

# BNP PARIBAS FUNDS SICAV



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



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

The sustainable  
investor for a  
changing world



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# BNP PARIBAS FUNDS

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## Organisation

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### Registered office

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

### Board of Directors

#### Chairman

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

#### Members

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

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

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

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

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

Mr Philippe DITISHEIM, Director, Paris, France

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

Mr François ROUX, Head of Global Product Strategy, BNP PARIBAS ASSET MANAGEMENT Europe\*, Paris

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

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

### Management Company

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

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

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

Portfolio management is delegated to:

### Effective Investment Manager

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

- Alfred Berg Kapitalforvaltning AS, Støperigata 2, Postboks 1294 Vika, 0250 Oslo, Norway, also acting through its Sweden branch, Holvslagargatan 3, PO box 70447, 107 25 Stockholm, Sweden
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., Suite 1710 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitschek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT Europe\*, 1 Boulevard Haussmann, F-75009 Paris, France, also acting through its Dutch/Netherlands branch Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands, also acting through its Belgian branch Montagne du Parc 3, BE-1000 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT Singapore Limited, 20 Collyer Quay Tung Center #01-01, Singapore 049319
- BNP PARIBAS ASSET MANAGEMENT UK Ltd., 5 Aldermanbury Square, London EC2V 7BP, United Kingdom

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

# BNP PARIBAS FUNDS

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## Organisation

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- BNP PARIBAS ASSET MANAGEMENT USA, Inc., 200 Park Avenue, 11th floor, New York, NY 10166, United States of America
- TEB Portföy Yönetimi A.Ş., Gayrettepe Mahallesi Yener Sokak n°1 Kat. 9 Besiktas 34353 Istanbul, Turkey

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

- BARODA BNP PARIBAS ASSET MANAGEMENT INDIA PRIVATE LIMITED, Crescenzo, 7th Floor, G Block, Bandra Kurla Complex, Bandra (East), Mumbai - 4000051, Manager for the “India Equity” sub-fund
- Impax Asset Management Limited, 7th Floor, 30 Panton Street, London, SW1Y 4AJ, United Kingdom, Manager for the “Aqua”, “Climate Impact”, “Global Environment”, “Green Tigers” and “SMaRT Food” sub-funds
- Mitsubishi UFJ Kokusai Asset Management Co. Ltd, 1-12-1 Yurakucho, Chiyoda-ku, Tokyo 100-0006, Japan, Manager for the “Japan Equity” sub-fund
- Sumitomo Mitsui DS Asset Management Company. Limited., Atago Green Hills, Mori Tower, 28F, 2-5-1 Atago Minato-ku, Tokyo 105-6228, Japan, Manager for the “Japan Small Cap” sub-fund

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

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

### **Depository**

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

### **Guarantor**

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

The “Seasons” sub-fund benefits from a guarantee. Additional detail is provided in section “Information”.

### **Auditor**

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

# BNP PARIBAS FUNDS

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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.

For the sub-fund “Seasons” a guarantee (the “Guarantee”) is granted to the sub-fund by BNP Paribas acting as guarantor (“the Guarantor”), pursuant to which this Guarantor commits on a quarterly basis that the NAV of a share class is at least equal to 80% of the NAV of that same share class (the “Guaranteed NAV”) observed 12 months ago which qualifies as an observation date (the “Observation Date”). Shareholders of the sub-fund who ask for the redemption of their shares on any Observation date, will see their redemption orders based on a redemption price at least equal to 80% of the NAV (excluding dividends, the case being) of the share class they are redeeming from (the “Guaranteed NAV”) observed on the 3rd Friday of the same month 12 months ago (the “Observation date”).

