073	0.42
250 000	ASSTEAD CAPITAL 4.375% 17-15/08/2027	USD	215 917	0.27	750 000	IRON MOUNTAIN 7.000% 23-15/02/2029	USD	688 955	0.85
350 000	ATKORE INC 4.250% 21-01/06/2031	USD	278 300	0.34	100 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	81 791	0.10
250 000	BLUE RACER MID/F 7.625% 20-15/12/2025	USD	230 820	0.28	400 000	JB POINDEXTER & 7.125% 18-15/04/2026	USD	358 387	0.44
500 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	409 438	0.50	400 000	L BRANDS INC 5.250% 18-01/02/2028	USD	349 150	0.43
250 000	BOYNE USA 4.750% 21-15/05/2029	USD	207 047	0.26	200 000	L BRANDS INC 6.625% 20-01/10/2030	USD	177 131	0.22
500 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	358 043	0.44	350 000	L BRANDS INC 6.694% 18-15/01/2027	USD	321 869	0.40
400 000	CAESARS ENT 7.000% 23-15/02/2030	USD	368 469	0.45	350 000	LAMAR MEDIA CORP 4.000% 20-15/02/2030	USD	282 377	0.35
925 000	CALPINE CORP 4.500% 19-15/02/2028	USD	767 301	0.95	150 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	125 458	0.15
75 000	CALPINE CORP 5.250% 16-01/06/2026	USD	66 332	0.08	600 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	548 532	0.68
300 000	CARRIAGE SERVICE 4.250% 21-15/05/2029	USD	237 569	0.29	500 000	MATCH GROUP INC 5.625% 19-15/02/2029	USD	431 428	0.53
1 200 000	CCO HOLDINGS LLC 4.250% 20-01/02/2031	USD	889 551	1.10	600 000	MATTEL INC 3.750% 21-01/04/2029	USD	481 005	0.59
1 450 000	CCO HOLDINGS LLC 6.375% 22-01/09/2029	USD	1 253 674	1.53	900 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	792 077	0.98
350 000	CF INDUSTRIES IN 4.950% 13-01/06/2043	USD	277 820	0.34	150 000	MIDCONTINENT COM 5.375% 19-15/08/2027	USD	128 421	0.16
350 000	CHS/COMMUNITY 6.000% 20-15/01/2029	USD	269 879	0.33	175 000	MOLINA HEALTHCAR 3.875% 21-15/05/2032	USD	134 538	0.17
650 000	CLEARWATER PAPER 5.375% 14-01/02/2025	USD	581 527	0.72	500 000	MOSS CREEK RES 7.500% 18-15/01/2026	USD	421 090	0.52
254 000	CLEARWAY ENERGY 3.750% 21-15/01/2032	USD	189 120	0.23	500 000	MOZART DEBT ME 3.875% 21-01/04/2029	USD	397 342	0.49
200 000	CLEARWAY ENERGY 3.750% 21-15/02/2031	USD	151 941	0.19	300 000	MPH ACQUISITION 5.500% 21-01/09/2028	USD	234 489	0.29
1 000 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	886 801	1.09	350 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	293 070	0.36
130 000	COTY INC 3.875% 21-15/04/2026	EUR	125 846	0.16	350 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	278 300	0.34
400 000	CRESTWOOD MID PA 5.625% 19-01/05/2027	USD	346 471	0.43	300 000	NORTONLIFELOCK 7.125% 22-30/09/2030	USD	275 665	0.34
600 000	CRESTWOOD MID PA 7.375% 23-01/02/2031	USD	544 037	0.67	350 000	NOVELIS CORP 3.875% 21-15/08/2031	USD	263 485	0.32
200 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	152 612	0.19	300 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	243 363	0.30
750 000	CVR PARTNERS LP 6.125% 21-15/06/2028	USD	597 538	0.74	1 000 000	OCCIDENTAL PETE 6.625% 20-01/09/2030	USD	952 280	1.16
150 000	DISH DBS CORP 7.750% 16-01/07/2026	USD	84 126	0.10	850 000	OCEANEERING INTL 4.650% 14-15/11/2024	USD	760 481	0.94
200 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	212 777	0.26	300 000	OPTION CARE HEAL 4.375% 21-01/10/2029	USD	242 315	0.30
250 000	FORD MOTOR CREDIT 2.386% 19-17/02/2026	EUR	234 001	0.29	550 000	ORGANON FIN 1 5.125% 21-30/04/2031	USD	415 903	0.51
174 000	FORD MOTOR CREDIT 3.250% 20-15/09/2025	EUR	166 814	0.21	200 000	OWENS-BROCKWAY 7.250% 23-15/05/2031	USD	185 610	0.23
950 000	FORD MOTOR CREDIT 6.800% 23-12/05/2028	USD	872 724	1.08	200 000	PATRICK INDS INC 4.750% 21-01/05/2029	USD	157 185	0.19
200 000	FORD MOTOR CREDIT 6.950% 23-06/03/2026	USD	184 206	0.23	350 000	PBF HOLDING CO 6.000% 20-15/02/2028	USD	300 377	0.37
600 000	FRONTIER COMM 5.000% 20-01/05/2028	USD	474 363	0.58	200 000	PENN NATIONAL GAMING 4.125% 21-01/07/2029	USD	149 404	0.18
250 000	FRONTIER COMM 6.750% 20-01/05/2029	USD	177 589	0.22	250 000	PERFORMANCE FOOD 4.250% 21-01/08/2029	USD	204 198	0.25
400 000	GRAPHIC PACKAGIN 3.750% 21-01/02/2030	USD	317 108	0.39	500 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	441 825	0.54
150 000	HCA 4.625% 22-15/03/2052	USD	112 975	0.14	300 000	PETSMART INC/PE 4.750% 21-15/02/2028	USD	254 142	0.31
650 000	HERC HOLDINGS 5.500% 19-15/07/2027	USD	570 303	0.70	250 000	PETSMART INC/PE 7.750% 21-15/02/2029	USD	227 632	0.28
					1 225 000	PILGRIMS PRIDE 4.250% 23-15/04/2031	USD	963 607	1.18
					373 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	252 997	0.31
					350 000	POST HOLDINGS IN 4.500% 21-15/09/2031	USD	273 901	0.34
					200 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	160 229	0.20
					600 000	PRESTIGE BRANDS 3.750% 21-01/04/2031	USD	457 321	0.56

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	PRIME SECURITY 4.875% 16-15/07/2032	USD	471 357	0.58	200 000	INEOS QUATTRO FI 3.375% 21-15/01/2026	USD	167 908	0.21
250 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	196 345	0.24	100 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	85 729	0.11
362 000	RESIDEO FUNDING 4.000% 21-01/09/2029	USD	275 399	0.34	200 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	174 088	0.21
500 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	403 300	0.50	200 000	INTERNATIONAL GAME TECH 2.375% 19-15/04/2028	EUR	178 617	0.22
750 000	SEALED AIR CORP 6.125% 23-01/02/2028	USD	682 363	0.84	200 000	INTERNATIONAL GAME TECH 5.250% 20-15/01/2029	USD	173 499	0.21
700 000	SIMMONS FOODS IN 4.625% 21-01/03/2029	USD	516 051	0.64	800 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	731 439	0.90
100 000	SPRINT CORP 7.125% 14-15/06/2024	USD	92 539	0.11	155 000	JAGUAR LAND ROVER 4.500% 18-15/01/2026	EUR	146 349	0.18
335 000	SRM ESCROW ISSUR 6.000% 20-01/11/2028	USD	289 881	0.36	151 000	JAGUAR LAND ROVER 5.875% 19-15/11/2024	EUR	150 907	0.19
384 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	312 515	0.39	196 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	175 585	0.22
545 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	422 321	0.52	200 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	210 026	0.26
150 000	SYNEOS HEALTH IN 3.625% 20-15/01/2029	USD	134 588	0.17	100 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	112 899	0.14
250 000	TALLGRASS NRG 6.000% 21-01/09/2031	USD	198 499	0.24	1 000 000	NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	912 676	1.11
350 000	TAP ROCK RESOURC 7.000% 21-01/10/2026	USD	330 431	0.41	170 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	156 960	0.19
350 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	294 841	0.36	100 000	STONEGATE PUB 8.000% 20-13/07/2025	GBP	105 418	0.13
500 000	TENET HEALTHCARE 4.375% 21-15/01/2030	USD	413 243	0.51	300 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	276 912	0.34
300 000	TENET HEALTHCARE 6.125% 22-15/06/2030	USD	271 045	0.33	215 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	170 782	0.21
600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	484 683	0.60	200 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	227 611	0.28
200 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	168 445	0.21	250 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	224 674	0.28
300 000	TITAN INTL INC 7.000% 21-30/04/2028	USD	257 104	0.32	150 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	136 828	0.17
750 000	TOPBUILD CORP 4.125% 21-15/02/2032	USD	586 618	0.72	100 000	VIRIDIAN GRP 4.750% 17-15/09/2024	GBP	113 673	0.14
75 000	TREEHOUSE FOODS 4.000% 20-01/09/2028	USD	59 218	0.07	100 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	88 100	0.11
100 000	TRIUMPH GROUP 7.750% 18-15/08/2025	USD	88 867	0.11		<i>France</i>		<i>4 327 101</i>	<i>5.35</i>
150 000	TRONOX INC 4.625% 21-15/03/2029	USD	114 115	0.14	200 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	205 186	0.25
650 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	542 908	0.67	100 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	103 407	0.13
550 000	UNITED RENTAL NA 3.875% 19-15/11/2027	USD	469 678	0.58	100 000	ALTICE FRANCE 2.125% 20-15/02/2025	EUR	91 451	0.11
600 000	UNITED RENTAL NA 5.250% 19-15/01/2030	USD	525 047	0.65	200 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	184 693	0.23
250 000	VF CORP 2.950% 20-23/04/2030	USD	188 466	0.23	200 000	ALTICE FRANCE 5.500% 21-15/10/2029	USD	131 731	0.16
120 000	VIASAT INC 5.625% 17-15/09/2025	USD	106 279	0.13	200 000	ALTICE FRANCE 8.125% 18-01/02/2027	USD	158 790	0.20
350 000	VIASAT INC 5.625% 19-15/04/2027	USD	299 300	0.37	100 000	ATOS SE 1.000% 21-12/11/2029	EUR	64 265	0.08
400 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	312 450	0.38	200 000	ATOS SE 1.750% 18-07/05/2025	EUR	168 249	0.21
200 000	VICTORIAS SECRE 4.625% 21-15/07/2029	USD	133 859	0.16	200 000	CGG SA 7.750% 21-01/04/2027	EUR	166 953	0.21
350 000	VIK CRUISES LTD 13.000% 20-15/05/2025	USD	337 049	0.42	100 000	CHROME BIDCO SAS 3.500% 21-31/05/2028	EUR	83 955	0.10
300 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	254 504	0.31	212 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	174 485	0.21
175 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	145 365	0.18	100 000	ERAMET 7.000% 23-22/05/2028	EUR	102 534	0.13
350 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	300 023	0.37	196 000	FAURECIA 7.250% 22-15/06/2026	EUR	203 326	0.25
	<i>United Kingdom</i>		<i>6 666 271</i>	<i>8.22</i>	100 000	ILIAD 5.375% 22-14/06/2027	EUR	98 524	0.12
200 000	ALLWYN ENTERTAIN 7.250% 23-30/04/2030	EUR	202 750	0.25	153 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	145 780	0.18
250 000	ALLWYN ENTERTAIN 7.875% 23-30/04/2029	USD	232 674	0.29	146 000	ILIAD HOLDING 5.625% 21-15/10/2028	EUR	134 857	0.17
228 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	203 474	0.25	700 000	ILIAD HOLDING 7.000% 21-15/10/2028	USD	591 688	0.73
98 864	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	120 884	0.15	100 000	NEXANS SA 5.500% 23-05/04/2028	EUR	102 495	0.13
100 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	114 718	0.14	150 000	QUATRIM 5.875% 19-15/01/2024	EUR	102 193	0.13
200 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	220 262	0.27	200 000	RENAULT 1.125% 19-04/10/2027	EUR	167 489	0.21
269 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	283 823	0.35	200 000	RENAULT 2.500% 21-01/04/2028	EUR	176 708	0.22
125 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	142 268	0.18	200 000	SPCM SA 3.125% 21-15/03/2027	USD	164 557	0.20
300 000	ICELAND BONDCO 4.625% 17-15/03/2025	GBP	331 292	0.41	300 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	304 832	0.38
100 000	INEOS FINANCE PL 2.125% 17-15/11/2025	EUR	93 446	0.12	100 000	VALLEO SA 5.375% 22-28/05/2027	EUR	99 844	0.12
					400 000	VALLLOUREC SA 8.500% 21-30/06/2026	EUR	399 109	0.49
						<i>The Netherlands</i>		<i>4 103 049</i>	<i>5.07</i>
					250 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	210 957	0.26
					269 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	226 057	0.28
					190 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	165 274	0.20

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
141 000	IPD 3 BV 8.000% 23-15/06/2028	EUR	143 687	0.18	100 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	91 061	0.11
128 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	107 571	0.13	170 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	161 223	0.20
207 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	201 328	0.25	300 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	300 387	0.37
110 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	112 265	0.14		<i>Canada</i>		<i>1 755 531</i>	<i>2.15</i>
311 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	264 931	0.33	550 000	1011778 BC ULC / 4.375% 19-15/01/2028	USD	464 948	0.57
550 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	452 956	0.56	400 000	MERCER INTERNATIONAL INC 5.125% 21-01/02/2029	USD	285 518	0.35
300 000	SIGMA HOLDCO 5.750% 18-15/05/2026	EUR	259 587	0.32	250 000	NEW GOLD INC 7.500% 20-15/07/2027	USD	213 412	0.26
203 000	TEVA PHARM FNC 7.375% 23-15/09/2029	EUR	207 107	0.26	250 000	NOVA CHEMICALS 4.875% 17-01/06/2024	USD	224 079	0.28
100 000	TEVA PHARM FNC 7.875% 23-15/09/2031	EUR	103 326	0.13	200 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	190 507	0.23
206 000	TEVA PHARMACEUTI 3.750% 21-09/05/2027	EUR	185 767	0.23	450 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	377 067	0.46
800 000	TEVA PHARMACEUTI 7.875% 23-15/09/2029	USD	752 403	0.93		<i>Spain</i>		<i>1 043 017</i>	<i>1.28</i>
350 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	307 774	0.38	183 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	166 187	0.20
100 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	98 908	0.12	360 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	307 501	0.38
100 000	WIZZ AIR FIN CO 1.350% 21-19/01/2024	EUR	97 654	0.12	218 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	211 761	0.26
280 000	ZIGGO 3.375% 20-28/02/2030	EUR	205 497	0.25	100 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	95 162	0.12
	<i>Luxembourg</i>		<i>2 070 881</i>	<i>2.55</i>	295 435	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	262 406	0.32
100 000	AROUNDTOWN SA 1.500% 19-28/05/2026	EUR	82 201	0.10		<i>Poland</i>		<i>919 356</i>	<i>1.13</i>
200 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	180 531	0.22	950 000	CANPACK SA 3.875% 21-15/11/2029	USD	701 885	0.86
180 000	CIRSA FINANCE IN 4.500% 21-15/03/2027	EUR	164 397	0.20	252 000	INPOST SA 2.250% 21-15/07/2027	EUR	217 471	0.27
422 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	354 897	0.44		<i>Macao</i>		<i>889 727</i>	<i>1.10</i>
197 000	CPI PROPERTY GRO 2.750% 20-12/05/2026	EUR	159 487	0.20	1 000 000	WYNN MACAU LTD 4.875% 17-01/10/2024	USD	889 727	1.10
206 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	166 951	0.21		<i>Ireland</i>		<i>848 923</i>	<i>1.05</i>
281 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	270 944	0.33	300 000	AERCAP IRELAND 6.500% 20-15/07/2025	USD	276 283	0.34
250 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	208 346	0.26	700 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	572 640	0.71
159 000	LUNE HOLDINGS SA 5.625% 21-15/11/2028	EUR	129 386	0.16		<i>Bermuda</i>		<i>802 017</i>	<i>0.99</i>
80 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	83 367	0.10	800 000	CARNIVAL HLD BM 10.375% 22-01/05/2028	USD	802 017	0.99
265 000	STENA INTERNATIO 7.250% 23-15/02/2028	EUR	270 374	0.33		<i>Sweden</i>		<i>468 931</i>	<i>0.58</i>
	<i>Italy</i>		<i>2 044 738</i>	<i>2.52</i>	362 000	VERISURE HOLDING 7.125% 23-01/02/2028	EUR	362 746	0.45
209 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	201 314	0.25	100 000	VERISURE HOLDING 9.250% 22-15/10/2027	EUR	106 185	0.13
100 000	FIBER BIDCO SPA 11.000% 22-25/10/2027	EUR	106 629	0.13		<i>Austria</i>		<i>330 059</i>	<i>0.41</i>
100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	88 769	0.11	100 000	AMS AG 6.000% 20-31/07/2025	EUR	89 020	0.11
127 000	LOTTO SPA/ROMA 7.125% 23-01/06/2028	EUR	129 501	0.16	239 000	BENTELER INTERNA 9.375% 23-15/05/2028	EUR	241 039	0.30
200 000	SHIBA BIDCO SPA 4.500% 21-31/10/2028	EUR	175 181	0.22		<i>Isle of Man</i>		<i>198 865</i>	<i>0.25</i>
506 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	386 924	0.48	200 000	PLAYTECH PLC 5.875% 23-28/06/2028	EUR	198 865	0.25
250 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	212 306	0.26		<i>Jersey Island</i>		<i>196 795</i>	<i>0.24</i>
575 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	571 519	0.70	175 000	AA BOND CO LTD 8.450% 23-31/01/2028	GBP	196 795	0.24
188 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	172 595	0.21		<i>Portugal</i>		<i>196 198</i>	<i>0.24</i>
	<i>Germany</i>		<i>1 838 906</i>	<i>2.26</i>	200 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	196 198	0.24
200 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	181 292	0.22		<i>Romania</i>		<i>190 096</i>	<i>0.23</i>
200 000	DOUGLAS GMBH 6.000% 21-08/04/2026	EUR	182 894	0.23	200 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	190 096	0.23
100 000	KIRK BEAUTY SUN 8.250% 21-01/10/2026	EUR	82 707	0.10		<i>Belgium</i>		<i>175 795</i>	<i>0.22</i>
400 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	300 632	0.37	200 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	175 795	0.22
100 000	NIDDA BONDCO 7.250% 18-30/09/2025	EUR	67 308	0.08		<i>Gibraltar</i>		<i>126 155</i>	<i>0.16</i>
300 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	298 054	0.37	134 000	888 ACQUISITIONS 7.558% 22-15/07/2027	EUR	126 155	0.16
177 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	173 348	0.21		<i>Cayman Islands</i>		<i>95 814</i>	<i>0.12</i>
					100 000	SEAGATE HDD CAYM 8.500% 23-15/07/2031	USD	95 814	0.12



# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Floating rate bonds</b>			<b>5 342 815</b>	<b>6.60</b>
<i>The Netherlands</i>			<i>1 711 020</i>	<i>2.11</i>
300 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	248 599	0.31
200 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	202 573	0.25
300 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	269 517	0.33
200 000	TELEFONICA EUROP 19- 31/12/2049 FRN	EUR	194 945	0.24
200 000	TELEFONICA EUROP 21- 31/12/2061 FRN	EUR	156 866	0.19
100 000	TELEFONICA EUROP 22- 23/11/2171 FRN	EUR	101 968	0.13
213 000	UNITED GROUP 19-15/05/2025 FRN	EUR	211 237	0.26
200 000	WINTERSHALL FIN 21-20/01/2170 FRN	EUR	155 917	0.19
200 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	169 398	0.21
<i>France</i>			<i>928 191</i>	<i>1.15</i>
200 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	169 976	0.21
200 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	153 055	0.19
400 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	405 736	0.50
200 000	SOLVAY FIN 13-29/11/2049 FRN	EUR	199 424	0.25
<i>United Kingdom</i>			<i>926 654</i>	<i>1.15</i>
200 000	BRITISH TELECOMM 20- 18/08/2080 FRN	EUR	179 479	0.22
300 000	CENTRICA PLC 15-10/04/2075 FRN	GBP	329 031	0.41
200 000	VODAFONE GROUP 18-03/10/2078 FRN	GBP	217 472	0.27
200 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	200 672	0.25
<i>Luxembourg</i>			<i>609 625</i>	<i>0.75</i>
100 000	CPI PROPERTY GRO 21- 31/12/2061 FRN	EUR	30 000	0.04
327 000	EUROFINS SCIEN 23-24/07/2171 FRN	EUR	325 739	0.40
300 000	SES 21-31/12/2061 FRN	EUR	253 886	0.31
<i>Portugal</i>			<i>495 370</i>	<i>0.61</i>
500 000	EDP SA 23/04/2083 FRN	EUR	495 370	0.61
<i>Italy</i>			<i>357 272</i>	<i>0.44</i>
200 000	ENEL SPA 23-16/07/2171 FRN	EUR	201 344	0.25
206 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	155 928	0.19
<i>Germany</i>			<i>184 857</i>	<i>0.23</i>
200 000	BAYER AG 22-25/03/2082 FRN	EUR	184 857	0.23
<i>United States of America</i>			<i>129 826</i>	<i>0.16</i>
185 000	VIACOM INC 17-28/02/2057 FRN	USD	129 826	0.16
Shares/Units in investment funds			1 824 947	2.24
<i>Luxembourg</i>			<i>1 824 947</i>	<i>2.24</i>
13 130.74	BNP PARIBAS INSTICASH EUR 1D - 1CAP	EUR	1 824 947	2.24
<b>Total securities portfolio</b>			<b>79 757 084</b>	<b>98.27</b>

# BNP PARIBAS FUNDS Global Inflation-Linked Bond

## Securities portfolio at 30/06/2023

*Expressed in EUR*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>493 700 444</b>	<b>97.06</b>					
<i>United States of America</i>									
2 099 317	US TREASURY I/L STOCK 2.500% 09-15/01/2029	USD	1 983 344	0.39	915 768	UK TREASURY I/L GILT 0.125% 16-22/11/2056	GBP	841 763	0.17
15 501 238	US TREASURY INFL IX N/B 0.125% 20-15/01/2030	USD	12 752 933	2.51	1 309 127	UK TREASURY I/L GILT 0.125% 16-22/11/2065	GBP	1 213 390	0.24
7 569 985	US TREASURY INFL IX N/B 0.125% 20-15/04/2025	USD	6 602 657	1.30	10 976 658	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	10 357 160	2.04
518 154	US TREASURY INFL IX N/B 0.125% 20-15/07/2030	USD	426 051	0.08	3 249 313	UK TREASURY I/L GILT 0.125% 18-10/08/2028	GBP	3 642 034	0.72
22 775 510	US TREASURY INFL IX N/B 0.125% 20-15/10/2025	USD	19 801 260	3.88	3 374 901	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	3 410 540	0.67
3 777 481	US TREASURY INFL IX N/B 0.125% 21-15/01/2031	USD	3 079 009	0.61	10 933 002	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	12 115 210	2.38
10 665 667	US TREASURY INFL IX N/B 0.125% 21-15/02/2051	USD	6 532 280	1.28	5 568 832	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	6 248 663	1.23
8 239 405	US TREASURY INFL IX N/B 0.125% 21-15/04/2026	USD	7 083 314	1.39	3 552 765	UK TREASURY I/L GILT 0.750% 07-22/11/2047	GBP	3 915 114	0.77
13 422 172	US TREASURY INFL IX N/B 0.125% 21-15/07/2031	USD	10 919 094	2.15	2 450 087	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	2 885 918	0.57
53 029 772	US TREASURY INFL IX N/B 0.125% 21-15/10/2026	USD	45 462 339	8.93	5 565 921	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	6 781 841	1.33
3 718 058	US TREASURY INFL IX N/B 0.125% 22-15/01/2032	USD	3 002 460	0.59	4 528 733	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	5 811 409	1.14
10 373 782	US TREASURY INFL IX N/B 0.125% 22-15/02/2052	USD	6 316 078	1.24	29 758 545	UK TREASURY I/L GILT 1.250% 06-22/11/2027	GBP	35 030 566	6.88
1 471 173	US TREASURY INFL IX N/B 0.250% 20-15/02/2050	USD	944 455	0.19	9 986 338	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	9 554 908	1.88
8 579 666	US TREASURY INFL IX N/B 0.375% 15-15/07/2025	USD	7 527 921	1.48	593 000	UK TREASURY I/L STOCK 6.287% 86-17/07/2024	GBP	2 586 804	0.51
2 563 389	US TREASURY INFL IX N/B 0.375% 17-15/01/2027	USD	2 205 136	0.43	<i>France</i>				
4 684 967	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	4 018 264	0.79	1 218 267	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	1 092 886	0.21
763 852	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	575 138	0.11	7 705 625	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	7 565 313	1.49
928 023	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	811 391	0.16	5 462 471	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	5 317 309	1.05
17 930 020	US TREASURY INFL IX N/B 0.625% 22-15/07/2032	USD	15 117 118	2.97	9 305 640	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	9 120 047	1.79
3 395 300	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	2 576 229	0.51	514 863	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	487 902	0.10
10 044 243	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	8 730 315	1.72	757 862	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	736 862	0.14
8 692 536	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	6 694 631	1.32	1 257 236	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	1 234 619	0.24
6 003 577	US TREASURY INFL IX N/B 0.875% 19-15/01/2029	USD	5 212 228	1.02	1 171 396	FRANCE O.A.T. I/L 0.100% 18-25/07/2036	EUR	1 101 714	0.22
3 214 331	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	2 560 550	0.50	3 202 771	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	2 983 564	0.59
11 234 729	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	8 870 970	1.74	9 048 342	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	10 772 678	2.12
3 309 919	US TREASURY INFL IX N/B 1.000% 19-15/02/2049	USD	2 612 939	0.51	3 520 581	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	4 352 785	0.86
11 977 803	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	10 352 228	2.04	2 403 160	FRANCE O.A.T. I/L 3.400% 99-25/07/2029	EUR	2 840 733	0.56
12 477 367	US TREASURY INFL IX N/B 1.625% 22-15/10/2027	USD	11 272 347	2.22	<i>Italy</i>				
562 731	US TREASURY INFL IX N/B 2.125% 10-15/02/2040	USD	554 359	0.11	8 925 126	ITALY BTPS 0.100% 22-15/05/2033	EUR	7 511 992	1.48
2 825 482	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	2 782 063	0.55	9 709 809	ITALY BTPS 0.650% 20-15/05/2026	EUR	9 399 318	1.85
358 832	US TREASURY INFL IX N/B 2.375% 04-15/01/2025	USD	325 601	0.06	7 951 133	ITALY BTPS 2.400% 23-15/05/2039	EUR	8 343 551	1.64
4 750 978	US TREASURY INFL IX N/B 3.875% 99-15/04/2029	USD	4 814 260	0.95	5 309 348	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	5 565 563	1.09
13 105 130	US TSY INFL IX N/B 0.250% 19-15/07/2029	USD	10 976 232	2.16	<i>Spain</i>				
19 091 176	US TSY INFL IX N/B 1.125% 23-15/01/2033	USD	16 785 302	3.30	1 572 674	SPAIN I/L BOND 0.150% 18-30/11/2023	EUR	1 562 389	0.31
4 728 418	US TSY INFL IX N/B 1.250% 23-15/04/2028	USD	4 195 066	0.82	2 852 723	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	2 801 887	0.55
1 722 401	US TSY INFL IX N/B 1.500% 23-15/02/2053	USD	1 538 366	0.30	3 484 670	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	3 336 734	0.66
<i>United Kingdom</i>					4 313 049	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	4 302 707	0.85
3 260 062	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	3 192 402	0.63	1 133 674	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	1 139 349	0.22
4 052 924	UK TREASURY I/L GILT 0.125% 13-22/03/2068	GBP	3 759 012	0.74	<i>Japan</i>				
2 523 525	UK TREASURY I/L GILT 0.125% 14-22/03/2058	GBP	2 314 570	0.45	581 860 864	JAPAN I/L-10YR 0.005% 21-10/03/2031	JPY	3 964 299	0.78
					59 231 100	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	378 900	0.07
					4 384 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	28 355	0.01
					125 906 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	820 876	0.16
					9 621 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	62 991	0.01
					316 181 502	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 100 846	0.41
					40 013 272	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	267 618	0.05
					94 862 700	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	639 582	0.13
					178 096 334	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	1 249 835	0.25

# BNP PARIBAS FUNDS Global Inflation-Linked Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Canada</i>				
1 755 258	CANADA GOVERNMENT I/L 1.250% 13-01/12/2047	CAD	1 167 951	0.23
1 880 142	CANADA GOVERNMENT I/L 1.500% 10-01/12/2044	CAD	1 311 709	0.26
1 980 927	CANADA GOVERNMENT I/L 2.000% 07-01/12/2041	CAD	1 480 456	0.29
2 489 864	CANADA GOVERNMENT I/L 3.000% 03-01/12/2036	CAD	2 039 851	0.40
1 163 541	CANADA GOVERNMENT I/L 4.000% 99-01/12/2031	CAD	960 231	0.19
436 193	CANADA GOVERNMENT I/L 4.250% 95-01/12/2026	CAD	325 617	0.06
1 916 538	CANADA-GOVT RRB 0.500% 17- 01/12/2050	CAD	1 059 273	0.21
<i>Australia</i>				
222 000	AUSTRALIAN GOVT. 0.250% 21- 21/11/2032	AUD	133 249	0.03
5 575 000	AUSTRALIAN GOVT. 0.750% 17- 21/11/2027	AUD	3 944 882	0.78
1 966 000	AUSTRALIAN I/L 1.250% 15-21/08/2040	AUD	1 349 486	0.27
1 500 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	1 209 438	0.24
<i>Germany</i>				
1 597 844	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	1 562 295	0.31
1 832 545	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	1 904 503	0.37
<i>Sweden</i>				
11 515 000	SWEDEN I/L 0.125% 15-01/06/2032	SEK	1 176 061	0.23
10 520 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 009 520	0.20
<i>New Zealand</i>				
1 120 000	NEW ZEALAND I/L 2.500% 14- 20/09/2035 FLAT	NZD	782 534	0.15
1 607 000	NEW ZEALAND I/L 2.500% 17- 20/09/2040 FLAT	NZD	1 091 012	0.21
5 000	NEW ZEALAND I/L 3.000% 13- 20/09/2030 FLAT	NZD	3 770	0.00
<i>Denmark</i>				
3 362 736	DENMARK I/L GOVERNMENT 0.100% 22-15/11/2034	DKK	430 170	0.08
<b>Floating rate bonds</b>			<b>4 654 036</b>	<b>0.91</b>
<i>United Kingdom</i>				
1 663 000	UK TREASURY I/L STOCK 02- 26/01/2035 FRN	GBP	4 654 036	0.91
Money Market Instruments			3 665 341	0.72
<i>United States of America</i>				
4 000 000	US TREASURY BILL 0.000% 23- 05/07/2023	USD	3 665 341	0.72
<b>Total securities portfolio</b>			<b>502 019 821</b>	<b>98.69</b>

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>1 103 654 326</b>	<b>83.76</b>					
<i>France</i>					<i>The Netherlands</i>				
			<i>201 376 388</i>	<i>15.29</i>	<i>174 085 374</i>				
100 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	80 461	0.01	1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	909 489	0.07
900 000	ALD SA 4.000% 22-05/07/2027	EUR	888 901	0.07	100 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	94 478	0.01
3 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	3 310 963	0.25	12 700 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	13 827 955	1.05
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 252 164	0.09	6 929 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	6 833 990	0.52
100 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	97 689	0.01	1 994 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	1 974 545	0.15
100 000	BPCE 0.125% 19-04/12/2024	EUR	94 588	0.01	7 800 000	ALLIANDER 0.875% 16-22/04/2026	EUR	7 204 510	0.55
7 200 000	BPCE SFH 0.010% 20-27/05/2030	EUR	5 733 105	0.43	100 000	ALLIANDER 0.875% 19-24/06/2032	EUR	80 393	0.01
3 300 000	BPCE SFH 1.750% 22-27/05/2032	EUR	2 906 584	0.22	3 509 000	ALLIANDER 2.625% 22-09/09/2027	EUR	3 381 266	0.26
2 200 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	1 881 484	0.14	1 545 000	ALLIANDER 3.250% 23-13/06/2028	EUR	1 524 931	0.12
2 500 000	CAISSE FR DE FINANCEMENT 0.100% 19-13/11/2029	EUR	2 038 915	0.15	2 904 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	2 667 955	0.20
4 000 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	3 279 719	0.25	8 000 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	7 799 333	0.59
1 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	920 550	0.07	4 400 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	3 935 180	0.30
2 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 826 442	0.14	2 051 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	1 837 003	0.14
11 400 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	8 224 211	0.62	22 700 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	17 789 988	1.35
10 000 000	ELEC DE FRANCE 3.625% 15-13/10/2025	USD	8 792 374	0.67	100 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	89 092	0.01
4 800 000	ENGIE 1.000% 21-26/10/2036	EUR	3 324 824	0.25	671 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	668 693	0.05
3 300 000	ENGIE 3.500% 22-27/09/2029	EUR	3 265 243	0.25	100 000	ENBW 1.875% 18-31/10/2033	EUR	81 996	0.01
3 308 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 695 228	0.20	100 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	95 101	0.01
51 759 672	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	30 700 731	2.32	1 000 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	779 395	0.06
24 852 466	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	20 645 441	1.57	2 006 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	2 012 533	0.15
6 233 737	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	5 807 274	0.44	400 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	361 453	0.03
6 000 000	ICADE 1.000% 22-19/01/2030	EUR	4 732 703	0.36	6 300 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	5 533 217	0.42
3 100 000	ICADE 1.500% 17-13/09/2027	EUR	2 744 019	0.21	3 350 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	3 281 756	0.25
7 800 000	ILE DE FRANCE MB 0.400% 21-28/05/2031	EUR	6 287 833	0.48	8 100 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	7 948 097	0.60
7 800 000	LA BANQUE POST H 1.625% 22-12/05/2030	EUR	7 013 897	0.53	6 831 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	6 784 293	0.51
1 000 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	853 112	0.06	4 632 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	3 520 143	0.27
9 400 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	8 380 589	0.64	1 100 000	NED WATERSCHAPBK 1.000% 15-03/09/2025	EUR	1 038 434	0.08
1 100 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	1 090 676	0.08	5 000 000	NED WATERSCHAPBK 2.375% 16-24/03/2026	USD	4 304 080	0.33
100 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	90 884	0.01	18 250 948	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	12 880 424	0.98
2 119 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 114 956	0.16	1 000 000	NN BANK NV 0.500% 21-21/09/2028	EUR	826 887	0.06
3 100 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	2 320 474	0.18	9 300 000	NN BANK NV 1.875% 22-17/05/2032	EUR	8 310 490	0.63
1 000 000	SFIL SA 0.000% 20-23/11/2028	EUR	840 997	0.06	1 400 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	1 365 793	0.10
7 000 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	5 033 167	0.38	3 569 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	3 144 893	0.24
3 400 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	2 978 417	0.23	7 809 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	7 807 439	0.59
2 500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	2 090 389	0.16	2 357 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 988 323	0.15
1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	948 724	0.07	362 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	308 485	0.02
2 000 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 528 483	0.12	1 500 000	TENNET HLD BV 1.000% 16-13/06/2026	EUR	1 393 718	0.11
12 000 000	SOCIETE GENERALE 0.010% 21-02/12/2026	EUR	10 644 517	0.81	11 189 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	10 591 634	0.80
100 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	83 555	0.01	1 100 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	973 217	0.07
100 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	98 536	0.01	5 600 000	TENNET HLD BV 4.750% 22-28/10/2042	EUR	6 226 922	0.47
3 300 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 599 180	0.20	6 500 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	5 716 805	0.43
4 000 000	SOCIETE PARIS 0.300% 21-25/11/2031	EUR	3 132 817	0.24	6 300 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	6 191 045	0.47
3 000 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	1 184 302	0.09	<i>Germany</i>				
500 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	205 416	0.02	5 800 000	BAYERISCHE LND BK 4.250% 23-21/06/2027	EUR	5 767 804	0.44
100 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	89 713	0.01	3 700 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	3 248 287	0.25
1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 348 743	0.10	3 789 000	BERLIN HYP AG 3.000% 23-10/01/2033	EUR	3 748 472	0.28
8 000 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	5 369 386	0.41	<i>104 955 932</i>				

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
9 500 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	5 136 565	0.39	2 960 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	2 679 529	0.20
1 000 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	834 904	0.06	6 495 571	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	6 320 879	0.48
4 062 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	3 159 009	0.24	6 500 000	FLUVIUS 0.250% 20-02/12/2030	EUR	5 062 346	0.38
5 600 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	3 928 685	0.30	1 500 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	1 008 272	0.08
2 453 133	DEUTSCHLAND REP 1.800% 23-15/08/2053	EUR	2 151 447	0.16	4 700 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	4 720 378	0.36
12 200 000	DEUTSCHLAND REP 2.300% 23-15/02/2033	EUR	12 114 722	0.92		<i>United States of America</i>		<i>81 270 938</i>	<i>6.17</i>
1 250 000	E.ON SE 0.350% 19-28/02/2030	EUR	1 007 540	0.08	19 815 000	APPLE INC 3.000% 17-20/06/2027	USD	17 210 989	1.31
3 300 000	E.ON SE 0.375% 20-29/09/2027	EUR	2 892 338	0.22	3 481 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	3 446 341	0.26
1 733 000	E.ON SE 0.875% 22-08/01/2025	EUR	1 653 784	0.13	5 368 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	3 979 347	0.30
1 549 000	E.ON SE 3.875% 23-12/01/2035	EUR	1 537 277	0.12	21 100 000	INT BANK RECON & DEV 2.125% 15-03/03/2025	USD	18 437 091	1.40
800 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	775 038	0.06	10 000 000	INT BK RECON&DEV 2.900% 18-26/11/2025	AUD	5 867 777	0.45
100 000	ING-DIBA AG 0.010% 21-07/10/2028	EUR	84 362	0.01	17 945 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	13 280 739	1.01
1 000 000	KFW 0.000% 20-15/09/2028	EUR	855 359	0.06	24 210 000	TOYOTA MTR CREDIT 2.150% 20-13/02/2030	USD	19 048 654	1.44
100 000	KFW 0.000% 21-15/06/2029	EUR	83 752	0.01		<i>Spain</i>		<i>73 243 055</i>	<i>5.56</i>
10 000 000	KFW 0.750% 20-30/09/2030	USD	7 289 588	0.55	4 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 559 687	0.27
33 100 000	KFW 0.875% 19-15/09/2026	GBP	33 280 436	2.51	6 600 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	5 980 193	0.45
6 835 000	KFW 1.375% 22-07/06/2032	EUR	6 007 881	0.46	4 978 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	4 217 745	0.32
500 000	NRW BANK 0.500% 17-13/09/2027	EUR	445 579	0.03	500 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	481 345	0.04
2 100 000	NRW BANK 0.875% 15-10/11/2025	EUR	1 970 619	0.15	2 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	2 007 966	0.15
100 000	UNICREDIT 2.625% 22-27/04/2028	EUR	96 912	0.01	5 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	5 980 247	0.45
2 100 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 509 808	0.11	1 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	887 797	0.07
1 700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 381 684	0.10	7 400 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	6 307 324	0.48
4 100 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	3 994 080	0.30	3 100 000	CAIXABANK 3.750% 22-07/09/2029	EUR	3 058 002	0.23
	<i>Italy</i>		<i>93 989 968</i>	<i>7.13</i>	6 200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	5 320 674	0.40
3 411 000	A2A SPA 4.500% 22-19/09/2030	EUR	3 424 742	0.26	3 300 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	3 211 338	0.24
2 890 000	ACEA SPA 0.000% 21-28/09/2025	EUR	2 626 318	0.20	6 321 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	5 683 779	0.43
547 000	ACEA SPA 0.250% 21-28/07/2030	EUR	422 636	0.03	500 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	472 501	0.04
1 531 000	ACEA SPA 3.875% 23-24/01/2031	EUR	1 492 430	0.11	100 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	98 146	0.01
514 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	422 666	0.03	600 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	557 492	0.04
4 655 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	3 852 264	0.29	1 200 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	1 030 295	0.08
5 439 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	5 677 682	0.43	1 000 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	905 494	0.07
3 000 000	BANCO BPM SPA 4.875% 23-18/01/2027	EUR	2 974 927	0.23	100 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	98 029	0.01
9 400 000	CASSA DEPOSITI E 3.875% 23-13/02/2029	EUR	9 276 853	0.70	293 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	288 620	0.02
7 300 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	5 168 881	0.39	5 600 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	4 321 111	0.33
1 489 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	1 258 015	0.10	29 695 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	18 676 967	1.42
4 145 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	4 071 370	0.31	100 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	98 303	0.01
3 712 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	3 673 465	0.28		<i>Canada</i>		<i>70 205 769</i>	<i>5.31</i>
2 247 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 913 361	0.15	79 239 000	CANADA GOVERNMENT 2.250% 22-01/12/2029	CAD	51 304 691	3.88
2 931 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	2 899 469	0.22	2 880 000	CDP FINANCIAL 1.000% 21-26/05/2026	USD	2 368 627	0.18
5 799 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	5 809 892	0.44	12 000 000	CPPIB CAPITAL 3.000% 18-15/06/2028	CAD	7 935 735	0.60
23 732 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	14 676 699	1.11	12 700 000	ONTARIO PROVINCE 2.650% 18-05/02/2025	CAD	8 499 835	0.64
11 451 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	11 327 558	0.86	100 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	96 881	0.01
9 687 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	9 766 724	0.74		<i>Luxembourg</i>		<i>67 343 255</i>	<i>5.11</i>
1 560 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 194 564	0.09	7 400 000	EIB 2.125% 16-13/04/2026	USD	6 348 926	0.48
100 000	TERNA SPA 1.000% 18-23/07/2023	EUR	99 840	0.01	32 236 000	EIB 2.375% 17-24/05/2027	USD	27 423 123	2.07
2 000 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	1 959 612	0.15	2 000 000	EIB 0.500% 16-13/11/2037	EUR	1 390 974	0.11
	<i>Belgium</i>		<i>92 087 727</i>	<i>6.98</i>					
4 000 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	3 471 995	0.26					
2 900 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	2 872 995	0.22					
25 000 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	21 411 999	1.62					
14 156 548	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	13 230 781	1.00					
1 600 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	1 579 580	0.12					
24 783 882	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	17 346 911	1.32					
17 200 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	12 382 062	0.94					

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 250 000	EIB 1.000% 19-14/11/2042	EUR	2 897 216	0.22					
500 000	EIB 1.250% 14-13/11/2026	EUR	468 437	0.04					
5 947 000	EIB 1.500% 17-15/11/2047	EUR	4 269 543	0.32					
1 597 000	EIB 1.500% 22-15/06/2032	EUR	1 405 770	0.11					
15 200 000	EIB 1.625% 21-13/05/2031	USD	11 867 876	0.90					
19 450 000	EIB 3.300% 17-03/02/2028	AUD	11 271 390	0.86					
	<b>Sweden</b>		<b>38 662 224</b>	<b>2.94</b>					
100 000	SBAB BANK AB 0.125% 21-27/08/2026	EUR	88 204	0.01					
1 500 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	1 403 267	0.11					
5 850 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	5 551 191	0.42					
2 043 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	1 713 940	0.13					
973 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	906 140	0.07					
212 510 000	SWEDEN KINGDOM 0.125% 20-09/09/2030	SEK	15 192 592	1.15					
6 200 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	5 677 298	0.43					
4 292 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	3 558 241	0.27					
4 539 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	4 097 211	0.31					
495 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	474 140	0.04					
	<b>Chile</b>		<b>29 692 574</b>	<b>2.26</b>					
4 500 000	CHILE 2.550% 20-27/01/2032	USD	3 516 723	0.27					
38 100 000	CHILE 3.500% 19-25/01/2050	USD	26 175 851	1.99					
	<b>Denmark</b>		<b>23 330 638</b>	<b>1.77</b>					
3 150 000	KOMMUNEKREDIT 0.125% 20-26/09/2040	EUR	1 879 751	0.14					
11 500 000	ORSTED A/S 2.500% 19-16/05/2033	GBP	10 026 030	0.76					
2 505 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	2 486 965	0.19					
8 200 000	ORSTED A/S 5.375% 22-13/09/2042	GBP	8 937 892	0.68					
	<b>Japan</b>		<b>15 455 152</b>	<b>1.17</b>					
3 141 000	JPN FIN ORG MUNI 0.010% 21-02/02/2028	EUR	2 672 025	0.20					
1 500 000	MITSUBISHI UFJ FINANCE 0.848% 19-19/07/2029	EUR	1 266 338	0.10					
3 723 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	3 336 334	0.25					
8 982 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	8 180 455	0.62					
	<b>Finland</b>		<b>12 900 285</b>	<b>0.98</b>					
400 000	MUNI FINANCE PLC 0.750% 17-07/09/2027	EUR	360 936	0.03					
200 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	157 810	0.01					
2 401 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	2 163 299	0.16					
4 000 000	NORDIC INVESTMENT BANK 0.000% 19-25/09/2026	EUR	3 585 993	0.27					
100 000	NORDIC INVESTMENT BANK 0.500% 18-03/11/2025	EUR	93 062	0.01					
5 914 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	4 570 730	0.35					
1 979 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	1 968 455	0.15					
	<b>Norway</b>		<b>8 508 957</b>	<b>0.65</b>					
300 000	DNB BOLIGKREDITT 0.010% 21-21/01/2031	EUR	234 405	0.02					
1 000 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	939 404	0.07					
1 993 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	1 651 082	0.13					
3 518 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	3 408 148	0.26					
2 314 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	2 275 918	0.17					
	<b>Austria</b>		<b>7 574 997</b>	<b>0.58</b>					
8 664 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	6 821 581	0.52					
1 100 000	VERBUND AG 0.900% 21-01/04/2041	EUR	753 416	0.06					
	<b>Ireland</b>		<b>7 153 979</b>	<b>0.55</b>					
6 130 769	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	6 007 959	0.46					
1 417 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	1 146 020	0.09					
	<b>United Kingdom</b>		<b>1 817 114</b>	<b>0.14</b>					
100 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	98 624	0.01					
1 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	936 023	0.07					
825 000	SSE PLC 2.875% 22-01/08/2029	EUR	782 467	0.06					
	<b>Floating rate bonds</b>		<b>182 492 675</b>	<b>13.81</b>					
	<b>The Netherlands</b>		<b>54 588 233</b>	<b>4.12</b>					
5 600 000	COOPERATIEVE RAB 21-24/02/2027 FRN	USD	4 516 116	0.34					
5 400 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	5 310 090	0.40					
6 600 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	6 392 262	0.48					
2 200 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	1 894 647	0.14					
14 800 000	ING GROEP NV 21-07/12/2028 FRN	GBP	13 511 559	1.02					
1 200 000	ING GROEP NV 21-09/06/2032 FRN	EUR	1 012 452	0.08					
3 800 000	ING GROEP NV 22-23/05/2026 FRN	EUR	3 621 628	0.27					
2 400 000	ING GROEP NV 22-24/08/2033 FRN	EUR	2 261 464	0.17					
846 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	856 885	0.07					
900 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	917 713	0.07					
2 600 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	2 504 199	0.19					
8 200 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	7 692 218	0.58					
4 400 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	4 097 000	0.31					
	<b>Spain</b>		<b>25 090 162</b>	<b>1.90</b>					
4 000 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	4 025 946	0.31					
3 400 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 815 957	0.21					
1 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	901 261	0.07					
1 000 000	CAIXABANK 21-09/02/2029 FRN	EUR	828 841	0.06					
4 900 000	CAIXABANK 21-18/06/2031 FRN	EUR	4 275 773	0.32					
1 900 000	CAIXABANK 22-14/11/2030 FRN	EUR	1 949 665	0.15					
1 900 000	IBERDROLA FIN SA 23-25/07/2171 FRN	EUR	1 839 369	0.14					
5 300 000	KUTXABANK 21-14/10/2027 FRN	EUR	4 595 299	0.35					
3 900 000	KUTXABANK 23-15/06/2027 FRN	EUR	3 858 051	0.29					
	<b>United Kingdom</b>		<b>22 359 045</b>	<b>1.70</b>					
20 584 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	19 518 360	1.48					
2 934 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	2 840 685	0.22					
	<b>France</b>		<b>21 257 941</b>	<b>1.60</b>					
100 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	87 760	0.01					
4 200 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	3 601 094	0.27					
6 200 000	BPCE 22-14/01/2028 FRN	EUR	5 338 498	0.40					
11 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	8 744 786	0.66					
1 500 000	ENGIE 20-31/12/2060 FRN	EUR	1 227 251	0.09					
1 300 000	ENGIE 21-31/12/2061 FRN	EUR	977 523	0.07					
1 500 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 281 029	0.10					
	<b>Ireland</b>		<b>19 779 498</b>	<b>1.49</b>					
4 840 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	4 210 395	0.32					
2 884 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	2 813 050	0.21					
4 149 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	4 270 278	0.32					
3 303 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 907 174	0.22					
2 900 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	2 516 055	0.19					
3 075 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	3 062 546	0.23					
	<b>Germany</b>		<b>15 312 419</b>	<b>1.17</b>					
1 800 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 668 743	0.13					
2 300 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	1 825 662	0.14					
4 200 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	3 561 959	0.27					

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	ENERGIE BADEN-WU 19-05/11/2079 FRN	EUR	2 331 487	0.18
6 500 000	MUNICH RE 20-26/05/2041 FRN	EUR	4 956 421	0.38
1 300 000	TALANX AG 21-01/12/2042 FRN	EUR	968 147	0.07
	<i>Portugal</i>		<i>7 274 910</i>	<i>0.55</i>
2 700 000	CAIXA GERAL DEPO 22-31/10/2028 FRN	EUR	2 769 294	0.21
600 000	EDP SA 20-20/07/2080 FRN	EUR	546 658	0.04
1 900 000	EDP SA 21-02/08/2081 FRN	EUR	1 667 903	0.13
2 700 000	EDP SA 21-14/03/2082 FRN	EUR	2 291 055	0.17
	<i>Norway</i>		<i>6 751 644</i>	<i>0.52</i>
5 943 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	5 753 104	0.44
1 021 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	998 540	0.08
	<i>Italy</i>		<i>5 723 183</i>	<i>0.43</i>
4 544 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	4 533 359	0.34
1 398 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 189 824	0.09
	<i>Belgium</i>		<i>2 320 500</i>	<i>0.18</i>
2 600 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	2 320 500	0.18
	<i>Denmark</i>		<i>2 035 140</i>	<i>0.15</i>
2 134 000	ORSTED A/S 17-24/11/3017 FRN	EUR	2 035 140	0.15
	Shares/Units in investment funds		25 201 075	1.91
	<i>France</i>		<i>25 201 075</i>	<i>1.91</i>
1 091.47	BNP PARIBAS MOIS ISR - I CAP	EUR	25 201 075	1.91
	<b>Total securities portfolio</b>		<b>1 311 348 076</b>	<b>99.48</b>

# BNP PARIBAS FUNDS Green Tigers

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				1 354 470 011	98.55				
<b>Shares</b>				<b>1 354 470 011</b>	<b>98.55</b>				
<i>Taiwan</i>				<i>310 694 414</i>	<i>22.60</i>				
2 817 404	ADVANTECH CO LTD	TWD	37 196 779	2.71					
1 045 517	AIRTAC INTERNATIONAL GROUP	TWD	34 573 656	2.52					
5 296 000	CHROMA ATE INC	TWD	42 836 671	3.12					
5 282 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	58 701 474	4.26					
2 994 862	GIANT MANUFACTURING	TWD	22 214 587	1.62					
1 646 000	SILERGY CORP	TWD	20 569 189	1.50					
2 731 102	SINBON ELECTRONICS CO LTD	TWD	32 458 117	2.36					
3 347 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	62 143 941	4.51					
<i>Japan</i>				<i>293 008 980</i>	<i>21.32</i>				
1 558 200	DAIFUKU CO LTD	JPY	31 979 926	2.33					
643 300	DENSO CORP	JPY	43 237 871	3.15					
291 800	HOYA CORP	JPY	34 748 147	2.53					
74 000	KEYENCE CORP	JPY	35 007 201	2.55					
1 290 328	KUBOTA CORP	JPY	18 854 788	1.37					
1 179 800	MISUMI GROUP INC	JPY	23 651 793	1.72					
728 200	MURATA MANUFACTURING CO LTD	JPY	41 660 942	3.03					
1 223 900	SEKISUI CHEMICAL CO LTD	JPY	17 626 877	1.28					
277 400	SHIMANO INC	JPY	46 241 435	3.36					
<i>China</i>				<i>244 525 774</i>	<i>17.79</i>				
978 000	BYD CO LTD-H	HKD	31 298 564	2.28					
10 734 315	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	28 847 483	2.10					
18 000 000	CHINA LONGYUAN POWER GROUP - H	HKD	18 586 393	1.35					
6 491 160	GLODON SOFTWARE CO LTD - A	CNY	29 094 232	2.12					
8 580 771	JOYOUNG CO LTD -A	CNY	17 699 709	1.29					
20 800 000	KINGDEE INTERNATIONAL SFTWR	HKD	27 929 420	2.03					
6 247 875	SHENZHEN INOVANCE TECHNOLO-A	CNY	55 360 052	4.02					
30 778 000	XINYI SOLAR HOLDINGS LTD	HKD	35 709 921	2.60					
<i>Australia</i>				<i>148 942 954</i>	<i>10.84</i>				
4 142 514	ALS LTD	AUD	30 898 686	2.25					
5 022 165	BRAMBLES LTD	AUD	48 172 674	3.50					
22 336 115	CLEANAWAY WASTE MANAGEMENT L	AUD	38 600 618	2.81					
583 990	WISETECH GLOBAL LTD	AUD	31 270 976	2.28					
<i>India</i>				<i>140 336 622</i>	<i>10.21</i>				
11 469 625	CROMPTON GREAVES CONSUMER EL	INR	40 517 441	2.95					
7 701 927	DABUR INDIA LTD	INR	53 800 651	3.91					
3 462 460	KPIT TECHNOLOGIES LTD	INR	46 018 530	3.35					
<i>Hong Kong</i>				<i>97 461 006</i>	<i>7.09</i>				
9 823 500	MTR CORP	HKD	45 200 842	3.29					
11 628 069	VITASOY INTERNATIONAL HOLDINGS	HKD	14 492 812	1.05					
24 168 000	XINYI GLASS HOLDINGS LTD	HKD	37 767 352	2.75					
<i>South Korea</i>				<i>91 638 863</i>	<i>6.67</i>				
337 199	COWAY CO LTD	KRW	11 247 217	0.82					
54 854	LG CHEM LTD	KRW	27 767 327	2.02					
360 515	SAMSUNG ELECTRO-MECHANICS CO	KRW	39 535 854	2.88					
479 056	SFA ENGINEERING CORP	KRW	13 088 465	0.95					
<i>Thailand</i>				<i>14 037 097</i>	<i>1.02</i>				
36 594 500	HOME PRODUCT CENTER PCL-FOR	THB	14 037 097	1.02					
					<i>Singapore</i>				
					8 661 600	KEPPEL DC REIT	SGD	13 824 301	1.01
					<b>Total securities portfolio</b>			<b>13 824 301</b>	<b>1.01</b>
								<b>1 354 470 011</b>	<b>98.55</b>





# BNP PARIBAS FUNDS Inclusive Growth

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	<b>Shares</b>		<b>450 284 590</b>	<b>98.75</b>					
<i>United States of America</i>									
28 074	ADOBE INC	USD	12 582 864	2.76					
33 839	AIR PRODUCTS AND CHEMICALS INC	USD	9 290 372	2.04					
66 590	AMERICAN WATER WORKS CO INC	USD	8 712 853	1.91					
28 847	BIOGEN INC	USD	7 531 685	1.65					
77 033	BRIGHT HORIZONS FAMILY SOLUT	USD	6 527 682	1.43					
81 063	BRISTOL-MYERS SQUIBB CO	USD	4 751 585	1.04					
223 483	COMCAST CORP - A	USD	8 511 200	1.87					
27 247	DEERE & CO	USD	10 119 351	2.22					
106 540	EDWARDS LIFESCIENCES CORP	USD	9 211 657	2.02					
17 788	ELI LILLY & CO	USD	7 646 394	1.68					
38 696	FIRST SOLAR INC	USD	6 742 184	1.48					
136 365	HARTFORD FINANCIAL SVCS GRP	USD	9 001 840	1.97					
111 790	HOLOGIC INC	USD	8 296 642	1.82					
647 184	HUNTINGTON BANCSHARES INC	USD	6 394 724	1.40					
55 641	KEYSIGHT TECHNOLOGIES IN-W/I	USD	8 539 950	1.87					
156 434	KROGER CO	USD	6 739 137	1.48					
87 808	MERCK & CO INC	USD	9 287 044	2.04					
137 523	METLIFE INC	USD	7 125 733	1.56					
85 575	MICRON TECHNOLOGY INC	USD	4 950 173	1.09					
86 317	MICROSOFT CORP	USD	26 942 612	5.90					
131 846	NEXTERA ENERGY INC	USD	8 966 978	1.97					
44 357	NVIDIA CORP	USD	17 198 806	3.77					
44 474	PALO ALTO NETWORKS INC	USD	10 415 721	2.28					
43 317	SALESFORCE.COM INC	USD	8 387 855	1.84					
16 017	UNITEDHEALTH GROUP INC	USD	7 056 289	1.55					
107 374	WALT DISNEY CO	USD	8 786 756	1.93					
62 954	WASTE MANAGEMENT INC	USD	10 006 859	2.19					
109 046	XYLEM INC	USD	11 256 426	2.47					
<i>France</i>									
277 883	ALSTOM	EUR	7 591 764	1.66					
339 561	AXA SA	EUR	9 176 636	2.01					
91 389	DANONE	EUR	5 130 578	1.13					
138 357	EDENRED	EUR	8 486 818	1.86					
50 859	ESSILORLUXOTTICA	EUR	8 778 263	1.93					
27 108	LOREAL	EUR	11 577 827	2.54					
<i>United Kingdom</i>									
84 043	APTIV PLC	USD	7 864 299	1.72					
79 390	ASTRAZENECA PLC	GBP	10 431 762	2.29					
490 212	COMPASS GROUP PLC	GBP	12 578 766	2.76					
331 245	RELX PLC	GBP	10 117 033	2.22					
<i>The Netherlands</i>									
17 490	ASML HOLDING NV	EUR	11 595 870	2.54					
122 633	NN GROUP NV - W/I	EUR	4 158 485	0.91					
92 156	WOLTERS KLUWER	EUR	10 717 743	2.35					
<i>Switzerland</i>									
79 330	DSM-FIRMENICH AG	EUR	7 823 525	1.72					
79 679	NESTLE SA-REG	CHF	8 783 833	1.93					
21 991	ROCHE HOLDING AG GENUSSSCHEIN	CHF	6 162 121	1.35					
<i>Germany</i>									
45 663	ADIDAS AG	EUR	8 117 968	1.78					
42 846	ALLIANZ SE - REG	EUR	9 134 767	2.00					
					<i>Ireland</i>				
40 181	ACCENTURE PLC - A	USD	11 364 851	2.49					
					<i>Spain</i>				
694 427	IBERDROLA SA	EUR	8 298 403	1.82					
					<i>Canada</i>				
340 658	MANULIFE FINANCIAL CORP	CAD	5 908 483	1.30					
					<i>Japan</i>				
410 900	KUBOTA CORP	JPY	5 503 423	1.21					
					Shares/Units in investment funds				
					<i>France</i>				
148.39	BNP PARIBAS MOIS ISR - I CAP	EUR	3 425 319	0.75					
<b>Total securities portfolio</b>								<b>453 709 909</b>	<b>99.50</b>

# BNP PARIBAS FUNDS India Equity

## 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				
<b>Shares</b>			<b>201 464 930</b>	<b>97.80</b>
<i>India</i>				
			<i>197 566 623</i>	<i>95.91</i>
458 882	APOLLO TYRES LTD	INR	2 274 301	1.10
272 631	ARCHEAN CHEMICAL INDUSTRIES	INR	1 784 541	0.87
1 210 699	ASHOK LEYLAND LTD	INR	2 473 029	1.20
924 836	AXIS BANK LTD	INR	11 144 003	5.41
571 949	BHARAT PETROLEUM CORPORATION LTD	INR	2 541 072	1.23
43 295	BHARTI AIRTEL - PARTLY PAID	INR	256 377	0.12
509 799	BHARTI AIRTEL LTD	INR	5 467 645	2.65
742 940	BIOCON LTD	INR	2 404 917	1.17
320 234	BLUE STAR LTD	INR	2 992 981	1.45
282 208	BRIGADE ENTERPRISES LTD	INR	1 978 212	0.96
240 000	CADILA HEALTHCARE LTD	INR	1 706 571	0.83
435 809	CHEMPLAST SANMAR LTD	INR	2 416 853	1.17
567 284	CIE AUTOMOTIVE INDIA LTD	INR	3 588 176	1.74
175 900	CIPLA LTD	INR	2 175 948	1.06
625 206	CROMPTON GREAVES CONSUMER EL	INR	2 208 594	1.07
193 839	CUMMINS INDIA LTD	INR	4 589 846	2.23
1 881 297	EQUITAS SMALL FINANCE BANK L	INR	2 066 619	1.00
660 203	FORTIS HEALTHCARE LTD	INR	2 533 967	1.23
146 086	GRASIM INDUSTRIES LTD	INR	3 086 864	1.50
907 852	GUJARAT STATE PETRONET LTD	INR	3 148 218	1.53
225 835	HCL TECHNOLOGIES LTD	INR	3 274 456	1.59
49 915	HDFC BANK LIMITED	INR	1 036 284	0.50
175 104	HINDUSTAN UNILEVER LTD	INR	5 727 026	2.78
313 172	HOUSING DEVELOPMENT FINANCE	INR	10 791 735	5.24
1 344 076	ICICI BANK LTD	INR	15 364 317	7.46
300 000	ICICI PRUDENTIAL LIFE INSURA	INR	2 094 634	1.02
1 081 500	INDIAN HOTELS CO LTD	INR	5 176 923	2.51
200 220	INDUSIND BANK LTD	INR	3 358 750	1.63
596 715	INFOSYS LTD	INR	9 733 693	4.73
102 674	INTERGLOBE AVIATION LTD	INR	3 289 349	1.60
778 917	JYOTHY LABORATORIES LTD	INR	2 048 289	0.99
169 114	KOTAK MAHINDRA BANK LTD	INR	3 810 167	1.85
488 752	MACROTECH DEVELOPERS LTD	INR	4 053 388	1.97
227 336	MAHINDRA & MAHINDRA LTD	INR	4 033 207	1.96
87 199	MPHASIS LTD	INR	2 015 284	0.98
566 371	NUVOCO VISTAS CORP LTD	INR	2 425 424	1.18
3 136 243	PARADEEP PHOSPHATES LTD	INR	2 418 485	1.17
213 065	PIRAMAL ENTERPRISES LTD	INR	2 449 014	1.19
397 956	PNB HOUSING FINANCE LTD	INR	2 757 290	1.34
1 076 588	POWER GRID CORP OF INDIA LTD	INR	3 350 901	1.63
514 600	RELIANCE INDUSTRIES LTD	INR	16 018 851	7.78
101 054	SHRIRAM TRANSPORT FINANCE	INR	2 138 279	1.04
50 753	SIEMENS LTD	INR	2 331 046	1.13
934 498	STATE BANK OF INDIA	INR	6 527 095	3.17
410 262	SUN PHARMACEUTICAL INDUSTRIES	INR	5 256 536	2.55
133 964	TATA CONSULTANCY SERVICES LTD	INR	5 400 410	2.62
1 327 739	TATA MOTORS LTD	INR	5 059 757	2.46
137 947	TRENT LTD	INR	2 967 051	1.44
842 806	ZEE ENTERTAINMENT ENTERPRISE	INR	1 820 248	0.88
<i>Switzerland</i>				
			<i>3 898 307</i>	<i>1.89</i>
72 261	ABB INDIA LTD	INR	3 898 307	1.89
<b>Total securities portfolio</b>			<b>201 464 930</b>	<b>97.80</b>

# BNP PARIBAS FUNDS Japan Equity

## Securities portfolio at 30/06/2023

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
<b>Shares</b>			<b>22 965 084 778</b>	<b>95.75</b>						
<i>Japan</i>			<i>22 965 084 778</i>	<i>95.75</i>						
58 500	ABC-MART INC	JPY	458 225 776	1.91	153 400	TOKIO MARINE HOLDINGS INC	JPY	510 951 222	2.13	
24 700	ADVANTEST CORP	JPY	478 292 770	1.99	72 200	TOKYO GAS CO LTD	JPY	227 264 283	0.95	
60 600	AJINOMOTO CO INC	JPY	347 977 946	1.45	20 900	TOKYO OHKA KOGYO CO LTD	JPY	184 557 666	0.77	
121 800	AMADA HOLDINGS CO LTD	JPY	173 200 008	0.72	111 800	TOPPAN PRINTING CO LTD	JPY	348 148 656	1.45	
76 800	AVEX INC	JPY	116 241 736	0.48	441 200	TORAY INDUSTRIES INC	JPY	354 661 076	1.48	
61 800	CAPCOM CO LTD	JPY	352 898 382	1.47	52 200	TOYO SUISAN KAISHA LTD	JPY	339 657 456	1.42	
127 700	DAI-ICHI LIFE HOLDINGS INC	JPY	350 669 325	1.46	307 200	TOYOTA MOTOR CORP	JPY	713 140 502	2.97	
172 600	DAIICHI SANKYO CO LTD	JPY	788 480 194	3.29	111 800	TOYOTA TSUSHO CORP	JPY	804 957 515	3.36	
18 300	EISAI CO LTD	JPY	178 744 935	0.75	149 200	WEST HOLDINGS CORP	JPY	374 411 850	1.56	
152 300	FOOD & LIFE COMPANIES LTD	JPY	428 758 365	1.79	166 900	ZEON CORP	JPY	233 230 838	0.97	
39 700	FUJIFILM HOLDINGS CORP	JPY	340 888 748	1.42	<b>Total securities portfolio</b>					
24 500	FUJITSU LTD	JPY	457 761 447	1.91					<b>22 965 084 778</b>	<b>95.75</b>
122 200	GS YUASA CORP	JPY	345 397 210	1.44						
83 300	HITACHI LTD	JPY	746 065 920	3.11						
84 700	INFO SERVICES INTERNATIONAL DENTSU	JPY	428 821 547	1.79						
208 900	INFRONEER HOLDINGS INC	JPY	284 052 728	1.18						
351 300	INPEX CORP	JPY	566 924 931	2.36						
131 200	ISUZU MOTORS LTD	JPY	229 600 382	0.96						
45 800	KATITAS CO LTD	JPY	114 222 167	0.48						
87 000	KEISEI ELECTRIC RAILWAY CO	JPY	519 887 460	2.17						
40 000	KYORITSU MAINTENANCE CO LTD	JPY	219 351 165	0.91						
82 800	KYOWA HAKKO KIRIN CO LTD	JPY	221 279 517	0.92						
42 000	LIFEDRINK CO INC	JPY	145 045 011	0.60						
120 900	LIXIL GROUP CORP	JPY	221 722 031	0.92						
126 700	M&A CAPITAL PARTNERS CO LTD	JPY	425 497 581	1.77						
128 800	MARS GROUP HOLDINGS CORP	JPY	368 598 444	1.54						
29 900	MARUZEN SHOWA UNYU CO LTD	JPY	117 744 320	0.49						
125 100	MAZDA MOTOR CORP	JPY	175 305 591	0.73						
776 500	MINITUBISHI UFJ FINANCIAL GROUP	JPY	827 146 495	3.45						
69 700	MORINAGA MILK INDUSTRY CO	JPY	329 162 297	1.37						
35 000	MURATA MANUFACTURING CO LTD	JPY	289 413 991	1.21						
219 100	NIKON CORP	JPY	409 821 359	1.71						
75 100	NIPPON PILLAR PACKING CO LTD	JPY	351 342 872	1.46						
3 802 500	NIPPON TELEGRAPH & TELEPHONE	JPY	648 624 674	2.70						
96 100	NOMURA REAL ESTATE HOLDINGS	JPY	329 267 131	1.37						
94 500	OPTORUN CO LTD	JPY	230 467 506	0.96						
32 500	ORIENTAL LAND CO LTD	JPY	182 660 002	0.76						
110 400	ORIX CORP	JPY	290 055 024	1.21						
77 000	OSAKA GAS CO LTD	JPY	170 263 946	0.71						
104 800	OSAKA SODA CO LTD	JPY	572 115 435	2.39						
93 500	POINT	JPY	287 331 804	1.20						
25 100	RECRUIT HOLDINGS CO LTD	JPY	115 625 750	0.48						
179 900	RENASAS ELECTRONICS CORP	JPY	490 603 143	2.05						
334 400	RESONA HOLDINGS INC	JPY	231 204 227	0.96						
82 300	SBI HOLDINGS INC	JPY	228 817 907	0.95						
81 100	SEKISUI HOUSE LTD	JPY	236 323 141	0.99						
115 700	SENKO CO LTD	JPY	120 098 199	0.50						
436 500	SEPTENI HOLDINGS CO LTD	JPY	175 387 778	0.73						
98 700	SHIN-ETSU CHEMICAL CO LTD	JPY	473 723 100	1.98						
50 600	SOFTBANK GROUP CORP	JPY	344 186 921	1.44						
90 500	SONY CORP	JPY	1 183 966 999	4.95						
64 400	SUBARU CORP	JPY	174 950 703	0.73						
48 300	SUMITOMO WAREHOUSE CO LTD	JPY	114 662 875	0.48						
41 200	TAIYO YUDEN CO LTD	JPY	169 733 681	0.71						
138 200	TOKAI RIKKA CO LTD	JPY	295 491 117	1.23						

# BNP PARIBAS FUNDS Japan Small Cap

## Securities portfolio at 30/06/2023

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>88 683 929 559</b>	<b>94.18</b>					
<i>Japan</i>									
200 000	77 BANK LTD/THE	JPY	513 726 618	0.55	34 000	KANRO INC	JPY	69 664 214	0.07
750 000	ADEKA CORP	JPY	2 064 298 709	2.18	120 000	KEIHAN HOLDINGS CO LTD	JPY	456 187 793	0.48
39 000	ALPHAPOLIS CO LTD	JPY	109 582 886	0.12	300 000	KOA CORP	JPY	542 476 437	0.58
360 000	AOYAMA TRADING CO LTD	JPY	476 619 181	0.51	150 000	KOKUYO CO LTD	JPY	297 167 067	0.32
122 000	ARGO GRAPHICS INC	JPY	477 762 964	0.51	360 000	KOMEHYO CO LTD	JPY	1 726 054 055	1.83
140 000	ASICS CORP	JPY	623 667 773	0.66	200 000	KONICA MINOLTA INC	JPY	100 141 916	0.11
285 000	ASKA PHARMACEUTICAL HOLDINGS	JPY	412 458 625	0.44	140 000	KONOSHIMA CHEMICAL CO LTD	JPY	251 776 835	0.27
275 000	ASKUL CORP	JPY	551 785 795	0.59	600 000	KOSHIDAKA HOLDINGS CO LTD	JPY	724 438 107	0.77
227 500	BELC CO LTD	JPY	1 462 505 747	1.55	240 000	KURARAY CO LTD	JPY	336 982 896	0.36
220 000	BELLSYSTEM24 HOLDINGS INC	JPY	300 086 345	0.32	45 000	KURITA WATER INDUSTRIES LTD	JPY	248 914 353	0.26
240 000	BEWITH INC	JPY	582 790 631	0.62	315 000	KYUSHU RAILWAY COMPANY	JPY	976 892 388	1.04
100 000	CANON MARKETING JAPAN INC	JPY	358 955 097	0.38	220 000	MARUI GROUP CO LTD	JPY	554 272 936	0.59
95 000	CAPCOM CO LTD	JPY	542 481 331	0.58	164 000	MARUWA CO LTD	JPY	3 668 367 429	3.89
160 000	CASIO COMPUTER CO LTD	JPY	190 002 984	0.20	410 000	MATSUI SECURITIES CO LTD	JPY	326 303 163	0.35
900 000	CITIZEN WATCH CO LTD	JPY	782 417 837	0.83	1 900 000	MEBUKI FINANCIAL GROUP INC	JPY	650 769 756	0.69
1 515 000	COMPUTER ENGINEER & CONSULT	JPY	2 735 934 419	2.90	140 000	MEIDENSHA CORP	JPY	281 038 936	0.30
37 500	COSMOS PHARMACEUTICAL CORP	JPY	548 047 399	0.58	656 500	MEIKO ELECTRONICS CO LTD	JPY	1 786 374 371	1.90
130 000	CREEK & RIVER CO LTD	JPY	256 878 953	0.27	177 500	MITSUI-SOKO HOLDINGS CO LTD	JPY	623 074 043	0.66
862 000	CRESCO LTD	JPY	1 827 233 407	1.93	125 000	MIZUHO LEASING CO LTD	JPY	588 803 061	0.63
130 000	DAIDO STEEL CO LTD	JPY	781 163 274	0.83	172 500	MUSASHI SEIMITSU INDUSTRY CO	JPY	306 330 533	0.33
140 000	DAISEKI CO LTD	JPY	570 602 650	0.61	92 500	NABTESCO CORP	JPY	294 498 261	0.31
427 500	DEXERIALS CORP	JPY	1 353 018 498	1.44	210 000	NAGASE & CO LTD	JPY	504 034 310	0.54
190 000	DIC CORP	JPY	498 241 592	0.53	180 000	NEXTAGE CO LTD	JPY	504 067 918	0.54
30 000	EBARA CORP	JPY	207 615 296	0.22	1 222 000	NHK SPRING CO LTD	JPY	1 287 543 928	1.37
31 000	ENPLAS CORP	JPY	181 824 573	0.19	140 000	NICHIAS CORP	JPY	420 631 173	0.45
255 000	F&M CO LTD	JPY	653 014 918	0.69	155 000	NICHIREI CORP	JPY	478 103 711	0.51
110 000	FERROTEC HOLDINGS CORP	JPY	403 548 093	0.43	205 000	NIHON UNISYS LTD	JPY	726 770 812	0.77
320 000	FOSTER ELECTRIC CO LTD	JPY	300 481 578	0.32	677 500	NIPPON SYSTEMWARE CO LTD	JPY	1 654 889 133	1.76
620 000	FUJIKURA LTD	JPY	750 290 356	0.80	127 000	NISHIO RENT ALL CO LTD	JPY	432 082 879	0.46
680 000	FUJIMORI KOGYO CO LTD	JPY	2 443 024 942	2.58	55 000	NISSHA PRINTING CO LTD	JPY	92 826 980	0.10
400 000	FUKUOKA FINANCIAL GROUP INC	JPY	1 192 446 635	1.27	455 000	NITTO SEIKO CO LTD	JPY	266 331 869	0.28
320 000	FULLCAST HOLDINGS CO LTD	JPY	702 964 351	0.75	87 000	OKAMOTO MACHINE TOOL WORKS	JPY	555 089 207	0.59
40 000	FURUKAWA ELECTRIC CO LTD	JPY	101 961 776	0.11	240 000	OKAMURA CORP	JPY	459 098 523	0.49
74 000	FURUYA METAL CO LTD	JPY	886 372 363	0.94	140 000	OKUMURA CORP	JPY	571 708 089	0.61
165 000	GAKUJO CO LTD	JPY	313 556 180	0.33	380 000	OPTEX CO LTD	JPY	772 233 157	0.82
195 000	GEO HOLDINGS CORP	JPY	357 432 872	0.38	100 000	OPTORUN CO LTD	JPY	243 880 959	0.26
128 000	GREMZ INC	JPY	380 344 300	0.40	175 000	ORGANO CORP	JPY	745 372 832	0.79
210 000	GUNGHO ONLINE ENTERTAINMENT	JPY	595 659 248	0.63	192 500	OSAKA SODA CO LTD	JPY	1 050 879 974	1.12
1 250 000	GUNMA BANK LTD/THE	JPY	661 843 788	0.70	295 000	PACIFIC INDUSTRIAL CO LTD	JPY	384 653 452	0.41
73 700	HASEKO CORP	JPY	131 008 928	0.14	325 000	PAL GROUP HOLDINGS CO LTD	JPY	1 267 286 233	1.35
110 000	HIRATA CORP	JPY	945 071 534	1.00	117 500	RICOH LEASING CO LTD	JPY	495 505 482	0.53
40 000	HISAKA WORKS LTD	JPY	36 643 500	0.04	85 000	RIKEN KEIKI CO LTD	JPY	491 463 573	0.52
700 000	HOKKO CHEMICAL INDUSTRY CO	JPY	709 080 796	0.75	40 000	RORZE CORPORATION	JPY	469 244 389	0.50
139 000	HOUSE FOODS GROUP INC	JPY	446 445 018	0.47	1 150 000	ROUND ONE CORP	JPY	656 838 885	0.70
25 000	IBIDEN CO LTD	JPY	204 587 330	0.22	530 000	RYOHIN KEIKAKU CO LTD	JPY	756 793 383	0.80
830 000	ICHIKOH INDUSTRIES LTD	JPY	454 309 535	0.48	160 000	SAIZERIYA CO LTD	JPY	586 185 801	0.62
92 500	IDEC CORP	JPY	306 770 051	0.33	200 000	SANWA SHUTTER CORP	JPY	375 271 479	0.40
115 000	INFOCOM CORP	JPY	261 954 762	0.28	27 000	SANYO DENKI CO LTD	JPY	210 382 231	0.22
250 000	INFRENER HOLDINGS INC	JPY	339 938 640	0.36	560 000	SEIREN CO LTD	JPY	1 384 988 344	1.47
85 000	INTERNET INITIATIVE JAPAN	JPY	230 905 064	0.25	2 750 000	SEVEN BANK LTD	JPY	779 481 029	0.83
820 000	J FRONT RETAILING CO LTD	JPY	1 133 821 359	1.20	230 000	SHIBAURA ELECTRONICS CO LTD	JPY	1 532 524 611	1.63
185 000	JAC RECRUITMENT CO LTD	JPY	482 497 746	0.51	200 000	SHIN NIPPON BIOMEDICAL LABOR	JPY	428 187 212	0.45
212 500	JACCS CO LTD	JPY	1 071 138 396	1.14	25 000	SINFONIA TECHNOLOGY CO LTD	JPY	43 169 052	0.05
113 000	JSB CO LTD	JPY	570 516 034	0.61	1 000 000	SKY PERFECT JSAT HOLDINGS	JPY	573 081 067	0.61
77 500	KAKEN PHARMACEUTICAL CO LTD	JPY	279 991 404	0.30	680 000	SOHGO SECURITY SERVICES CO	JPY	554 951 333	0.59
					83 000	STRIKE CO LTD	JPY	289 727 344	0.31
					115 000	SUMITOMO BAKELITE CO LTD	JPY	690 505 104	0.73
					220 000	SUZUKEN CO LTD	JPY	862 824 569	0.92
					615 000	SWCC SHOWA HOLDINGS CO LTD	JPY	1 181 530 982	1.25
					120 000	TAKEUCHI MFG CO LTD	JPY	534 741 915	0.57
					300 000	TAZMO CO	JPY	734 782 865	0.78

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Japan Small Cap

## Securities portfolio at 30/06/2023

Expressed in JPY

Quantity Denomination	Quotation currency	Market value	% of net assets
160 000 TEIJIN LTD	JPY	231 526 972	0.25
30 000 TOKYO OHKA KOGYO CO LTD	JPY	264 915 311	0.28
470 000 TOKYO TATEMONO CO LTD	JPY	872 688 011	0.93
109 000 TOSHIBA MACHINE CO LTD	JPY	531 972 947	0.56
110 000 TOTETSU KOGYO CO LTD	JPY	295 249 433	0.31
227 000 TOYO TANSO CO LTD	JPY	1 169 949 254	1.24
72 500 TOYODA GOSEI CO LTD	JPY	198 497 317	0.21
270 000 TRANSACTION CO LTD	JPY	517 221 521	0.55
125 000 TSUMURA & CO	JPY	333 718 349	0.35
115 000 USEN-NEXT HOLDINGS CO LTD	JPY	390 498 578	0.41
115 000 WEST HOLDINGS CORP	JPY	288 588 222	0.31
745 000 WORLD HOLDINGS CO LTD	JPY	2 023 754 867	2.14
775 000 YAKUODO HOLDINGS CO LTD	JPY	1 973 401 766	2.09
5 000 YAMADA CONSULTING GROUP CO L	JPY	8 100 557	0.01
247 500 YOKOGAWA BRIDGE CORP	JPY	627 044 852	0.67
280 000 YOKOHAMA RUBBER CO LTD	JPY	886 405 149	0.94
610 000 YOKOWO CO LTD	JPY	1 134 249 482	1.20
130 000 ZERIA PHARMACEUTICAL CO LTD	JPY	318 628 551	0.34
<b>Total securities portfolio</b>		<b>88 683 929 559</b>	<b>94.18</b>