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

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

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





# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|   |                     | Aqua                 | Asia High Yield Bond | Asia Tech Innovators | Belgium Equity      |
|---|---------------------|----------------------|----------------------|----------------------|---------------------|
|   | <i>Expressed in</i> | EUR                  | USD                  | USD                  | EUR                 |
|   | Notes               |                      |                      |                      |                     |
| <b>Statement of net assets</b>                                  |                     |                      |                      |                      |                     |
| Assets  |                     | <b>3 626 109 112</b> | <b>66 109 019</b>    | <b>22 980 002</b>    | <b>127 169 524</b>  |
| <i>Securities portfolio at cost price</i>                       |                     | 2 805 428 168        | 63 710 914           | 17 485 698           | 125 400 836         |
| <i>Unrealised gain/(loss) on securities portfolio</i>           |                     | 730 574 670          | 507 226              | 2 360 388            | 1 742 789           |
| Securities portfolio at market value                            | 2                   | 3 536 002 838        | 64 218 140           | 19 846 086           | 127 143 625         |
| Options at market value   | 2,15                | 0                    | 0                    | 0                    | 0                   |
| Net Unrealised gain on financial instruments                    | 2,11,12,13,<br>14   | 0                    | 0                    | 0                    | 0                   |
| Cash at banks and time deposits                                 |                     | 63 234 822           | 22 131               | 2 745 345            | 100                 |
| Other assets  |                     | 26 871 452           | 1 868 748            | 388 571              | 25 799              |
| <b>Liabilities</b>  |                     | <b>33 152 940</b>    | <b>2 036 955</b>     | <b>1 394 576</b>     | <b>621 972</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,<br>14   | 563 628              | 0                    | 3 345                | 0                   |
| Other liabilities   |                     | 32 589 312           | 2 036 955            | 1 391 231            | 621 972             |
| <b>Net asset value</b>  |                     | <b>3 592 956 172</b> | <b>64 072 064</b>    | <b>21 585 426</b>    | <b>126 547 552</b>  |
| <b>Statement of operations and changes in net assets</b>        |                     |                      |                      |                      |                     |
| Income on investments and assets, net                           |                     | <b>42 904 052</b>    | <b>1 617 823</b>     | <b>213 310</b>       | <b>2 505 477</b>    |
| Management fees   | 3                   | 22 994 119           | 178 269              | 164 782              | 825 856             |
| Bank interest   |                     | 10 502               | 1 069                | 214                  | 847                 |
| Interest on swaps   | 2                   | 0                    | 10 000               | 0                    | 0                   |
| Other fees  | 6                   | 5 617 582            | 55 102               | 39 100               | 222 981             |
| Taxes   | 7                   | 889 567              | 3 297                | 9 814                | 48 946              |
| Performance fees  | 5                   | 0                    | 0                    | 0                    | 0                   |
| Transaction fees  | 20                  | 648 798              | 0                    | 61 234               | 6 375               |
| Distribution fees   | 4                   | 850 445              | 0                    | 4                    | 0                   |
| <b>Total expenses</b>   |                     | <b>31 011 013</b>    | <b>247 737</b>       | <b>275 148</b>       | <b>1 105 005</b>    |
| <b>Net result from investments</b>                              |                     | <b>11 893 039</b>    | <b>1 370 086</b>     | <b>(61 838)</b>      | <b>1 400 472</b>    |
| <b>Net realised result on:</b>                                  |                     |                      |                      |                      |                     |
| Investments securities  | 2                   | 121 698 396          | (126 270)            | 1 050 473            | 2 597 032           |
| Financial instruments   | 2                   | 116 329              | (114 077)            | (3 251)              | 0                   |
| <b>Net realised result</b>                                      |                     | <b>133 707 764</b>   | <b>1 129 739</b>     | <b>985 384</b>       | <b>3 997 504</b>    |
| <b>Movement on net unrealised gain/(loss) on:</b>               |                     |                      |                      |                      |                     |
| Investments securities  |                     | (10 209 305)         | 3 958 863            | 1 313 661            | 2 933 825           |
| Financial instruments   |                     | 1 070 230            | 137 348              | (3 249)              | 0                   |
| <b>Change in net assets due to operations</b>                   |                     | <b>124 568 689</b>   | <b>5 225 950</b>     | <b>2 295 796</b>     | <b>6 931 329</b>    |
| <b>Net subscriptions/(redemptions)</b>                          |                     | <b>(268 357 148)</b> | <b>0</b>             | <b>(1 582 639)</b>   | <b>(21 118 288)</b> |
| <b>Dividends paid</b>   | 8                   | <b>(5 319 516)</b>   | <b>(6 973 725)</b>   | <b>(41 442)</b>      | <b>(656 900)</b>    |
| <b>Increase/(Decrease) in net assets during the year/period</b> |                     | <b>(149 107 975)</b> | <b>(1 747 775)</b>   | <b>671 715</b>       | <b>(14 843 859)</b> |
| <b>Net assets at the beginning of the financial year/period</b> |                     | <b>3 742 064 147</b> | <b>65 819 839</b>    | <b>20 913 711</b>    | <b>141 391 411</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>3 592 956 172</b> | <b>64 072 064</b>    | <b>21 585 426</b>    | <b>126 547 552</b>  |

# BNP PARIBAS FUNDS

| Brazil Equity       | China A-Shares      | China Equity         | Climate Impact       | Consumer Innovators  | Disruptive Technology |
|---------------------|---------------------|----------------------|----------------------|----------------------|-----------------------|
| USD                 | USD                 | USD                  | EUR                  | EUR                  | EUR                   |
| <b>91 819 356</b>   | <b>83 138 187</b>   | <b>704 159 011</b>   | <b>2 432 674 877</b> | <b>720 408 737</b>   | <b>4 564 583 741</b>  |
| 100 899 604         | 94 064 403          | 804 078 137          | 2 227 178 193        | 587 902 707          | 2 785 169 795         |
| (10 771 105)        | (16 003 967)        | (109 334 532)        | 180 855 769          | 121 079 098          | 1 721 561 746         |
| 90 128 499          | 78 060 436          | 694 743 605          | 2 408 033 962        | 708 981 805          | 4 506 731 541         |
| 0                   | 0                   | 0                    | 0                    | 0                    | 0                     |
| 0                   | 0                   | 0                    | 0                    | 0                    | 0                     |
| 508 544             | 5 062 592           | 2 368 187            | 15 842 776           | 6 900 612            | 46 539 111            |
| 1 182 313           | 15 159              | 7 047 219            | 8 798 139            | 4 526 320            | 11 313 089            |
| <b>332 017</b>      | <b>119 147</b>      | <b>2 271 445</b>     | <b>7 766 984</b>     | <b>8 327 252</b>     | <b>13 018 937</b>     |
| 0                   | 0                   | 0                    | 0                    | 0                    | 0                     |
| 0                   | 0                   | 0                    | 0                    | 0                    | 0                     |
| 0                   | 0                   | 47 532               | 66 322               | 12 870               | 1 101 748             |
| 332 017             | 119 147             | 2 223 913            | 7 700 662            | 8 314 382            | 11 917 189            |
| <b>91 487 339</b>   | <b>83 019 040</b>   | <b>701 887 566</b>   | <b>2 424 907 893</b> | <b>712 081 485</b>   | <b>4 551 564 804</b>  |
| <b>2 306 947</b>    | <b>720 341</b>      | <b>6 846 770</b>     | <b>22 155 728</b>    | <b>3 307 428</b>     | <b>8 739 956</b>      |
| 621 589             | 510 682             | 4 731 926            | 23 564 063           | 5 513 290            | 23 416 428            |
| 15 639              | 589                 | 754                  | 4 188                | 1 989                | 36 824                |
| 0                   | 0                   | 0                    | 0                    | 0                    | 0                     |
| 142 812             | 118 646             | 1 099 856            | 4 389 808            | 1 476 788            | 6 815 005             |
| 25 666              | 14 119              | 157 458              | 757 043              | 263 522              | 1 188 414             |
| 0                   | 0                   | 0                    | 0                    | 0                    | 0                     |
| 156 799             | 78 747              | 2 359 599            | 796 858              | 88 071               | 243 467               |
| 5 415               | 0                   | 72 621               | 147 009              | 158 369              | 630 307               |
| <b>967 920</b>      | <b>722 783</b>      | <b>8 422 214</b>     | <b>29 658 969</b>    | <b>7 502 029</b>     | <b>32 330 445</b>     |
| <b>1 339 027</b>    | <b>(2 442)</b>      | <b>(1 575 444)</b>   | <b>(7 503 241)</b>   | <b>(4 194 601)</b>   | <b>(23 590 489)</b>   |
| 912 723             | (15 377 091)        | (184 703 747)        | 73 830 131           | 38 939 597           | 287 780 890           |
| (197 400)           | (83 898)            | (187 846)            | (42 198)             | 120 006              | (4 064 739)           |
| <b>2 054 350</b>    | <b>(15 463 431)</b> | <b>(186 467 037)</b> | <b>66 284 692</b>    | <b>34 865 002</b>    | <b>260 125 662</b>    |