# BNP PARIBAS FUNDS Latin America Equity

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	<b>Shares</b>		<b>47 621 100</b>	<b>96.92</b>					
	<i>Brazil</i>		<i>27 024 334</i>	<i>55.00</i>					
21 451	3R PETROLEUM OLEO E GAS SA	BRL	132 734	0.27	63 836	ORBIA ADVANCE CORP SAB DE CV	MXN	137 271	0.28
23 600	B3 SA-BRASIL BOLSA BALCAO	BRL	71 475	0.15	4 586	SITIOS LATINOAMERICA SAB DE	MXN	1 845	0.00
101 400	BANCO DO BRASIL S.A.	BRL	1 038 380	2.11	422 825	WALMART DE MEXICO SAB DE CV	MXN	1 669 555	3.40
192 200	BB SEGURIDADE PARTICIPACOES	BRL	1 225 949	2.50	<i>Chile</i>				
519 100	CIA ENERGETICA MINAS GER-PRF	BRL	1 383 832	2.82	24 712 700	BANCO SANTANDER CHILE	CLP	1 168 858	2.38
8 028	CIA SANEAMENTO BASICO DE SP	BRL	94 142	0.19	113 255	CENCOSUD SA	CLP	219 394	0.45
75 349	CURY CONSTRUTORA E INCORPORA	BRL	250 694	0.51	1 725 813	ENEL AMERICAS SA	CLP	230 187	0.47
159 968	DIRECCIONAL ENGENHARIA SA	BRL	651 609	1.33	265 675	ENEL CHILE SA	CLP	17 256	0.04
63 900	ENGIE BRASIL ENERGIA SA	BRL	605 220	1.23	50 590	ENEL CHILE SA	USD	168 465	0.34
3 281	EQUATORIAL ENERGIA SA	BRL	21 751	0.04	15 045	QUIMICA Y MINERA CHIL - ADR	USD	1 092 568	2.22
313 163	EQUATORIAL ENERGIA SA - ORD	BRL	2 087 098	4.25	58 785	S.A.C.I. FALABELLA	CLP	141 072	0.29
91 711	GERDAU SA - PEF	BRL	476 614	0.97	<i>Argentina</i>				
288 392	GRUPO DE MODA SOMA SA	BRL	717 391	1.46	1 300	MERCADOLIBRE INC	USD	1 539 980	3.13
191 024	IGUATEMI SA - UNITS	BRL	887 800	1.81	<i>Cayman Islands</i>				
229 142	INTELBRAS SA INDUSTRIA DE TE	BRL	1 229 782	2.50	223 897	BANCO BTG PACTUAL SA-UNIT	BRL	1 459 689	2.97
336 123	ITAU UNIBANCO HOLDING S-PREF	BRL	1 980 221	4.03	<i>Peru</i>				
97 770	LOCALIZA RENT A CAR	BRL	1 388 314	2.83	18 280	CIA DE MINAS BUENAVENTUR - ADR	USD	134 358	0.27
27 400	MAHLE-METAL LEVE SA	BRL	264 343	0.54	5 695	CREDICORP LTD	USD	840 810	1.71
515 900	PETROLEO BRASILEIRO PETROBRAS - PEF	BRL	3 158 059	6.42	<i>Colombia</i>				
124 100	RAIA DROGASIL SA	BRL	761 474	1.55	8 640	BANCOLOMBIA S.A. - ADR	USD	230 515	0.47
102 900	RUMO SA	BRL	473 543	0.96	20 101	ECOPETROL SA - ADR	USD	206 035	0.42
407 800	SANTOS BRASIL PARTICIPACOES	BRL	858 880	1.75	<b>Floating rate bonds</b>				
166 100	TELEFONICA BRASIL S.A.	BRL	1 489 868	3.03	<i>Brazil</i>				
112 063	TRANSMISSORA ALIANCA DE-UNIT	BRL	874 386	1.78	10 800	VALE DO RIO DOCE 97-29/12/2049 FLAT FRN	BRL	71 642	0.15
358 762	TRES TENTOS AGROINDUSTRIAL S	BRL	955 655	1.94	<b>Total securities portfolio</b>				
45 400	TUPY SA	BRL	246 763	0.50				<b>47 692 742</b>	<b>97.07</b>
36 136	VALE SA	BRL	481 063	0.98					
28 346	VALE SA - ADR	USD	380 403	0.77					
273 672	VAMOS LOCACAO DE CAMINHOS M	BRL	687 014	1.40					
219 600	VIVARA PARTICIPACOES SA	BRL	1 296 474	2.64					
109 055	WEG SA	BRL	853 403	1.74					
<i>Mexico</i>			<i>13 147 579</i>	<i>26.76</i>					
197 378	ALFA S.A.B.-A	MXN	122 566	0.25					
96 918	AMERICA MOVIL SAB DE CV	MXN	105 109	0.21					
92 119	AMERICA MOVIL SAB DE CV	USD	1 993 455	4.06					
27 005	ARCA CONTINENTAL SAB DE CV	MXN	277 033	0.56					
109 959	CEMEX SAB - ADR	USD	778 510	1.58					
152 810	CEMEX SAB - CPO	MXN	107 810	0.22					
11 191	COCA-COLA FEMSA SAB DE CV	MXN	93 362	0.19					
197 378	CONTROLADORA AXTEL SAB DE CV	MXN	2 555	0.01					
401 870	CORP INMOBILIARIA VESTA SAB	MXN	1 301 177	2.65					
191 040	FIBRA UNO ADMINISTRACION SA	MXN	278 476	0.57					
14 826	FOMENTO ECONOMICO MEX - ADR	USD	1 643 314	3.34					
800	FOMENTO ECONOMICO MEXICA-UBD	MXN	8 841	0.02					
14 880	GRUMA S.A.B. - B	MXN	238 403	0.49					
2 945	GRUPO AEROPORTUARIO PAC - ADR	USD	526 330	1.07					
1 100	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	305 459	0.62					
73 978	GRUPO BIMBO SAB - SERIES A	MXN	395 329	0.80					
284 076	GRUPO FINANCIERO BANORTE - O	MXN	2 338 962	4.76					
134 745	GRUPO FINANCIERO INBURSA - O	MXN	319 450	0.65					
115 170	GRUPO TELEVISIA SAB-SER CPO	MXN	118 256	0.24					
8 240	INDUSTRIAS PENOLAS SAB DE CV	MXN	115 515	0.24					
90 203	KIMBERLY-CLARK DE MEXICO - A	MXN	200 229	0.41					
72 400	OPERADORA DE SITES MEX- A-1	MXN	68 767	0.14					

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2023

*Expressed in USD*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>181 481 235</b>	<b>86.25</b>					
<i>Brazil</i>									
22 700 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	4 648 353	2.21	83 720 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	2 552 970	1.21
54 190 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	11 148 717	5.30	48 430 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	1 497 676	0.71
22 640 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	4 583 312	2.18	20 000 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	613 197	0.29
5 200 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	1 044 172	0.50	57 870 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	1 846 862	0.88
2 400	BRAZIL NTN-F 10.000% 22-01/01/2033 FLAT	BRL	479 570	0.23	16 900 000	THAILAND GOVT 5.670% 07-13/03/2028	THB	545 681	0.26
<i>Malaysia</i>					<i>United States of America</i>				
5 980 000	MALAYSIA GOVT 3.828% 19-05/07/2034	MYR	1 263 440	0.60	74 400 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	3 075 912	1.46
9 120 000	MALAYSIA GOVT 3.900% 16-30/11/2026	MYR	1 978 084	0.94	10 000 000	INT BK RECON&DEV 0.000% 18-25/05/2033	MXN	245 532	0.12
7 200 000	MALAYSIA GOVT 4.065% 20-15/06/2050	MYR	1 517 697	0.72	3 700 000	INT BK RECON&DEV 0.000% 22-26/05/2037	BRL	220 685	0.10
7 328 000	MALAYSIA GOVT 4.392% 11-15/04/2026	MYR	1 610 164	0.77	60 700 000 000	INT BK RECON&DEV 5.350% 22-09/02/2029	IDR	3 927 501	1.87
5 860 000	MALAYSIA GOVT 4.736% 16-15/03/2046	MYR	1 358 966	0.65	10 400 000 000	INT BK RECON&DEV 6.000% 23-17/07/2026	IDR	701 900	0.33
2 210 000	MALAYSIA GOVT 4.762% 17-07/04/2037	MYR	508 292	0.24	910 000 000	INT BK RECON&DEV 6.250% 22-27/04/2026	CLP	1 140 691	0.54
2 400 000	MALAYSIA INVEST 3.422% 20-30/09/2027	MYR	509 966	0.24	8 300 000 000	INT BK RECON&DEV 6.500% 22-08/12/2027	IDR	565 845	0.27
6 060 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	1 268 125	0.60	33 000 000	INT BK RECON&DEV 6.650% 19-30/07/2024	MXN	1 820 149	0.87
9 070 000	MALAYSIA INVEST 3.655% 19-15/10/2024	MYR	1 950 644	0.93	43 100 000	INTL FIN CORP 0.000% 17-21/11/2047	MXN	299 212	0.14
9 040 000	MALAYSIA INVEST 3.726% 19-31/03/2026	MYR	1 949 402	0.93	171 350 000	INTL FIN CORP 0.000% 22-07/11/2047	MXN	1 221 478	0.58
7 180 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	1 559 507	0.74	270 000 000	INTL FIN CORP 11.000% 22-25/07/2024	HUF	781 037	0.37
900 000	MALAYSIA INVEST 4.130% 19-09/07/2029	MYR	196 665	0.09	4 300 000 000	INTL FIN CORP 12.000% 22-03/11/2027	COP	1 107 829	0.53
2 000 000	MALAYSIA INVEST 4.193% 22-07/10/2032	MYR	438 997	0.21	28 430 000	INTL FIN CORP 7.750% 18-18/01/2030	MXN	1 552 475	0.74
2 620 000	MALAYSIA INVEST 4.582% 13-30/08/2033	MYR	594 177	0.28	<i>Poland</i>				
850 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	192 310	0.09	7 400 000	POLAND GOVERNMENT BOND 0.250% 21-25/10/2026	PLN	1 527 437	0.73
2 990 000	MALAYSIA INVEST 4.943% 13-06/12/2028	MYR	678 875	0.32	9 285 000	POLAND GOVERNMENT BOND 1.250% 20-25/10/2030	PLN	1 700 629	0.81
9 772 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	2 106 938	1.00	6 040 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	1 083 162	0.51
<i>South Africa</i>					<i>Czech Republic</i>				
52 350 000	REPUBLIC OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	2 878 200	1.37	38 200 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 490 895	0.71
42 240 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	1 789 691	0.85	37 460 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	1 369 899	0.65
35 150 000	REPUBLIC OF SOUTH AFRICA 8.000% 13-31/01/2030	ZAR	1 643 732	0.78	37 760 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 373 986	0.65
42 670 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	1 900 468	0.90	35 700 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	1 318 454	0.63
64 500 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	2 610 040	1.24	43 500 000	CZECH REPUBLIC 2.400% 14-17/09/2025	CZK	1 877 366	0.89
82 000 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	3 181 352	1.51	27 010 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	1 123 554	0.53
31 685 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	1 373 169	0.65	10 400 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	434 295	0.21
50 800 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	2 064 945	0.98	18 500 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	829 394	0.39
<i>Thailand</i>					<i>Indonesia</i>				
65 450 000	THAILAND GOVT 1.000% 21-17/06/2027	THB	1 749 844	0.83	21 212 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	1 522 369	0.72
76 780 000	THAILAND GOVT 2.125% 16-17/12/2026	THB	2 145 141	1.02	8 625 000 000	INDONESIA GOVT 7.500% 17-15/05/2038	IDR	621 023	0.30
8 265 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	219 951	0.10	9 200 000 000	INDONESIA GOVT 7.500% 19-15/04/2040	IDR	660 890	0.31
62 650 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	1 803 889	0.86	20 685 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	1 548 012	0.74
23 797 000	THAILAND GOVT 3.300% 18-17/06/2038	THB	702 392	0.33	26 800 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	2 056 805	0.98
91 224 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	2 718 735	1.29					
11 130 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	313 899	0.15					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
19 330 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	1 480 774	0.70					
16 600 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	1 285 483	0.61					
6 550 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	520 330	0.25					
	<i>Romania</i>		<i>9 688 138</i>	<i>4.61</i>					
7 700 000	ROMANIA 3.250% 20-24/06/2026	RON	1 548 241	0.74					
3 500 000	ROMANIA 4.150% 20-24/10/2030	RON	658 737	0.31					
2 550 000	ROMANIA 4.150% 20-26/01/2028	RON	505 986	0.24					
1 130 000	ROMANIA 4.250% 21-28/04/2036	RON	193 385	0.09					
2 450 000	ROMANIA 4.750% 19-11/10/2034	RON	453 718	0.22					
4 580 000	ROMANIA 5.000% 18-12/02/2029	RON	927 657	0.44					
1 850 000	ROMANIA 5.800% 12-26/07/2027	RON	394 901	0.19					
5 890 000	ROMANIA 6.700% 22-25/02/2032	RON	1 285 574	0.61					
15 400 000	ROMANIA 8.250% 22-29/09/2032	RON	3 719 939	1.77					
	<i>Mexico</i>		<i>8 611 962</i>	<i>4.09</i>					
42 390 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	2 443 051	1.16					
48 500 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	2 685 739	1.28					
8 435 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	465 103	0.22					
31 000 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	1 621 361	0.77					
24 600 000	MEXICAN BONOS 8.500% 09-18/11/2038	MXN	1 396 708	0.66					
	<i>Hungary</i>		<i>7 522 392</i>	<i>3.57</i>					
115 200 000	HUNGARY GOVERNMENT 3.000% 18-27/10/2038	HUF	216 162	0.10					
776 000 000	HUNGARY GOVERNMENT 9.500% 23-21/10/2026	HUF	2 315 869	1.10					
418 340 000	REPUBLIC OF HUNGARY 1.000% 19-26/11/2025	HUF	1 019 936	0.48					
85 150 000	REPUBLIC OF HUNGARY 1.500% 20-22/04/2026	HUF	204 323	0.10					
97 800 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	216 788	0.10					
109 770 000	REPUBLIC OF HUNGARY 2.250% 21-22/06/2034	HUF	210 842	0.10					
362 350 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	879 484	0.42					
255 900 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	582 422	0.28					
124 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	221 120	0.11					
580 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	1 310 435	0.62					
123 240 000	REPUBLIC OF HUNGARY 6.750% 11-22/10/2028	HUF	345 011	0.16					
	<i>Peru</i>		<i>6 756 257</i>	<i>3.21</i>					
1 940 000	PERU B SOBERANO 5.940% 18-12/02/2029	PEN	524 939	0.25					
7 600 000	PERU B SOBERANO 7.300% 23-12/08/2033	PEN	2 159 686	1.03					
1 300 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	300 613	0.14					
4 130 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	1 008 135	0.48					
2 200 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	580 284	0.28					
3 350 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	935 693	0.44					
830 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	226 637	0.11					
3 640 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	1 020 270	0.48					
	<i>Colombia</i>		<i>6 416 692</i>	<i>3.05</i>					
500 000 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	102 434	0.05					
7 900 000 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	1 547 223	0.74					
8 479 700 000	COLOMBIA TES 7.000% 21-26/03/2031	COP	1 708 286	0.81					
6 160 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	1 185 399	0.56					
1 865 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	314 977	0.15					
2 360 000 000	COLOMBIA TES 7.500% 11-26/08/2026	COP	529 565	0.25					
4 800 000 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	1 028 808	0.49					
	<i>Supranational</i>							<i>5 285 904</i>	<i>2.53</i>
75 000 000	ASIAN INFRASTRUC 0.000% 23-02/02/2043	MXN	689 242	0.33					
25 000 000	ASIAN INFRASTRUC 0.000% 23-08/02/2038	MXN	369 085	0.18					
11 000 000	ASIAN INFRASTRUC 30.000% 23-19/07/2024	TRY	376 122	0.18					
18 660 000	EURO BK RECON&DV 0.000% 19-18/09/2024	TRY	508 628	0.24					
19 300 000	EURO BK RECON&DV 0.000% 19-26/01/2026	TRY	393 144	0.19					
11 300 000	EURO BK RECON&DV 0.000% 22-12/04/2027	TRY	180 930	0.09					
21 000 000 000	EURO BK RECON&DV 4.250% 21-07/02/2028	IDR	1 304 332	0.62					
2 300 000	EURO BK RECON&DV 5.680% 22-22/02/2027	PEN	625 001	0.30					
12 600 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	839 420	0.40					
	<i>Luxembourg</i>							<i>4 328 830</i>	<i>2.05</i>
8 000 000	EIB 3.000% 19-25/11/2029	PLN	1 669 103	0.79					
40 000 000 000	EIB 5.750% 18-24/01/2025	IDR	2 659 727	1.26					
	<i>Chile</i>							<i>2 855 473</i>	<i>1.36</i>
715 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	875 135	0.42					
595 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	745 996	0.35					
285 000 000	TESORERIA PESOS 5.000% 21-01/10/2028 FLAT	CLP	353 615	0.17					
475 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	600 444	0.29					
210 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	280 283	0.13					
	<i>Philippines</i>							<i>1 934 297</i>	<i>0.92</i>
4 340 000 000	ASIAN DEV BANK 10.750% 23-27/01/2026	COP	1 042 636	0.50					
2 900 000 000	ASIAN DEV BANK 12.750% 23-03/03/2025	COP	703 604	0.33					
11 950 000	PHILIPPINE GOVT 4.875% 22-20/01/2032	PHP	188 057	0.09					
	<i>Kenya</i>							<i>1 723 185</i>	<i>0.82</i>
288 100 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	1 723 185	0.82					
	<i>Egypt</i>							<i>1 386 257</i>	<i>0.66</i>
21 290 000	EGYPT GOVERNMENT BOND 14.483% 21-06/04/2026	EGP	559 540	0.27					
12 600 000	EGYPT GOVERNMENT BOND 14.531% 21-14/09/2024	EGP	364 745	0.17					
3 660 000	EGYPT GOVERNMENT BOND 14.664% 20-06/10/2030	EGP	79 646	0.04					
15 860 000	EGYPT GOVERNMENT BOND 16.100% 19-07/05/2029	EGP	382 326	0.18					
	<i>Serbia</i>							<i>677 249</i>	<i>0.32</i>
23 000 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	209 614	0.10					
28 360 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	232 433	0.11					
24 700 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	235 202	0.11					
	<i>Uruguay</i>							<i>438 914</i>	<i>0.21</i>
17 100 000	URUGUAY 8.500% 17-15/03/2028	UYU	438 914	0.21					
	<i>Dominican Republic</i>							<i>377 344</i>	<i>0.18</i>
20 780 000	REPUBLIC OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	377 344	0.18					
	<i>Russia</i>							<i>225 721</i>	<i>0.11</i>
54 600 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	225 721	0.11					
	<i>Money Market Instruments</i>							<i>2 369 612</i>	<i>1.13</i>
	<i>Egypt</i>							<i>2 369 612</i>	<i>1.13</i>
80 100 000	EGYPT T-BILL 0.000% 22-28/11/2023	EGP	2 369 612	1.13					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2023

*Expressed in USD*

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		20 369 071	9.68
	<i>Luxembourg</i>		<i>20 369 071</i>	<i>9.68</i>
17 087.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	20 369 071	9.68
	<b>Total securities portfolio</b>		<b>204 219 918</b>	<b>97.06</b>

# BNP PARIBAS FUNDS Multi-Asset Thematic

## 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				
	<b>Bonds</b>		<b>7 783 527</b>	<b>4.08</b>
	<i>United States of America</i>			
9 980 149	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	7 783 527	4.08
Shares/Units in investment funds				
	<i>Luxembourg</i>		<i>164 290 175</i>	<i>86.02</i>
67.77	BNP PARIBAS EASY ECPI CIRCULAR ECO LEADERS 9XC	EUR	11 491 929	6.02
66.14	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - TRACK X DIS	EUR	8 532 860	4.47
49.25	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY 9XC	EUR	4 875 962	2.55
45.96	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH - TRACK X CAP	EUR	3 849 184	2.02
65.81	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE - TRACK X CAP	EUR	6 130 894	3.21
13 584.00	BNP PARIBAS FUNDS AQUA XCA	EUR	3 127 716	1.64
44.52	BNP PARIBAS FUNDS ASIA TECH INNOVATORS XCA	USD	4 050 445	2.12
75 048.24	BNP PARIBAS FUNDS CHINA EQUITY - X CAP	USD	4 457 494	2.33
67.41	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X DIS	EUR	7 001 794	3.67
421.24	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	36 951 765	19.34
1 349.79	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	16 442 513	8.61
46 069.68	BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP	EUR	5 963 720	3.12
54 082.35	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	8 749 442	4.58
376.97	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	34 318 938	17.97
89.88	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	8 345 519	4.37
	<i>United Kingdom</i>		<i>9 864 779</i>	<i>5.17</i>
11 022 735.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	9 864 779	5.17
	<i>France</i>		<i>5 834 001</i>	<i>3.06</i>
127.47	OFI ENERGY STRAT MET-IEUR	EUR	4 926 118	2.58
14.74	OFI PRECIOUS METALS-XL	EUR	907 883	0.48
<b>Total securities portfolio</b>			<b>187 772 482</b>	<b>98.33</b>

# BNP PARIBAS FUNDS Nordic Small Cap

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>138 432 780</b>	<b>95.38</b>					
<i>Sweden</i>					<i>Norway</i>				
107 300	ADDTECH AB-B SHARES	SEK	2 137 942	1.47	145 646	ATEA ASA	NOK	1 943 857	1.34
103 427	AF POYRY AB	SEK	1 397 253	0.96	363 997	AUSTEVOLL SEAFOOD ASA	NOK	2 309 140	1.59
60 968	AVANZA BANK HOLDING AB	SEK	1 135 624	0.78	70 844	BONHEUR ASA	NOK	1 575 860	1.09
47 183	AXFOOD AB	SEK	913 691	0.63	56 404	BORREGAARD ASA	NOK	766 305	0.53
65 508	BEIJER ALMA AB	SEK	1 253 542	0.86	358 359	ELKEM ASA	NOK	761 572	0.52
85 000	BILLERUDKORSNAS AB	SEK	591 179	0.41	224 106	EUROPRIS ASA	NOK	1 372 801	0.95
418 500	BONE SUPPORT AB	SEK	4 531 523	3.12	122 250	NORDIC SEMICONDUCTOR ASA	NOK	1 364 376	0.94
160 182	CANTARGIA AB	SEK	55 459	0.04	140 000	PROTECTOR FORSIKRING ASA	NOK	1 978 697	1.36
187 219	CASTELLUM AB	SEK	1 635 590	1.13	71 700	SALMAR ASA	NOK	2 655 510	1.83
20 000	CATENA AB	SEK	670 047	0.46	286 891	SPAREBANK 1 SMN	NOK	3 460 806	2.38
165 698	COOR SERVICE MANAGEMENT - WI	SEK	743 825	0.51	153 250	SPAREBANK 1 SR BANK ASA	NOK	1 705 764	1.18
763 298	COREM PROPERTY GROUP-B	SEK	328 074	0.23	340 200	SPAREBANKEN VEST	NOK	2 997 870	2.07
186 500	DIOS FASTIGHETER AB	SEK	1 089 634	0.75	112 451	STOREBRAND ASA	NOK	804 864	0.55
117 497	ELECTROLUX PROFESSIONAL AB-B	SEK	583 285	0.40	327 545	WALLENUS WILHELMSEN ASA	NOK	2 083 498	1.44
315 000	FASTIGHETS AB BALDER-B	SEK	1 052 116	0.72	223 217	ZALARIS ASA	NOK	769 615	0.53
627 197	GAPWAVES AB	SEK	1 237 442	0.85	<i>Denmark</i>				
43 202	GETINGE AB - B	SEK	692 706	0.48	51 480	ALK-ABELLO A/S	DKK	514 734	0.35
123 669	GRANGES AB	SEK	1 079 877	0.74	803 200	ALM. BRAND A/S	DKK	1 152 059	0.79
139 744	HANZA AB	SEK	1 126 561	0.78	29 200	FLSMIDTH & CO A/S	DKK	1 294 911	0.89
484 203	HEXATRONIC GROUP AB	SEK	3 302 733	2.28	181 925	ISS A/S	DKK	3 524 424	2.43
124 519	HEXPOL AB	SEK	1 207 758	0.83	37 100	JYSKE BANK - REG	DKK	2 582 967	1.78
20 333	HMS NETWORKS AB	SEK	911 032	0.63	45 625	NKT A/S	DKK	2 535 556	1.75
213 831	HUSQVARNA AB - B	SEK	1 771 726	1.22	7 700	NTG NORDIC TRANSPORT GROUP A	DKK	446 222	0.31
65 612	JOHN MATTSO FASTIGHETSFORET	SEK	331 282	0.23	33 371	PER AARSLEFF A/S-CL B	DKK	1 503 632	1.04
119 000	LAGERCANTZ GROUP AB-B SHS	SEK	1 403 653	0.97	10 500	SCHOUW & CO	DKK	760 078	0.52
49 600	LINDAB INTERNATIONAL AB	SEK	645 662	0.44	13 465	SOLAR A/S - B	DKK	913 225	0.63
102 000	LOOMIS AB	SEK	2 723 058	1.88	317 100	SPAR NORD BANK A/S	DKK	4 544 023	3.13
97 658	MEDICOVER AB - B SHARE	SEK	1 356 609	0.93	130 860	SYDBANK A/S	DKK	5 539 530	3.82
88 717	MEKONOMEN AB	SEK	838 668	0.58	<i>Finland</i>				
11 566	MIPS AB	SEK	524 306	0.36	69 400	CARGOTEC OYJ - B SHARE	EUR	3 494 290	2.41
396 262	MUNTERS GROUP AB	SEK	4 112 510	2.83	211 300	KEMIRA OYJ	EUR	3 082 867	2.12
73 650	MYCRONIC AB	SEK	1 668 715	1.15	113 430	METSA BOARD OYJ	EUR	766 787	0.53
165 100	NCAB GROUP AB	SEK	1 177 559	0.81	275 000	OUTOTEC OYJ	EUR	3 037 375	2.09
80 000	NOTE AB	SEK	1 541 040	1.06	116 574	TIETO OYJ	EUR	2 946 991	2.03
143 521	NP3 FASTIGHETER AB	SEK	1 983 968	1.37	33 250	VALMET OYJ	EUR	847 210	0.58
100 672	NYFOSA AB	SEK	509 159	0.35	<i>The Netherlands</i>				
389 392	OVZON AB	SEK	806 260	0.56	620 000	MPC CONTAINER SHIPS AS	NOK	971 228	0.67
344 414	OX2 AB	SEK	2 130 622	1.47	Other transferable securities				
124 382	PEAB AB	SEK	452 173	0.31	<b>Shares</b>				
718 500	SCANDIC HOTELS GROUP AB - W/I	SEK	2 665 052	1.84	<i>Norway</i>				
18 125	SDIPTTECH AB - B	SEK	410 972	0.28	10 441	NOVEIDA AS	NOK	736 949	0.51
583 500	SECURITAS AB - B	SEK	4 380 118	3.02	<i>Denmark</i>				
327 424	SEDANA MEDICAL AB	SEK	751 303	0.52	101 328	SJAELSO GRUPPEN	DKK	0	0.00
380 000	SINCH AB	SEK	785 201	0.54	<b>Total securities portfolio</b>				
329 000	SSAB AB - B	SEK	2 085 521	1.44	<b>139 169 729 95.89</b>				
133 450	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 382 662	1.64					
120 000	TELE2 AB - B	SEK	907 516	0.63					
35 249	THULE GROUP AB/THE	SEK	948 508	0.65					
143 350	TRELLEBORG AB - B	SEK	3 179 811	2.19					
287 276	VICORE PHARMA HOLDING AB	SEK	417 351	0.29					
11 043	VITEC SOFTWARE GROUP AB - B	SEK	507 907	0.35					
100 614	XSPRAY PHARMA AB	SEK	348 351	0.24					

# BNP PARIBAS FUNDS RMB Bond

## Securities portfolio at 30/06/2023

*Expressed in USD*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>229 714 763</b>	<b>98.54</b>					
<i>China</i>									
10 000 000	AGRICUL DEV BANK 2.250% 20-22/04/2025	CNY	1 374 170	0.59	40 000 000	CHINA GOVT BOND 3.020% 20-22/10/2025	CNY	5 606 268	2.40
10 000 000	AGRICUL DEV BANK 2.740% 22-23/02/2027	CNY	1 384 889	0.59	65 000 000	CHINA GOVT BOND 3.020% 21-27/05/2031	CNY	9 171 014	3.94
10 000 000	AGRICUL DEV BANK 2.960% 20-17/04/2030	CNY	1 391 071	0.60	40 000 000	CHINA GOVT BOND 3.030% 21-11/03/2026	CNY	5 619 511	2.41
30 000 000	AGRICUL DEV BANK 2.990% 21-11/08/2026	CNY	4 192 212	1.80	40 000 000	CHINA GOVT BOND 3.120% 19-05/12/2026	CNY	5 649 489	2.42
5 000 000	AGRICUL DEV BANK 3.060% 22-06/06/2032	CNY	696 218	0.30	20 000 000	CHINA GOVT BOND 3.270% 16-22/08/2046	CNY	2 843 949	1.22
20 000 000	AGRICUL DEV BANK 3.330% 16-06/01/2026	CNY	2 812 883	1.21	20 000 000	CHINA GOVT BOND 3.270% 20-19/11/2030	CNY	2 885 873	1.24
30 000 000	AGRICUL DEV BANK 3.520% 21-24/05/2031	CNY	4 321 516	1.85	20 000 000	CHINA GOVT BOND 3.390% 20-16/03/2050	CNY	2 893 653	1.24
30 000 000	AGRICUL DEV BANK 3.630% 19-19/07/2026	CNY	4 270 362	1.83	10 000 000	CHINA GOVT BOND 3.520% 16-25/04/2046	CNY	1 471 382	0.63
50 000 000	AGRICUL DEV BANK 3.740% 19-12/07/2029	CNY	7 253 426	3.12	10 000 000	CHINA GOVT BOND 3.720% 21-12/04/2051	CNY	1 533 969	0.66
20 000 000	AGRICUL DEV BANK 3.850% 17-06/01/2027	CNY	2 869 279	1.23	10 000 000	CHINA GOVT BOND 3.730% 20-25/05/2070	CNY	1 569 717	0.67
10 000 000	AGRICULTURAL DEV BANK 3.580% 16-22/04/2026	CNY	1 417 792	0.61	20 000 000	CHINA GOVT BOND 3.770% 17-20/02/2047	CNY	3 060 703	1.31
30 000 000	CHINA DEV BANK 2.980% 21-08/01/2024	CNY	4 148 067	1.78	20 000 000	CHINA GOVT BOND 3.810% 20-14/09/2050	CNY	3 111 520	1.33
40 000 000	CHINA DEV BANK 3.000% 22-17/01/2032	CNY	5 550 255	2.38	20 000 000	CHINA GOVT BOND 4.000% 19-24/06/2069	CNY	3 315 891	1.42
30 000 000	CHINA DEV BANK 3.070% 20-10/03/2030	CNY	4 200 563	1.80	20 000 000	CHINA GOVT BOND 4.080% 18-22/10/2048	CNY	3 225 363	1.38
50 000 000	CHINA DEV BANK 3.180% 16-05/04/2026	CNY	7 017 334	3.01	30 000 000	EXP - IMP BANK CHINA 3.330% 16-22/02/2026	CNY	4 224 339	1.81
20 000 000	CHINA DEV BANK 3.230% 20-10/01/2025	CNY	2 792 272	1.20	20 000 000	EXP-IMP BK CHINA 2.610% 22-27/01/2027	CNY	2 759 104	1.18
20 000 000	CHINA DEV BANK 3.300% 21-03/03/2026	CNY	2 817 941	1.21	10 000 000	EXP-IMP BK CHINA 2.930% 20-02/03/2025	CNY	1 390 115	0.60
10 000 000	CHINA DEV BANK 3.340% 20-14/07/2025	CNY	1 403 988	0.60	20 000 000	EXP-IMP BK CHINA 3.180% 16-05/09/2026	CNY	2 810 623	1.21
30 000 000	CHINA DEV BANK 3.480% 19-08/01/2029	CNY	4 288 480	1.84	30 000 000	EXP-IMP BK CHINA 3.230% 20-23/03/2030	CNY	4 239 656	1.82
30 000 000	CHINA DEV BANK 3.650% 19-21/05/2029	CNY	4 329 024	1.86	10 000 000	EXP-IMP BK CHINA 3.280% 19-11/02/2024	CNY	1 385 276	0.59
20 000 000	CHINA DEV BANK 3.660% 21-01/03/2031	CNY	2 908 604	1.25	40 000 000	EXP-IMP BK CHINA 3.380% 21-16/07/2031	CNY	5 711 278	2.45
40 000 000	CHINA DEV BANK 3.680% 19-26/02/2026	CNY	5 681 041	2.44	10 000 000	EXP-IMP BK CHINA 3.860% 19-20/05/2029	CNY	1 458 253	0.63
40 000 000	CHINA DEV BANK 3.700% 20-20/10/2030	CNY	5 833 099	2.50	30 000 000	EXP-IMP BK CHINA 3.870% 15-14/09/2025	CNY	4 258 505	1.83
10 000 000	CHINA DEV BANK 3.740% 15-10/09/2025	CNY	1 415 821	0.61	20 000 000	EXP-IMP BK CHINA 3.870% 19-19/12/2029	CNY	2 798 489	1.20
10 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	1 493 038	0.64	<i>Hong Kong</i>				
10 000 000	CHINA DEV BANK 3.900% 20-03/08/2040	CNY	1 515 272	0.65	10 000 000	ICBC FIN LEASE 3.950% 19-04/03/2024	CNY	1 391 914	0.60
40 000 000	CHINA DEV BANK 4.040% 17-10/04/2027	CNY	5 792 224	2.48	<b>Total securities portfolio</b>				
30 000 000	CHINA DEV BANK 4.210% 15-13/04/2025	CNY	4 261 942	1.83				<b>229 714 763</b>	<b>98.54</b>
10 000 000	CHINA DEV BANK 4.730% 18-02/04/2025	CNY	1 432 620	0.61					
50 000 000	CHINA GOVT BOND 1.990% 20-09/04/2025	CNY	6 857 189	2.94					
10 000 000	CHINA GOVT BOND 2.240% 22-25/05/2025	CNY	1 377 116	0.59					
20 000 000	CHINA GOVT BOND 2.370% 22-20/01/2027	CNY	2 751 551	1.18					
25 000 000	CHINA GOVT BOND 2.480% 22-15/04/2027	CNY	3 449 344	1.48					
10 000 000	CHINA GOVT BOND 2.500% 22-25/07/2027	CNY	1 380 039	0.59					
40 000 000	CHINA GOVT BOND 2.680% 20-21/05/2030	CNY	5 513 367	2.36					
50 000 000	CHINA GOVT BOND 2.690% 21-12/08/2026	CNY	6 957 181	2.98					
20 000 000	CHINA GOVT BOND 2.750% 22-15/06/2029	CNY	2 775 015	1.19					
20 000 000	CHINA GOVT BOND 2.800% 22-24/03/2029	CNY	2 787 906	1.20					
40 000 000	CHINA GOVT BOND 2.850% 20-04/06/2027	CNY	5 596 439	2.40					
50 000 000	CHINA GOVT BOND 2.910% 21-14/10/2028	CNY	7 018 359	3.02					

# BNP PARIBAS FUNDS Russia Equity (NAV suspended)

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					Money Market Instruments				
<b>Shares</b>									
<i>The Netherlands</i>					<i>Germany</i>				
471 261	VEON LTD	USD	8 829 125	15.36	17 000 000	GERMAN T-BILL 0.000% 22-20/09/2023	EUR	16 877 091	29.35
675 047	YANDEX NV - A	USD	1	0.00	<i>France</i>				
92 153	YANDEX NV-A	RUB	0	0.00	12 000 000	FRENCH BTF 0.000% 23-13/09/2023	EUR	11 920 801	20.73
<i>Ukraine</i>					<i>The Netherlands</i>				
1 453 125	MHP SA - GDR REGS	USD	4 994 701	8.69	12 000 000	DUTCH TSY CERT 0.000% 23-28/09/2023	EUR	11 904 281	20.70
<i>Kazakhstan</i>					<b>Total securities portfolio</b>				
79 151	NAC KAZATOMPROM JSC-GDR	USD	1 947 942	3.39				<b>56 474 061</b>	<b>98.22</b>
<i>Russia</i>									
4 597 144	AEROFLOT RUSSIAN AIRLINES	RUB	0	0.00					
897 339	GAZPROM NEFT PJSC	RUB	0	0.00					
13 452 511	GAZPROM PJSC	RUB	0	0.00					
660 834	GLOBALTRUCK MANAGEMENT PJSC	RUB	0	0.00					
89 592 201	INTER RAO UES PJSC	RUB	1	0.00					
54	LUGA ABRASIVE PLANT-BRD	USD	0	0.00					
244 986	LUKOIL PJSC	RUB	0	0.00					
1 709 408	MAIL.RU GROUP-GDR REGS	USD	2	0.00					
1 764 580	MOSCOW EXCHANGE MICEX-RTS PJ	RUB	0	0.00					
160 199	NOVATEK PJSC	RUB	0	0.00					
23 676	NOVATEK PJSC-SPONS GDR REG S	USD	0	0.00					
5 800 653	NOVOLIPETSK STEEL OAO	RUB	0	0.00					
11 709 669	RENAISSANCE INSURANCE GROUP	RUB	0	0.00					
1 710 000	ROSNEFT OIL CO PJSC	RUB	0	0.00					
17 331 201	SBERBANK OF RUSSIA PJSC	RUB	0	0.00					
113 830 389	SEGEZHA GROUP PJSC	RUB	1	0.00					
40 768 756	SISTEMA PJSFC	RUB	0	0.00					
1 173 880	SPB EXCHANGE PJSC	RUB	0	0.00					
7 278 905	TATNEFT PJSC	RUB	0	0.00					
186	TRANSNEFT PJSC	RUB	0	0.00					
811 940	UNITED CO RUSAL INTERNATIONAL	RUB	0	0.00					
10 290 823 737	VTB BANK PJSC	RUB	105	0.00					
416 484	X 5 RETAIL GROUP NV-REGS GDR	USD	0	0.00					
140 048	X 5 RETAIL GROUP NV-REGS GDR	RUB	0	0.00					
<i>Luxembourg</i>									
18 885 158	NOVOROSSIYSK COMMERCIAL SEA	RUB	0	0.00					
5 803 450	OKEY GROUP SA - GDR REG	USD	5	0.00					
<i>Cyprus</i>									
351 590	CIAN PLC-ADR	USD	0	0.00					
2 657 727	GLOBAL PORTS INV-REGS W/I	USD	2	0.00					
1 250 939	GLOBALTRA-SPONS GDR REGS	USD	1	0.00					
1 210 869	OZON HOLDINGS PLC - ADR	USD	1	0.00					
557 502	TCS GROUP HOLDING -REG S	USD	1	0.00					
158 494	TCS GROUP HOLDING-GDR REG S	RUB	0	0.00					
<i>Guernsey Island</i>									
510 880	ETALON GROUP-GDR REGS - W/I	USD	0	0.00					
Other transferable securities									
<b>Shares</b>									
<i>Russia</i>									
14 892 463	ALROSA PJSC	RUB	0	0.00					
8 297 135	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	0	0.00					

# BNP PARIBAS FUNDS SMaRT Food

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
335 912	AGCO CORP	USD	40 463 387	2.68	785 200	SAKATA SEED CORP	JPY	20 806 500	1.38
574 466	BALL CORP	USD	30 650 473	2.03	665 700	YUKIGUNI MAITAKE CO LTD	JPY	4 122 428	0.27
997 839	DARLING INGREDIENTS INC	USD	58 342 942	3.86	<i>Canada</i>				
62 694	DEERE & CO	USD	23 284 126	1.54	330 500	CANADIAN PACIFIC KANSAS CITY	CAD	24 495 047	1.62
331 445	DEXCOM INC	USD	39 041 244	2.59	<i>Denmark</i>				
206 715	ECOLAB INC	USD	35 372 707	2.35	339 828	CHRISTIAN HANSEN HOLDING A/S	DKK	21 614 776	1.43
2 131 678	GRAPHIC PACKAGING HOLDING CO	USD	46 951 625	3.11	<i>Philippines</i>				
487 938	INTERNATIONAL FLAVORS & FRAGRANCES	USD	35 595 770	2.36	40 023 600	PUREGOLD PRICE CLUB INC	PHP	19 556 662	1.30
501 528	MCCORMICK & CO-NON VTG SHRS	USD	40 099 255	2.66	<i>Hong Kong</i>				
253 236	MIDDLEBY CORP	USD	34 313 362	2.28	14 096 000	VITASOY INTERNATIONAL HOLDINGS	HKD	16 103 349	1.07
1 056 389	RAYONIER INC	USD	30 403 863	2.02	<i>Austria</i>				
770 095	SONOCO PRODUCTS CO	USD	41 659 951	2.76	314 656	LENZING AG	EUR	14 112 322	0.94
778 678	TRIMBLE INC	USD	37 784 797	2.51	<i>South Korea</i>				
120 277	VALMONT INDUSTRIES	USD	32 086 729	2.13	255 968	COWAY CO LTD	KRW	7 825 638	0.52
1 005 075	WESTROCK CO	USD	26 780 504	1.78	Other transferable securities				
<i>Ireland</i>									
3 748 499	DOLE PLC	USD	46 452 527	3.08	<b>Shares</b>				
2 307 082	GLANBIA PLC	EUR	31 607 023	2.10	<i>United States of America</i>				
589 688	KERRY GROUP PLC - A	EUR	52 706 313	3.48	62 000	FRESH MARKET INC/THE	USD	0	0.00
1 078 857	SMURFIT KAPPA GROUP PLC	EUR	32 937 504	2.18	<b>Warrants, Rights</b>				
<i>Switzerland</i>									
380 129	DSM-FIRMENICH AG	EUR	37 488 322	2.49	314 656	LENZING AG RTS 05/07/2023	EUR	1 038 365	0.07
235 057	NESTLE SA-REG	CHF	25 912 743	1.72	<b>Total securities portfolio</b>				
444 821	SGS SA-REG	CHF	38 537 026	2.56	<b>1 482 491 800 98.30</b>				
1 190 382	SIG COMBIBLOC GROUP AG	CHF	30 099 511	2.00					
<i>United Kingdom</i>									
3 224 514	CNH INDUSTRIAL NV	USD	42 560 038	2.82					
1 658 765	COMPASS GROUP PLC	GBP	42 563 661	2.82					
811 004	UNILEVER PLC	EUR	38 542 965	2.56					
<i>Germany</i>									
1 154 506	GEA GROUP AG	EUR	44 229 125	2.93					
696 993	HELLOFRESH SE	EUR	15 752 042	1.04					
222 867	SYMRISE AG	EUR	21 399 689	1.42					
<i>The Netherlands</i>									
1 063 264	CORBION NV	EUR	23 242 951	1.54					
1 251 033	KONINKLIJKE AHOLD DELHAIZE N	EUR	39 107 292	2.59					
<i>Norway</i>									
1 687 094	BORREGAARD ASA	NOK	22 920 865	1.52					
5 761 622	LERROY SEAFOOD GROUP ASA	NOK	20 072 143	1.33					
471 303	SALMAR ASA	NOK	17 455 368	1.16					
<i>Australia</i>									
4 744 107	BRAMBLES LTD	AUD	41 709 934	2.77					
<i>Portugal</i>									
1 461 861	JERONIMO MARTINS	EUR	36 897 372	2.45					
<i>France</i>									
640 239	DANONE	EUR	35 943 017	2.38					
<i>India</i>									
4 852 939	DABUR INDIA LTD	INR	31 071 929	2.06					
<i>Faeroe Islands</i>									
560 331	BAKKA Frost P/F	NOK	30 776 618	2.04					

# BNP PARIBAS FUNDS Social Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>228 493 234</b>	<b>84.29</b>					
<i>France</i>					<i>Spain</i>				
700 000	ACTION LOGEMENT 0.750% 21-19/07/2041	EUR	434 833	0.16	2 300 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	1 978 268	0.73
3 100 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	2 641 595	0.97	1 500 000	AUTONOMOUS COMMU 3.596% 23-30/04/2033	EUR	1 501 983	0.55
500 000	ACTION LOGEMENT 3.625% 23-25/05/2043	EUR	493 616	0.18	3 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	3 369 915	1.24
2 800 000	AGENCE FRANCAISE 0.000% 20-20/09/2027	EUR	2 429 245	0.90	600 000	BASQUE GOVERNMENT 0.450% 21-30/04/2032	EUR	463 017	0.17
600 000	AGENCE FRANCAISE 0.000% 20-28/10/2027	EUR	519 691	0.19	2 100 000	BASQUE GOVERNMENT 1.450% 18-30/04/2028	EUR	1 915 173	0.71
1 900 000	AGENCE FRANCAISE 1.625% 22-25/05/2032	EUR	1 661 365	0.61	1 354 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	1 157 986	0.43
1 400 000	AGENCE FRANCAISE 2.875% 23-21/01/2030	EUR	1 365 366	0.50	787 000	BASQUE GOVERNMENT 3.500% 23-30/04/2033	EUR	784 031	0.29
4 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	3 980 337	1.47	3 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	2 867 961	1.06
3 400 000	BPCE 0.625% 18-26/09/2023	EUR	3 375 023	1.25	2 200 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	2 170 247	0.80
7 200 000	CAISSE AMORT DET 0.000% 20-25/02/2026	EUR	6 587 564	2.43	1 900 000	COMUNIDAD MADRID 0.420% 21-30/04/2031	EUR	1 497 189	0.55
500 000	CAISSE AMORT DET 0.000% 21-25/05/2031	EUR	392 772	0.14	7 000 000	INSTIT CRDT OFCL 2.650% 22-31/01/2028	EUR	6 754 983	2.49
100 000	CAISSE AMORT DET 0.450% 22-19/01/2032	EUR	80 102	0.03	2 700 000	INSTIT CRDT OFCL 3.250% 23-31/10/2028	EUR	2 685 015	0.99
300 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	263 307	0.10	1 200 000	JUNTA ANDALUCIA 0.500% 21-30/04/2031	EUR	946 634	0.35
1 900 000	CAISSE AMORT DET 1.750% 22-25/11/2027	EUR	1 787 211	0.66	1 499 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	1 357 952	0.50
600 000	CAISSE AMORT DET 2.750% 22-25/11/2032	EUR	581 800	0.21	800 000	JUNTA CASTILLA 3.500% 23-30/04/2033	EUR	794 856	0.29
800 000	CAISSE AMORT DET 2.875% 22-25/05/2027	EUR	786 331	0.29	3 200 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	2 970 351	1.10
500 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	495 371	0.18	3 000 000	XUNTA DE GALICIA 3.711% 23-30/07/2029	EUR	3 030 189	1.12
2 900 000	CAISSE AMORT DET 3.750% 23-24/05/2028	USD	2 588 952	0.96	<i>Belgium</i>				
3 600 000	CAISSE DES DEPOT 0.010% 21-01/06/2026	EUR	3 258 075	1.20	1 100 000	COMM FRANC BELG 0.625% 21-11/06/2035	EUR	785 076	0.29
2 000 000	CAISSE DES DEPOT 3.000% 23-25/05/2028	EUR	1 981 728	0.73	1 500 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	1 305 789	0.48
4 300 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	4 006 528	1.48	3 300 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	2 663 763	0.98
8 600 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	7 703 547	2.84	10 200 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	9 446 442	3.49
5 500 000	COUNCIL OF EUROP 0.000% 21-15/04/2028	EUR	4 727 053	1.74	8 500 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	7 778 598	2.87
1 500 000	COUNCIL OF EUROP 1.000% 22-13/04/2029	EUR	1 334 468	0.49	1 951 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 855 681	0.68
2 000 000	COUNCIL OF EUROP 2.875% 23-13/04/2030	EUR	1 973 662	0.73	1 800 000	FLEMISH COMMUNIT 0.375% 20-15/04/2030	EUR	1 492 573	0.55
1 300 000	CREDIT AG HOME L 3.250% 23-08/06/2033	EUR	1 291 324	0.48	3 300 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	3 062 600	1.13
4 200 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	3 539 881	1.31	1 200 000	KBC GROUP NV 4.375% 23-06/12/2031	EUR	1 192 936	0.44
900 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	892 376	0.33	2 700 000	REGION WALLONNE 0.250% 19-03/05/2026	EUR	2 465 033	0.91
900 000	DANONE 1.000% 18-26/03/2025	EUR	858 214	0.32	<i>Germany</i>				
3 700 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	2 822 844	1.04	2 200 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	1 847 293	0.68
4 200 000	ILE DE FRANCE 0.000% 21-20/04/2028	EUR	3 589 014	1.32	492 000	BERLIN HYP AG 3.000% 23-11/05/2026	EUR	484 612	0.18
1 800 000	LA BANQUE POST H 3.000% 23-31/01/2031	EUR	1 763 953	0.65	3 100 000	LEG IMMOBILIE SE 0.750% 21-30/06/2031	EUR	2 238 319	0.83
5 600 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	4 270 474	1.58	800 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	548 679	0.20
5 000 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	4 776 187	1.76	2 700 000	NORDRHEIN-WEST 2.000% 22-15/06/2032	EUR	2 486 204	0.92
2 900 000	ORANGE 0.125% 20-16/09/2029	EUR	2 369 206	0.87	300 000	NORDRHEIN-WEST 2.900% 23-07/06/2033	EUR	297 494	0.11
1 300 000	ORANGE 2.375% 22-18/05/2032	EUR	1 185 386	0.44	2 000 000	NRW BANK 0.100% 20-09/07/2035	EUR	1 391 282	0.51
12 200 000	UNEDIC 0.100% 20-25/11/2026	EUR	10 935 153	4.04	800 000	NRW BANK 2.875% 23-05/04/2033	EUR	788 549	0.29
300 000	UNEDIC 0.100% 21-25/05/2034	EUR	215 994	0.08	4 400 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	4 013 530	1.48
200 000	UNEDIC 1.750% 22-25/11/2032	EUR	178 558	0.07	1 400 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	1 371 750	0.51
800 000	VILLE DE PARIS 3.000% 22-27/09/2042	EUR	735 151	0.27	<i>Italy</i>				
					3 000 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	13 140 464	4.84
					7 100 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	2 282 602	0.84
					600 000	CASSA DEPOSITI E 2.125% 19-21/03/2026	EUR	568 642	0.21
					3 364 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	3 451 214	1.27
					1 000 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	764 673	0.28



# BNP PARIBAS FUNDS Social Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>South Korea</i>		<i>8 942 136</i>	<i>3.30</i>					
4 400 000	KHFC 0.010% 20-05/02/2025	EUR	4 115 584	1.52					
998 000	KHFC 0.723% 22-22/03/2025	EUR	939 707	0.35					
2 500 000	KHFC 0.750% 18-30/10/2023	EUR	2 474 775	0.91					
1 500 000	KHFC 1.963% 22-19/07/2026	EUR	1 412 070	0.52					
	<i>United Kingdom</i>		<i>5 782 437</i>	<i>2.13</i>					
4 800 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	3 993 825	1.47					
1 829 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	1 788 612	0.66					
	<i>United States of America</i>		<i>5 763 567</i>	<i>2.12</i>					
2 600 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	1 958 570	0.72					
4 700 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	3 804 997	1.40					
	<i>Chile</i>		<i>4 520 423</i>	<i>1.67</i>					
4 300 000	CHILE 0.100% 21-26/01/2027	EUR	3 741 473	1.38					
1 500 000	CHILE 1.250% 21-22/01/2051	EUR	778 950	0.29					
	<i>The Netherlands</i>		<i>3 896 399</i>	<i>1.44</i>					
945 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	934 672	0.34					
3 000 000	BNG BANK NV 3.500% 23-19/05/2028	USD	2 646 836	0.98					
400 000	NED WATERSCHAPBK 0.250% 22-19/01/2032	EUR	314 891	0.12					
	<i>Japan</i>		<i>3 108 151</i>	<i>1.15</i>					
3 200 000	MITSUBISHI UFJ FINANCE 0.978% 20-09/06/2024	EUR	3 108 151	1.15					
	<i>Slovenia</i>		<i>2 971 828</i>	<i>1.10</i>					
3 800 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	2 971 828	1.10					
	<i>Finland</i>		<i>1 732 619</i>	<i>0.64</i>					
2 500 000	KUNTARAHOITUS 0.050% 20-10/09/2035	EUR	1 732 619	0.64					
	<b>Floating rate bonds</b>		<b>25 773 138</b>	<b>9.52</b>					
	<i>France</i>		<i>10 594 483</i>	<i>3.92</i>					
300 000	BPCE 23-01/06/2033 FRN	EUR	299 214	0.11					
700 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	668 968	0.25					
2 600 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	2 567 256	0.95					
4 300 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	3 682 124	1.36					
3 900 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	3 376 921	1.25					
	<i>United Kingdom</i>		<i>4 160 463</i>	<i>1.54</i>					
1 600 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	1 275 064	0.47					
999 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	992 359	0.37					
2 000 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	1 893 040	0.70					
	<i>Ireland</i>		<i>3 633 774</i>	<i>1.34</i>					
4 009 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	3 633 774	1.34					
	<i>United States of America</i>		<i>2 988 582</i>	<i>1.10</i>					
3 500 000	MORGAN STANLEY 20-21/10/2025 FRN	USD	2 988 582	1.10					
	<i>Spain</i>		<i>2 799 539</i>	<i>1.03</i>					
1 300 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 116 409	0.41					
1 700 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 683 130	0.62					
	<i>The Netherlands</i>		<i>1 333 365</i>	<i>0.49</i>					
1 700 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	1 333 365	0.49					
	<i>Italy</i>		<i>262 932</i>	<i>0.10</i>					
264 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	262 932	0.10					
	<b>Shares/Units in investment funds</b>							<b>12 673 328</b>	<b>4.69</b>
	<i>France</i>							<i>12 673 328</i>	<i>4.69</i>
	11 428.13 BNP PARIBAS MOIS - ISR - X CAP	EUR						12 673 328	4.69
	<b>Total securities portfolio</b>							<b>266 939 700</b>	<b>98.50</b>

# BNP PARIBAS FUNDS Sustainable Asia ex-Japan Equity

## 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				
<b>Shares</b>			<b>337 100 658</b>	<b>98.38</b>
<i>China</i>				
1 455 500	ALIBABA GROUP HOLDING LTD	HKD	15 216 998	4.44
191 500	BYD CO LTD-H	HKD	6 128 502	1.79
1 232 500	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	3 742 019	1.09
13 767 846	CHINA CONSTRUCTION BANK - H	HKD	8 921 684	2.60
1 257 000	CHINA MENGNIU DAIRY CO	HKD	4 745 683	1.39
48 114 000	CHINA TOWER CORP LTD-H	HKD	5 355 208	1.56
195 030	CONTEMPORARY AMPEREX TECHN-A	CNY	6 165 309	1.80
25 821	KWEICHOW MOUTAI CO LTD-A	CNY	6 017 825	1.76
484 100	NETEASE INC	HKD	9 473 438	2.76
903 000	PING AN INSURANCE GROUP CO - H	HKD	5 775 740	1.69
486 394	TENCENT HOLDINGS LTD	HKD	20 673 383	6.03
236 900	TRIP.COM GROUP LTD	HKD	8 267 024	2.41
1 195 500	WUXI BIOLOGICS CAYMAN INC	HKD	5 732 832	1.67
527 298	ZHEJIANG HUAYOU COBALT CO -A	CNY	3 341 139	0.98
<i>South Korea</i>				
175 434	KT CORP	KRW	3 967 619	1.16
79 070	LG ELECTRONICS INC	KRW	7 603 058	2.22
15 180	LG ENERGY SOLUTION	KRW	6 370 842	1.86
478 495	SAMSUNG ELECTRONICS CO LTD	KRW	26 218 903	7.66
9 808	SAMSUNG SDI CO LTD	KRW	4 979 738	1.45
103 433	SK HYNIX INC	KRW	9 042 979	2.64
<i>India</i>				
568 870	BHARTI AIRTEL LTD	INR	6 101 188	1.78
359 404	HDFC BANK LIMITED	INR	7 461 578	2.18
186 845	HINDUSTAN UNILEVER LTD	INR	6 111 032	1.78
343 047	HOUSING DEVELOPMENT FINANCE	INR	11 821 212	3.45
769 728	JUBILANT FOODWORKS LTD	INR	4 707 567	1.37
320 687	MAHINDRA & MAHINDRA LTD	INR	5 689 364	1.66
430 790	RELIANCE INDUSTRIES LTD	INR	13 409 950	3.91
<i>Taiwan</i>				
1 138 000	CHAILEASE HOLDING CO LTD	TWD	7 473 449	2.18
1 796 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	33 346 434	9.74
<i>Hong Kong</i>				
2 147 000	AIA GROUP LTD	HKD	21 799 216	6.36
451 500	TECHTRONIC INDUSTRIES CO LTD	HKD	4 929 710	1.44
<i>Singapore</i>				
579 000	DBS GROUP HOLDINGS LTD	SGD	13 480 881	3.93
3 001 717	SATS LTD	SGD	5 722 433	1.67
76 977	SEA LTD-ADR	USD	4 467 745	1.30
<i>Thailand</i>				
2 287 900	AIRPORTS OF THAILAND PCL-FOR	THB	4 646 138	1.36
26 920 200	WHA CORP PCL-FOREIGN	THB	3 492 679	1.02
<i>United States of America</i>				
116 286	YUM CHINA HOLDINGS INC	USD	6 570 159	1.92
<i>Indonesia</i>				
13 142 100	BANK RAKYAT INDONESIA PERSER	IDR	4 755 437	1.39
<i>Malaysia</i>				
3 351 200	PRESS METAL ALUMINIUM HOLDIN	MYR	3 374 563	0.98
<b>Total securities portfolio</b>			<b>337 100 658</b>	<b>98.38</b>

# BNP PARIBAS FUNDS Sustainable Asian Cities Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>67 461 640</b>	<b>89.35</b>					
<i>Hong Kong</i>					<i>11 596 235</i>	<i>15.36</i>			
1 500 000	CHINA WATER AFF 4.850% 21-18/05/2026	USD	1 291 305	1.71					
550 000	CHN MERCH BK/HK 1.200% 20-10/09/2025	USD	500 764	0.66					
2 000 000	HONG KONG 4.000% 23-07/06/2028	USD	1 960 898	2.60					
1 000 000	HONG KONG 4.250% 23-07/06/2026	USD	992 970	1.32					
2 500 000	HONG KONG 4.625% 23-11/01/2033	USD	2 591 396	3.43					
800 000	HONG KONG 5.250% 23-11/01/2053	USD	905 020	1.20					
1 950 000	MTR CORP LTD 1.625% 20-19/08/2030	USD	1 604 555	2.13					
1 150 000	SWIRE PRO MTN FI 3.500% 18-10/01/2028	USD	1 074 214	1.42					
725 000	VANKE REAL ESTAT 3.150% 19-12/05/2025	USD	675 113	0.89					
<i>South Korea</i>					<i>11 294 270</i>	<i>14.96</i>			
1 500 000	EXP-IMP BK KOREA 5.125% 23-11/01/2033	USD	1 538 055	2.04					
2 200 000	KHFC 4.625% 23-24/02/2028	USD	2 159 476	2.86					
700 000	KHFC 4.625% 23-24/02/2033	USD	679 049	0.90					
2 500 000	KODIT GLB 2023-1 4.954% 23-25/05/2026	USD	2 456 075	3.25					
1 100 000	LG CHEM LTD 1.375% 21-07/07/2026	USD	966 702	1.28					
500 000	SHINHAN BANK 4.000% 19-23/04/2029	USD	452 710	0.60					
1 000 000	SK BROADBAND CO 4.875% 23-28/06/2028	USD	985 700	1.31					
2 071 000	SK ON CO LTD 5.375% 23-11/05/2026	USD	2 056 503	2.72					
<i>Indonesia</i>					<i>10 624 639</i>	<i>14.08</i>			
2 000 000	BANK MANDIRI PT 2.000% 21-19/04/2026	USD	1 803 440	2.39					
1 800 000	BANK RAKYAT INDO 3.950% 19-28/03/2024	USD	1 772 262	2.35					
2 100 000	PERTAMINA GEOTHE 5.150% 23-27/04/2028	USD	2 087 106	2.76					
1 700 000	SBSN INDO III 2.300% 20-23/06/2025	USD	1 609 050	2.13					
1 700 000	SBSN INDO III 3.550% 21-09/06/2051	USD	1 287 529	1.71					
1 000 000	SBSN INDO III 4.700% 22-06/06/2032	USD	994 360	1.32					
1 200 000	TOWER BERSAMA IN 2.800% 21-02/05/2027	USD	1 070 892	1.42					
<i>China</i>					<i>7 494 982</i>	<i>9.93</i>			
1 800 000	ALIBABA GROUP 2.700% 21-09/02/2041	USD	1 207 962	1.60					
600 000	BAIDU INC 1.625% 21-23/02/2027	USD	526 572	0.70					
550 000	CHN CONST BK/HK 1.250% 20-04/08/2025	USD	504 064	0.67					
1 300 000	HEALTH & HAPPINE 5.625% 19-24/10/2024	USD	1 189 669	1.58					
800 000	LENOVO GROUP LTD 3.421% 20-02/11/2030	USD	669 608	0.89					
700 000	LENOVO GROUP LTD 6.536% 22-27/07/2032	USD	705 712	0.93					
500 000	LONGFOR HOLDINGS 3.950% 19-16/09/2029	USD	366 155	0.48					
1 800 000	LONGFOR PROPRTI 4.500% 18-16/01/2028	USD	1 426 320	1.89					
1 000 000	SF HLD INV 2021 2.375% 21-17/11/2026	USD	898 920	1.19					
<i>India</i>					<i>5 965 212</i>	<i>7.90</i>			
800 000	10 RENEW PW SUB 4.500% 21-14/07/2028	USD	675 864	0.90					
1 300 000	ADANI GREEN/PR 6.250% 19-10/12/2024	USD	1 243 723	1.65					
2 136 000	ADANI RENEW ENER 4.625% 19-15/10/2039	USD	1 563 381	2.07					
1 700 000	SHRIRAM TRANSPOR 4.400% 21-13/03/2024	USD	1 663 824	2.20					
1 000 000	ULTRATECH CEMENT 2.800% 21-16/02/2031	USD	818 420	1.08					
					<i>Cayman Islands</i>				
1 000 000	CHINA OVERSEA FI 6.375% 13-29/10/2043	USD	1 040 310	1.38					
2 300 000	HK LAND FINANCE 2.250% 21-15/07/2031	USD	1 905 019	2.52					
1 700 000	LINK FIN CAYM 09 2.875% 16-21/07/2026	USD	1 577 939	2.09					
					<i>British Virgin Islands</i>				
1 800 000	MIDEA INVST DEV 2.880% 22-24/02/2027	USD	1 648 692	2.18					
1 116 000	TSMC GLOBAL LTD 0.750% 20-28/09/2025	USD	1 003 451	1.33					
2 000 000	TSMC GLOBAL LTD 1.375% 20-28/09/2030	USD	1 568 740	2.08					
					<i>Philippines</i>				
1 750 000	BANK PHILIPP ISL 2.500% 19-10/09/2024	USD	1 677 585	2.22					
511 000	PHILIPPINES(REP) 5.950% 22-13/10/2047	USD	553 847	0.73					
					<i>Malaysia</i>				
1 600 000	AXIATA SPV2 4.357% 16-24/03/2026	USD	1 544 608	2.05					
750 000	MY WAKALA SUKUK 2.070% 21-28/04/2031	USD	644 970	0.85					
					<i>United Arab Emirates</i>				
2 143 000	ALDAR INVESTMENT 4.875% 23-24/05/2033	USD	2 109 869	2.79					
					<i>France</i>				
1 700 000	BK OF CHN/PARIS 0.950% 20-21/09/2023	USD	1 683 238	2.23					
					<i>Mauritius</i>				
1 700 000	GREENKO SOLAR 5.950% 19-29/07/2026	USD	1 585 114	2.10					
					<i>Australia</i>				
1 000 000	CHN CONST BK/SYD 4.500% 23-31/05/2026	USD	980 550	1.30					
					<i>Singapore</i>				
1 000 000	BANK OF CHINA/SG 3.250% 22-28/04/2025	USD	962 370	1.27					
					<b>Floating rate bonds</b>				
					<i>Singapore</i>				
2 000 000	GLP PTE LTD 21-31/12/2061 FRN	USD	738 300	0.98					
3 500 000	UNITED OVERSEAS 21-14/10/2031 FRN	USD	3 065 315	4.06					
					<i>United Kingdom</i>				
1 000 000	CHN MERCH BK/LN 23-13/06/2026 FRN	USD	1 000 500	1.33					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
27 489.60	BNP PARIBAS INSTICASH USD 1D I VNAV - X CAP	USD	3 761 379	4.98					
					<b>Total securities portfolio</b>				
			<b>76 027 134</b>	<b>100.70</b>					

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>1 678 185 689</b>	<b>67.51</b>					
<i>France</i>									
10 100 000	AGENCE FRANCAISE 0.000% 20-25/03/2025	EUR	9 479 429	0.38	1 400 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 163 506	0.05
4 500 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	4 616 680	0.19	8 600 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	8 314 422	0.33
14 600 000	ALD SA 0.375% 19-18/07/2023	EUR	14 581 451	0.59	18 800 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	18 261 111	0.73
5 800 000	ALD SA 0.375% 20-19/10/2023	EUR	5 738 430	0.23	7 600 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	6 994 893	0.28
21 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	20 194 747	0.81	8 500 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	8 151 388	0.33
8 648 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	8 533 897	0.34	2 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 596 698	0.06
6 000 000	BNP PARIBAS 1.000% 17-27/06/2024	EUR	5 819 477	0.23	500 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	434 905	0.02
20 000 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	19 010 974	0.76	10 100 000	LA POSTE SA 2.750% 12-26/11/2024	EUR	9 921 537	0.40
800 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	766 494	0.03	4 300 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	4 285 705	0.17
1 100 000	BPCE 0.625% 18-26/09/2023	EUR	1 091 919	0.04	5 200 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	5 196 638	0.21
20 400 000	BPCE 0.625% 19-26/09/2024	EUR	19 499 889	0.78	4 500 000	LOREAL SA 3.125% 23-19/05/2025	EUR	4 453 286	0.18
2 400 000	BPCE 1.000% 19-01/04/2025	EUR	2 263 264	0.09	3 600 000	MERCIALYS 4.625% 20-07/07/2027	EUR	3 363 123	0.14
1 500 000	BPCE 4.625% 13-18/07/2023	EUR	1 499 670	0.06	4 486 000	PEUGEOT 2.000% 17-23/03/2024	EUR	4 420 373	0.18
2 400 000	BPCE SFH 0.125% 20-31/03/2025	EUR	2 247 651	0.09	1 100 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	1 086 709	0.04
16 300 000	BPCE SFH 1.750% 14-27/06/2024	EUR	15 940 926	0.64	1 931 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	1 784 662	0.07
14 000 000	BPIFRANCE 0.125% 17-25/11/2023	EUR	13 780 437	0.55	9 300 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	9 088 384	0.37
1 300 000	BPIFRANCE 3.125% 11-26/09/2023	EUR	1 297 601	0.05	2 039 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 035 108	0.08
3 400 000	CAISSE AMORT DET 0.125% 18-25/10/2023	EUR	3 360 221	0.14	5 000 000	RENAULT 1.250% 19-24/06/2025	EUR	4 667 135	0.19
15 089 000	CAISSE AMORT DET 2.375% 13-25/01/2024	EUR	14 971 743	0.60	800 000	RTE RESEAU DE TR 1.625% 14-08/10/2024	EUR	774 388	0.03
15 800 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	14 721 663	0.59	2 000 000	SCHNEIDER ELEC 3.375% 23-06/04/2025	EUR	1 979 815	0.08
17 600 000	CAISSE FR DE FINANCEMENT 0.375% 17-11/05/2024	EUR	17 080 022	0.69	5 300 000	SOCIETE GENERALE 3.000% 22-28/10/2025	EUR	5 212 525	0.21
3 300 000	CAISSE FR DE FINANCEMENT 2.375% 14-17/01/2024	EUR	3 272 516	0.13	11 300 000	UNEDIC 2.375% 14-25/05/2024	EUR	11 137 129	0.45
1 900 000	CAPGEMINI SA 2.500% 15-01/07/2023	EUR	1 900 000	0.08	7 500 000	URW 0.625% 20-04/05/2027	EUR	6 368 068	0.26
10 700 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	9 872 654	0.40	7 400 000	VALEO SA 1.500% 18-18/06/2025	EUR	6 999 249	0.28
10 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	9 741 646	0.39	5 000 000	VALEO SA 3.250% 14-22/01/2024	EUR	4 964 120	0.20
1 000 000	CIE DE ST GOBAIN 0.625% 19-15/03/2024	EUR	976 773	0.04	<i>The Netherlands</i>				
5 500 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	5 241 288	0.21	2 362 000	ABN AMRO BANK NV 2.375% 14-23/01/2024	EUR	2 344 663	0.09
1 800 000	CIE FIN FONCIER 0.050% 20-16/04/2024	EUR	1 747 839	0.07	18 000 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	17 836 686	0.72
5 100 000	CIE FIN FONCIER 0.375% 17-11/12/2024	EUR	4 849 865	0.20	4 792 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	4 726 293	0.19
11 900 000	CREDIT AGRICOLE COV BOND 4.000% 10-16/07/2025	EUR	11 936 888	0.48	6 000 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	5 781 754	0.23
3 700 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 554 084	0.14	9 080 000	ASML HOLDING NV 3.500% 23-06/12/2025	EUR	9 018 856	0.36
3 500 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	3 360 723	0.14	4 412 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	4 301 332	0.17
16 700 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	16 261 097	0.65	7 886 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	7 594 268	0.31
3 200 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	3 103 551	0.12	12 679 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	12 581 316	0.51
16 100 000	CREDIT MUTUEL- CIC 0.250% 19-30/04/2024	EUR	15 631 334	0.63	3 800 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	3 781 952	0.15
8 600 000	CREDIT MUTUEL- CIC 2.500% 13-11/09/2023	EUR	8 584 357	0.35	1 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	983 320	0.04
3 400 000	DEXIA CREDIT LOCAL 0.000% 19-29/05/2024	EUR	3 282 627	0.13	6 622 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	6 586 507	0.26
24 100 000	DEXIA CREDIT LOCAL 1.250% 14-26/11/2024	EUR	23 222 451	0.93	14 975 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	14 972 665	0.60
2 950 000	DEXIA MUNI AGENCY 5.375% 09-08/07/2024	EUR	2 984 243	0.12	7 400 000	FIAT CHRYSLER AU 3.750% 16-29/03/2024	EUR	7 381 224	0.30
7 200 000	EDENRED 3.625% 23-13/12/2026	EUR	7 139 388	0.29	14 260 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	12 487 201	0.50
9 200 000	ELEC DE FRANCE 4.000% 10-12/11/2025	EUR	9 196 889	0.37	20 900 000	ING BANK NV 2.750% 22-21/11/2025	EUR	20 431 679	0.82
9 800 000	ELEC DE FRANCE 4.375% 22-12/10/2029	EUR	9 900 690	0.40	8 222 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	8 157 520	0.33
7 800 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	7 846 742	0.32	15 211 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	13 359 645	0.54
4 400 000	FAURECIA 2.375% 19-15/06/2027	EUR	3 865 059	0.16	8 700 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	8 536 845	0.34
10 425 000	FAURECIA 2.625% 18-15/06/2025	EUR	9 931 808	0.40	15 600 000	MERCEDES-BENZ IN 3.400% 23-13/04/2025	EUR	15 476 648	0.62
					14 563 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	14 463 425	0.58
					950 000	NED WATERSCHAPBK 0.125% 18-25/09/2023	EUR	943 245	0.04
					4 500 000	NN BANK NV 0.250% 19-27/02/2024	EUR	4 393 716	0.18
					5 765 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	5 071 225	0.20
					7 157 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	7 102 891	0.29

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>					<i>Italy</i>				
			<i>137 315 457</i>	<i>5.53</i>				<i>95 421 863</i>	<i>3.84</i>
9 900 000	ADIF ALTA VELOCI 1.875% 15-28/01/2025	EUR	9 612 103	0.39	1 640 000	ACEA SPA 0.000% 21-28/09/2025	EUR	1 490 367	0.06
15 700 000	ADIF ALTA VELOCI 3.500% 14-27/05/2024	EUR	15 621 969	0.63	797 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	763 400	0.03
8 300 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	8 170 704	0.33	2 900 000	CASS RISP PARMA 0.250% 16-30/09/2024	EUR	2 763 025	0.11
9 700 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	8 758 925	0.35	1 000 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	844 872	0.03
13 200 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	12 498 139	0.50	21 173 000	FERROVIE DEL 0.875% 17-07/12/2023	EUR	20 845 915	0.84
6 900 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	6 845 341	0.28	6 800 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	6 457 962	0.26
3 000 000	BANKIA 1.000% 19-25/06/2024	EUR	2 900 684	0.12	5 600 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	5 500 524	0.22
1 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	852 341	0.03	287 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	282 923	0.01
11 700 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	11 445 816	0.46	1 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	957 280	0.04
3 100 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	2 768 686	0.11	250 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	241 189	0.01
9 700 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	9 417 558	0.38	7 515 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	7 434 154	0.30
2 800 000	CAIXABANK 1.125% 17-17/05/2024	EUR	2 726 555	0.11	4 649 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	4 657 732	0.19
5 300 000	CAIXABANK 1.750% 18-24/10/2023	EUR	5 262 755	0.21	100 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	92 459	0.00
5 600 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	5 524 265	0.22	2 300 000	MEDIOBANCA SPA 1.125% 18-12/08/2024	EUR	2 224 024	0.09
7 500 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	6 434 018	0.26	25 328 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	23 796 592	0.96
6 400 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	5 988 023	0.24	540 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	538 031	0.02
300 000	INMOBILIARIA COL 1.625% 17-28/11/2025	EUR	281 342	0.01	4 000 000	TIM SPA 4.000% 19-11/04/2024	EUR	3 937 418	0.16
15 200 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	14 253 038	0.57	2 414 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 257 291	0.09
1 400 000	MAPFRE 2.875% 22-13/04/2030	EUR	1 199 630	0.05	10 500 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	10 336 705	0.42
150 000	MERLIN PROPERTIES 1.750% 17-26/05/2025	EUR	142 285	0.01	<i>Germany</i>				
7 200 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	6 611 280	0.27	16 800 000	ALSTRIA OFFICE 0.500% 19-26/09/2025	EUR	13 831 228	0.56
<i>United States of America</i>					17 287 340	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	16 902 728	0.68
			<i>126 747 218</i>	<i>5.08</i>	5 000 000	COMMERZBANK AG 1.125% 17-19/09/2025	EUR	4 613 437	0.19
20 000 000	ABBVIE INC 1.250% 20-01/06/2024	EUR	19 458 830	0.78	9 400 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	9 323 915	0.38
7 000 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	6 832 445	0.27	5 600 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	5 554 834	0.22
9 600 000	ABBVIE INC 1.500% 20-15/11/2023	EUR	9 511 368	0.38	4 000 000	DT LUFTHANSA AG 2.000% 21-14/07/2024	EUR	3 889 800	0.16
9 900 000	AT&T INC 2.400% 14-15/03/2024	EUR	9 782 705	0.39	3 100 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	2 939 439	0.12
15 000 000	BANK OF AMERICA CORP 2.375% 14-19/06/2024	EUR	14 751 311	0.59	3 354 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	3 207 043	0.13
5 389 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	5 040 918	0.20	4 100 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	3 922 992	0.16
5 012 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	5 017 754	0.20	3 800 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	3 153 335	0.13
9 165 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	9 074 145	0.37	14 200 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	12 952 754	0.52
5 000 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	4 825 579	0.19	4 900 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	4 801 123	0.19
10 000 000	FORD MOTOR CREDIT 3.021% 19-06/03/2024	EUR	9 851 967	0.40	<i>Japan</i>				
10 209 000	IBM CORP 3.375% 23-06/02/2027	EUR	10 043 501	0.40	5 789 000	MITSUBISHI UFJ FINANCE 0.339% 19-19/07/2024	EUR	5 564 910	0.22
7 800 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	7 635 549	0.31	17 200 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	17 064 942	0.69
5 000 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	4 689 872	0.19	5 000 000	MIZUHO FINANCIAL 1.020% 18-11/10/2023	EUR	4 959 297	0.20
10 700 000	TOYOTA MOTOR CREDIT 0.625% 17-21/11/2024	EUR	10 231 274	0.41	1 000 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	935 448	0.04
<i>United Kingdom</i>					9 523 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	8 673 177	0.35
			<i>105 084 624</i>	<i>4.23</i>	10 000 000	SUMITOMO MITSUI 0.819% 18-23/07/2023	EUR	9 981 194	0.40
13 000 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	12 083 627	0.49	21 500 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	20 646 459	0.83
20 000 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	19 325 546	0.78	<i>Ireland</i>				
5 200 000	LINDE PLC 3.625% 23-12/06/2025	EUR	5 180 126	0.21	12 400 000	BANK OF IRELAND 1.375% 18-29/08/2023	EUR	12 348 697	0.50
10 283 000	LLOYDS BANK PLC 3.250% 23-02/02/2026	EUR	10 121 768	0.41	16 500 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	16 261 072	0.65
12 000 000	NATIONAL WESTMSTR BK 0.500% 17-15/05/2024	EUR	11 637 667	0.47	10 000 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	9 928 399	0.40
21 900 000	TESCO CORP TREAS 1.375% 18-24/10/2023	EUR	21 721 828	0.87	9 400 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	7 692 806	0.31
4 400 000	TESCO CORP TREAS 2.500% 14-01/07/2024	EUR	4 330 836	0.17					
5 069 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	5 039 384	0.20					
6 000 000	WPP FINANCE 2013 3.000% 13-20/11/2023	EUR	5 972 771	0.24					
10 000 000	YORKSHIRE BLD SOC 0.125% 19-08/05/2024	EUR	9 671 071	0.39					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>43 615 230</i>	<i>1.74</i>		<i>Slovakia</i>		<i>4 683 175</i>	<i>0.19</i>
14 001 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	13 285 850	0.53	5 000 000	SLOVAKIA GOVERNMENT 0.250% 20-14/05/2025	EUR	4 683 175	0.19
2 500 000	SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023	EUR	2 500 000	0.10		<b>Floating rate bonds</b>		<b>507 459 462</b>	<b>20.45</b>
16 482 000	VOLVO TREAS AB 0.000% 21-09/05/2024	EUR	15 922 598	0.64		<i>France</i>		<i>95 760 892</i>	<i>3.87</i>
4 310 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	4 084 756	0.16	17 200 000	AXA SA 13-04/07/2043 FRN	EUR	17 200 000	0.69
2 916 000	VOLVO TREAS AB 2.625% 22-20/02/2026	EUR	2 814 572	0.11	1 800 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	1 668 309	0.07
5 071 000	VOLVO TREAS AB 3.500% 23-17/11/2025	EUR	5 007 454	0.20	1 200 000	BPCE 23-01/06/2033 FRN	EUR	1 196 858	0.05
	<i>South Korea</i>		<i>39 199 660</i>	<i>1.58</i>	5 600 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	5 436 088	0.22
22 500 000	KHFC 0.010% 20-05/02/2025	EUR	21 045 600	0.85	8 000 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	7 666 195	0.31
15 149 000	KHFC 0.010% 21-29/06/2026	EUR	13 454 584	0.54	6 000 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	5 699 096	0.23
4 991 000	KHFC 0.723% 22-22/03/2025	EUR	4 699 476	0.19	5 800 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	4 438 608	0.18
	<i>Canada</i>		<i>35 404 542</i>	<i>1.43</i>	1 600 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	1 622 945	0.07
3 168 000	BANK OF MONTREAL 0.100% 16-20/10/2023	EUR	3 133 934	0.13	1 000 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	920 306	0.04
17 077 000	ROYAL BANK OF CANADA 0.125% 19-23/07/2024	EUR	16 371 494	0.66	10 500 000	LA BANQUE POSTALE 20-26/01/2031 FRN	EUR	9 201 880	0.37
1 000 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	968 811	0.04	8 700 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	7 014 642	0.28
15 625 000	TORONTO DOMINION BANK 1.707% 22-28/07/2025	EUR	14 930 303	0.60	3 700 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	3 578 605	0.14
	<i>Luxembourg</i>		<i>34 295 447</i>	<i>1.38</i>	21 900 000	LA POSTE 18-31/12/2049 FRN	EUR	20 295 825	0.82
10 000 000	EFSS 0.000% 19-19/04/2024	EUR	9 722 555	0.39	800 000	ORANGE 19-31/12/2049 FRN	EUR	757 701	0.03
18 492 000	EFSS 0.375% 17-11/10/2024	EUR	17 749 006	0.71	5 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	4 647 175	0.19
200 000	EFSS 0.625% 18-16/10/2026	EUR	183 408	0.01	5 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	4 416 659	0.18
6 857 000	MEDTRONIC GLOBAL 3.000% 22-15/10/2028	EUR	6 640 478	0.27		<i>United States of America</i>		<i>69 715 459</i>	<i>2.81</i>
	<i>Portugal</i>		<i>32 634 186</i>	<i>1.32</i>	12 600 000	AT&T INC 18-05/09/2023 FRN	EUR	12 568 024	0.51
26 700 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	26 045 614	1.05	9 521 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	9 352 695	0.38
6 900 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	6 588 572	0.27	2 000 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	2 006 186	0.08
	<i>Finland</i>		<i>32 263 511</i>	<i>1.30</i>	9 712 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	9 132 385	0.37
15 236 000	NORDEA KIINNI 2.625% 22-01/12/2025	EUR	14 853 461	0.60	17 800 000	CITIGROUP INC 18-24/07/2026 FRN	EUR	16 697 139	0.67
5 726 000	NORDIC INVESTMENT BANK 0.125% 16-10/06/2024	EUR	5 524 842	0.22	20 000 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	19 959 030	0.80
5 000 000	OP CORPORATE BK 0.375% 19-19/06/2024	EUR	4 814 115	0.19		<i>The Netherlands</i>		<i>68 347 359</i>	<i>2.76</i>
1 187 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 158 846	0.05	6 100 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	6 127 756	0.25
2 055 000	OP MORTGAGE BANK 0.250% 17-13/03/2024	EUR	2 004 181	0.08	4 200 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	4 067 803	0.16
3 929 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	3 908 066	0.16	4 200 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	3 770 389	0.15
	<i>Australia</i>		<i>30 282 343</i>	<i>1.22</i>	4 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	3 444 813	0.14
5 902 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	5 544 422	0.22	7 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	7 334 534	0.30
15 593 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	15 445 652	0.62	1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	944 903	0.04
4 000 000	COMMONWEALTH BANK OF AUSTRALIA 0.375% 17-11/04/2024	EUR	3 892 142	0.16	100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	84 371	0.00
1 000 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	994 432	0.04	17 900 000	ING GROEP NV 21-29/11/2025 FRN	EUR	16 793 980	0.68
2 686 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	2 524 253	0.10	1 500 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 482 263	0.06
1 986 000	WESTPAC BANKING 0.500% 18-16/01/2025	EUR	1 881 442	0.08	3 700 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	3 606 489	0.15
	<i>Belgium</i>		<i>22 375 467</i>	<i>0.90</i>	3 400 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	2 923 834	0.12
9 100 000	BELFIUS BANK SA 0.375% 18-24/10/2023	EUR	9 007 893	0.36	5 200 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	5 008 399	0.20
6 900 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	6 608 219	0.27	13 600 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	12 757 825	0.51
7 100 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	6 759 355	0.27		<i>Spain</i>		<i>62 144 431</i>	<i>2.50</i>
	<i>Norway</i>		<i>19 716 266</i>	<i>0.79</i>	16 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 19-22/02/2029 FRN	EUR	15 859 419	0.64
20 000 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	19 716 266	0.79	3 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-09/09/2023 FRN	EUR	3 904 655	0.16
	<i>Denmark</i>		<i>5 126 821</i>	<i>0.21</i>	12 500 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	12 517 314	0.50
5 164 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	5 126 821	0.21	7 200 000	BANKIA 19-15/02/2029 FRN	EUR	7 091 533	0.29
					8 300 000	CAIXABANK 17-14/07/2028 FRN	EUR	8 294 266	0.33
					15 300 000	MAPFRE 17-31/03/2047 FRN	EUR	14 477 244	0.58