| (20 936 170)        | 8 509 773           | 179 322 872          | (35 112 990)         | (29 822 074)         | 516 564 471           |
| 0                   | 0                   | (268 824)            | (1 003 985)          | (549 341)            | (8 840 576)           |
| <b>(18 881 820)</b> | <b>(6 953 658)</b>  | <b>(7 412 989)</b>   | <b>30 167 717</b>    | <b>4 493 587</b>     | <b>767 849 557</b>    |
| <b>30 411 941</b>   | <b>(35 286 845)</b> | <b>(128 842 580)</b> | <b>(391 777 478)</b> | <b>(184 020 459)</b> | <b>(156 490 823)</b>  |
| <b>(129 130)</b>    | <b>(1 832)</b>      | <b>(342 103)</b>     | <b>(1 831 176)</b>   | <b>(647 480)</b>     | <b>(10 927 165)</b>   |
| <b>11 400 991</b>   | <b>(42 242 335)</b> | <b>(136 597 672)</b> | <b>(363 440 937)</b> | <b>(180 174 352)</b> | <b>600 431 569</b>    |
| <b>80 086 348</b>   | <b>125 261 375</b>  | <b>838 485 238</b>   | <b>2 788 348 830</b> | <b>892 255 837</b>   | <b>3 951 133 235</b>  |
| <b>0</b>            | <b>0</b>            | <b>0</b>             | <b>0</b>             | <b>0</b>             | <b>0</b>              |
| <b>91 487 339</b>   | <b>83 019 040</b>   | <b>701 887 566</b>   | <b>2 424 907 893</b> | <b>712 081 485</b>   | <b>4 551 564 804</b>  |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  |                               | Ecosystem<br>Restoration | Emerging Bond       | Emerging Bond<br>Opportunities | Emerging Equity     |
|--|-------------------------------|--------------------------|---------------------|--------------------------------|---------------------|
|  | <i>Expressed in<br/>Notes</i> | EUR                      | USD                 | USD                            | USD                 |
| <b>Statement of net assets</b>                           |                               |                          |                     |                                |                     |
| Assets   |                               | <b>79 071 310</b>        | <b>407 725 504</b>  | <b>271 227 604</b>             | <b>180 741 380</b>  |
| <i>Securities portfolio at cost price</i>                |                               | 81 475 291               | 471 843 784         | 291 463 593                    | 137 587 036         |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                               | (4 352 467)              | (78 313 393)        | (40 580 434)                   | 28 819 785          |
| Securities portfolio at market value                     | 2                             | 77 122 824               | 393 530 391         | 250 883 159                    | 166 406 821         |
| Options at market value                                  | 2,15                          | 0                        | 0                   | 0                              | 0                   |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14             | 31 485                   | 0                   | 0                              | 0                   |
| Cash at banks and time deposits                          |                               | 1 437 386                | 8 179 918           | 7 782 730                      | 11 335 407          |
| Other assets   |                               | 479 615                  | 6 015 195           | 12 561 715                     | 2 999 152           |
| Liabilities  |                               | <b>730 809</b>           | <b>7 605 886</b>    | <b>18 144 429</b>              | <b>2 529 504</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,<br>14             | 0                        | 6 395 628           | 3 782 329                      | 0                   |
| Other liabilities  |                               | 730 809                  | 1 210 258           | 14 362 100                     | 2 529 504           |
| Net asset value  |                               | <b>78 340 501</b>        | <b>400 119 618</b>  | <b>253 083 175</b>             | <b>178 211 876</b>  |
| <b>Statement of operations and changes in net assets</b> |                               |                          |                     |                                |                     |
| Income on investments and assets, net                    |                               | <b>512 832</b>           | <b>10 553 779</b>   | <b>7 430 439</b>               | <b>2 467 487</b>    |
| Management fees  | 3                             | 55 276                   | 1 100 523           | 1 528 434                      | 1 219 579           |
| Bank interest  |                               | 7 709                    | 5 551               | 30 070                         | 15                  |
| Interest on swaps  | 2                             | 0                        | 589 923             | 331 679                        | 0                   |
| Other fees   | 6                             | 133 396                  | 398 876             | 330 450                        | 321 666             |
| Taxes  | 7                             | 271 426                  | 43 134              | 73 794                         | 54 552              |
| Performance fees   | 5                             | 0                        | 0                   | 0                              | 0                   |
| Transaction fees   | 20                            | 178 881                  | 5 138               | 3 450                          | 550 150             |
| Distribution fees  | 4                             | 1 565                    | 9 754               | 3 254                          | 12 442              |
| Total expenses   |                               | <b>648 253</b>           | <b>2 152 899</b>    | <b>2 301 131</b>               | <b>2 158 404</b>    |
| Net result from investments                              |                               | <b>(135 421)</b>         | <b>8 400 880</b>    | <b>5 129 308</b>               | <b>309 083</b>      |
| Net realised result on:                                  |                               |                          |                     |                                |                     |
| Investments securities                                   | 2                             | (2 660 630)              | (38 702 916)        | (16 329 429)                   | 7 607 905           |
| Financial instruments                                    | 2                             | 133 282                  | (9 823 188)         | (4 546 790)                    | (50 571)            |
| Net realised result                                      |                               | <b>(2 662 769)</b>       | <b>(40 125 224)</b> | <b>(15 746 911)</b>            | <b>7 866 417</b>    |
| Movement on net unrealised gain/(loss) on:               |                               |                          |                     |                                |                     |
| Investments securities                                   |                               | 1 156 519                | 42 940 481          | 10 534 143                     | 6 956 044           |
| Financial instruments                                    |                               | (1 210 266)              | 3 772 300           | 3 140 500                      | 0                   |
| Change in net assets due to operations                   |                               | <b>(2 716 516)</b>       | <b>6 587 557</b>    | <b>(2 072 268)</b>             | <b>14 822 461</b>   |
| Net subscriptions/(redemptions)                          |                               | <b>(2 599 961)</b>       | <b>(26 605 430)</b> | <b>(25 549 943)</b>            | <b>(18 080 815)</b> |
| Dividends paid   | 8                             | <b>(24 024)</b>          | <b>(1 565 576)</b>  | <b>(7 326 465)</b>             | <b>(405 855)</b>    |
| Increase/(Decrease) in net assets during the year/period |                               | <b>(5 340 501)</b>       | <b>(21 583 449)</b> | <b>(34 948 676)</b>            | <b>(3 664 209)</b>  |
| Net assets at the beginning of the financial year/period |                               | <b>83 681 002</b>        | <b>421 703 067</b>  | <b>288 031 851</b>             | <b>181 876 085</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>78 340 501</b>        | <b>400 119 618</b>  | <b>253 083 175</b>             | <b>178 211 876</b>  |