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		35 328 353	1.41		<i>Money Market Instruments</i>		133 585 667	5.36
5 078 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	4 417 435	0.18					
6 995 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	6 822 915	0.27		<i>France</i>		133 585 667	5.36
12 300 000	BANK OF IRELAND 19-08/07/2024 FRN	EUR	12 293 562	0.49	22 400 000	FRENCH BTF 0.000% 23-17/04/2024	EUR	21 767 200	0.88
2 523 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 220 648	0.09	59 200 000	FRENCH BTF 0.000% 23-21/02/2024	EUR	57 839 583	2.32
5 566 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	5 240 415	0.21	45 000 000	FRENCH BTF 0.000% 23-24/01/2024	EUR	44 093 249	1.76
4 351 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	4 333 378	0.17	10 400 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	9 885 635	0.40
	<i>Italy</i>		30 712 828	1.24		<i>Shares/Units in investment funds</i>		98 274 153	3.94
3 950 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	3 969 440	0.16				98 274 153	3.94
500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	498 040	0.02		<i>France</i>		98 274 153	3.94
3 670 000	ENEL SPA 21-31/12/2061 FRN	EUR	2 984 151	0.12	88 618.34	BNP PARIBAS MOIS - ISR - X CAP	EUR	98 274 153	3.94
6 920 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	6 903 795	0.28		<b>Total securities portfolio</b>		<b>2 417 504 971</b>	<b>97.26</b>
2 000 000	INTESA SANPAOLO 23-17/03/2025 FRN	EUR	1 998 812	0.08					
4 000 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	3 951 714	0.16					
2 000 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	1 984 418	0.08					
5 600 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	5 418 055	0.22					
3 000 000	UNIONE DI BANCHE 19-04/03/2029 FRN	EUR	3 004 403	0.12					
	<i>Belgium</i>		30 659 794	1.23					
4 100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	3 796 355	0.15					
16 600 000	KBC GROUP NV 22-29/06/2025 FRN	EUR	16 332 396	0.66					
10 600 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	10 531 043	0.42					
	<i>United Kingdom</i>		25 894 891	1.05					
3 904 000	NATIONWIDE BLDG 23-07/06/2025 FRN	EUR	3 907 106	0.16					
10 115 000	NATWEST MARKETS 23-13/01/2026 FRN	EUR	10 157 509	0.41					
3 000 000	ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN	EUR	2 944 004	0.12					
9 161 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	8 886 272	0.36					
	<i>Australia</i>		18 457 288	0.74					
10 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	9 369 440	0.38					
5 000 000	COM BK AUSTRALIA 17-03/10/2029 FRN	EUR	4 758 348	0.19					
5 000 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	4 329 500	0.17					
	<i>Norway</i>		16 015 010	0.64					
10 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	9 488 805	0.38					
6 673 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	6 526 205	0.26					
	<i>Canada</i>		15 112 845	0.61					
15 090 000	ROYAL BANK OF CANADA 23-17/01/2025 FRN	EUR	15 112 845	0.61					
	<i>Japan</i>		11 266 695	0.45					
11 511 000	NETBANK 22-14/06/2025 FRN	EUR	11 266 695	0.45					
	<i>Portugal</i>		7 835 862	0.32					
1 000 000	EDP SA 21-02/08/2081 FRN	EUR	877 844	0.04					
8 200 000	EDP SA 21-14/03/2082 FRN	EUR	6 958 018	0.28					
	<i>Sweden</i>		7 596 832	0.31					
7 709 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	7 596 832	0.31					
	<i>Denmark</i>		3 814 695	0.15					
4 000 000	ORSTED A/S 17-24/11/3017 FRN	EUR	3 814 695	0.15					
	<i>Switzerland</i>		3 175 743	0.13					
3 509 000	ZUERCHER KBK 22-13/04/2028 FRN	EUR	3 175 743	0.13					
	<i>Germany</i>		3 077 562	0.12					
3 300 000	ENERGIE BADEN-WU 19-05/11/2079 FRN	EUR	3 077 562	0.12					
	<i>Finland</i>		2 542 923	0.11					
1 700 000	NORDEA BANK 19-27/06/2029 FRN	EUR	1 622 494	0.07					
1 000 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	920 429	0.04					

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>390 832 046</b>	<b>78.49</b>					
<i>France</i>					<i>Germany</i>				
4 800 000	ARKEA HL 3.000% 22-04/10/2028	EUR	4 709 352	0.95	1 100 000	RTE RESEAU DE TR 3.750% 23-04/07/2035	EUR	1 097 174	0.22
1 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 791 152	0.36	1 800 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 513 795	0.30
1 900 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	1 806 043	0.36	500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	418 078	0.08
600 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	593 742	0.12	500 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	431 238	0.09
900 000	BPCE 0.125% 19-04/12/2024	EUR	851 296	0.17	800 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	611 393	0.12
1 800 000	BPCE 3.500% 23-25/01/2028	EUR	1 749 057	0.35	1 500 000	SOCIETE NATIONAL 0.875% 20-28/02/2051	EUR	734 395	0.15
4 100 000	BPCE SFH 0.010% 20-27/05/2030	EUR	3 264 685	0.66	2 100 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	1 654 024	0.33
3 300 000	BPCE SFH 0.125% 21-03/12/2030	EUR	2 611 619	0.52	1 400 000	UNEDIC 0.100% 20-25/11/2026	EUR	1 254 854	0.25
1 600 000	BPCE SFH 0.750% 18-27/11/2026	EUR	1 454 125	0.29	900 000	UNEDIC 1.750% 22-25/11/2032	EUR	803 511	0.16
800 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	792 593	0.16	<i>Spain</i>				
3 400 000	CAISSE FR DE FINANCEMENT 0.010% 21-27/04/2029	EUR	2 802 185	0.56	1 100 000	BAYERISCHE LND BK 4.250% 23-21/06/2027	EUR	1 093 894	0.22
3 000 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	2 803 437	0.56	14 400 000	BUNDES OBL-120 0.000% 20-10/10/2025	EUR	13 470 479	2.71
2 700 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	2 418 556	0.49	6 280 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	4 724 256	0.95
1 300 000	CAISSE FR DE FINANCEMENT 3.125% 22-16/11/2027	EUR	1 280 891	0.26	14 710 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	12 449 955	2.50
400 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	376 346	0.08	3 850 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	2 818 816	0.57
900 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	830 410	0.17	1 500 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	811 037	0.16
500 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	502 937	0.10	2 963 544	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	2 897 610	0.58
1 100 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	1 048 258	0.21	385 492	DEUTSCHLAND REP 1.800% 23-15/08/2053	EUR	338 084	0.07
2 300 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	2 261 608	0.45	4 990 000	DEUTSCHLAND REP 2.300% 23-15/02/2033	EUR	4 955 120	1.00
3 000 000	CREDIT AG HOME L 0.875% 22-31/08/2027	EUR	2 694 289	0.54	1 626 000	E.ON SE 0.875% 22-08/01/2025	EUR	1 551 675	0.31
900 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	864 507	0.17	1 101 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	1 052 759	0.21
1 000 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	969 860	0.19	4 500 000	KFW 0.000% 20-15/12/2027	EUR	3 921 254	0.79
2 800 000	CREDIT MUTUEL HOME 3.250% 22-31/10/2029	EUR	2 776 306	0.56	2 000 000	KFW 0.000% 20-17/09/2030	EUR	1 617 522	0.32
1 200 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	1 030 765	0.21	4 050 000	KFW 0.000% 21-15/06/2029	EUR	3 391 948	0.68
1 900 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	1 759 936	0.35	8 740 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	5 994 319	1.20
50 000	DEXIA CREDIT LOCAL 1.000% 17-18/10/2027	EUR	45 260	0.01	1 200 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	1 094 599	0.22
2 000 000	EDENRED 3.625% 23-13/12/2026	EUR	1 983 163	0.40	500 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	406 378	0.08
900 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	821 899	0.17	300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	293 946	0.06
1 800 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	1 298 560	0.26	<i>Spain</i>				
10 830 835	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	6 424 201	1.29	2 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	2 011 997	0.40
3 640 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	1 940 302	0.39	700 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	694 455	0.14
4 720 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	3 814 562	0.77	2 802 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	2 374 070	0.48
11 720 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	10 649 963	2.14	1 780 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	1 713 588	0.34
9 570 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	7 949 990	1.60	2 709 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	2 316 827	0.47
1 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	831 076	0.17	500 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	493 238	0.10
1 500 000	ICADE 0.625% 21-18/01/2031	EUR	1 100 192	0.22	1 400 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	1 362 386	0.27
2 200 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	2 024 838	0.41	1 200 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	1 029 443	0.21
1 600 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	1 603 730	0.32	2 285 000	COMUNIDAD MADRID 0.419% 20-30/04/2030	EUR	1 861 107	0.37
1 300 000	LA BANQUE POSTALE 0.250% 19-12/07/2026	EUR	1 158 583	0.23	507 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	455 889	0.09
1 700 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	1 630 278	0.33	500 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	429 290	0.09
1 600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	1 391 695	0.28	1 100 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	1 031 470	0.21
1 800 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	1 719 427	0.35	2 600 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	2 244 450	0.45
2 500 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	2 491 689	0.50	2 090 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	1 638 292	0.33
800 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	799 483	0.16	5 070 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	4 072 215	0.82
1 800 000	LOREAL SA 3.125% 23-19/05/2025	EUR	1 781 314	0.36	9 081 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	6 326 369	1.27
1 000 000	ORANGE 0.000% 19-04/09/2026	EUR	891 330	0.18	14 640 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	9 207 974	1.85
960 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	958 168	0.19					
500 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	474 001	0.10					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
474 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	397 852	0.08					
12 274 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	8 113 114	1.63	1 800 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 676 940	0.34
5 141 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	5 034 687	1.01	700 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	693 649	0.14
	<i>Italy</i>		<i>39 730 142</i>	<i>7.98</i>	3 000 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	2 976 969	0.60
1 593 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 522 000	0.31	502 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	495 117	0.10
733 000	ACEA SPA 0.000% 21-28/09/2025	EUR	666 122	0.13	656 000	ALLIANDER 3.250% 23-13/06/2028	EUR	647 479	0.13
782 000	ACEA SPA 0.250% 21-28/07/2030	EUR	604 208	0.12	515 000	BANK NEDERLANDSE GEMEENTEN 0.050% 16-13/07/2024	EUR	495 438	0.10
2 001 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 522 495	0.31	500 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	494 535	0.10
938 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	979 163	0.20	375 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	365 594	0.07
2 300 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	2 270 065	0.46	800 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	796 200	0.16
259 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	218 822	0.04	850 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	811 246	0.16
3 968 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	3 768 411	0.76	729 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	731 374	0.15
3 396 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	3 335 675	0.67	1 504 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	1 317 023	0.26
1 484 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	1 468 594	0.29	2 275 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	1 998 106	0.40
1 208 000	HERA SPA 0.875% 16-14/10/2026	EUR	1 098 216	0.22	719 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	704 353	0.14
3 750 000	HERA SPA 0.875% 19-05/07/2027	EUR	3 328 111	0.67	1 530 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 501 307	0.30
628 000	HERA SPA 4.250% 23-20/04/2033	EUR	621 799	0.12	1 576 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	1 565 224	0.31
2 788 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 374 032	0.48	1 456 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	1 106 504	0.22
2 075 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	2 063 362	0.41	700 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	545 513	0.11
2 000 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	2 003 757	0.40	9 180 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	6 478 693	1.30
1 305 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	1 302 586	0.26	300 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	292 670	0.06
956 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	883 911	0.18	1 325 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	1 167 549	0.23
3 291 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	2 695 446	0.54	1 525 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 341 478	0.27
1 690 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	1 571 094	0.32	2 062 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	1 818 230	0.37
2 180 000	TERNA RETE 3.625% 23-21/04/2029	EUR	2 144 370	0.43	1 457 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 456 709	0.29
704 000	TERNA SPA 0.750% 20-24/07/2032	EUR	539 085	0.11	2 626 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	2 485 801	0.50
2 960 000	TERNA SPA 1.000% 19-10/04/2026	EUR	2 748 818	0.55	1 096 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	969 678	0.19
	<i>Belgium</i>		<i>37 449 050</i>	<i>7.51</i>	300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	263 853	0.05
700 000	BELFIUS BANK SA 3.000% 23-15/02/2027	EUR	686 462	0.14	1 900 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	1 867 141	0.37
1 900 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	1 882 307	0.38		<i>Finland</i>		<i>11 363 362</i>	<i>2.28</i>
2 000 000	BELGIAN 3.300% 23-22/06/2054	EUR	1 952 400	0.39	4 030 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	3 273 589	0.66
9 360 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	7 351 625	1.48	7 630 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	7 094 107	1.42
670 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	419 320	0.08	1 001 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	995 666	0.20
406 224	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	351 191	0.07		<i>Portugal</i>		<i>8 221 812</i>	<i>1.66</i>
2 910 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	2 492 357	0.50	1 200 000	BANCO SAN TOTTA 3.375% 23-19/04/2028	EUR	1 181 296	0.24
4 410 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	3 156 648	0.63	600 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	544 999	0.11
2 800 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 990 506	0.40	3 940 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	2 967 687	0.60
1 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	1 344 968	0.27	6 423 014	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	3 527 830	0.71
700 122	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	654 338	0.13		<i>Slovakia</i>		<i>6 784 578</i>	<i>1.37</i>
1 200 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	1 117 602	0.22	2 000 000	SLOVAKIA GOVERNMENT 0.250% 20-14/05/2025	EUR	1 873 270	0.38
2 300 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 589 262	0.32	3 447 800	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	2 228 141	0.45
1 350 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	1 250 265	0.25	2 700 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 683 167	0.54
4 000 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	3 660 517	0.74		<i>Luxembourg</i>		<i>6 225 950</i>	<i>1.25</i>
1 200 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	713 352	0.14	618 000	DH EUROPE 0.450% 19-18/03/2028	EUR	532 351	0.11
6 071 808	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	4 249 823	0.85	1 930 000	EIB 1.500% 22-15/06/2032	EUR	1 698 896	0.34
600 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	543 148	0.11	1 060 000	EIB 1.750% 14-15/09/2045	EUR	817 937	0.16
2 099 421	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	2 042 959	0.41	3 000 000	ESM 0.000% 21-15/12/2026	EUR	2 681 971	0.54
					517 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	494 795	0.10

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>5 456 842</i>	<i>1.10</i>		<i>Spain</i>		<i>7 571 302</i>	<i>1.53</i>
2 600 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	2 071 446	0.42	1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 19-22/02/2029 FRN	EUR	1 468 465	0.29
3 780 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	3 385 396	0.68	100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	82 822	0.02
	<i>United Kingdom</i>		<i>3 918 366</i>	<i>0.79</i>	1 200 000	BANKINTER SA 21-23/12/2032 FRN	EUR	984 432	0.20
1 932 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	1 725 409	0.35	1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 081 513	0.22
1 400 000	LINDE PLC 3.625% 23-12/06/2025	EUR	1 394 649	0.28	1 700 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 683 130	0.34
803 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	798 308	0.16	2 400 000	MAPFRE 17-31/03/2047 FRN	EUR	2 270 940	0.46
	<i>United States of America</i>		<i>3 421 566</i>	<i>0.69</i>		<i>Ireland</i>		<i>4 626 056</i>	<i>0.92</i>
1 265 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	1 252 405	0.25	1 223 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	1 063 908	0.21
807 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	797 714	0.16	819 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	798 852	0.16
437 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	437 502	0.09	709 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	729 725	0.15
1 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	933 945	0.19	1 326 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 167 094	0.23
	<i>South Korea</i>		<i>3 219 544</i>	<i>0.65</i>	870 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	866 477	0.17
3 625 000	KHFC 0.010% 21-29/06/2026	EUR	3 219 544	0.65		<i>Italy</i>		<i>3 913 395</i>	<i>0.79</i>
	<i>Slovenia</i>		<i>2 604 260</i>	<i>0.52</i>	1 111 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 108 398	0.22
3 330 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	2 604 260	0.52	1 441 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	1 423 605	0.29
	<i>Australia</i>		<i>1 762 189</i>	<i>0.35</i>	1 387 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 381 392	0.28
1 779 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	1 762 189	0.35		<i>Belgium</i>		<i>2 992 012</i>	<i>0.60</i>
	<i>Sweden</i>		<i>1 571 527</i>	<i>0.31</i>	1 300 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 203 722	0.24
1 011 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	958 164	0.19	1 800 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 788 290	0.36
659 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	613 363	0.12		<i>Finland</i>		<i>1 844 540</i>	<i>0.37</i>
	<b>Floating rate bonds</b>		<b>54 232 872</b>	<b>10.89</b>	2 004 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 844 540	0.37
	<i>France</i>		<i>16 300 103</i>	<i>3.27</i>		<i>Portugal</i>		<i>1 357 662</i>	<i>0.27</i>
1 610 000	AXA SA 13-04/07/2043 FRN	EUR	1 610 000	0.32	1 600 000	EDP SA 21-14/03/2082 FRN	EUR	1 357 662	0.27
300 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	278 051	0.06		<i>Japan</i>		<i>1 328 200</i>	<i>0.27</i>
1 700 000	BPCE 22-14/01/2028 FRN	EUR	1 463 782	0.29	1 357 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	1 328 200	0.27
300 000	BPCE 23-01/06/2033 FRN	EUR	299 214	0.06		<i>Norway</i>		<i>1 192 634</i>	<i>0.24</i>
1 200 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	953 977	0.19	1 232 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 192 634	0.24
1 100 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	1 030 752	0.21		<i>Switzerland</i>		<i>794 614</i>	<i>0.16</i>
1 200 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 184 887	0.24	878 000	ZUERCHER KKB 22-13/04/2028 FRN	EUR	794 614	0.16
3 000 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	2 295 832	0.46		<i>United Kingdom</i>		<i>710 565</i>	<i>0.14</i>
400 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	405 736	0.08	710 000	NATIONWIDE BLDG 23-07/06/2025 FRN	EUR	710 565	0.14
800 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	645 025	0.13		<b>Shares/Units in investment funds</b>		<b>47 887 738</b>	<b>9.62</b>
900 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	870 472	0.17		<i>France</i>		<i>28 070 927</i>	<i>5.64</i>
4 000 000	LA POSTE 18-31/12/2049 FRN	EUR	3 707 000	0.74	25 312.85	BNP PARIBAS MOIS - ISR - X CAP	EUR	28 070 927	5.64
300 000	ORANGE 19-31/12/2049 FRN	EUR	284 138	0.06		<i>Luxembourg</i>		<i>19 816 811</i>	<i>3.98</i>
1 600 000	ORANGE 21-31/12/2061 FRN	EUR	1 271 237	0.26	96.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	9 902 855	1.99
	<i>The Netherlands</i>		<i>11 601 789</i>	<i>2.33</i>	109.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	9 913 956	1.99
700 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	677 967	0.14		<b>Total securities portfolio</b>		<b>492 952 656</b>	<b>99.00</b>
1 300 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	1 167 025	0.23					
900 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	775 083	0.16					
1 100 000	ING GROEP NV 17-15/02/2029 FRN	EUR	1 075 732	0.22					
900 000	ING GROEP NV 21-09/06/2032 FRN	EUR	759 339	0.15					
1 200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 106 843	0.22					
400 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	385 261	0.08					
3 050 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	2 861 130	0.57					
3 000 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	2 793 409	0.56					

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>743 710 326</b>	<b>64.41</b>					
<i>The Netherlands</i>									
3 800 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	3 456 057	0.30	1 000 000	NN BANK NV 0.500% 21-21/09/2028	EUR	826 887	0.07
5 000 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	3 980 857	0.35	6 000 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	5 414 174	0.47
10 000 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	9 447 823	0.82	4 000 000	POSTNL 0.625% 19-23/09/2026	EUR	3 581 315	0.31
4 200 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	3 912 860	0.34	1 577 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	1 573 775	0.14
2 900 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	2 683 088	0.23	1 663 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	1 428 336	0.12
7 100 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	6 954 197	0.60	2 800 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	2 731 585	0.24
2 200 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	2 176 067	0.19	2 000 000	SIEMENS ENER FIN 4.250% 23-05/04/2029	EUR	1 940 423	0.17
400 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	435 526	0.04	1 000 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	982 951	0.09
2 035 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	2 015 145	0.17	4 046 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	4 045 191	0.35
1 200 000	ALLIANDER 0.375% 20-10/06/2030	EUR	982 826	0.09	1 000 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	843 582	0.07
400 000	ALLIANDER 0.875% 19-24/06/2032	EUR	321 574	0.03	557 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	366 399	0.03
1 477 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	1 356 946	0.12	1 190 000	TENNET HLD BV 0.875% 21-16/06/2035	EUR	923 116	0.08
18 700 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	16 724 514	1.44	1 000 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	884 743	0.08
1 500 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	1 362 990	0.12	1 165 000	TENNET HLD BV 4.750% 22-28/10/2042	EUR	1 295 422	0.11
7 000 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	4 852 119	0.42	100 000	UPJOHN INC 4.000% 21-22/06/2050	USD	60 685	0.01
4 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	3 940 914	0.34	1 500 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	1 425 266	0.12
2 000 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 908 814	0.17	2 300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	2 022 869	0.18
5 000 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	4 454 591	0.39	2 800 000	VOLKSBANK NV 4.875% 23-07/03/2030	EUR	2 800 018	0.24
1 117 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	1 113 160	0.10	2 000 000	VOLKSWAGEN INTFN 4.375% 22-15/05/2030	EUR	1 993 684	0.17
1 000 000	ENBW 1.875% 18-31/10/2033	EUR	819 959	0.07	<i>France</i>				
481 000	ENBW 3.625% 22-22/11/2026	EUR	477 522	0.04	2 000 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	1 609 225	0.14
8 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	7 710 284	0.67	882 000	AXA SA 3.625% 23-10/01/2033	EUR	884 456	0.08
18 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	16 554 122	1.42	8 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	6 791 718	0.59
15 500 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	14 740 584	1.27	2 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 919 985	0.17
1 000 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	744 134	0.06	5 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	5 074 930	0.44
768 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	598 575	0.05	10 100 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	9 866 576	0.86
912 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	914 970	0.08	7 500 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	7 250 185	0.63
5 000 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	4 657 673	0.40	4 900 000	BPCE 0.125% 19-04/12/2024	EUR	4 634 834	0.40
400 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	373 970	0.03	900 000	BPCE 4.125% 23-10/07/2028	EUR	898 893	0.08
5 500 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	4 969 980	0.43	3 000 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	2 459 789	0.21
1 000 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	907 502	0.08	400 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	391 670	0.03
800 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	795 784	0.07	3 000 000	COVIVIO 1.125% 19-17/09/2031	EUR	2 393 612	0.21
1 682 000	KONINKLIJKE PHIL 2.125% 22-05/11/2029	EUR	1 509 111	0.13	13 800 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	11 631 035	1.00
500 000	KONINKLIJKE PHIL 2.625% 22-05/05/2033	EUR	443 199	0.04	11 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	10 126 044	0.88
3 300 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	2 898 352	0.25	1 400 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	1 029 239	0.09
2 700 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	2 417 098	0.21	800 000	DANONE 1.000% 18-26/03/2025	EUR	762 857	0.07
1 000 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	979 629	0.08	2 600 000	EDENRED 3.625% 23-13/06/2031	EUR	2 566 248	0.22
300 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	294 374	0.03	1 100 000	EDENRED 3.625% 23-13/12/2026	EUR	1 090 740	0.09
1 000 000	MERCEDES-BENZ IN 3.700% 23-30/05/2031	EUR	1 005 100	0.09	10 500 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	9 588 822	0.83
1 000 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	813 045	0.07	500 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	360 711	0.03
2 000 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	1 519 923	0.13	5 700 000	ELEC DE FRANCE 4.750% 22-12/10/2034	EUR	5 759 425	0.50
7 000 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	5 900 993	0.51	200 000	FAURECIA 2.375% 21-15/06/2029	EUR	162 952	0.01

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 100 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	980 707	0.08	12 000 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	9 867 690	0.86
500 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	477 619	0.04	1 000 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	827 554	0.07
1 400 000	LOREAL SA 0.375% 22-29/03/2024	EUR	1 365 254	0.12	2 000 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	2 087 767	0.18
3 400 000	LOREAL SA 2.875% 23-19/05/2028	EUR	3 311 047	0.29	907 000	ERG SPA 0.875% 21-15/09/2031	EUR	697 888	0.06
2 000 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	1 648 031	0.14	12 000 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	11 410 235	0.99
2 100 000	ORANGE 2.375% 22-18/05/2032	EUR	1 914 855	0.17	15 000 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	12 772 768	1.10
2 000 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 989 471	0.17	2 000 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	1 794 746	0.16
800 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	798 473	0.07	5 000 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	4 133 199	0.36
200 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	149 708	0.01	3 006 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	2 973 662	0.26
500 000	SCHNEIDER ELEC 3.375% 23-13/04/2034	EUR	489 898	0.04	3 469 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	3 475 516	0.30
200 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	167 231	0.01	6 214 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	6 202 506	0.54
100 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	84 407	0.01	3 775 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	3 872 869	0.34
2 000 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	1 671 095	0.14	3 095 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	3 081 607	0.27
200 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	197 073	0.02	1 500 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	1 324 297	0.11
1 000 000	SUEZ 1.875% 22-24/05/2027	EUR	920 424	0.08	1 000 000	TERNA SPA 0.375% 21-23/06/2029	EUR	818 833	0.07
1 600 000	SUEZ 2.375% 22-24/05/2030	EUR	1 438 247	0.12	3 500 000	TERNA SPA 1.000% 18-23/07/2023	EUR	3 494 413	0.30
700 000	SUEZ 4.625% 22-03/11/2028	EUR	714 296	0.06	4 500 000	TERNA SPA 1.000% 19-10/04/2026	EUR	4 178 947	0.36
500 000	SUEZ 5.000% 22-03/11/2032	EUR	530 470	0.05	6 800 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	6 662 679	0.58
8 400 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	7 928 001	0.69					
	<i>Spain</i>		<i>112 318 269</i>	<i>9.72</i>		<i>Germany</i>		<i>45 652 480</i>	<i>3.95</i>
900 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	896 992	0.08	2 000 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	1 679 357	0.15
7 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	6 388 983	0.55	1 000 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	877 915	0.08
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	9 470 546	0.82	1 000 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	991 988	0.09
5 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	5 169 366	0.45	11 500 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	9 149 551	0.79
5 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	4 438 984	0.38	2 700 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	2 366 845	0.21
10 000 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	8 868 549	0.77	1 800 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	1 531 232	0.13
9 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	7 671 070	0.66	2 500 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	2 479 765	0.21
3 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	2 867 961	0.25	500 000	COVESTRO AG 4.750% 22-15/11/2028	EUR	509 183	0.04
3 100 000	CAIXABANK 3.750% 22-07/09/2029	EUR	3 058 002	0.27	2 000 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	1 403 102	0.12
4 000 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	3 780 008	0.33	2 388 000	E.ON SE 0.875% 20-20/08/2031	EUR	1 923 561	0.17
9 000 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	8 833 141	0.77	1 820 000	E.ON SE 0.875% 22-18/10/2034	EUR	1 353 250	0.12
12 000 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	11 457 071	0.98	859 000	E.ON SE 1.625% 22-29/03/2031	EUR	743 829	0.06
1 000 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	924 271	0.08	1 000 000	E.ON SE 3.875% 23-12/01/2035	EUR	992 432	0.09
1 000 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	929 153	0.08	200 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	160 941	0.01
200 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	171 716	0.01	4 100 000	LB BADEN-WUERT 0.250% 21-21/07/2028	EUR	3 361 694	0.29
800 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	680 930	0.06	1 700 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	1 640 736	0.14
4 000 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	3 750 800	0.33	2 900 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	2 543 205	0.22
4 300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	3 317 996	0.29	1 000 000	LB BADEN-WUERT 0.375% 21-21/02/2031	EUR	740 379	0.06
600 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	550 940	0.05	9 000 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	6 470 604	0.56
600 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	549 849	0.05	900 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	731 480	0.06
4 000 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	3 462 075	0.30	1 300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	1 273 767	0.11
300 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	231 788	0.02	2 800 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	2 727 664	0.24
21 500 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	21 135 140	1.82		<i>United Kingdom</i>		<i>44 500 313</i>	<i>3.84</i>
4 000 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	3 712 938	0.32	17 200 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	16 963 317	1.46
	<i>Italy</i>		<i>85 293 270</i>	<i>7.40</i>	2 000 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	1 955 836	0.17
2 500 000	ACEA SPA 0.000% 21-28/09/2025	EUR	2 271 902	0.20	200 000	NATIONAL GRID ELECT 0.190% 20-20/01/2025	EUR	188 030	0.02
200 000	ACEA SPA 0.250% 21-28/07/2030	EUR	154 529	0.01	1 000 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	828 507	0.07
600 000	ACEA SPA 3.875% 23-24/01/2031	EUR	584 884	0.05	2 581 000	NATIONAL GRID PLC 3.875% 23-16/01/2029	EUR	2 558 508	0.22
3 000 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	2 604 779	0.23	4 312 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	3 870 417	0.34
					2 000 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	1 900 569	0.16
					5 947 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	5 881 294	0.51

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	2 808 070	0.24	300 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	231 860	0.02
1 000 000	SSE PLC 1.375% 18-04/09/2027	EUR	915 842	0.08	304 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	302 380	0.03
257 000	SSE PLC 2.875% 22-01/08/2029	EUR	243 750	0.02	1 755 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	1 751 411	0.15
7 000 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	6 386 173	0.55		<i>Norway</i>		<i>11 590 866</i>	<i>1.02</i>
	<i>Sweden</i>		<i>20 738 598</i>	<i>1.80</i>					
400 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	374 204	0.03	3 000 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	2 485 322	0.22
409 000	SBAB BANK AB 0.500% 22-08/02/2027	EUR	358 036	0.03	1 000 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	915 431	0.08
2 800 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	2 656 980	0.23	2 686 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	2 605 149	0.23
3 249 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	2 814 495	0.24	3 000 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	2 619 546	0.23
1 498 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 477 863	0.13	3 061 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	2 965 418	0.26
682 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	680 892	0.06		<i>Luxembourg</i>		<i>11 499 654</i>	<i>1.01</i>
2 000 000	SKF AB 0.875% 19-15/11/2029	EUR	1 662 412	0.14					
5 000 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	4 194 666	0.36	2 000 000	CNH INDUSTRIAL FIN 1.625% 19-03/07/2029	EUR	1 751 128	0.15
300 000	SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023	EUR	300 000	0.03	2 000 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	1 449 440	0.13
1 802 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	1 678 175	0.15	100 000	LOGICOR FIN 2.000% 22-17/01/2034	EUR	66 155	0.01
1 500 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	1 243 560	0.11	1 000 000	MEDTRONIC GLOBAL 1.625% 20-15/10/2050	EUR	606 373	0.05
1 000 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	902 668	0.08	4 000 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	2 712 016	0.24
2 500 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	2 394 647	0.21	1 000 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	798 835	0.07
	<i>Japan</i>		<i>15 764 493</i>	<i>1.36</i>	600 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	456 571	0.04
2 000 000	MITSUBISHI UFJ FINANCE 0.848% 19-19/07/2029	EUR	1 688 451	0.15	500 000	PROLOGIS INTERNATIONAL II 1.750% 18-15/03/2028	EUR	441 562	0.04
500 000	MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023	EUR	496 074	0.04	1 111 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	982 218	0.09
300 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	268 842	0.02	1 980 000	PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030	EUR	1 846 975	0.16
1 000 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	910 761	0.08	404 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	388 381	0.03
5 800 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	5 612 203	0.49		<i>Denmark</i>		<i>10 386 145</i>	<i>0.91</i>
6 300 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	6 049 893	0.52	1 334 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	1 344 329	0.12
1 000 000	TAKEDA PHARM 2.000% 20-09/07/2040	EUR	738 269	0.06	4 500 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	3 911 747	0.34
	<i>United States of America</i>		<i>13 306 657</i>	<i>1.15</i>	1 671 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	1 558 440	0.14
200 000	APPLE INC 0.000% 19-15/11/2025	EUR	183 786	0.02	1 200 000	ORSTED A/S 2.875% 22-14/06/2033	EUR	1 102 421	0.10
1 200 000	APPLE INC 0.500% 19-15/11/2031	EUR	966 415	0.08	160 000	ORSTED A/S 3.250% 22-13/09/2031	EUR	153 989	0.01
400 000	APPLE INC 3.000% 17-20/06/2027	USD	347 434	0.03	770 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	764 456	0.07
100 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	82 966	0.01	1 045 000	ORSTED A/S 3.750% 23-01/03/2030	EUR	1 042 574	0.09
100 000	ARDAGH METAL PAC 3.000% 21-01/09/2029	EUR	74 092	0.01	500 000	ORSTED A/S 4.125% 23-01/03/2035	EUR	508 189	0.04
5 275 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	5 222 479	0.45		<i>Australia</i>		<i>9 507 430</i>	<i>0.82</i>
200 000	BOSTON SCIENTIFC 4.700% 19-01/03/2049	USD	172 063	0.01	3 375 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	3 131 921	0.27
500 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	435 139	0.04	6 700 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	6 375 509	0.55
600 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	485 744	0.04		<i>Belgium</i>		<i>8 000 986</i>	<i>0.70</i>
200 000	IBM CORP 4.000% 23-06/02/2043	EUR	194 641	0.02	2 600 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	2 256 797	0.20
1 500 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	1 513 752	0.13	2 800 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	2 773 926	0.24
100 000	PFIZER INC 2.700% 20-28/05/2050	USD	64 982	0.01	100 000	COFINIMMO 1.000% 22-24/01/2028	EUR	82 778	0.01
1 000 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	835 916	0.07	500 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	493 619	0.04
483 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	359 330	0.03	2 000 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	1 856 121	0.16
994 000	PROLOGIS EURO 3.875% 23-31/01/2030	EUR	962 461	0.08	800 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	537 745	0.05
500 000	PROLOGIS EURO 4.250% 23-31/01/2043	EUR	461 676	0.04		<i>Canada</i>		<i>7 126 728</i>	<i>0.61</i>
949 000	REALTY INCOME 4.875% 23-06/07/2030	EUR	943 781	0.08	2 000 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	1 629 500	0.14
	<i>Finland</i>		<i>12 663 463</i>	<i>1.10</i>	500 000	BANK NOVA SCOTIA 3.050% 22-31/10/2024	EUR	493 878	0.04
500 000	NESTE 0.750% 21-25/03/2028	EUR	431 875	0.04	2 000 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	1 937 621	0.17
500 000	NESTE 3.875% 23-16/03/2029	EUR	498 716	0.04	1 850 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	1 663 161	0.14
4 300 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	3 885 236	0.34	1 412 000	ROYAL BANK OF CANADA 4.125% 23-05/07/2028	EUR	1 402 568	0.12
2 400 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	1 893 719	0.16					
2 446 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	2 203 844	0.19					
1 500 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 464 422	0.13					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>5 732 970</i>	<i>0.50</i>	400 000	COOPERATIEVE RAB 21-31/12/2061 FRN	EUR	309 484	0.03
6 000 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	4 948 810	0.43	1 600 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	1 607 280	0.14
100 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	86 267	0.01	400 000	COOPERATIEVE RAB 22-29/06/2170 FRN	EUR	334 394	0.03
500 000	UNICREDIT BK AUS 3.125% 23-21/09/2029	EUR	492 416	0.04	400 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	378 448	0.03
300 000	VERBUND AG 0.900% 21-01/04/2041	EUR	205 477	0.02	3 700 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	3 653 188	0.32
	<i>Ireland</i>		<i>3 191 292</i>	<i>0.28</i>	12 800 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	12 586 879	1.08
100 000	ESB FINANCE DAC 1.000% 22-19/07/2034	EUR	75 992	0.01	4 000 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	3 874 098	0.34
3 000 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	2 426 294	0.21	2 600 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	2 007 032	0.17
928 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	689 006	0.06	1 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	861 203	0.07
	<i>Liechtenstein</i>		<i>2 560 654</i>	<i>0.22</i>	1 400 000	ING GROEP NV 21-07/12/2028 FRN	GBP	1 278 120	0.11
3 500 000	SWISS LIFE FIN I 0.500% 21-15/09/2031	EUR	2 560 654	0.22	6 000 000	ING GROEP NV 21-09/06/2032 FRN	EUR	5 062 261	0.44
	<i>Portugal</i>		<i>1 964 645</i>	<i>0.17</i>	1 000 000	ING GROEP NV 22-23/05/2026 FRN	EUR	953 060	0.08
1 700 000	EDP SA 1.625% 20-15/04/2027	EUR	1 565 360	0.14	1 300 000	ING GROEP NV 22-24/08/2033 FRN	EUR	1 224 960	0.11
400 000	EDP SA 3.875% 23-26/06/2028	EUR	399 285	0.03	1 000 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	1 012 867	0.09
	<i>Greece</i>		<i>281 690</i>	<i>0.02</i>	1 212 000	NN GROUP NV 23-03/11/2043 FRN	EUR	1 211 641	0.11
300 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	281 690	0.02	100 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	98 818	0.01
	<i>Iceland</i>		<i>89 932</i>	<i>0.01</i>	11 000 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	9 459 463	0.82
100 000	ISLANDSBANKI 0.750% 22-25/03/2025	EUR	89 932	0.01	4 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	3 137 330	0.27
	<b>Floating rate bonds</b>		<b>367 871 921</b>	<b>31.95</b>	2 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	1 678 941	0.15
	<i>France</i>		<i>72 643 438</i>	<i>6.29</i>	1 100 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	1 121 649	0.10
11 590 000	AXA SA 21-07/10/2041 FRN	EUR	8 797 830	0.76	2 000 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	1 926 307	0.17
3 000 000	AXA SA 22-10/03/2043 FRN	EUR	2 756 653	0.24	4 300 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	4 226 335	0.37
1 331 000	AXA SA 23-11/07/2043 FRN	EUR	1 329 076	0.12	500 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	469 038	0.04
1 300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	1 208 750	0.10	400 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	362 613	0.03
200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	176 352	0.02	1 700 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	1 582 932	0.14
11 000 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	9 653 551	0.84	1 400 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	1 160 383	0.10
2 000 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	1 699 280	0.15	200 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	187 501	0.02
200 000	BNP PARIBAS 20-31/12/2060 FRN	USD	128 970	0.01	200 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	167 036	0.01
3 000 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	2 572 210	0.22	100 000	VOLKSWAGEN INTFN 22-28/12/2170 FRN	EUR	86 763	0.01
3 000 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	2 366 336	0.21		<i>Spain</i>		<i>52 155 564</i>	<i>4.53</i>
300 000	BNP PARIBAS 21-31/12/2061 FRN	USD	195 004	0.02	2 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	2 623 738	0.23
2 000 000	BNP PARIBAS 22-06/06/2171 FRN	EUR	1 913 571	0.17	1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-21/09/2171 FRN	EUR	993 864	0.09
2 000 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	1 612 779	0.14	2 100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	1 899 591	0.16
750 000	BNP PARIBAS 22-17/05/2171 FRN	USD	711 903	0.06	6 000 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	5 020 774	0.44
2 000 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	1 778 264	0.15	1 100 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	1 107 135	0.10
200 000	BNP PARIBAS 22-31/12/2062 FRN	USD	145 074	0.01	2 600 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	2 469 632	0.21
2 000 000	BNP PARIBAS 23-11/06/2171 FRN	EUR	1 937 126	0.17	1 000 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	996 424	0.09
4 200 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	4 174 606	0.36	2 500 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 070 557	0.18
6 300 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	6 181 265	0.54	5 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	4 648 768	0.40
5 000 000	BPCE 22-14/01/2028 FRN	EUR	4 305 241	0.37	5 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	4 506 304	0.39
400 000	BPCE 23-01/06/2033 FRN	EUR	398 953	0.03	5 900 000	CAIXABANK 21-09/02/2029 FRN	EUR	4 890 164	0.42
6 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	4 769 883	0.41	13 000 000	CAIXABANK 21-18/06/2031 FRN	EUR	11 343 886	0.98
3 000 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	2 867 006	0.25	1 000 000	CAIXABANK 21-26/05/2028 FRN	EUR	858 776	0.07
1 100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	905 568	0.08	3 000 000	CAIXABANK 22-14/11/2030 FRN	EUR	3 078 418	0.27
2 100 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	2 073 553	0.18	800 000	CAIXABANK 23-16/05/2027 FRN	EUR	792 061	0.07
200 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	160 860	0.01	4 000 000	IBERDROLA FIN SA 23-25/07/2171 FRN	EUR	3 872 356	0.34
200 000	LA BANQUE POSTALE 21-31/12/2061 FRN	EUR	131 551	0.01	1 000 000	RED ELECTRICA 23-07/08/2171 FRN	EUR	983 116	0.09
6 000 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	5 124 116	0.44		<i>Germany</i>		<i>41 491 120</i>	<i>3.59</i>
2 600 000	SOCIETE GENERALE 22-06/09/2032 FRN	EUR	2 568 107	0.22	200 000	COMMERZBANK AG 19-09/04/2168 FRN	USD	167 337	0.01
	<i>The Netherlands</i>		<i>62 540 133</i>	<i>5.44</i>	5 000 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	4 635 399	0.40
200 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	180 765	0.02	200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	181 719	0.02
200 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	165 401	0.01					
200 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	173 943	0.02					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	173 644	0.02	200 000	TERNA RETE 22-09/02/2171 FRN	EUR	170 218	0.01
4 700 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	3 871 493	0.34	4 558 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	3 804 407	0.33
1 000 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	989 726	0.09	3 148 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	3 220 250	0.28
7 000 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	6 563 669	0.57		<i>United Kingdom</i>		<i>8 305 885</i>	<i>0.73</i>
2 000 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	1 964 282	0.17	300 000	LLOYDS BANKING GROUP PLC 23-27/03/2171 FRN	GBP	323 369	0.03
4 000 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	3 970 000	0.34	1 500 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	1 223 195	0.11
200 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	158 753	0.01	4 784 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	4 631 846	0.40
200 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	169 617	0.01	900 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	894 017	0.08
2 000 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	1 780 788	0.15	685 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	674 653	0.06
1 800 000	EVONIK 21-02/09/2081 FRN	EUR	1 512 000	0.13	567 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	558 805	0.05
1 000 000	INFINEON TECH 19-01/04/2168 FRN	EUR	949 562	0.08		<i>Denmark</i>		<i>7 177 075</i>	<i>0.62</i>
200 000	MERCK 14-12/12/2074 SR FRN	EUR	196 193	0.02	5 000 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	4 502 451	0.39
1 000 000	MERCK 19-25/06/2079 FRN	EUR	948 493	0.08	1 800 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 716 613	0.15
200 000	MERCK 20-09/09/2080 FRN	EUR	178 191	0.02	500 000	ORSTED A/S 19-09/12/3019 FRN	EUR	424 430	0.04
10 000 000	MUNICH RE 20-26/05/2041 FRN	EUR	7 625 263	0.66	200 000	ORSTED A/S 21-18/02/3021 FRN	EUR	146 705	0.01
4 000 000	MUNICH RE 21-26/05/2042 FRN	EUR	2 883 598	0.25	390 000	ORSTED A/S 22-08/12/3022 FRN	EUR	386 876	0.03
2 800 000	MUNICH RE 22-23/05/2042 FRN	USD	2 571 393	0.22		<i>Belgium</i>		<i>6 289 281</i>	<i>0.54</i>
	<i>Ireland</i>		<i>34 492 940</i>	<i>2.99</i>	6 500 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	5 801 250	0.50
1 000 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	906 070	0.08	500 000	KBC GROUP NV 23-25/04/2033 FRN	EUR	488 031	0.04
7 000 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	6 089 414	0.53		<i>United States of America</i>		<i>5 252 874</i>	<i>0.47</i>
4 000 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	3 625 617	0.31	200 000	BANK OF AMERICA CORP 19-22/10/2025 FRN	USD	175 018	0.02
5 500 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	5 364 693	0.46	2 349 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	2 290 652	0.20
3 242 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	3 336 766	0.29	200 000	GOLDMAN SACHS GROUP 19-31/12/2059 FRN	USD	179 116	0.02
10 000 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	8 801 617	0.76	400 000	GOLDMAN SACHS GROUP 21-12/02/2026 FRN	USD	337 960	0.03
1 000 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	867 605	0.08	3 000 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	2 270 128	0.20
2 901 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	2 889 251	0.25		<i>Sweden</i>		<i>5 036 845</i>	<i>0.44</i>
2 618 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	2 611 907	0.23	600 000	SBAB BANK AB 23-26/06/2026 FRN	EUR	597 990	0.05
	<i>Portugal</i>		<i>24 732 772</i>	<i>2.16</i>	4 000 000	TELIA CO AB 20-11/05/2081 FRN	EUR	3 557 495	0.31
3 000 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	2 604 560	0.23	1 000 000	TELIA CO AB 22-30/06/2083 FRN	EUR	881 360	0.08
4 500 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	4 312 360	0.37		<i>Austria</i>		<i>4 668 724</i>	<i>0.40</i>
2 500 000	EDP SA 20-20/07/2080 FRN	EUR	2 277 740	0.20	2 500 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	2 453 288	0.21
1 000 000	EDP SA 21-02/08/2081 FRN	EUR	877 844	0.08	3 000 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	2 215 436	0.19
10 000 000	EDP SA 21-14/03/2082 FRN	EUR	8 485 388	0.74		<i>Australia</i>		<i>3 203 830</i>	<i>0.28</i>
300 000	EDP SA 21-14/03/2082 FRN	EUR	230 442	0.02	3 700 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	3 203 830	0.28
6 000 000	EDP SA 23/04/2083 FRN	EUR	5 944 438	0.52		<i>Poland</i>		<i>1 393 668</i>	<i>0.12</i>
	<i>Norway</i>		<i>24 689 584</i>	<i>2.15</i>	1 800 000	MBANK 21-21/09/2027 FRN	EUR	1 393 668	0.12
4 200 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	3 685 013	0.32		<i>Greece</i>		<i>385 011</i>	<i>0.04</i>
7 000 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	6 776 330	0.59	100 000	ALPHA BANK 22-01/11/2025 FRN	EUR	101 105	0.01
1 072 000	DNB BANK ASA 22-28/02/2033 FRN	EUR	1 048 715	0.09	100 000	EUROBANK 22-09/03/2025 FRN	EUR	98 802	0.01
3 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	2 846 642	0.25	100 000	NATIONAL BK GREECE 20-08/10/2026 FRN	EUR	93 307	0.01
1 000 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	990 934	0.09	100 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	91 797	0.01
1 371 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	1 367 334	0.12		<i>Shares/Units in investment funds</i>		<i>38 821 694</i>	<i>3.35</i>
2 355 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	2 303 194	0.20		<i>Luxembourg</i>		<i>38 821 694</i>	<i>3.35</i>
6 500 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	5 671 422	0.49	200.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	20 630 949	1.78
	<i>Italy</i>		<i>13 413 177</i>	<i>1.16</i>	200.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	18 190 745	1.57
1 633 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	1 621 401	0.14		<b>Total securities portfolio</b>		<b>1 150 403 941</b>	<b>99.71</b>
200 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	193 802	0.02					
250 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	208 097	0.02					
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	211 564	0.02					
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	173 544	0.02					
200 000	INTESA SANPAOLO 22-30/09/2170 FRN	EUR	172 883	0.01					
1 391 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 387 743	0.12					
1 067 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	1 054 120	0.09					
1 200 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 195 148	0.10					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>213 227 330</b>	<b>80.67</b>					
<i>The Netherlands</i>					<i>47 676 464 18.05</i>				
2 410 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	1 912 501	0.72	2 020 000	DOW CHEMICAL CO 0.500% 20-15/03/2027	EUR	1 755 660	0.66
2 440 000	AGCO INTERNATIONAL 0.800% 21-06/10/2028	EUR	2 026 079	0.77	2 620 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	1 942 230	0.73
1 300 000	COMPASS GROUP 3.000% 22-08/03/2030	EUR	1 239 108	0.47	1 350 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	1 215 745	0.46
1 310 000	CRH FUNDING 1.625% 20-05/05/2030	EUR	1 146 982	0.43	2 350 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	1 902 499	0.72
1 433 000	CTP NV 0.500% 21-21/06/2025	EUR	1 274 017	0.48	1 530 000	FEDEX CORP 1.300% 19-05/08/2031	EUR	1 240 554	0.47
300 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	234 962	0.09	1 350 000	GENERAL MILLS IN 0.125% 21-15/11/2025	EUR	1 232 433	0.47
2 440 000	DSV PANALPINA 0.500% 21-03/03/2031	EUR	1 918 193	0.73	2 090 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	1 913 311	0.72
2 830 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	1 955 557	0.74	2 010 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	1 904 399	0.72
2 200 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	1 960 020	0.74	1 640 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	1 437 065	0.54
2 040 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	2 032 988	0.77	1 300 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	1 169 968	0.44
1 200 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	1 132 275	0.43	1 570 000	ILLINOIS TOOL WK 3.000% 14-19/05/2034	EUR	1 460 191	0.55
800 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	608 633	0.23	2 080 000	MARSH & MCLENNAN 1.349% 19-21/09/2026	EUR	1 906 919	0.72
2 000 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	1 492 132	0.56	2 000 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	1 886 915	0.71
1 600 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	1 401 184	0.53	1 800 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	1 670 979	0.63
1 570 000	KPN NV 5.625% 09-30/09/2024	EUR	1 599 668	0.61	1 800 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 681 100	0.64
2 060 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	1 918 455	0.73	2 260 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	1 697 465	0.64
2 100 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	1 977 924	0.75	1 710 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	1 620 059	0.61
2 200 000	NATURGY ENERGY GROUP F 1.250% 16-19/04/2026	EUR	2 039 409	0.77	<i>United Kingdom</i>				
2 100 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	1 954 599	0.74	1 640 000	ANGLO AMERICAN 4.750% 22-21/09/2032	EUR	1 656 083	0.63
420 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	412 732	0.16	2 520 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	2 051 157	0.78
970 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	834 450	0.32	2 400 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	1 908 539	0.72
2 360 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	1 847 711	0.70	2 080 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	1 902 133	0.72
1 300 000	RELX FINANCE 1.375% 16-12/05/2026	EUR	1 211 528	0.46	1 980 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	1 983 280	0.75
490 000	RELX FINANCE 1.500% 18-13/05/2027	EUR	449 330	0.17	2 280 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	2 113 079	0.79
1 560 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	1 303 326	0.49	2 500 000	LINDE PLC 1.625% 22-31/03/2035	EUR	2 011 616	0.76
2 680 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	2 010 590	0.76	250 000	NATIONAL GRID PLC 2.949% 22-30/03/2030	EUR	231 574	0.09
1 900 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 899 620	0.72	1 610 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	1 592 212	0.60
2 100 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	2 027 870	0.77	1 860 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	1 649 355	0.62
2 030 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	1 985 108	0.75	1 350 000	OMNICOM FIN HOL 1.400% 19-08/07/2031	EUR	1 113 533	0.42
750 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	643 141	0.24	2 380 000	OTE PLC 0.875% 19-24/09/2026	EUR	2 169 162	0.81
2 080 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	1 710 808	0.65	2 130 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	1 971 499	0.75
1 520 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	1 515 564	0.57	2 020 000	SSE PLC 0.875% 17-06/09/2025	EUR	1 890 767	0.72
<i>United States of America</i>					<i>15 152 049 5.73</i>				
1 550 000	AIR PROD & CHEM 0.800% 20-05/05/2032	EUR	1 203 437	0.46	1 990 000	SSE PLC 1.250% 20-16/04/2025	EUR	1 891 798	0.72
670 000	BLACKSTONE HLDGS 1.500% 19-10/04/2029	EUR	562 245	0.21	1 330 000	SSE PLC 1.750% 20-16/04/2030	EUR	1 163 894	0.44
1 160 000	BLACKSTONE HLDGS 3.500% 22-01/06/2034	EUR	999 151	0.38	1 420 000	SSE PLC 2.875% 22-01/08/2029	EUR	1 346 791	0.51
2 020 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	1 905 053	0.72	<i>Sweden</i>				
820 000	CHUBB INA HLDGS 0.875% 19-15/12/2029	EUR	672 067	0.25	2 030 000	AUTOLIV INC 4.250% 23-15/03/2028	EUR	2 011 324	0.76
2 030 000	CHUBB INA HLDGS 1.400% 19-15/06/2031	EUR	1 642 576	0.62	2 240 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 940 434	0.73
560 000	CHUBB INA HLDGS 1.550% 18-15/03/2028	EUR	500 109	0.19	1 960 000	SKANDINAVISKA ENSKILDA BANK 3.750% 23-07/02/2028	EUR	1 898 356	0.72
1 980 000	CHUBB INA HLDGS 2.500% 18-15/03/2038	EUR	1 611 689	0.61	1 900 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 874 458	0.71
2 140 000	COCA-COLA CO/THE 1.100% 16-02/09/2036	EUR	1 593 270	0.60	2 290 000	SWEDBANK AB 0.200% 21-12/01/2028	EUR	1 899 656	0.72
2 180 000	DOVER CORP 0.750% 19-04/11/2027	EUR	1 900 647	0.72	2 030 000	SWEDBANK AB 4.250% 23-11/07/2028	EUR	2 010 430	0.76
2 060 000	DOVER CORP 1.250% 16-09/11/2026	EUR	1 876 699	0.71	2 220 000	TELE2 AB 2.125% 18-15/05/2028	EUR	2 033 232	0.77
					1 320 000	TELE2 AB 3.750% 23-22/11/2029	EUR	1 300 605	0.49
					190 000	TELIASONERA AB 3.000% 12-07/09/2027	EUR	183 554	0.07
					<i>Italy</i>				
					2 432 000	ERG SPA 0.500% 20-11/09/2027	EUR	2 106 360	0.80
					2 650 000	ERG SPA 0.875% 21-15/09/2031	EUR	2 039 035	0.77
					800 000	INTESA SANPAOLO 1.350% 21-24/02/2031	EUR	604 446	0.23



# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
530 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	527 706	0.20					
2 060 000	TERNA RETE 3.625% 23-21/04/2029	EUR	2 026 331	0.77					
180 000	TERNA SPA 0.125% 19-25/07/2025	EUR	166 099	0.06					
2 600 000	TERNA SPA 0.375% 20-25/09/2030	EUR	2 030 810	0.77					
2 480 000	TERNA SPA 0.375% 21-23/06/2029	EUR	2 030 706	0.77					
	<b>Australia</b>		<b>9 737 347</b>	<b>3.67</b>					
2 380 000	AUSNET SERVICES 1.500% 15-26/02/2027	EUR	2 160 160	0.81					
1 760 000	BRAMBLES FINANCE 2.375% 14-12/06/2024	EUR	1 728 691	0.65					
1 030 000	SCENTRE MGMT 1.450% 19-28/03/2029	EUR	851 177	0.32					
1 680 000	SCENTRE MGMT 2.250% 14-16/07/2024	EUR	1 630 847	0.62					
1 890 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	1 668 369	0.63					
2 270 000	WESFARMERS LTD 0.954% 21-21/10/2033	EUR	1 698 103	0.64					
	<b>Spain</b>		<b>8 091 126</b>	<b>3.07</b>					
2 200 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	1 907 562	0.72					
2 500 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	2 059 215	0.78					
2 100 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	2 057 853	0.78					
1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	965 474	0.37					
223 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	204 766	0.08					
1 300 000	MERLIN PROPERTIES 1.875% 19-04/12/2034	EUR	896 256	0.34					
	<b>Denmark</b>		<b>7 920 474</b>	<b>3.00</b>					
2 190 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 908 786	0.72					
2 390 000	CARLSBERG BREW 0.875% 19-01/07/2029	EUR	2 022 881	0.77					
2 020 000	CARLSBERG BREW 3.250% 22-12/10/2025	EUR	1 986 713	0.75					
2 010 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	2 002 094	0.76					
	<b>Luxembourg</b>		<b>7 074 776</b>	<b>2.67</b>					
2 310 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	2 039 894	0.77					
2 680 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	2 097 574	0.79					
120 000	SIMON INTERNATIONAL FIN S 1.125% 21-19/03/2033	EUR	84 962	0.03					
1 210 000	SIMON INTERNATIONAL FIN S 1.250% 16-13/05/2025	EUR	1 133 590	0.43					
2 110 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	1 718 756	0.65					
	<b>France</b>		<b>6 566 615</b>	<b>2.48</b>					
1 400 000	ALTAREA 1.875% 19-17/01/2028	EUR	1 125 529	0.43					
2 100 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	2 064 228	0.78					
3 000 000	GECINA 0.875% 21-30/06/2036	EUR	2 044 914	0.77					
1 400 000	MERCIALYS 2.500% 22-28/02/2029	EUR	1 138 948	0.43					
200 000	PEUGEOT 2.000% 18-20/03/2025	EUR	192 996	0.07					
	<b>Japan</b>		<b>5 846 558</b>	<b>2.21</b>					
2 010 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	1 880 249	0.71					
2 230 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	2 030 997	0.77					
2 400 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	1 935 312	0.73					
	<b>Germany</b>		<b>4 387 343</b>	<b>1.67</b>					
1 400 000	ALSTRIA OFFICE 0.500% 19-26/09/2025	EUR	1 152 602	0.44					
1 500 000	SIRIUS REAL ESTA 1.125% 21-22/06/2026	EUR	1 233 563	0.47					
2 100 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	2 001 178	0.76					
	<b>Canada</b>		<b>4 033 082</b>	<b>1.52</b>					
2 220 000	MAGNA INTERNATIONAL INC 1.500% 17-25/09/2027	EUR	2 012 395	0.76					
2 000 000	MAGNA INTL INC 4.375% 23-17/03/2032	EUR	2 020 687	0.76					
	<b>Ireland</b>		<b>3 240 534</b>	<b>1.23</b>					
2 180 000	ATLAS COPCO FIN 0.750% 22-08/02/2032	EUR	1 736 058	0.66					
1 770 000	EXPERIAN EUROPE 1.560% 22-16/05/2031	EUR	1 504 476	0.57					
	<b>Austria</b>		<b>3 022 396</b>	<b>1.15</b>					
1 500 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	1 184 129	0.45					
1 900 000	WIENERBERGER AG 2.750% 20-04/06/2025	EUR	1 838 267	0.70					
	<b>Norway</b>		<b>2 675 229</b>	<b>1.02</b>					
2 380 000	TELENOR 0.250% 20-14/02/2028	EUR	2 026 713	0.77					
710 000	TELENOR 0.750% 19-31/05/2026	EUR	648 516	0.25					
	<b>Portugal</b>		<b>2 025 760</b>	<b>0.77</b>					
2 200 000	EDP SA 1.625% 20-15/04/2027	EUR	2 025 760	0.77					
	<b>Mexico</b>		<b>1 840 640</b>	<b>0.70</b>					
2 000 000	AMERICA MOVIL SA 2.125% 16-10/03/2028	EUR	1 840 640	0.70					
	<b>Belgium</b>		<b>1 654 537</b>	<b>0.63</b>					
1 790 000	LONZA FINANCE IN 1.625% 20-21/04/2027	EUR	1 654 537	0.63					
	<b>Floating rate bonds</b>		<b>36 684 892</b>	<b>13.87</b>					
	<b>United Kingdom</b>		<b>11 603 863</b>	<b>4.38</b>					
1 950 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	1 856 243	0.70					
150 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	150 568	0.06					
1 880 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	1 878 613	0.71					
1 610 000	HSBC HOLDINGS 23-10/03/2032 FRN	EUR	1 613 734	0.61					
1 980 000	LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN	EUR	1 935 709	0.73					
220 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	216 677	0.08					
2 150 000	ROYAL BANK OF SCOTLAND 18-02/03/2026 FRN	EUR	2 040 348	0.77					
2 020 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	1 911 971	0.72					
	<b>Ireland</b>		<b>9 532 319</b>	<b>3.61</b>					
900 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	815 764	0.31					
1 710 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	1 759 985	0.67					
830 000	AIB GROUP PLC 23/07/2029 FRN	EUR	815 188	0.31					
2 400 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 112 387	0.80					
2 160 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	2 033 650	0.77					
2 000 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	1 995 345	0.75					
	<b>Norway</b>		<b>6 093 054</b>	<b>2.30</b>					
2 320 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 921 707	0.73					
2 260 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	1 982 888	0.75					
1 210 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 171 337	0.44					
1 040 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 017 122	0.38					
	<b>Denmark</b>		<b>2 767 989</b>	<b>1.04</b>					
1 010 000	SYDBANK A/S 21-10/11/2026 FRN	EUR	904 616	0.34					
1 880 000	SYDBANK A/S 22-30/09/2025 FRN	EUR	1 863 373	0.70					
	<b>Spain</b>		<b>1 894 080</b>	<b>0.72</b>					
1 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	1 894 080	0.72					
	<b>Italy</b>		<b>1 835 212</b>	<b>0.70</b>					
1 800 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 661 310	0.63					
170 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	173 902	0.07					
	<b>United States of America</b>		<b>1 631 669</b>	<b>0.62</b>					
1 850 000	JPMORGAN CHASE 22-23/03/2030 FRN	EUR	1 631 669	0.62					
	<b>Belgium</b>		<b>1 326 706</b>	<b>0.50</b>					
1 400 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	1 326 706	0.50					

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds		12 020 169	4.54
<i>France</i>		<i>12 020 169</i>	<i>4.54</i>
520.75 BNP PARIBAS MOIS ISR - I CAP	EUR	12 020 169	4.54
<b>Total securities portfolio</b>		<b>261 932 391</b>	<b>99.08</b>

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Equity

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>64 800 778</b>	<b>93.12</b>					
<i>France</i>					<i>Italy</i>				
74 819	AXA SA	EUR	2 021 983	2.91	73 289	ASSICURAZIONI GENERALI	EUR	1 364 641	1.96
6 980	CAPGEMINI SE	EUR	1 211 379	1.74	48 212	ENI S.P.A.	EUR	635 531	0.91
38 820	CARREFOUR SA	EUR	673 721	0.97	198 218	INTESA SANPAOLO	EUR	475 723	0.68
27 328	DANONE	EUR	1 534 194	2.20	16 024	PRYSMIAN SPA	EUR	613 399	0.88
873	HERMES INTERNATIONAL	EUR	1 737 270	2.50	103 858	SNAM SPA	EUR	497 168	0.71
1 218	IPSEN	EUR	134 224	0.19	<i>Belgium</i>				
81	KERING	EUR	40 954	0.06	7 766	AGEAS	EUR	288 196	0.41
8 554	LEGRAND SA	EUR	776 703	1.12	12 141	KBC GROEP NV	EUR	776 053	1.12
6 263	LOREAL	EUR	2 674 927	3.85	4 230	SOLVAY SA	EUR	432 729	0.62
4 439	LVMH MOET HENNESSY LOUIS VUI	EUR	3 830 856	5.51	<i>Switzerland</i>				
29 154	MICHELIN (CGDE)	EUR	788 907	1.13	17 117	STMICROELECTRONICS NV	EUR	779 851	1.12
125 975	ORANGE	EUR	1 348 184	1.94	<i>Portugal</i>				
4 929	PERNOD RICARD SA	EUR	997 630	1.43	37 407	GALP ENERGIA SGPS SA	EUR	401 003	0.58
11 669	PUBLICIS GROUPE	EUR	857 672	1.23	11 564	JERONIMO MARTINS	EUR	291 875	0.42
29 221	SANOFI AVENTIS	EUR	2 869 502	4.13	<i>Ireland</i>				
18 540	VALEO SA	EUR	363 940	0.52	66 842	AIB GROUP PLC	EUR	257 342	0.37
16 141	VINCI SA	EUR	1 717 080	2.47	39 326	BANK OF IRELAND GROUP PLC	EUR	343 631	0.49
<i>Germany</i>					<i>Finland</i>				
16 283	BAYERISCHE MOTOREN WERKE AG	EUR	1 832 163	2.63	38 748	NOKIA OYJ	EUR	148 618	0.21
79 529	DEUTSCHE LUFTHANSA - REG	EUR	745 902	1.07	3 890	ORION OYJ - B	EUR	147 898	0.21
40 762	DEUTSCHE POST AG - REG	EUR	1 823 284	2.62	<i>Austria</i>				
111 889	DEUTSCHE TELEKOM AG - REG	EUR	2 235 095	3.21	2 279	VERBUND AG	EUR	167 393	0.24
108 264	E.ON SE	EUR	1 264 524	1.82	<b>Total securities portfolio</b>				
52 347	INFINEON TECHNOLOGIES AG	EUR	1 977 931	2.84				<b>64 800 778</b>	<b>93.12</b>
28 949	MERCEDES BENZ GROUP AG	EUR	2 132 673	3.06					
57	MERCK KGAA	EUR	8 638	0.01					
5 896	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 025 866	2.91					
63 856	TELEFONICA DEUTSCHLAND HOLDING	EUR	164 557	0.24					
<i>The Netherlands</i>					<i>Spain</i>				
5 098	ASML HOLDING NV	EUR	3 379 973	4.87	9 723	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	312 789	0.45
2 850	HEINEKEN HOLDING NV	EUR	227 003	0.33	3 536	AENA SA	EUR	523 328	0.75
13 481	HEINEKEN NV	EUR	1 269 641	1.82	8 420	AMADEUS IT GROUP SA	EUR	586 874	0.84
6 720	JDE PEETS NV	EUR	183 187	0.26	65 662	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	461 735	0.66
44 194	KONINKLIJKE AHOLD DELHAIZE N	EUR	1 381 504	1.99	14 676	ENAGAS SA	EUR	264 168	0.38
220 620	KONINKLIJKE KPN NV	EUR	721 207	1.04	28 930	ENDESA SA	EUR	568 475	0.82
22 577	NN GROUP NV - W/I	EUR	765 586	1.10	190 621	IBERDROLA SA	EUR	2 277 921	3.28
10 093	RANDSTAD HOLDING NV	EUR	487 593	0.70	21 329	INDUSTRIA DE DISENO TEXTIL	EUR	756 326	1.09
113 579	STELLANTIS NV	EUR	1 827 486	2.63	6 678	NATURGY ENERGY GROUP SDG SA	EUR	182 042	0.26
5 523	UNIBAIL-RODAMCO-WESTFIELD	EUR	265 932	0.38	19 393	RED ELECTRICA CORPORACION SA	EUR	298 361	0.43
10 129	WOLTERS KLUWER	EUR	1 178 003	1.69	395 811	TELEFONICA SA	EUR	1 470 834	2.11

# BNP PARIBAS FUNDS Sustainable Europe Dividend

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>136 750 935</b>	<b>99.32</b>					
<i>France</i>									
46 561	ACCOR SA	EUR	1 584 005	1.15					
27 759	AIR LIQUIDE SA	EUR	4 558 028	3.31					
15 665	AMUNDI SA	EUR	846 693	0.61					
12 402	ARKEMA	EUR	1 070 293	0.78					
108 827	AXA SA	EUR	2 941 050	2.14					
66 526	BNP PARIBAS	EUR	3 839 881	2.79					
10 516	CAPGEMINI SE	EUR	1 825 052	1.33					
13 943	COMPAGNIE DE SAINT GOBAIN	EUR	777 043	0.56					
17 298	DANONE	EUR	971 110	0.71					
8 575	ESSILORLUXOTTICA	EUR	1 480 045	1.07					
31 734	FAURECIA	EUR	684 502	0.50					
10 018	LEGRAND SA	EUR	909 634	0.66					
6 558	LOREAL	EUR	2 800 922	2.03					
8 064	LVMH MOET HENNESSY LOUIS VUI	EUR	6 959 231	5.04					
35 709	MICHELIN (CGDE)	EUR	966 286	0.70					
12 864	NEXANS SA	EUR	1 020 758	0.74					
5 748	PERNOD RICARD SA	EUR	1 163 395	0.84					
16 477	SANOPI AVENTIS	EUR	1 618 041	1.18					
21 891	SCHNEIDER ELECTRIC SE	EUR	3 643 976	2.65					
67 359	SPIE SA - W/I	EUR	1 993 826	1.45					
69 705	TECHNIP ENERGIES NV	EUR	1 471 473	1.07					
71 672	TOTAL SA	EUR	3 766 364	2.74					
43 901	VEOLIA ENVIRONNEMENT	EUR	1 270 934	0.92					
15 241	VINCI SA	EUR	1 621 338	1.18					
72 981	VIVENDI	EUR	613 478	0.45					
<i>Switzerland</i>									
26 090	CIE FINANCIERE RICHEMONT - REG	CHF	4 053 633	2.94					
10 962	DSM-FIRMENICH AG	EUR	1 081 072	0.79					
10 456	FISCHER (GEORG)-REG	CHF	719 349	0.52					
34 960	NESTLE SA-REG	CHF	3 853 999	2.80					
51 479	NOVARTIS AG - REG	CHF	4 746 795	3.44					
4 108	ROCHE HOLDING AG GENUSSSCHEIN	CHF	1 151 107	0.84					
29 396	STMICROELECTRONICS NV	EUR	1 339 282	0.97					
6 315	ZURICH INSURANCE GROUP AG	CHF	2 749 084	2.00					
<i>Germany</i>									
9 283	ALLIANZ SE - REG	EUR	1 979 136	1.44					
14 480	BAYERISCHE MOTOREN WERKE AG	EUR	1 629 290	1.18					
3 673	DEUTSCHE BOERSE AG	EUR	621 104	0.45					
15 668	DEUTSCHE POST AG - REG	EUR	700 830	0.51					
183 715	DEUTSCHE TELEKOM AG - REG	EUR	3 669 891	2.67					
17 900	INFINEON TECHNOLOGIES AG	EUR	676 352	0.49					
9 908	MERCK KGAA	EUR	1 501 557	1.09					
18 663	SAP SE	EUR	2 335 488	1.70					
18 657	SIEMENS AG - REG	EUR	2 845 939	2.07					
28 467	SIEMENS HEALTHINEERS AG	EUR	1 476 299	1.07					
<i>United Kingdom</i>									
26 302	ANGLO AMERICAN PLC	GBP	684 407	0.50					
35 905	ASTRAZENECA PLC	GBP	4 717 878	3.42					
152 002	BP PLC	GBP	811 864	0.59					
44 919	COMPASS GROUP PLC	GBP	1 152 615	0.84					
9 102	CRODA INTERNATIONAL PLC	GBP	596 724	0.43					
47 001	GSK PLC	GBP	760 648	0.55					
181 227	INFORMA PLC	GBP	1 533 191	1.11					
25 720	RECKITT BENCKISER GROUP PLC	GBP	1 771 912	1.29					
94 140	RELX PLC	GBP	2 875 266	2.09					
					<i>The Netherlands</i>				
2 196	ASM INTERNATIONAL NV	EUR	852 817	0.62					
5 547	ASML HOLDING NV	EUR	3 677 661	2.67					
15 611	HEINEKEN NV	EUR	1 470 244	1.07					
128 370	ING GROEP NV	EUR	1 583 829	1.15					
45 664	KONINKLIJKE AHOLD DELHAIZE N	EUR	1 427 457	1.04					
423 812	KONINKLIJKE KPN NV	EUR	1 385 441	1.01					
71 341	SHELL PLC	EUR	1 968 655	1.43					
40 814	STELLANTIS NV	EUR	656 697	0.48					
6 437	WOLTERS KLUWER	EUR	748 623	0.54					
					<i>Italy</i>				
246 115	ENEL SPA	EUR	1 518 037	1.10					
100 292	ENI S.P.A.	EUR	1 322 049	0.96					
867 998	INTESA SANPAOLO	EUR	2 083 195	1.51					
20 623	MONCLER SPA	EUR	1 306 261	0.95					
121 846	UNICREDIT S.P.A.	EUR	2 591 055	1.88					
					<i>Denmark</i>				
31 022	NOVO NORDISK A/S - B	DKK	4 580 421	3.32					
					<i>Belgium</i>				
22 898	KBC GROEP NV	EUR	1 463 640	1.06					
48 516	WAREHOUSES DE PAUW SCA	EUR	1 218 722	0.89					
					<i>Spain</i>				
64 707	EDP RENOVAVEIS SA	EUR	1 183 815	0.86					
122 865	IBERDROLA SA	EUR	1 468 237	1.07					
					<i>Norway</i>				
105 529	DNB BANK ASA	NOK	1 812 009	1.32					
Shares/Units in investment funds								839 846	0.61
					<i>Luxembourg</i>				
8 246.90	BNP PARIBAS INSTICASH EUR 3M - X CAP	EUR	839 846	0.61					
<b>Total securities portfolio</b>								<b>137 590 781</b>	<b>99.93</b>

# BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
<b>Shares</b>										
<i>United Kingdom</i>										
273 322	3I GROUP PLC	GBP	6 206 000	1.75	1 239 635	KONINKLIJKE KPN NV	EUR	4 052 367	1.14	
92 399	ASTRAZENECA PLC	GBP	12 141 130	3.43	12 916	NN GROUP NV - W/I	EUR	437 982	0.12	
754 013	BP PLC	GBP	4 027 290	1.14	57 192	RANDSTAD HOLDING NV	EUR	2 762 946	0.78	
13 421	BUNZL PLC	GBP	469 027	0.13	179 011	SHELL PLC	GBP	4 886 480	1.38	
135 747	BURBERRY GROUP PLC	GBP	3 353 535	0.95	403 092	STELLANTIS NV	EUR	6 485 750	1.83	
3 989 335	CENTRICA PLC	GBP	5 762 140	1.63	37 877	WOLTERS KLUWER	EUR	4 405 095	1.24	
97 179	COCA-COLA EUROPACIFIC PARTNE	USD	5 738 994	1.62	<i>Switzerland</i>					
255 024	COMPASS GROUP PLC	GBP	6 543 878	1.85	9 831	CIE FINANCIERE RICHEMONT - REG	CHF	1 527 454	0.43	
35 778	DIAGEO PLC	GBP	1 408 773	0.40	110 859	COCA-COLA HBC AG-DI	GBP	3 029 358	0.86	
472 395	GSK PLC	GBP	7 645 076	2.16	6 236	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	1 691 173	0.48	
868 387	HSBC HOLDINGS PLC	GBP	6 291 164	1.78	4 230	NESTLE SA-REG	CHF	466 316	0.13	
40 145	INTERCONTINENTAL HOTELS GROU	GBP	2 542 072	0.72	132 215	NOVARTIS AG - REG	CHF	12 191 331	3.44	
73 341	JD SPORTS FASHION PLC	GBP	124 778	0.04	22 520	ROCHE HOLDING AG GENUSSSCHEIN	CHF	6 310 353	1.78	
1 817 988	LEGAL & GENERAL GROUP PLC	GBP	4 815 343	1.36	4 522	SGS SA-REG	CHF	391 763	0.11	
1 154 121	NATWEST GROUP PLC	GBP	3 238 505	0.91	14 718	STMICROELECTRONICS NV	EUR	670 552	0.19	
239 147	RELX PLC	GBP	7 304 134	2.06	10 078	SWISSCOM AG - REG	CHF	5 759 447	1.63	
673 752	SAINSBURY (J) PLC	GBP	2 111 977	0.60	1 005	ZURICH INSURANCE GROUP AG	CHF	437 503	0.12	
2 035 156	TESCO PLC	GBP	5 890 960	1.66	<i>Spain</i>					
132 088	UNILEVER PLC	GBP	6 306 946	1.78	55 045	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	1 770 798	0.50	
1 701 198	VODAFONE GROUP PLC	GBP	1 466 383	0.41	19 700	AENA SA	EUR	2 915 600	0.82	
111 532	WPP PLC	GBP	1 070 156	0.30	202 026	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	1 420 647	0.40	
<i>France</i>					86 340	ENAGAS SA	EUR	1 554 120	0.44	
222 662	AXA SA	EUR	6 017 441	1.70	349 576	IBERDROLA SA	EUR	4 177 433	1.18	
35 382	CAPGEMINI SE	EUR	6 140 546	1.73	51 271	INDUSTRIA DE DISENO TEXTIL	EUR	1 818 070	0.51	
117 082	CARREFOUR SA	EUR	2 031 958	0.57	37 883	NATURGY ENERGY GROUP SDG SA	EUR	1 032 691	0.29	
113 903	DANONE	EUR	6 394 514	1.81	145 742	RED ELECTRICA CORPORACION SA	EUR	2 242 241	0.63	
22 472	EIFPAGE SA	EUR	2 147 874	0.61	1 132 603	TELEFONICA SA	EUR	4 208 753	1.19	
7 165	IPSEN	EUR	789 583	0.22	<i>Italy</i>					
18 615	LOREAL	EUR	7 950 467	2.24	300 245	ASSICURAZIONI GENERALI	EUR	5 590 562	1.58	
12 026	LVMH MOET HENNESSY LOUIS VUI	EUR	10 378 438	2.93	227 316	ENI S.P.A.	EUR	2 996 480	0.85	
300 019	ORANGE	EUR	3 210 803	0.91	71 322	PRYSMIAN SPA	EUR	2 730 206	0.77	
18 391	PERNOD RICARD SA	EUR	3 722 338	1.05	604 292	SNAM SPA	EUR	2 892 746	0.82	
65 869	PUBLICIS GROUPE	EUR	4 841 372	1.37	<i>Denmark</i>					
94 580	SANOFI AVENTIS	EUR	9 287 756	2.62	9 172	DSV A/S	DKK	1 765 185	0.50	
19 039	SCHNEIDER ELECTRIC SE	EUR	3 169 232	0.89	75 513	NOVO NORDISK A/S - B	DKK	11 149 550	3.15	
67 648	VINCI SA	EUR	7 196 394	2.03	<i>Belgium</i>					
<i>Germany</i>					36 348	KBC GROEP NV	EUR	2 323 364	0.66	
58 420	BAYERISCHE MOTOREN WERKE AG	EUR	6 573 418	1.86	4 978	SOLVAY SA	EUR	509 249	0.14	
9 421	DEUTSCHE BANK AG - REG	EUR	90 611	0.03	<i>Portugal</i>					
281 846	DEUTSCHE LUFTHANSA - REG	EUR	2 643 434	0.75	103 656	GALP ENERGIA SGPS SA	EUR	1 111 192	0.31	
156 555	DEUTSCHE POST AG - REG	EUR	7 002 705	1.98	65 573	JERONIMO MARTINS	EUR	1 655 063	0.47	
385 390	DEUTSCHE TELEKOM AG - REG	EUR	7 698 551	2.17	<b>Total securities portfolio</b>					
549 987	E.ON SE	EUR	6 423 848	1.81					<b>344 731 885</b>	<b>97.33</b>
88 141	INFINEON TECHNOLOGIES AG	EUR	3 330 408	0.94						
100 772	MERCEDES BENZ GROUP AG	EUR	7 423 873	2.10						
20 732	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	7 123 515	2.01						
7 484	SIEMENS AG - REG	EUR	1 141 609	0.32						
362 468	TELEFONICA DEUTSCHLAND HOLDING	EUR	934 080	0.26						
<i>The Netherlands</i>										
9 398	ASML HOLDING NV	EUR	6 230 874	1.76						
15 917	HEINEKEN HOLDING NV	EUR	1 267 789	0.36						
27 761	HEINEKEN NV	EUR	2 614 531	0.74						
24 758	JDE PEETS NV	EUR	674 903	0.19						
206 364	KONINKLIJKE AHOLD DELHAIZE N	EUR	6 450 939	1.82						