# BNP PARIBAS FUNDS

| Emerging Markets<br>Climate Solutions | Energy Transition    | Enhanced Bond 6M     | Environmental<br>Absolute Return<br>Thematic Equity<br>(EARTH) | Euro Bond          | Euro Bond<br>Opportunities |
|---------------------------------------|----------------------|----------------------|--|--------------------|----------------------------|
| USD                                   | EUR                  | EUR                  | USD  | EUR                | EUR                        |
| <b>106 439 192</b>                    | <b>919 162 259</b>   | <b>2 296 758 752</b> | <b>14 312 064</b>  | <b>438 314 841</b> | <b>188 661 383</b>         |
| 110 911 484                           | 1 020 762 225        | 2 191 598 241        | 14 269 710   | 464 047 190        | 189 798 940                |
| (4 871 678)                           | (132 748 938)        | (32 382 947)         | (859 737)  | (30 541 037)       | (23 724 770)               |
| 106 039 806                           | 888 013 287          | 2 159 215 294        | 13 409 973   | 433 506 153        | 166 074 170                |
| 0                                     | 0                    | 433 200              | 0  | 69 540             | 0                          |
| 0                                     | 1 510 524            | 770 034              | 0  | 289 740            | 228 062                    |
| 168 484                               | 15 709 536           | 110 102 088          | 813 990  | 610 148            | 10 845 970                 |
| 230 902                               | 13 928 912           | 26 238 136           | 88 101   | 3 839 260          | 11 513 181                 |
| <b>23 959</b>                         | <b>21 644 256</b>    | <b>25 745 036</b>    | <b>172 962</b>   | <b>881 343</b>     | <b>22 905 754</b>          |
| 0                                     | 0                    | 0                    | 0  | 0                  | 72 334                     |
| 0                                     | 0                    | 0                    | 32 102   | 12 187             | 161 855                    |
| 0                                     | 0                    | 0                    | 94 974   | 0                  | 0                          |
| 23 959                                | 21 644 256           | 25 745 036           | 45 886   | 869 156            | 22 671 565                 |
| <b>106 415 233</b>                    | <b>897 518 003</b>   | <b>2 271 013 716</b> | <b>14 139 102</b>  | <b>437 433 498</b> | <b>165 755 629</b>         |
| <b>743 676</b>                        | <b>3 220 178</b>     | <b>25 110 120</b>    | <b>421 113</b>   | <b>3 598 301</b>   | <b>5 827 395</b>           |
| 47                                    | 6 498 067            | 1 360 292            | 109 648  | 970 545            | 506 496                    |
| 10 459                                | 245 948              | 14 842               | 3 144  | 652                | 37 236                     |
| 0                                     | 0                    | 1 470 239            | 228 939  | 0                  | 2 940 624                  |
| 111 481                               | 1 844 939            | 749 987              | 20 136   | 469 508            | 217 969                    |
| 1 127 225                             | 1 317 290            | 230 847              | 4 644  | 82 816             | 49 253                     |
| 0                                     | 0                    | 0                    | 0  | 0                  | 0                          |
| 229 701                               | 2 503 918            | 38 316               | 52 861   | 3 712              | 18 822                     |
| 3                                     | 237 573              | 16 548               | 1 407  | 11 331             | 5 541                      |
| <b>1 478 916</b>                      | <b>12 647 735</b>    | <b>3 881 071</b>     | <b>420 779</b>   | <b>1 538 564</b>   | <b>3 775 941</b>           |
| <b>(735 240)</b>                      | <b>(9 427 557)</b>   | <b>21 229 049</b>    | <b>334</b>   | <b>2 059 737</b>   | <b>2 051 454</b>           |
| 133 120                               | (662 301 885)        | (19 124 494)         | (11 787 490)   | (3 821 203)        | (2 187 035)                |
| (22 858)                              | 490 196              | (7 129 970)          | (1 623 398)  | (794 105)          | (539 070)                  |
| <b>(624 978)</b>                      | <b>(671 239 246)</b> | <b>(5 025 415)</b>   | <b>(13 410 554)</b>  | <b>(2 555 571)</b> | <b>(674 651)</b>           |
| (1 962 664)                           | 388 447 251          | 40 421 238           | 6 818 416  | (3 724 047)        | (2 163 879)                |
| 0                                     | (24 842 692)         | 10 386 685           | (20 418)   | 180 140            | (1 060 663)                |
| <b>(2 587 642)</b>                    | <b>(307 634 687)</b> | <b>45 782 508</b>    | <b>(6 612 556)</b>   | <b>(6 099 478)</b> | <b>(3 899 193)</b>         |
| <b>(13 737 970)</b>                   | <b>(239 112 842)</b> | <b>(58 152 983)</b>  | <b>(4 306 242)</b>   | <b>14 330 547</b>  | <b>(9 931 936)</b>         |
| <b>(49)</b>                           | <b>(1 404 131)</b>   | <b>(1 700 495)</b>   | <b>0</b>   | <b>(1 178 672)</b> | <b>(928 573)</b>           |
| <b>(16 325 661)</b>                   | <b>(548 151 660)</b> | <b>(14 070 970)</b>  | <b>(10 918 798)</b>  | <b>7 052 397</b>   | <b>(14 759 702)</b>        |
| 122 740 894                           | 1 445 669 663        | 2 285 084 686        | 25 057 900   | 430 381 101        | 180 515 331                |
| <b>0</b>                              | <b>0</b>             | <b>0</b>             | <b>0</b>   | <b>0</b>           | <b>0</b>                   |