# BNP PARIBAS FUNDS Sustainable Europe Value

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>France</i>									
212 022	ALSTOM	EUR	5 792 441	1.00					
76 796	AMUNDI SA	EUR	4 150 824	0.72					
86 175	ARKEMA	EUR	7 436 903	1.28					
752 994	AXA SA	EUR	20 349 663	3.51					
428 084	BNP PARIBAS	EUR	24 709 008	4.25					
22 818	CAPGEMINI SE	EUR	3 960 064	0.68					
230 574	COMPAGNIE DE SAINT GOBAIN	EUR	12 849 889	2.22					
128 654	DANONE	EUR	7 222 636	1.25					
152 887	ENGIE	EUR	2 328 163	0.40					
315 155	FAURECIA	EUR	6 797 893	1.17					
66 880	NEXANS SA	EUR	5 306 928	0.91					
167 650	SANOFI AVENTIS	EUR	16 463 230	2.84					
258 731	SPIE SA - W/I	EUR	7 658 438	1.32					
476 510	TECHNIP ENERGIES NV	EUR	10 059 126	1.73					
506 148	TOTAL SA	EUR	26 598 077	4.58					
307 042	VEOLIA ENVIRONNEMENT	EUR	8 888 866	1.53					
50 514	VINCI SA	EUR	5 373 679	0.93					
350 372	VIVENDI	EUR	2 945 227	0.51					
<i>Germany</i>									
83 780	ALLIANZ SE - REG	EUR	17 861 896	3.08					
104 473	BAYER AG - REG	EUR	5 293 647	0.91					
78 055	BAYERISCHE MOTOREN WERKE AG	EUR	8 782 749	1.51					
245 718	DEUTSCHE LUFTHANSA - REG	EUR	2 304 589	0.40					
122 447	DEUTSCHE POST AG - REG	EUR	5 477 054	0.94					
791 228	DEUTSCHE TELEKOM AG - REG	EUR	15 805 571	2.73					
344 384	E.ON SE	EUR	4 022 405	0.69					
140 129	FRESENIUS MEDICAL CARE AG	EUR	6 133 446	1.06					
146 192	INFINEON TECHNOLOGIES AG	EUR	5 523 865	0.95					
48 943	MERCEDES BENZ GROUP AG	EUR	3 605 631	0.62					
39 278	MERCK KGAA	EUR	5 952 581	1.03					
47 099	SAP SE	EUR	5 893 969	1.02					
153 591	SIEMENS AG - REG	EUR	23 428 771	4.03					
<i>Italy</i>									
2 638 261	ENEL SPA	EUR	16 272 794	2.81					
1 089 028	ENI S.P.A.	EUR	14 355 567	2.48					
7 753 849	INTESA SANPAOLO	EUR	18 609 238	3.21					
597 699	UNICREDIT S.P.A.	EUR	12 710 069	2.19					
<i>Spain</i>									
940 446	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	6 613 216	1.14					
6 016 563	BANCO SANTANDER SA	EUR	20 366 066	3.51					
414 537	EDP RENOVAVEIS SA	EUR	7 583 954	1.31					
635 822	GRIFOLS SA	EUR	7 464 550	1.29					
1 007 184	IBERDROLA SA	EUR	12 035 849	2.08					
443 332	REPSOL SA	EUR	5 909 616	1.02					
<i>Switzerland</i>									
62 502	NESTLE SA-REG	CHF	6 890 236	1.19					
322 044	NOVARTIS AG - REG	CHF	29 695 160	5.11					
103 261	STMICROELECTRONICS NV	EUR	4 704 571	0.81					
39 676	ZURICH INSURANCE GROUP AG	CHF	17 271 997	2.98					
					<i>The Netherlands</i>				
1 364 229	ING GROEP NV	EUR	16 831 857	2.90					
228 648	KONINKLIJKE AHOLD DELHAIZE N	EUR	7 147 536	1.23					
3 168 980	KONINKLIJKE KPN NV	EUR	10 359 396	1.79					
598 979	SHELL PLC	GBP	16 350 385	2.82					
483 208	STELLANTIS NV	EUR	7 774 817	1.34					
					<i>United Kingdom</i>				
328 865	ANGLO AMERICAN PLC	GBP	8 557 426	1.48					
91 160	ASTRAZENECA PLC	GBP	11 978 327	2.07					
					<i>Norway</i>				
1 716 782	NORSK HYDRO ASA	NOK	9 370 808	1.62					
					<i>Belgium</i>				
71 660	SOLVAY SA	EUR	7 330 818	1.26					
					<i>Finland</i>				
371 845	STORA ENSO OYJ - R	EUR	3 950 853	0.68					
					<i>Ireland</i>				
317 373	BANK OF IRELAND GROUP PLC	EUR	2 773 205	0.48					
					<i>Luxembourg</i>				
68 753.83	BNP PARIBAS INSTICASH EUR ID - X CAP	EUR	8 311 657	1.43					
					Shares/Units in investment funds				
					8 311 657				
					1.43				
					8 311 657				
					1.43				
					<b>Total securities portfolio</b>				
					<b>580 197 197</b>				
					<b>100.03</b>				

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>264 626 224</b>	<b>69.90</b>					
<i>United States of America</i>									
2 100 000	ABBVIE INC 3.200% 20-21/11/2029	USD	1 897 766	0.50	1 250 000	DOMINION ENERGY 4.250% 18-01/06/2028	USD	1 191 695	0.31
275 000	ABBVIE INC 4.550% 20-15/03/2035	USD	262 064	0.07	500 000	DOMINION ENERGY 4.850% 22-15/08/2052	USD	445 305	0.12
806 000	ABBVIE INC 4.750% 20-15/03/2045	USD	736 689	0.19	500 000	DOMINION RESOURCES 4.700% 14-01/12/2044	USD	432 435	0.11
500 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	411 011	0.11	50 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	49 273	0.01
2 250 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	1 960 144	0.52	750 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	619 068	0.16
216 000	AIR LEASE CORP 3.125% 20-01/12/2030	USD	179 968	0.05	500 000	DUKE ENERGY OHIO 5.250% 23-01/04/2033	USD	504 732	0.13
500 000	AIR PROD & CHEM 4.800% 23-03/03/2033	USD	505 037	0.13	1 800 000	DUKE ENERGY OHIO 5.650% 23-01/04/2053	USD	1 857 649	0.49
858 000	ALBEMARLE CORP 4.650% 22-01/06/2027	USD	834 635	0.22	750 000	EATON CORP 4.000% 13-02/11/2032	USD	706 827	0.19
1 500 000	ALEXANDRIA REAL 4.750% 23-15/04/2035	USD	1 391 091	0.37	500 000	EATON CORP 4.350% 23-18/05/2028	USD	491 048	0.13
1 000 000	ALLSTATE CORP 1.450% 20-15/12/2030	USD	774 752	0.20	1 350 000	ECOLAB INC 4.800% 20-24/03/2030	USD	1 352 652	0.36
500 000	AMERICAN EXPRESS 4.050% 13-03/12/2042	USD	435 053	0.11	100 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	57 605	0.02
508 000	AMERICAN WATER 4.200% 18-01/09/2048	USD	429 169	0.11	1 000 000	EMERSON ELECTRIC 2.750% 20-15/10/2050	USD	666 938	0.18
800 000	AMGEN INC 4.400% 15-01/05/2045	USD	693 823	0.18	500 000	ENTERPRISE PRODU 4.150% 18-16/10/2028	USD	477 313	0.13
1 000 000	AON CORP 2.800% 20-15/05/2030	USD	866 064	0.23	1 000 000	ENTERPRISE PRODU 4.200% 19-31/01/2050	USD	837 372	0.22
1 435 000	AON CORP 3.750% 19-02/05/2029	USD	1 328 398	0.35	1 000 000	ENTERPRISE PRODU 5.350% 23-31/01/2033	USD	1 018 046	0.27
300 000	APPLE INC 0.500% 19-15/11/2031	EUR	263 590	0.07	100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	94 947	0.03
500 000	AQUA AMERICA INC 3.566% 19-01/05/2029	USD	455 048	0.12	858 000	EQUINIX INC 2.500% 21-15/05/2031	USD	698 236	0.18
2 899 000	AT&T INC 2.750% 20-01/06/2031	USD	2 447 357	0.64	714 000	ESTEE LAUDER CO 4.375% 23-15/05/2028	USD	702 911	0.19
1 350 000	AT&T INC 4.750% 15-15/05/2046	USD	1 187 712	0.31	1 000 000	EVERSOURCE ENER 5.125% 23-15/05/2033	USD	985 447	0.26
2 000 000	AT&T INC 5.400% 23-15/02/2034	USD	2 004 668	0.53	1 000 000	EXELON CO 3.350% 23-15/03/2032	USD	869 871	0.23
1 600 000	BECTON DICKINSON 1.957% 21-11/02/2031	USD	1 298 131	0.34	200 000	EXELON CO 5.150% 23-15/03/2028	USD	198 880	0.05
858 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	751 168	0.20	358 000	EXELON CORP 4.450% 16-15/04/2046	USD	306 239	0.08
1 214 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	1 153 084	0.30	1 250 000	EXELON CORP 4.700% 20-15/04/2050	USD	1 105 130	0.29
1 000 000	BIOGEN INC 2.250% 20-01/05/2030	USD	835 680	0.22	200 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	176 649	0.05
192 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	207 062	0.05	500 000	FEDEX CORP 4.050% 18-15/02/2048	USD	403 156	0.11
207 000	BOOKING HLDS INC 4.125% 23-12/05/2033	EUR	224 482	0.06	500 000	FEDEX CORP 4.250% 20-15/05/2030	USD	478 082	0.13
1 000 000	BOOKING HLDS INC 4.625% 20-13/04/2030	USD	975 901	0.26	250 000	FEDEX CORP 4.400% 17-15/01/2047	USD	211 275	0.06
90 000	BORGWARNER AUTO 4.375% 15-15/03/2045	USD	72 507	0.02	500 000	FISERV INC 5.450% 23-02/03/2028	USD	502 915	0.13
200 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	169 575	0.04	1 000 000	FISERV INC 5.600% 23-02/03/2033	USD	1 017 985	0.27
1 750 000	BRISTOL-MYERS 2.350% 20-13/11/2040	USD	1 230 026	0.32	286 000	FLORIDA POWER & 4.625% 23-15/05/2030	USD	281 379	0.07
800 000	BRISTOL-MYERS 3.700% 22-15/03/2052	USD	649 472	0.17	400 000	FORD MOTOR CO 6.100% 22-19/08/2032	USD	387 500	0.10
1 000 000	BROADCOM INC 3.419% 21-15/04/2033	USD	836 021	0.22	500 000	FORD MOTOR CREDIT 6.950% 23-10/06/2026	USD	502 649	0.13
500 000	CAMPBELL SOUP CO 2.375% 20-24/04/2030	USD	421 780	0.11	1 000 000	GEN MOTORS FIN 5.800% 23-23/06/2028	USD	996 047	0.26
350 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	386 193	0.10	1 000 000	GEN MOTORS FIN 5.850% 23-06/04/2030	USD	990 280	0.26
574 000	COCA-COLA CO/THE 1.375% 20-15/03/2031	USD	460 428	0.12	1 500 000	GEN MOTORS FIN 6.000% 23-09/01/2028	USD	1 512 582	0.40
358 000	CONSOLIDATED EDISON 3.850% 16-15/06/2046	USD	279 842	0.07	445 000	GENERAL MILLS IN 4.950% 23-29/03/2033	USD	440 924	0.12
500 000	CSX CORP 4.100% 12-15/03/2044	USD	429 487	0.11	1 000 000	GILEAD SCIENCES 1.650% 20-01/10/2030	USD	816 254	0.22
2 000 000	CVS HEALTH CORP 2.125% 21-15/09/2031	USD	1 607 012	0.42	358 000	HALLIBURTON CO 2.920% 20-01/03/2030	USD	315 808	0.08
1 500 000	CVS HEALTH CORP 3.750% 20-01/04/2030	USD	1 381 103	0.36	358 000	HALLIBURTON CO 4.850% 15-15/11/2035	USD	336 990	0.09
500 000	CVS HEALTH CORP 5.050% 18-25/03/2048	USD	462 360	0.12	1 000 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	905 227	0.24
500 000	CVS HEALTH CORP 5.625% 23-21/02/2053	USD	497 049	0.13	716 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	617 605	0.16
450 000	DEERE & CO 3.750% 20-15/04/2050	USD	399 438	0.11	1 716 000	HCA INC 2.375% 21-15/07/2031	USD	1 372 451	0.36
1 250 000	DELL INT / EMC 5.300% 21-01/10/2029	USD	1 235 797	0.33	1 000 000	HCA INC 3.500% 20-01/09/2030	USD	876 197	0.23
504 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	446 215	0.12	500 000	HERSHEY COMPANY 1.700% 20-01/06/2030	USD	415 055	0.11
608 000	DOMINION ENERGY 3.375% 20-01/04/2030	USD	544 885	0.14	350 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	326 095	0.09
					500 000	HOME DEPOT INC 3.350% 20-15/04/2050	USD	382 372	0.10
					450 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	398 459	0.11
					1 500 000	IBM CORP 1.950% 20-15/05/2030	USD	1 245 329	0.33
					246 000	IBM CORP 3.625% 23-06/02/2031	EUR	265 244	0.07
					217 000	IBM CORP 3.750% 23-06/02/2035	EUR	231 413	0.06

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	IBM CORP 4.000% 23-06/02/2043	EUR	212 353	0.06	300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	273 595	0.07
500 000	INTEL CORP 4.100% 17-11/05/2047	USD	419 650	0.11	497 000	PROLOGIS EURO 3.875% 23-31/01/2030	EUR	525 022	0.14
500 000	INTEL CORP 5.700% 23-10/02/2053	USD	509 126	0.13	100 000	PROLOGIS EURO 4.250% 23-31/01/2043	EUR	100 738	0.03
250 000	INTERNATIONAL FL 4.375% 17-01/06/2047	USD	192 651	0.05	615 000	PROLOGIS LP 2.125% 20-15/10/2050	USD	346 654	0.09
100 000	IQVIA INC 1.750% 21-15/03/2026	EUR	100 838	0.03	400 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	338 995	0.09
108 000	KELLOGG CO 4.500% 16-01/04/2046	USD	95 716	0.03	500 000	PROLOGIS LP 2.875% 22-15/11/2029	USD	438 936	0.12
850 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	754 312	0.20	250 000	PROLOGIS LP 5.125% 23-15/01/2034	USD	248 272	0.07
500 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	357 456	0.09	1 500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	1 156 615	0.31
358 000	KRAFT HEINZ FOOD 3.750% 21-01/04/2030	USD	333 405	0.09	1 000 000	PRUDENTIAL FIN 3.935% 18-07/12/2049	USD	797 379	0.21
1 000 000	KRAFT HEINZ FOOD 4.375% 16-01/06/2046	USD	850 141	0.22	2 000 000	REALTY INCOME 4.700% 23-15/12/2028	USD	1 938 001	0.51
500 000	KROGER CO 2.200% 20-01/05/2030	USD	414 271	0.11	1 816 000	REPUBLIC SVCS 1.450% 20-15/02/2031	USD	1 426 055	0.38
608 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	424 593	0.11	233 000	REPUBLIC SVCS 5.000% 23-01/04/2034	USD	232 626	0.06
330 000	LEAR CORP 3.800% 17-15/09/2027	USD	306 023	0.08	600 000	RYDER SYSTEM INC 5.250% 23-01/06/2028	USD	592 762	0.16
750 000	LOWES COS INC 2.625% 21-01/04/2031	USD	635 272	0.17	1 466 000	SALESFORCE.COM 1.950% 21-15/07/2031	USD	1 210 224	0.32
500 000	LOWES COS INC 3.650% 19-05/04/2029	USD	465 153	0.12	1 889 000	SCHLUMBERGER HLD 3.900% 19-17/05/2028	USD	1 780 567	0.47
500 000	LOWES COS INC 4.500% 20-15/04/2030	USD	486 331	0.13	250 000	SCHLUMBERGER HLD 4.300% 19-01/05/2029	USD	238 079	0.06
500 000	LOWES COS INC 5.150% 23-01/07/2053	USD	499 922	0.13	500 000	SENSATA TECHNOLO 3.750% 20-15/02/2031	USD	427 080	0.11
417 000	LOWES COS INC 5.750% 23-01/07/2053	USD	424 724	0.11	991 000	SYSCO CORP 2.400% 20-15/02/2030	USD	845 501	0.22
58 000	MARRIOTT INTERNATIONAL 2.850% 21-15/04/2031	USD	48 807	0.01	500 000	TARGET CORP 4.800% 23-15/01/2053	USD	479 799	0.13
278 000	MARRIOTT INTERNATIONAL 4.900% 23-15/04/2029	USD	270 378	0.07	1 000 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	918 870	0.24
1 000 000	MARVELL TECH INC 2.950% 21-15/04/2031	USD	838 005	0.22	200 000	TEXAS INSTRUMENT 4.600% 22-15/02/2028	USD	200 332	0.05
500 000	MARVELL TECH INC 4.875% 21-22/06/2028	USD	485 357	0.13	500 000	TEXAS INSTRUMENT 5.050% 23-18/05/2063	USD	500 876	0.13
1 200 000	MCCORMICK 1.850% 21-15/02/2031	USD	951 074	0.25	100 000	THERMO FISHER 3.200% 22-21/01/2026	EUR	107 128	0.03
200 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	157 007	0.04	100 000	THERMO FISHER 3.650% 22-21/11/2034	EUR	107 252	0.03
500 000	MCDONALDS CORP 4.450% 18-01/09/2048	USD	448 683	0.12	1 000 000	UNION PAC CORP 2.400% 20-05/02/2030	USD	870 402	0.23
750 000	MCDONALDS CORP 4.600% 22-09/09/2032	USD	743 967	0.20	500 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	374 480	0.10
1 233 000	MCKESSON CORP 5.100% 23-15/07/2033	USD	1 235 938	0.33	500 000	UNION PAC CORP 3.799% 16-01/10/2051	USD	409 799	0.11
1 500 000	MERCEDES-BENZ FIN 4.800% 23-30/03/2028	USD	1 485 987	0.39	1 500 000	UNITED PARCEL 4.875% 23-03/03/2033	USD	1 515 336	0.40
1 000 000	MERCK & CO INC 4.300% 23-17/05/2030	USD	974 983	0.26	700 000	UNITED RENTAL NA 3.875% 20-15/02/2031	USD	606 156	0.16
500 000	MERCK & CO INC 5.150% 23-17/05/2063	USD	508 827	0.13	900 000	UNITEDHEALTH GRP 4.250% 23-15/01/2029	USD	874 041	0.23
1 000 000	MICRON TECH 5.375% 23-15/04/2028	USD	989 915	0.26	1 278 000	UNITEDHEALTH GRP 5.050% 23-15/04/2053	USD	1 266 187	0.33
2 500 000	MORGAN STANLEY 3.950% 15-23/04/2027	USD	2 368 574	0.62	358 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	306 572	0.08
679 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	604 235	0.16	494 000	VERIZON COMM INC 5.050% 23-09/05/2033	USD	488 348	0.13
145 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	159 541	0.04	2 000 000	VERIZON COMMUNICATIONS INC 2.550% 21-21/03/2031	USD	1 672 748	0.44
69 000	NASDAQ INC 5.350% 23-28/06/2028	USD	69 227	0.02	1 000 000	VERIZON COMMUNICATIONS INC 3.550% 21-22/03/2051	USD	747 013	0.20
156 000	NASDAQ INC 5.950% 23-15/08/2053	USD	159 826	0.04	1 000 000	VERIZON COMMUNICATIONS INC 4.000% 20-22/03/2050	USD	812 422	0.21
2 500 000	NETFLIX INC 6.375% 18-15/05/2029	USD	2 640 676	0.69	858 000	VIRGINIA EL&PWR 2.450% 20-15/12/2050	USD	516 591	0.14
1 500 000	NEXTERA ENERGY 5.050% 23-28/02/2033	USD	1 479 596	0.39	1 100 000	VMWARE INC 2.200% 21-15/08/2031	USD	865 052	0.23
300 000	NEXTERA ENERGY 5.250% 23-28/02/2053	USD	289 471	0.08	500 000	VOLKSWAGEN GRP 4.600% 22-08/06/2029	USD	478 852	0.13
820 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	744 424	0.20	1 150 000	WALGREENS BOOTS 3.200% 20-15/04/2030	USD	976 025	0.26
450 000	NVIDIA CORP 3.500% 20-01/04/2050	USD	366 174	0.10	2 100 000	WALT DISNEY CO 3.000% 16-30/07/2046	USD	1 506 438	0.40
2 716 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	2 283 855	0.59	716 000	WASTE MANAGEMENT 1.500% 20-15/03/2031	USD	570 278	0.15
1 100 000	ORACLE CORP 2.875% 21-25/03/2031	USD	938 011	0.25	700 000	WASTE MANAGEMENT 2.500% 20-15/11/2050	USD	447 265	0.12
1 900 000	ORACLE CORP 2.950% 20-01/04/2030	USD	1 658 700	0.44	1 500 000	WRKCO INC 4.900% 19-15/03/2029	USD	1 446 454	0.38
615 000	ORACLE CORP 5.550% 23-06/02/2053	USD	596 055	0.16	1 000 000	XYLEM INC 2.250% 20-30/01/2031	USD	829 395	0.22
750 000	ORACLE CORP 6.250% 22-09/11/2032	USD	796 181	0.21					
1 600 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	1 395 844	0.37					
900 000	PACKAGING CORP 3.400% 17-15/12/2027	USD	838 257	0.22					
500 000	PARKER-HANNIFIN 4.200% 14-21/11/2034	USD	458 102	0.12					
1 000 000	PEPSICO INC 4.650% 23-15/02/2053	USD	1 007 743	0.27					
1 760 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	1 427 923	0.38					

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>25 489 279</i>	<i>6.75</i>					
161 000	ABB FINANCE BV 3.250% 23-16/01/2027	EUR	172 615	0.05	500 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	492 239	0.13
218 000	ABB FINANCE BV 3.375% 23-16/01/2031	EUR	233 065	0.06	400 000	POSTNL 0.625% 19-23/09/2026	EUR	390 721	0.10
400 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	396 901	0.10	131 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	142 629	0.04
500 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	434 312	0.11	100 000	ROCHE FINANCE EU 3.355% 23-27/02/2035	EUR	109 852	0.03
1 000 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	1 030 757	0.27	237 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	222 081	0.06
100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	101 641	0.03	500 000	SIEMENS FINAN 3.500% 23-24/02/2036	EUR	542 837	0.14
100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	100 940	0.03	500 000	SIEMENS FINAN 3.625% 23-24/02/2043	EUR	535 492	0.14
300 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	324 787	0.09	296 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	284 758	0.08
1 400 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	1 496 034	0.40	324 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	347 457	0.09
300 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	323 739	0.09	405 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	441 767	0.12
100 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	108 331	0.03	112 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	80 379	0.02
100 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	107 604	0.03	238 000	TENNET HLD BV 0.875% 21-16/06/2035	EUR	201 424	0.05
156 000	ALLIANDER 0.375% 20-10/06/2030	EUR	139 394	0.04	582 000	TENNET HLD BV 4.750% 22-28/10/2042	EUR	706 046	0.19
200 000	ALLIANDER 0.875% 16-22/04/2026	EUR	201 542	0.05	100 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	74 660	0.02
234 000	ALLIANDER 3.250% 23-13/06/2028	EUR	251 978	0.07	386 000	THERMO FISHER 2.000% 21-18/10/2051	EUR	275 621	0.07
100 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	100 232	0.03	207 000	UNILEVER FINANCE 3.250% 23-23/02/2031	EUR	222 444	0.06
900 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	878 171	0.23	221 000	UNILEVER FINANCE 3.500% 23-23/02/2035	EUR	238 891	0.06
100 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	108 582	0.03	1 200 000	UPEJOHN INC 2.700% 21-22/06/2030	USD	971 291	0.26
196 000	DEUTSCHE BAHN FIN 3.625% 23-18/12/2037	EUR	214 591	0.06	200 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	207 329	0.05
200 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	198 270	0.05	100 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	95 954	0.03
700 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	529 366	0.14	500 000	VOLKSBANK NV 4.875% 23-07/03/2030	EUR	545 504	0.14
600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	586 300	0.15	225 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	244 759	0.06
500 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	520 629	0.14		<i>France</i>		<i>24 902 788</i>	<i>6.58</i>
200 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	194 398	0.05	200 000	ACCOR 2.375% 21-29/11/2028	EUR	195 472	0.05
200 000	ENBW 1.875% 18-31/10/2033	EUR	178 915	0.05	300 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	263 350	0.07
556 000	ENEL FINANCE INTERNATIONAL 4.500% 23-20/02/2043	EUR	592 827	0.16	500 000	AUTOROUTES DU SU 3.250% 23-19/01/2033	EUR	524 459	0.14
500 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	525 745	0.14	100 000	AXA SA 3.625% 23-10/01/2033	EUR	109 404	0.03
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 003 364	0.26	1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 018 843	0.27
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	1 037 547	0.27	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	91 074	0.02
100 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	81 185	0.02	800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.875% 23-26/01/2028	EUR	847 568	0.22
256 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	217 682	0.06	500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	542 818	0.14
151 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	165 278	0.04	400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 23-26/01/2033	EUR	423 004	0.11
1 000 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	1 016 304	0.27	400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	432 302	0.11
400 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	408 002	0.11	300 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	316 398	0.08
300 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	295 759	0.08	100 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	104 531	0.03
100 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	108 525	0.03	500 000	BNP PARIBAS 4.125% 23-24/05/2033	EUR	544 350	0.14
100 000	KONINKLIJKE PHIL 2.125% 22-05/11/2029	EUR	97 886	0.03	400 000	BPCE 0.125% 19-04/12/2024	EUR	412 784	0.11
100 000	KONINKLIJKE PHIL 2.625% 22-05/05/2033	EUR	96 706	0.03	200 000	BPCE 4.125% 23-10/07/2028	EUR	217 932	0.06
604 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	578 760	0.15	200 000	BPCE 4.500% 23-13/01/2033	EUR	218 623	0.06
970 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	947 386	0.25	300 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	268 363	0.07
100 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	106 878	0.03	300 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	320 484	0.08
398 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	353 039	0.09	600 000	COVIVIO 1.125% 19-17/09/2031	EUR	522 286	0.14
100 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	82 912	0.02	1 300 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 195 384	0.32
1 300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	1 195 625	0.32	1 200 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 205 183	0.32
300 000	NN BANK NV 0.500% 21-21/09/2028	EUR	270 640	0.07	300 000	CREDIT AGRICOLE SA 5.514% 23-05/07/2033	USD	302 051	0.08
					100 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	80 207	0.02
					200 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	216 352	0.06
					300 000	DANONE 3.071% 22-07/09/2032	EUR	314 896	0.08
					400 000	DANONE 3.470% 23-22/05/2031	EUR	433 821	0.11
					200 000	EDENRED 3.625% 23-13/06/2031	EUR	215 367	0.06
					700 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	697 427	0.18
					100 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	78 707	0.02

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	ELEC DE FRANCE 4.750% 22-12/10/2034	EUR	330 712	0.09	1 300 000	CAIXABANK 3.750% 22-07/09/2029	EUR	1 399 085	0.37
100 000	FAURECIA 2.375% 19-15/06/2027	EUR	95 836	0.03	800 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	856 618	0.23
100 000	FAURECIA 2.375% 21-15/06/2029	EUR	88 890	0.02	500 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	520 819	0.14
100 000	FAURECIA 2.750% 21-15/02/2027	EUR	98 473	0.03	200 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	185 724	0.05
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	102 467	0.03	300 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	306 909	0.08
100 000	FAURECIA 7.250% 22-15/06/2026	EUR	113 178	0.03	300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	252 553	0.07
100 000	FONCIERE DES REGIONES 1.875% 16-20/05/2026	EUR	102 033	0.03	600 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	566 569	0.15
200 000	GECINA 0.875% 22-25/01/2033	EUR	163 934	0.04	2 900 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	3 110 209	0.81
200 000	GECINA 1.000% 16-30/01/2029	EUR	184 270	0.05	300 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	303 811	0.08
300 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	279 081	0.07					
100 000	ICADE 1.000% 22-19/01/2030	EUR	86 056	0.02		<i>United Kingdom</i>		<i>9 696 245</i>	<i>2.55</i>
1 500 000	ICADE 1.500% 17-13/09/2027	EUR	1 448 576	0.38	887 000	ANGLO AMERICAN 2.625% 20-10/09/2030	USD	727 588	0.19
200 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	166 472	0.04	182 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	197 858	0.05
100 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	109 354	0.03	185 000	ASTRAZENECA PLC 3.750% 23-03/03/2032	EUR	203 279	0.05
100 000	KERING 1.875% 22-05/05/2030	EUR	100 062	0.03	1 175 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	1 103 568	0.29
300 000	KERING 3.250% 23-27/02/2029	EUR	324 463	0.09	1 200 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	1 291 185	0.34
300 000	KERING 3.375% 23-27/02/2033	EUR	325 271	0.09	100 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	106 400	0.03
200 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	166 396	0.04	100 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	104 934	0.03
300 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	279 223	0.07	100 000	LINDE PLC 1.625% 22-31/03/2035	EUR	87 787	0.02
200 000	LA BANQUE POSTALE 4.375% 23-17/01/2030	EUR	213 002	0.06	300 000	LINDE PLC 3.375% 23-12/06/2029	EUR	324 960	0.09
100 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	97 268	0.03	541 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	577 198	0.15
400 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	416 866	0.11	731 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	660 752	0.17
100 000	LOREAL SA 0.375% 22-29/03/2024	EUR	106 392	0.03	517 000	NATIONAL GRID PLC 3.875% 23-16/01/2029	EUR	559 132	0.15
800 000	LOREAL SA 2.875% 23-19/05/2028	EUR	849 965	0.22	500 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	489 636	0.13
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	97 494	0.03	1 189 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	1 282 867	0.34
300 000	MERCIALYS 2.500% 22-28/02/2029	EUR	266 270	0.07	500 000	SSE PLC 0.875% 17-06/09/2025	EUR	510 601	0.13
100 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	89 900	0.02	100 000	SSE PLC 1.375% 18-04/09/2027	EUR	99 918	0.03
100 000	ORANGE 0.125% 20-16/09/2029	EUR	89 131	0.02	245 000	SSE PLC 2.875% 22-01/08/2029	EUR	253 514	0.07
100 000	ORANGE 2.375% 22-18/05/2032	EUR	99 481	0.03	700 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	696 731	0.18
400 000	PEUGEOT 1.125% 19-18/09/2029	EUR	363 185	0.10	500 000	VODAFONE GROUP 4.375% 13-19/02/2043	USD	418 337	0.11
400 000	PEUGEOT 2.000% 17-23/03/2024	EUR	430 016	0.11		<i>Japan</i>		<i>9 370 550</i>	<i>2.47</i>
1 000 000	PEUGEOT 2.000% 18-20/03/2025	EUR	1 052 791	0.28	400 000	mitsubishi UFJ FINANCE 0.848% 19-19/07/2029	EUR	368 420	0.10
400 000	PEUGEOT 2.750% 20-15/05/2026	EUR	420 860	0.11	1 500 000	mitsubishi UFJ FINANCE 2.048% 20-17/07/2030	USD	1 217 179	0.32
100 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	108 526	0.03	2 000 000	MIZUHO FINANCIAL 3.490% 22-05/09/2027	EUR	2 119 477	0.56
200 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	217 784	0.06	200 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	195 538	0.05
100 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	81 666	0.02	582 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	578 299	0.15
300 000	SCHNEIDER ELEC 3.125% 23-13/10/2029	EUR	321 148	0.08	822 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	867 765	0.23
200 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	215 478	0.06	700 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	733 381	0.19
100 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	92 088	0.02	100 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	96 615	0.03
200 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	215 006	0.06	400 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	369 982	0.10
100 000	SUEZ 1.875% 22-24/05/2027	EUR	100 418	0.03	3 400 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	2 823 894	0.74
100 000	SUEZ 2.375% 22-24/05/2030	EUR	98 070	0.03		<i>Italy</i>		<i>9 004 960</i>	<i>2.37</i>
700 000	SUEZ 4.625% 22-03/11/2028	EUR	779 297	0.21	600 000	ACEA SPA 0.000% 21-28/09/2025	EUR	594 875	0.16
500 000	SUEZ 5.000% 22-03/11/2032	EUR	578 742	0.15	100 000	ACEA SPA 0.250% 21-28/07/2030	EUR	84 295	0.02
800 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	823 757	0.22	241 000	ACEA SPA 3.875% 23-24/01/2031	EUR	256 307	0.07
	<i>Spain</i>		<i>10 621 093</i>	<i>2.81</i>	600 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	568 363	0.15
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	398 307	0.11	100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	83 011	0.02
700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	723 266	0.19	1 200 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 076 565	0.28
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	102 804	0.03	100 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	90 286	0.02
300 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	316 857	0.08	220 000	ASSICURAZIONI 5.399% 23-20/04/2033	EUR	242 969	0.06
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	442 336	0.12					
500 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	484 293	0.13					
700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	650 933	0.17					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
200 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	227 775	0.06	100 000	MERCK FIN SERVIC 2.375% 22-15/06/2030	EUR	101 640	0.03	
272 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	263 877	0.07	345 000	PORSCHE SE 4.500% 23-27/09/2028	EUR	383 159	0.10	
100 000	AUTOSTRADA TORIN 2.375% 21-25/11/2033	EUR	85 076	0.02	300 000	VOLKSWAGEN BANK 4.250% 23-07/01/2026	EUR	324 283	0.09	
181 000	ERG SPA 0.875% 21-15/09/2031	EUR	151 943	0.04	300 000	VOLKSWAGEN BANK 4.375% 23-03/05/2028	EUR	325 367	0.09	
1 200 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	1 244 857	0.33	400 000	VOLKSWAGEN BANK 4.625% 23-03/05/2031	EUR	437 540	0.12	
400 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	371 602	0.10	200 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	156 876	0.04	
100 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	97 903	0.03	100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	106 898	0.03	
200 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	180 373	0.05	300 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	318 844	0.08	
310 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	337 584	0.09	<i>Canada</i>				6 807 503	1.80
300 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	335 785	0.09	100 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	88 889	0.02	
215 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	233 550	0.06	500 000	BANK NOVA SCOTIA 3.050% 22-31/10/2024	EUR	538 821	0.14	
500 000	INTESA SANPAOLO 6.625% 23-20/06/2033	USD	498 606	0.13	1 000 000	BANK NOVA SCOTIA 5.250% 23-12/06/2028	USD	992 365	0.26	
405 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	390 098	0.10	168 000	MAGNA INTL INC 4.375% 23-17/03/2032	EUR	185 184	0.05	
104 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	111 551	0.03	200 000	NATIONAL BANK CANADA 3.750% 23-25/01/2028	EUR	212 508	0.06	
100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	89 335	0.02	192 000	NUTRIEN LTD 4.900% 23-27/03/2028	USD	188 405	0.05	
510 000	TERNA SPA 1.000% 18-23/07/2023	EUR	555 522	0.15	200 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	211 394	0.06	
400 000	TERNA SPA 1.000% 19-10/04/2026	EUR	405 265	0.11	200 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	196 163	0.05	
400 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	427 587	0.11	2 000 000	ROYAL BANK OF CANADA 5.000% 23-02/05/2033	USD	1 951 875	0.52	
<i>Germany</i>				8 729 673	2.34	100 000	TORONTO DOMINION BANK 3.250% 22-27/04/2026	EUR	107 122	0.03
600 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	549 654	0.15	367 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	386 015	0.10	
200 000	ADIDAS AG 3.000% 22-21/11/2025	EUR	214 336	0.06	2 000 000	WASTE CONNECTION 3.200% 22-01/06/2032	USD	1 748 762	0.46	
100 000	ADIDAS AG 3.125% 22-21/11/2029	EUR	106 773	0.03	<i>Sweden</i>				4 993 891	1.34
100 000	BERLIN HYP AG 0.375% 21-21/04/2031	EUR	80 861	0.02	100 000	ELECTROLUX AB 2.500% 22-18/05/2030	EUR	97 460	0.03	
100 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	95 781	0.03	100 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	102 064	0.03	
300 000	BERLIN HYP AG 0.500% 16-26/09/2023	EUR	324 678	0.09	100 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	103 527	0.03	
600 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	520 808	0.14	381 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	360 081	0.10	
300 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	286 914	0.08	494 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	531 709	0.14	
300 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	278 429	0.07	273 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	297 359	0.08	
321 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	347 727	0.09	200 000	SKF AB 0.250% 21-15/02/2031	EUR	163 676	0.04	
100 000	COVESTRO AG 4.750% 22-15/11/2028	EUR	111 104	0.03	300 000	SKF AB 0.875% 19-15/11/2029	EUR	272 054	0.07	
400 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	306 157	0.08	250 000	SKF AB 3.125% 22-14/09/2028	EUR	262 629	0.07	
300 000	E.ON SE 0.000% 19-28/08/2024	EUR	312 761	0.08	500 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	457 638	0.12	
100 000	E.ON SE 0.350% 19-28/02/2030	EUR	87 938	0.02	1 442 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	1 465 117	0.39	
320 000	E.ON SE 0.375% 20-29/09/2027	EUR	305 992	0.08	195 000	TELIA CO AB 3.625% 23-22/02/2032	EUR	210 338	0.06	
143 000	E.ON SE 0.875% 20-20/08/2031	EUR	125 670	0.03	262 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	236 975	0.06	
100 000	E.ON SE 0.875% 22-08/01/2025	EUR	104 113	0.03	100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	98 481	0.03	
91 000	E.ON SE 0.875% 22-18/10/2034	EUR	73 820	0.02	142 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	148 393	0.04	
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	70 896	0.02	177 000	VOLVO TREAS AB 2.625% 22-20/02/2026	EUR	186 390	0.05	
43 000	E.ON SE 1.625% 22-29/03/2031	EUR	40 623	0.01	<i>Luxembourg</i>				4 943 640	1.32
500 000	E.ON SE 3.875% 23-12/01/2035	EUR	541 372	0.14	300 000	CNH INDUSTRIAL FIN 1.625% 19-03/07/2029	EUR	286 572	0.08	
100 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	87 793	0.02	100 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	103 911	0.03	
200 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	211 392	0.06	385 000	CNH INDUSTRIAL FIN 1.750% 19-25/03/2027	EUR	387 645	0.10	
200 000	EUROGRID GMBH 3.722% 23-27/04/2030	EUR	215 911	0.06	400 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	316 268	0.08	
200 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	206 483	0.05	1 000 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	942 152	0.25	
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	100 929	0.03	100 000	LOGICOR FIN 2.000% 22-17/01/2034	EUR	72 175	0.02	
100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	96 295	0.03	300 000	MEDTRONIC GLOBAL 1.625% 20-15/10/2050	EUR	198 466	0.05	
100 000	LANXESS 1.750% 22-22/03/2028	EUR	96 378	0.03	870 000	MEDTRONIC GLOBAL 4.500% 23-30/03/2033	USD	853 195	0.23	
100 000	LB BADEN-WUERT 0.250% 21-21/07/2028	EUR	89 454	0.02	400 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	295 881	0.08	
200 000	LB BADEN-WUERT 0.375% 19-24/05/2024	EUR	210 593	0.06						
200 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	191 354	0.05						
100 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	78 774	0.02						
100 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	103 303	0.03						

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	174 306	0.05					
146 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	121 209	0.03					
100 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	96 454	0.03					
660 000	PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030	EUR	671 683	0.18					
404 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	423 723	0.11					
	<i>Finland</i>		<b>2 390 386</b>	<b>0.62</b>					
100 000	CASTELLUM HELSIN 2.000% 22-24/03/2025	EUR	99 980	0.03					
100 000	NESTE 0.750% 21-25/03/2028	EUR	94 235	0.02					
438 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	469 765	0.12					
200 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	197 153	0.05					
100 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	86 085	0.02					
366 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	359 774	0.09					
200 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	213 025	0.06					
128 000	OP CORPORATE BK 0.625% 22-27/07/2027	EUR	120 203	0.03					
100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	84 320	0.02					
143 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	155 182	0.04					
175 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	190 535	0.05					
263 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	220 942	0.06					
100 000	UPM-KYMMENE OYJ 2.250% 22-23/05/2029	EUR	99 187	0.03					
	<i>Norway</i>		<b>2 022 309</b>	<b>0.53</b>					
600 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	542 297	0.14					
100 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	99 873	0.03					
600 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	571 585	0.15					
765 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	808 554	0.21					
	<i>Ireland</i>		<b>1 544 883</b>	<b>0.40</b>					
800 000	APTIV PLC 3.250% 22-01/03/2032	USD	684 540	0.18					
100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	89 286	0.02					
400 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	352 945	0.09					
100 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	81 003	0.02					
333 000	TRANE TECH 5.250% 23-03/03/2033	USD	337 109	0.09					
	<i>Australia</i>		<b>1 373 182</b>	<b>0.36</b>					
167 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	181 183	0.05					
168 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	170 087	0.04					
176 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	191 383	0.05					
800 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	830 529	0.22					
	<i>Denmark</i>		<b>1 217 673</b>	<b>0.34</b>					
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	103 509	0.03					
100 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	109 945	0.03					
500 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	474 191	0.13					
100 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	101 751	0.03					
100 000	ORSTED A/S 2.875% 22-14/06/2033	EUR	100 228	0.03					
100 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	108 315	0.03					
100 000	ORSTED A/S 3.750% 23-01/03/2030	EUR	108 847	0.03					
100 000	ORSTED A/S 4.125% 23-01/03/2035	EUR	110 887	0.03					
	<i>Austria</i>		<b>1 151 866</b>	<b>0.30</b>					
600 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	539 915	0.14					
500 000	UNICREDIT BK AUS 3.125% 23-21/09/2029	EUR	537 226	0.14					
100 000	VERBUND AG 0.900% 21-01/04/2041	EUR	74 725	0.02					
	<i>Singapore</i>							<b>1 019 015</b>	<b>0.27</b>
500 000	PFIZER INVSTMNT 4.750% 23-19/05/2033	USD	498 252	0.13					
500 000	PFIZER INVSTMNT 5.300% 23-19/05/2053	USD	520 763	0.14					
	<i>Belgium</i>							<b>865 757</b>	<b>0.23</b>
200 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	189 397	0.05					
100 000	COFINIMMO 1.000% 22-24/01/2028	EUR	90 311	0.02					
100 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	107 708	0.03					
400 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	405 006	0.11					
100 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	73 335	0.02					
	<i>Liechtenstein</i>							<b>466 144</b>	<b>0.12</b>
584 000	SWISS LIFE FIN I 0.500% 21-15/09/2031	EUR	466 144	0.12					
	<i>Portugal</i>							<b>104 176</b>	<b>0.03</b>
100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	104 176	0.03					
	<i>Greece</i>							<b>102 441</b>	<b>0.03</b>
100 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	102 441	0.03					
	<b>Floating rate bonds</b>							<b>95 430 931</b>	<b>25.18</b>
	<i>United States of America</i>							<b>25 933 051</b>	<b>6.83</b>
1 000 000	ALLSTATE CORP 13-15/08/2053 FRN	USD	978 250	0.26					
515 000	AMERICAN EXPRESS 23-01/05/2034 FRN	USD	504 185	0.13					
1 230 000	BANK OF AMERICA CORP 20-24/10/2031 FRN	USD	974 117	0.26					
2 450 000	BANK OF AMERICA CORP 20-24/10/2051 FRN	USD	1 607 033	0.42					
1 216 000	BANK OF AMERICA CORP 20-29/04/2031 FRN	USD	1 022 668	0.27					
100 000	BANK OF AMERICA CORP 21-22/03/2031 FRN	EUR	86 094	0.02					
316 000	BANK OF AMERICA CORP 21-22/04/2032 FRN	USD	262 117	0.07					
200 000	BANK OF AMERICA CORP 21-24/05/2032 FRN	EUR	171 329	0.05					
556 000	BANK OF AMERICA CORP 23-25/04/2029 FRN	USD	550 020	0.15					
1 500 000	BANK OF NY MELLO 22-25/10/2033 FRN	USD	1 561 519	0.41					
266 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	260 676	0.07					
1 000 000	CHARLES SCHWAB 23-19/05/2029 FRN	USD	1 000 154	0.26					
20 000	CITIGROUP INC 05-25/02/2030 SR FRN	EUR	21 589	0.01					
3 600 000	CITIGROUP INC 20-03/06/2031 FRN	USD	3 003 758	0.78					
1 500 000	CITIGROUP INC 20-29/01/2031 FRN	USD	1 271 065	0.34					
100 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	106 390	0.03					
815 000	CITIGROUP INC 23-25/05/2034 FRN	USD	822 596	0.22					
203 000	FIFTH THIRD BANC 22-28/07/2030 FRN	USD	189 055	0.05					
5 000 000	GOLDMAN SACHS GP 22-15/03/2028 FRN	USD	4 693 173	1.23					
1 000 000	JPMORGAN CHASE 22-25/07/2033 FRN	USD	977 799	0.26					
727 000	JPMORGAN CHASE 23-01/06/2034 FRN	USD	733 713	0.19					
1 000 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	952 134	0.25					
340 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	302 233	0.08					
500 000	MORGAN STANLEY 21-25/01/2052 FRN	USD	327 697	0.09					
2 000 000	MORGAN STANLEY 21-28/04/2032 FRN	USD	1 562 979	0.41					
355 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	293 077	0.08					
358 000	MORGAN STANLEY 22-21/01/2033 FRN	USD	297 616	0.08					
570 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	624 644	0.16					
235 000	MORGAN STANLEY 23-20/04/2029 FRN	USD	232 200	0.06					
543 000	TRUIST FINANCIAL 23-08/06/2027 FRN	USD	543 171	0.14					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>15 566 961</i>	<i>4.12</i>					
100 000	ACCOR 19-31/12/2049 FRN	EUR	107 234	0.03	202 000	NN GROUP NV 23-03/11/2043 FRN	EUR	220 317	0.06
1 159 000	AXA SA 21-07/10/2041 FRN	EUR	959 843	0.25	600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	562 924	0.15
100 000	AXA SA 22-10/03/2043 FRN	EUR	100 250	0.03	700 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	598 995	0.16
133 000	AXA SA 23-11/07/2043 FRN	EUR	144 893	0.04	300 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	274 759	0.07
100 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	105 068	0.03	100 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	111 247	0.03
300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	304 326	0.08	1 200 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	1 260 961	0.33
1 000 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	957 457	0.25	600 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	643 386	0.17
500 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	463 479	0.12	100 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	98 903	0.03
200 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	187 085	0.05	200 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	180 854	0.05
300 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	258 167	0.07	100 000	VOLKSWAGEN INTFN 17-31/12/2049 FRN	EUR	97 396	0.03
1 000 000	BNP PARIBAS 22-20/01/2028 FRN	USD	894 002	0.24	100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	91 118	0.02
200 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	194 009	0.05	100 000	VOLKSWAGEN INTFN 22-28/12/2170 FRN	EUR	94 659	0.02
200 000	BNP PARIBAS 23-10/01/2031 FRN	EUR	214 742	0.06					
400 000	BNP PARIBAS 23-11/06/2171 FRN	EUR	422 681	0.11		<i>Spain</i>		<i>11 365 274</i>	<i>2.99</i>
800 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	867 523	0.23	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	204 464	0.05
300 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	321 131	0.08	300 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-10/05/2026 FRN	EUR	324 334	0.09
400 000	BPCE 21-13/01/2042 FRN	EUR	367 518	0.10	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	215 773	0.06
500 000	BPCE 21-20/01/2032 FRN	USD	386 763	0.10	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-21/09/2171 FRN	EUR	433 722	0.11
200 000	BPCE 22-14/01/2028 FRN	EUR	187 881	0.05	300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	296 065	0.08
200 000	BPCE 23-02/03/2030 FRN	EUR	218 589	0.06	300 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	273 883	0.07
200 000	BPCE 23-14/06/2034 FRN	EUR	218 770	0.06	400 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	439 231	0.12
100 000	BPCE 23-25/01/2035 FRN	EUR	105 572	0.03	100 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	103 630	0.03
500 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	433 662	0.11	400 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	427 062	0.11
500 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	521 317	0.14	100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	108 710	0.03
200 000	CREDIT AGRICOLE SA 20-31/12/2060 FRN	EUR	188 423	0.05	200 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	200 838	0.05
100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	89 816	0.02	600 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	542 155	0.14
300 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	323 178	0.09	200 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	142 906	0.04
100 000	DANONE 21-31/12/2061 FRN	EUR	94 729	0.03	1 000 000	BANCO SANTANDER 22-24/03/2028 FRN	USD	937 594	0.25
200 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	175 498	0.05	200 000	BANKINTER SA 23-15/05/2171 FRN	EUR	205 972	0.05
200 000	ELEC DE FRANCE 23-15/12/2171 FRN	USD	205 470	0.05	500 000	CAIXABANK 20-10/07/2026 FRN	EUR	507 181	0.13
2 300 000	FRANCE TELECOM 9.000% 02-01/03/2031 SR	USD	2 825 722	0.74	1 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	983 275	0.26
200 000	LA BANQUE POSTALE 21-31/12/2061 FRN	EUR	143 522	0.04	1 200 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 085 119	0.29
200 000	ORANGE 14-29/10/2049 FRN	EUR	216 974	0.06	800 000	CAIXABANK 21-18/06/2031 FRN	EUR	761 611	0.20
100 000	ORANGE 23-18/04/2172 FRN	EUR	107 898	0.03	100 000	CAIXABANK 21-26/05/2028 FRN	EUR	93 692	0.02
1 800 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 677 123	0.44	600 000	CAIXABANK 22-14/11/2030 FRN	EUR	671 711	0.18
500 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	472 479	0.12	400 000	CAIXABANK 23-16/05/2027 FRN	EUR	432 069	0.11
100 000	SOCIETE GENERALE 23-18/07/2171 FRN	EUR	104 167	0.03	300 000	IBERDROLA FIN SA 21-31/12/2061 FRN	EUR	274 544	0.07
	<i>The Netherlands</i>		<i>12 037 619</i>	<i>3.18</i>	1 000 000	IBERDROLA FIN SA 23-25/07/2171 FRN	EUR	1 056 185	0.28
1 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	978 572	0.26	600 000	RED ELECTRICA 23-07/08/2171 FRN	EUR	643 548	0.17
400 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	361 628	0.10					
100 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	83 900	0.02		<i>Germany</i>		<i>6 580 686</i>	<i>1.74</i>
1 600 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	1 753 543	0.46	100 000	ALLIANZ SE 22-05/07/2052 FRN	EUR	101 262	0.03
100 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	103 222	0.03	400 000	ALLIANZ SE 22-07/09/2038 FRN	EUR	424 411	0.11
200 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	215 439	0.06	300 000	ALLIANZ SE 23-25/07/2053 FRN	EUR	336 298	0.09
1 000 000	COOPERATIEVE RAB 23-28/02/2029 FRN	USD	986 768	0.26	100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	101 144	0.03
600 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	643 701	0.17	200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	198 256	0.05
800 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	845 328	0.22	200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	189 446	0.05
500 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	469 786	0.12	600 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	539 208	0.14
100 000	ING GROEP NV 22-23/05/2026 FRN	EUR	103 979	0.03	200 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	215 958	0.06
100 000	ING GROEP NV 22-24/08/2033 FRN	EUR	102 802	0.03	400 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	409 198	0.11
900 000	ING GROEP NV 23-20/02/2035 FRN	EUR	955 630	0.25	400 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	428 606	0.11
179 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	197 802	0.05	500 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	541 409	0.14
					500 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	485 710	0.13

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	EVONIK 21-02/09/2081 FRN	EUR	458 220	0.12					
200 000	INFINEON TECH 19-01/04/2168 FRN	EUR	207 194	0.05					
100 000	INFINEON TECH 19-01/04/2168 FRN	EUR	99 311	0.03					
100 000	MERCK 14-12/12/2074 SR FRN	EUR	107 023	0.03					
200 000	MERCK 19-25/06/2079 FRN	EUR	206 961	0.05					
100 000	MERCK 20-09/09/2080 FRN	EUR	97 203	0.03					
400 000	MUNICH RE 20-26/05/2041 FRN	EUR	332 766	0.09					
1 400 000	MUNICH RE 21-26/05/2042 FRN	EUR	1 101 102	0.29					
	<i>United Kingdom</i>		<i>4 693 542</i>	<i>1.24</i>					
250 000	CREDIT AGRICOLE 20-16/06/2026 FRN	USD	229 871	0.06					
1 000 000	LLOYDS BANKING GROUP PLC 23-06/03/2029 FRN	USD	995 079	0.26					
2 001 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	2 113 658	0.56					
500 000	NATWEST GROUP 23-02/03/2027 FRN	USD	494 724	0.13					
500 000	NATWEST GROUP 23-13/09/2029 FRN	USD	492 724	0.13					
342 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	367 486	0.10					
	<i>Ireland</i>		<i>4 384 918</i>	<i>1.16</i>					
500 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	494 261	0.13					
900 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	854 171	0.23					
300 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	296 666	0.08					
700 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	744 912	0.20					
382 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	428 944	0.11					
422 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	405 228	0.11					
300 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	283 967	0.07					
282 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	306 416	0.08					
524 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	570 353	0.15					
	<i>Italy</i>		<i>4 266 697</i>	<i>1.13</i>					
150 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	162 488	0.04					
200 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	211 438	0.06					
250 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	227 033	0.06					
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	189 336	0.05					
200 000	INTESA SANPAOLO 22-30/09/2170 FRN	EUR	188 615	0.05					
699 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	760 823	0.20					
533 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	574 483	0.15					
500 000	INTESA SANPAOLO 23-20/06/2054 FRN	USD	497 654	0.13					
100 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	108 659	0.03					
100 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	82 581	0.02					
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	119 782	0.03					
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	213 847	0.06					
456 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	415 243	0.11					
200 000	UNICREDIT SPA 21-31/12/2061 FRN	EUR	170 975	0.05					
308 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	343 740	0.09					
	<i>Norway</i>		<i>3 705 904</i>	<i>0.98</i>					
200 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	191 445	0.05					
586 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	618 898	0.16					
300 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	310 569	0.08					
200 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	216 222	0.06					
200 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	217 617	0.06					
1 570 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 675 190	0.44					
500 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	475 963	0.13					
	<i>Portugal</i>		<i>3 257 705</i>	<i>0.86</i>					
300 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	284 157	0.08					
100 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	104 551	0.03					
200 000	EDP SA 20-20/07/2080 FRN	EUR	198 801	0.05					
1 600 000	EDP SA 21-14/03/2082 FRN	EUR	1 481 209	0.39					
1 100 000	EDP SA 23/04/2083 FRN	EUR	1 188 987	0.31					
	<i>Denmark</i>							<i>1 194 877</i>	<i>0.31</i>
800 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	785 948	0.21					
200 000	ORSTED A/S 17-24/11/3017 FRN	EUR	208 092	0.05					
100 000	ORSTED A/S 19-09/12/3019 FRN	EUR	92 611	0.02					
100 000	ORSTED A/S 22-08/12/3022 FRN	EUR	108 226	0.03					
	<i>Sweden</i>							<i>778 010</i>	<i>0.21</i>
344 000	TELIA CO AB 20-11/05/2081 FRN	EUR	333 786	0.09					
330 000	TELIA CO AB 22-21/12/2082 FRN	EUR	348 068	0.09					
100 000	TELIA CO AB 22-30/06/2083 FRN	EUR	96 156	0.03					
	<i>Austria</i>							<i>700 676</i>	<i>0.18</i>
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	165 369	0.04					
500 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	535 307	0.14					
	<i>Belgium</i>							<i>681 602</i>	<i>0.18</i>
700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	681 602	0.18					
	<i>Australia</i>							<i>283 409</i>	<i>0.07</i>
300 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	283 409	0.07					
	Shares/Units in investment funds							<i>7 877 929</i>	<i>2.07</i>
	<i>Luxembourg</i>							<i>7 877 929</i>	<i>2.07</i>
70.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	7 877 929	2.07					
	<b>Total securities portfolio</b>							<b>367 935 084</b>	<b>97.15</b>

# BNP PARIBAS FUNDS Sustainable Global Equity

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
98 381	ALPHABET INC-CL A	USD	11 776 206	3.38					
84 876	AMAZON.COM INC	USD	11 064 435	3.18					
94 349	AMERICAN INTERNATIONAL GROUP	USD	5 428 841	1.56					
98 711	APPLE INC	USD	19 146 973	5.51					
135 646	BAKER HUGHES CO	USD	4 287 770	1.23					
180 950	BANK OF AMERICA CORP	USD	5 191 456	1.49					
16 751	BIOGEN INC	USD	4 771 522	1.37					
108 737	BRISTOL-MYERS SQUIBB CO	USD	6 953 731	2.00					
127 977	COMCAST CORP - A	USD	5 317 444	1.53					
101 547	CORPORATE OFFICE PROPERTIES	USD	2 411 741	0.69					
18 374	DEERE & CO	USD	7 444 961	2.14					
16 423	ELI LILLY & CO	USD	7 702 059	2.21					
19 201	FIRST SOLAR INC	USD	3 649 918	1.05					
115 307	GENERAL MOTORS CO	USD	4 446 238	1.28					
80 937	HF SINCLAIR CORP	USD	3 610 600	1.04					
64 034	HOLOGIC INC	USD	5 184 833	1.49					
36 020	KEYSIGHT TECHNOLOGIES IN-W/I	USD	6 031 549	1.73					
126 635	KROGER CO	USD	5 951 845	1.71					
39 885	MARSH & MCLENNAN COS	USD	7 501 571	2.15					
61 303	MICROSOFT CORP	USD	20 876 123	6.00					
25 117	NVIDIA CORP	USD	10 624 993	3.05					
33 154	PALO ALTO NETWORKS INC	USD	8 471 179	2.43					
70 701	TJX COMPANIES INC	USD	5 994 738	1.72					
26 697	UNION PACIFIC CORP	USD	5 462 740	1.57					
15 294	UNITEDHEALTH GROUP INC	USD	7 350 908	2.11					
18 367	VERTEX PHARMACEUTICALS INC	USD	6 463 531	1.86					
36 666	VISA INC-CLASS A SHARES	USD	8 707 442	2.50					
43 969	WASTE CONNECTIONS INC	USD	6 284 489	1.80					
89 550	YUM CHINA HOLDINGS INC	HKD	5 072 546	1.46					
<i>France</i>									
192 934	ALSTOM	EUR	5 750 614	1.65					
102 375	DANONE	EUR	6 270 340	1.80					
14 967	LOREAL	EUR	6 974 115	2.00					
95 691	TOTAL SA	EUR	5 486 161	1.58					
<i>United Kingdom</i>									
261 985	ANTOFAGASTA PLC	GBP	4 866 180	1.40					
55 258	ASTRAZENECA PLC	GBP	7 921 579	2.27					
16 215	LINDE PLC	USD	6 179 212	1.77					
<i>Japan</i>									
109 900	KDDI CORP	JPY	3 386 972	0.97					
760 700	MITSUBISHI UFJ FINANCIAL GROUP	JPY	5 606 364	1.61					
73 100	SONY CORP	JPY	6 616 607	1.90					
<i>China</i>									
510 940	ALIBABA GROUP HOLDING LTD	HKD	5 341 788	1.53					
136 200	TENCENT HOLDINGS LTD	HKD	5 788 959	1.66					
<i>Spain</i>									
577 164	IBERDROLA SA	EUR	7 524 747	2.16					
<i>Germany</i>									
41 536	SIEMENS AG - REG	EUR	6 912 468	1.98					
<i>Taiwan</i>									
331 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	6 145 696	1.76					
					<i>Italy</i>				
248 066	UNICREDIT S.P.A.	EUR	5 755 160	1.65					
					<i>India</i>				
166 069	HOUSING DEVELOPMENT FINANCE	INR	5 722 647	1.64					
					<i>Singapore</i>				
212 300	DBS GROUP HOLDINGS LTD	SGD	4 942 990	1.42					
					<i>Hong Kong</i>				
469 400	AIA GROUP LTD	HKD	4 765 977	1.37					
					<i>Switzerland</i>				
15 128	COCA-COLA HBC AG-DI	GBP	451 010	0.13					
78 004	STMICROELECTRONICS NV	EUR	3 877 689	1.11					
					<i>Norway</i>				
148 564	EQUINOR ASA	NOK	4 327 861	1.24					
					<i>Ireland</i>				
34 473	JAZZ PHARMACEUTICALS PLC	USD	4 273 618	1.23					
					<i>South Korea</i>				
28 843	SK HYNIX INC	KRW	2 521 697	0.72					
					Other transferable securities				
					<b>Shares</b>				
					<i>China</i>				
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
1 056.17	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	175 294	0.05					
					<b>Total securities portfolio</b>				
					<b>340 768 127</b>				
					<b>97.84</b>				

# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>786 054 541</b>	<b>98.32</b>					
<i>United States of America</i>									
125 120	3M CO	USD	11 478 699	1.44	10 700	OBIC CO LTD	JPY	1 570 727	0.20
115 675	ABBVIE INC	USD	14 284 961	1.79	82 800	SECOM CO LTD	JPY	5 123 461	0.64
52 185	AMGEN INC	USD	10 619 719	1.33	327 300	SEKISUI HOUSE LTD	JPY	6 048 304	0.76
15 527	BECTON DICKINSON AND CO	USD	3 757 363	0.47	1 076 000	TOYOTA MOTOR CORP	JPY	15 840 480	1.98
132 656	BRISTOL-MYERS SQUIBB CO	USD	7 775 757	0.97	122 400	TREND MICRO INC	JPY	5 417 621	0.68
90 760	BROADRIDGE FINANCIAL SOLUTIONS	USD	13 778 716	1.72	<i>United Kingdom</i>				
329 154	CISCO SYSTEMS INC	USD	15 609 925	1.95	45 207	BERKELEY GROUP HOLDINGS/THE	GBP	2 066 621	0.26
38 900	COLGATE-PALMOLIVE CO	USD	2 746 889	0.34	164 090	BUNZL PLC	GBP	5 734 498	0.72
105 061	GENUINE PARTS CO	USD	16 296 491	2.03	82 330	INTERTEK GROUP PLC	GBP	4 091 796	0.51
99 979	INTERNATIONAL BUSINESS MACHINES CORP	USD	12 262 319	1.53	44 564	LINDE PLC	USD	15 565 948	1.95
39 205	JOHNSON & JOHNSON	USD	5 947 948	0.74	527 939	RELX PLC	GBP	16 124 548	2.02
136 011	KEURIG DR PEPPER INC	USD	3 898 317	0.49	700 520	SAGE GROUP PLC/THE	GBP	7 549 273	0.94
57 975	MCDONALDS CORP	USD	15 857 305	1.98	<i>Australia</i>				
59 718	MOTOROLA SOLUTIONS INC	USD	16 053 249	2.01	72 033	ASX LTD	AUD	2 776 994	0.35
191 758	OTIS WORLDWIDE CORP	USD	15 644 711	1.96	406 355	COLES GROUP LTD	AUD	4 572 536	0.57
95 515	REPUBLIC SERVICES INC	USD	13 409 746	1.68	81 892	CSL LTD	AUD	13 890 658	1.74
36 676	ROPER TECHNOLOGIES INC	USD	16 162 988	2.01	692 887	DEXUS/AU	AUD	3 310 327	0.41
93 746	TEXAS INSTRUMENTS INC	USD	15 468 520	1.93	843 006	GPT GROUP	AUD	2 139 716	0.27
58 992	THOMSON REUTERS CORP	CAD	7 308 519	0.91	3 106 764	TELSTRA GROUP LTD	AUD	8 159 160	1.02
70 702	VERISIGN INC	USD	14 643 933	1.83	758 075	TRANSURBAN GROUP	AUD	6 609 996	0.83
231 028	VERIZON COMMUNICATIONS INC	USD	7 875 281	0.99	263 252	WOOLWORTHS GROUP LTD	AUD	6 391 210	0.80
23 896	WASTE CONNECTIONS INC	USD	3 130 573	0.39	<i>Singapore</i>				
2 073	WASTE MANAGEMENT INC	USD	329 514	0.04	1 708 900	ASCENDAS REAL ESTATE INV TRT	SGD	3 157 600	0.39
122 949	YUM BRANDS INC	USD	15 613 734	1.95	665 700	DBS GROUP HOLDINGS LTD	SGD	14 206 710	1.78
<i>Canada</i>					533 400	KEPPEL CORP LTD	SGD	2 424 053	0.30
188 017	BANK OF MONTREAL	CAD	15 581 044	1.95	1 959 100	MAPLETREE LOGISTICS TRUST	SGD	2 149 504	0.27
332 790	BANK OF NOVA SCOTIA	CAD	15 278 327	1.91	657 500	OVERSEA-CHINESE BANKING CORP	SGD	5 478 785	0.69
201 461	BCE INC	CAD	8 428 513	1.05	250 100	SINGAPORE EXCHANGE LTD	SGD	1 627 810	0.20
46 383	CAN APARTMENT PROP REAL ESTATE	CAD	1 634 023	0.20	78 400	UNITED OVERSEAS BANK LTD	SGD	1 486 759	0.19
388 170	CAN IMPERIAL BANK OF COMMERCE	CAD	15 207 380	1.90	147 600	UOL GROUP LTD	SGD	641 783	0.08
130 907	CANADIAN NATIONAL RAILWAY CO	CAD	14 546 028	1.82	166 200	VENTURE CORP LTD	SGD	1 655 809	0.21
179 632	CANADIAN PACIFIC KANSAS CITY	CAD	13 313 447	1.67	<i>Switzerland</i>				
27 174	CANADIAN TIRE CORP - A	CAD	3 409 126	0.43	13 528	BANQUE CANTONALE VAUDOIS-REG	CHF	1 309 765	0.16
54 065	CGI INC	CAD	5 231 614	0.65	115 209	GARMIN LTD	USD	11 012 967	1.38
101 772	DOLLARAMA INC	CAD	6 324 710	0.79	3 307	GIVAUDAN - REG	CHF	10 045 853	1.26
363 191	GREAT-WEST LIFE CO INC	CAD	9 677 882	1.21	67 353	SGS SA-REG	CHF	5 835 121	0.73
41 334	INTACT FINANCIAL CORP	CAD	5 856 103	0.73	<i>The Netherlands</i>				
190 453	NATIONAL BANK OF CANADA	CAD	13 020 511	1.63	60 646	AKZO NOBEL N.V.	EUR	4 531 469	0.57
100 026	OPEN TEXT CORP	CAD	3 817 575	0.48	48 670	FERRARI NV	EUR	14 576 665	1.82
412 465	POWER CORP OF CANADA	CAD	10 188 060	1.27	53 400	WOLTERS KLUWER	EUR	6 210 420	0.78
178 084	ROYAL BANK OF CANADA	CAD	15 606 558	1.95	<i>France</i>				
328 007	SUN LIFE FINANCIAL INC	CAD	15 690 354	1.96	117 682	BUREAU VERITAS SA	EUR	2 956 172	0.37
91 327	TELUS CORP	CAD	1 630 817	0.20	21 591	LA FRANCAISE DES JEUX SAEM	EUR	778 140	0.10
99 475	TMX GROUP LTD	CAD	2 053 993	0.26	17 127	LVMH MOET HENNESSY LOUIS VUI	EUR	14 780 601	1.85
19 081	TOROMONT INDUSTRIES LTD	CAD	1 438 377	0.18	194 265	MICHELIN (CGDE)	EUR	5 256 811	0.66
270 699	TORONTO DOMINION BANK	CAD	15 395 924	1.93	<i>Sweden</i>				
<i>Japan</i>					436 808	INVESTOR AB-B	SEK	7 993 521	1.00
316 600	ASTELLAS PHARMA INC	JPY	4 320 617	0.54	170 452	SVENSKA CELLULOSA AB SCA - B	SEK	1 988 131	0.25
283 300	BRIDGESTONE CORP	JPY	10 637 117	1.33	<i>Israel</i>				
272 500	FUJIFILM HOLDINGS CORP	JPY	14 838 529	1.86	81 909	CHECK POINT SOFTWARE TECHNOLOGIE	USD	9 431 172	1.18
182 100	KYOCERA CORP	JPY	9 046 920	1.13	<i>Germany</i>				
740 000	MITSUBISHI ELECTRIC CORP	JPY	9 560 755	1.20	152 619	EVONIK INDUSTRIES AG	EUR	2 660 149	0.33
317 500	NIPPON TELEGRAPH & TELEPHONE	JPY	343 455	0.04	64 578	SYMRISE AG	EUR	6 200 780	0.78
					<i>Finland</i>				
					178 006	UPM-KYMMENE OYJ	EUR	4 854 224	0.61



# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		<i>2 012 398</i>	<i>0.25</i>
27 888	GROUPE BRUXELLES LAMBERT SA	EUR	2 012 398	0.25
	<i>New Zealand</i>		<i>1 987 457</i>	<i>0.25</i>
54 946	EBOS GROUP LTD	NZD	1 135 867	0.14
297 442	SPARK NEW ZEALAND LTD	NZD	851 590	0.11
	<i>Norway</i>		<i>1 903 848</i>	<i>0.24</i>
50 609	GJENSIDIGE FORSIKRING ASA	NOK	743 862	0.09
175 856	ORKLA ASA	NOK	1 159 986	0.15
	<i>Hong Kong</i>		<i>1 883 254</i>	<i>0.24</i>
124 500	CK HUTCHISON HOLDINGS LTD	HKD	697 138	0.09
740 000	HKT TRUST AND HKT LTD	HKD	789 671	0.10
94 000	MTR CORP	HKD	396 445	0.05
	Shares/Units in investment funds		9 378 109	1.17
	<i>Luxembourg</i>		<i>9 378 109</i>	<i>1.17</i>
51 855.04	BNP PARIBAS FUNDS SUSTAINABLE GLOBAL MULTI FACTOR EQUITY - X CAP	USD	9 378 109	1.17
	<b>Total securities portfolio</b>		<b>795 432 650</b>	<b>99.49</b>

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>65 124 703</b>	<b>83.92</b>					
<i>United States of America</i>									
500 000	ABBVIE INC 4.400% 13-06/11/2042	USD	446 998	0.58	470 000	FORTIVE CORP 3.150% 17-15/06/2026	USD	442 815	0.57
470 000	ABBVIE INC 4.850% 20-15/06/2044	USD	438 659	0.57	190 000	FOX CORP 5.476% 20-25/01/2039	USD	177 466	0.23
550 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	452 112	0.58	150 000	FOX CORP 5.576% 20-25/01/2049	USD	140 151	0.18
550 000	AGILENT TECH INC 2.300% 21-12/03/2031	USD	450 166	0.58	540 000	GENUINE PARTS CO 2.750% 22-01/02/2032	USD	443 806	0.57
530 000	AMDOCS LTD 2.538% 20-15/06/2030	USD	441 416	0.57	420 000	GILEAD SCIENCES 5.650% 11-01/12/2041	USD	441 281	0.57
220 000	AMGEN INC 4.400% 15-01/05/2045	USD	190 801	0.25	510 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	439 914	0.57
470 000	AMGEN INC 4.563% 17-15/06/2048	USD	414 795	0.53	170 000	HARTFORD FINL 2.900% 21-15/09/2051	USD	110 616	0.14
250 000	AMGEN INC 4.663% 17-15/06/2051	USD	224 038	0.29	580 000	HARTFORD FINL 3.600% 19-19/08/2049	USD	438 153	0.56
410 000	APPLE INC 4.100% 22-08/08/2062	USD	359 816	0.46	540 000	HOME DEPOT INC 3.500% 16-15/09/2056	USD	416 646	0.54
460 000	AUTOZONE INC 3.625% 20-15/04/2025	USD	443 558	0.57	50 000	HOST HOTELS 2.900% 21-15/12/2031	USD	39 513	0.05
440 000	AUTOZONE INC 4.500% 23-01/02/2028	USD	429 288	0.55	270 000	HOST HOTELS 3.375% 19-15/12/2029	USD	230 309	0.30
460 000	AUTOZONE INC 4.750% 23-01/02/2033	USD	440 670	0.57	340 000	HUMANA INC 2.150% 21-03/02/2032	USD	268 576	0.35
100 000	BLACKSTONE HLDGS 1.600% 20-30/03/2031	USD	74 489	0.10	440 000	HUMANA INC 5.500% 23-15/03/2053	USD	438 143	0.56
470 000	BLACKSTONE HLDGS 2.000% 21-30/01/2032	USD	350 476	0.45	280 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	255 869	0.33
60 000	BLACKSTONE HLDGS 2.550% 22-30/03/2032	USD	46 854	0.06	170 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	175 726	0.23
120 000	BLACKSTONE HLDGS 3.500% 22-01/06/2034	EUR	112 766	0.15	160 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	152 960	0.20
330 000	BROADCOM INC 3.469% 21-15/04/2034	USD	270 830	0.35	120 000	ILLINOIS TOOL WK 1.000% 19-05/06/2031	EUR	106 862	0.14
580 000	BROADCOM INC 3.500% 21-15/02/2041	USD	434 648	0.56	280 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	274 925	0.35
370 000	CARDINAL HEALTH 4.368% 17-15/06/2047	USD	304 037	0.39	460 000	INTERPUBLIC GRP 4.750% 20-30/03/2030	USD	446 237	0.58
570 000	CARLISLE COS INC 2.200% 21-01/03/2032	USD	450 313	0.58	110 000	INVITATION HOMES 2.700% 21-15/01/2034	USD	83 440	0.11
560 000	CBRE SERVICES IN 2.500% 21-01/04/2031	USD	450 975	0.58	470 000	LEAR CORP 3.800% 17-15/09/2027	USD	435 851	0.56
50 000	CF INDUSTRIES IN 4.950% 13-01/06/2043	USD	43 300	0.06	540 000	LOWES COS INC 4.050% 17-03/05/2047	USD	436 327	0.56
260 000	CF INDUSTRIES IN 5.375% 14-15/03/2044	USD	237 615	0.31	70 000	LOWES COS INC 5.125% 20-15/04/2050	USD	65 896	0.08
120 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	123 470	0.16	280 000	MANUF & TRADERS 4.650% 23-27/01/2026	USD	267 086	0.34
170 000	CHUBB INA HLDGS 0.875% 19-15/06/2027	EUR	163 708	0.21	100 000	MARSH & MCLENNAN 1.349% 19-21/09/2026	EUR	100 022	0.13
250 000	CHUBB INA HLDGS 0.875% 19-15/12/2029	EUR	223 544	0.29	240 000	MARSH & MCLENNAN 1.979% 19-21/03/2030	EUR	226 940	0.29
170 000	CHUBB INA HLDGS 1.400% 19-15/06/2031	EUR	150 073	0.19	530 000	MASCO CORP 1.500% 21-15/02/2028	USD	450 970	0.58
120 000	CHUBB INA HLDGS 1.550% 18-15/03/2028	EUR	116 918	0.15	270 000	MASCO CORP 2.000% 21-15/02/2031	USD	213 523	0.28
470 000	CINTAS CORP NO.2 3.450% 22-01/05/2025	USD	455 251	0.59	500 000	MCKESSON CORP 0.900% 20-03/12/2025	USD	448 104	0.58
460 000	CME GROUP INC 3.000% 15-15/03/2025	USD	443 160	0.57	510 000	MCKESSON CORP 1.300% 21-15/08/2026	USD	452 749	0.58
150 000	COCA-COLA CO/THE 1.625% 15-09/03/2035	EUR	134 266	0.17	260 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	267 621	0.34
320 000	COMERICA INC 4.000% 19-01/02/2029	USD	266 259	0.34	270 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	273 456	0.35
450 000	CSX CORP 3.800% 18-01/03/2028	USD	428 452	0.55	440 000	MEAD JOHNSON NUT 4.125% 15-15/11/2025	USD	429 305	0.55
460 000	CSX CORP 4.750% 18-15/11/2048	USD	425 474	0.55	60 000	MID-AMER APT LP 1.700% 20-15/02/2031	USD	47 455	0.06
400 000	CSX CORP 6.150% 07-01/05/2037	USD	430 234	0.55	270 000	MOTOROLA SOLUTIO 4.600% 18-23/02/2028	USD	262 036	0.34
450 000	DARDEN RESTAURAN 3.850% 17-01/05/2027	USD	428 958	0.55	330 000	MSCI INC 3.250% 21-15/08/2033	USD	266 231	0.34
320 000	DICKS SPORTING 4.100% 22-15/01/2052	USD	222 587	0.29	140 000	NEWMONT MINING 4.875% 12-15/03/2042	USD	130 333	0.17
260 000	DOVER CORP 1.250% 16-09/11/2026	EUR	258 420	0.33	520 000	NVR INC 3.000% 20-15/05/2030	USD	450 515	0.58
280 000	DOW CHEMICAL CO 0.500% 20-15/03/2027	EUR	265 504	0.34	590 000	OLD REPUB INTL 3.850% 21-11/06/2051	USD	420 716	0.54
690 000	ELECTRONIC ARTS 2.950% 21-15/02/2051	USD	467 750	0.61	50 000	OMEGA HEALTHCARE 3.250% 21-15/04/2033	USD	37 090	0.05
440 000	ELECTRONIC ARTS 4.800% 16-01/03/2026	USD	436 393	0.56	240 000	OMEGA HEALTHCARE 4.750% 17-15/01/2028	USD	219 817	0.28
490 000	ERP OPERATING LP 4.500% 14-01/07/2044	USD	429 379	0.55	220 000	ORACLE CORP 3.850% 20-01/04/2060	USD	154 351	0.20
100 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	98 250	0.13	50 000	ORACLE CORP 3.900% 15-15/05/2035	USD	43 085	0.06
220 000	FMC CORP 6.375% 23-18/05/2053	USD	223 202	0.29	470 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	444 905	0.57
500 000	FORTINET INC 1.000% 21-15/03/2026	USD	445 949	0.57	480 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	449 895	0.58
					470 000	OREILLY AUTOMOT 4.200% 20-01/04/2030	USD	443 699	0.57
					480 000	OTIS WORLDWIDE 2.056% 20-05/04/2025	USD	452 383	0.58
					570 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	439 026	0.57
					600 000	OTIS WORLDWIDE 3.362% 20-15/02/2050	USD	440 201	0.57

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
460 000	PUBLIC SERVICE 2.875% 19-15/06/2024	USD	446 732	0.58	200 000	SGS NED HLDNG BV 0.125% 21-21/04/2027	EUR	189 240	0.24
420 000	PUBLIC SERVICE 5.850% 22-15/11/2027	USD	427 464	0.55	250 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	263 382	0.34
140 000	PUBLIC STORAGE 0.500% 21-09/09/2030	EUR	118 004	0.15	240 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	256 050	0.33
210 000	PUBLIC STORAGE 0.875% 21-15/02/2026	USD	188 376	0.24	160 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	143 576	0.19
490 000	PUBLIC STORAGE 1.500% 21-09/11/2026	USD	438 306	0.56	160 000	WOLTERS KLUWER N 1.500% 17-22/03/2027	EUR	161 007	0.21
470 000	QUEST DIAGNOSTIC 3.500% 15-30/03/2025	USD	453 120	0.58		<i>United Kingdom</i>		<i>4 756 001</i>	<i>6.13</i>
250 000	RADIAN GROUP INC 6.625% 20-15/03/2025	USD	248 750	0.32	170 000	ANGLO AMERICAN 1.625% 19-11/03/2026	EUR	173 492	0.22
550 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	439 817	0.57	300 000	AON PLC 3.875% 16-15/12/2025	USD	289 443	0.37
690 000	REGENERON PHARM 2.800% 20-15/09/2050	USD	442 519	0.57	300 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	266 406	0.34
540 000	REGIONS FINL 1.800% 21-12/08/2028	USD	437 290	0.56	300 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	260 277	0.34
480 000	REGIONS FINL 2.250% 20-18/05/2025	USD	443 958	0.57	270 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	269 380	0.35
540 000	RELiance STEEL 2.150% 20-15/08/2030	USD	440 137	0.57	230 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	251 346	0.32
260 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	268 740	0.35	250 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	252 782	0.33
510 000	RELX CAPITAL INC 3.000% 20-22/05/2030	USD	454 074	0.59	200 000	LINDE PLC 1.625% 22-31/03/2035	EUR	175 574	0.23
460 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	439 123	0.57	330 000	LSEGA FIN PLC 1.375% 21-06/04/2026	USD	294 331	0.38
550 000	TAPESTRY INC 3.050% 21-15/03/2032	USD	439 757	0.57	330 000	LSEGA FIN PLC 2.000% 21-06/04/2028	USD	283 198	0.37
390 000	TEXAS INSTRUMENT 5.000% 23-14/03/2053	USD	398 077	0.51	400 000	LSEGA FIN PLC 3.200% 21-06/04/2041	USD	298 261	0.38
280 000	TOLL BR FIN CORP 4.350% 18-15/02/2028	USD	262 818	0.34	240 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	258 947	0.33
590 000	TRAVELERS COS 3.050% 21-08/06/2051	USD	421 556	0.54	270 000	OTE PLC 0.875% 19-24/09/2026	EUR	268 475	0.35
430 000	UNITED PARCEL 5.050% 23-03/03/2053	USD	437 938	0.56	460 000	ROYAL BANK OF SCOTLAND 4.800% 16-05/04/2026	USD	447 185	0.58
390 000	UNITEDHEALTH GRP 5.875% 22-15/02/2053	USD	433 969	0.56	160 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	161 570	0.21
540 000	VERISIGN INC 2.700% 21-15/06/2031	USD	449 147	0.58	260 000	SSE PLC 0.875% 17-06/09/2025	EUR	265 512	0.34
480 000	WEYERHAEUSER CO 4.000% 20-15/04/2030	USD	442 393	0.57	270 000	SSE PLC 1.250% 20-16/04/2025	EUR	280 034	0.36
460 000	WEYERHAEUSER CO 4.000% 22-09/03/2052	USD	366 823	0.47	260 000	SSE PLC 1.375% 18-04/09/2027	EUR	259 788	0.33
375 000	WEYERHAEUSER CO 7.375% 02-15/03/2032	USD	418 925	0.54		<i>Canada</i>		<i>2 632 487</i>	<i>3.39</i>
500 000	WILLIS NORTH AME 2.950% 19-15/09/2029	USD	430 053	0.55	340 000	BELL CANADA 2.150% 21-15/02/2032	USD	273 070	0.35
380 000	WILLIS NORTH AME 4.500% 18-15/09/2028	USD	358 986	0.46	470 000	CANADIAN NATIONAL RR 4.400% 22-05/08/2052	USD	431 405	0.56
450 000	WILLIS NORTH AME 4.650% 22-15/06/2027	USD	436 924	0.56	380 000	CI FINANCIAL CO 4.100% 21-15/06/2051	USD	230 291	0.30
500 000	XYLEM INC 1.950% 20-30/01/2028	USD	438 814	0.57	460 000	MAGNA INTL INC 2.450% 20-15/06/2030	USD	389 849	0.50
90 000	ZOETIS INC 4.700% 13-01/02/2043	USD	83 038	0.11	450 000	MAGNA INTL INC 3.625% 14-15/06/2024	USD	441 513	0.57
	<i>The Netherlands</i>		<i>5 123 865</i>	<i>6.61</i>	240 000	MAGNA INTL INC 4.375% 23-17/03/2032	EUR	264 548	0.34
330 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	285 709	0.37	430 000	MAGNA INTL INC 5.500% 23-21/03/2033	USD	437 788	0.56
300 000	AGCO INTERNATION 0.800% 21-06/10/2028	EUR	271 777	0.35	160 000	ROYAL BANK OF CANADA 6.000% 22-01/11/2027	USD	164 023	0.21
230 000	CRH FUNDING 1.625% 20-05/05/2030	EUR	219 704	0.28		<i>Japan</i>		<i>1 689 869</i>	<i>2.17</i>
200 000	CTP NV 1.250% 21-21/06/2029	EUR	157 211	0.20	260 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	265 349	0.34
140 000	DIGITAL DUTCH 1.000% 20-15/01/2032	EUR	107 759	0.14	260 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	258 346	0.33
170 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	128 162	0.17	320 000	NTT FINANCE 1.162% 21-03/04/2026	USD	286 221	0.37
240 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	205 204	0.26	450 000	NTT FINANCE 4.142% 22-26/07/2024	USD	442 202	0.57
200 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	205 885	0.27	450 000	NTT FINANCE 4.239% 22-25/07/2025	USD	437 751	0.56
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	83 002	0.11		<i>Australia</i>		<i>1 396 716</i>	<i>1.81</i>
300 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	244 187	0.31	260 000	BRAMBLES FINANCE 2.375% 14-12/06/2024	EUR	278 614	0.36
240 000	KPN NV 5.625% 09-30/09/2024	EUR	266 788	0.34	480 000	COM BK AUSTRALIA 2.552% 22-14/03/2027	USD	440 634	0.57
280 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	284 490	0.37	270 000	NORTHERN STAR 6.125% 23-11/04/2033	USD	262 214	0.34
300 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	308 274	0.40	160 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	154 090	0.20
300 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	304 638	0.39	320 000	WESFARMERS LTD 0.954% 21-21/10/2033	EUR	261 164	0.34
300 000	NN BANK NV 0.500% 21-21/09/2028	EUR	270 640	0.35					
270 000	OCI NV 6.700% 23-16/03/2033	USD	264 376	0.34					
290 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	272 177	0.35					
270 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	230 627	0.30					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Spain</i>		<i>1 372 842</i>	<i>1.78</i>		<i>Finland</i>		<i>249 807</i>	<i>0.32</i>
300 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	283 793	0.37	260 000	NOKIA CORP 6.625% 09-15/05/2039	USD	249 807	0.32
300 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	269 592	0.35		<i>Austria</i>		<i>172 251</i>	<i>0.22</i>
200 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	213 821	0.28	200 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	172 251	0.22
300 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	287 272	0.37		<i>Romania</i>		<i>103 292</i>	<i>0.13</i>
100 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	84 184	0.11	100 000	NE PROPERTY COOP 1.750% 17-23/11/2024	EUR	103 292	0.13
270 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	234 180	0.30		<b>Floating rate bonds</b>		<b>7 871 978</b>	<b>10.15</b>
	<i>Luxembourg</i>		<i>1 152 543</i>	<i>1.48</i>		<i>United Kingdom</i>		<i>2 779 067</i>	<i>3.59</i>
300 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	256 170	0.33	470 000	HSBC HOLDINGS 17-13/03/2028 FRN	USD	441 704	0.57
480 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	452 233	0.58	250 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	259 636	0.33
240 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	177 529	0.23	200 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	219 027	0.28
300 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	266 611	0.34	240 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	261 647	0.34
	<i>Italy</i>		<i>1 065 513</i>	<i>1.38</i>	260 000	LLOYDS BANK GROUP PLC 20-09/07/2025 FRN	USD	253 248	0.33
270 000	ERG SPA 0.500% 20-11/09/2027	EUR	255 128	0.33	420 000	NATWEST GROUP 22-10/11/2026 FRN	USD	428 421	0.55
310 000	ERG SPA 0.875% 21-15/09/2031	EUR	260 235	0.34	260 000	ROYAL BANK OF SCOTLAND 18-02/03/2026 FRN	EUR	269 193	0.35
240 000	TERNA RETE 3.625% 23-21/04/2029	EUR	257 560	0.33	260 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	268 490	0.35
100 000	TERNA SPA 0.375% 20-25/09/2030	EUR	85 216	0.11	420 000	ROYAL BK SCOTLND 20-22/05/2028 FRN	USD	377 701	0.49
220 000	TERNA SPA 1.000% 16-11/10/2028	EUR	207 374	0.27		<i>Ireland</i>		<i>2 041 189</i>	<i>2.62</i>
	<i>Mexico</i>		<i>1 065 391</i>	<i>1.38</i>	260 000	AIB GROUP PLC 22-14/10/2026 FRN	USD	264 453	0.34
110 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	105 855	0.14	230 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	258 265	0.33
300 000	AMERICA MOVIL SA 3.625% 19-22/04/2029	USD	273 975	0.35	240 000	AIB GROUP PLC 23/07/2029 FRN	EUR	257 167	0.33
300 000	AMERICA MOVIL SA 4.375% 12-16/07/2042	USD	261 873	0.34	270 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	259 269	0.33
400 000	AMERICA MOVIL SA 6.125% 10-30/03/2040	USD	423 688	0.55	260 000	BANK OF IRELAND 21-30/09/2027 FRN	USD	225 736	0.29
	<i>France</i>		<i>929 719</i>	<i>1.20</i>	250 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	256 795	0.33
100 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	107 242	0.14	270 000	BANK OF IRELAND 22-16/09/2026 FRN	USD	269 158	0.35
400 000	GECINA 0.875% 21-30/06/2036	EUR	297 467	0.38	230 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	250 346	0.32
300 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	276 263	0.36		<i>Norway</i>		<i>1 154 233</i>	<i>1.49</i>
260 000	SYNCHRONY BANK 5.400% 22-22/08/2025	USD	248 747	0.32	300 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	271 110	0.35
	<i>Denmark</i>		<i>776 891</i>	<i>1.00</i>	500 000	DNB BANK ASA 21-25/05/2027 FRN	USD	440 933	0.57
280 000	CARLSBERG BREW 0.875% 19-01/07/2029	EUR	258 556	0.33	230 000	DNB BANK ASA 21-30/03/2028 FRN	USD	198 669	0.26
240 000	CARLSBERG BREW 3.250% 22-12/10/2025	EUR	257 525	0.33	260 000	DNB BANK ASA 21-30/09/2025 FRN	USD	243 521	0.31
240 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	260 810	0.34		<i>Spain</i>		<i>980 289</i>	<i>1.27</i>
	<i>Ireland</i>		<i>723 453</i>	<i>0.93</i>	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	185 977	0.24
320 000	ATLAS COPCO FIN 0.750% 22-08/02/2032	EUR	278 024	0.36	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2026 FRN	USD	393 584	0.51
440 000	TRANE TECH 5.250% 23-03/03/2033	USD	445 429	0.57	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2028 FRN	USD	400 728	0.52
	<i>Germany</i>		<i>670 981</i>	<i>0.86</i>		<i>Belgium</i>		<i>427 543</i>	<i>0.55</i>
200 000	ALSTRIA OFFICE 0.500% 19-26/09/2025	EUR	179 641	0.23	430 000	KBC GROUP NV 23-19/01/2029 FRN	USD	427 543	0.55
200 000	SIRIUS REAL ESTA 1.125% 21-22/06/2026	EUR	179 442	0.23		<i>Italy</i>		<i>251 760</i>	<i>0.32</i>
300 000	TELEFONICA DEUTSC 1.750% 18-05/07/2025	EUR	311 898	0.40	240 000	INTESA SANPAOLO 22-21/11/2033 FRN	USD	251 760	0.32
	<i>Sweden</i>		<i>598 816</i>	<i>0.77</i>		<i>Denmark</i>		<i>237 897</i>	<i>0.31</i>
240 000	AUTOLIV INC 4.250% 23-15/03/2028	EUR	259 431	0.33	220 000	SYDBANK A/S 22-30/09/2025 FRN	EUR	237 897	0.31
100 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	86 428	0.11		<b>Shares/Units in investment funds</b>		<b>2 502 282</b>	<b>3.24</b>
240 000	TELIASONERA AB 3.000% 12-07/09/2027	EUR	252 957	0.33		<i>Luxembourg</i>		<i>2 502 282</i>	<i>3.24</i>
	<i>Norway</i>		<i>437 628</i>	<i>0.56</i>	15 076.56	BNP PARIBAS INSTICASH USD 1D LVNAV - 1 CAP	USD	2 502 282	3.24
490 000	DNB BANK ASA 1.127% 20-16/09/2026	USD	437 628	0.56		<b>Total securities portfolio</b>		<b>75 498 963</b>	<b>97.31</b>
	<i>Belgium</i>		<i>262 193</i>	<i>0.34</i>					
260 000	LONZA FINANCE IN 1.625% 20-21/04/2027	EUR	262 193	0.34					

The accompanying notes form an integral part of these financial statements

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

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>31 263 233</b>	<b>93.86</b>					
<i>United States of America</i>									
220 000	ADIANT GLOBAL HO 4.875% 16-15/08/2026	USD	208 560	0.63	280 000	FOOT LOCKER INC 4.000% 21-01/10/2029	USD	210 895	0.63
230 000	ADIANT GLOBAL HO 8.250% 23-15/04/2031	USD	233 450	0.70	235 000	FORD MOTOR CREDIT 2.300% 22-10/02/2025	USD	219 109	0.66
120 000	ADVANTAGE SALES 6.500% 20-15/11/2028	USD	101 400	0.30	240 000	FORD MOTOR CREDIT 4.134% 15-04/08/2025	USD	227 632	0.68
200 000	AECOM TECHNOLOGY 5.125% 17-15/03/2027	USD	193 514	0.58	60 000	GAP INC/THE 3.625% 21-01/10/2029	USD	42 453	0.13
240 000	ALTERYX INC 8.750% 23-15/03/2028	USD	235 443	0.71	250 000	GAP INC/THE 3.875% 21-01/10/2031	USD	170 938	0.51
230 000	AMER AXLE & MFG 6.500% 18-01/04/2027	USD	217 925	0.65	90 000	G-III APPAREL GR 7.875% 20-15/08/2025	USD	87 595	0.26
250 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	233 432	0.70	120 000	GLOBAL NET LEASE 3.750% 20-15/12/2027	USD	88 080	0.26
120 000	AMERICAN FIN TR 4.500% 21-30/09/2028	USD	92 095	0.28	230 000	GO DADDY OP/FIN 5.250% 19-01/12/2027	USD	219 985	0.66
190 000	ARAMARK SERV INC 6.375% 20-01/05/2025	USD	189 777	0.57	250 000	GRAFTECH FINANC 4.625% 20-15/12/2028	USD	203 466	0.61
240 000	ARCHROCK LP/FIN 6.250% 19-01/04/2028	USD	225 072	0.68	230 000	GRAHAM HOLDINGS 5.750% 18-01/06/2026	USD	225 795	0.68
230 000	ARCHROCK LP/FIN 6.875% 19-01/04/2027	USD	220 015	0.66	110 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	93 847	0.28
280 000	ARKO CORP 5.125% 21-15/11/2029	USD	227 816	0.68	210 000	HAWAIIAN BRAND 5.750% 21-20/01/2026	USD	198 761	0.60
210 000	ASGN INC 4.625% 19-15/05/2028	USD	191 647	0.58	240 000	HECLA MINING CO 7.250% 20-15/02/2028	USD	237 022	0.71
200 000	ATKORE INC 4.250% 21-01/06/2031	USD	173 500	0.52	100 000	HERBALIFE/HLF 7.875% 20-01/09/2025	USD	91 576	0.27
190 000	AVANTOR FUNDING 3.875% 20-15/07/2028	EUR	189 519	0.57	140 000	HILTON DOMESTIC 5.375% 20-01/05/2025	USD	138 553	0.42
210 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	187 612	0.56	200 000	HOLOGIC INC 4.625% 18-01/02/2028	USD	189 219	0.57
90 000	BUILDERS FIRSTSO 5.000% 20-01/03/2030	USD	83 964	0.25	110 000	HOSPITALITY PROP 4.750% 19-01/10/2026	USD	95 508	0.29
110 000	CHEMOURS CO 4.000% 18-15/05/2026	EUR	111 001	0.33	160 000	IHEARTCOMMUNICAT 4.750% 19-15/01/2028	USD	120 448	0.36
60 000	CHEMOURS CO 5.375% 17-15/05/2027	USD	56 618	0.17	100 000	IQVIA INC 1.750% 21-15/03/2026	EUR	100 838	0.30
200 000	CHEMOURS CO 5.750% 20-15/11/2028	USD	183 564	0.55	110 000	IQVIA INC 2.250% 19-15/01/2028	EUR	105 584	0.32
250 000	CHURCHILL DOWNS 4.750% 17-15/01/2028	USD	231 408	0.69	110 000	IQVIA INC 2.875% 20-15/06/2028	EUR	107 796	0.32
240 000	CIENA CORP 4.000% 22-31/01/2030	USD	209 663	0.63	80 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	71 600	0.21
260 000	COGENT COMMUNICA 3.500% 21-01/05/2026	USD	241 308	0.73	260 000	J2 GLOBAL 4.625% 20-15/10/2030	USD	224 962	0.68
240 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	232 200	0.70	270 000	KONTOOR BRANDS 4.125% 21-15/11/2029	USD	226 698	0.68
240 000	COMPASS MIN INTERNATIONAL 6.750% 19-01/12/2027	USD	231 328	0.69	150 000	KORN/FERRY INTERNATIONAL 4.625% 19-15/12/2027	USD	141 188	0.42
260 000	CONSENSUS CLOUD 6.500% 21-15/10/2028	USD	222 923	0.67	50 000	L BRANDS INC 5.250% 18-01/02/2028	USD	47 615	0.14
120 000	CONSOLIDATED COM 6.500% 20-01/10/2028	USD	94 500	0.28	110 000	L BRANDS INC 6.750% 16-01/07/2036	USD	99 458	0.30
200 000	COTY INC 3.875% 21-15/04/2026	EUR	211 227	0.63	220 000	L BRANDS INC 6.875% 16-01/11/2035	USD	201 690	0.61
240 000	COTY INC 5.000% 21-15/04/2026	USD	230 577	0.69	80 000	L BRANDS INC 7.500% 19-15/06/2029	USD	81 118	0.24
220 000	COTY INC 6.500% 18-15/04/2026	USD	217 481	0.65	220 000	LAS VEGAS SAN 2.900% 19-25/06/2025	USD	206 710	0.62
270 000	CTR PARTNERSHIP 3.875% 21-30/06/2028	USD	233 022	0.70	250 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	228 125	0.68
240 000	CUSHMAN & WAKE 6.750% 20-15/05/2028	USD	217 200	0.65	260 000	MACYS RETAIL 5.875% 22-15/03/2030	USD	231 689	0.70
280 000	DANA INC 4.250% 21-01/09/2030	USD	234 205	0.70	160 000	MARRIOTT OWNERSH 4.500% 21-15/06/2029	USD	138 090	0.41
50 000	DANA INC 5.375% 19-15/11/2027	USD	47 467	0.14	50 000	MGM RESORTS 4.625% 16-01/09/2026	USD	47 210	0.14
200 000	DANA INC 5.625% 20-15/06/2028	USD	189 000	0.57	210 000	MGM RESORTS 5.500% 19-15/04/2027	USD	201 009	0.60
290 000	DAVITA INC 3.750% 20-15/02/2031	USD	232 665	0.70	140 000	MGM RESORTS 5.750% 18-15/06/2025	USD	138 802	0.42
280 000	DAVITA INC 4.625% 20-01/06/2030	USD	240 434	0.73	100 000	MICROSTRATEGY 6.125% 21-15/06/2028	USD	89 543	0.27
220 000	DELTA AIR LINES 3.750% 19-28/10/2029	USD	198 044	0.59	100 000	NEW RESIDENTIAL 6.250% 20-15/10/2025	USD	93 750	0.28
200 000	DELTA AIR LINES 4.375% 18-19/04/2028	USD	189 059	0.57	220 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	190 850	0.57
50 000	DELTA AIR LINES 7.375% 20-15/01/2026	USD	52 145	0.16	240 000	NEXSTAR ESCROW 5.625% 19-15/07/2027	USD	223 800	0.67
130 000	DYCOM INDS 4.500% 21-15/04/2029	USD	118 138	0.35	270 000	OPTION CARE HEAL 4.375% 21-31/10/2029	USD	237 929	0.71
260 000	EDGEWELL PERSON 4.125% 21-01/04/2029	USD	226 850	0.68	210 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	198 242	0.60
270 000	ELEMENT SOLN INC 3.875% 20-01/09/2028	USD	235 757	0.71	70 000	PAPA JOHNS INTERNATIONAL 3.875% 21-15/09/2029	USD	59 255	0.18
260 000	EVERI HOLDINGS 5.000% 21-15/07/2029	USD	228 345	0.69	170 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	148 589	0.45
					150 000	POST HOLDINGS IN 5.500% 19-15/12/2029	USD	138 426	0.42
					200 000	PRESTIGE BRANDS 5.125% 19-15/01/2028	USD	191 375	0.57
					120 000	PRIMO WATER CORP 3.875% 20-31/10/2028	EUR	113 309	0.34
					270 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	231 350	0.69
					240 000	PROVIDENCE SERV 5.875% 20-15/11/2025	USD	222 274	0.67

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

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
224 000	PTC INC 3.625% 20-15/02/2025	USD	216 137	0.65	190 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	174 651	0.52
100 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	86 020	0.26	220 000	ROLLS-ROYCE PLC 3.625% 15-14/10/2025	USD	208 182	0.63
240 000	RENT-A-CENTER 6.375% 21-15/02/2029	USD	213 324	0.64	170 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	181 906	0.55
170 000	RHP HOTEL PPTY 4.750% 20-15/10/2027	USD	159 163	0.48		<i>France</i>		<i>1 140 150</i>	<i>3.42</i>
110 000	SABRE GBL INC 11.250% 22-15/12/2027	USD	93 225	0.28	200 000	ACCOR 1.750% 19-04/02/2026	EUR	210 086	0.63
240 000	SCIENTIFIC GAMES 7.000% 19-15/05/2028	USD	239 630	0.73	200 000	ATOS SE 1.750% 18-07/05/2025	EUR	183 560	0.55
230 000	SCIENTIFIC GAMES 7.250% 19-15/11/2029	USD	231 099	0.69	120 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	107 753	0.32
150 000	SCRIPPS ESCROW 5.875% 19-15/07/2027	USD	122 250	0.37	200 000	GETLINK SE 3.500% 20-30/10/2025	EUR	212 847	0.64
230 000	SEALED AIR CORP 6.875% 03-15/07/2033	USD	238 624	0.73	100 000	VALEO SA 1.000% 21-03/08/2028	EUR	88 302	0.27
260 000	SEAWORLD PARKS 5.250% 21-15/08/2029	USD	233 594	0.70	200 000	VALEO SA 5.375% 22-28/05/2027	EUR	217 859	0.65
110 000	SELECT INCOME RE 4.500% 15-01/02/2025	USD	94 900	0.28	110 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	119 743	0.36
270 000	SIRIUS XM RADIO 4.000% 21-15/07/2028	USD	234 425	0.70		<i>The Netherlands</i>		<i>1 123 196</i>	<i>3.37</i>
250 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	231 948	0.70	170 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	156 505	0.47
240 000	SS&C TECH INC 5.500% 19-30/09/2027	USD	229 800	0.69	150 000	DUFY ONE BV 2.000% 19-15/02/2027	EUR	142 353	0.43
150 000	STARWOOD PROP TR 3.750% 21-31/12/2024	USD	140 625	0.42	190 000	DUFY ONE BV 3.375% 21-15/04/2028	EUR	183 057	0.55
160 000	STARWOOD PROP TR 4.375% 22-15/01/2027	USD	137 800	0.41	130 000	ENERGIZER G 3.500% 21-30/06/2029	EUR	114 034	0.34
190 000	STARWOOD PROP TR 4.750% 18-15/03/2025	USD	180 270	0.54	80 000	KENNEDY-WILSON 4.750% 21-01/03/2029	USD	63 252	0.19
250 000	STEELCASE INC 5.125% 19-18/01/2029	USD	221 391	0.66	310 000	KENNEDY-WILSON 5.000% 21-01/03/2031	USD	232 006	0.70
160 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	142 064	0.43	100 000	TEVA PHARM FNC 7.375% 23-15/09/2029	EUR	111 307	0.33
140 000	STERICYCLE INC 5.375% 19-15/07/2024	USD	138 463	0.42	130 000	TEVA PHARMACEUTI 4.375% 21-09/05/2030	EUR	120 682	0.36
270 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	228 994	0.69		<i>Luxembourg</i>		<i>1 066 881</i>	<i>3.19</i>
210 000	TEREX CORP 5.000% 21-15/05/2029	USD	195 987	0.59	170 000	DANA FIN LUX SAR 8.500% 23-15/07/2031	EUR	191 349	0.57
290 000	THOR INDUSTRIES 4.000% 21-15/10/2029	USD	245 774	0.75	110 000	GTC AURORA 2.250% 21-23/06/2026	EUR	91 356	0.27
270 000	TOPBUILD CORP 3.625% 21-15/03/2029	USD	234 273	0.70	270 000	MILLICOM INTL 4.500% 20-27/04/2031	USD	206 685	0.62
250 000	TOWNSQUARE MEDIA 6.875% 21-01/02/2026	USD	240 117	0.73	260 000	MILLICOM INTL 6.250% 19-25/03/2029	USD	208 918	0.63
140 000	TRAVEL LEISURE CO 6.625% 20-31/07/2026	USD	139 825	0.42	170 000	TELECOM ITALIA CAP 6.000% 05-30/09/2034	USD	137 233	0.41
250 000	TRINET GROUP INC 3.500% 21-01/03/2029	USD	217 747	0.65	269 000	TELECOM ITALIA CAP 7.200% 06-18/07/2036	USD	231 340	0.69
230 000	TRIUMPH GROUP 9.000% 23-15/03/2028	USD	235 175	0.71		<i>Spain</i>		<i>824 692</i>	<i>2.47</i>
130 000	UNISYS CORP 6.875% 20-01/11/2027	USD	93 634	0.28	200 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	204 029	0.61
70 000	UNITI / CSL 10.500% 23-15/02/2028	USD	69 563	0.21	260 000	ATLANTIC SUSTAIN 4.125% 21-15/06/2028	USD	231 596	0.70
150 000	USA PART/USA FIN 6.875% 19-01/09/2027	USD	143 250	0.43	200 000	CELLNEX FINANCE 2.000% 21-15/09/2032	EUR	171 041	0.51
230 000	VALVOLINE INC 3.625% 21-15/06/2031	USD	186 300	0.56	210 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	218 026	0.65
260 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	221 574	0.67		<i>Canada</i>		<i>451 821</i>	<i>1.36</i>
270 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	233 753	0.70	270 000	OPEN TEXT CORP 4.125% 20-15/02/2030	USD	229 444	0.69
240 000	WILLIAM CARTER 5.625% 19-15/03/2027	USD	234 500	0.70	220 000	RITCHIE BROS AUC 6.750% 23-15/03/2028	USD	222 377	0.67
140 000	WW INTERNATIONAL 4.500% 21-15/04/2029	USD	83 117	0.25		<i>Germany</i>		<i>449 853</i>	<i>1.36</i>
160 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	145 955	0.44	100 000	CECONOMY AG 1.750% 21-24/06/2026	EUR	85 032	0.26
200 000	WYNDHAM WORLDWID 5.750% 17-01/04/2027	USD	193 500	0.58	100 000	DIC ASSET AG 2.250% 21-22/09/2026	EUR	66 080	0.20
250 000	XEROX HOLDINGS C 5.000% 20-15/08/2025	USD	236 313	0.71	200 000	ZF FINANCE GMBH 2.000% 21-06/05/2027	EUR	189 500	0.57
270 000	XEROX HOLDINGS C 5.500% 20-15/08/2028	USD	229 694	0.69	100 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	109 241	0.33
260 000	XHR LP 4.875% 21-01/06/2029	USD	224 981	0.68		<i>Italy</i>		<i>357 490</i>	<i>1.07</i>
240 000	XHR LP 6.375% 20-15/08/2025	USD	235 400	0.71	120 000	INFRASTRUTTURE W 1.750% 21-19/04/2031	EUR	110 097	0.33
	<i>United Kingdom</i>		<i>1 183 913</i>	<i>3.56</i>	140 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	140 224	0.42
200 000	DRAX FINCO PLC 6.625% 18-01/11/2025	USD	196 767	0.59	100 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	107 169	0.32
200 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	189 930	0.57		<i>Austria</i>		<i>318 179</i>	<i>0.95</i>
120 000	INTERNATIONAL GAME TECH 2.375% 19-15/04/2028	EUR	116 923	0.35	100 000	AMS AG 6.000% 20-31/07/2025	EUR	97 121	0.29
110 000	INTERNATIONAL GAME TECH 3.500% 19-15/06/2026	EUR	115 554	0.35	250 000	AMS AG 7.000% 20-31/07/2025	USD	221 058	0.66

The accompanying notes form an integral part of these financial statements

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

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Sweden</i>		<i>265 685</i>	<i>0.80</i>
100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	98 481	0.30
160 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	167 204	0.50
	<i>Bermuda</i>		<i>192 375</i>	<i>0.58</i>
190 000	WEATHERFORD INTE 8.625% 21-30/04/2030	USD	192 375	0.58
	<i>Ireland</i>		<i>114 194</i>	<i>0.34</i>
110 000	JAMES HARDIE INDUSTRIES 3.625% 18-01/10/2026	EUR	114 194	0.34
	Other transferable securities		185 677	0.56
	<b>Bonds</b>		<b>185 677</b>	<b>0.56</b>
	<i>United States of America</i>		<i>185 677</i>	<i>0.56</i>
180 000	LEVI STRAUSS 3.375% 17-15/03/2027	EUR	185 677	0.56
160 000	TALOS PRODUCTION 12.000% 21-15/01/2026	USD	0	0.00
	Shares/Units in investment funds		679 459	2.05
	<i>Luxembourg</i>		<i>679 459</i>	<i>2.05</i>
4 093.83	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	679 459	2.05
	<b>Total securities portfolio</b>		<b>32 128 369</b>	<b>96.47</b>

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>331 766 598</b>	<b>29.60</b>					
<i>France</i>									
600 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	511 276	0.05	400 000	ICADE 1.000% 22-19/01/2030	EUR	315 514	0.03
200 000	ALSTOM S 0.500% 21-27/07/2030	EUR	160 020	0.01	800 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	736 305	0.07
1 100 000	ARKEA HL 2.750% 22-22/12/2026	EUR	1 067 435	0.10	400 000	KERING 3.375% 23-27/02/2033	EUR	397 520	0.04
2 200 000	ARKEA HL 3.000% 22-04/10/2028	EUR	2 158 453	0.19	1 800 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 437 028	0.13
353 000	AXA SA 3.625% 23-10/01/2033	EUR	353 983	0.03	200 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	178 310	0.02
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	254 689	0.02	1 800 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	1 719 427	0.15
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	730 456	0.07	1 700 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	1 694 348	0.15
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 492 626	0.13	500 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	499 677	0.04
300 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	296 871	0.03	700 000	LOREAL SA 3.125% 23-19/05/2025	EUR	692 733	0.06
900 000	BPCE 0.010% 21-14/01/2027	EUR	778 120	0.07	300 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	247 205	0.02
900 000	BPCE 3.500% 23-25/01/2028	EUR	874 528	0.08	200 000	ORANGE 0.000% 19-04/09/2026	EUR	178 266	0.02
600 000	BPCE SFH 0.010% 20-23/03/2028	EUR	510 106	0.05	500 000	ORANGE 2.375% 22-18/05/2032	EUR	455 918	0.04
1 200 000	BPCE SFH 0.010% 20-27/05/2030	EUR	955 518	0.09	1 362 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 354 830	0.12
1 300 000	BPCE SFH 0.125% 21-03/12/2030	EUR	1 028 820	0.09	568 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	566 916	0.05
400 000	BPCE SFH 1.750% 22-27/05/2032	EUR	352 313	0.03	200 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	149 708	0.01
900 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	910 420	0.08	200 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	189 600	0.02
600 000	CAISSE AMORT DET 0.450% 22-19/01/2032	EUR	480 612	0.04	900 000	RTE RESEAU DE TR 3.750% 23-04/07/2035	EUR	897 688	0.08
1 400 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	1 228 765	0.11	400 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	395 011	0.04
1 300 000	CAISSE AMORT DET 1.750% 22-25/11/2027	EUR	1 222 828	0.11	1 500 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 261 496	0.11
400 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	396 296	0.04	300 000	SFIL SA 0.750% 18-06/02/2026	EUR	279 430	0.02
1 500 000	CAISSE FR DE FINANCEMENT 0.010% 20-22/02/2028	EUR	1 278 852	0.11	300 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	250 847	0.02
2 100 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	1 962 406	0.17	400 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	344 991	0.03
1 100 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	985 337	0.09	1 500 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	1 181 446	0.11
620 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	603 982	0.05	300 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	269 138	0.02
200 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	201 175	0.02	800 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	579 278	0.05
500 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	476 481	0.04	600 000	UNEDIC 0.010% 21-25/05/2031	EUR	475 318	0.04
700 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	688 316	0.06	600 000	UNEDIC 0.100% 20-25/11/2026	EUR	537 794	0.05
300 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	246 029	0.02	300 000	UNEDIC 1.750% 22-25/11/2032	EUR	267 837	0.02
1 300 000	CRED MUTUEL HOME 3.250% 23-20/04/2029	EUR	1 287 200	0.11	<i>Germany</i>				
1 400 000	CREDIT AG HOME L 0.875% 22-31/08/2027	EUR	1 257 335	0.11	900 000	BAYERISCHE LNDDBK 4.250% 23-21/06/2027	EUR	895 004	0.08
600 000	CREDIT AG HOME L 1.625% 22-31/05/2030	EUR	536 330	0.05	760 000	BERLIN HYP AG 3.000% 23-10/01/2033	EUR	751 871	0.07
1 900 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	1 674 038	0.15	10 700 000	BUNDESLOBL-120 0.000% 20-10/10/2025	EUR	10 009 315	0.89
700 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	678 902	0.06	3 363 150	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	2 529 997	0.23
100 000	CREDIT MUTUEL ARKEA 4.250% 22-01/12/2032	EUR	99 973	0.01	5 290 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	4 477 244	0.40
1 100 000	CREDIT MUTUEL HOME 2.750% 22-08/12/2027	EUR	1 065 218	0.09	3 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	2 269 696	0.20
300 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	257 691	0.02	1 472 288	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2030	EUR	796 053	0.07
1 600 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 415 019	0.13	1 750 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	1 642 778	0.15
2 300 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	2 130 449	0.19	1 358 291	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	1 328 071	0.12
1 400 000	EDENRED 3.625% 23-13/12/2026	EUR	1 388 214	0.12	260 000	DEUTSCHE KREDIT 1.625% 22-05/05/2032	EUR	230 543	0.02
1 500 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	1 082 133	0.10	2 515 403	DEUTSCHLAND REP 1.800% 23-15/08/2053	EUR	2 206 059	0.20
11 369 691	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	6 743 819	0.60	850 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	687 049	0.06
2 600 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	1 385 930	0.12	330 000	E.ON SE 0.875% 22-08/01/2025	EUR	314 916	0.03
3 380 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	2 731 615	0.24	150 000	E.ON SE 1.625% 22-29/03/2031	EUR	129 889	0.01
5 120 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	4 652 544	0.41	297 000	E.ON SE 3.875% 23-12/01/2035	EUR	294 752	0.03
8 390 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	6 969 741	0.62	910 000	FRESENIUS MEDICA 3.875% 22-20/09/2027	EUR	897 274	0.08
200 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	166 215	0.01	1 800 000	KFW 0.000% 20-15/12/2027	EUR	1 568 501	0.14
					3 780 000	KFW 0.000% 21-15/06/2029	EUR	3 165 818	0.28
					1 120 000	KFW 0.010% 19-05/05/2027	EUR	992 251	0.09
					1 600 000	KFW 0.050% 19-29/09/2034	EUR	1 154 041	0.10
					410 000	KFW 0.625% 18-07/01/2028	EUR	367 460	0.03
					300 000	KFW 1.375% 22-07/06/2032	EUR	263 696	0.02
					6 635 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	4 550 607	0.41
					360 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	310 687	0.03
					200 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	182 433	0.02

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	568 929	0.05					
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	97 982	0.01					
1 000 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	974 166	0.09					
	<i>The Netherlands</i>		<i>41 392 439</i>	<i>3.72</i>					
320 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	284 561	0.03					
1 300 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 211 123	0.11					
4 700 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	4 657 357	0.42					
2 500 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	2 480 807	0.22					
203 000	ALLIANDER 2.625% 22-09/09/2027	EUR	195 610	0.02					
328 000	ALLIANDER 3.250% 23-13/06/2028	EUR	323 739	0.03					
300 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	275 615	0.02					
200 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	198 323	0.02					
1 479 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	1 462 835	0.13					
177 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	172 560	0.02					
600 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	597 150	0.05					
960 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	859 836	0.08					
1 900 000	ENEL FINANCE INTERNATIONAL NV 0.500% 21-17/06/2030	EUR	1 497 712	0.13					
620 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-17/06/2036	EUR	410 055	0.04					
1 140 000	ENEL FINANCE INTERNATIONAL NV 1.125% 19-17/10/2034	EUR	827 632	0.07					
959 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	912 014	0.08					
220 000	HEIMSTADEN BOST 1.625% 21-13/10/2031	EUR	127 608	0.01					
320 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	281 052	0.03					
1 877 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	1 864 166	0.17					
320 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	243 188	0.02					
220 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	171 447	0.02					
11 300 471	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	7 975 194	0.71					
350 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	289 254	0.03					
200 000	NN BANK NV 0.500% 21-21/09/2028	EUR	165 377	0.01					
200 000	NN BANK NV 1.875% 22-17/05/2032	EUR	178 720	0.02					
533 000	ROCHE FINANCE EU 3.204% 23-27/08/2029	EUR	530 915	0.05					
200 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	195 113	0.02					
500 000	SIEMENS FINAN 2.250% 22-10/03/2025	EUR	486 826	0.04					
1 900 000	SIEMENS FINAN 3.375% 23-24/08/2031	EUR	1 897 875	0.17					
400 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	352 468	0.03					
220 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	193 525	0.02					
850 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	749 513	0.07					
1 364 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	1 340 745	0.12					
1 176 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 175 765	0.10					
100 000	TENNET HLD BV 0.500% 21-09/06/2031	EUR	82 503	0.01					
1 200 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	1 135 934	0.10					
1 060 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	937 827	0.08					
924 000	TENNET HLD BV 4.250% 22-28/04/2032	EUR	967 348	0.09					
270 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	184 767	0.02					
1 200 000	TOYOTA MOTOR FIN 0.000% 21-27/10/2025	EUR	1 095 924	0.10					
394 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	388 504	0.03					
500 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	443 487	0.04					
1 300 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	1 277 517	0.11					
300 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	292 948	0.03					
	<i>Spain</i>		<i>41 033 362</i>	<i>3.65</i>					
600 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	587 958	0.05					
700 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	568 910	0.05					
1 200 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	928 614	0.08					
800 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	789 012	0.07					
1 500 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 420 243	0.13					
2 400 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	2 335 112	0.21					
680 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	576 148	0.05					
2 070 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	1 780 442	0.16					
3 060 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	2 945 831	0.26					
672 000	AUTONOMOUS COMMU 3.362% 23-31/10/2028	EUR	669 200	0.06					
1 000 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	970 882	0.09					
970 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	829 576	0.07					
300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	267 171	0.02					
900 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	887 828	0.08					
200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	171 635	0.02					
700 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	681 193	0.06					
300 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	269 757	0.02					
100 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	85 858	0.01					
3 100 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	2 935 576	0.26					
1 900 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	1 690 573	0.15					
3 180 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	2 745 135	0.24					
3 170 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	2 484 873	0.22					
5 942 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	4 139 554	0.37					
6 920 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	4 352 403	0.39					
1 190 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	998 827	0.09					
5 918 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	3 911 798	0.35					
500 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	453 353	0.04					
600 000	TELEFONICA EMIS 1.447% 18-22/01/2027	EUR	555 900	0.05					
	<i>Belgium</i>		<i>38 570 192</i>	<i>3.44</i>					
400 000	BELFIUS BANK SA 3.000% 23-15/02/2027	EUR	392 264	0.03					
1 500 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	1 486 032	0.13					
1 440 000	BELGIAN 3.300% 23-22/06/2054	EUR	1 405 728	0.13					
3 350 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	2 631 191	0.23					
2 400 000	BELGIUM GOVERNMENT 0.350% 22-22/06/2032	EUR	1 906 080	0.17					
260 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	162 721	0.01					
3 530 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	3 023 374	0.27					
300 000	BELGIUM GOVERNMENT 1.400% 22-22/06/2053	EUR	191 328	0.02					
1 360 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	973 479	0.09					
2 562 315	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 821 537	0.16					
520 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	408 562	0.04					
1 795 453	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	1 678 039	0.15					
1 370 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	1 544 380	0.14					
100 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	93 133	0.01					
900 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	783 473	0.07					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	483 689	0.04	784 000	EIB 2.250% 22-15/03/2030	EUR	746 871	0.07
2 130 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 471 795	0.13	5 600 000	ESM 0.000% 21-15/12/2026	EUR	5 006 345	0.45
600 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	555 673	0.05	224 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	214 379	0.02
3 300 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	2 840 917	0.25	300 000	NESTLE FINANCE INTERNATIONAL 0.125% 20-12/11/2027	EUR	262 771	0.02
1 000 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	915 129	0.08		<i>Portugal</i>		<i>9 511 804</i>	<i>0.85</i>
1 400 000	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	1 192 302	0.11	300 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	272 499	0.02
4 000 000	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	3 629 539	0.32	200 000	EDP SA 3.875% 23-26/06/2028	EUR	199 642	0.02
1 800 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	1 070 027	0.10	1 620 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	1 300 536	0.12
1 030 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	720 925	0.06	2 038 539	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	1 535 468	0.14
2 200 000	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	2 085 694	0.19	3 270 079	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	1 796 085	0.16
1 040 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	748 683	0.07	1 200 000	PORTUGUESE OTS 1.150% 22-11/04/2042	EUR	816 910	0.07
560 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	506 938	0.05	1 070 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	1 144 472	0.10
474 676	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	461 910	0.04	2 240 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	2 446 192	0.22
1 102 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 048 160	0.09		<i>United Kingdom</i>		<i>7 384 498</i>	<i>0.65</i>
1 700 000	ING BELGIUM SA 1.500% 22-19/05/2029	EUR	1 534 021	0.14	500 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	464 755	0.04
800 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	803 469	0.07	750 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	610 861	0.05
	<i>Italy</i>		<i>25 905 376</i>	<i>2.33</i>	900 000	LINDE PLC 3.625% 23-12/06/2025	EUR	896 560	0.08
300 000	A2A SPA 2.500% 22-15/06/2026	EUR	286 629	0.03	481 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	474 518	0.04
300 000	ACEA SPA 0.000% 21-28/09/2025	EUR	272 628	0.02	4 240 000	SANTANDER UK PLC 1.125% 22-12/03/2027	EUR	3 862 126	0.34
800 000	ACEA SPA 0.250% 21-28/07/2030	EUR	618 115	0.06	1 082 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	1 075 678	0.10
260 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	210 391	0.02		<i>Finland</i>		<i>6 824 731</i>	<i>0.61</i>
500 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	411 154	0.04	3 310 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	2 688 729	0.24
600 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	626 330	0.06	3 490 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	3 244 880	0.29
663 000	BANCO BPM SPA 3.750% 23-27/06/2028	EUR	659 554	0.06	266 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	261 495	0.02
1 000 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	986 985	0.09	633 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	629 627	0.06
1 060 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	895 564	0.08		<i>Ireland</i>		<i>6 739 505</i>	<i>0.60</i>
3 000 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	2 849 101	0.25	320 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	261 883	0.02
1 722 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	1 691 411	0.15	2 520 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	2 007 709	0.18
2 239 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	2 215 757	0.20	820 798	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	693 500	0.06
1 590 000	HERA SPA 0.875% 19-05/07/2027	EUR	1 411 119	0.13	1 680 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	1 643 141	0.15
2 230 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 898 885	0.17	714 615	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	700 300	0.06
280 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	268 038	0.02	1 600 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	1 432 972	0.13
1 659 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	1 649 696	0.15		<i>Slovakia</i>		<i>4 937 906</i>	<i>0.44</i>
870 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	868 391	0.08	2 730 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	1 764 263	0.16
710 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	728 407	0.06	1 136 564	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	1 126 486	0.10
980 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	906 101	0.08	2 060 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 047 157	0.18
500 000	MEDIOBANCA SPA 2.375% 22-30/06/2027	EUR	472 118	0.04		<i>Canada</i>		<i>4 442 391</i>	<i>0.40</i>
660 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	620 094	0.06	440 000	NATIONAL BANK CANADA 0.125% 22-27/01/2027	EUR	387 259	0.03
1 700 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	1 392 361	0.12	1 100 000	NATIONAL BANK CANADA 3.500% 23-25/04/2028	EUR	1 093 772	0.10
410 000	SNAM 0.000% 20-07/12/2028	EUR	331 324	0.03	1 014 000	ROYAL BANK OF CANADA 2.375% 22-13/09/2027	EUR	964 283	0.09
740 000	SNAM 0.625% 21-30/06/2031	EUR	566 454	0.05	2 090 000	TORONTO DOMINION BANK 1.707% 22-28/07/2025	EUR	1 997 077	0.18
750 000	TERNA RETE 3.625% 23-21/04/2029	EUR	737 742	0.07		<i>South Korea</i>		<i>3 523 013</i>	<i>0.32</i>
1 200 000	TERNA SPA 1.000% 19-10/04/2026	EUR	1 114 386	0.10	1 650 000	KHFC 0.010% 20-05/02/2025	EUR	1 543 344	0.14
1 600 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	1 216 641	0.11	1 590 000	KHFC 0.010% 20-07/07/2025	EUR	1 461 910	0.13
	<i>Luxembourg</i>		<i>12 205 333</i>	<i>1.09</i>	550 000	KHFC 1.963% 22-19/07/2026	EUR	517 759	0.05
1 790 000	EF SF 0.000% 19-19/04/2024	EUR	1 740 337	0.16					
780 000	EF SF 0.875% 17-26/07/2027	EUR	710 878	0.06					
1 450 000	EF SF 3.000% 23-15/12/2028	EUR	1 440 040	0.13					
440 000	EIB 1.500% 17-15/11/2047	EUR	315 890	0.03					
1 570 000	EIB 1.500% 22-15/06/2032	EUR	1 382 003	0.12					
500 000	EIB 1.750% 14-15/09/2045	EUR	385 819	0.03					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>					<i>United States of America</i>				
300 000	AT&T INC 3.150% 17-04/09/2036	EUR	263 795	0.02	3 000 000	CAIXABANK 22-13/04/2026 FRN	EUR	2 832 306	0.25
384 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	379 581	0.03	1 200 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 188 092	0.11
250 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	250 287	0.02	1 500 000	MAPFRE 17-31/03/2047 FRN	EUR	1 419 338	0.13
620 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	467 044	0.04	<i>The Netherlands</i>				
615 000	IBM CORP 3.625% 23-06/02/2031	EUR	607 800	0.05	600 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	538 627	0.05
600 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	492 142	0.04	300 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	258 361	0.02
260 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	197 709	0.02	600 000	ING GROEP NV 22-23/05/2026 FRN	EUR	571 836	0.05
458 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	450 089	0.04	600 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	553 421	0.05
<i>Sweden</i>					300 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	288 946	0.03
600 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	569 353	0.05	1 500 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	1 407 113	0.13
400 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	346 506	0.03	1 400 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	1 303 591	0.12
1 433 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	1 430 672	0.13	<i>Ireland</i>				
300 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	284 322	0.03	2 320 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 102 858	0.19
177 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	164 742	0.01	414 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	426 102	0.04
<i>Australia</i>					400 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	376 602	0.03
360 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	338 189	0.03	638 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	635 416	0.06
1 525 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	1 510 589	0.13	<i>United States of America</i>				
<i>Norway</i>					1 900 000	BANK OF AMERICA CORP 21-22/09/2026 FRN	EUR	1 894 436	0.17
490 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	448 561	0.04	530 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	498 369	0.04
425 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	418 006	0.04	1 300 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	1 132 766	0.10
<i>Austria</i>					<i>Italy</i>				
900 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	820 634	0.07	699 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	697 363	0.06
<i>Japan</i>					1 216 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 211 083	0.11
470 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	420 100	0.04	929 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	927 014	0.08
340 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	309 659	0.03	200 000	TERNA RETE 22-09/02/2171 FRN	EUR	170 218	0.02
<i>Denmark</i>					500 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	461 475	0.04
200 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	186 528	0.02	<i>Belgium</i>				
<b>Floating rate bonds</b>					900 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	833 346	0.07
			<b>42 009 560</b>	<b>3.72</b>	200 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	170 323	0.02
<i>France</i>					1 200 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 192 194	0.11
1 700 000	AXA SA 13-04/07/2043 FRN	EUR	8 985 046	0.79	500 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	495 684	0.04
2 100 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 800 547	0.16	<i>Japan</i>				
900 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	709 901	0.06	2 700 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	2 642 696	0.24
200 000	BPCE 23-01/06/2033 FRN	EUR	199 476	0.02	<i>United Kingdom</i>				
600 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	592 444	0.05	1 065 000	NATIONWIDE BLDG 23-07/06/2025 FRN	EUR	1 065 847	0.09
400 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	386 876	0.03	<i>Australia</i>				
1 600 000	LA POSTE 18-31/12/2049 FRN	EUR	1 482 800	0.13	1 220 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	1 056 398	0.09
600 000	ORANGE 19-31/12/2049 FRN	EUR	568 276	0.05	<i>Finland</i>				
1 100 000	ORANGE 21-31/12/2061 FRN	EUR	873 976	0.08	900 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	828 386	0.07
400 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	346 351	0.03	<i>Norway</i>				
400 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	324 399	0.03	510 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	493 704	0.04
<i>Spain</i>					<i>Germany</i>				
500 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	503 243	0.04	200 000	TALANX AG 21-01/12/2042 FRN	EUR	148 946	0.01
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	99 642	0.01	<b>Money Market Instruments</b>				
1 300 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	1 275 692	0.11	<i>France</i>				
800 000	CAIXABANK 20-18/11/2026 FRN	EUR	721 009	0.06	2 200 000	FRENCH BTF 0.000% 23-24/01/2024	EUR	2 155 670	0.19
200 000	CAIXABANK 21-09/02/2029 FRN	EUR	165 768	0.01					
500 000	CAIXABANK 21-18/06/2031 FRN	EUR	436 303	0.04					

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			699 029 496	62.28
<i>Luxembourg</i>			<i>699 029 496</i>	<i>62.28</i>
534 000.00	BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP	EUR	8 975 045	0.80
654 500.00	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - UCITS ETF CAP	EUR	9 153 641	0.82
95.00	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY 9XC	EUR	9 406 364	0.84
137 685.00	BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE - UCITS ETF CAP	EUR	9 381 291	0.84
107.00	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH - TRACK X CAP	EUR	8 962 109	0.80
84.00	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP	EUR	6 432 893	0.57
2 956 000.00	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP	EUR	22 596 255	2.01
354 730.00	BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	43 051 380	3.84
60.00	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5PC CAPPED - TRACK X CAP	EUR	9 066 610	0.81
126.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5PC CAPPED - TRACK X CAP	EUR	15 447 237	1.38
556 215.00	BNP PARIBAS EASY MSCI PACIFIC EX JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	6 868 143	0.61
486.00	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5PC CAPPED - TRACK X CAP	USD	113 070 587	10.07
3 263 400.00	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	53 587 661	4.78
201.00	BNP PARIBAS FUNDS EMERGING MARKETS CLIMATE SOLUTION - X CAP	USD	17 395 874	1.55
170.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	17 555 560	1.56
125 175.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	27 040 304	2.41
193.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	16 930 111	1.51
1 871.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	22 791 717	2.03
167 179.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	27 046 219	2.41
62 150.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	9 086 952	0.81
186.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	16 933 237	1.51
531 380.00	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	58 935 357	5.24
145 690.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	18 547 794	1.65
0.51	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	78	0.00
1 266 825.00	JAN HN HOR GL SUST EQ -IU2EU	EUR	21 472 684	1.91
3 373 400.00	LO FD-GOLDN AGE-XIAEURACC	EUR	29 562 454	2.63
356 015.00	PICTET HUMAN-JEURACC	EUR	27 719 328	2.47
89 325.00	SPARINVEST ETHICAL GLOBAL VALUE - I EUR ACC	EUR	23 799 753	2.12
578 742.15	TEMP GLB CLI CHANGE-I ACC	EUR	20 418 023	1.82
2 064.00	THEAM QUANT WORLD CLIMATE CARBON OFFSET PLAN XEC	EUR	27 794 835	2.48
<b>Total securities portfolio</b>			<b>1 074 961 324</b>	<b>95.79</b>

# BNP PARIBAS FUNDS Sustainable Multi-Asset Flexible

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			101 499 401	94.87
<i>Luxembourg</i>			<i>78 258 369</i>	<i>73.14</i>
94.89	AMSELECT VONTOBEL GLOB EQTY EMERGING XCA	USD	6 486 454	6.06
112.54	BNP PARIBAS EASY € CORP BOND SRI FOSSIL FREE 1-3Y - X CAP	EUR	10 768 741	10.07
61.25	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE - TRACK X CAP	EUR	5 705 443	5.33
74 707.39	BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES 10% CAPPED - I CAP	USD	3 823 450	3.57
25 235.86	BNP PARIBAS FLEXI I US MORTGAGE IHE	EUR	2 165 742	2.02
288.62	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	3 515 845	3.29
197 984.43	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M - X CAP	EUR	20 536 924	19.19
131 858.29	BNP PARIBAS FUNDS SUSTAINABLE EURO MULTI-FACTOR CORPORATE BOND - X CAP	EUR	12 435 555	11.62
70 417.52	BNP PARIBAS FUNDS SUSTAINABLE US MULTI-FACTOR CORPORATE BOND - X CAP	USD	6 284 005	5.87
17 997.65	BNP PARIBAS THEAM QUANT CROSS ASSET HIGH FOCUS JCA	EUR	2 145 500	2.01
45 034.17	FIDELITY-ASEAN F-I ACC USD	USD	530 834	0.50
33 420.00	LYXOR EURO STOXX BANKS DR	EUR	3 859 876	3.61
<i>France</i>			<i>23 241 032</i>	<i>21.73</i>
1 223.55	BNP PARIBAS INVEST 3 MOIS - X	EUR	12 330 460	11.53
7 561.02	BNP PARIBAS MOIS - ISR - X CAP	EUR	8 384 866	7.84
0.01	BNP PARIBAS MONEY 3M - IC	EUR	47	0.00
41.02	OFI PRECIOUS METALS-XL	EUR	2 525 659	2.36
<b>Total securities portfolio</b>			<b>101 499 401</b>	<b>94.87</b>

# BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
			<b>1 117 294 302</b>	<b>97.17</b>					
59 841	ABBOTT LABORATORIES	USD	6 523 866	0.57	74 427	INTERNATIONAL BUSINESS MACHINES CORP	USD	9 959 077	0.87
110 316	ABBVIE INC	USD	14 862 875	1.29	227 382	INTERPUBLIC GROUP OF COS INC	USD	8 772 398	0.76
10 818	ADOBE INC	USD	5 289 894	0.46	63 742	JM SMUCKER CO/THE	USD	9 412 781	0.82
37 547	AFLAC INC	USD	2 620 781	0.23	118 741	JOHNSON & JOHNSON	USD	19 654 010	1.71
8 029	AGILENT TECHNOLOGIES INC	USD	965 487	0.08	94 484	JP MORGAN CHASE AND CO	USD	13 741 753	1.20
19 362	AKAMAI TECHNOLOGIES INC	USD	1 740 063	0.15	118 703	KELLOGG CO	USD	8 000 582	0.70
42 721	ALPHABET INC-CL A	USD	5 113 704	0.44	28 628	KEYSIGHT TECHNOLOGIES IN-W/I	USD	4 793 759	0.42
9 287	AMERICAN EXPRESS CO	USD	1 617 795	0.14	22 227	KIMBERLY-CLARK CORP	USD	3 068 660	0.27
93 736	AMERISOURCE BERGEN CORP	USD	18 037 618	1.57	287 696	KROGER CO	USD	13 521 712	1.18
71 690	AMGEN INC	USD	15 916 614	1.38	18 204	LENNAR CORP - A	USD	2 281 143	0.20
44 427	ANTHEM INC	USD	19 738 472	1.72	73 063	LOWES COS INC	USD	16 490 319	1.43
408 064	APPLE INC	USD	79 152 175	6.88	97 927	MARSH & MCLENNAN COS	USD	18 418 110	1.60
37 178	APPLIED MATERIALS INC	USD	5 373 708	0.47	24 674	MASTERCARD INC - A	USD	9 704 284	0.84
11 214	ARCHER DANIELS MIDLAND CO	USD	847 330	0.07	29 779	MCDONALDS CORP	USD	8 886 351	0.77
62 262	AT&T INC	USD	993 079	0.09	43 487	MCKESSON CORP	USD	18 582 430	1.62
26 135	AUTOMATIC DATA PROCESSING	USD	5 744 212	0.50	210 729	MERCK & CO INC	USD	24 316 019	2.11
3 868	AUTOZONE INC	USD	9 644 316	0.84	172 886	MICROCHIP TECHNOLOGY INC	USD	15 488 857	1.35
3 766	BEST BUY CO INC	USD	308 624	0.03	195 098	MICROSOFT CORP	USD	66 438 674	5.78
656	BOOKING HOLDINGS INC	USD	1 771 416	0.15	26 576	MOLINA HEALTHCARE INC	USD	8 005 754	0.70
91 188	BORGWARNER INC	USD	4 460 005	0.39	54 492	MOTOROLA SOLUTIONS INC	USD	15 981 414	1.39
284 997	BRISTOL-MYERS SQUIBB CO	USD	18 225 558	1.59	127 476	NETAPP INC	USD	9 739 166	0.85
29 027	BROADCOM INC	USD	25 178 892	2.19	38 867	NUCOR CORP	USD	6 373 411	0.55
41 348	C.H. ROBINSON WORLDWIDE INC	USD	3 901 184	0.34	42 263	NVIDIA CORP	USD	17 878 094	1.55
31 016	CADENCE DESIGN SYS INC	USD	7 273 872	0.63	1 985	NVR INC	USD	12 605 981	1.10
214 582	CAMPBELL SOUP CO	USD	9 808 543	0.85	106 171	OMNICOM GROUP	USD	10 102 171	0.88
123 194	CARDINAL HEALTH INC	USD	11 650 457	1.01	66 646	ON SEMICONDUCTOR CORPORATION	USD	6 303 379	0.55
92 478	CENTENE CORP	USD	6 237 641	0.54	42 521	ORACLE CORP	USD	5 063 826	0.44
69 834	CIGNA CORP	USD	19 595 420	1.70	3 708	OREILLY AUTOMOTIVE INC	USD	3 542 252	0.31
28 751	CINTAS CORP	USD	14 291 547	1.24	126 516	PACCAR INC	USD	10 583 063	0.92
452 212	CISCO SYSTEMS INC	USD	23 397 449	2.03	78 543	PALO ALTO NETWORKS INC	USD	20 068 522	1.75
12 275	CLOROX COMPANY	USD	1 952 216	0.17	44 238	PAYCHEX INC	USD	4 948 905	0.43
39 582	COCA-COLA CO	USD	2 383 628	0.21	132 004	PEPSICO INC	USD	24 449 781	2.13
54 154	COGNIZANT TECH SOLUTIONS - A	USD	3 535 173	0.31	75 832	PFIZER INC	USD	2 781 518	0.24
217 815	COMCAST CORP - A	USD	9 050 213	0.79	44 027	QUEST DIAGNOSTICS INC	USD	6 188 435	0.54
99 834	CONAGRA BRANDS INC	USD	3 366 402	0.29	39 804	RALPH LAUREN CORP	USD	4 907 833	0.43
8 973	CUMMINS INC	USD	2 199 821	0.19	9 518	REGENERON PHARMACEUTICALS	USD	6 839 064	0.59
108 579	CVS HEALTH CORP	USD	7 506 066	0.65	116 787	REGIONS FINANCIAL CORP	USD	2 081 144	0.18
10 696	DARDEN RESTAURANTS INC	USD	1 787 088	0.16	10 878	ROBERT HALF INTERNATIONAL INC	USD	818 243	0.07
44 623	DELTA AIR LINES INC	USD	2 121 377	0.18	32 099	STARBUCKS CORP	USD	3 179 727	0.28
55 798	DISCOVER FINANCIAL SERVICES	USD	6 519 996	0.57	88 566	STEEL DYNAMICS INC	USD	9 647 494	0.84
140 886	EBAY INC	USD	6 296 195	0.55	29 758	SYNCHRONY FINANCIAL	USD	1 009 391	0.09
76 404	EXPEDITORS INTERNATIONAL WASH INC	USD	9 254 817	0.80	6 042	SYNOPSIS INC	USD	2 630 747	0.23
7 915	FACTSET RESEARCH SYSTEMS INC	USD	3 171 145	0.28	35 348	TAPESTRY INC	USD	1 512 894	0.13
7 472	FAIR ISAAC CORP	USD	6 046 417	0.53	29 980	TESLA INC	USD	7 847 865	0.68
40 253	FORTINET INC	USD	3 042 724	0.26	67 955	TEXAS INSTRUMENTS INC	USD	12 233 259	1.06
13 263	GARTNER INC	USD	4 646 162	0.40	14 737	TJX COMPANIES INC	USD	1 249 550	0.11
222 079	GENERAL MILLS INC	USD	17 033 459	1.48	13 794	TRACTOR SUPPLY COMPANY	USD	3 049 853	0.27
39 954	GENUINE PARTS CO	USD	6 761 415	0.59	14 557	ULTA BEAUTY INC	USD	6 850 451	0.60
178 643	GILEAD SCIENCES INC	USD	13 768 016	1.20	9 781	UNITED PARCEL SERVICE- B	USD	1 753 244	0.15
84 755	HARTFORD FINANCIAL SVCS GRP	USD	6 104 055	0.53	3 360	UNITED RENTALS INC	USD	1 496 443	0.13
27 198	HCA HEALTHCARE INC	USD	8 254 049	0.72	63 745	UNITEDHEALTH GROUP INC	USD	30 638 398	2.66
68 664	HERSHEY CO/THE	USD	17 145 401	1.49	191 368	VERIZON COMMUNICATIONS INC	USD	7 116 976	0.62
611 071	HEWLETT - PACKARD ENTERPRISE - W/I	USD	10 265 993	0.89	24 388	VERTEX PHARMACEUTICALS INC	USD	8 582 381	0.75
122 328	HOLOGIC INC	USD	9 904 898	0.86	85 397	VISA INC-CLASS A SHARES	USD	20 280 080	1.76
					5 315	WASTE MANAGEMENT INC	USD	921 727	0.08
					7 402	ZIMMER BIOMET HOLDINGS INC	USD	1 077 731	0.09
					<i>Ireland</i>			<b>22 420 497</b>	<b>1.95</b>
					72 657	ACCENTURE PLC - A	USD	22 420 497	1.95

# BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity Denomination	Quotation currency	Market value	% of net assets
<i>Bermuda</i>		<i>20 603 396</i>	<i>1.79</i>
225 598 ARCH CAPITAL GROUP LTD	USD	16 886 010	1.47
10 874 EVEREST RE GROUP LTD	USD	3 717 386	0.32
<b>Total securities portfolio</b>		<b>1 117 294 302</b>	<b>97.17</b>

# BNP PARIBAS FUNDS Sustainable US Value Multi-Factor Equity

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	<b>Shares</b>		<b>455 442 710</b>	<b>97.08</b>					
<i>United States of America</i>									
20 963	ABBOTT LABORATORIES	USD	2 285 386	0.49	108 021	INTERPUBLIC GROUP OF COS INC	USD	4 167 450	0.89
39 707	ABBVIE INC	USD	5 349 724	1.14	6 269	JM SMUCKER CO/THE	USD	925 743	0.20
65 994	AFLAC INC	USD	4 606 381	0.98	43 602	JOHNSON & JOHNSON	USD	7 217 003	1.54
3 398	AKAMAI TECHNOLOGIES INC	USD	305 378	0.07	92 347	JP MORGAN CHASE AND CO	USD	13 430 947	2.85
10 541	AMERICAN EXPRESS CO	USD	1 836 242	0.39	77 025	KELLOGG CO	USD	5 191 485	1.11
1 913	AMERIPRISE FINANCIAL INC	USD	635 422	0.14	2 882	KEYSIGHT TECHNOLOGIES IN-W/I	USD	482 591	0.10
58 762	AMERISOURCE BERGEN CORP	USD	11 307 572	2.41	151 312	KROGER CO	USD	7 111 664	1.52
27 273	AMGEN INC	USD	6 055 151	1.29	3 288	LABORATORY CORP AMERICA HOLDINGS	USD	793 493	0.17
20 595	ANTHEM INC	USD	9 150 153	1.95	1 190	LAM RESEARCH CORP	USD	765 003	0.16
48 849	APPLE INC	USD	9 475 241	2.02	29 671	LENNAR CORP - A	USD	3 718 073	0.79
16 924	APPLIED MATERIALS INC	USD	2 446 195	0.52	40 894	LOWES COS INC	USD	9 229 776	1.97
9 889	ARCHER DANIELS MIDLAND CO	USD	747 213	0.16	11 845	MARSH & MCLENNAN COS	USD	2 227 808	0.47
198 268	AT&T INC	USD	3 162 375	0.67	6 176	MASTERCARD INC - A	USD	2 429 021	0.52
4 810	AUTOMATIC DATA PROCESSING	USD	1 057 190	0.23	22 969	MCKESSON CORP	USD	9 814 883	2.09
1 354	AUTOZONE INC	USD	3 376 009	0.72	106 735	MERCK & CO INC	USD	12 316 152	2.62
11 764	BEST BUY CO INC	USD	964 060	0.21	77 013	MICROCHIP TECHNOLOGY INC	USD	6 899 595	1.47
82 738	BORGWARNER INC	USD	4 046 716	0.86	19 139	MICROSOFT CORP	USD	6 517 595	1.39
159 823	BRISTOL-MYERS SQUIBB CO	USD	10 220 681	2.18	7 543	MOLINA HEALTHCARE INC	USD	2 272 253	0.48
7 166	BROADCOM INC	USD	6 216 003	1.32	13 094	MOTOROLA SOLUTIONS INC	USD	3 840 208	0.82
55 028	BUILDERS FIRSTSOURCE INC	USD	7 483 808	1.60	45 031	NETAPP INC	USD	3 440 368	0.73
10 894	C.H. ROBINSON WORLDWIDE INC	USD	1 027 849	0.22	18 436	NUCOR CORP	USD	3 023 135	0.64
3 525	CADENCE DESIGN SYS INC	USD	826 683	0.18	1 366	NVR INC	USD	8 674 947	1.85
132 119	CAMPBELL SOUP CO	USD	6 039 159	1.29	59 160	OMNICOM GROUP	USD	5 629 074	1.20
78 852	CARDINAL HEALTH INC	USD	7 457 034	1.59	19 178	ON SEMICONDUCTOR CORPORATION	USD	1 813 855	0.39
45 904	CENTENE CORP	USD	3 096 225	0.66	4 305	ORACLE CORP	USD	512 682	0.11
43 928	CIGNA CORP	USD	12 326 196	2.62	1 130	OREILLY AUTOMOTIVE INC	USD	1 079 489	0.23
223 282	CISCO SYSTEMS INC	USD	11 552 611	2.45	55 910	OWENS CORNING	USD	7 296 255	1.56
2 413	COCA-COLA CO	USD	145 311	0.03	76 140	PACCAR INC	USD	6 369 111	1.36
34 114	COGNIZANT TECH SOLUTIONS - A	USD	2 226 962	0.47	11 647	PALO ALTO NETWORKS INC	USD	2 975 925	0.63
79 647	COMCAST CORP - A	USD	3 309 333	0.71	19 689	PAYCHEX INC	USD	2 202 608	0.47
71 988	CONAGRA BRANDS INC	USD	2 427 435	0.52	29 417	PEPSICO INC	USD	5 448 617	1.16
4 685	CUMMINS INC	USD	1 148 575	0.24	70 185	PFIZER INC	USD	2 574 386	0.55
88 684	CVS HEALTH CORP	USD	6 130 725	1.31	31 109	PULTEGROUP INC	USD	2 416 547	0.52
4 427	DARDEN RESTAURANTS INC	USD	739 663	0.16	23 492	QUEST DIAGNOSTICS INC	USD	3 302 036	0.70
2 082	DELTA AIR LINES INC	USD	98 978	0.02	2 395	REGENERON PHARMACEUTICALS	USD	1 720 903	0.37
68 128	DICKS SPORTING GOODS INC	USD	9 005 840	1.92	213 984	REGIONS FINANCIAL CORP	USD	3 813 195	0.81
37 013	DISCOVER FINANCIAL SERVICES	USD	4 324 969	0.92	36 640	RELIANCE STEEL & ALUMINUM	USD	9 951 058	2.12
85 952	DROPBOX INC-CLASS A	USD	2 292 340	0.49	137 497	ROYALTY PHARMA PLC- CL A	USD	4 226 658	0.90
79 898	EBAY INC	USD	3 570 642	0.76	31 677	STEEL DYNAMICS INC	USD	3 450 576	0.74
31 498	EXPEDITORS INTERNATIONAL WASH INC	USD	3 815 353	0.81	54 658	SYNCHRONY FINANCIAL	USD	1 853 999	0.40
562	FAIR ISAAC CORP	USD	454 776	0.10	25 856	TEXAS INSTRUMENTS INC	USD	4 654 597	0.99
15 584	FISERV INC	USD	1 965 922	0.42	12 389	TRAVELERS COS INC/THE	USD	2 151 474	0.46
7 587	FORTINET INC	USD	573 501	0.12	4 484	ULTA BEAUTY INC	USD	2 110 148	0.45
2 747	GARTNER INC	USD	962 302	0.21	2 287	UNITED PARCEL SERVICE- B	USD	409 945	0.09
117 841	GENERAL MILLS INC	USD	9 038 405	1.93	2 897	UNITED RENTALS INC	USD	1 290 237	0.28
4 673	GENUINE PARTS CO	USD	790 812	0.17	27 453	UNITEDHEALTH GROUP INC	USD	13 195 009	2.80
83 064	GILEAD SCIENCES INC	USD	6 401 742	1.36	154 642	VERIZON COMMUNICATIONS INC	USD	5 751 136	1.23
9 516	GLOBE LIFE INC	USD	1 043 144	0.22	5 955	VERTEX PHARMACEUTICALS INC	USD	2 095 624	0.45
56 831	HARTFORD FINANCIAL SVCS GRP	USD	4 092 969	0.87	35 471	VISA INC-CLASS A SHARES	USD	8 423 653	1.80
5 812	HCA HEALTHCARE INC	USD	1 763 826	0.38	35 115	WR BERKLEY CORP	USD	2 091 449	0.45
33 088	HERSHEY CO/THE	USD	8 262 074	1.76	<i>Bermuda</i>				
275 790	HEWLETT - PACKARD ENTERPRISE - W/I	USD	4 633 272	0.99	94 182	ARCH CAPITAL GROUP LTD	USD	9 516 727	2.03
52 326	HOLOGIC INC	USD	4 236 836	0.90	7 217	EVEREST RE GROUP LTD	USD	7 049 523	1.50
29 982	INTERNATIONAL BUSINESS MACHINES CORP	USD	4 011 891	0.86	<i>Ireland</i>				
					786	ACCENTURE PLC - A	USD	242 544	0.05
					6 963	JAZZ PHARMACEUTICALS PLC	USD	863 203	0.18
					<i>Switzerland</i>				
					5 196	CHUBB LTD	USD	1 000 542	0.21
<b>Total securities portfolio</b>								<b>455 442 710</b>	<b>97.08</b>



# BNP PARIBAS FUNDS Target Risk Balanced

## Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			672 940 705	98.93
<i>Luxembourg</i>			<i>502 942 835</i>	<i>73.95</i>
6 248 518.00	BNP PARIBAS EASY € CORP BOND SRI PAB - UCITS ETF CAP	EUR	57 998 744	8.53
3 150 558.00	BNP PARIBAS EASY ENERGY & METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	32 560 387	4.79
2 709 527.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE - UCITS ETF CAP	EUR	25 062 041	3.68
4 855 259.00	BNP PARIBAS EASY FTSE EPRA NAREIT DEVELOPED EUROPE EX UK GREEN CTB - UCITS ETF CAP	EUR	26 873 373	3.95
12 829.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE - UCITS ETF QD DIS	EUR	77 737	0.01
1 629 934.00	BNP PARIBAS EASY JAPAN ESG FILTERED MIN TE - UCITS ETF H EUR CAP	EUR	24 152 688	3.55
254.05	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE - TRACK IH EUR CAP	EUR	26 567 165	3.91
3 764 821.00	BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES 10PC CAPPED - UCITS ETF CAP	EUR	22 844 934	3.36
2 938 026.00	BNP PARIBAS EASY MSCI EMERGING ESG FILTERED MIN TE - UCITS ETF EUR CAP	EUR	28 699 226	4.22
749 466.00	BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5PC CAPPED - UCITS ETF EUR CAP	EUR	9 171 141	1.35
3 666 535.00	BNP PARIBAS EASY MSCI EUROPE ESG FILTERED MIN TE - UCITS ETF CAP	EUR	49 494 556	7.28
1 967 103.00	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5PC CAPPED - UCITS ETF DIS	EUR	50 402 490	7.41
4 791 544.00	BNP PARIBAS EASY MSCI NORTH AMERICA ESG FILTERED MIN TE - UCITS ETF CAP	EUR	88 202 743	12.97
72 346.82	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	7 328 414	1.08
60 000.00	BNP PARIBAS THEAM QUANT CROSS ASSET HIGH FOCUS JCA	EUR	7 174 200	1.05
6 121.00	ELEV-ABS LRET EUR FD-IEURA	EUR	7 857 956	1.16
658.00	EXANE FUNDS 2 EXANE PLEIADE FD SHARE SCA	EUR	7 768 282	1.14
2 227 064.00	UBS ETF BM US LIQ. C. SUST.U	EUR	30 706 758	4.51
<i>Ireland</i>			<i>108 891 994</i>	<i>16.00</i>
3 594 312.00	ISHARES EUR HY CORP ESG EURA	EUR	17 325 662	2.55
126 094.00	ISHARES EURO CORP SRI UCITS	EUR	569 409	0.08
81 322.00	ISHARES JPM ESG USD EM BD A	EUR	373 439	0.05
5 086 002.00	ISHARES USD HY CORP ESG USDA	EUR	24 190 551	3.56
213 859.00	SOURCE PHYSICAL GOLD P - ETC	USD	36 285 462	5.33
572 928.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	30 147 471	4.43
<i>France</i>			<i>61 105 876</i>	<i>8.98</i>
2 646.53	BNP PARIBAS MOIS ISR - I CAP	EUR	61 105 806	8.98
0.01	BNP PARIBAS MONEY 3M - IC	EUR	70	0.00
<b>Total securities portfolio</b>			<b>672 940 705</b>	<b>98.93</b>

# BNP PARIBAS FUNDS Turkey Equity

## 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				
<b>Shares</b>			<b>22 933 681</b>	<b>97.67</b>
<i>Turkey</i>				
970 000	AKBANK T.A.S.	TRY	687 004	2.93
150 000	AKCANSI CIMENTO	TRY	465 710	1.98
190 000	ANADOLU EFES BIRACILIK VE	TRY	442 007	1.88
1	ASELSAN ELEKTRONIK SANAYI	TRY	1	0.00
335 000	BIM BIRLESIK MAGAZALAR AS	TRY	2 002 651	8.53
1	BIOTREND CEVRE VE ENERJI YAT	TRY	1	0.00
46 000	COCA-COLA ICECEK AS	TRY	424 018	1.81
1 320 000	DOGAN SIRKETLER GRUBU HOLDINGS	TRY	456 338	1.94
1	EREGLI DEMIR VE CELIK FABRIK	TRY	2	0.00
72 000	FORD OTOMOTIV SANAYI AS	TRY	1 921 114	8.18
765 000	GALATA WIND ENERJI AS	TRY	482 803	2.06
240 000	GEN ILAC VE SAGLIK URUNLERI	TRY	343 831	1.46
430 000	HACI OMER SABANCI HOLDING	TRY	693 826	2.95
1	HEKTAS TICARET T.A.S	TRY	1	0.00
445 000	IS YATIRIM MENKUL DEGERLER A	TRY	974 380	4.15
1 200 000	KARDEMIR KARABUK DEMIR - D	TRY	929 843	3.96
1	KAREL ELEKTRONIK SANAYI VE	TRY	1	0.00
375 000	KOC HOLDING AS	TRY	1 363 471	5.81
1	KOZA ALTIN ISLETMELERI AS	TRY	1	0.00
400 000	MAVI GIYIM SANAYI VE TICA - B	TRY	1 093 231	4.66
135 000	MIGROS TICARET A.S	TRY	1 006 313	4.29
250 000	MLP SAGLIK HIZMETLERI AS	TRY	666 177	2.84
67 000	OTOKAR OTOBUS KAROSERI SAN	TRY	460 668	1.96
73 000	PEGASUS HAVA TASIMACILIGI AS	TRY	1 579 225	6.73
90 000	SUWEN TEKSTIL SANAYI PAZARLA	TRY	192 490	0.82
200 000	TAV HAVALIMANLARI HOLDING AS	TRY	654 607	2.79
372 000	TUPRAS-TURKIYE PETROL RAFINE	TRY	1 034 313	4.41
310 000	TURK HAVA YOLLARI AO	TRY	2 105 362	8.96
430 000	TURK SISE VE CAM FABRIKALARI	TRY	670 307	2.85
530 000	TURKCELL ILETISIM HIZMET AS	TRY	674 557	2.87
940 000	TURKIYE IS BANKASI - C	TRY	463 393	1.97
2 950 000	TURKIYE SINAI KALKINMA BANK	TRY	463 379	1.97
1 500 000	YAPI VE KREDI BANKASI	TRY	682 656	2.91
<b>Total securities portfolio</b>			<b>22 933 681</b>	<b>97.67</b>

# BNP PARIBAS FUNDS US Growth

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
<b>Shares</b>										
<i>United States of America</i>										
282 035	ADVANCED MICRO DEVICES	USD	32 126 607	2.51	83 661	ASTRAZENECA PLC	GBP	11 993 327	0.94	
77 111	ALBEMARLE CORP	USD	17 202 693	1.34	211 931	NVENT ELECTRIC PLC	USD	10 950 475	0.86	
729 174	ALPHABET INC-CL A	USD	87 282 128	6.82	<i>Ireland</i>					
670 771	AMAZON.COM INC	USD	87 441 707	6.83	133 258	JAZZ PHARMACEUTICALS PLC	USD	16 519 994	1.29	
64 644	AMERICAN TOWER CORP - A	USD	12 537 057	0.98	<i>Denmark</i>					
648 477	APPLE INC	USD	125 785 083	9.83	41 431	GENMAB A/S	DKK	15 662 092	1.22	
116 671	ARISTA NETWORKS INC	USD	18 907 702	1.48	<b>Total securities portfolio</b>					
334 402	AZEK CO INC/THE	USD	10 129 037	0.79					<b>1 265 065 554</b>	<b>98.79</b>
167 987	BLOCK INC - A	USD	11 182 895	0.87						
7 836	BOOKING HOLDINGS INC	USD	21 159 786	1.65						
289 389	BOSTON SCIENTIFIC CORP	USD	15 653 051	1.22						
42 443	CHARLES RIVER LABORATORIES	USD	8 923 641	0.70						
382 256	CIENA CORP	USD	16 242 057	1.27						
181 638	COPART INC	USD	16 567 202	1.29						
84 694	CUMMINS INC	USD	20 763 581	1.62						
220 621	EDWARDS LIFESCIENCES CORP	USD	20 811 179	1.63						
193 099	ENTEGRIS INC	USD	21 399 231	1.67						
45 531	EPAM SYSTEMS INC	USD	10 233 092	0.80						
45 976	ESTEE LAUDER COMPANIES - A	USD	9 028 767	0.71						
80 234	FIRST SOLAR INC	USD	15 251 681	1.19						
36 280	GARTNER INC	USD	12 709 247	0.99						
88 377	HOME DEPOT INC	USD	27 453 431	2.14						
113 386	INTERCONTINENTAL EXCHANGE INC	USD	12 821 689	1.00						
37 489	INTUIT INC	USD	17 177 085	1.34						
248 098	MICRON TECHNOLOGY INC	USD	15 657 465	1.22						
361 719	MICROSOFT CORP	USD	123 179 787	9.63						
149 549	NEUROCRINE BIOSCIENCES INC	USD	14 102 471	1.10						
163 154	NEW RELIC INC	USD	10 676 798	0.83						
127 136	NIKE INC - B	USD	14 032 000	1.10						
70 050	NVIDIA CORP	USD	29 632 551	2.31						
113 955	PALO ALTO NETWORKS INC	USD	29 116 642	2.27						
122 128	PEPSICO INC	USD	22 620 548	1.77						
77 121	REPLIGEN CORP	USD	10 909 537	0.85						
87 573	SALESFORCE.COM INC	USD	18 500 672	1.44						
90 416	SNOWFLAKE INC-CLASS A	USD	15 911 408	1.24						
187 595	STARBUCKS CORP	USD	18 583 161	1.45						
56 435	TESLA INC	USD	14 772 990	1.15						
97 560	TRANE TECHNOLOGIES PLC	USD	18 659 326	1.46						
25 577	ULTA BEAUTY INC	USD	12 036 408	0.94						
107 053	UNION PACIFIC CORP	USD	21 905 185	1.71						
30 994	UNITED RENTALS INC	USD	13 803 798	1.08						
36 595	UNITEDHEALTH GROUP INC	USD	17 589 021	1.37						
68 720	VERTEX PHARMACEUTICALS INC	USD	24 183 255	1.89						
219 671	VISA INC-CLASS A SHARES	USD	52 167 469	4.07						
136 633	YETI HOLDINGS INC	USD	5 306 826	0.41						
603 497	ZYMEWORKS INC	USD	5 214 214	0.41						
<i>Canada</i>										
36 910	LULULEMON ATHLETICA INC	USD	13 970 435	1.09						
223 710	SHOPIFY INC - CLASS A	USD	14 451 666	1.13						
<i>Taiwan</i>										
239 461	TAIWAN SEMICONDUCTOR-SP ADR	USD	24 166 404	1.89						

# BNP PARIBAS FUNDS US High Yield Bond

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>43 829 366</b>	<b>94.02</b>					
<i>United States of America</i>									
300 000	ACCO BRANDS CORP 4.250% 21-15/03/2029	USD	252 824	0.54	175 000	HANESBRANDS INC 9.000% 23-15/02/2031	USD	176 386	0.38
450 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	359 719	0.77	250 000	HARSCO CORP 5.750% 19-31/07/2027	USD	217 756	0.47
572 000	ADVANCED DRAINAG 6.375% 22-15/06/2030	USD	565 862	1.21	150 000	HCA 4.625% 22-15/03/2052	USD	123 256	0.26
550 000	ALBERTSONS COS 3.500% 20-15/03/2029	USD	477 412	1.02	600 000	HERC HOLDINGS 5.500% 19-15/07/2027	USD	574 339	1.23
200 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	186 746	0.40	350 000	HILCORP ENERGY I 6.000% 21-01/02/2031	USD	313 715	0.67
650 000	AMERICAN AIRLINE 11.750% 20-15/07/2025	USD	712 659	1.53	250 000	HILCORP ENERGY I 6.000% 22-15/04/2030	USD	228 438	0.49
200 000	AMERICAN AIRLINE 5.500% 21-20/04/2026	USD	198 188	0.43	300 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	281 786	0.60
250 000	ANTERO MIDSTREAM 5.750% 19-15/01/2028	USD	239 609	0.51	250 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	211 276	0.45
100 000	ARCOSEA INC 4.375% 21-15/04/2029	USD	89 974	0.19	250 000	II-VI INC 5.000% 21-15/12/2029	USD	225 625	0.48
150 000	ATKORE INC 4.250% 21-01/06/2031	USD	130 125	0.28	175 000	INGLES MKTS INC 4.000% 21-15/06/2031	USD	146 773	0.31
100 000	BEACON ROOFING S 4.125% 21-15/05/2029	USD	88 500	0.19	125 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	107 406	0.23
350 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	312 932	0.67	250 000	IRON MOUNTAIN 5.000% 20-15/07/2028	USD	231 205	0.50
200 000	BLUE RACER MID/F 7.625% 20-15/12/2025	USD	201 460	0.43	500 000	IRON MOUNTAIN 7.000% 23-15/02/2029	USD	501 100	1.08
300 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	268 018	0.57	100 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	89 234	0.19
200 000	BOYNE USA 4.750% 21-15/05/2029	USD	180 711	0.39	175 000	JB POINDEXTER & 7.125% 18-15/04/2026	USD	171 063	0.37
250 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	195 313	0.42	150 000	L BRANDS INC 6.625% 20-01/10/2030	USD	144 937	0.31
450 000	CAESARS ENT 7.000% 23-15/02/2030	USD	452 250	0.97	300 000	L BRANDS INC 6.694% 18-15/01/2027	USD	300 994	0.65
825 000	CALPINE CORP 4.500% 19-15/02/2028	USD	746 624	1.60	450 000	LAMAR MEDIA CORP 4.000% 20-15/02/2030	USD	396 094	0.85
75 000	CALPINE CORP 5.250% 16-01/06/2026	USD	72 369	0.16	150 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	136 875	0.29
300 000	CARRIAGE SERVICE 4.250% 21-15/05/2029	USD	259 187	0.56	300 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	299 224	0.64
150 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	127 818	0.27	250 000	MATCH GROUP INC 4.125% 20-01/08/2030	USD	213 750	0.46
100 000	CCO HOLDINGS LLC 5.000% 17-01/02/2028	USD	91 125	0.20	50 000	MATCH GROUP INC 5.625% 19-15/02/2029	USD	47 069	0.10
450 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	406 575	0.87	450 000	MATTEL INC 3.750% 21-01/04/2029	USD	393 582	0.84
850 000	CCO HOLDINGS LLC 6.375% 22-01/09/2029	USD	801 788	1.73	800 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	768 138	1.65
200 000	CF INDUSTRIES IN 4.950% 13-01/06/2043	USD	173 201	0.37	250 000	MIDCONTINENT COM 5.375% 19-15/08/2027	USD	233 513	0.50
250 000	CHS/COMMUNITY 6.000% 20-15/01/2029	USD	210 313	0.45	300 000	MOLINA HEALTHCAR 3.875% 21-15/05/2032	USD	251 625	0.54
500 000	CLEARWATER PAPER 5.375% 14-01/02/2025	USD	488 035	1.05	300 000	MOSS CREEK RES 7.500% 18-15/01/2026	USD	275 646	0.59
254 000	CLEARWAY ENERGY 3.750% 21-15/01/2032	USD	206 330	0.44	325 000	MOZART DEBT ME 3.875% 21-01/04/2029	USD	281 775	0.60
200 000	CLEARWAY ENERGY 3.750% 21-15/02/2031	USD	165 768	0.36	150 000	MPH ACQUISITION 5.500% 21-01/09/2028	USD	127 914	0.27
600 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	580 500	1.25	200 000	MUELLER WATER 4.000% 21-15/06/2029	USD	177 779	0.38
500 000	CRESTWOOD MID PA 7.375% 23-01/02/2031	USD	494 621	1.06	250 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	228 385	0.49
250 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	208 125	0.45	150 000	NEWELL BRANDS I 4.875% 20-01/06/2025	USD	144 693	0.31
600 000	CVR PARTNERS LP 6.125% 21-15/06/2028	USD	521 531	1.12	300 000	NOVELIS CORP 3.875% 21-15/08/2031	USD	246 396	0.53
100 000	DISH DBS CORP 7.750% 16-01/07/2026	USD	61 188	0.13	100 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	88 503	0.19
150 000	DISH NETWORK 11.750% 22-15/11/2027	USD	146 813	0.31	300 000	OASIS MIDSTREAM 8.000% 21-01/04/2029	USD	304 359	0.65
250 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	290 175	0.62	925 000	OCCIDENTAL PETE 6.625% 20-01/09/2030	USD	961 016	2.07
800 000	FORD MOTOR CREDIT 6.800% 23-12/05/2028	USD	801 803	1.73	550 000	OCEANEERING INTL 4.650% 14-15/11/2024	USD	536 855	1.15
200 000	FORD MOTOR CREDIT 6.950% 23-06/03/2026	USD	200 969	0.43	400 000	ORGANON FIN 1 5.125% 21-30/04/2031	USD	330 000	0.71
400 000	FRONTIER COMM 5.000% 20-01/05/2028	USD	345 020	0.74	300 000	OWENS-BROCKWAY 7.250% 23-15/05/2031	USD	303 750	0.65
250 000	FRONTIER COMM 6.750% 20-01/05/2029	USD	193 750	0.42	200 000	PBF HOLDING CO 6.000% 20-15/02/2028	USD	187 264	0.40
200 000	GPC MERGER SUB 7.125% 20-15/08/2028	USD	170 750	0.37	350 000	PERFORMANCE FOOD 4.250% 21-01/08/2029	USD	311 892	0.67
75 000	GRAPHIC PACKAGIN 1.512% 21-15/04/2026	USD	66 862	0.14	250 000	PETSMART INC/PE 7.750% 21-15/02/2029	USD	248 346	0.53
					507 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	504 329	1.08
					400 000	PILGRIMS PRIDE 3.500% 23-01/03/2032	USD	317 155	0.68
					550 000	PILGRIMS PRIDE 4.250% 23-15/04/2031	USD	472 010	1.01
					162 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	119 880	0.26
					250 000	POST HOLDINGS IN 4.500% 21-15/09/2031	USD	213 447	0.46

# BNP PARIBAS FUNDS US High Yield Bond

## Securities portfolio at 30/06/2023

*Expressed in USD*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	174 810	0.38					
400 000	PRESTIGE BRANDS 3.750% 21-01/04/2031	USD	332 625	0.71					
500 000	PRIME SECURITY 4.875% 16-15/07/2032	USD	428 542	0.92					
325 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	278 476	0.60					
388 000	RESIDEO FUNDING 4.000% 21-01/09/2029	USD	322 040	0.69					
350 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	308 000	0.66					
350 000	SEALED AIR CORP 6.125% 23-01/02/2028	USD	347 414	0.75					
200 000	SERVICE PROP 7.500% 20-15/09/2025	USD	196 621	0.42					
500 000	SIMMONS FOODS IN 4.625% 21-01/03/2029	USD	402 151	0.86					
100 000	SPRINT CORP 7.125% 14-15/06/2024	USD	100 961	0.22					
355 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	315 205	0.68					
500 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	422 708	0.91					
250 000	TALLGRASS NRG 6.000% 21-01/09/2031	USD	216 563	0.46					
350 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	321 672	0.69					
600 000	TENET HEALTHCARE 6.125% 22-15/06/2030	USD	591 420	1.27					
400 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	352 526	0.76					
250 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	229 718	0.49					
250 000	TITAN INTL INC 7.000% 21-30/04/2028	USD	233 750	0.50					
338 000	TOPBUILD CORP 3.625% 21-15/03/2029	USD	293 276	0.63					
100 000	TRIUMPH GROUP 7.750% 18-15/08/2025	USD	96 954	0.21					
225 000	TRIUMPH GROUP 9.000% 23-15/03/2028	USD	230 063	0.49					
125 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	118 533	0.25					
550 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	501 188	1.08					
450 000	UNITED RENTAL NA 5.250% 19-15/01/2030	USD	429 620	0.92					
150 000	VF CORP 2.950% 20-23/04/2030	USD	123 370	0.26					
300 000	VIASAT INC 5.625% 19-15/04/2027	USD	279 888	0.60					
300 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	255 662	0.55					
150 000	VICTORIAS SECRE 4.625% 21-15/07/2029	USD	109 530	0.23					
500 000	VIK CRUISES LTD 13.000% 20-15/05/2025	USD	525 315	1.13					
250 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	231 387	0.50					
300 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	273 666	0.59					
300 000	YUM! BRANDS INC 4.750% 19-15/01/2030	USD	280 565	0.60					
	<i>The Netherlands</i>		<i>1 732 742</i>	<i>3.73</i>					
300 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	269 550	0.58					
750 000	TEVA PHARMACEUTI 7.875% 23-15/09/2029	USD	769 567	1.66					
200 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	191 875	0.41					
600 000	ZIGGO BV 4.875% 19-15/01/2030	USD	501 750	1.08					
	<i>United Kingdom</i>		<i>1 438 535</i>	<i>3.07</i>					
300 000	ALLWYN ENTERTAIN 7.875% 23-30/04/2029	USD	304 617	0.65					
150 000	INEOS QUATTRO FI 3.375% 21-15/01/2026	USD	137 391	0.29					
450 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	448 875	0.96					
550 000	NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	547 652	1.17					
	<i>France</i>		<i>1 161 019</i>	<i>2.49</i>					
200 000	ALTICE FRANCE 8.125% 18-01/02/2027	USD	173 240	0.37					
800 000	ILIAD HOLDING 7.000% 21-15/10/2028	USD	737 749	1.58					
300 000	SPCM SA 3.375% 21-15/03/2030	USD	250 030	0.54					
	<i>Canada</i>		<i>1 083 878</i>	<i>2.32</i>					
375 000	1011778 BC ULC / 3.875% 19-15/01/2028	USD	342 188	0.73					
200 000	MERCER INTERNATIONAL INC 5.125% 21-01/02/2029	USD	155 750	0.33					
200 000	NEW GOLD INC 7.500% 20-15/07/2027	USD	186 266	0.40					
175 000	NOVA CHEMICALS 4.875% 17-01/06/2024	USD	171 129	0.37					
250 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	228 545	0.49					
	<i>Bermuda</i>		<i>847 655</i>	<i>1.83</i>					
775 000	CARNIVAL HLD BM 10.375% 22-01/05/2028	USD	847 655	1.83					
	<i>Macao</i>		<i>808 950</i>	<i>1.73</i>					
650 000	WYNN MACAU LTD 4.875% 17-01/10/2024	USD	630 950	1.35					
200 000	WYNN MACAU LTD 5.500% 17-01/10/2027	USD	178 000	0.38					
	<i>Ireland</i>		<i>708 662</i>	<i>1.52</i>					
350 000	AERCAP IRELAND 6.500% 20-15/07/2025	USD	351 662	0.75					
400 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	357 000	0.77					
	<i>Poland</i>		<i>604 545</i>	<i>1.30</i>					
750 000	CANPACK SA 3.875% 21-15/11/2029	USD	604 545	1.30					
	<i>Cayman Islands</i>		<i>209 066</i>	<i>0.45</i>					
200 000	SEAGATE HDD CAYM 8.500% 23-15/07/2031	USD	209 066	0.45					
	<b>Floating rate bonds</b>		<b>153 125</b>	<b>0.33</b>					
	<i>United States of America</i>		<i>153 125</i>	<i>0.33</i>					
200 000	VIACOM INC 17-28/02/2057 FRN	USD	153 125	0.33					
	<b>Shares/Units in investment funds</b>		<b>1 630 950</b>	<b>3.51</b>					
	<i>Luxembourg</i>		<i>1 630 950</i>	<i>3.51</i>					
9 826.69	BNP PARIBAS INSTCASH USD 1D LVNAV - I CAP	USD	1 630 950	3.51					
	<b>Total securities portfolio</b>		<b>45 613 441</b>	<b>97.86</b>					

# BNP PARIBAS FUNDS US Mid Cap

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>			<b>74 952 510</b>	<b>98.19</b>					
<i>United States of America</i>									
26 676	AES CORPORATION	USD	552 993	0.72	9 675	REPUBLIC SERVICES INC	USD	1 481 920	1.94
2 919	ALBEMARLE CORP	USD	651 200	0.85	13 493	REXFORD INDUSTRIAL REALTY IN	USD	704 604	0.92
8 763	ARTHUR J GALLAGHER & CO	USD	1 924 091	2.52	5 978	ROYAL GOLD INC	USD	686 155	0.90
6 680	AXONICS INC	USD	337 140	0.44	9 920	SIMON PROPERTY GROUP INC	USD	1 145 562	1.50
29 554	AZEK CO INC/THE	USD	895 191	1.17	5 728	SOUTHSTATE CORP	USD	376 902	0.49
54 731	BAKER HUGHES CO	USD	1 730 046	2.27	13 956	SPRINGWORKS THERAPEUTICS INC	USD	365 926	0.48
19 569	BALL CORP	USD	1 139 111	1.49	8 773	T ROWE PRICE GROUP INC	USD	982 751	1.29
9 661	BOK FINANCIAL CORPORATION	USD	780 416	1.02	9 027	TRANE TECHNOLOGIES PLC	USD	1 726 503	2.26
15 728	CBRE GROUP INC - A	USD	1 269 407	1.66	2 954	ULTA BEAUTY INC	USD	1 390 138	1.82
3 233	CDW CORP/DE	USD	593 256	0.78	31 448	US FOODS HOLDING CORP	USD	1 383 712	1.81
11 996	CENTENE CORP	USD	809 130	1.06	5 792	WATTS WATER TECHNOLOGIES - A	USD	1 064 164	1.39
3 803	CHARLES RIVER LABORATORIES	USD	799 581	1.05	10 866	WAYFAIR INC - A	USD	706 399	0.93
3 925	CHART INDUSTRIES INC	USD	627 176	0.82	8 690	XCEL ENERGY INC	USD	540 257	0.71
26 512	CIENA CORP	USD	1 126 495	1.48	<i>Israel</i>				
20 559	COLUMBIA BANKING SYSTEM INC	USD	416 937	0.55	7 800	CYBERARK SOFTWARE LTD/ISRAEL	USD	1 219 374	1.60
10 157	COLUMBIA SPORTSWEAR CO	USD	784 527	1.03	29 252	JFROG LTD	USD	810 280	1.06
3 308	COOPER COS INC/THE	USD	1 268 386	1.66	<i>Bermuda</i>				
17 324	COPART INC	USD	1 580 122	2.07	22 559	AXIS CAPITAL HOLDINGS LTD	USD	1 214 351	1.59
8 635	COSTAR GROUP INC	USD	768 515	1.01	126 085	KOSMOS ENERGY LTD	USD	755 249	0.99
19 153	CRYOPORT INC	USD	330 389	0.43	<i>Canada</i>				
6 563	CUMMINS INC	USD	1 608 984	2.11	3 149	LULULEMON ATHLETICA INC	USD	1 191 897	1.56
7 858	DARDEN RESTAURANTS INC	USD	1 312 915	1.72	10 966	SHOPIFY INC - CLASS A	USD	708 404	0.93
7 739	DICKS SPORTING GOODS INC	USD	1 023 018	1.34	<i>United Kingdom</i>				
9 399	DIGITAL REALTY TRUST INC	USD	1 070 264	1.40	8 390	APTIV PLC	USD	856 535	1.12
13 233	EASTMAN CHEMICAL CO	USD	1 107 867	1.45	13 370	NVENT ELECTRIC PLC	USD	690 828	0.91
13 639	ENTEGRIS INC	USD	1 511 474	1.98	<i>Ireland</i>				
3 782	EPAM SYSTEMS INC	USD	850 005	1.11	9 713	JAZZ PHARMACEUTICALS PLC	USD	1 204 121	1.58
23 882	ESSENTIAL UTILITIES INC	USD	953 131	1.25	<i>Denmark</i>				
6 140	FIRST SOLAR INC	USD	1 167 153	1.53	23 704	GENMAB A/S - SP ADR	USD	900 989	1.18
18 034	FOX CORP - CLASS A	USD	613 156	0.80	<b>Total securities portfolio</b>				
3 625	GARTNER INC	USD	1 269 874	1.66	<b>74 952 510</b>				
43 843	HEALTHCARE REALTY TRUST INC	USD	826 879	1.08	<b>98.19</b>				
7 177	HERC HOLDINGS INC	USD	982 172	1.29					
5 222	HERSHEY CO/THE	USD	1 303 933	1.71					
16 025	HEXCEL CORP	USD	1 218 221	1.60					
8 857	HILTON WORLDWIDE HOLDINGS INC	USD	1 289 136	1.69					
16 804	HOLOGIC INC	USD	1 360 620	1.78					
86 308	HUNTINGTON BANCSHARES INC	USD	930 400	1.22					
10 005	IDACORP INC	USD	1 026 513	1.34					
14 123	INTERCONTINENTAL EXCHANGE INC	USD	1 597 028	2.09					
7 944	INTERNATIONAL FLAVORS & FRAGRANCES	USD	632 263	0.83					
20 295	MP MATERIALS CORP	USD	464 350	0.61					
3 403	MSA SAFETY INC	USD	591 986	0.78					
11 108	NEUROCRINE BIOSCIENCES INC	USD	1 047 484	1.37					
11 153	NEW RELIC INC	USD	729 852	0.96					
3 426	OLD DOMINION FREIGHT LINE	USD	1 266 764	1.66					
9 601	OSHKOSH CORP	USD	831 351	1.09					
19 779	PACIFIC PREMIER BANCORP INC	USD	409 030	0.54					
2 208	PAYCOM SOFTWARE INC	USD	709 298	0.93					
10 392	PLEXUS CORP	USD	1 020 910	1.34					
6 081	POWER INTEGRATIONS INC	USD	575 688	0.75					
36 774	PURE STORAGE INC - CLASS A	USD	1 354 019	1.77					
42 188	RADIAN GROUP INC	USD	1 066 513	1.40					
5 225	REPLIGEN CORP	USD	739 129	0.97					



# BNP PARIBAS FUNDS USD Money Market

## Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<b>Money Market Instruments</b>				482 928 973	90.50				
<i>United Kingdom</i>				130 720 429	24.48				
5 000 000	BARCLAYS BANK PLC 0.000% 07/02/2024	USD	4 826 181	0.90					
10 000 000	FIRST ABU DHABI BANK (PJSC) 0.000% 11/07/2023	USD	9 984 080	1.87					
10 000 000	LLOYDS BANK C SOFRCAP +0.68 4.614% 27/07/2023 CP	USD	10 003 637	1.87					
10 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATION 0.000% 16/08/2023	USD	9 929 824	1.86					
5 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATION 0.000% 29/08/2023	USD	4 954 882	0.93					
10 000 000	MIZUHO BANK LTD (LONDON BRANCH) 0.000% 08/08/2023	USD	9 942 031	1.86					
10 000 000	MUFG BANK LTD 0.000% 31/07/2023	USD	9 954 131	1.87					
5 000 000	NATIONAL AUSTRALIA BANK (GB) LIMITED 0.000% 11/04/2024	USD	4 776 893	0.90					
20 000 000	QATAR NATL BK LO 0.000% 23-14/08/2023	USD	19 863 970	3.71					
10 000 000	ROYAL BANK OF CANADA/LONDON 0.000% 03/07/2023	USD	9 995 653	1.87					
10 000 000	THE TORONTO DOMINION BANK (LONDON) 0.000% 18/07/2023	USD	9 973 975	1.87					
7 000 000	UBS AG/LONDON 0.000% 04/12/2023	USD	6 829 525	1.28					
15 000 000	UBS AG/LONDON 0.000% 13/07/2023	USD	14 971 097	2.81					
5 000 000	UBS AG/LONDON 0.000% 28/06/2024	USD	4 714 550	0.88					
<i>France</i>				123 167 217	23.10				
10 000 000	ARCELORMITTAL SA 0.000% 27/12/2023 NEUCP	USD	9 713 429	1.82					
12 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.000% 03/01/2024	USD	11 650 382	2.18					
15 000 000	BPCE SA 0.000% 13/09/2023 NEUCP	USD	14 829 692	2.78					
5 000 000	BPCE SA FED CAP +0.63 5.590% 04/03/2024 NEUCP	USD	5 005 298	0.94					
5 000 000	BPCE SA FED CAP +0.67 5.670% 17/04/2024 NEUCP	USD	5 005 607	0.94					
10 000 000	COFACE SA 0.000% 24/07/2023 NEUCP	USD	9 964 351	1.87					
15 000 000	CREDIT MUTUEL ARKEA SA 0.000% 05/03/2024 NEU	USD	14 412 909	2.70					
10 000 000	JYSKE BANK 0.000% 08/02/2024 NEUCP	USD	9 650 746	1.81					
10 000 000	KLEPIERRE 0.000% 31/07/2023 NEUCP	USD	9 953 954	1.87					
10 000 000	LA BANQUE POSTALE SOFRCAP+0.565 3.912% 22/09/2023	USD	10 006 742	1.88					
5 000 000	SOCIETE GENERALE SA FED CAP+0.65 5.723% 31/05/2024	USD	5 003 416	0.94					
5 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 03/07/2023 NE	USD	4 997 765	0.94					
13 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 14/07/2023 NE	USD	12 972 926	2.43					
<i>The Netherlands</i>				56 113 318	10.51				
14 000 000	ABN AMRO BANK NV 0.000% 02/10/2023	USD	13 799 165	2.59					
7 000 000	COOPERATIEVE RABOBANK U.A. 0.000% 03/06/2024	USD	6 627 358	1.24					
10 000 000	COOPERATIEVE RABOBANK UA SOFRCAP +0.63 5.612% 17/04/2024	USD	10 007 969	1.88					
7 000 000	ING BANK NV 0.000% 04/06/2024	USD	6 626 281	1.24					
20 000 000	ING BANK NV 0.000% 26/04/2024	USD	19 052 545	3.56					
<i>Spain</i>				40 780 531	7.64				
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 24/07/2023	USD	9 964 486	1.87					
12 000 000	BANCO SANTANDER SA 0.000% 04/03/2024	USD	11 532 278	2.16					
10 000 000	BANCO SANTANDER SA 0.000% 11/10/2023	USD	9 842 246	1.84					
10 000 000	BANCO SANTANDER SA 0.000% 20/06/2024	USD	9 441 521	1.77					
<i>Denmark</i>				29 628 037	5.55				
15 000 000	JYSKE BANK A/S 0.000% 24/07/2023 NEUCP	USD	14 946 729	2.80					
10 000 000	NYKREDIT BANK A/S 0.000% 10/10/2023	USD	9 843 839	1.84					
5 000 000	NYKREDIT BANK A/S 0.000% 24/01/2024	USD	4 837 469	0.91					
					<i>Ireland</i>				
5 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 18/01/2024	USD	4 840 281	0.91					
15 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 24/11/2023	USD	14 656 098	2.75					
					<i>Japan</i>				
17 000 000	NORINCHUKIN BANK/THE 0.000% 30/08/2023	USD	16 843 971	3.16					
					<i>Belgium</i>				
15 000 000	SUMITOMO MITSUI BANKING CORP/BRUSSELS 0.000% 27/07/2023	USD	14 940 097	2.80					
					<i>Luxembourg</i>				
15 000 000	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 03/08/2023	USD	14 924 111	2.80					
					<i>United States of America</i>				
10 000 000	TORONTO DOMINION BANK FED CAP+0.68 5.761% 06/06/2024	USD	10 015 392	1.88					
					<i>Germany</i>				
10 000 000	ALLIANZ SE 0.000% 11/10/2023	USD	9 844 146	1.84					
					<i>Sweden</i>				
10 000 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.000% 20/06/2024	USD	9 441 521	1.77					
					<i>Canada</i>				
7 000 000	TORONTO DOMINION BANK/THE FED CAP+0.8 4.633% 13/11/2023	USD	7 013 824	1.31					
					<b>Shares/Units in investment funds</b>				
					<i>Luxembourg</i>				
74 089.56	BNP PARIBAS INSTICASH USD 1D LVNAV - 1 CAP	USD	12 296 763	2.30					
<b>Total securities portfolio</b>								<b>495 225 736</b>	<b>92.80</b>



# BNP PARIBAS FUNDS USD Short Duration Bond

## Securities portfolio at 30/06/2023

*Expressed in USD*

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
<b>Bonds</b>					<b>178 323 219</b>	<b>90.61</b>				
<i>United States of America</i>					<i>148 858 359</i>	<i>75.65</i>				
1 783 000	BMW US CAP LLC 3.250% 22-01/04/2025	USD	1 721 709	0.87	1 950 000	US TREASURY N/B 4.125% 23-31/01/2025	USD	1 919 684	0.98	
21 535	FG Q59979 4.500% 18-01/11/2048	USD	21 156	0.01	1 770 000	US TREASURY N/B 4.625% 23-15/03/2026	USD	1 771 936	0.90	
56 252	FN 745398 6.000% 06-01/06/2035	USD	57 944	0.03	12 387 323	US TSY INFL IX N/B 1.250% 23-15/04/2028	USD	11 990 163	6.09	
54 350	FN AK6370 3.500% 12-01/04/2027	USD	52 597	0.03	<i>United Kingdom</i>					
56 841	FN AP0203 3.500% 12-01/07/2027	USD	54 907	0.03	<i>18 978 380</i>					
3 268 631	FN MA4806 5.000% 22-01/11/2052	USD	3 203 149	1.63	1 770 322	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	1 863 997	0.95	
240 789	GN 783765 5.500% 13-15/09/2039	USD	248 224	0.13	14 100 000	UK TSY GILT 3.500% 23-22/10/2025	GBP	17 114 383	8.69	
29 215	GNR 2004-28 PC 5.500% 04-20/04/2034	USD	29 042	0.01	<i>Australia</i>					
128 921	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	130 090	0.07	<i>3 424 708</i>					
4 000 000	HOME DEPOT INC 4.000% 22-15/09/2025	USD	3 922 203	1.99	6 250 000	AUSTRALIAN GOVT. 1.750% 21-21/11/2032	AUD	3 424 708	1.74	
230 000	REALTY INCOME 4.700% 23-15/12/2028	USD	222 870	0.11	<i>Japan</i>					
490 000	TOYOTA MTR CREDIT 2.000% 19-07/10/2024	USD	469 840	0.24	<i>3 146 058</i>					
1 760 000	UNITED PARCEL 3.900% 20-01/04/2025	USD	1 723 046	0.88	3 240 000	TOYOTA MTR CORP 2.358% 19-02/07/2024	USD	3 146 058	1.60	
3 080 000	US TREASURY N/B 0.375% 20-31/12/2025	USD	2 776 331	1.41	<i>Canada</i>					
4 130 000	US TREASURY N/B 0.375% 21-15/09/2024	USD	3 893 493	1.98	<i>2 199 108</i>					
3 140 000	US TREASURY N/B 0.375% 21-31/01/2026	USD	2 819 622	1.43	2 340 000	BANK OF MONTREAL 1.500% 22-10/01/2025	USD	2 199 108	1.12	
3 210 000	US TREASURY N/B 0.750% 21-30/04/2026	USD	2 891 006	1.47	<i>Oman</i>					
3 180 000	US TREASURY N/B 0.750% 21-31/03/2026	USD	2 874 919	1.46	<i>383 412</i>					
11 540 000	US TREASURY N/B 0.750% 21-31/05/2026	USD	10 368 870	5.27	400 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	383 412	0.19	
8 330 000	US TREASURY N/B 1.000% 21-15/12/2024	USD	7 840 613	3.98	<i>Serbia</i>					
2 180 000	US TREASURY N/B 1.125% 20-28/02/2025	USD	2 043 920	1.04	<i>381 365</i>					
11 430 000	US TREASURY N/B 1.125% 22-15/01/2025	USD	10 751 344	5.46	390 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	381 365	0.19	
5 160 000	US TREASURY N/B 1.250% 21-30/04/2028	USD	4 508 953	2.29	<i>Senegal</i>					
2 100 000	US TREASURY N/B 1.375% 20-31/01/2025	USD	1 981 055	1.01	<i>300 276</i>					
2 190 000	US TREASURY N/B 1.500% 19-30/09/2024	USD	2 089 739	1.06	360 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	300 276	0.15	
6 410 000	US TREASURY N/B 1.500% 22-15/02/2025	USD	6 051 441	3.07	<i>Bolivia</i>					
2 940 000	US TREASURY N/B 1.625% 16-15/02/2026	USD	2 724 783	1.38	<i>234 029</i>					
3 070 000	US TREASURY N/B 1.625% 16-15/05/2026	USD	2 832 555	1.44	370 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	234 029	0.12	
4 560 000	US TREASURY N/B 1.750% 22-15/03/2025	USD	4 314 544	2.19	<i>Bahrain</i>					
5 320 000	US TREASURY N/B 2.000% 15-15/02/2025	USD	5 065 222	2.57	<i>226 023</i>					
3 080 000	US TREASURY N/B 2.125% 15-15/05/2025	USD	2 925 519	1.49	260 000	BAHRAIN 5.250% 21-25/01/2033	USD	226 023	0.11	
1 960 000	US TREASURY N/B 2.250% 14-15/11/2024	USD	1 882 672	0.96	<i>Cameroon</i>					
820 000	US TREASURY N/B 2.375% 14-15/08/2024	USD	793 478	0.40	<i>191 501</i>					
1 430 000	US TREASURY N/B 2.375% 19-30/04/2026	USD	1 348 780	0.69	245 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	191 501	0.10	
2 640 000	US TREASURY N/B 2.625% 22-15/04/2025	USD	2 532 750	1.29	<b>Floating rate bonds</b>					
6 510 000	US TREASURY N/B 2.750% 22-15/05/2025	USD	6 253 669	3.18	<b>12 960 307</b>					
13 350 000	US TREASURY N/B 2.875% 22-15/06/2025	USD	12 846 246	6.53	<i>United States of America</i>					
7 280 000	US TREASURY N/B 3.000% 22-15/07/2025	USD	7 018 375	3.57	<i>12 960 307</i>					
3 320 000	US TREASURY N/B 3.125% 22-15/08/2025	USD	3 207 172	1.63	895 000	BANK OF AMERICA CORP 23-25/04/2029 FRN	USD	885 373	0.45	
6 830 000	US TREASURY N/B 3.625% 23-31/05/2028	USD	6 682 728	3.40	671 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	657 571	0.33	
					720 000	CITIGROUP INC 19-20/03/2030 FRN	USD	666 171	0.34	
					550 000	GENERAL MILLS 18-17/10/2023 FRN	USD	551 544	0.28	
					690 000	GOLDMAN SACHS GP 22-23/08/2028 FRN	USD	667 169	0.34	
					9 900 000	MORGAN STANLEY 21-04/05/2027 FRN	USD	8 863 546	4.50	
					677 000	MORGAN STANLEY 23-20/04/2029 FRN	USD	668 933	0.34	
					<b>Floating rate notes</b>					
					<b>56 535</b>					
					<i>United States of America</i>					
					<i>56 535</i>					
					57 133	FH 840440 16-01/10/2043 FRN	USD	56 535	0.03	
					<b>Total securities portfolio</b>					
					<b>191 340 061</b>					
					<b>97.22</b>					

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## Notes to the financial statements

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Notes to the financial statements at 30/06/2023

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**Note 1 - General information**

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

**Activated, liquidated and splitted share classes**

Sub-fund	Date	Events
US Small Cap	23 January 2023	Activation of the share class "I EUR - Capitalisation"
SMaRT Food	06 February 2023	Activation of the share class "I USD - Capitalisation"
Sustainable Global Multi-Factor High Yield Bond	24 February 2023	Activation of the share class "Privilege H CZK - Capitalisation"
Sustainable Global Equity	21 March 2023	Activation of the share class "Privilege EUR - Capitalisation"
Aqua	04 April 2023	Activation of the share class "UI15 JPY - Capitalisation"
SMaRT Food	02 May 2023	Activation of the share class "I MD - Distribution"
Sustainable Europe Value	02 May 2023	Activation of the share class "I MD - Distribution"
Disruptive Technology	19 May 2023	Split by 1000 of the share class "X NOK - Capitalisation"
Inclusive Growth	16 June 2023	Activation of the share class "Classic RH SGD - Capitalisation"
Sustainable Global Equity	22 June 2023	Activation of the share class "Privilege H NOK - Capitalisation"
Sustainable Multi-Asset Flexible	29 June 2023	Activation of the share class "Classic H EUR - Capitalisation"

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

This semi-annual report is prepared on the basis of the last net asset value (hereafter "NAV") calculated as at 30 June 2023, excepted for the sub-fund "Turkey Equity" calculated as at 27 June 2023.

For the Sub-Funds "Russia Equity" and "Europe Emerging Equity", note that, since the last publication of both official NAVs (respectively 25 February 2022 and 28 February 2022), the Board of Directors has decided to adjust the valuation of certain Russian assets in order to preserve the fair valuation of the Sub-Funds. These include, amongst others, the valuation at zero of all ADR's, GDR's and local Russian stocks held, respectively due to the absence of trading/suspensions of quotations and the Moscow Stock Exchange's closure to non-Russian residents. It has been decided as well to waive the management fees to be paid to the Management Company by the Sub-Funds since 1 March 2022 and until further notice. The Board of Directors closely monitors the latest development on local and international markets and takes all appropriate actions to protect investors.

**b) Globalised statements for the various sub-funds**

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

**c) Currency conversion**

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

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

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

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

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## Notes to the financial statements at 30/06/2023

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### **d) Presentation of the financial statements**

The financial statements are presented on the basis of the latest net asset value calculated during the financial period. In accordance with the prospectus, the net asset values were calculated using the latest exchange rates known at the time of calculation. The stock market prices and exchange rates are the latest available as at 30 June 2023. This principle has been applied uniformly and consistently for all the sub-funds. By way of information, a certain lead time is required before indicative prices become available for certain illiquid securities, so that for these securities it was impossible for material reasons to use prices as at 30 June 2023 in the last net asset value of the financial period.

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

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

### **e) Valuation of the securities portfolio**

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

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

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

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

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

With regards to ETFs, the rule of thumb for valuation is based on the last known closing price, followed by the NAV as secondary source. However, valuation of ETFs issued by BNP Paribas (internal ETF) shall follow the last NAV available as first priority. Some exceptions may exist due to the mismatch between the investment zone and the quotation zone, as well as the low liquidity of some instruments.

### **f) Valuation of forward foreign exchange contracts**

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

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

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

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## Notes to the financial statements at 30/06/2023

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### **g) Valuation of financial instruments**

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

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

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

### **h) Valuation of credit default swaps**

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

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

### **i) Valuation of total return swaps and performance swaps**

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

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

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

### **j) Valuation of options**

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

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

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## Notes to the financial statements at 30/06/2023

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

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

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

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

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

Securities repurchase agreements are valued at their market value.

### **l) Valuation of inflation swaps**

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

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

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

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

### **m) Valuation of interest rate swaps**

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

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

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

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

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

Notes to the financial statements at 30/06/2023

**o) Valuation of Contracts for Difference**

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

**p) Average maturity for floating rate bonds**

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

**q) Interest**

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

**r) Comparisons**

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

**s) Geographic distribution**

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

**t) "To be announced"**

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

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

The "To-be-announced ("TBA") Mortgage Back Securities" positions are shown in the securities portfolio as at 30 June 2023.

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

**u) Cross-investments**

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

The total value of those cross-investments as at 30 June 2023 amounted to:

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Emerging Bond	Sustainable Asian Cities Bond	USD	3 808 144
Emerging Bond Opportunities	RMB Bond	USD	13 772 841
Emerging Bond Opportunities	Sustainable Asian Cities Bond	USD	2 600 684
Emerging Multi-Asset Income	RMB Bond	USD	378 058
Emerging Multi-Asset Income	China Equity	USD	376 092
Enhanced Bond 6M	Global Enhanced Bond 36M	EUR	10 543 437

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Enhanced Bond 6M	Euro Flexible Bond	EUR	16 401 783
Euro Bond Opportunities	Sustainable Asian Cities Bond	EUR	2 786 168
Euro Corporate Bond	Euro Corporate Green Bond	EUR	7 220 833
Euro Flexible Bond	Euro High Yield Bond	EUR	3 887 360
Euro Short Term Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	5 136 566
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	7 384 103
Euro Short Term Corporate Bond Opportunities	Global Enhanced Bond 36M	EUR	10 648 872
Global Bond Opportunities	RMB Bond	EUR	25 950 022
Global Bond Opportunities	Sustainable Asian Cities Bond	EUR	3 818 454
Global Enhanced Bond 36M	Sustainable Asian Cities Bond	EUR	648 964
Local Emerging Bond	RMB Bond	USD	18 670 093
Multi-Asset Thematic	Green Bond	EUR	36 951 765
Multi-Asset Thematic	Global Environment	EUR	7 001 794
Multi-Asset Thematic	Green Tigers	EUR	16 442 513
Multi-Asset Thematic	China Equity	EUR	4 457 494
Multi-Asset Thematic	Inclusive Growth	EUR	8 749 442
Multi-Asset Thematic	Health Care Innovators	EUR	5 963 720
Multi-Asset Thematic	Social Bond	EUR	34 318 938
Multi-Asset Thematic	Sustainable Asian Cities Bond	EUR	8 345 519
Multi-Asset Thematic	Asia Tech Innovators	EUR	4 050 445
Multi-Asset Thematic	Aqua	EUR	3 127 716
Sustainable Euro Bond	Social Bond	EUR	9 913 956
Sustainable Euro Bond	Euro Corporate Green Bond	EUR	9 902 855
Sustainable Euro Corporate Bond	Social Bond	EUR	18 190 745
Sustainable Euro Corporate Bond	Euro Corporate Green Bond	EUR	20 630 949
Sustainable Global Corporate Bond	Euro Corporate Green Bond	USD	7 220 833
Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	9 378 109
Sustainable Multi-Asset Balanced	Green Bond	EUR	16 930 111
Sustainable Multi-Asset Balanced	Global Environment	EUR	27 040 304
Sustainable Multi-Asset Balanced	SMaRT Food	EUR	9 086 952
Sustainable Multi-Asset Balanced	Sustainable Euro Bond	EUR	58 935 357
Sustainable Multi-Asset Balanced	Sustainable Euro Corporate Bond	EUR	18 547 794
Sustainable Multi-Asset Balanced	Green Tigers	EUR	22 791 717
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	27 046 219
Sustainable Multi-Asset Balanced	Social Bond	EUR	16 933 237
Sustainable Multi-Asset Balanced	Euro Corporate Green Bond	EUR	17 555 560
Sustainable Multi-Asset Balanced	Emerging Markets Climate Solutions	EUR	17 395 874



# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Sustainable Multi-Asset Flexible	Sustainable Enhanced Bond 12M	EUR	20 536 928
Sustainable Multi-Asset Flexible	Green Tigers	EUR	3 515 848
Sustainable Multi-Asset Flexible	Sustainable US Multi-Factor Corporate Bond	EUR	6 284 008
Sustainable Multi-Asset Flexible	Sustainable Euro Multi-Factor Corporate Bond	EUR	12 435 559
		<b>Total:</b>	<b>613 714 735</b>

The net assets at the end of the financial period of combined figures would be EUR 54 802 902 020 without taking into account the cross-investments values.

### v) Technical performance provision

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

The following sub-funds are concerned by this provision

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

### w) Swing Pricing

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

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

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

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

During the period ending 30 June 2023, the below sub-funds are under the scope of the Swing Pricing activity:

- Emerging Bond
- Emerging Bond Opportunities

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Notes to the financial statements at 30/06/2023

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

During the period ending 30 June 2023, the below sub-fund has applied the Swing Pricing:

- Sustainable Enhanced Bond 12M

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

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

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

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

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

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

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

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

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

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

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

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

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

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Aqua	1.75%	0.90%	0.90%	1.75%	N/A	1.615%	0.90%	1.75%	1.75%	0.60% <sup>(11)</sup>
Belgium Equity	1.25%	0.60%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China A-Shares	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	1.75%	N/A
Climate Impact	2.20%	1.10%	1.10% <sup>(1)</sup>	2.20%	N/A	N/A	N/A	N/A	2.20%	0.60% <sup>(11)</sup>
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Disruptive Technology	1.50%	0.75%	0.75% <sup>(2)</sup>	N/A	0.75%	N/A	0.75% <sup>(3)</sup>	1.50%	1.50%	N/A
Ecosystem Restoration	1.50%	0.75%	0.75%	N/A	N/A	N/A	0.75%	N/A	N/A	N/A
Emerging Bond	1.25%	0.65%	0.55%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60%	N/A	N/A	N/A	N/A	1.50%	N/A	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
Emerging Multi-Asset Income	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Energy Transition	1.50% <sup>(4)</sup>	0.75% <sup>(5)</sup>	0.75% <sup>(2)</sup>	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Enhanced Bond 6M	0.50%	0.25%	0.20% <sup>(6)</sup>	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Environmental Absolute Return Thematic Equity (EARTH)	1.50%	0.75%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Defensive Equity	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Euro Flexible Bond	0.75%	0.40%	0.30%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Government Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Yield Bond	1.20%	0.60%	0.55% <sup>(12)</sup>	N/A	N/A	N/A	N/A	N/A	1.20%	N/A
Euro High Yield Short Duration Bond	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Medium Term Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	0.90%	N/A
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% <sup>(2)</sup>	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	0.85%	N/A	N/A	N/A
Europe Small Cap Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Global Credit	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Global Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Enhanced Bond 36M	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85% <sup>(8)</sup>	N/A	N/A	N/A	0.85%	1.75%	1.75%	0.60% <sup>(11)</sup>
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
Global Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.25%	N/A	N/A	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Green Tigers	1.75%	0.90%	0.90%	1.75%	N/A	N/A	0.90%	N/A	N/A	0.60% <sup>(11)</sup>
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Inclusive Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% <sup>(11)</sup>
Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% <sup>(11)</sup>
Latin America Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A	N/A	1.40%	N/A	N/A
Multi-Asset Thematic	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Nordic Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

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

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

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

(4) 1.45% for "Classic Solidarity".

(5) 0.70% for "Privilege Solidarity".

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

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

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

(9) 1.25% for "Classic Solidarity BE".

(10) 0.60% for "Privilege Solidarity BE".

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

(12) 0.45% for I plus Category.

(13) 0.62 for Privilege Plus Category.

A maximum advisory fee of 0.15% is applied to all the share classes of the sub-fund Japan Small Cap except for the "X" share class.

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Notes to the financial statements at 30/06/2023

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

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

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

#### Note 4 - Distribution fees

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

#### Note 5 - Performance fees: calculation method and summary table

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

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

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

2. Absolute Performance Fee:

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

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

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

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

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

### Summary table of the sub-funds with Performance fee

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

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Global Enhanced Bond 36M	Share "Classic - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	1 302.58	0.01%
Global Enhanced Bond 36M	Share "I - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	0.00	0.00%
Global Enhanced Bond 36M	Share "Classic - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	0.00	0.00%
Global Enhanced Bond 36M	Share "N - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	0.00	0.00%
Global Enhanced Bond 36M	Share "Classic RH CZK - Capitalisation"	CZK	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	0.00	0.00%
Global Enhanced Bond 36M	Share "Privilege - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	0.00	0.00%
Global Enhanced Bond 36M	Share "Privilege - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "Classic - Capitalisation"	EUR	15%	€str + 2%(2)	115.28	0.00%
Sustainable Multi-Asset Flexible	Share "I - Capitalisation"	EUR	15%	€str + 2%(2)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "Classic - Distribution"	EUR	15%	€str + 2%(2)	16.04	0.01%
Sustainable Multi-Asset Flexible	Share "N - Capitalisation"	EUR	15%	€str + 2%(2)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "Privilege - Capitalisation"	EUR	15%	€str + 2%(2)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "Privilege - Distribution"	EUR	15%	€str + 2%(2)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "K - Capitalisation"	EUR	15%	€str + 2%(2)	0.00	0.00%

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

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

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Notes to the financial statements at 30/06/2023

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**Note 6 - Other fees**

Fee serving to cover notably the following services:

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

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

**Note 7 - Taxes**

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

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

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

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

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



# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

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

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

### Indian Tax

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

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

### Note 8 - Dividends

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

- Payment dates

Month	Record Date <sup>(1)</sup>	NAV ex-Dividend Date <sup>(2)</sup>	Payment Date <sup>(3)</sup>
January	31	1 February	6 February 2023
February	28	1 March	6 March 2023
March	31	3 April	6 April 2023
April	28	2 May	5 May 2023
May	31	1 June	6 June 2023
June	30	3 July	6 July 2023

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

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

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

- Monthly amount:

Sub-fund	Class	Currency	Dividend
Aqua	Classic RH CNH MD - Distribution	CNH	2.92
Aqua	Classic RH HKD MD - Distribution	HKD	0.39
Aqua	Classic RH SGD MD - Distribution	SGD	0.40
Aqua	Classic RH USD MD - Distribution	USD	0.60
Climate Impact	U2 HKD MD - Distribution	HKD	0.25
Climate Impact	U2 RH CNH MD - Distribution	CNH	1.42
Climate Impact	U2 RH EUR MD - Distribution	EUR	0.09
Climate Impact	U2 RH SGD MD - Distribution	SGD	0.14
Climate Impact	U2 USD MD - Distribution	USD	0.25
Emerging Bond	B MD - Distribution	USD	0.56

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Emerging Bond	BH AUD MD - Distribution	AUD	0.52
Emerging Bond	Classic H AUD MD - Distribution	AUD	0.38
Emerging Bond	Classic MD - Distribution	USD	0.50
Emerging Bond Opportunities	B MD - Distribution	USD	0.52
Emerging Bond Opportunities	B RH AUD MD - Distribution	AUD	0.48
Emerging Bond Opportunities	B RH ZAR MD - Distribution	ZAR	6.73
Emerging Bond Opportunities	Classic EUR MD - Distribution	EUR	0.51
Emerging Bond Opportunities	Classic HKD MD - Distribution	HKD	0.41
Emerging Bond Opportunities	Classic MD - Distribution	USD	0.09
Emerging Bond Opportunities	Classic MD2 - Distribution	USD	0.60
Emerging Bond Opportunities	Classic RH AUD MD - Distribution	AUD	0.37
Emerging Bond Opportunities	Classic RH CNH MD - Distribution	CNH	3.33
Emerging Bond Opportunities	Classic RH HKD MD - Distribution	HKD	0.41
Emerging Bond Opportunities	Classic RH SGD MD - Distribution	SGD	0.35
Emerging Bond Opportunities	Classic RH ZAR MD - Distribution	ZAR	4.95
Emerging Multi-Asset Income	B MD - Distribution	USD	0.25
Emerging Multi-Asset Income	B RH AUD MD - Distribution	AUD	0.21
Emerging Multi-Asset Income	Classic HKD MD - Distribution	HKD	0.21
Emerging Multi-Asset Income	Classic MD - Distribution	USD	0.20
Emerging Multi-Asset Income	Classic RH AUD MD - Distribution	AUD	0.17
Emerging Multi-Asset Income	Classic RH CNH MD - Distribution	CNH	0.14
Emerging Multi-Asset Income	Classic RH SGD MD - Distribution	SGD	0.15
Euro High Yield Bond	Classic H USD MD - Distribution	USD	0.72
Euro High Yield Bond	Classic MD - Distribution	EUR	0.52
Europe Growth	Classic RH SGD MD - Distribution	SGD	0.29
Europe Growth	Classic RH USD MD - Distribution	USD	0.42
Global Convertible	Classic MD - Distribution	USD	0.05
Global Environment	Classic RH CNH MD - Distribution	CNH	2.92
Global Environment	Classic RH HKD MD - Distribution	HKD	0.39
Global Environment	Classic RH SGD MD - Distribution	SGD	0.38
Global Environment	Classic RH USD MD - Distribution	USD	0.55
Global High Yield Bond	BH AUD MD - Distribution	AUD	0.50
Global High Yield Bond	BH USD MD - Distribution	USD	0.55
Global High Yield Bond	Classic H AUD MD - Distribution	AUD	0.37
Global High Yield Bond	Classic H USD MD - Distribution	USD	0.43
Global High Yield Bond	Classic USD MD - Distribution	USD	0.22
Green Tigers	Classic MD - Distribution	USD	0.20
Green Tigers	Classic RH SGD MD - Distribution	SGD	0.05
Local Emerging Bond	B MD - Distribution	USD	0.57
Local Emerging Bond	Classic MD - Distribution	USD	0.23
Multi-Asset Thematic	Classic MD - Distribution	EUR	0.13
Multi-Asset Thematic	Classic RH AUD MD - Distribution	AUD	0.23
Multi-Asset Thematic	Classic RH CAD MD - Distribution	CAD	0.20
Multi-Asset Thematic	Classic RH CNH MD - Distribution	CNH	2.12
Multi-Asset Thematic	Classic RH HKD MD - Distribution	HKD	0.28
Multi-Asset Thematic	Classic RH SGD MD - Distribution	SGD	0.18
Multi-Asset Thematic	Classic RH USD MD - Distribution	USD	0.28

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Multi-Asset Thematic	Privilege RH USD MD - Distribution	USD	0.29
RMB Bond	Classic CNH MD - Distribution	CNH	3.36
RMB Bond	Classic H AUD MD- Distribution	AUD	0.39
RMB Bond	Classic H EUR MD- Distribution	EUR	0.27
RMB Bond	Classic H HKD MD- Distribution	HKD	0.46
RMB Bond	Classic H SGD MD- Distribution	SGD	0.33
RMB Bond	Classic H USD MD - Distribution	USD	0.46
RMB Bond	Classic MD - Distribution	USD	0.31
SmaRT Food	Classic RH USD MD - Distribution	USD	0.39
SmaRT Food	I MD - Distribution	EUR	0.33 <sup>(1)</sup>
Sustainable Asia ex-Japan Equity	Classic MD - Distribution	USD	0.11
Sustainable Asian Cities Bond	Classic MD - Distribution	USD	0.39
Sustainable Asian Cities Bond	Classic RH AUD MD - Distribution	AUD	0.34
Sustainable Asian Cities Bond	Classic RH CNH MD - Distribution	CNH	5.42
Sustainable Asian Cities Bond	Classic RH HKD MD - Distribution	HKD	0.67
Sustainable Asian Cities Bond	Classic RH SGD MD - Distribution	SGD	0.31
Sustainable Europe Dividend	Classic RH USD MD - Distribution	USD	0.38
Sustainable Europe Value	I MD - Distribution	EUR	0.33 <sup>(1)</sup>
Sustainable Multi-Asset Balanced	Classic MD	EUR	0.20
Sustainable Multi-Asset Balanced	Classic RH AUD MD	AUD	0.31
Sustainable Multi-Asset Balanced	Classic RH CAD MD	CAD	0.27
Sustainable Multi-Asset Balanced	Classic RH HKD MD	HKD	0.36
Sustainable Multi-Asset Balanced	Classic RH SGD MD	SGD	0.25
Sustainable Multi-Asset Balanced	Classic RH USD MD	USD	0.39
Sustainable Global Corporate Bond	B MD - Distribution	USD	0.59 <sup>(2)</sup>
Sustainable Global Corporate Bond	Classic H CNH MD- Distribution	CNH	5.79 <sup>(3)</sup>
Sustainable Global Corporate Bond	Classic HKD MD - Distribution	HKD	0.71 <sup>(4)</sup>
Sustainable Global Corporate Bond	Classic MD - Distribution	USD	0.61 <sup>(5)</sup>
Sustainable Global Low Vol Equity	B USD MD - Distribution	USD	0.24
Sustainable Global Low Vol Equity	Classic RH CNH MD Distribution	CNH	3.33
Sustainable Global Low Vol Equity	Classic RH HKD MD Distribution	HKD	0.45
Sustainable Global Low Vol Equity	Classic RH USD MD - Distribution	USD	0.45
Sustainable Global Low Vol Equity	Classic USD MD - Distribution	USD	0.31
Target Risk Balanced	Classic RH USD MD - Distribution	USD	0.21
US High Yield Bond	B MD - Distribution	USD	0.60
US High Yield Bond	BH AUD MD - Distribution	AUD	0.54
US High Yield Bond	Classic H AUD MD - Distribution	AUD	0.43
US High Yield Bond	Classic MD - Distribution	USD	0.39
USD Short Duration Bond	Classic MD - Distribution	USD	0.54

<sup>(1)</sup> From May 2023

<sup>(2)</sup> 0.44 USD until May 2023

<sup>(3)</sup> 4.18 CNH until May 2023

<sup>(4)</sup> 0.54 HKD until May 2023

<sup>(5)</sup> 0.46 USD until May 2023

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

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

- Payment dates

Month	Record Date <sup>(1)</sup>	NAV ex-Dividend Date <sup>(2)</sup>	Payment Date <sup>(3)</sup>
March	31	3 April	6 April 2023
June	30	3 July	6 July 2023

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

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

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

- Quarterly amount:

Sub-fund	Class	Currency	Dividend
Green Bond	XH AUD QD - Distribution	AUD	766.86

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

Sub-fund	Class	Currency	Dividend
Aqua	Classic - Distribution	EUR	2.83
Aqua	Classic USD - Distribution	USD	2.56
Aqua	Privilege - Distribution	EUR	2.89
Belgium Equity	Classic - Distribution	EUR	13.76
Brazil Equity	Classic - Distribution	USD	3.54
China A-Shares	Classic - Distribution	USD	1.89
China Equity	Classic - Distribution	USD	5.08
China Equity	Classic EUR - Distribution	EUR	2.66
China Equity	Privilege - Distribution	USD	2.44
Climate Impact	Classic - Distribution	EUR	3.87
Climate Impact	I - Distribution	EUR	1.73
Climate Impact	Privilege - Distribution	EUR	3.10
Climate Impact	Privilege RH CHF - Distribution	CHF	2.09
Climate Impact	Privilege RH EUR - Distribution	EUR	1.62
Climate Impact	Privilege RH GBP - Distribution	GBP	1.63
Climate Impact	Privilege USD - Distribution	USD	1.68
Climate Impact	U2 HKD - Distribution	HKD	1.79
Climate Impact	U2 RH AUD - Distribution	AUD	1.64
Climate Impact	U2 RH CHF - Distribution	CHF	1.54
Climate Impact	U2 RH CNH - Distribution	CNH	1.73
Climate Impact	U2 RH EUR - Distribution	EUR	2.09
Climate Impact	U2 RH GBP - Distribution	GBP	1.68
Climate Impact	U2 RH SGD - Distribution	SGD	2.11
Climate Impact	U2 USD - Distribution	USD	1.68
Consumer Innovators	Classic - Distribution	EUR	2.35
Consumer Innovators	Privilege - Distribution	EUR	2.93
Disruptive Technology	Classic - Distribution	EUR	24.63
Disruptive Technology	Classic USD - Distribution	USD	8.15

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Disruptive Technology	Privilege - Distribution	EUR	8.04
Disruptive Technology	UP4 - Distribution	EUR	2.72
Ecosystem Restoration	Classic - Distribution	EUR	1.04
Ecosystem Restoration	Privilege - Distribution	EUR	1.05
Emerging Bond	Classic - Distribution	USD	3.97
Emerging Bond	Classic EUR - Distribution	EUR	15.09
Emerging Bond	Classic H EUR - Distribution	EUR	4.23
Emerging Bond Opportunities	Classic - Distribution	USD	7.03
Emerging Bond Opportunities	Classic EUR - Distribution	EUR	6.06
Emerging Bond Opportunities	Classic RH EUR - Distribution	EUR	0.96
Emerging Bond Opportunities	Privilege RH EUR - Distribution	EUR	3.23
Emerging Equity	Classic - Distribution	USD	3.20
Emerging Equity	Classic EUR - Distribution	EUR	2.37
Emerging Multi-Asset Income	Classic - Distribution	USD	2.91
Emerging Multi-Asset Income	Classic EUR - Distribution	EUR	3.10
Emerging Multi-Asset Income	Classic RH EUR - Distribution	EUR	2.27
Energy Transition	Classic - Distribution	EUR	8.09
Energy Transition	Classic USD - Distribution	USD	8.61
Energy Transition	Privilege - Distribution	EUR	2.11
Enhanced Bond 6M	Classic - Distribution	EUR	2.15
Enhanced Bond 6M	I - Distribution	EUR	2.12
Enhanced Bond 6M	Privilege - Distribution	EUR	2.17
Euro Bond	Classic - Distribution	EUR	3.28
Euro Bond	Privilege - Distribution	EUR	3.29
Euro Bond Opportunities	Classic - Distribution	EUR	0.75
Euro Corporate Bond	Classic - Distribution	EUR	4.25
Euro Corporate Bond	I - Distribution	EUR	3.98
Euro Corporate Bond	Privilege - Distribution	EUR	4.27
Euro Corporate Bond	X - Distribution	EUR	7.64
Euro Defensive Equity	Classic - Distribution	EUR	3.51
Euro Defensive Equity	I - Distribution	EUR	3.19
Euro Equity	Classic - Distribution	EUR	9.44
Euro Equity	Privilege - Distribution	EUR	4.40
Euro Government Bond	Classic - Distribution	EUR	3.17
Euro Government Bond	Privilege - Distribution	EUR	3.25
Euro High Yield Bond	Classic - Distribution	EUR	6.13
Euro High Yield Bond	I - Distribution	EUR	6.36
Euro High Yield Bond	N - Distribution	EUR	7.38
Euro High Yield Bond	Privilege - Distribution	EUR	6.43
Euro High Yield Short Duration Bond	Classic - Distribution	EUR	5.81
Euro High Yield Short Duration Bond	Classic H USD - Distribution	USD	6.17
Euro High Yield Short Duration Bond	N - Distribution	EUR	5.73
Euro Inflation-Linked Bond	Classic - Distribution	EUR	3.78
Euro Inflation-Linked Bond	Privilege - Distribution	EUR	3.67
Euro Medium Term Bond	Classic - Distribution	EUR	3.32
Euro Medium Term Bond	Privilege - Distribution	EUR	3.37

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Euro Short Term Corporate Bond Opportunities	Classic - Distribution	EUR	1.82
Euro Short Term Corporate Bond Opportunities	Privilege - Distribution	EUR	3.70
Euro Short Term Corporate Bond Opportunities	X - Distribution	EUR	3.79
Europe Convertible	Classic - Distribution	EUR	2.33
Europe Convertible	N - Distribution	EUR	3.31
Europe Convertible	Privilege - Distribution	EUR	2.80
Europe Equity	Classic - Distribution	EUR	4.62
Europe Equity	Classic CHF - Distribution	CHF	3.56
Europe Equity	Privilege - Distribution	EUR	3.70
Europe Growth	Classic - Distribution	EUR	4.74
Europe Growth	Privilege - Distribution	EUR	4.28
Europe Real Estate Securities	Classic - Distribution	EUR	5.21
Europe Real Estate Securities	Privilege - Distribution	EUR	5.28
Europe Real Estate Securities	X - Distribution	EUR	3.33
Europe Small Cap	Classic - Distribution	EUR	5.54
Europe Small Cap	I - Distribution	EUR	2.75
Europe Small Cap	Privilege - Distribution	EUR	5.35
Europe Small Cap Convertible	Classic - Distribution	EUR	5.13
Europe Small Cap Convertible	I - Distribution	EUR	4.03
Europe Small Cap Convertible	N - Distribution	EUR	5.94
Europe Small Cap Convertible	Privilege - Distribution	EUR	5.29
Flexible Global Credit	Classic - Distribution	EUR	1.95
Flexible Global Credit	X - Distribution	EUR	2.07
Global Bond Opportunities	Classic - Distribution	EUR	1.86
Global Bond Opportunities	Privilege - Distribution	EUR	1.93
Global Convertible	Classic - Distribution	USD	4.87
Global Convertible	Classic RH EUR - Distribution	EUR	3.71
Global Convertible	Classic RH PLN - Distribution	PLN	21.97
Global Convertible	N RH EUR - Distribution	EUR	4.23
Global Convertible	Privilege RH EUR - Distribution	EUR	4.92
Global Enhanced Bond 36M	Classic - Distribution	EUR	1.88
Global Enhanced Bond 36M	Privilege - Distribution	EUR	1.89
Global Environment	Classic - Distribution	EUR	3.86
Global Environment	N - Distribution	EUR	2.48
Global Environment	Privilege - Distribution	EUR	2.61
Global Environment	Privilege GBP - Distribution	GBP	2.62
Global Environment	X - Distribution	EUR	1 998.03
Global High Yield Bond	Classic - Distribution	EUR	1.28
Global High Yield Bond	Classic H USD - Distribution	USD	1.87
Global High Yield Bond	N - Distribution	EUR	3.87
Global High Yield Bond	Privilege - Distribution	EUR	4.18
Global Inflation-Linked Bond	Classic - Distribution	EUR	2.10
Global Inflation-Linked Bond	Privilege - Distribution	EUR	1.70
Green Bond	Classic - Distribution	EUR	2.56

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Green Bond	Privilege - Distribution	EUR	2.60
Green Bond	X - Distribution	EUR	2 689.87
Green Tigers	Classic - Distribution	USD	2.92
Green Tigers	Classic EUR - Distribution	EUR	5.08
Green Tigers	Privilege - Distribution	USD	2.06
Green Tigers	Privilege EUR - Distribution	EUR	4.13
Green Tigers	Privilege RH EUR - Distribution	EUR	2.04
Green Tigers	U2 - Distribution	USD	2.14
Green Tigers	U2 RH GBP - Distribution	GBP	2.05
Health Care Innovators	Classic - Distribution	EUR	16.21
Health Care Innovators	Privilege - Distribution	EUR	3.88
Inclusive Growth	Classic - Distribution	EUR	2.52
Inclusive Growth	Privilege - Distribution	EUR	1.97
India Equity	Classic - Distribution	USD	1.63
India Equity	Classic EUR - Distribution	EUR	1.53
Japan Equity	Classic - Distribution	JPY	100.93
Japan Equity	Privilege - Distribution	JPY	415.94
Japan Small Cap	Classic - Distribution	JPY	219.07
Latin America Equity	Classic - Distribution	USD	18.68
Local Emerging Bond	Classic - Distribution	USD	2.93
Local Emerging Bond	Classic EUR - Distribution	EUR	3.22
Local Emerging Bond	Classic RH EUR - Distribution	EUR	2.16
Local Emerging Bond	Privilege - Distribution	USD	2.82
Multi-Asset Thematic	Classic - Distribution	EUR	1.67
Nordic Small Cap	Classic - Distribution	EUR	10.85
Nordic Small Cap	Classic H NOK - Distribution	NOK	40.89
RMB Bond	Classic - Distribution	USD	2.65
RMB Bond	Privilege - Distribution	USD	2.72
SMaRT Food	Classic - Distribution	EUR	2.37
SMaRT Food	Privilege - Distribution	EUR	2.60
SMaRT Food	U - Distribution	EUR	2.31
SMaRT Food	U RH CHF - Distribution	CHF	2.29
SMaRT Food	U RH GBP - Distribution	GBP	2.35
SMaRT Food	U RH USD - Distribution	USD	2.41
SMaRT Food	UP - Distribution	EUR	2.37
SMaRT Food	UP RH CHF - Distribution	CHF	2.36
SMaRT Food	UP RH GBP - Distribution	GBP	2.40
SMaRT Food	UP RH USD - Distribution	USD	2.45
Social Bond	Classic - Distribution	EUR	1.72
Social Bond	I - Distribution	EUR	1.73
Social Bond	Privilege - Distribution	EUR	1.73
Sustainable Asia ex-Japan Equity	Classic - Distribution	USD	10.79
Sustainable Asia ex-Japan Equity	Classic EUR - Distribution	EUR	10.14
Sustainable Asia ex-Japan Equity	N RH EUR - Distribution	EUR	2.89
Sustainable Asia ex-Japan Equity	Privilege EUR - Distribution	EUR	3.47
Sustainable Asia ex-Japan Equity	Privilege Plus EUR - Distribution	EUR	1.47

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Sustainable Asian Cities Bond	Classic - Distribution	USD	6.36
Sustainable Asian Cities Bond	Classic EUR - Distribution	EUR	5.91
Sustainable Asian Cities Bond	Privilege - Distribution	USD	5.53
Sustainable Enhanced Bond 12M	Classic - Distribution	EUR	1.87
Sustainable Enhanced Bond 12M	I - Distribution	EUR	2.14
Sustainable Enhanced Bond 12M	Privilege - Distribution	EUR	1.90
Sustainable Enhanced Bond 12M	X - Distribution	EUR	21.29
Sustainable Euro Bond	Classic - Distribution	EUR	3.25
Sustainable Euro Bond	IH GBP - Distribution	GBP	2.91
Sustainable Euro Bond	Privilege - Distribution	EUR	3.20
Sustainable Euro Bond	Privilege H GBP - Distribution	GBP	2.89
Sustainable Euro Corporate Bond	Classic - Distribution	EUR	1.98
Sustainable Euro Corporate Bond	Privilege - Distribution	EUR	3.88
Sustainable Euro Corporate Bond	X - Distribution	EUR	3.74
Sustainable Euro Multi-Factor Corporate Bond	Classic - Distribution	EUR	3.74
Sustainable Europe Dividend	Classic - Distribution	EUR	1.37
Sustainable Europe Dividend	N - Distribution	EUR	2.86
Sustainable Europe Dividend	Privilege - Distribution	EUR	3.52
Sustainable Europe Multi-Factor Equity	Classic - Distribution	EUR	3.28
Sustainable Europe Multi-Factor Equity	Privilege - Distribution	EUR	3.31
Sustainable Europe Value	Classic - Distribution	EUR	4.14
Sustainable Europe Value	Privilege - Distribution	EUR	4.32
Sustainable Global Corporate Bond	Classic - Distribution	USD	6.17
Sustainable Global Corporate Bond	NH EUR - Distribution	EUR	4.90
Sustainable Global Corporate Bond	Privilege - Distribution	USD	5.78
Sustainable Global Corporate Bond	X - Distribution	USD	5.64
Sustainable Global Equity	Classic - Distribution	USD	2.12
Sustainable Global Equity	Classic EUR - Distribution	EUR	2.91
Sustainable Global Low Vol Equity	Classic - Distribution	EUR	1.88
Sustainable Global Low Vol Equity	Classic USD - Distribution	USD	8.06
Sustainable Global Multi-Factor Corporate Bond	Classic - Distribution	USD	4.97
Sustainable Global Multi-Factor Corporate Bond	Privilege - Distribution	USD	5.00
Sustainable Global Multi-Factor High Yield Bond	Privilege - Distribution	USD	9.74
Sustainable Multi-Asset Balanced	Classic - Distribution	EUR	3.28
Sustainable Multi-Asset Balanced	Classic RH USD - Distribution	USD	3.03
Sustainable Multi-Asset Balanced	Classic Solidarity BE - Distribution	EUR	2.76
Sustainable Multi-Asset Balanced	Privilege - Distribution	EUR	3.19
Sustainable US Multi-Factor Equity	Classic - Distribution	USD	2.07
Sustainable US Multi-Factor Equity	Classic EUR - Distribution	EUR	1.95
Sustainable US Multi-Factor Equity	Privilege - Distribution	USD	1.97
Sustainable US Value Multi-Factor Equity	Classic - Distribution	USD	3.04
Sustainable US Value Multi-Factor Equity	Classic H EUR - Distribution	EUR	2.64
Sustainable US Value Multi-Factor Equity	N - Distribution	USD	2.79



# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Sustainable US Value Multi-Factor Equity	Privilege H EUR - Distribution	EUR	2.82
Turkey Equity	Classic - Distribution	EUR	1.93
Turkey Equity	Privilege - Distribution	EUR	1.10
US Growth	Classic - Distribution	USD	0.62
US Growth	Classic H EUR - Distribution	EUR	2.08
US Growth	Privilege - Distribution	USD	1.43
US Growth	Privilege H EUR - Distribution	EUR	1.25
US High Yield Bond	Classic - Distribution	USD	6.77
US Mid Cap	Classic - Distribution	USD	3.23
US Small Cap	Classic - Distribution	USD	2.77
US Small Cap	Classic EUR - Distribution	EUR	2.60
US Small Cap	Privilege - Distribution	USD	2.41
USD Money Market	Classic - Distribution	USD	1.83
USD Short Duration Bond	Classic - Distribution	USD	4.25
USD Short Duration Bond	Privilege - Distribution	USD	4.42

### Note 9 - Share currencies

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

### Note 10 - Exchange rates

The exchange rates used for consolidation and for the conversion of share classes denominated in a currency other than the reference currency of the relevant sub-fund as at 30 June 2023 were the following:

EUR 1 =	AUD 1.6390
EUR 1 =	BRL 5.2630
EUR 1 =	CAD 1.44370
EUR 1 =	CHF 0.97605
EUR 1 =	CNH 7.93680
EUR 1 =	CZK 23.75850
EUR 1 =	GBP 0.85815
EUR 1 =	HKD 8.54970
EUR 1 =	HUF 373.0
EUR 1 =	JPY 157.68770
EUR 1 =	NOK 11.68850
EUR 1 =	PLN 4.43265
EUR 1 =	SEK 11.78425
EUR 1 =	SGD 1.47650
EUR 1 =	USD 1.0910
EUR 1 =	ZAR 20.61035

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

### Note 11 - Futures contracts

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

#### *Emerging Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	20	S	EURO-BOBL FUTURE	07/09/2023	2 524 793	36 439
EUR	55	S	EURO-BUND FUTURE	07/09/2023	8 025 071	40 531
EUR	3	S	EURO BUXL 30Y BONDS	07/09/2023	456 911	(6 568)
USD	49	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	6 674 719	64 859
USD	64	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	7 580 000	54 000
USD	104	P	US 10YR NOTE FUTURE (CBT)	20/09/2023	11 675 625	(142 203)
					<b>Total:</b>	<b>47 058</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 814 743.

#### *Emerging Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	19	S	EURO-BOBL FUTURE	07/09/2023	2 398 553	34 617
EUR	8	S	EURO-BUND FUTURE	07/09/2023	1 167 283	349
EUR	4	S	EURO BUXL 30Y BONDS	07/09/2023	609 215	(8 793)
USD	12	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	1 634 625	18 750
USD	34	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	4 026 875	28 688
USD	223	P	US 10YR NOTE FUTURE (CBT)	20/09/2023	25 035 234	(333 877)
USD	110	P	US 5YR NOTE FUTURE (CBT)	29/09/2023	11 780 313	(224 297)
					<b>Total:</b>	<b>(484 563)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 1 345 104.

#### *Enhanced Bond 6M*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 264	S	EURO-BOBL FUTURE	07/09/2023	146 257 440	644 640
EUR	276	S	EURO-BUND FUTURE	07/09/2023	36 912 240	(36 320)
					<b>Total:</b>	<b>608 320</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 3 860 308.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	19	S	RUSSELL 2000 E MINI INDEX FUTURES	15/09/2023	1 808 515	(8 170)
GBP	44	S	FTSE 250 INDEX	15/09/2023	2 066 049	83 013
HKD	9	S	HANG SENG INDEX	28/07/2023	1 079 956	(5 283)
					<b>Total:</b>	<b>69 560</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD (1 111 589).

#### **Euro Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	104	S	EURO-BOBL FUTURE	07/09/2023	12 033 840	53 040
EUR	43	S	EURO-BUND FUTURE	07/09/2023	5 750 820	8 690
EUR	12	P	EURO BUXL 30Y BONDS	07/09/2023	1 675 200	88 320
EUR	101	P	EURO-SCHATZ FUTURE	07/09/2023	10 589 850	(34 465)
					<b>Total:</b>	<b>115 585</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 229 185.

#### **Euro Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	12	P	EURO-BOBL FUTURE	07/09/2023	1 388 520	(20 170)
EUR	21	P	EURO-BUND FUTURE	07/09/2023	2 808 540	(31 500)
EUR	9	S	EURO BUXL 30Y BONDS	07/09/2023	1 256 400	1 040
EUR	61	P	EURO-SCHATZ FUTURE	07/09/2023	6 395 850	(54 595)
EUR	80	P	EURO-BTP FUTURE	07/09/2023	9 288 800	800
EUR	45	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	5 778 000	(51 750)
USD	13	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	1 411 263	10 054
USD	26	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	2 675 441	39 098
USD	113	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	11 092 203	178 828
JPY	44	S	JPN 10Y BOND (TSE)	12/09/2023	41 450 284	(130 843)
AUD	94	P	AUST 10 YR BONDS FUTURE	15/09/2023	6 858 162	(30 658)
CAD	80	S	CAN 10YR BOND FUTURE	20/09/2023	6 789 776	38 789
					<b>Total:</b>	<b>(50 907)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 931 570.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### *Euro Corporate Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	934	S	EURO-BOBL FUTURE	07/09/2023	108 073 140	1 393 780
EUR	50	P	EURO-BUND FUTURE	07/09/2023	6 687 000	(52 000)
EUR	25	P	EURO BUXL 30Y BONDS	07/09/2023	3 490 000	49 500
EUR	1 083	P	EURO-SCHATZ FUTURE	07/09/2023	113 552 550	(969 285)
<b>Total:</b>						<b>421 995</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 480 549.

#### *Euro Defensive Equity*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	238	P	EURO STOXX 50 - FUTURE	15/09/2023	10 536 260	138 545
<b>Total:</b>						<b>138 545</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 4 840 217.

#### *Euro Flexible Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	427	S	EURO-BOBL FUTURE	07/09/2023	49 408 170	338 050
EUR	118	S	EURO-BUND FUTURE	07/09/2023	15 781 320	113 340
EUR	191	S	EURO-SCHATZ FUTURE	07/09/2023	20 026 350	106 005
EUR	393	S	EURO-BTP FUTURE	07/09/2023	45 631 230	(1 005 740)
EUR	180	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	23 112 000	(286 200)
EUR	452	P	SHORT TERM EURO BTP FUTURES	07/09/2023	47 301 800	(483 640)
USD	311	S	US 2YR NOTE FUTURE (CBT)	29/09/2023	57 965 084	574 381
USD	356	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	34 945 348	500 258
GBP	180	S	LONG GILT FUTURE (LIFFE)	27/09/2023	19 989 512	(53 755)
<b>Total:</b>						<b>(197 301)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 5 948 087.

#### *Euro Government Bond*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	258	P	EURO-BOBL FUTURE	07/09/2023	29 853 180	(134 180)
EUR	770	S	EURO-BUND FUTURE	07/09/2023	102 979 800	(759 061)
EUR	2	S	EURO BUXL 30Y BONDS	07/09/2023	279 200	(14 641)
EUR	1 616	P	EURO-SCHATZ FUTURE	07/09/2023	169 437 600	(154 147)

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	70	P	EURO-BTP FUTURE	07/09/2023	8 127 700	269 500
EUR	103	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	13 225 200	(163 770)
GBP	250	P	LONG GILT FUTURE (LIFFE)	27/09/2023	27 763 212	(21 569)
					<b>Total:</b>	<b>(977 868)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 4 696 298.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	117	P	EURO-BUND FUTURE	07/09/2023	15 647 580	(71 629)
					<b>Total:</b>	<b>(71 629)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 490 061.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	23	P	EURO BUXL 30Y BONDS	07/09/2023	3 210 800	29 440
GBP	57	P	LONG GILT FUTURE (LIFFE)	27/09/2023	6 330 012	(15 593)
					<b>Total:</b>	<b>13 847</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 529 906.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	460	P	EURO-BOBL FUTURE	07/09/2023	53 226 600	(221 300)
EUR	48	P	EURO-BUND FUTURE	07/09/2023	6 419 520	6 960
EUR	214	S	EURO-SCHATZ FUTURE	07/09/2023	22 437 900	139 020
USD	19	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	1 865 061	35 375
					<b>Total:</b>	<b>(39 945)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 018 706.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	647	S	EURO-BOBL FUTURE	07/09/2023	74 864 370	1 080 490
EUR	20	P	EURO-BUND FUTURE	07/09/2023	2 674 800	(19 870)
EUR	1 560	P	EURO-SCHATZ FUTURE	07/09/2023	163 566 000	(1 396 200)
EUR	78	S	EURO-BTP FUTURE	07/09/2023	9 056 580	(760)
					<b>Total:</b>	<b>(336 340)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 346 113.

#### *Europe Convertible*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	10	S	EURO STOXX 50 - FUTURE	15/09/2023	442 700	(7 650)
					<b>Total:</b>	<b>(7 650)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 32 877.

#### *Flexible Global Credit*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	26	S	MSCI WORLD NET EUR	15/09/2023	1 128 790	(5 264)
					<b>Total:</b>	<b>(5 264)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 53 317.

#### *Global Bond Opportunities*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	198	S	EURO-BOBL FUTURE	07/09/2023	22 910 580	111 520
EUR	74	S	EURO-BUND FUTURE	07/09/2023	9 896 760	25 540
EUR	38	S	EURO BUXL 30Y BONDS	07/09/2023	5 304 800	(76 660)
EUR	45	P	EURO-SCHATZ FUTURE	07/09/2023	4 718 250	(40 275)
EUR	15	P	EURO-BTP FUTURE	07/09/2023	1 741 650	150
EUR	28	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	3 595 200	(32 200)
USD	76	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	9 489 115	103 517
USD	41	P	US LONG BOND FUTURE (CBT)	20/09/2023	4 769 162	(4 612)
USD	40	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	4 342 346	30 205
USD	58	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	5 968 292	80 789

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	68	P	US 2YR NOTE FUTURE (CBT)	29/09/2023	12 674 038	(138 326)
USD	100	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	9 816 109	156 551
GBP	53	P	LONG GILT FUTURE (LIFFE)	27/09/2023	5 885 801	(1 235)
JPY	134	S	JPN 10Y BOND (TSE)	12/09/2023	126 234 957	(398 113)
AUD	314	P	AUST 10 YR BONDS FUTURE	15/09/2023	22 906 405	(99 524)
AUD	64	P	AUST 3 YR BONDS	15/09/2023	4 238 891	(20 418)
CAD	247	S	CAN 10YR BOND FUTURE	20/09/2023	20 963 434	117 448
					<b>Total:</b>	<b>(185 643)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 4 391 505.

#### **Global Convertible**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	147	P	S&P 500 E-MINI FUTURE	15/09/2023	32 988 638	676 813
					<b>Total:</b>	<b>676 813</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 1 520 103.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	121	S	EURO-BOBL FUTURE	07/09/2023	14 000 910	124 070
EUR	41	S	EURO-BUND FUTURE	07/09/2023	5 483 340	29 710
EUR	17	S	EURO BUXL 30Y BONDS	07/09/2023	2 373 200	(54 120)
EUR	95	S	EURO-SCHATZ FUTURE	07/09/2023	9 960 750	53 315
EUR	29	S	SHORT TERM EURO BTP FUTURES	07/09/2023	3 034 850	30 450
USD	3	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	325 676	(1 117)
USD	63	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	6 482 800	67 384
USD	89	S	US 2YR NOTE FUTURE (CBT)	29/09/2023	16 588 079	2 884
USD	255	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	25 031 078	322 202
JPY	29	S	JPN 10Y BOND (TSE)	12/09/2023	27 319 506	(78 510)
AUD	114	P	AUST 10 YR BONDS FUTURE	15/09/2023	8 331 139	(52 377)
CAD	97	S	CAN 10YR BOND FUTURE	20/09/2023	8 232 604	(20 828)
					<b>Total:</b>	<b>423 063</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 626 000.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	22	P	EURO BUXL 30Y BONDS	07/09/2023	3 071 200	28 160
USD	37	S	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	4 619 701	(51 931)
USD	81	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	8 793 252	96 486
USD	10	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	1 029 016	7 773
USD	194	S	US 2YR NOTE FUTURE (CBT)	29/09/2023	36 158 284	505 630
USD	299	P	US 5YR NOTE FUTURE (CBT)	29/09/2023	29 350 166	(579 560)
GBP	44	P	LONG GILT FUTURE (LIFFE)	27/09/2023	4 886 325	(12 084)
					<b>Total:</b>	<b>(5 526)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 168 011.

#### **Green Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	536	S	EURO-BOBL FUTURE	07/09/2023	62 020 560	492 830
					<b>Total:</b>	<b>492 830</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 869 040.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	18	S	EURO-BUND FUTURE	07/09/2023	2 407 320	(15 080)
USD	37	S	MSCI WORLD NR	15/09/2023	3 150 257	(44 766)
USD	558	P	EURO FX CURR FUTURE (CME)	18/09/2023	70 024 908	537 669
GBP	18	P	LONG GILT FUTURE (LIFFE)	27/09/2023	1 998 951	11 175
					<b>Total:</b>	<b>488 998</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 245 524.



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Social Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	106	S	EURO-BUND FUTURE	07/09/2023	14 176 440	3 800
EUR	24	S	EURO BUXL 30Y BONDS	07/09/2023	3 350 400	(175 840)
EUR	67	S	EURO-SCHATZ FUTURE	07/09/2023	7 024 950	55 275
					<b>Total:</b>	<b>(116 765)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 918 078.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2 130	S	EURO-BOBL FUTURE	07/09/2023	246 462 300	1 512 850
					<b>Total:</b>	<b>1 512 850</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 4 923 142.

#### **Sustainable Euro Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	125	S	EURO-BOBL FUTURE	07/09/2023	14 463 750	120 610
EUR	35	S	EURO-BUND FUTURE	07/09/2023	4 680 900	25 490
EUR	506	P	EURO-SCHATZ FUTURE	07/09/2023	53 054 100	(137 805)
					<b>Total:</b>	<b>8 295</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 306 824.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	10	P	EURO-BUND FUTURE	07/09/2023	1 337 400	5 400
EUR	5	P	EURO BUXL 30Y BONDS	07/09/2023	698 000	2 000
					<b>Total:</b>	<b>7 400</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 38 670.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	40	S	EURO-BOBL FUTURE	07/09/2023	4 628 400	(430)
EUR	20	S	EURO-BUND FUTURE	07/09/2023	2 674 800	(2 500)
EUR	19	P	EURO BUXL 30Y BONDS	07/09/2023	2 652 400	73 640
EUR	165	P	EURO-SCHATZ FUTURE	07/09/2023	17 300 250	(49 785)
<b>Total:</b>						<b>20 925</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 42 998.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	134	P	EURO STOXX 50 - FUTURE	15/09/2023	5 932 180	75 215
<b>Total:</b>						<b>75 215</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 459 322.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 020	P	MSCI EUROPE NR	15/09/2023	30 503 100	68 136
<b>Total:</b>						<b>68 136</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 2 345 702.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	40	S	EURO-BOBL FUTURE	07/09/2023	5 049 586	26 620
EUR	30	P	EURO-BUND FUTURE	07/09/2023	4 377 312	37 312
EUR	1	P	EURO BUXL 30Y BONDS	07/09/2023	152 304	2 160
EUR	4	P	EURO-SCHATZ FUTURE	07/09/2023	457 566	(3 906)
EUR	19	S	EURO-BTP FUTURE	07/09/2023	2 406 845	(196)
USD	32	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	4 359 000	21 250
USD	131	P	US LONG BOND FUTURE (CBT)	20/09/2023	16 624 719	(59 211)
USD	369	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	43 703 438	573 472

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	122	P	US 2YR NOTE FUTURE (CBT)	29/09/2023	24 807 938	(320 297)
USD	43	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	4 605 031	2 016
					<b>Total:</b>	<b>279 220</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 578 758.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	22	S	EURO-BOBL FUTURE	07/09/2023	2 777 272	18 568
EUR	5	S	EURO-BUND FUTURE	07/09/2023	729 552	2 640
EUR	11	S	EURO-SCHATZ FUTURE	07/09/2023	1 258 305	8 281
USD	6	S	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	817 313	(8 625)
USD	10	P	US LONG BOND FUTURE (CBT)	20/09/2023	1 269 063	5 313
USD	4	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	473 750	(7 297)
USD	13	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	1 459 453	19 734
USD	5	P	US 2YR NOTE FUTURE (CBT)	29/09/2023	1 016 719	(12 656)
USD	3	P	US 5YR NOTE FUTURE (CBT)	29/09/2023	321 281	(3 398)
GBP	16	P	LONG GILT FUTURE (LIFFE)	27/09/2023	1 938 538	(407)
JPY	4	P	10 YR MINI JGB FUTURE (SGX)	11/09/2023	410 918	1 079
AUD	2	P	AUST 10 YR BONDS FUTURE	15/09/2023	158 727	(1 401)
CAD	20	P	CAN 10YR BOND FUTURE	20/09/2023	1 851 912	(10 731)
					<b>Total:</b>	<b>11 100</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 288 302.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	1	S	EURO-BUND FUTURE	07/09/2023	145 910	567
USD	2	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	272 438	3 125
USD	3	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	336 797	4 922
USD	13	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	1 392 219	16 321
GBP	2	P	LONG GILT FUTURE (LIFFE)	27/09/2023	242 317	(51)
CAD	1	P	CAN 10YR BOND FUTURE	20/09/2023	92 596	(537)
					<b>Total:</b>	<b>24 347</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 15 901.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### *Sustainable Multi-Asset Balanced*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	71	S	EURO-BOBL FUTURE	07/09/2023	8 215 410	36 210
EUR	163	S	EURO-BUND FUTURE	07/09/2023	21 799 620	(49 720)
EUR	3	P	EURO BUXL 30Y BONDS	07/09/2023	418 800	12 000
EUR	476	P	EURO-SCHATZ FUTURE	07/09/2023	49 908 600	(155 860)
GBP	155	P	LONG GILT FUTURE (LIFFE)	27/09/2023	17 213 191	96 242
					<b>Total:</b>	<b>(61 128)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 553 847.

#### *Sustainable Multi-Asset Flexible*

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	80	S	EURO-BUND FUTURE	07/09/2023	10 699 200	66 840
EUR	47	S	EURO-BTP FUTURE	07/09/2023	5 457 170	51 770
EUR	38	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	4 879 200	39 620
EUR	112	S	EURO STOXX 50 - FUTURE	15/09/2023	4 958 240	(125 995)
EUR	164	S	STOXX 600(SXXP)	15/09/2023	3 803 160	(50 460)
USD	15	S	MSCI WORLD NR	15/09/2023	1 277 131	(26 131)
USD	8	S	S&P 500 E-MINI FUTURE	15/09/2023	1 645 555	(39 810)
USD	144	P	EURO FX CURR FUTURE (CME)	18/09/2023	18 070 944	75 044
USD	39	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	4 869 415	5 585
USD	4	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	392 644	7 447
GBP	107	P	LONG GILT FUTURE (LIFFE)	27/09/2023	11 882 655	(129 513)
					<b>Total:</b>	<b>(125 603)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 2 847 808.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	785	P	S&P 500 E-MINI FUTURE	15/09/2023	176 163 813	3 842 375
					<b>Total:</b>	<b>3 842 375</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 8 018 573.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	359	P	S&P 500 E-MINI FUTURE	15/09/2023	80 564 088	1 799 488
					<b>Total:</b>	<b>1 799 488</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 3 744 553.

#### **Target Risk Balanced**

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	244	S	EURO-BOBL FUTURE	07/09/2023	28 233 240	387 960
EUR	154	P	EURO-BUND FUTURE	07/09/2023	20 595 960	(206 360)
EUR	180	P	EURO-BTP FUTURE	07/09/2023	20 899 800	(10 800)
EUR	155	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	19 902 000	(162 899)
USD	2 177	P	EURO FX CURR FUTURE (CME)	18/09/2023	273 197 537	2 075 904
USD	580	P	US 10YR NOTE FUTURE (CBT)	20/09/2023	59 682 917	(1 006 863)
					<b>Total:</b>	<b>1 076 942</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 8 017 660.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	8	S	EURO BUXL 30Y BONDS	07/09/2023	1 218 429	(10 081)
USD	14	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	1 571 719	27 672
USD	56	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	5 997 250	118 125
JPY	16	S	JPN 10Y BOND (TSE)	12/09/2023	16 444 458	(68 772)
CAD	41	S	CAN 10YR BOND FUTURE	20/09/2023	3 796 420	(26 956)
					<b>Total:</b>	<b>39 988</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 435 085.

#### **Brokers for Futures contracts:**

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

Notes to the financial statements at 30/06/2023

**Note 12 - 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:

**Aqua**

Currency	Purchase amount	Currency	Sale amount
CHF	1 445 000	AUD	3 609 000
CNH	8 837 450	CAD	3 892 300
CZK	4 427 640 370	CHF	10 220 200
EUR	284 432 824	CNH	4 711 770
GBP	3 281 400	CZK	2 224 582 110
HKD	19 430	DKK	21 783 100
SGD	15 134 830	EUR	322 190 235
USD	129 083 550	GBP	18 191 200
		HKD	9 770
		JPY	972 136 300
		KRW	580 126 500
		SEK	47 208 200
		SGD	7 663 700
		USD	145 361 930
		<b>Net unrealised gain (in EUR)</b>	<b>483 398</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

**China Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	6 973 576	CNY	10 762 800
HKD	2 799 800	EUR	1 399 285
SGD	31 061 520	HKD	26 112 700
USD	13 126 172	SGD	16 215 660
		TWD	3 153 200
		USD	25 508 846
		<b>Net unrealised gain (in USD)</b>	<b>125 611</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

**Climate Impact**

Currency	Purchase amount	Currency	Sale amount
AUD	2 852 620	AUD	3 792 050
CHF	318 300	CAD	1 866 100
CNH	1 131 910	CHF	159 410
EUR	50 682 955	CNH	567 220
GBP	16 176 670	DKK	29 243 800
HKD	19 650	EUR	1 268 496
SGD	3 134 340	GBP	12 280 020
USD	13 989 701	HKD	12 617 000
		JPY	333 850 000
		KRW	377 656 300
		NOK	5 684 400
		SEK	9 531 400
		SGD	1 564 470
		TWD	77 983 500
		USD	58 811 217
		<b>Net unrealised gain (in EUR)</b>	<b>967 410</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### Consumer Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	31 582 584	CAD	757 600
SGD	16 870	EUR	687 976
USD	741 500	GBP	322 200
		HKD	4 563 100
		JPY	419 449 900
		SGD	8 390
		USD	29 411 500
<b>Net unrealised gain (in EUR)</b>			<b>549 799</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### Disruptive Technology

Currency	Purchase amount	Currency	Sale amount
EUR	448 891 221	DKK	73 337 900
USD	40 189 930	EUR	36 954 645
		JPY	928 144 900
		USD	465 806 140
<b>Net unrealised gain (in EUR)</b>			<b>6 468 337</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### Ecosystem Restoration

Currency	Purchase amount	Currency	Sale amount
CAD	499 000	CAD	815 000
CNH	81 960	CNH	41 790
CZK	12 231 330	CZK	6 222 140
DKK	560 000	DKK	5 443 000
EUR	17 155 207	EUR	5 986 252
GBP	8 190	GBP	5 220
JPY	1 252 102	JPY	111 246
NOK	2 861 000	MXN	7 743 000
SGD	158 030	NOK	8 720 000
USD	5 101 000	SEK	4 074 000
		SGD	80 530
		USD	15 349 716
<b>Net unrealised loss (in EUR)</b>			<b>(30 389)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### Emerging Bond

Currency	Purchase amount	Currency	Sale amount
AUD	1 348 930	AUD	670 730
EUR	534 390 640	EUR	287 873 220
USD	314 105 151	GBP	841 000
		USD	577 273 126
<b>Net unrealised gain (in USD)</b>			<b>5 689 691</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	4 845 300	AUD	2 406 490
BRL	26 677 465	BRL	60 255 000
CLP	535 948 000	CNH	420 880
CNH	848 900	EUR	24 984 759
COP	15 475 000 000	HKD	15 701 220
CZK	37 858 322	HUF	535 000 000
EUR	54 662 220	IDR	69 170 375 288
HKD	31 671 150	MXN	57 932 179
HUF	547 469 389	PEN	11 454 000

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
IDR	76 260 880 721	RON	22 723 770
INR	203 575 000	RUB	293 675 298
MXN	82 090 825	SGD	100 010
PEN	2 162 000	THB	31 586 000
PLN	5 572 000	TRY	6 942 000
RON	7 218 000	USD	107 003 104
RUB	162 461 250	ZAR	88 858 486
SGD	200 380		
THB	156 704 000		
USD	69 600 429		
ZAR	116 215 688		
<b>Net unrealised gain (in USD)</b>			<b>996 453</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Emerging Multi-Asset Income**

Currency	Purchase amount	Currency	Sale amount
AUD	1 244 190	AUD	623 440
BRL	664 440	BRL	72 000
CHF	751 230	CHF	751 845
CLP	15 367 000	CLP	18 462 000
CNH	33 508 700	CNH	16 736 570
COP	97 553 000	COP	86 717 000
CZK	235 470	EUR	1 997 782
EUR	2 417 388	HUF	29 497 000
IDR	597 640 000	IDR	497 469 000
JPY	113 005 884	JPY	113 048 773
MXN	1 793 000	MXN	1 060 000
PEN	42 000	PLN	423 000
PLN	45 000	RON	132 000
SGD	1 537 720	SGD	777 940
THB	1 585 165	THB	682 000
TRY	772 000	TRY	785 000
USD	4 202 500	USD	8 030 116
<b>Net unrealised loss (in USD)</b>			<b>(71 467)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Energy Transition**

Currency	Purchase amount	Currency	Sale amount
CAD	9 951 000	AUD	89 858 000
CNH	155 356 720	BRL	61 040 000
DKK	120 035 000	CAD	40 057 000
EUR	2 726 642 370	CHF	40 960 000
GBP	26 270	CNH	1 140 624 100
HKD	141 405 310	DKK	418 264 000
SGD	27 484 030	EUR	884 261 211
USD	880 168 631	GBP	300 500
		HKD	1 120 135 380
		NOK	444 663 000
		SEK	32 416 000
		SGD	14 258 310
		USD	2 412 064 882
<b>Net unrealised loss (in EUR)</b>			<b>(548 213)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.



# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

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

Currency	Purchase amount	Currency	Sale amount
CZK	201 509 520	CZK	102 075 270
EUR	26 348 950	EUR	13 334 950
SGD	13 250	SGD	6 640
USD	19 131 301	USD	37 547 301
<b>Net unrealised gain (in USD)</b>			<b>371 820</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Euro Bond Opportunities**

Currency	Purchase amount	Currency	Sale amount
AUD	5 143 846	AUD	5 820 651
BRL	32 486 715	BRL	25 494 224
CAD	4 040 868	CAD	4 520 203
CHF	3 585 183	CHF	7 476 456
COP	378 000	CZK	8 461 000
CZK	5 028 000	EUR	43 561 647
EUR	63 327 120	GBP	10 448 343
GBP	5 065 855	JPY	1 226 922 092
JPY	1 463 011 768	KRW	6 508 000
MXN	119 379 358	MXN	87 206 000
NOK	92 998 025	NOK	62 169 115
NZD	1 791 554	NZD	1 561 000
SEK	94 562 287	PEN	5 272 000
TWD	29 608 000	SEK	93 948 530
USD	48 961 522	TWD	59 711 000
ZAR	14 730 000	USD	62 688 668
		ZAR	61 691 000
<b>Net unrealised loss (in EUR)</b>			<b>(1 120 430)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 18 August 2023.

### **Euro Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CZK	265 313 210	CZK	133 126 050
EUR	5 599 602	EUR	11 131 972
<b>Net unrealised gain (in EUR)</b>			<b>10 770</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Euro Equity**

Currency	Purchase amount	Currency	Sale amount
CZK	232 025 440	CZK	117 410 080
EUR	5 415 090	EUR	10 683 433
USD	1 020 900	USD	516 510
<b>Net unrealised loss (in EUR)</b>			<b>(614)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Euro High Yield Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	93 697 984	EUR	13 710 163
GBP	7 554 000	GBP	68 641 000
USD	5 480 300	USD	17 378 350
<b>Net unrealised loss (in EUR)</b>			<b>(2 041 306)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

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

Currency	Purchase amount	Currency	Sale amount
EUR	54 858 485	CHF	1 789 000
USD	17 964 190	EUR	16 663 822
		GBP	29 419 000
		USD	21 457 570
		<b>Net unrealised loss (in EUR)</b>	<b>(1 104 349)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
EUR	6 712 934	AUD	1 619 762
USD	641 000	EUR	584 409
		GBP	4 355 000
		USD	694 000
		<b>Net unrealised gain (in EUR)</b>	<b>23 890</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

### **Europe Convertible**

Currency	Purchase amount	Currency	Sale amount
CHF	160 000	CHF	2 572 000
EUR	13 163 965	EUR	1 575 367
USD	1 544 000	GBP	1 928 000
		USD	9 160 000
		<b>Net unrealised loss (in EUR)</b>	<b>(104 587)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 18 July 2023.

### **Europe Growth**

Currency	Purchase amount	Currency	Sale amount
EUR	1 580 480	EUR	3 117 908
SGD	1 180 160	SGD	602 340
USD	2 489 310	USD	1 269 850
		<b>Net unrealised loss (in EUR)</b>	<b>(30 796)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Europe Small Cap**

Currency	Purchase amount	Currency	Sale amount
EUR	3 340 988	EUR	6 635 195
SGD	181 450	SGD	91 700
USD	7 018 170	USD	3 555 850
		<b>Net unrealised loss (in EUR)</b>	<b>(65 941)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Flexible Global Credit**

Currency	Purchase amount	Currency	Sale amount
AUD	310 000	AUD	450 000
EUR	8 551 374	CAD	396 000
USD	463 000	CHF	91 500
		EUR	612 612
		GBP	58 000
		HKD	790 000
		JPY	37 000 000
		NOK	260 000
		NZD	82 000
		SEK	40 000

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
		SGD	66 000
		USD	8 088 000
		<b>Net unrealised loss (in EUR)</b>	<b>(4 414)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

#### Global Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	14 419 321	AUD	17 065 000
BRL	91 543 016	BRL	75 316 962
CAD	10 742 306	CAD	23 435 297
CHF	8 519 519	CHF	20 515 583
CNH	42 420 000	CLP	130 984 083
COP	28 462 000	CNH	317 769 000
CZK	7 179 000	COP	1 174 167 168
EUR	392 647 618	CZK	25 191 000
GBP	14 085 747	EUR	136 987 293
HUF	17 328 000	GBP	37 318 632
IDR	1 996 685 000	HUF	114 724 000
JPY	4 349 858 237	IDR	32 697 706 960
KRW	11 668 000	ILS	1 430 000
MXN	327 639 815	JPY	6 782 925 645
NOK	215 734 510	KRW	6 424 009 000
NZD	4 055 641	MXN	275 412 646
SEK	200 226 016	NOK	141 909 291
TWD	67 959 000	NZD	3 588 000
USD	191 044 202	PEN	16 899 000
ZAR	70 430 000	PLN	4 729 000
		RON	1 646 430
		SEK	205 503 512
		SGD	1 173 000
		THB	44 101 000
		TWD	120 689 000
		USD	349 776 172
		ZAR	210 782 000
		<b>Net unrealised loss (in EUR)</b>	<b>(1 740 502)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 18 August 2023.

#### Global Convertible

Currency	Purchase amount	Currency	Sale amount
CHF	2 000 000	CHF	6 544 150
CZK	458 374 990	CZK	229 850 170
EUR	707 883 110	EUR	432 908 200
HKD	22 000 000	GBP	2 485 230
JPY	399 817 066	HKD	97 000 000
NOK	4 333 780	JPY	3 611 349 776
PLN	341 930	NOK	2 151 230
USD	539 217 066	PLN	170 580
		SGD	13 609 847
		USD	791 122 296
		<b>Net unrealised gain (in USD)</b>	<b>9 027 484</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Currency	Purchase amount	Currency	Sale amount
AUD	2 740 321	AUD	3 382 975
BRL	11 914 647	BRL	6 857 411
CAD	1 628 309	CAD	2 764 299
CHF	1 436 035	CHF	3 517 481
CZK	219 278 760	COP	27 787 000
EUR	62 902 173	CZK	113 963 130
GBP	2 662 750	EUR	32 642 555
JPY	655 928 638	GBP	9 147 433
KRW	25 596 000	JPY	605 292 201
MXN	67 787 734	MXN	44 072 000
NOK	57 878 050	NOK	35 873 883
NZD	1 260 627	NZD	1 123 000
SEK	29 870 465	PEN	6 323 000
TWD	21 106 000	SEK	30 454 552
USD	23 394 608	TWD	18 412 000
ZAR	34 450 000	USD	50 762 233
		ZAR	80 950 000
<b>Net unrealised loss (in EUR)</b>			<b>(561 907)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 18 August 2023.

#### **Global Environment**

Currency	Purchase amount	Currency	Sale amount
CNH	2 929 710	CNH	1 477 060
EUR	91 601 721	DKK	126 278 800
HKD	19 290	EUR	169 462 234
JPY	54 356 894 510	GBP	21 484 000
SGD	45 913 610	HKD	9 720
USD	75 848 180	JPY	3 433 060 992
		SGD	23 075 210
		TWD	522 780 800
		USD	314 511 950
<b>Net unrealised loss (in EUR)</b>			<b>(14 544 795)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
AUD	4 810 310	AUD	2 404 410
CZK	416 876 910	CZK	207 200 460
EUR	81 370 171	EUR	44 592 255
GBP	151 000	GBP	3 057 000
USD	25 915 710	USD	74 244 140
<b>Net unrealised loss (in EUR)</b>			<b>(615 779)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
AUD	3 139 289	AUD	14 541 335
CAD	2 998 773	CAD	15 579 937
CHF	2 657 926	CHF	2 553 527
EUR	458 382 530	DKK	3 460 971
GBP	13 658 420	EUR	437 304 280
JPY	582 461 564	GBP	117 333 624
MXN	26 344 514	JPY	2 153 061 644
NZD	1 151 000	NZD	4 667 435
SEK	667 868	SEK	27 887 651

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
SGD	571 296 880	USD	502 397 026
USD	213 051 610		
<b>Net unrealised loss (in EUR)</b>			<b>(6 085 183)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 18 August 2023.

#### **Green Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	15 577 100	AUD	34 911 080
CAD	4 785 000	CAD	102 766 000
EUR	406 425 498	EUR	25 970 937
GBP	4 295 000	GBP	91 075 000
USD	8 997 000	SEK	185 820 000
		USD	215 435 000
<b>Net unrealised loss (in EUR)</b>			<b>(5 041 221)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Green Tigers**

Currency	Purchase amount	Currency	Sale amount
CNH	4 515 540	AUD	3 848 100
EUR	27 135 948	CNH	2 411 570
GBP	893 030	CNY	16 687 200
HKD	2 271 100	EUR	3 722 324
INR	27 744 800	GBP	456 220
JPY	36 691 200	HKD	29 467 100
SGD	1 848 320	INR	226 521 600
TWD	18 017 200	JPY	748 759 800
USD	4 189 997	KRW	2 180 419 300
		SGD	1 260 640
		TWD	179 149 300
		USD	7 816 535
<b>Net unrealised gain (in USD)</b>			<b>684 633</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Health Care Innovators**

Currency	Purchase amount	Currency	Sale amount
EUR	88 970 630	CHF	4 976 200
USD	1 012 000	DKK	22 289 100
		EUR	925 327
		GBP	5 325 400
		JPY	335 046 400
		USD	77 946 600
<b>Net unrealised gain (in EUR)</b>			<b>1 172 251</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 21 July 2023.

#### **Inclusive Growth**

Currency	Purchase amount	Currency	Sale amount
CNH	208 830	CAD	368 500
EUR	15 628 247	CHF	711 500
SGD	29 800	CNH	103 940
USD	483 600	EUR	488 969
		GBP	1 221 100
		JPY	33 879 700
		SGD	14 940
		USD	13 963 200
<b>Net unrealised gain (in EUR)</b>			<b>198 110</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Japan Equity**

Currency	Purchase amount	Currency	Sale amount
EUR	148 072 320	EUR	75 178 060
JPY	11 980 323 765	JPY	22 988 879 837
USD	2 619 130	USD	1 307 750
<b>Net unrealised gain (in JPY)</b>			<b>628 179 699</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Japan Small Cap**

Currency	Purchase amount	Currency	Sale amount
EUR	174 381 800	EUR	87 370 490
JPY	16 528 917 250	JPY	32 221 841 072
USD	38 987 380	USD	19 526 700
<b>Net unrealised gain (in JPY)</b>			<b>768 683 948</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Local Emerging Bond**

Currency	Purchase amount	Currency	Sale amount
BRL	44 087 149	BRL	50 779 000
CLP	818 359 980	CZK	10 645 000
COP	10 500 000 000	EUR	7 381 250
CZK	43 325 000	HUF	755 377 000
EUR	45 328 620	IDR	71 760 001 046
HUF	943 449 645	MXN	74 749 127
IDR	77 387 955 000	PEN	9 647 000
INR	142 910 000	RON	15 346 117
MXN	119 692 386	RUB	133 631 926
PEN	1 758 000	THB	31 357 000
PLN	11 248 416	TRY	20 976 000
RON	6 593 000	USD	93 554 848
RUB	118 474 000	ZAR	72 199 108
THB	142 608 000		
TRY	21 159 000		
USD	42 637 252		
ZAR	74 303 798		
<b>Net unrealised gain (in USD)</b>			<b>1 159 200</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
AUD	10 500 710	AUD	5 251 850
CAD	1 289 700	CAD	644 710
CHF	9 541 729	CHF	9 516 501
CNH	2 116 590	CNH	1 070 750
CZK	23 480 690	CZK	11 816 310
EUR	45 169 553	EUR	50 929 541
HKD	11 953 980	GBP	8 510 000
JPY	1 457 643 376	HKD	5 978 960
SGD	5 527 910	JPY	1 543 270 979
USD	18 894 270	SGD	2 782 000
		USD	9 598 970
<b>Net unrealised loss (in EUR)</b>			<b>(862 119)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Nordic Small Cap**

Currency	Purchase amount	Currency	Sale amount
CZK	22 037 540	CZK	11 182 150
DKK	39 149 500	DKK	114 549 800
EUR	25 795 875	EUR	32 535 425
NOK	453 953 907	NOK	117 040 629
SEK	227 922 200	SEK	371 452 200
<b>Net unrealised gain (in EUR)</b>			<b>223 592</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **RMB Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	30 398	AUD	827
CNY	4 000	CNY	19 966 000
EUR	996 463	EUR	449 980
HKD	29 608	USD	942 285
SGD	29 922		
USD	3 117 010		
<b>Net unrealised gain (in USD)</b>			<b>64 851</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
EUR	1 140 148	EUR	2 240 601
ZAR	46 966 420	ZAR	23 483 210
<b>Net unrealised gain (in EUR)</b>			<b>32 376</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **SMaRT Food**

Currency	Purchase amount	Currency	Sale amount
CHF	102 380 130	AUD	6 213 800
EUR	268 096 696	CAD	3 141 900
GBP	49 313 500	CHF	60 405 490
NOK	13 104 700	DKK	15 708 600
USD	195 948 023	EUR	343 611 765
		GBP	28 133 620
		HKD	16 195 400
		INR	186 670 500
		JPY	371 855 500
		KRW	1 515 375 500
		NOK	110 455 500
		PHP	83 205 300
		USD	160 660 420
<b>Net unrealised loss (in EUR)</b>			<b>(711 733)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Social Bond**

Currency	Purchase amount	Currency	Sale amount
CHF	4 042 540	CHF	2 004 560
EUR	13 965 853	EUR	7 985 721
USD	4 115 190	USD	13 034 290
<b>Net unrealised loss (in EUR)</b>			<b>(95 973)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

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

Currency	Purchase amount	Currency	Sale amount
AUD	77 650	AUD	39 380
EUR	1 899 520	EUR	963 680
SGD	81 080	SGD	41 130
USD	1 102 108	USD	2 159 286
<b>Net unrealised gain (in USD)</b>			<b>20 815</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Sustainable Asian Cities Bond**

Currency	Purchase amount	Currency	Sale amount
AUD	3 597 780	AUD	1 796 830
CNH	4 122 270	CNH	2 057 560
EUR	457 680	EUR	228 910
HKD	2 574 730	HKD	1 285 060
SGD	1 241 640	SGD	620 660
USD	2 342 420	USD	4 697 081
<b>Net unrealised gain (in USD)</b>			<b>4 390</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
CHF	58 420	CHF	29 210
EUR	57 976	EUR	116 669
USD	61 040	USD	30 460
<b>Net unrealised loss (in EUR)</b>			<b>(730)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Sustainable Euro Bond**

Currency	Purchase amount	Currency	Sale amount
EUR	9 877 788	EUR	19 819 047
GBP	10 131 950	GBP	5 052 290
USD	8 694 170	USD	4 325 410
<b>Net unrealised loss (in EUR)</b>			<b>(34 696)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Sustainable Euro Corporate Bond**

Currency	Purchase amount	Currency	Sale amount
CHF	243 830	CHF	121 990
EUR	16 298 358	EUR	10 286 371
USD	10 913 000	USD	17 760 000
<b>Net unrealised loss (in EUR)</b>			<b>(133 514)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
CZK	68 643 390	CZK	34 089 030
EUR	1 433 867	EUR	2 880 180
<b>Net unrealised gain (in EUR)</b>			<b>2 690</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Sustainable Europe Dividend**

Currency	Purchase amount	Currency	Sale amount
EUR	1 097 193	EUR	1 831 695
USD	1 971 460	USD	1 190 180
<b>Net unrealised loss (in EUR)</b>			<b>(19 741)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Sustainable Europe Value**

Currency	Purchase amount	Currency	Sale amount
GBP	127 800 000	EUR	146 486 726
<b>Net unrealised gain (in EUR)</b>			<b>2 177 737</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 11 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
CHF	49 670	CHF	24 700
CNH	544 090	CNH	271 030
EUR	235 882 006	EUR	248 571 565
NOK	57 070	NOK	28 350
USD	272 624 066	USD	254 080 359
<b>Net unrealised gain (in USD)</b>			<b>4 695 404</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

#### **Sustainable Global Equity**

Currency	Purchase amount	Currency	Sale amount
NOK	266 538 676	EUR	1 259 700
USD	12 618 146	GBP	286 600
		HKD	4 784 000
		INR	12 292 600
		JPY	62 529 000
		NOK	135 202 330
		SGD	183 000
		TWD	5 374 900
		USD	21 089 587
<b>Net unrealised gain (in USD)</b>			<b>555 404</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
AUD	857 500	AUD	3 476 900
CAD	10 200	CAD	9 744 100
CNH	203 550	CHF	551 600
CZK	20 648 752	CNH	101 800
EUR	25 147 902	CZK	638 332
HKD	38 890	EUR	1 269 017
JPY	50 627 500	GBP	1 030 100
USD	474 826	HKD	1 803 120
		JPY	495 277 800
		NOK	794 100
		SEK	4 381 700
		SGD	1 560 100
		USD	11 076 905
<b>Net unrealised gain (in EUR)</b>			<b>396 240</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
EUR	46 675 260	CAD	103 000
USD	49 041 051	EUR	44 884 970
		GBP	114 000
		USD	50 322 398
<b>Net unrealised gain (in USD)</b>			<b>461 810</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

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

Currency	Purchase amount	Currency	Sale amount
CZK	620 590	CZK	311 230
USD	7 132 729	EUR	6 482 000
		GBP	37 000
		USD	28 084
		<b>Net unrealised loss (in USD)</b>	<b>(10 753)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
AUD	106 610	AUD	53 040
CAD	107 890	CAD	54 200
CHF	9 635 395	CHF	9 826 246
EUR	12 161 212	EUR	35 555 681
HKD	104 070	HKD	51 780
JPY	1 550 000 000	JPY	1 550 000 000
NOK	132 497 000	SGD	63 790
SGD	126 970	USD	13 058 490
USD	25 860 310		
		<b>Net unrealised loss (in EUR)</b>	<b>(427 124)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
CHF	797 912	CHF	795 072
EUR	6 734 337	CNY	6 661 400
JPY	118 810 188	EUR	7 229 961
USD	6 117 400	HKD	25 184 300
		JPY	126 029 865
		KRW	852 375 200
		TWD	24 590 300
		<b>Net unrealised loss (in EUR)</b>	<b>(39 029)</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 21 July 2023.

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

Currency	Purchase amount	Currency	Sale amount
EUR	168 488 820	EUR	84 392 140
USD	91 530 327	USD	181 705 977
		<b>Net unrealised gain (in USD)</b>	<b>1 747 843</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

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

Currency	Purchase amount	Currency	Sale amount
CZK	2 865 920	CZK	1 429 060
EUR	77 481 920	EUR	39 590 190
USD	43 018 377	USD	83 696 606
		<b>Net unrealised gain (in USD)</b>	<b>805 914</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### **Target Risk Balanced**

Currency	Purchase amount	Currency	Sale amount
BRL	45 677 150	BRL	23 586 560
EUR	5 268 651	EUR	10 060 765
USD	1 698 130	USD	853 120
		<b>Net unrealised gain (in EUR)</b>	<b>133 462</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

### US Growth

Currency	Purchase amount	Currency	Sale amount
CZK	1 402 742 960	CZK	705 782 360
EUR	126 640 480	EUR	17 909 300
USD	51 676 701	USD	199 355 458
<b>Net unrealised gain (in USD)</b>			<b>2 959 138</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### US High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	3 030 460	AUD	1 521 970
EUR	10 034 910	EUR	5 067 610
USD	6 505 693	USD	12 808 044
<b>Net unrealised gain (in USD)</b>			<b>132 628</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### US Mid Cap

Currency	Purchase amount	Currency	Sale amount
EUR	13 626 630	EUR	6 871 330
SGD	113 800	SGD	61 860
USD	7 502 450	USD	14 777 580
<b>Net unrealised gain (in USD)</b>			<b>147 297</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### US Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	88 110 300	EUR	23 930 130
SGD	359 880	SGD	180 990
USD	26 105 332	USD	94 887 733
<b>Net unrealised gain (in USD)</b>			<b>1 425 914</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### USD Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
AUD	7 219 000	AUD	12 781 000
EUR	85 700 110	EUR	57 370 800
USD	90 491 626	GBP	15 200 000
		USD	97 523 346
<b>Net unrealised gain (in USD)</b>			<b>904 065</b>

As at 30 June 2023, the latest maturity of all outstanding contracts is 8 August 2023.

### Counterparties to Forward foreign exchange contracts:

Bank of America Securities Europe  
 Barclays Bank Ireland Plc  
 BNP Paribas Paris  
 BNP Paribas Securities Services Luxembourg  
 Citigroup Global Market  
 Deutsche Bank  
 Goldman Sachs International  
 Goldman Sachs International London  
 HSBC France  
 JP Morgan  
 JP Morgan Chase Bank  
 Morgan Stanley Bank AG  
 Morgan Stanley Europe  
 Royal Bank of Canada  
 Société Générale  
 State Street Boston FX

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### Note 13 - Swaps

##### Credit Default Swaps

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

##### Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 800 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
3 000 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
6 000 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
13 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
20 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
25 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
14 000 000	USD	20/12/2026	TURKEY REPUBLIC OF 11.875% 00-15/01/2030	1.000%
1 200 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
15 500 000	USD	20/12/2026	TURKEY REPUBLIC OF 11.875% 00-15/01/2030	1.000%
4 200 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
2 100 000	USD	20/06/2027	1.000%	TURKEY REPUBLIC OF 11.875% 00-15/01/2030
2 100 000	USD	20/06/2027	1.000%	TURKEY REPUBLIC OF 11.875% 00-15/01/2030
4 500 000	USD	20/06/2027	ARAB REP EGYPT 4.55% 19-20/11/2023	1.000%
4 200 000	USD	20/06/2027	1.000%	TURKEY REPUBLIC OF 11.875% 00-15/01/2030
8 000 000	EUR	20/12/2027	5.000%	ITRX XOVER CDSI GEN 5Y Corp 20/12/2027
8 000 000	EUR	20/12/2027	5.000%	ITRX XOVER CDSI S38 5Y CORP 20/12/2027
10 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
25 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
25 000 000	USD	20/12/2027	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
24 400 000	USD	20/12/2027	1.000%	UNITED MEXICAN 4.15% 17-28/03/2027
			<b>Net unrealised loss (in USD)</b>	<b>(14 560 553)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Emerging Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 600 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
900 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
1 400 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
2 800 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
4 000 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
10 000 000	USD	20/12/2026	TURKEY REPUBLIC OF 11.875% 00- 15/01/2030	1.000%
15 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
9 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
18 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
2 300 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
11 500 000	USD	20/12/2026	TURKEY REPUBLIC OF 11.875% 00- 15/01/2030	1.000%
1 400 000	USD	20/06/2027	1.000%	TURKEY REPUBLIC OF 11.875% 00- 15/01/2030
1 400 000	USD	20/06/2027	1.000%	TURKEY REPUBLIC OF 11.875% 00- 15/01/2030
2 900 000	USD	20/06/2027	1.000%	TURKEY REPUBLIC OF 11.875% 00- 15/01/2030
3 000 000	USD	20/06/2027	ARAB REP EGYPT 4.55% 19- 20/11/2023	1.000%
5 000 000	EUR	20/12/2027	5.000%	ITRX XOVER CDSI GEN 5Y Corp 20/12/2027
5 000 000	EUR	20/12/2027	5.000%	ITRX XOVER CDSI S38 5Y CORP 20/12/2027
15 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
8 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
17 000 000	USD	20/12/2027	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
15 600 000	USD	20/12/2027	1.000%	UNITED MEXICAN 4.15% 17- 28/03/2027
			<b>Net unrealised loss (in USD)</b>	<b>(10 307 205)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
227 500 000	EUR	20/06/2028	1.000%	ITRX EUR CDSI S39 5Y Corp 20/06/2028
			<b>Net unrealised loss (in EUR)</b>	<b>(2 681 912)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### ***Euro Bond Opportunities***

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 500 000	EUR	20/06/2028	1.000%	ITRX EUR CDSI S39 5Y Corp 20/06/2028
6 600 000	USD	20/06/2028	1.000%	CDX IG CDSI S40 5Y Corp 20/06/2028
48 200 000	EUR	20/12/2027	ITRX EUR CDSI S38 5Y CORP 20/12/2027	1.000%
48 200 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
48 200 000	EUR	20/12/2027	ITRX EUR CDSI S38 5Y CORP 20/12/2027	1.000%
48 200 000	EUR	20/12/2027	ITRX EUR CDSI S38 5Y CORP 20/12/2027	1.000%
48 200 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
48 200 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
			<b>Net unrealised loss (in EUR)</b>	<b>(184 984)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 350 000	EUR	20/06/2028	1.000%	ITRX EUR CDSI S39 5Y Corp 20/06/2028
45 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI S39 5Y CORP 20/06/2028
10 000 000	EUR	20/12/2027	1.000%	SNRFIN CDSI S38 5Y CORP 20/12/2027
			<b>Net unrealised loss (in EUR)</b>	<b>(1 896 219)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 000 000	EUR	20/06/2028	1.000%	UNIBAIL-RODAMCO 1.375% 16- 09/03/2026
3 000 000	EUR	20/12/2027	1.000%	KINGFISHER PLC 5.625% 03- 15/12/2014
			<b>Net unrealised gain (in EUR)</b>	<b>407 327</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	EUR	20/06/2028	1.000%	UNIBAIL-RODAMCO 1.375% 16- 09/03/2026
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/06/2028
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/06/2028
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI S39 5Y CORP 20/06/2028

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI S39 5Y CORP 20/06/2028
			<b>Net unrealised loss (in EUR)</b>	<b>(643 961)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/06/2028	ITRX XOVER CDSI S39 5Y CORP 20/06/2028	5.000%
			<b>Net unrealised gain (in EUR)</b>	<b>806 613</b>

#### ***Global Bond Opportunities***

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
30 500 000	EUR	20/06/2028	1.000%	ITRX EUR CDSI S39 5Y Corp 20/06/2028
17 100 000	USD	20/06/2028	1.000%	CDX IG CDSI S40 5Y Corp 20/06/2028
99 500 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
99 500 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
99 500 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
99 500 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
99 500 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
99 500 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
99 500 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
			<b>Net unrealised loss (in EUR)</b>	<b>(542 342)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
600 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI S39 5Y CORP 20/06/2028
350 000	EUR	20/06/2028	1.000%	ITRX EUR CDSI S39 5Y Corp 20/06/2028
11 700 000	EUR	20/06/2028	1.000%	ITRX EUR CDSI S39 5Y Corp 20/06/2028
8 400 000	USD	20/06/2028	1.000%	CDX IG CDSI S40 5Y Corp 20/06/2028
21 100 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
21 100 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
21 100 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
21 100 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
21 100 000	EUR	20/12/2027	ITRX EUR CDSI S38 5Y CORP 20/12/2027	1.000%
21 100 000	EUR	20/12/2027	1.000%	ITRX EUR CDSI S38 5Y CORP 20/12/2027
			<b>Net unrealised loss (in EUR)</b>	<b>(256 024)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 800 000	USD	20/06/2028	CDX HY CDSI S40 5Y PRC CORP 20/06/2028	5.000%
600 000	USD	20/06/2028	CDX HY CDSI S40 5Y PRC CORP 20/06/2028	5.000%
			<b>Net unrealised gain (in EUR)</b>	<b>84 912</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
182 000 000	EUR	20/06/2028	1.000%	ITRX EUR CDSI S39 5Y Corp 20/06/2028
			<b>Net unrealised loss (in EUR)</b>	<b>(2 145 530)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 500 000	EUR	20/06/2028	ITRX EUR CDSI S39 5Y Corp 20/06/2028	1.000%
46 000 000	EUR	20/06/2028	ITRX EUR CDSI GEN 10Y CORP 20/06/2033	1.000%
			<b>Net unrealised gain (in EUR)</b>	<b>569 061</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 300 000	EUR	20/06/2028	ITRX EUR CDSI GEN 10Y CORP 20/06/2033	1.000%
3 300 000	USD	20/06/2028	CDX IG CDSI S40 5Y Corp 20/06/2028	1.000%
6 200 000	USD	20/06/2028	CDX IG CDSI S40 5Y Corp 20/06/2028	1.000%
			<b>Net unrealised gain (in USD)</b>	<b>190 350</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	EUR	20/06/2028	ITRX XOVER CDSI GEN 5Y CORP 20/06/2028	5.000%
3 000 000	USD	20/06/2028	CDX HY CDSI S40 5Y PRC CORP 20/06/2028	5.000%
			<b>Net unrealised gain (in USD)</b>	<b>84 268</b>



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 050 000	USD	20/06/2028	CDX HY CDSI S40 5Y PRC CORP 20/06/2028	5.000%
			<b>Net unrealised gain (in USD)</b>	<b>20 080</b>

#### **Interest Rate Swaps**

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

#### **Emerging Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
165 830 000	CZK	21/09/2032	4.621%	IBOR 6M
165 830 000	CZK	21/09/2032	IBOR 6M	6.285%
260 550 000	CZK	30/06/2025	5.620%	IBOR 6M
1644 620 000	HUF	03/07/2028	7.571%	HUNGARIAN BUBOR CURVES 6M
310 580 000	MXN	19/06/2025	9.780%	MXN SWAP (TIIE) 28 DAY
81 410 000	MXN	09/06/2033	MXN SWAP (TIIE) 28 DAY	8.280%
17 270 000	PLN	15/05/2028	5.143%	IBOR 6M
17 720 000	PLN	09/06/2028	5.136%	IBOR 6M
178 240 000	ZAR	30/03/2025	IBOR 3M	7.753%
188 620 000	ZAR	04/04/2025	IBOR 3M	7.912%
184 060 000	ZAR	17/04/2025	IBOR 3M	8.126%
			<b>Net unrealised loss (in USD)</b>	<b>(255 260)</b>

#### **Euro Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 700 000	USD	20/06/2028	SOFR RATES AVERAGES	3.790%
11 000 000	USD	23/05/2028	SOFR RATES AVERAGES	3.543%
6 400 000	USD	26/06/2028	SOFR RATES AVERAGES	3.785%
32 000 000	GBP	11/04/2025	Sonia Sterling Interbank Average Rate	4.202%
9 900 000	USD	28/06/2029	SOFR RATES AVERAGES	3.460%
5 300 000	USD	28/06/2034	3.363%	SOFR RATES AVERAGES
			<b>Net unrealised loss (in EUR)</b>	<b>(1 363 120)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 100 000	EUR	15/06/2053	0.000%	2.735%
			<b>Net unrealised gain (in EUR)</b>	<b>20 630</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Euro Money Market**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	22/04/2024	3.612%	EURO SHORT-TERM RATE
24 000 000	EUR	22/04/2024	3.606%	EURO SHORT-TERM RATE
9 500 000	EUR	23/05/2024	3.619%	EURO SHORT-TERM RATE
14 000 000	EUR	24/06/2024	3.835%	EURO SHORT-TERM RATE
9 500 000	EUR	24/06/2024	3.828%	EURO SHORT-TERM RATE
6 700 000	EUR	30/05/2024	3.631%	EURO SHORT-TERM RATE
10 000 000	EUR	11/04/2024	3.389%	EURO SHORT-TERM RATE
30 000 000	EUR	18/07/2023	0.762%	EURO SHORT-TERM RATE
20 000 000	EUR	25/07/2023	0.819%	EURO SHORT-TERM RATE
25 000 000	EUR	29/09/2023	2.350%	EURO SHORT-TERM RATE
25 000 000	EUR	04/10/2023	2.221%	EURO SHORT-TERM RATE
10 000 000	EUR	05/10/2023	2.137%	EURO SHORT-TERM RATE
10 000 000	EUR	05/10/2023	3.435%	EURO SHORT-TERM RATE
15 000 000	EUR	05/10/2023	2.081%	EURO SHORT-TERM RATE
20 000 000	EUR	10/10/2023	2.375%	EURO SHORT-TERM RATE
15 000 000	EUR	16/10/2023	2.415%	EURO SHORT-TERM RATE
15 000 000	EUR	17/10/2023	2.431%	EURO SHORT-TERM RATE
5 000 000	EUR	23/10/2023	2.963%	EURO SHORT-TERM RATE
15 000 000	EUR	23/10/2023	2.561%	EURO SHORT-TERM RATE
10 000 000	EUR	25/10/2023	2.479%	EURO SHORT-TERM RATE
11 000 000	EUR	27/10/2023	2.404%	EURO SHORT-TERM RATE
10 000 000	EUR	13/11/2023	2.614%	EURO SHORT-TERM RATE
20 000 000	EUR	23/11/2023	2.590%	EURO SHORT-TERM RATE
20 000 000	EUR	29/11/2023	2.657%	EURO SHORT-TERM RATE
20 000 000	EUR	07/12/2023	2.613%	EURO SHORT-TERM RATE
25 000 000	EUR	08/12/2023	2.583%	EURO SHORT-TERM RATE
12 500 000	EUR	12/12/2023	2.612%	EURO SHORT-TERM RATE
10 000 000	EUR	12/09/2023	3.464%	EURO SHORT-TERM RATE
24 000 000	EUR	07/07/2023	3.236%	EURO SHORT-TERM RATE
9 750 000	EUR	10/07/2023	3.221%	EURO SHORT-TERM RATE
25 000 000	EUR	11/07/2023	2.726%	EURO SHORT-TERM RATE
10 000 000	EUR	17/07/2023	2.758%	EURO SHORT-TERM RATE
8 000 000	EUR	17/07/2023	3.179%	EURO SHORT-TERM RATE
4 000 000	EUR	27/07/2023	3.285%	EURO SHORT-TERM RATE
35 000 000	EUR	27/07/2023	3.285%	EURO SHORT-TERM RATE
22 000 000	EUR	02/08/2023	3.294%	EURO SHORT-TERM RATE
14 500 000	EUR	02/08/2023	3.291%	EURO SHORT-TERM RATE
10 000 000	EUR	03/08/2023	2.941%	EURO SHORT-TERM RATE
4 000 000	EUR	08/08/2023	2.976%	EURO SHORT-TERM RATE
9 750 000	EUR	14/08/2023	3.305%	EURO SHORT-TERM RATE

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 500 000	EUR	22/08/2023	3.477%	EURO SHORT-TERM RATE
10 000 000	EUR	25/08/2023	3.381%	EURO SHORT-TERM RATE
20 000 000	EUR	01/09/2023	3.207%	EURO SHORT-TERM RATE
4 950 000	EUR	01/09/2023	3.414%	EURO SHORT-TERM RATE
4 900 000	EUR	12/10/2023	3.523%	EURO SHORT-TERM RATE
9 750 000	EUR	09/11/2023	3.413%	EURO SHORT-TERM RATE
20 000 000	EUR	03/01/2024	3.083%	EURO SHORT-TERM RATE
10 000 000	EUR	23/01/2024	3.098%	EURO SHORT-TERM RATE
15 000 000	EUR	24/01/2024	3.104%	EURO SHORT-TERM RATE
25 000 000	EUR	29/01/2024	3.097%	EURO SHORT-TERM RATE
10 000 000	EUR	05/02/2024	3.235%	EURO SHORT-TERM RATE
5 000 000	EUR	15/02/2024	3.330%	EURO SHORT-TERM RATE
5 000 000	EUR	23/02/2024	3.604%	EURO SHORT-TERM RATE
7 500 000	EUR	27/02/2024	3.465%	EURO SHORT-TERM RATE
4 500 000	EUR	13/03/2024	3.018%	EURO SHORT-TERM RATE
24 000 000	EUR	28/03/2024	3.271%	EURO SHORT-TERM RATE
10 000 000	EUR	02/04/2024	3.457%	EURO SHORT-TERM RATE
9 000 000	EUR	15/04/2024	3.501%	EURO SHORT-TERM RATE
28 500 000	EUR	30/04/2024	3.553%	EURO SHORT-TERM RATE
14 000 000	EUR	07/05/2024	3.443%	EURO SHORT-TERM RATE
9 500 000	EUR	07/05/2024	3.525%	EURO SHORT-TERM RATE
14 400 000	EUR	13/05/2024	3.474%	EURO SHORT-TERM RATE
12 500 000	EUR	22/05/2024	3.577%	EURO SHORT-TERM RATE
24 000 000	EUR	31/05/2024	3.548%	EURO SHORT-TERM RATE
19 000 000	EUR	31/05/2024	3.548%	EURO SHORT-TERM RATE
10 000 000	EUR	10/06/2024	3.637%	EURO SHORT-TERM RATE
19 000 000	EUR	14/06/2024	3.659%	EURO SHORT-TERM RATE
9 000 000	EUR	18/06/2024	3.753%	EURO SHORT-TERM RATE
9 500 000	EUR	21/06/2024	3.812%	EURO SHORT-TERM RATE
9 500 000	EUR	25/06/2024	3.802%	EURO SHORT-TERM RATE
19 000 000	EUR	25/06/2024	3.801%	EURO SHORT-TERM RATE
24 000 000	EUR	27/06/2024	3.800%	EURO SHORT-TERM RATE
			<b>Net unrealised gain (in EUR)</b>	<b>2 350 729</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
50 000 000	EUR	06/09/2028	3.024%	EURIBOR 6M
			<b>Net unrealised gain (in EUR)</b>	<b>479 040</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Flexible Global Credit**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000	CAD	12/04/2033	3.313%	CANADA BANKER ACCEPTANCE 3M
400 000	EUR	12/04/2033	2.807%	EURIBOR 6M
700 000	USD	12/04/2033	3.235%	SOFR RATES AVERAGES
1 000 000	AUD	12/04/2033	AUST BANK BILLS 6M	4.225%
600 000	GBP	12/04/2033	Sonia Sterling Interbank Average Rate	3.419%
400 000	CAD	11/04/2033	3.364%	CANADA BANKER ACCEPTANCE 3M
			<b>Net unrealised loss (in EUR)</b>	<b>(20 986)</b>

#### **Global Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 700 000	USD	20/06/2028	SOFR RATES AVERAGES	3.790%
4 900 000	USD	23/05/2028	SOFR RATES AVERAGES	3.560%
29 400 000	USD	23/05/2028	SOFR RATES AVERAGES	3.543%
19 600 000	USD	26/06/2028	SOFR RATES AVERAGES	3.785%
87 100 000	GBP	11/04/2025	Sonia Sterling Interbank Average Rate	4.202%
11 900 000	GBP	23/05/2025	Sonia Sterling Interbank Average Rate	4.744%
30 100 000	USD	28/06/2029	SOFR RATES AVERAGES	3.460%
16 200 000	USD	28/06/2034	3.363%	SOFR RATES AVERAGES
			<b>Net unrealised loss (in EUR)</b>	<b>(4 103 834)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 600 000	USD	20/06/2028	SOFR RATES AVERAGES	3.790%
6 000 000	USD	23/05/2028	SOFR RATES AVERAGES	3.543%
7 600 000	USD	26/06/2028	SOFR RATES AVERAGES	3.785%
16 200 000	GBP	11/04/2025	Sonia Sterling Interbank Average Rate	4.202%
11 800 000	USD	28/06/2029	SOFR RATES AVERAGES	3.460%
6 300 000	USD	28/06/2034	3.363%	SOFR RATES AVERAGES
7 200 000	USD	14/06/2028	SOFR RATES AVERAGES	3.666%
21 100 000	GBP	12/06/2025	Sonia Sterling Interbank Average Rate	5.231%
			<b>Net unrealised loss (in EUR)</b>	<b>(1 148 977)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 620 000	EUR	15/06/2053	0.000%	2.735%
			<b>Net unrealised gain (in EUR)</b>	<b>15 914</b>

#### **Local Emerging Bond**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
131 850 000	CZK	21/09/2032	4.681%	IBOR 6M
131 850 000	CZK	21/09/2032	IBOR 6M	4.621%
165 120 000	CZK	30/06/2025	5.620%	IBOR 6M
1033 310 000	HUF	03/07/2028	7.571%	HUNGARIAN BUBOR CURVES 6M

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
208 490 000	MXN	19/06/2025	9.780%	MXN SWAP (TIIE) 28 DAY
54 650 000	MXN	09/06/2033	MXN SWAP (TIIE) 28 DAY	8.280%
12 280 000	PLN	15/05/2028	5.143%	IBOR 6M
11 550 000	PLN	09/06/2028	5.136%	IBOR 6M
119 180 000	ZAR	30/03/2025	IBOR 3M	7.753%
121 990 000	ZAR	04/04/2025	IBOR 3M	7.912%
130 780 000	ZAR	17/04/2025	IBOR 3M	8.126%
			<b>Net unrealised loss (in USD)</b>	<b>(177 378)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/06/2025	EURIBOR 6M	3.172%
23 000 000	EUR	25/04/2025	EURIBOR 6M	3.582%
10 000 000	EUR	16/05/2025	EURIBOR 6M	3.135%
30 000 000	EUR	19/09/2025	EURIBOR 6M	3.231%
30 000 000	EUR	28/11/2025	EURIBOR 6M	3.204%
20 000 000	EUR	23/01/2026	EURIBOR 6M	3.390%
25 000 000	EUR	27/03/2026	EURIBOR 6M	3.351%
22 000 000	EUR	22/05/2026	EURIBOR 6M	3.189%
10 000 000	EUR	11/06/2027	EURIBOR 6M	3.227%
10 000 000	EUR	17/12/2027	EURIBOR 6M	3.212%
8 000 000	EUR	28/04/2028	EURIBOR 6M	3.163%
4 000 000	EUR	23/06/2028	EURIBOR 6M	3.270%
			<b>Net unrealised loss (in EUR)</b>	<b>(1 967 074)</b>

#### **USD Money Market**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 000 000	USD	20/06/2024	5.240%	FEDERAL FUNDS EFFECTIVE RATE US
9 400 000	USD	20/06/2024	5.251%	FEDERAL FUNDS EFFECTIVE RATE US
12 000 000	USD	04/03/2024	5.392%	FEDERAL FUNDS EFFECTIVE RATE US
15 000 000	USD	13/09/2023	5.417%	FEDERAL FUNDS EFFECTIVE RATE US
4 000 000	USD	11/04/2024	4.760%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	18/07/2023	3.2975	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	10/10/2023	5.073%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	03/07/2023	4.822%	FEDERAL FUNDS EFFECTIVE RATE US

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	USD	03/07/2023	3.109%	FEDERAL FUNDS EFFECTIVE RATE US
15 000 000	USD	13/07/2023	3.119%	FEDERAL FUNDS EFFECTIVE RATE US
7 000 000	USD	04/12/2023	0.487%	FEDERAL FUNDS EFFECTIVE RATE US
16 700 000	USD	30/08/2023	5.255%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	11/07/2023	4.936%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	27/07/2023	5.094%	FEDERAL FUNDS EFFECTIVE RATE US
14 000 000	USD	03/08/2023	5.110%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	08/08/2023	5.085%	FEDERAL FUNDS EFFECTIVE RATE US
19 500 000	USD	14/08/2023	5.126%	FEDERAL FUNDS EFFECTIVE RATE US
12 000 000	USD	03/01/2024	5.344%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	24/01/2024	4.825%	FEDERAL FUNDS EFFECTIVE RATE US
13 000 000	USD	14/07/2023	4.946%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	24/07/2023	4.808%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	24/07/2023	5.084%	FEDERAL FUNDS EFFECTIVE RATE US
14 500 000	USD	24/07/2023	5.093%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	31/07/2023	4.832%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	31/07/2023	5.069%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	16/08/2023	5.089%	FEDERAL FUNDS EFFECTIVE RATE US
4 900 000	USD	29/08/2023	5.213%	FEDERAL FUNDS EFFECTIVE RATE US
13 500 000	USD	02/10/2023	5.083%	FEDERAL FUNDS EFFECTIVE RATE US
9 000 000	USD	11/10/2023	4.840%	FEDERAL FUNDS EFFECTIVE RATE US
8 000 000	USD	11/10/2023	4.885%	FEDERAL FUNDS EFFECTIVE RATE US

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 500 000	USD	24/11/2023	5.138%	FEDERAL FUNDS EFFECTIVE RATE US
9 700 000	USD	27/12/2023	5.329%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	18/01/2024	4.865%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	07/02/2024	5.052%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	08/02/2024	5.044%	FEDERAL FUNDS EFFECTIVE RATE US
15 000 000	USD	05/03/2024	5.404%	FEDERAL FUNDS EFFECTIVE RATE US
18 500 000	USD	26/04/2024	4.728%	FEDERAL FUNDS EFFECTIVE RATE US
6 500 000	USD	03/06/2024	5.082%	FEDERAL FUNDS EFFECTIVE RATE US
6 500 000	USD	04/06/2024	4.994%	FEDERAL FUNDS EFFECTIVE RATE US
			<b>Net unrealised gain (in USD)</b>	<b>418 677</b>

### Inflation Swaps

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

#### ***Euro Bond Opportunities***

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
11 500 000	EUR	15/03/2032	2.545%	HICPXT 0D
11 500 000	EUR	15/03/2042	HICPXT 0D	2.465%
15 000 000	USD	11/03/2032	USCPI 0D	3.100%
15 000 000	USD	11/03/2042	2.833%	USCPI 0D
15 700 000	USD	23/05/2028	2.447%	0.000%
6 400 000	USD	26/06/2028	2.477%	0.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(481 265)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 986 378	EUR	15/07/2052	0.000%	2.345%
35 101 415	EUR	15/02/2033	2.295%	0.000%
34 555 355	EUR	15/02/2043	0.000%	2.441%
			<b>Net unrealised loss (in EUR)</b>	<b>(1 162 485)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
420 000	EUR	15/03/2052	HICPXT 0D	2.540%
420 000	EUR	15/03/2052	HICPXT 0D	2.560%
600 000	USD	17/03/2052	2.763%	USCPI 0D
640 000	USD	29/03/2052	2.690%	USCPI 0D
7 440 000	EUR	15/02/2033	2.310%	0.000%
7 440 000	EUR	15/02/2043	0.000%	2.445%
			<b>Net unrealised loss (in EUR)</b>	<b>(273 622)</b>

#### **Global Bond Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
17 100 000	EUR	15/03/2032	2.545%	HICPXT 0D
17 100 000	EUR	15/03/2042	HICPXT 0D	2.465%
22 300 000	USD	11/03/2032	USCPI 0D	3.100%
22 300 000	USD	11/03/2042	2.833%	USCPI 0D
7 000 000	USD	23/05/2028	2.485%	0.000%
42 000 000	USD	23/05/2028	2.447%	0.000%
19 600 000	USD	26/06/2028	2.477%	0.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(656 271)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	EUR	15/03/2032	2.545%	HICPXT 0D
500 000	EUR	15/03/2042	HICPXT 0D	2.465%
700 000	USD	11/03/2032	USCPI 0D	3.100%
700 000	USD	11/03/2042	2.833%	USCPI 0D
300 000	EUR	15/05/2052	HICPXT 0D	2.660%
420 000	USD	09/05/2052	2.775%	USCPI 0D
8 500 000	USD	23/05/2028	2.447%	0.000%
7 600 000	USD	26/06/2028	2.477%	0.000%
10 300 000	USD	14/06/2028	2.430%	0.000%
			<b>Net unrealised loss (in EUR)</b>	<b>(8 474)</b>

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 430 000	EUR	15/03/2052	HICPXT 0D	2.555%
1 440 000	EUR	15/03/2052	HICPXT 0D	2.540%
2 080 000	USD	17/03/2052	2.763%	USCPI 0D
2 200 000	USD	29/03/2052	2.690%	USCPI 0D
4 560 000	EUR	15/02/2033	2.310%	0.000%
4 560 000	EUR	15/02/2043	0.000%	2.445%
			<b>Net unrealised loss (in EUR)</b>	<b>(586 209)</b>



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 220 000	USD	02/06/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
700 000	USD	21/06/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
11 000 000	USD	06/07/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
<b>Net unrealised loss (in EUR)</b>				<b>(5 873)</b>

#### **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.

#### **Emerging Multi-Asset Income**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 557 283	11.16%	GOLDMAN SACHS INTERNATIONAL, UNITED KINGDOM	USD	30/08/2023	0.100%	GOLDMAN SACHS DYNAMIC FX CARRY STRATEGY (GSFXCA19)
768 005	5.51%	BNP PARIBAS PARIS, FRANCE	USD	28/03/2024	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
<b>Net unrealised gain (in USD)</b>						<b>292 447</b>

#### **Euro Bond Opportunities**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
6 300 000	3.64%	BNP PARIBAS PARIS, FRANCE	EUR	20/09/2023	EURIBOR 3M +SPREAD	Markit iBoxx Euro Corporate Index
<b>Net unrealised loss (in EUR)</b>						<b>(38 743)</b>

#### **Global Bond Opportunities**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
20 300 000	5.13%	BNP PARIBAS PARIS, FRANCE	EUR	20/09/2023	EURIBOR 3M +SPREAD	Markit iBoxx Euro Corporate Index
<b>Net unrealised loss (in EUR)</b>						<b>(124 838)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### **Global Convertible**

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
10 792 159	1.42%	MORGAN STANLEY BANK AG, GERMANY	USD	20/11/2023	USD SOFR AVERAGE +SPREAD	MSCI EMERGING - CHINA NET USD INDEX
10 388 009	1.37%	MORGAN STANLEY BANK AG, GERMANY	USD	20/11/2023	MSCI EMERGING MARKET INDEX	USD SOFR AVERAGE +SPREAD
					<b>Net unrealised loss (in USD)</b>	<b>(755 317)</b>

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

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
7 800 000	6.26%	BNP PARIBAS PARIS, FRANCE	EUR	20/09/2023	EURIBOR 3M +SPREAD	Markit iBoxx Euro Corporate Index
					<b>Net unrealised loss (in EUR)</b>	<b>(47 967)</b>

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

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	0.26%	BNP PARIBAS PARIS, FRANCE	USD	06/06/2024	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
					<b>Net unrealised loss (in EUR)</b>	<b>(1 781)</b>

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

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

Note that all TRS are settled on a bilateral mode.

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

### Note 14 - Contracts for Difference (CFD)

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

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

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

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

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
GBP	9 907	S	RIO TINTO PLC	627 932	0
EUR	64 287	S	E.ON SE	819 202	0
USD	6 335	S	TEXAS INSTRUMENTS INC	1 140 427	0
USD	15 962	S	EXXON MOBIL CORP	1 711 925	0
AUD	266 566	S	WHITEHAVEN COAL LTD	1 190 620	0
GBP	282 708	S	BP PLC	1 647 392	0
USD	2 597	S	LG ENERGY SOLUTION	1 089 843	42
EUR	13 000	S	STOXX 600 AUTO EUX(SXAP)	9 088 186	0
EUR	45 095	S	STOXX 600 BANK (SX7P)	7 653 836	0
GBP	45 256	S	BHP GROUP LTD-DI	1 346 336	0
GBP	52 514	S	SHELL PLC	1 563 926	0
USD	3 975	S	DIEBOLD NIXDORF INC	211	0
USD	11 331	S	DOW INC	603 489	0
				<b>Total:</b>	<b>42</b>

#### **Global Convertible**

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	6 000 000	P	DELIVERY HERO AG 3.25% 23- 21/02/2030 CV	637 024 187	340 478
EUR	66 483	S	DELIVERY HERO SE	2 930 695	(392 041)
				<b>Total:</b>	<b>(51 563)</b>

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

BNP Paribas Paris  
Goldman Sachs International London

### Note 15 - Options positions

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

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

#### **Ecosystem Restoration**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	9 100	P	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	440.000	9 100	12 048
EUR	9 100	S	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	394.000	9 100	(650)
						<b>Total:</b>	<b>11 398</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 0 EUR.

#### **Emerging Multi-Asset Income**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	1	S	PUT MSCI EM 18/08/2023 890	18/08/2023	890.000	89 000	(230)
USD	2	P	PUT MSCI EM 18/08/2023 930	18/08/2023	930.000	186 000	970
<b>Total:</b>							<b>740</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 0 USD.

#### **Energy Transition**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	1 144 218	P	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	440.000	1 144 218	1 514 793
EUR	1 144 218	S	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	394.000	1 144 218	(81 685)
<b>Total:</b>							<b>1 433 108</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 0 EUR.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
EUR	21 341	P	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	440.000	23 283	30 823
EUR	21 341	S	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	394.000	23 283	(1 662)
<b>Total:</b>							<b>29 161</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to (1111 589) USD.

#### **Euro Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	5 780 000	P	PUT USD/JPY 30/11/2023 124.5	30/11/2023	124.500	4 306 931	11 306
USD	5 780 000	S	PUT JPY/USD 30/11/2023 117.5	30/11/2023	117.500	4 563 514	(1 796)
USD	384 000	P	PUT USD/CHF 22/12/2023 0.98	22/12/2023	0.980	420 639	6 447
USD	13 700 000	S	PUT JPY/USD 31/10/2023 120	31/10/2023	120.000	11 033 835	(3 416)
USD	13 700 000	P	PUT USD/JPY 31/10/2023 127	31/10/2023	127.000	10 425 670	25 592
USD	3 770 000	S	CALL USD/JPY 06/07/2023 141.75	06/07/2023	141.750	3 388 961	(65 676)
USD	1 880 000	P	CALL JPY/USD 06/07/2023 140	06/07/2023	140.000	1 669 122	52 885
USD	1 910 000	P	CALL JPY/USD 20/07/2023 142	20/07/2023	142.000	1 719 982	33 795
USD	3 820 000	S	CALL USD/JPY 20/07/2023 143.75	20/07/2023	143.750	3 482 358	(39 149)

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	11 000 000	P	CALL USD/EUR 10/10/2023 1.1325	10/10/2023	1.133	11 418 423	34 243
EUR	11 000 000	S	CALL EUR/USD 10/10/2023 1.165	10/10/2023	1.165	11 746 104	(3 465)
EUR	10 510 000	P	PUT EUR/NOK 08/09/2023 11.48	08/09/2023	11.480	10 061 762	105 795
EUR	10 510 000	S	PUT NOK/EUR 08/09/2023 11.19	08/09/2023	11.190	10 322 522	(40 705)
EUR	3 490 000	S	PUT NOK/EUR 18/07/2023 11.2	18/07/2023	11.200	3 344 142	(1 131)
EUR	1 750 000	P	PUT EUR/NOK 18/07/2023 11.37	18/07/2023	11.370	1 702 314	2 408
CAD	8 080 000	P	PUT CAD/JPY 05/10/2023 90.75	05/10/2023	90.750	4 650 077	996
CAD	5 471 000	S	PUT JPY/CAD 23/08/2023 90	23/08/2023	90.000	3 296 040	(8)
CAD	5 471 000	P	PUT CAD/JPY 23/08/2023 95	23/08/2023	95.000	3 122 564	333
CHF	5 336 000	S	PUT JPY/CHF 17/07/2023 138	17/07/2023	138.000	4 872 821	0
CHF	5 336 000	P	PUT CHF/JPY 17/07/2023 144	17/07/2023	144.000	4 669 787	0
<b>Total:</b>							<b>118 454</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 1 931 570 EUR.

#### **Euro Defensive Equity**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	75	S	PUT EURO STOXX 50 - OPTION 15/12/23 2500	15/12/2023	2 500.000	1 875 000	(3 000)
EUR	50	P	PUT EURO STOXX 50 - OPTION 15/12/2023 35	15/12/2023	3 500.000	1 750 000	10 300
EUR	270	S	PUT EURO STOXX 50 - OPTION 21/07/2023 21	21/07/2023	2 100.000	5 670 000	(270)
EUR	220	S	PUT EURO STOXX 50 - OPTION 18/08/2023 23	18/08/2023	2 300.000	5 060 000	(220)
EUR	220	P	PUT EURO STOXX 50 - OPTION 18/08/2023 32	18/08/2023	3 200.000	7 040 000	3 300
EUR	270	P	PUT EURO STOXX 50 - OPTION 15/09/2023 31	15/09/2023	3 100.000	8 370 000	7 560
EUR	270	S	PUT EURO STOXX 50 - OPTION 15/09/2023 22	15/09/2023	2 200.000	5 940 000	(1 080)
EUR	50	S	PUT EURO STOXX 50 - OPTION 18/08/2023 21	18/08/2023	2 100.000	1 050 000	(50)
EUR	150	S	PUT EURO STOXX 50 - OPTION 20/10/2023 20	20/10/2023	2 050.000	3 075 000	(1 050)
EUR	235	S	PUT EURO STOXX 50 - OPTION 17/11/2023 23	17/11/2023	2 350.000	5 522 500	(4 935)
EUR	235	P	PUT EURO STOXX 50 - OPTION 17/11/2023 33	17/11/2023	3 300.000	7 755 000	25 850
EUR	220	P	PUT EURO STOXX 50 - OPTION 15/12/2023 33	15/12/2023	3 350.000	7 370 000	34 760
EUR	220	S	PUT EURO STOXX 50 - OPTION 15/12/2023 23	15/12/2023	2 350.000	5 170 000	(6 820)

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	325	P	PUT EURO STOXX 50 - OPTION 19/01/2024 35	19/01/2024	3 500.000	11 375 000	85 475
EUR	325	S	PUT EURO STOXX 50 - OPTION 19/01/2024 25	19/01/2024	2 500.000	8 125 000	(17 225)
EUR	55	P	PUT EURO STOXX 50 - OPTION 15/09/2023 36	15/09/2023	3 600.000	1 980 000	4 125
EUR	175	S	PUT EURO STOXX 50 - OPTION 20/10/2023 25	20/10/2023	2 500.000	4 375 000	(3 150)
EUR	175	P	PUT EURO STOXX 50 - OPTION 20/10/2023 35	20/10/2023	3 500.000	6 125 000	19 600
EUR	325	P	PUT EURO STOXX 50 - OPTION 21/06/2024 37	21/06/2024	3 700.000	12 025 000	266 500
EUR	90	S	PUT EURO STOXX 50 - OPTION 17/11/2023 25	17/11/2023	2 500.000	2 250 000	(2 520)
EUR	90	P	PUT EURO STOXX 50 - OPTION 17/11/2023 36	17/11/2023	3 600.000	3 240 000	17 280
EUR	325	S	PUT EURO STOXX 50 - OPTION 16/02/2024 26	16/02/2024	2 600.000	8 450 000	(24 050)
EUR	325	P	PUT EURO STOXX 50 - OPTION 16/02/2024 36	16/02/2024	3 600.000	11 700 000	123 175
EUR	55	S	PUT EURO STOXX 50 - OPTION 18/08/2023 26	18/08/2023	2 600.000	1 430 000	(165)
EUR	55	P	PUT EURO STOXX 50 - OPTION 18/08/2023 36	18/08/2023	3 600.000	1 980 000	1 925
EUR	55	S	PUT EURO STOXX 50 - OPTION 15/12/2023 26	15/12/2023	2 600.000	1 430 000	(2 585)
EUR	80	P	PUT EURO STOXX 50 - OPTION 15/12/2023 36	15/12/2023	3 600.000	2 880 000	19 840
EUR	55	S	PUT EURO STOXX 50 - OPTION 21/07/2023 26	21/07/2023	2 600.000	1 430 000	(55)
EUR	55	P	PUT EURO STOXX 50 - OPTION 21/07/2023 36	21/07/2023	3 600.000	1 980 000	440
EUR	55	S	PUT EURO STOXX 50 - OPTION 15/09/2023 26	15/09/2023	2 600.000	1 430 000	(495)
EUR	350	S	PUT EURO STOXX 50 - OPTION 15/03/2024 25	15/03/2024	2 500.000	8 750 000	(26 950)
EUR	310	P	PUT EURO STOXX 50 - OPTION 15/03/2024 35	15/03/2024	3 500.000	10 850 000	114 390
EUR	40	P	PUT EURO STOXX 50 - OPTION 15/03/2024 36	15/03/2024	3 600.000	1 440 000	17 480
EUR	270	P	PUT EURO STOXX 50 - OPTION 21/07/2023 38	21/07/2023	3 800.000	10 260 000	4 050
EUR	325	S	PUT EURO STOXX 50 - OPTION 19/04/2024 26	19/04/2024	2 650.000	8 612 500	(37 375)
EUR	325	P	PUT EURO STOXX 50 - OPTION 19/04/2024 37	19/04/2024	3 700.000	12 025 000	193 050
EUR	50	P	PUT EURO STOXX 50 - OPTION 18/08/2023 38	18/08/2023	3 800.000	1 900 000	2 950
EUR	150	P	PUT EURO STOXX 50 - OPTION 20/10/2023 38	20/10/2023	3 800.000	5 700 000	31 950

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	3 903	S	CALL EURO STOXX 50 - OPTION 21/07/2023 4	21/07/2023	4 500.000	175 635 000	(390 300)
EUR	320	P	PUT EURO STOXX 50 - OPTION 17/05/2024 37	17/05/2024	3 700.000	11 840 000	226 880
EUR	320	S	PUT EURO STOXX 50 - OPTION 17/05/2024 26	17/05/2024	2 600.000	8 320 000	(43 200)
EUR	325	S	PUT EURO STOXX 50 - OPTION 21/06/2024 26	21/06/2024	2 600.000	8 450 000	(51 675)
<b>Total:</b>							<b>593 710</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 4 840 217 EUR.

#### **Euro Government Bond**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	631	S	CALL EURO-BUND FUTURE 21/07/2023 137.5	21/07/2023	137.500	86 762 500	(82 030)
EUR	1 348	S	PUT EURO-BUND FUTURE 21/07/2023 132.5	21/07/2023	132.500	178 610 000	(754 880)
<b>Total:</b>							<b>(836 910)</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 4 696 298 EUR.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	300	P	PUT EURO STOXX 50 - OPTION 21/07/2023 42	21/07/2023	4 200.000	12 600 000	22 800
<b>Total:</b>							<b>22 800</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 490 061 EUR.

#### **Global Bond Opportunities**

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	11 860 000	P	PUT USD/JPY 30/11/2023 124.5	30/11/2023	124.500	10 216 002	23 198
USD	11 860 000	S	PUT JPY/USD 30/11/2023 117.5	30/11/2023	117.500	9 641 608	(3 685)
USD	790 000	P	PUT USD/CHF 22/12/2023 0.98	22/12/2023	0.980	865 378	13 264
USD	18 300 000	S	PUT JPY/USD 30/11/2023 117	30/11/2023	117.000	9 363 888	(4 881)
USD	18 300 000	P	PUT USD/JPY 30/11/2023 124	30/11/2023	124.000	8 837 405	31 903
USD	16 700 000	S	PUT JPY/USD 31/10/2023 120	31/10/2023	120.000	13 865 152	(4 164)
USD	16 700 000	P	PUT USD/JPY 31/10/2023 127	31/10/2023	127.000	14 673 953	31 196
USD	8 710 000	S	CALL USD/JPY 06/07/2023 141.75	06/07/2023	141.750	7 829 669	(151 734)
USD	4 360 000	P	CALL JPY/USD 06/07/2023 140	06/07/2023	140.000	3 870 942	122 647
USD	4 400 000	P	CALL JPY/USD 20/07/2023 142	20/07/2023	142.000	3 962 262	77 853

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	8 800 000	S	CALL USD/JPY 20/07/2023 143.75	20/07/2023	143.750	8 022 186	(90 186)
USD	8	P	CALL US 10YR NOTE FUTURE (CBT) 21/07/2023 1	21/07/2023	115.000	843 263	573
EUR	22 550 000	P	CALL USD/EUR 10/10/2023 1.1325	10/10/2023	1.133	23 407 768	70 198
EUR	22 550 000	S	CALL EUR/USD 10/10/2023 1.165	10/10/2023	1.165	24 079 514	(7 103)
EUR	24 340 000	P	PUT EUR/NOK 08/09/2023 11.48	08/09/2023	11.480	23 301 929	245 007
EUR	24 340 000	S	PUT NOK/EUR 08/09/2023 11.19	08/09/2023	11.190	23 905 822	(94 269)
EUR	8 070 000	S	PUT NOK/EUR 18/07/2023 11.2	18/07/2023	11.200	7 732 729	(2 615)
EUR	4 040 000	P	PUT EUR/NOK 18/07/2023 11.37	18/07/2023	11.370	3 929 914	5 559
CAD	16 640 000	P	PUT CAD/JPY 05/10/2023 90.75	05/10/2023	90.750	9 576 397	2 052
CAD	10 711 000	S	PUT JPY/CAD 23/08/2023 90	23/08/2023	90.000	6 452 913	(15)
CAD	10 711 000	P	PUT CAD/JPY 23/08/2023 95	23/08/2023	95.000	6 113 286	653
CHF	10 964 000	S	PUT JPY/CHF 17/07/2023 138	17/07/2023	138.000	10 012 296	0
CHF	10 964 000	P	PUT CHF/JPY 17/07/2023 144	17/07/2023	144.000	9 595 117	0
						<b>Total:</b>	<b>265 451</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 4 391 505 EUR.

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

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	1 720 000	P	PUT USD/JPY 30/11/2023 124.5	30/11/2023	124.500	1 281 647	3 364
USD	1 720 000	S	PUT JPY/USD 30/11/2023 117.5	30/11/2023	117.500	1 358 001	(534)
USD	115 000	P	PUT USD/CHF 22/12/2023 0.98	22/12/2023	0.980	125 973	1 931
USD	3 300 000	S	PUT JPY/USD 30/11/2023 117	30/11/2023	117.000	2 595 003	(880)
USD	3 300 000	P	PUT USD/JPY 30/11/2023 124	30/11/2023	124.000	2 448 511	5 753
USD	3 200 000	S	PUT JPY/USD 31/10/2023 120	31/10/2023	120.000	2 577 246	(798)
USD	3 200 000	P	PUT USD/JPY 31/10/2023 127	31/10/2023	127.000	2 435 193	5 978
USD	1 140 000	S	CALL USD/JPY 06/07/2023 141.75	06/07/2023	141.750	1 024 779	(19 860)
USD	570 000	P	CALL JPY/USD 06/07/2023 140	06/07/2023	140.000	506 064	16 034
USD	1 370 000	P	CALL JPY/USD 20/07/2023 142	20/07/2023	142.000	1 233 704	24 241
USD	2 750 000	S	CALL USD/JPY 20/07/2023 143.75	20/07/2023	143.750	2 506 933	(28 183)
USD	10	P	CALL US 10YR NOTE FUTURE (CBT) 21/07/2023 1	21/07/2023	115.000	1 054 079	716
EUR	3 320 000	P	CALL USD/EUR 10/10/2023 1.1325	10/10/2023	1.133	3 446 288	10 335



## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	3 320 000	S	CALL EUR/USD 10/10/2023 1.165	10/10/2023	1.165	3 545 188	(1 046)
EUR	3 220 000	P	PUT EUR/NOK 08/09/2023 11.48	08/09/2023	11.480	3 082 671	32 413
EUR	3 220 000	S	PUT NOK/EUR 08/09/2023 11.19	08/09/2023	11.190	3 162 561	(12 471)
EUR	2 510 000	S	PUT NOK/EUR 18/07/2023 11.2	18/07/2023	11.200	2 405 099	(813)
EUR	1 260 000	P	PUT EUR/NOK 18/07/2023 11.37	18/07/2023	11.370	1 225 666	1 734
CAD	2 450 000	P	PUT CAD/JPY 05/10/2023 90.75	05/10/2023	90.750	1 409 986	302
CAD	1 660 000	S	PUT JPY/CAD 23/08/2023 90	23/08/2023	90.000	1 515 908	(2)
CAD	1 660 000	P	PUT CAD/JPY 23/08/2023 95	23/08/2023	95.000	1 452 745	101
CHF	1 660 000	S	PUT JPY/CHF 17/07/2023 138	17/07/2023	138.000	1 515 908	0
CHF	1 660 000	P	PUT CHF/JPY 17/07/2023 144	17/07/2023	144.000	1 452 745	0
						<b>Total:</b>	<b>38 315</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 1 626 000 EUR.

#### Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	28	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 360	15/09/2023	3 600.000	4 619 615	(8 341)
USD	28	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 380	15/09/2023	3 800.000	4 876 260	13 153
USD	12	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 375	15/09/2023	3 750.000	2 062 328	5 087
USD	28	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 405	15/09/2023	4 050.000	5 197 067	(25 985)
USD	14	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 392	15/09/2023	3 925.000	2 518 332	9 143
USD	7	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 377	15/09/2023	3 775.000	1 211 045	(3 128)
USD	10	P	PUT S&P 500 E-MINI FUTURE 15/12/2023 400	15/12/2023	4 000.000	1 833 181	22 686
USD	56	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 420	15/09/2023	4 200.000	10 779 102	82 768
USD	1	S	PUT NASDAQ 100 STOCK INDEX 18/08/2023 11	18/08/2023	11 900.000	1 090 742	(972)
USD	2	P	PUT NASDAQ 100 STOCK INDEX 18/08/2023 12	18/08/2023	12 500.000	2 291 476	3 245
EUR	40	P	PUT EURO STOXX 50 - OPTION 15/09/2023 38	15/09/2023	3 800.000	1 520 000	4 760
EUR	28	P	PUT EURO STOXX 50 - OPTION 15/12/2023 40	15/12/2023	4 000.000	1 120 000	15 820
						<b>Total:</b>	<b>118 236</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 1 245 524 EUR.

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	104	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 360	15/09/2023	3 600.000	17 158 570	(30 980)
USD	104	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 380	15/09/2023	3 800.000	18 111 824	48 854
USD	48	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 375	15/09/2023	3 750.000	8 249 313	20 348
USD	72	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 392	15/09/2023	3 925.000	12 951 421	47 021
USD	36	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 377	15/09/2023	3 775.000	6 228 231	(16 086)
USD	36	P	PUT S&P 500 E-MINI FUTURE 15/12/2023 400	15/12/2023	4 000.000	6 599 450	81 668
EUR	156	P	PUT EURO STOXX 50 - OPTION 15/09/2023 38	15/09/2023	3 800.000	5 928 000	18 564
EUR	752	P	PUT EURO STOXX 50 - OPTION 15/09/2023 42	15/09/2023	4 200.000	31 584 000	309 824
EUR	100	P	PUT EURO STOXX 50 - OPTION 15/12/2023 40	15/12/2023	4 000.000	4 000 000	56 500
EUR	222	S	PUT EURO STOXX 50 - OPTION 18/08/2023 40	18/08/2023	4 050.000	8 991 000	(28 860)
EUR	444	P	PUT EURO STOXX 50 - OPTION 18/08/2023 42	18/08/2023	4 200.000	18 648 000	108 336
EUR	376	S	PUT EURO STOXX 50 - OPTION 15/09/2023 40	15/09/2023	4 050.000	15 228 000	(92 496)
						<b>Total:</b>	<b>522 693</b>

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 8 017 660 EUR.

#### Counterparties to Options:

BNP Paribas, France  
 Citigroup Global Market  
 Goldman Sachs International London  
 JP Morgan  
 Morgan Stanley Bank AG

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### Swaptions

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

#### Euro Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
72 000 000	S	EUR	Swaption Call on CDS	0.725%	16/08/2023	ITRX EUR CDSI S39 16/08/2023 0.725
37 000 000	P	GBP	Swaption Put on IRS	4.930%	27/11/2023	3-M GBP-LIBOR 27/11/2023 4.93
17 000 000	S	EUR	Swaption Put on IRS	3.510%	11/09/2023	6-M EURIBOR 11/09/2023 3.51
17 000 000	S	EUR	Swaption Put on IRS	3.470%	06/12/2023	6-M EURIBOR 06/12/2023 3.47
76 000 000	S	GBP	Swaption Put on IRS	5.650%	14/12/2023	SONIA1D 14/12/2023 5.65
37 000 000	S	GBP	Swaption Call on IRS	4.250%	27/11/2023	SONIA1D 27/11/2023 4.25
17 000 000	S	EUR	Swaption Call on IRS	2.910%	11/09/2023	6-M EURIBOR 11/09/2023 2.91
17 000 000	S	EUR	Swaption Call on IRS	2.470%	06/12/2023	6-M EURIBOR 06/12/2023 2.47
72 000 000	S	EUR	Swaption Put on CDS	0.950%	16/08/2023	ITRX EUR CDSI S39 5Y 16/08/2023 0.95
45 600 000	P	EUR	Swaption Put on CDS	4.375%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.375
45 600 000	S	EUR	Swaption Put on CDS	4.625%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.625
45 600 000	S	EUR	Swaption Put on CDS	4.875%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.875
37 500 000	P	EUR	Swaption Put on CDS	4.250%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.25
37 500 000	S	EUR	Swaption Put on CDS	4.375%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.375
37 500 000	S	EUR	Swaption Put on CDS	4.625%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.625
<b>Market value (in EUR)</b>						<b>(1 302 883)</b>

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### Global Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
197 000 000	S	EUR	Swaption Call on CDS	0.725%	16/08/2023	ITRX EUR CDSI S39 16/08/2023 0.725
116 000 000	P	GBP	Swaption Put on IRS	4.930%	27/11/2023	3-M GBP-LIBOR 27/11/2023 4.93
46 000 000	S	EUR	Swaption Put on IRS	3.510%	11/09/2023	6-M EURIBOR 11/09/2023 3.51
46 000 000	S	EUR	Swaption Put on IRS	3.470%	06/12/2023	6-M EURIBOR 06/12/2023 3.47
219 000 000	S	GBP	Swaption Put on IRS	5.650%	14/12/2023	SONIA1D 14/12/2023 5.65
116 000 000	S	GBP	Swaption Call on IRS	4.250%	27/11/2023	SONIA1D 27/11/2023 4.25
46 000 000	S	EUR	Swaption Call on IRS	2.910%	11/09/2023	6-M EURIBOR 11/09/2023 2.91
46 000 000	S	EUR	Swaption Call on IRS	2.470%	06/12/2023	6-M EURIBOR 06/12/2023 2.47
197 000 000	S	EUR	Swaption Put on CDS	0.950%	16/08/2023	ITRX EUR CDSI S39 5Y 16/08/2023 0.95
130 600 000	P	EUR	Swaption Put on CDS	4.375%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.375
130 600 000	S	EUR	Swaption Put on CDS	4.625%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.625
130 600 000	S	EUR	Swaption Put on CDS	4.875%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.875
107 500 000	S	EUR	Swaption Put on CDS	4.625%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.625
107 500 000	P	EUR	Swaption Put on CDS	4.250%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.25
107 500 000	S	EUR	Swaption Put on CDS	4.375%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.375
<b>Market value (in EUR)</b>						<b>(3 669 071)</b>

#### Global Enhanced Bond 36M

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
36 000 000	S	EUR	Swaption Call on CDS	0.725%	16/08/2023	ITRX EUR CDSI S39 16/08/2023 0.725
11 000 000	S	EUR	Swaption Put on IRS	3.510%	13/09/2023	6-M EURIBOR 13/09/2023 3.51
20 000 000	P	GBP	Swaption Put on IRS	4.930%	27/11/2023	3-M GBP-LIBOR 27/11/2023 4.93
8 500 000	S	EUR	Swaption Put on IRS	3.510%	11/09/2023	6-M EURIBOR 11/09/2023 3.51

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
8 500 000	S	EUR	Swaption Put on IRS	3.470%	06/12/2023	6-M EURIBOR 06/12/2023 3.47
38 000 000	S	GBP	Swaption Put on IRS	5.650%	14/12/2023	SONIA1D 14/12/2023 5.65
11 000 000	S	EUR	Swaption Put on IRS	3.470%	13/12/2023	6-M EURIBOR 13/12/2023 3.47
11 000 000	S	EUR	Swaption Call on IRS	2.910%	13/09/2023	6-M EURIBOR 13/09/2023 2.91
20 000 000	S	GBP	Swaption Call on IRS	4.250%	27/11/2023	SONIA1D 27/11/2023 4.25
8 500 000	S	EUR	Swaption Call on IRS	2.910%	11/09/2023	6-M EURIBOR 11/09/2023 2.91
8 500 000	S	EUR	Swaption Call on IRS	2.470%	06/12/2023	6-M EURIBOR 06/12/2023 2.47
11 000 000	S	EUR	Swaption Call on IRS	2.470%	13/12/2023	6-M EURIBOR 13/12/2023 2.47
25 800 000	S	GBP	Swaption Call on IRS	4.250%	13/12/2023	SONIA1D 13/12/2023 4.25
25 800 000	P	GBP	Swaption Call on IRS	4.930%	13/12/2023	SONIA1D 13/12/2023 4.93
36 000 000	S	EUR	Swaption Put on CDS	0.950%	16/08/2023	ITRX EUR CDSI S39 5Y 16/08/2023 0.95
23 000 000	S	EUR	Swaption Put on CDS	4.625%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.625
23 000 000	S	EUR	Swaption Put on CDS	4.875%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.875
23 000 000	P	EUR	Swaption Put on CDS	4.375%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.375
19 000 000	S	EUR	Swaption Put on CDS	4.375%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.375
19 000 000	P	EUR	Swaption Put on CDS	4.250%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.25
19 000 000	S	EUR	Swaption Put on CDS	4.625%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.625
<b>Market value (in EUR)</b>						<b>(795 873)</b>

#### Counterparties to Swaptions:

Goldman Sachs International London, Germany  
 J.P. Morgan AG, Luxembourg  
 Morgan Stanley Bank AG, Luxembourg  
 Morgan Stanley Bank AG, United Kingdom  
 Morgan Stanley International, United Kingdom

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

#### Note 16 - Securities lending

For the period ended 30 June 2023, the securities lending income generated by the Fund is disclosed in the "Statement of Operations and Changes in Net Asset" under "Income on Investments and assets, net" as follows:

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

The only remaining fees attributable to securities lending are:

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

As at 30 June 2023, there is no securities lending in the sub-funds.

#### Note 17 - Global overview of collateral

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

As at 30 June 2023, the Company pledged the following collaterals in favour of forward exchange contracts traded and swap agreements counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Aqua	EUR	880 000	Cash
China A-Shares	USD	169 164	Cash
China Equity	USD	54 994	Cash
Ecosystem Restoration	EUR	50 000	Cash
Emerging Bond	USD	22 200 794	Cash
Emerging Bond Opportunities	USD	11 714 780	Cash
Energy Transition	EUR	12 930 000	Cash

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Sub-fund	Currency	OTC collateral	Type of collateral
Enhanced Bond 6M	EUR	3 841 721	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	4 339 491	Cash
Euro Bond Opportunities	EUR	10 477 028	Cash
Euro Flexible Bond	EUR	1 510 000	Cash
Euro Government Bond	EUR	4 679 232	Cash
Euro High Yield Bond	EUR	1 789 978	Cash
Euro High Yield Short Duration Bond	EUR	1 671 498	Cash
Euro Inflation-Linked Bond	EUR	995 537	Cash
Euro Short Term Corporate Bond Opportunities	EUR	3 797 432	Cash
Flexible Global Credit	EUR	273 666	Cash
Global Bond Opportunities	EUR	20 822 990	Cash
Global Convertible	USD	791 637	Cash
Global Enhanced Bond 36M	EUR	4 728 957	Cash
Global Environment	EUR	12 490 000	Cash
Global High Yield Bond	EUR	280 000	Cash
Global Inflation-Linked Bond	EUR	9 524 024	Cash
Green Bond	EUR	4 680 000	Cash
Local Emerging Bond	USD	1 523 471	Cash
Multi-Asset Thematic	EUR	1 070 768	Cash
Nordic Small Cap	EUR	270 000	Cash
RMB Bond	USD	14 827	Cash
SMaRT Food	EUR	1 760 000	Cash
Sustainable Enhanced Bond 12M	EUR	1 950 000	Cash
Sustainable Euro Corporate Bond	EUR	5 993 237	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	120 000	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	114 643	Cash
Sustainable Global Multi-Factor High Yield Bond	USD	351 302	Cash
Sustainable Multi-Asset Balanced	EUR	430 000	Cash
Sustainable Multi-Asset Flexible	EUR	195 000	Cash
Sustainable US Multi-Factor Equity	USD	2 054 000	Cash

As at 30 June 2023, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
Climate Impact	EUR	870 000	Cash
Consumer Innovators	EUR	440 000	Cash
Disruptive Technology	EUR	7 170 000	Cash
Emerging Bond	USD	4 550 000	Cash
Emerging Multi-Asset Income	USD	283 660	Cash
Energy Transition	EUR	12 870 000	Cash

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Sub-fund	Currency	OTC collateral	Type of collateral
Environmental Absolute Return Thematic Equity (EARTH)	USD	300 000	Cash
Euro Bond Opportunities	EUR	540 000	Cash
Euro Money Market	EUR	2 430 000	Cash
Global Bond Opportunities	EUR	4 060 000	Cash
Global Convertible	USD	10 025 000	Cash
Global Enhanced Bond 36M	EUR	380 000	Cash
Global Environment	EUR	500 000	Cash
Global Inflation-Linked Bond	EUR	5 430 000	Cash
Green Bond	EUR	290 000	Cash
Health Care Innovators	EUR	1 360 000	Cash
Japan Equity	JPY	605 520 768	Cash
Japan Small Cap	JPY	728 517 174	Cash
Local Emerging Bond	USD	1 275 010	Cash
Nordic Small Cap	EUR	170 000	Cash
SMaRT Food	EUR	1 240 000	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	600 000	Cash
Sustainable Europe Value	EUR	1 100 000	Cash
Sustainable Global Corporate Bond	USD	4 253 660	Cash
Sustainable Global Equity	USD	265 852	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	550 000	Cash
Sustainable US Multi-Factor Equity	USD	2 070 000	Cash
Sustainable US Value Multi-Factor Equity	USD	880 000	Cash
US Growth	USD	3 502 160	Cash
US Small Cap	USD	1 690 000	Cash
USD Money Market	USD	236 000	Cash
USD Short Duration Bond	USD	661 615	Cash

#### Note 18 - Related party transactions

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

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

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

#### Note 19 - Change in the composition of the securities portfolio

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



# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

### Note 20 - List of Investment managers

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

Sub-fund	Investment managers
Nordic Small Cap	<b>Alfred Berg AS, Sweden</b> <b>BNPP AM UK</b> (FX management)
Europe Emerging Equity	<b>Alfred Berg AS, Sweden</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Russia Equity	<b>Alfred Berg AS, Sweden</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Sustainable Asia ex-Japan Equity	<b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Sustainable Multi-Asset Balanced	<b>BNPP AM BE</b> <b>BNPP AM UK</b> (FX management) Additional Manager(s) SRI pockets: <b>BNPP AM France</b>
Brazil Equity	<b>BNPP AM Brazil</b>
Latin America Equity	<b>BNPP AM Brazil</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Enhanced Bond 6M	<b>BNPP AM France</b> <b>BNPP AM UK</b> (FX management)
Euro Bond Euro Money Market Sustainable Euro Multi-Factor Equity USD Money Market	<b>BNPP AM France</b>
Euro Government Bond Euro Medium Term Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the Cash management
Emerging Multi-Asset Income	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Futures implementation), <b>Alfred Berg AS, Sweden</b> , <b>BNPP AM Asia</b> , <b>BNPP AM Brazil</b> , <b>BNPP AM UK</b> (FX management)
Euro Short Term Corporate Bond Opportunities Europe Convertible Europe Real Estate Securities Sustainable Europe Value	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Sustainable Multi-Asset Flexible	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Multi-Asset Thematic	<b>BNPP AM France</b> subdelegating to <b>BNPP AM UK</b> for the FX and Cash Management <b>BNPP AM UK</b> (FX Management)
Green Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX and Cash management) <b>BNPP AM UK</b> (FX management)

## BNP PARIBAS FUNDS

### Notes to the financial statements at 30/06/2023

Sub-fund	Investment managers
Euro Corporate Bond Europe Small Cap Europe Small Cap Convertible Inclusive Growth Social Bond Sustainable Euro Corporate Bond Sustainable Europe Dividend Target Risk Balanced	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (FX management)
Euro High Yield Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (inclusive FX management)
Sustainable Europe Multi-Factor Equity	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Sustainable US Value Multi-Factor Equity	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Belgium Equity	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the Cash management
Sustainable Enhanced Bond 12M	<b>BNPP AM France</b> subdelegating to <b>BNPP AM UK</b> for the Cash Management <b>BNPP AM UK</b> (FX Management)
RMB Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX management) <b>BNPP AM UK</b> (FX management)
Global Enhanced Bond 36M	<b>BNPP AM UK</b> (inclusive FX and Futures implementation) sub delegating to <b>BNPP AM France</b> sub delegating to <b>BNPP AM USA</b>
Sustainable Global Low Vol Equity Sustainable US Multi-Factor Equity	<b>BNPP AM France</b> <b>BNPP AM UK</b> (FX management)
China A-Shares	<b>BNPP AM France</b> sub delegating to <b>BNPP AM Asia</b>
China Equity	<b>BNPP AM France</b> sub delegating to <b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Flexible Global Credit	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the Cash management
Global Convertible Sustainable Euro Bond Sustainable Euro Multi-Factor Corporate Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the Cash management <b>BNPP AM UK</b> (FX management)
Euro Defensive Equity	<b>BNPP AM Nederland</b> making use of the services of <b>BNPP AM France</b>
Ecosystem Restoration Energy Transition Euro High Yield Short Duration Bond Europe Growth Sustainable Global Equity	<b>BNPP AM UK</b> (inclusive FX and Cash management)
Emerging Bond Emerging Bond Opportunities Local Emerging Bond Sustainable Asian Cities Bond	<b>BNPP AM UK</b> (inclusive FX, Cash management and Futures Implementation)
Environmental Absolute Return Thematic Equity (EARTH)	<b>BNPP AM UK</b> (inclusive FX and Futures Implementation)
Euro Equity	<b>BNPP AM UK</b> (inclusive FX and Cash management) <b>BNPP AM France</b>
Global Inflation-Linked Bond	<b>BNPP AM UK</b> (inclusive FX management) <b>BNPP AM USA</b>
Global Bond Opportunities	<b>BNPP AM UK</b> (inclusive FX, Cash management and Futures implementation) <b>BNPP AM USA</b> <b>BNPP AM France</b>

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

Sub-fund	Investment managers
Europe Equity	<b>BNPP AM UK</b> <b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Global High Yield Bond Sustainable Global Corporate Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM France</b> <b>BNPP AM UK</b> (inclusive FX management)
Euro Bond Opportunities	<b>BNPP AM UK</b> (inclusive FX, Cash management and Futures implementation) sub delegating to <b>BNPP AM France</b> sub delegating to <b>BNPP AM USA</b>
USD Short Duration Bond	<b>BNPP AM UK</b> (inclusive FX and Cash management)
Euro Inflation-Linked Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management
Emerging Equity	<b>BNPP AM Asia</b>
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap US Small Cap	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the Cash management <b>BNPP AM UK</b> (FX management)
US High Yield Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (FX management)
Green Tigers	<b>Impax</b> <b>BNPP AM UK</b> (FX management)
Aqua Climate Impact Global Environment SMaRT Food	<b>Impax</b> <b>BNPP AM UK</b> (FX management)
Japan Equity	<b>MUKAM</b> <b>BNPP AM UK</b> (FX management)
Japan Small Cap	<b>Sumitomo</b> <b>BNPP AM UK</b> (FX management)
Turkey Equity	<b>TEB</b> sub delegating to <b>BNPP AM UK</b> for the FX management
Sustainable Global Multi-Factor Corporate Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management <b>BNPP AM UK</b> (FX Management)
Euro Flexible Bond	<b>BNPP AM France</b>
Sustainable Global Multi-Factor High Yield Bond	<b>BNPP AM France</b> sub delegating to <b>BNPP AM UK</b> for the FX and cash management

### Note 21 - Transaction fees

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

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

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

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## Notes to the financial statements at 30/06/2023

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

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

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

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

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

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

### **Note 23 - Money Market Funds**

On 14 June 2017, The European Parliament and The Council of the European Union released the Regulation 2017/1131 on money market funds (the “MMF Regulation”) with effect as of 20 July 2018.

As at 30 June 2023, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

### **Note 24 - Recovery of Belgian tax collected in Belgium**

The Management Company has introduced recovery requests to Belgian tax authorities so as to safeguard SICAV rights, and so the interest of the shareholders, to benefit from a refund of Belgian tax levied. A potential tax refund is contingent upon the end of court and trial legal proceedings.

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

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

### Note 25 - Transparency of the promotion of environmental or social characteristics and of sustainable investments

The table below disclose the classification SFDR of the sub-funds:

Sub-fund	SFDR Category	Sub-fund	SFDR Category
Aqua	Article 9	Green Bond	Article 9
Belgium Equity	Article 8	Green Tigers	Article 9
Brazil Equity	Article 8	Health Care Innovators	Article 8
China A-Shares	Article 8	Inclusive Growth	Article 8
China Equity	Article 8	India Equity	Article 8
Climate Impact	Article 9	Japan Equity	Article 8
Consumer Innovators	Article 8	Japan Small Cap	Article 8
Disruptive Technology	Article 8	Latin America Equity	Article 8
Ecosystem Restoration	Article 9	Local Emerging Bond	Article 8
Emerging Bond	Article 8	Multi-Asset Thematic	Article 8
Emerging Bond Opportunities	Article 8	Nordic Small Cap	Article 8
Emerging Equity	Article 8	RMB Bond	Article 8
Emerging Multi-Asset Income	Article 8	Russia Equity	Article 8
Energy Transition	Article 9	SMaRT Food	Article 9
Enhanced Bond 6M	Article 8	Social Bond	Article 9
Environmental Absolute Return Thematic Equity (EARTH)	Article 8	Sustainable Asia ex-Japan Equity	Article 8
Euro Bond	Article 8	Sustainable Asian Cities Bond	Article 9
Euro Bond Opportunities	Article 8	Sustainable Enhanced Bond 12M	Article 8
Euro Corporate Bond	Article 8	Sustainable Euro Bond	Article 8
Euro Defensive Equity	Article 8	Sustainable Euro Corporate Bond	Article 8
Euro Equity	Article 8	Sustainable Euro Multi-Factor Corporate Bond	Article 8
Euro Flexible Bond	Article 8	Sustainable Euro Multi-Factor Equity	Article 8
Euro Government Bond	Article 8	Sustainable Europe Dividend	Article 8
Euro High Yield Bond	Article 8	Sustainable Europe Multi-Factor Equity	Article 8
Euro High Yield Short Duration Bond	Article 8	Sustainable Europe Value	Article 8
Euro Inflation-Linked Bond	Article 8	Sustainable Global Corporate Bond	Article 8
Euro Medium Term Bond	Article 8	Sustainable Global Equity	Article 8
Euro Money Market	Article 8	Sustainable Global Low Vol Equity	Article 8
Euro Short Term Corporate Bond Opportunities	Article 8	Sustainable Global Multi-Factor Corporate Bond	Article 8
Europe Convertible	Article 8	Sustainable Global Multi-Factor High Yield Bond	Article 8
Europe Emerging Equity	Article 8	Sustainable Multi-Asset Balanced	Article 8
Europe Equity	Article 8	Sustainable Multi-Asset Flexible	Article 8
Europe Growth	Article 8	Sustainable US Multi-Factor Equity	Article 8
Europe Real Estate Securities	Article 8	Sustainable US Value Multi-Factor Equity	Article 8
Europe Small Cap	Article 8	Target Risk Balanced	Article 8
Europe Small Cap Convertible	Article 8	Turkey Equity	Article 8
Flexible Global Credit	Article 8	US Growth	Article 8
Global Bond Opportunities	Article 8	US High Yield Bond	Article 8
Global Convertible	Article 8	US Mid Cap	Article 8
Global Enhanced Bond 36M	Article 8	USD Short Duration Bond	Article 8
Global Environment	Article 9	US Small Cap	Article 8
Global High Yield Bond	Article 8	USD Money Market	Article 8
Global Inflation-Linked Bond	Article 8		

# BNP PARIBAS FUNDS

## Notes to the financial statements at 30/06/2023

### Note 26 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)

#### 1. Total Return Swaps

This collateral applies to all OTC activity of the Company and attributed to Total Return Swaps agreements.

#### Emerging Multi-Asset Income

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	283 660	Less than one day	BNPP SA	N/A	No
<b>Total (absolute value)</b>		<b>EUR</b>	<b>283 660</b>				

#### Euro Bond Opportunities

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	260 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	EUR	540 000	Less than one day	BNPP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	EUR	1 240 000	Less than one day	N/A	Pooled	N/A
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	640 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	990 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	660 000	Less than one day	N/A	Pooled	N/A
<b>Total (absolute value)</b>		<b>EUR</b>	<b>4 330 000</b>				

#### Global Bond Opportunities

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	960 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	EUR	660 000	Less than one day	BNP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	EUR	3 482 565	Less than one day	N/A	Pooled	N/A
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	1 900 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	1 670 000	Less than one day	BNP SA	N/A	No
SOCIETE GENERALE	Cash	EUR	3 380 000	Less than one day	N/A	Pooled	N/A
BARCLAYS BANK IRELAND PLC	Cash	EUR	1 730 000	Less than one day	BNP SA	N/A	No
<b>Total (absolute value)</b>		<b>EUR</b>	<b>13 782 565</b>				

## Notes to the financial statements at 30/06/2023

## Global Convertible

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
J.P. MORGAN AG	Cash	USD	1 000	Less than one day	BNP SA	N/A	No
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	USD	9 740 000	Less than one day	BNP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	USD	791 637	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	USD	284 000	Less than one day	BNP SA	N/A	No
<b>Total (absolute value)</b>		<b>USD</b>	<b>10 816 637</b>				

## Global Enhanced Bond 36M

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
J.P. MORGAN AG	Cash	EUR	380 000	Less than one day	BNPP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	EUR	610 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	649 397	Less than one day	N/A	Pooled	N/A
<b>Total (absolute value)</b>		<b>EUR</b>	<b>1 639 397</b>				

## Sustainable Multi-Asset Flexible

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

## 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.

## 2. Securities lending

During the period ended 30 June 2023, the Company entered into securities lending transactions. Those transactions are in the scope of the requirements of the Regulation (EU) 2015/2365 on transparency of Securities Financing Transactions and of Reuse.

As at 30 June 2023, there is no securities lending in the sub-funds.

The Company receives a remuneration on these lending transactions. This remuneration is presented in the statement of operations and changes in net assets in the section entitled "Income on investment ans assets, net". A fee amounting to 15% of the interest received is perceived by the Agency (BP2S) and a fee amounting to 15% of the interest is perceived by the Management Company, (BNP Paribas Asset Management) for the services that it provides to the Company in the framework of securities lending contracts.

## Guarantee on securities lending

In the framework of lending transactions, the sub-funds of the SICAV receive a guarantee (in the form of bonds issued or guaranteed by a government or by a regional or local government in a member state of the OECD, or issued or guaranteed by local, regional or international branches of supranational institutions or organisations that have a rating of at least AA and/or bonds issued or guaranteed by leading issuers offering adequate liquidity), whose value at the time of concluding the securities lending contract is at least equal to 105% of the total market value of the securities lent.

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## Notes to the financial statements at 30/06/2023

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### Data on return and cost

The sub-funds receive a remuneration on these Securities lending contracts. This remuneration is presented in the statement of operations and changes in net assets in the section entitled " Income on investment and assets, net ". A fee amounting to 15% of the interest received is perceived by the Agency (BP2S) and a fee amounting to 15% of the interest is perceived by the Management Company, (BNP Paribas Asset Management) for the services that it provides to the SICAV in the framework of securities lending contracts.

### Data on reuse of collateral

There were no collateral securities and cash collateral reused during the period ended 30 June 2023.

### Note 27 - Eligibility for the "Plan Epargne en Actions" (PEA)

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the Company listed below permanently invest at least 75% of their net assets in shares and rights that are eligible for the PEA and are issued by companies established in France, another Member State of the European Union or in Iceland or Norway and which are subject to corporation tax or an equivalent regime.

- Euro Defensive Equity
- Euro Equity
- Nordic Small Cap
- Sustainable Euro Multi-Factor Equity
- Sustainable Europe Value

### Note 28 - 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.

### Note 29 - Subsequent event

Liquidation of the sub-fund Europe Emerging Equity as at 3 July 2023.



# BNP PARIBAS FUNDS

## Information for investors in Switzerland

### Total Expense Ratios

The Total Expense Ratio (TER) is the sum of Management Fees and Other Fees for the period, as a proportion of the average net assets of the unit class. Management Fees are calculated on the basis of the average net assets of the previous month for each unit class.

Other Fees include all other fees (auditor's fees, cost of net asset value publication, "taxe d'abonnement" (subscription tax), etc.) and commissions (depository, administrative agent, etc.) with the exception of fees and commissions linked to transShares.

In the specific case of sub-funds and unit classes launched during period, the TER has been calculated on the basis of Management Fees and Other Fees recognised since launch and extrapolated over a 12-month period.

For the period from 1 July 2022 to 30 June 2023, the TER is :

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

Sub-funds	Share classes	TER
Aqua	Share "B USD - Capitalisation"	3.46%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic HKD - Capitalisation"	2.20%
	Share "Classic RH CNH - Capitalisation"	2.22%
	Share "Classic RH CNH MD - Distribution"	2.24%
	Share "Classic RH CZK - Capitalisation"	2.22%
	Share "Classic RH HKD MD - Distribution"	2.17%
	Share "Classic RH SGD MD - Distribution"	2.22%
	Share "Classic RH USD - Capitalisation"	2.22%
	Share "Classic RH USD MD - Distribution"	2.22%
	Share "Classic SGD - Capitalisation"	2.22%
	Share "Classic USD - Capitalisation"	2.22%
	Share "Classic USD - Distribution"	2.22%
	Share "I - Capitalisation"	1.11%
	Share "I USD - Capitalisation"	1.11%
	Share "K - Capitalisation"	2.98%
	Share "Life - Capitalisation"	0.75%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.16%
	Share "Privilege - Distribution"	1.17%
	Share "Privilege CHF - Capitalisation"	1.16%
	Share "Privilege GBP - Capitalisation"	1.17%
	Share "Privilege USD - Capitalisation"	1.16%
Share "U11 H EUR - Capitalisation"	2.23%	
Share "U15 JPY - Capitalisation"	0.81%	
Share "U18 USD - Capitalisation"	0.75%	
Share "U19 - Capitalisation"	0.77%	
Share "X - Capitalisation"	0.54%	
Belgium Equity	Share "Classic - Capitalisation"	1.66%
	Share "Classic - Distribution"	1.66%
Brazil Equity	Share "Classic - Capitalisation"	2.25%
	Share "Classic - Distribution"	2.24%
	Share "Classic EUR - Capitalisation"	2.25%
	Share "N - Capitalisation"	2.99%
	Share "Privilege - Capitalisation"	1.24%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
China A-Shares	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "I - Capitalisation"	1.06%
	Share "I EUR - Capitalisation"	1.06%
	Share "Privilege - Capitalisation"	1.22%
	Share "X - Capitalisation"	0.22%
China Equity	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.24%
	Share "Classic RH EUR - Capitalisation"	2.23%
	Share "Classic RH SGD - Capitalisation"	2.28%
	Share "Classic RH SGD MD - Distribution"	2.22%
	Share "I - Capitalisation"	1.11%
	Share "I EUR - Capitalisation"	1.11%
	Share "K EUR - Capitalisation"	2.98%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "Privilege EUR - Capitalisation"	1.20%
	Share "X - Capitalisation"	0.21%
	Share "X AUD - Capitalisation"	0.16%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Climate Impact	Share "Classic - Capitalisation"	2.68%
	Share "Classic - Distribution"	2.67%
	Share "Classic H EUR - Capitalisation"	2.68%
	Share "Classic HKD - Capitalisation"	2.65%
	Share "Classic RH CNH - Capitalisation"	2.69%
	Share "Classic RH HKD - Capitalisation"	2.63%
	Share "Classic RH SGD - Capitalisation"	2.65%
	Share "Classic RH USD - Capitalisation"	2.68%
	Share "Classic USD - Capitalisation"	2.67%
	Share "I - Capitalisation"	1.31%
	Share "I - Distribution"	1.31%
	Share "I Plus - Capitalisation"	0.90%
	Share "I USD - Capitalisation"	1.33%
	Share "K - Capitalisation"	3.42%
	Share "N - Capitalisation"	3.42%
	Share "Privilege - Capitalisation"	1.42%
	Share "Privilege - Distribution"	1.42%
	Share "Privilege RH CHF - Distribution"	1.42%
	Share "Privilege RH EUR - Capitalisation"	1.43%
	Share "Privilege RH EUR - Distribution"	1.43%
	Share "Privilege RH GBP - Distribution"	1.42%
	Share "Privilege USD - Capitalisation"	1.42%
	Share "Privilege USD - Distribution"	1.42%
	Share "U2 HKD - Capitalisation"	1.95%
	Share "U2 HKD - Distribution"	1.97%
	Share "U2 HKD MD - Distribution"	1.97%
	Share "U2 RH AUD - Distribution"	1.97%
	Share "U2 RH CHF - Distribution"	1.97%
	Share "U2 RH CNH - Capitalisation"	1.98%
	Share "U2 RH CNH - Distribution"	1.97%
	Share "U2 RH CNH MD - Distribution"	1.98%
	Share "U2 RH EUR - Capitalisation"	1.99%
	Share "U2 RH EUR - Distribution"	1.98%
	Share "U2 RH EUR MD - Distribution"	2.05%
	Share "U2 RH GBP - Distribution"	1.97%
	Share "U2 RH SGD - Capitalisation"	1.97%
	Share "U2 RH SGD - Distribution"	1.98%
	Share "U2 RH SGD MD - Distribution"	2.02%
	Share "U2 RH USD - Capitalisation"	1.97%
	Share "U2 USD - Capitalisation"	1.97%
Share "U2 USD - Distribution"	1.97%	
Share "U2 USD MD - Distribution"	2.01%	
Share "X - Capitalisation"	0.70%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Consumer Innovators	Share "B USD - Capitalisation"	2.94%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic RH SGD - Capitalisation"	1.95%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.07%
Share "Privilege - Distribution"	1.07%	
Disruptive Technology	Share "B USD - Capitalisation"	2.99%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic CZK - Capitalisation"	1.98%
	Share "Classic H EUR - Capitalisation"	1.98%
	Share "Classic RH USD - Capitalisation"	2.01%
	Share "Classic USD - Capitalisation"	1.97%
	Share "Classic USD - Distribution"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I GBP - Capitalisation"	0.96%
	Share "I Plus - Capitalisation"	0.81%
	Share "I USD - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.73%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "Privilege RH USD - Capitalisation"	1.08%
	Share "Privilege USD - Capitalisation"	1.07%
	Share "UI6 H EUR - Capitalisation"	0.70%
Share "UP4 - Distribution"	0.87%	
Share "X - Capitalisation"	0.22%	
Share "X NOK - Capitalisation"	0.22%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Ecosystem Restoration	Share "Classic - Capitalisation"	1.99%
	Share "Classic - Distribution"	1.99%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic HKD - Capitalisation"	1.99%
	Share "Classic RH CNH - Capitalisation"	1.99%
	Share "Classic RH CZK - Capitalisation"	2.00%
	Share "Classic RH SGD - Capitalisation"	1.98%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.99%
	Share "I JPY - Capitalisation"	0.99%
	Share "I USD - Capitalisation"	0.99%
	Share "IH EUR - Capitalisation"	0.94%
	Share "IH JPY - Capitalisation"	0.78%
	Share "N - Capitalisation"	2.76%
	Share "Privilege - Capitalisation"	1.06%
	Share "Privilege - Distribution"	0.91%
	Share "Privilege RH GBP - Capitalisation"	1.09%
	Share "Privilege USD - Capitalisation"	1.05%
	Emerging Bond	Share "B MD - Distribution"
Share "BH AUD MD - Distribution"		2.61%
Share "Classic - Capitalisation"		1.62%
Share "Classic - Distribution"		1.62%
Share "Classic EUR - Capitalisation"		1.62%
Share "Classic EUR - Distribution"		1.62%
Share "Classic H AUD MD - Distribution"		1.62%
Share "Classic H EUR - Capitalisation"		1.62%
Share "Classic H EUR - Distribution"		1.62%
Share "Classic MD - Distribution"		1.64%
Share "I - Capitalisation"		0.73%
Share "IH EUR - Capitalisation"		0.73%
Share "N - Capitalisation"		2.12%
Share "Privilege - Capitalisation"		0.94%
Share "Privilege H EUR - Capitalisation"		0.93%
Share "X - Capitalisation"		0.18%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Emerging Bond Opportunities	Share "B MD - Distribution"	2.88%
	Share "B RH AUD MD - Distribution"	2.84%
	Share "B RH ZAR MD - Distribution"	2.87%
	Share "Classic - Capitalisation"	1.87%
	Share "Classic - Distribution"	1.86%
	Share "Classic EUR - Distribution"	1.87%
	Share "Classic EUR MD - Distribution"	1.87%
	Share "Classic HKD MD - Distribution"	1.87%
	Share "Classic MD - Distribution"	1.87%
	Share "Classic MD2 - Distribution"	1.89%
	Share "Classic RH AUD MD - Distribution"	1.87%
	Share "Classic RH CNH MD - Distribution"	1.87%
	Share "Classic RH EUR - Capitalisation"	1.87%
	Share "Classic RH EUR - Distribution"	1.87%
	Share "Classic RH HKD MD - Distribution"	1.94%
	Share "Classic RH SGD MD - Distribution"	1.86%
	Share "Classic RH ZAR MD - Distribution"	1.87%
	Share "I - Capitalisation"	0.78%
	Share "I RH EUR - Capitalisation"	0.78%
	Share "N - Capitalisation"	2.37%
Share "Privilege - Capitalisation"	1.02%	
Share "Privilege EUR - Capitalisation"	1.07%	
Share "Privilege RH EUR - Distribution"	1.05%	
Emerging Equity	Share "B - Capitalisation"	3.32%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic CZK - Capitalisation"	2.22%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "I - Capitalisation"	1.11%
	Share "I EUR - Capitalisation"	1.10%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.22%
Share "X - Capitalisation"	0.21%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Emerging Multi-Asset Income	Share "B MD - Distribution"	2.81%
	Share "B RH AUD MD - Distribution"	2.66%
	Share "Classic - Capitalisation"	1.67%
	Share "Classic - Distribution"	1.68%
	Share "Classic EUR - Capitalisation"	1.67%
	Share "Classic EUR - Distribution"	1.67%
	Share "Classic HKD MD - Distribution"	1.68%
	Share "Classic MD - Distribution"	1.67%
	Share "Classic RH AUD MD - Distribution"	1.67%
	Share "Classic RH CNH MD - Distribution"	1.67%
	Share "Classic RH EUR - Capitalisation"	1.67%
	Share "Classic RH EUR - Distribution"	1.66%
	Share "Classic RH SGD MD - Distribution"	1.67%
	Share "I RH EUR - Capitalisation"	0.81%
	Share "Privilege RH EUR - Capitalisation"	0.98%
	Energy Transition	Share "B USD - Capitalisation"
Share "Classic - Capitalisation"		1.97%
Share "Classic - Distribution"		1.97%
Share "Classic H EUR - Capitalisation"		1.96%
Share "Classic HKD - Capitalisation"		1.96%
Share "Classic RH CNH - Capitalisation"		1.87%
Share "Classic RH HKD - Capitalisation"		1.94%
Share "Classic RH SGD - Capitalisation"		1.96%
Share "Classic RH USD - Capitalisation"		2.03%
Share "Classic Solidarity H EUR - Capitalisation"		1.97%
Share "Classic USD - Capitalisation"		1.97%
Share "Classic USD - Distribution"		1.96%
Share "I - Capitalisation"		0.96%
Share "I Plus - Capitalisation"		0.81%
Share "I RH GBP - Capitalisation"		0.96%
Share "I USD - Capitalisation"		0.95%
Share "K - Capitalisation"		2.71%
Share "N - Capitalisation"		2.72%
Share "Privilege - Capitalisation"		1.09%
Share "Privilege - Distribution"		1.07%
Share "Privilege H USD - Capitalisation"	1.07%	
Share "Privilege RH GBP - Capitalisation"	1.08%	
Share "Privilege USD - Capitalisation"	1.06%	
Share "X - Capitalisation"	0.21%	
Enhanced Bond 6M	Share "Classic - Capitalisation"	0.41%
	Share "Classic - Distribution"	0.42%
	Share "I - Capitalisation"	0.20%
	Share "I - Distribution"	0.20%
	Share "I Plus - Capitalisation"	0.15%
	Share "N - Capitalisation"	0.53%
	Share "Privilege - Capitalisation"	0.27%
	Share "Privilege - Distribution"	0.26%
Share "X - Capitalisation"	0.11%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Euro Bond	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "I - Capitalisation"	0.49%
	Share "N - Capitalisation"	1.63%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Capitalisation"	0.18%
Euro Bond Opportunities	Share "Classic - Capitalisation"	1.11%
	Share "Classic - Distribution"	1.12%
	Share "I - Capitalisation"	0.48%
	Share "N - Capitalisation"	1.61%
	Share "Privilege - Capitalisation"	0.67%
Euro Corporate Bond	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H CZK - Capitalisation"	1.12%
	Share "I - Capitalisation"	0.48%
	Share "I - Distribution"	0.49%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Capitalisation"	0.18%
Share "X - Distribution"	0.18%	
Euro Defensive Equity	Share "Classic - Capitalisation"	1.58%
	Share "Classic - Distribution"	1.58%
	Share "I - Capitalisation"	0.71%
	Share "I - Distribution"	0.71%
	Share "Privilege - Capitalisation"	0.92%
	Share "X - Capitalisation"	0.21%
Euro Equity	Share "Classic - Capitalisation"	1.98%
	Share "Classic - Distribution"	1.97%
	Share "Classic H CZK - Capitalisation"	1.95%
	Share "Classic H USD - Capitalisation"	1.98%
	Share "Classic SEK - Capitalisation"	1.97%
	Share "Classic USD - Capitalisation"	1.98%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.73%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
Euro Flexible Bond	Share "Classic - Capitalisation"	1.07%
	Share "Classic - Distribution"	1.08%
	Share "I - Capitalisation"	0.46%
	Share "N - Capitalisation"	1.57%
	Share "Privilege - Capitalisation"	0.66%
	Share "Privilege - Distribution"	0.67%
	Share "U12 - Distribution"	1.07%
	Share "X - Capitalisation"	0.16%



## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Euro Government Bond	Share "Classic - Capitalisation"	1.07%
	Share "Classic - Distribution"	1.07%
	Share "I - Capitalisation"	0.43%
	Share "N - Capitalisation"	1.58%
	Share "Privilege - Capitalisation"	0.66%
	Share "Privilege - Distribution"	0.62%
	Share "X - Capitalisation"	0.18%
Euro High Yield Bond	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.57%
	Share "Classic H USD MD - Distribution"	1.57%
	Share "Classic MD - Distribution"	1.57%
	Share "I - Capitalisation"	0.74%
	Share "I - Distribution"	0.72%
	Share "K - Capitalisation"	2.32%
	Share "N - Capitalisation"	2.07%
	Share "N - Distribution"	2.08%
	Share "Privilege - Capitalisation"	0.87%
	Share "Privilege - Distribution"	0.87%
	Share "X - Capitalisation"	0.18%
Euro High Yield Short Duration Bond	Share "Classic - Capitalisation"	1.17%
	Share "Classic - Distribution"	1.17%
	Share "Classic H USD - Capitalisation"	1.16%
	Share "Classic H USD - Distribution"	1.17%
	Share "I - Capitalisation"	0.38%
	Share "N - Distribution"	1.70%
	Share "NH USD - Capitalisation"	1.68%
	Share "Privilege - Capitalisation"	0.68%
	Share "Privilege H USD - Capitalisation"	0.63%
	Share "X - Capitalisation"	0.19%
Euro Inflation-Linked Bond	Share "Classic - Capitalisation"	0.97%
	Share "Classic - Distribution"	0.97%
	Share "I - Capitalisation"	0.41%
	Share "N - Capitalisation"	1.47%
	Share "Privilege - Capitalisation"	0.57%
	Share "Privilege - Distribution"	0.57%
	Share "X - Capitalisation"	0.18%
Euro Medium Term Bond	Share "Classic - Capitalisation"	0.87%
	Share "Classic - Distribution"	0.87%
	Share "I - Capitalisation"	0.38%
	Share "N - Capitalisation"	1.37%
	Share "Privilege - Capitalisation"	0.52%
	Share "Privilege - Distribution"	0.53%
Euro Money Market	Share "Classic - Capitalisation"	0.33%
	Share "Classic - Distribution"	0.32%
	Share "I - Capitalisation"	0.18%
	Share "Privilege - Capitalisation"	0.23%
	Share "Privilege - Distribution"	0.27%
	Share "X - Capitalisation"	0.10%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Euro Short Term Corporate Bond Opportunities	Share "Classic - Capitalisation"	1.22%
	Share "Classic - Distribution"	1.22%
	Share "I - Capitalisation"	0.53%
	Share "K - Capitalisation"	1.98%
	Share "N - Capitalisation"	1.72%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Distribution"	0.18%
Europe Convertible	Share "Classic - Capitalisation"	1.63%
	Share "Classic - Distribution"	1.62%
	Share "I - Capitalisation"	0.82%
	Share "N - Capitalisation"	2.23%
	Share "N - Distribution"	2.22%
	Share "Privilege - Capitalisation"	0.97%
	Share "Privilege - Distribution"	0.97%
Europe Equity	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic CHF - Capitalisation"	1.97%
	Share "Classic CHF - Distribution"	1.97%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I Plus - Capitalisation"	0.51%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
	Europe Growth	Share "Classic - Capitalisation"
Share "Classic - Distribution"		1.97%
Share "Classic RH SGD - Capitalisation"		1.97%
Share "Classic RH SGD MD - Distribution"		1.96%
Share "Classic RH USD - Capitalisation"		1.98%
Share "Classic RH USD MD - Distribution"		1.98%
Share "Classic USD - Capitalisation"		1.97%
Share "I - Capitalisation"		0.95%
Share "N - Capitalisation"		2.72%
Share "Privilege - Capitalisation"		1.07%
Share "Privilege - Distribution"		1.07%
Share "X - Capitalisation"		0.21%
Share "X3 - Capitalisation"		0.21%
Europe Real Estate Securities		Share "Classic - Capitalisation"
	Share "Classic - Distribution"	1.96%
	Share "I - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.06%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
	Share "X - Distribution"	0.21%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Europe Small Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic RH SGD - Capitalisation"	2.22%
	Share "Classic RH USD - Capitalisation"	2.21%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I - Distribution"	1.06%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "X - Capitalisation"	0.21%
	Share "X2 - Capitalisation"	0.21%
Europe Small Cap Convertible	Share "Classic - Capitalisation"	1.62%
	Share "Classic - Distribution"	1.62%
	Share "I - Capitalisation"	0.81%
	Share "I - Distribution"	0.81%
	Share "N - Capitalisation"	2.23%
	Share "N - Distribution"	2.22%
	Share "Privilege - Capitalisation"	0.97%
	Share "Privilege - Distribution"	0.97%
Flexible Global Credit	Share "Classic - Capitalisation"	0.82%
	Share "Classic - Distribution"	0.82%
	Share "X - Distribution"	0.18%
Global Bond Opportunities	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H USD - Capitalisation"	1.12%
	Share "I - Capitalisation"	0.48%
	Share "K - Capitalisation"	1.86%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.68%
	Share "X - Capitalisation"	0.18%
Global Convertible	Share "Classic - Capitalisation"	1.62%
	Share "Classic - Distribution"	1.62%
	Share "Classic MD - Distribution"	1.63%
	Share "Classic RH CZK - Capitalisation"	1.62%
	Share "Classic RH EUR - Capitalisation"	1.62%
	Share "Classic RH EUR - Distribution"	1.62%
	Share "Classic RH PLN - Distribution"	1.53%
	Share "I - Capitalisation"	0.82%
	Share "I RH EUR - Capitalisation"	0.82%
	Share "I RH NOK - Capitalisation"	0.81%
	Share "N - Capitalisation"	2.23%
	Share "N RH EUR - Capitalisation"	2.22%
	Share "N RH EUR - Distribution"	2.23%
	Share "Privilege - Capitalisation"	0.95%
	Share "Privilege RH EUR - Capitalisation"	0.96%
	Share "Privilege RH EUR - Distribution"	0.97%
Share "X - Capitalisation"	0.21%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Global Environment	Share "B USD - Capitalisation"	3.25%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.23%
	Share "Classic HKD - Capitalisation"	2.20%
	Share "Classic RH CNH MD - Distribution"	2.33%
	Share "Classic RH HKD MD - Distribution"	2.16%
	Share "Classic RH SGD MD - Distribution"	2.21%
	Share "Classic RH USD MD - Distribution"	2.21%
	Share "Classic SGD - Capitalisation"	2.22%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I Plus H JPY - Capitalisation"	0.76%
	Share "I Plus JPY - Capitalisation"	0.76%
	Share "I USD - Capitalisation"	1.06%
	Share "K - Capitalisation"	2.97%
	Share "N - Capitalisation"	2.97%
	Share "N - Distribution"	2.98%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "Privilege GBP - Distribution"	1.21%
	Share "Privilege USD - Capitalisation"	1.24%
	Share "UI13 RH USD - Capitalisation"	0.83%
Share "X - Capitalisation"	0.56%	
Share "X - Distribution"	0.56%	
Global High Yield Bond	Share "BH AUD MD - Distribution"	2.56%
	Share "BH USD MD - Distribution"	2.56%
	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.57%
	Share "Classic H AUD MD - Distribution"	1.56%
	Share "Classic H CZK - Capitalisation"	1.57%
	Share "Classic H USD - Capitalisation"	1.57%
	Share "Classic H USD - Distribution"	1.57%
	Share "Classic H USD MD - Distribution"	1.57%
	Share "Classic USD MD - Distribution"	1.57%
	Share "I - Capitalisation"	0.73%
	Share "IH USD - Capitalisation"	0.73%
	Share "K - Capitalisation"	2.32%
	Share "N - Capitalisation"	2.07%
	Share "N - Distribution"	2.07%
	Share "Privilege - Capitalisation"	0.87%
	Share "Privilege - Distribution"	0.87%
	Share "X - Capitalisation"	0.19%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Global Inflation-Linked Bond	Share "Classic - Capitalisation"	0.97%
	Share "Classic - Distribution"	0.97%
	Share "I - Capitalisation"	0.41%
	Share "N - Capitalisation"	1.47%
	Share "Privilege - Capitalisation"	0.56%
	Share "Privilege - Distribution"	0.57%
	Share "UI10 H SGD - Capitalisation"	0.23%
	Share "X - Capitalisation"	0.21%
Green Bond	Share "Classic - Capitalisation"	0.91%
	Share "Classic - Distribution"	0.91%
	Share "I - Capitalisation"	0.40%
	Share "K - Capitalisation"	1.62%
	Share "N - Capitalisation"	1.37%
	Share "Privilege - Capitalisation"	0.63%
	Share "Privilege - Distribution"	0.62%
	Share "X - Capitalisation"	0.16%
	Share "X - Distribution"	0.17%
	Share "XH AUD QD - Distribution"	0.12%
Green Tigers	Share "Classic - Capitalisation"	2.21%
	Share "Classic - Distribution"	2.23%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.23%
	Share "Classic HKD - Capitalisation"	2.33%
	Share "Classic MD - Distribution"	2.18%
	Share "Classic RH CNH - Capitalisation"	2.25%
	Share "Classic RH SGD - Capitalisation"	2.22%
	Share "Classic RH SGD MD - Distribution"	2.22%
	Share "I - Capitalisation"	1.11%
	Share "I EUR - Capitalisation"	1.11%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.24%
	Share "Privilege EUR - Capitalisation"	1.22%
	Share "Privilege EUR - Distribution"	1.22%
	Share "Privilege RH EUR - Capitalisation"	1.22%
	Share "Privilege RH EUR - Distribution"	1.21%
	Share "U2 - Capitalisation"	1.96%
	Share "U2 - Distribution"	1.97%
	Share "U2 RH GBP - Distribution"	1.97%
	Share "U2 RH SGD - Capitalisation"	1.97%
	Share "X - Capitalisation"	0.56%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Health Care Innovators	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.98%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.73%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
Inclusive Growth	Share "Classic - Capitalisation"	1.99%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic HKD - Capitalisation"	1.95%
	Share "Classic RH CNH - Capitalisation"	1.99%
	Share "Classic RH SGD - Capitalisation"	1.98%
	Share "Classic USD - Capitalisation"	1.98%
	Share "I - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Distribution"	1.05%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "X - Capitalisation"	0.21%
India Equity	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "I - Capitalisation"	1.10%
	Share "N - Capitalisation"	2.96%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.23%
Japan Equity	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.97%
	Share "Classic H EUR - Capitalisation"	1.98%
	Share "Classic H USD - Capitalisation"	1.93%
	Share "Classic USD - Capitalisation"	1.96%
	Share "I - Capitalisation"	0.97%
	Share "IH USD - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "Privilege H EUR - Capitalisation"	1.09%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Japan Small Cap	Share "Classic - Capitalisation"	2.36%
	Share "Classic - Distribution"	2.37%
	Share "Classic EUR - Capitalisation"	2.36%
	Share "Classic H EUR - Capitalisation"	2.37%
	Share "Classic H USD - Capitalisation"	2.36%
	Share "I - Capitalisation"	1.20%
	Share "IH USD - Capitalisation"	1.20%
	Share "N - Capitalisation"	3.11%
	Share "Privilege - Capitalisation"	1.36%
	Share "Privilege EUR - Capitalisation"	1.35%
	Share "Privilege H EUR - Capitalisation"	1.36%
	Share "Privilege H USD - Capitalisation"	1.36%
	Share "X - Capitalisation"	0.51%
Latin America Equity	Share "Classic - Capitalisation"	2.26%
	Share "Classic - Distribution"	2.26%
	Share "Classic EUR - Capitalisation"	2.26%
	Share "I - Capitalisation"	1.15%
	Share "N - Capitalisation"	3.01%
	Share "Privilege - Capitalisation"	1.26%
Local Emerging Bond	Share "B MD - Distribution"	2.92%
	Share "Classic - Capitalisation"	1.77%
	Share "Classic - Distribution"	1.76%
	Share "Classic EUR - Capitalisation"	1.77%
	Share "Classic EUR - Distribution"	1.76%
	Share "Classic MD - Distribution"	1.77%
	Share "Classic RH EUR - Capitalisation"	1.78%
	Share "Classic RH EUR - Distribution"	1.76%
	Share "I - Capitalisation"	0.78%
	Share "I RH EUR - Capitalisation"	0.78%
	Share "N - Capitalisation"	2.27%
	Share "Privilege - Capitalisation"	0.97%
	Share "Privilege - Distribution"	0.97%
	Share "Privilege EUR - Capitalisation"	0.97%
Share "Privilege RH EUR - Capitalisation"	0.97%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Multi-Asset Thematic	Share "Classic - Capitalisation"	1.86%
	Share "Classic - Distribution"	1.86%
	Share "Classic MD - Distribution"	1.86%
	Share "Classic RH AUD - Capitalisation"	1.86%
	Share "Classic RH AUD MD - Distribution"	1.86%
	Share "Classic RH CAD MD - Distribution"	1.85%
	Share "Classic RH CNH MD - Distribution"	1.87%
	Share "Classic RH CZK - Capitalisation"	1.86%
	Share "Classic RH HKD MD - Distribution"	1.86%
	Share "Classic RH SGD - Capitalisation"	1.86%
	Share "Classic RH SGD MD - Distribution"	1.86%
	Share "Classic RH USD - Capitalisation"	1.86%
	Share "Classic RH USD MD - Distribution"	1.86%
	Share "I - Capitalisation"	1.04%
	Share "N - Capitalisation"	2.61%
	Share "Privilege RH USD - Capitalisation"	1.17%
Share "Privilege RH USD MD - Distribution"	1.16%	
Nordic Small Cap	Share "Classic - Capitalisation"	2.21%
	Share "Classic - Distribution"	2.22%
	Share "Classic H NOK - Distribution"	2.22%
	Share "Classic RH CZK - Capitalisation"	2.23%
	Share "I - Capitalisation"	1.05%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.21%
RMB Bond	Share "Classic - Capitalisation"	1.36%
	Share "Classic - Distribution"	1.36%
	Share "Classic CNH MD - Distribution"	1.35%
	Share "Classic H AUD MD - Distribution"	1.39%
	Share "Classic H EUR - Capitalisation"	1.36%
	Share "Classic H EUR MD - Distribution"	1.38%
	Share "Classic H HKD MD - Distribution"	1.35%
	Share "Classic H SGD MD - Distribution"	1.38%
	Share "Classic H USD MD - Distribution"	1.39%
	Share "Classic MD - Distribution"	1.44%
	Share "I - Capitalisation"	0.58%
	Share "I CNH - Capitalisation"	0.66%
	Share "I EUR - Capitalisation"	0.58%
	Share "I RH EUR - Capitalisation"	0.58%
	Share "IH EUR - Capitalisation"	0.58%
	Share "NH EUR - Capitalisation"	1.86%
	Share "Privilege - Capitalisation"	0.77%
	Share "Privilege - Distribution"	0.77%
	Share "Privilege RH EUR - Capitalisation"	0.76%
Share "X - Capitalisation"	0.18%	



# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
SMaRT Food	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.20%
	Share "Classic RH USD - Capitalisation"	2.22%
	Share "Classic RH USD MD - Distribution"	2.23%
	Share "Classic SGD - Capitalisation"	2.22%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I MD - Distribution"	1.11%
	Share "I USD - Capitalisation"	1.12%
	Share "K - Capitalisation"	2.98%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.12%
	Share "Privilege - Distribution"	1.12%
	Share "Privilege GBP - Capitalisation"	1.14%
	Share "Privilege H EUR - Capitalisation"	1.13%
	Share "Privilege H USD - Capitalisation"	1.12%
	Share "U - Capitalisation"	1.72%
	Share "U - Distribution"	1.72%
	Share "U RH CHF - Capitalisation"	1.72%
	Share "U RH CHF - Distribution"	1.71%
	Share "U RH GBP - Capitalisation"	1.73%
	Share "U RH GBP - Distribution"	1.72%
	Share "U RH USD - Capitalisation"	1.72%
	Share "U RH USD - Distribution"	1.72%
	Share "U11 H EUR - Capitalisation"	2.21%
	Share "UP - Capitalisation"	0.87%
	Share "UP - Distribution"	0.87%
	Share "UP RH CHF - Capitalisation"	0.87%
	Share "UP RH CHF - Distribution"	0.87%
	Share "UP RH GBP - Capitalisation"	0.87%
	Share "UP RH GBP - Distribution"	0.87%
Share "UP RH USD - Capitalisation"	0.87%	
Share "UP RH USD - Distribution"	0.86%	
Share "X - Capitalisation"	0.57%	
Social Bond	Share "Classic - Capitalisation"	0.69%
	Share "Classic - Distribution"	0.58%
	Share "Classic H CHF - Capitalisation"	0.67%
	Share "Classic H USD - Capitalisation"	0.67%
	Share "I - Capitalisation"	0.36%
	Share "I - Distribution"	0.36%
	Share "IH CHF - Capitalisation"	0.36%
	Share "N - Capitalisation"	1.04%
	Share "Privilege - Capitalisation"	0.47%
	Share "Privilege - Distribution"	0.31%
	Share "Privilege H CHF - Capitalisation"	0.48%
	Share "Privilege H USD - Capitalisation"	0.47%
	Share "X - Capitalisation"	0.17%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Asia ex-Japan Equity	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.95%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic MD - Distribution"	1.97%
	Share "Classic RH AUD - Capitalisation"	1.96%
	Share "Classic RH SGD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I EUR - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.73%
	Share "N RH EUR - Distribution"	2.72%
	Share "Privilege - Capitalisation"	1.06%
	Share "Privilege EUR - Capitalisation"	1.07%
	Share "Privilege EUR - Distribution"	1.07%
Share "Privilege Plus EUR - Distribution"	0.90%	
Sustainable Asian Cities Bond	Share "Classic - Capitalisation"	1.26%
	Share "Classic - Distribution"	1.26%
	Share "Classic EUR - Capitalisation"	1.26%
	Share "Classic EUR - Distribution"	1.26%
	Share "Classic MD - Distribution"	1.27%
	Share "Classic RH AUD MD - Distribution"	1.28%
	Share "Classic RH CNH MD - Distribution"	1.37%
	Share "Classic RH EUR - Capitalisation"	1.25%
	Share "Classic RH HKD MD - Distribution"	1.34%
	Share "Classic RH SGD MD - Distribution"	1.27%
	Share "I - Capitalisation"	0.59%
	Share "N - Capitalisation"	1.76%
	Share "Privilege - Capitalisation"	0.71%
	Share "Privilege - Distribution"	0.73%
Share "X - Capitalisation"	0.18%	
Sustainable Enhanced Bond 12M	Share "Classic - Capitalisation"	0.52%
	Share "Classic - Distribution"	0.52%
	Share "I - Capitalisation"	0.22%
	Share "I - Distribution"	0.22%
	Share "I Plus - Capitalisation"	0.15%
	Share "I Plus H USD - Capitalisation"	0.15%
	Share "IH CHF - Capitalisation"	0.21%
	Share "Privilege - Capitalisation"	0.36%
	Share "Privilege - Distribution"	0.36%
	Share "U3 - Capitalisation"	0.28%
	Share "X - Capitalisation"	0.11%
	Share "X - Distribution"	0.11%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Euro Bond	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H USD - Capitalisation"	1.13%
	Share "I - Capitalisation"	0.48%
	Share "IH GBP - Distribution"	0.50%
	Share "IH USD - Capitalisation"	0.49%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.65%
	Share "Privilege H GBP - Distribution"	0.67%
	Share "Privilege H USD - Capitalisation"	0.67%
Sustainable Euro Corporate Bond	Share "X - Capitalisation"	0.18%
	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H CHF - Capitalisation"	1.09%
	Share "I - Capitalisation"	0.48%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.54%
	Share "Privilege - Distribution"	0.54%
	Share "X - Capitalisation"	0.18%
Share "X - Distribution"	0.18%	
Sustainable Euro Multi-Factor Corporate Bond	Share "Classic - Capitalisation"	0.62%
	Share "Classic - Distribution"	0.62%
	Share "I - Capitalisation"	0.31%
	Share "K - Capitalisation"	1.37%
	Share "N - Capitalisation"	0.66%
	Share "Privilege - Capitalisation"	0.41%
	Share "Privilege H CZK - Capitalisation"	0.41%
Share "X - Capitalisation"	0.18%	
Sustainable Euro Multi-Factor Equity	Share "Classic - Capitalisation"	1.48%
	Share "I - Capitalisation"	0.61%
	Share "X - Capitalisation"	0.21%
Sustainable Europe Dividend	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic RH USD MD - Distribution"	1.98%
	Share "I - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.72%
	Share "N - Distribution"	2.73%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
Share "X - Capitalisation"	0.21%	
Sustainable Europe Multi-Factor Equity	Share "Classic - Capitalisation"	1.47%
	Share "Classic - Distribution"	1.47%
	Share "I - Capitalisation"	0.61%
	Share "K - Capitalisation"	2.23%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	0.82%
	Share "Privilege - Distribution"	0.82%
Share "X - Capitalisation"	0.21%	

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Europe Value	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I MD - Distribution"	0.66%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.06%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.22%
Sustainable Global Corporate Bond	Share "B MD - Distribution"	2.24%
	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H CNH MD - Distribution"	1.13%
	Share "Classic H EUR - Capitalisation"	1.12%
	Share "Classic HKD - Capitalisation"	1.10%
	Share "Classic HKD MD - Distribution"	1.10%
	Share "Classic MD - Distribution"	1.12%
	Share "I - Capitalisation"	0.48%
	Share "IH EUR - Capitalisation"	0.48%
	Share "IH NOK - Capitalisation"	0.44%
	Share "K EUR - Capitalisation"	1.87%
	Share "N - Capitalisation"	1.62%
	Share "NH EUR - Distribution"	1.64%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.66%
	Share "Privilege EUR - Capitalisation"	0.66%
	Share "Privilege H CHF - Capitalisation"	0.67%
	Share "Privilege H EUR - Capitalisation"	0.67%
	Share "X - Distribution"	0.18%
Sustainable Global Equity	Share "B - Capitalisation"	2.96%
	Share "Classic - Capitalisation"	1.98%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.98%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic RH NOK - Capitalisation"	1.98%
	Share "I - Capitalisation"	0.96%
	Share "K EUR - Capitalisation"	2.73%
	Share "Life EUR - Capitalisation"	0.68%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege EUR - Capitalisation"	1.13%
	Share "Privilege H NOK - Capitalisation"	1.26%
	Share "X - Capitalisation"	0.22%

# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Global Low Vol Equity	Share "B USD - Capitalisation"	3.03%
	Share "B USD MD - Distribution"	2.94%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic CZK - Capitalisation"	1.97%
	Share "Classic H CZK - Capitalisation"	1.97%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic H USD - Capitalisation"	1.99%
	Share "Classic RH CNH MD - Distribution"	1.99%
	Share "Classic RH HKD - Capitalisation"	1.93%
	Share "Classic RH HKD MD - Distribution"	1.94%
	Share "Classic RH USD - Capitalisation"	1.98%
	Share "Classic RH USD MD - Distribution"	1.98%
	Share "Classic USD - Capitalisation"	1.97%
	Share "Classic USD - Distribution"	1.96%
	Share "Classic USD MD - Distribution"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "IH USD - Capitalisation"	0.98%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
Share "Privilege - Capitalisation"	1.07%	
Share "X - Capitalisation"	0.21%	
Share "X2 - Capitalisation"	0.21%	
Sustainable Global Multi-Factor Corporate Bond	Share "Classic - Capitalisation"	0.75%
	Share "Classic - Distribution"	0.77%
	Share "I - Capitalisation"	0.15%
	Share "I Plus H EUR - Capitalisation"	0.25%
	Share "IH EUR - Capitalisation"	0.31%
	Share "N - Capitalisation"	1.09%
	Share "Privilege - Capitalisation"	0.20%
	Share "Privilege - Distribution"	0.20%
	Share "X - Capitalisation"	0.18%
Sustainable Global Multi-Factor High Yield Bond	Share "Classic - Capitalisation"	1.15%
	Share "I - Capitalisation"	0.53%
	Share "Privilege - Capitalisation"	0.72%
	Share "Privilege - Distribution"	0.67%
	Share "Privilege H CZK - Capitalisation"	0.70%
	Share "X - Capitalisation"	0.18%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable Multi-Asset Balanced	Share "Classic - Capitalisation"	1.92%
	Share "Classic - Distribution"	1.92%
	Share "Classic MD - Distribution"	1.92%
	Share "Classic RH AUD MD - Distribution"	1.91%
	Share "Classic RH CAD MD - Distribution"	1.92%
	Share "Classic RH HKD MD - Distribution"	1.93%
	Share "Classic RH SGD - Capitalisation"	1.93%
	Share "Classic RH SGD MD - Distribution"	1.92%
	Share "Classic RH USD - Capitalisation"	1.92%
	Share "Classic RH USD - Distribution"	1.92%
	Share "Classic RH USD MD - Distribution"	1.92%
	Share "Classic Solidarity BE - Capitalisation"	1.92%
	Share "Classic Solidarity BE - Distribution"	1.92%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.67%
	Share "N - Capitalisation"	2.67%
	Share "Privilege - Capitalisation"	1.17%
Share "Privilege - Distribution"	1.17%	
Sustainable US Multi-Factor Equity	Share "Classic - Capitalisation"	1.47%
	Share "Classic - Distribution"	1.47%
	Share "Classic EUR - Capitalisation"	1.47%
	Share "Classic EUR - Distribution"	1.47%
	Share "Classic H EUR - Capitalisation"	1.48%
	Share "I - Capitalisation"	0.61%
	Share "I EUR - Capitalisation"	0.62%
	Share "I Plus - Capitalisation"	0.46%
	Share "K EUR - Capitalisation"	2.23%
	Share "N - Capitalisation"	2.22%
	Share "Privilege - Capitalisation"	0.82%
	Share "Privilege - Distribution"	0.84%
	Share "Privilege EUR - Capitalisation"	0.82%
	Share "Privilege H EUR - Capitalisation"	0.83%
	Share "X - Capitalisation"	0.21%
Share "X2 EUR - Capitalisation"	0.21%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
Sustainable US Value Multi-Factor Equity	Share "Classic - Capitalisation"	1.47%
	Share "Classic - Distribution"	1.47%
	Share "Classic EUR - Capitalisation"	1.47%
	Share "Classic H EUR - Capitalisation"	1.47%
	Share "Classic H EUR - Distribution"	1.47%
	Share "Classic HUF - Capitalisation"	1.42%
	Share "Classic RH CZK - Capitalisation"	1.50%
	Share "I - Capitalisation"	0.61%
	Share "IH EUR - Capitalisation"	0.61%
	Share "N - Capitalisation"	2.22%
	Share "N - Distribution"	2.23%
	Share "Privilege - Capitalisation"	0.82%
	Share "Privilege EUR - Capitalisation"	0.82%
	Share "Privilege H EUR - Capitalisation"	0.83%
	Share "Privilege H EUR - Distribution"	0.83%
Share "X - Capitalisation"	0.20%	
Target Risk Balanced	Share "Classic - Capitalisation"	1.73%
	Share "Classic - Distribution"	1.74%
	Share "Classic RH USD - Capitalisation"	1.73%
	Share "Classic RH USD MD - Distribution"	1.75%
	Share "I - Capitalisation"	1.01%
	Share "N - Capitalisation"	2.49%
	Share "N - Distribution"	2.49%
	Share "Privilege - Capitalisation"	1.10%
	Share "Privilege - Distribution"	1.10%
	Share "X - Capitalisation"	0.31%
	Share "X RH BRL - Capitalisation"	0.31%
Turkey Equity	Share "Classic - Capitalisation"	2.15%
	Share "Classic - Distribution"	2.16%
	Share "Classic USD - Capitalisation"	2.17%
	Share "I - Capitalisation"	1.09%
	Share "N - Capitalisation"	2.92%
	Share "Privilege - Capitalisation"	1.20%
	Share "Privilege - Distribution"	1.20%
US Growth	Share "Classic - Capitalisation"	1.98%
	Share "Classic - Distribution"	1.98%
	Share "Classic EUR - Capitalisation"	1.99%
	Share "Classic H CZK - Capitalisation"	1.94%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic H EUR - Distribution"	1.96%
	Share "I - Capitalisation"	0.96%
	Share "IH EUR - Capitalisation"	0.83%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege - Distribution"	1.08%
	Share "Privilege EUR - Capitalisation"	1.09%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "Privilege H EUR - Distribution"	1.08%
Share "X - Capitalisation"	0.22%	

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-funds	Share classes	TER
US High Yield Bond	Share "B MD - Distribution"	2.62%
	Share "BH AUD MD - Distribution"	2.55%
	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.57%
	Share "Classic H AUD MD - Distribution"	1.57%
	Share "Classic H EUR - Capitalisation"	1.57%
	Share "Classic MD - Distribution"	1.57%
	Share "I - Capitalisation"	0.72%
	Share "K EUR - Capitalisation"	2.32%
	Share "N - Capitalisation"	2.07%
	Share "Privilege - Capitalisation"	0.91%
US Mid Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic H EUR - Capitalisation"	2.22%
	Share "Classic H SGD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I EUR - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
		Share "Privilege H EUR - Capitalisation"
US Small Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.22%
	Share "Classic H SGD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I EUR - Capitalisation"	1.06%
	Share "IH EUR - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.96%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "Privilege EUR - Capitalisation"	1.21%
	Share "Privilege GBP - Capitalisation"	1.19%
	Share "Privilege H EUR - Capitalisation"	1.21%
Share "X2 EUR - Capitalisation"	0.21%	
USD Money Market	Share "Classic - Capitalisation"	0.28%
	Share "Classic - Distribution"	0.33%
	Share "I - Capitalisation"	0.18%
	Share "Privilege - Capitalisation"	0.23%
	Share "X - Capitalisation"	0.09%



# BNP PARIBAS FUNDS

## Information for investors in Switzerland

Sub-funds	Share classes	TER
USD Short Duration Bond	Share "Classic - Capitalisation"	0.82%
	Share "Classic - Distribution"	0.82%
	Share "Classic EUR - Capitalisation"	0.82%
	Share "Classic H EUR - Capitalisation"	0.82%
	Share "Classic MD - Distribution"	0.83%
	Share "I - Capitalisation"	0.38%
	Share "IH EUR - Capitalisation"	0.38%
	Share "N - Capitalisation"	1.17%
	Share "Privilege - Capitalisation"	0.52%
	Share "Privilege - Distribution"	0.54%
	Share "X - Capitalisation"	0.18%

### 2. Sub-funds with performance fees

Sub-Funds	Share classes	Performance fees	TER with performance fees
Environmental Absolute Return Thematic Equity (EARTH)	Share « Classic - Capitalisation »	0.00%	1.81%
	Share « Classic - Distribution »	0.00%	1.81%
	Share « Classic RH CZK - Capitalisation »	0.00%	1.81%
	Share « Classic RH EUR - Capitalisation »	0.00%	1.82%
	Share « Classic RH SGD - Capitalisation »	0.00%	1.80%
	Share « I - Capitalisation »	0.00%	0.95%
	Share « I EUR - Capitalisation »	0.00%	0.96%
	Share « I Plus - Capitalisation »	0.00%	0.96%
	Share « I RH EUR - Capitalisation »	0.00%	0.95%
	Share « N - Capitalisation »	0.00%	2.57%
	Share « Privilege - Capitalisation »	0.00%	1.01%
	Share « Privilege - Distribution »	0.00%	1.00%
	Share « Privilege RH EUR - Capitalisation »	0.00%	0.99%
	Share « X AUD - Capitalisation »	0.00%	0.21%
Global Enhanced Bond 36M	Share « Classic - Capitalisation »	0.01%	1.09%
	Share « Classic - Distribution »	0.00%	1.07%
	Share « Classic RH CZK - Capitalisation »	0.00%	1.07%
	Share « I - Capitalisation »	0.00%	0.46%
	Share « N - Capitalisation »	0.00%	1.42%
	Share « Privilege - Capitalisation »	0.00%	0.67%
	Share « Privilege - Distribution »	0.00%	0.67%
	Share « X - Capitalisation »	0.00%	0.16%

## BNP PARIBAS FUNDS

### Information for investors in Switzerland

Sub-Funds	Share classes	Performance fees	TER with performance fees
Sustainable Multi-Asset Flexible	Share "Classic - Capitalisation"	0.00%	1.67%
	Share "Classic - Distribution"	0.01%	1.55%
	Share "Classic H EUR - Capitalisation"	0.00%	1.02%
	Share "I - Capitalisation"	0.00%	0.82%
	Share "K - Capitalisation"	0.00%	1.54%
	Share "N - Capitalisation"	0.00%	2.35%
	Share "Privilege - Capitalisation"	0.00%	1.09%
	Share "Privilege - Distribution"	0.00%	1.09%
	Share "X - Capitalisation"	0.00%	0.65%



# VIEWPOINT



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

The sustainable  
investor for a  
changing world