| <b>106 415 233</b>                    | <b>897 518 003</b>   | <b>2 271 013 716</b> | <b>14 139 102</b>  | <b>437 433 498</b> | <b>165 755 629</b>         |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  |                               | Euro Corporate<br>Bond | Euro Corporate<br>Bond Opportunities | Euro Corporate<br>Green Bond | Euro Defensive<br>Equity |
|--|-------------------------------|------------------------|--------------------------------------|------------------------------|--------------------------|
|  | <i>Expressed in<br/>Notes</i> | EUR                    | EUR                                  | EUR                          | EUR                      |
| <b>Statement of net assets</b>                           |                               |                        |                                      |                              |                          |
| Assets   |                               | <b>1 273 579 979</b>   | <b>91 424 521</b>                    | <b>122 005 663</b>           | <b>199 510 165</b>       |
| <i>Securities portfolio at cost price</i>                |                               | 1 233 139 541          | 88 566 830                           | 108 782 299                  | 176 242 320              |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                               | 3 892 415              | (197 449)                            | 4 698 543                    | 13 671 078               |
| Securities portfolio at market value                     | 2                             | 1 237 031 956          | 88 369 381                           | 113 480 842                  | 189 913 398              |
| Options at market value                                  | 2,15                          | 0                      | 0                                    | 0                            | 991 168                  |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14             | 362 262                | 364 605                              | 112 812                      | 16 530                   |
| Cash at banks and time deposits                          |                               | 6 443 753              | 462 708                              | 6 106 571                    | 8 434 233                |
| Other assets   |                               | 29 742 008             | 2 227 827                            | 2 305 438                    | 154 836                  |
| Liabilities  |                               | <b>50 182 129</b>      | <b>1 181 974</b>                     | <b>2 425 067</b>             | <b>127 070</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,<br>14             | 0                      | 0                                    | 0                            | 0                        |
| Other liabilities  |                               | 50 182 129             | 1 181 974                            | 2 425 067                    | 127 070                  |
| Net asset value  |                               | <b>1 223 397 850</b>   | <b>90 242 547</b>                    | <b>119 580 596</b>           | <b>199 383 095</b>       |
| <b>Statement of operations and changes in net assets</b> |                               |                        |                                      |                              |                          |
| Income on investments and assets, net                    |                               | <b>17 543 420</b>      | <b>1 627 818</b>                     | <b>2 046 984</b>             | <b>5 252 564</b>         |
| Management fees  | 3                             | 1 422 420              | 348 568                              | 6 034                        | 380 376                  |
| Bank interest  |                               | 4 347                  | 11 593                               | 13 823                       | 176                      |
| Interest on swaps  | 2                             | 0                      | 0                                    | 711 836                      | 0                        |
| Other fees   | 6                             | 1 021 568              | 139 694                              | 98 711                       | 214 613                  |
| Taxes  | 7                             | 135 385                | 34 001                               | 5 969                        | 14 044                   |
| Performance fees   | 5                             | 0                      | 0                                    | 0                            | 0                        |
| Transaction fees   | 20                            | 11 970                 | 3 018                                | 572                          | 325 062                  |
| Distribution fees  | 4                             | 20 651                 | 49 416                               | 2                            | 0                        |
| Total expenses   |                               | <b>2 616 341</b>       | <b>586 290</b>                       | <b>836 947</b>               | <b>934 271</b>           |
| Net result from investments                              |                               | <b>14 927 079</b>      | <b>1 041 528</b>                     | <b>1 210 037</b>             | <b>4 318 293</b>         |
| Net realised result on:                                  |                               |                        |                                      |                              |                          |
| Investments securities                                   | 2                             | 25 172 482             | (86 825)                             | 1 394 655                    | 14 520 528               |
| Financial instruments                                    | 2                             | 964 368                | (507 453)                            | (16 018)                     | (4 463 628)              |
| Net realised result                                      |                               | <b>41 063 929</b>      | <b>447 250</b>                       | <b>2 588 674</b>             | <b>14 375 193</b>        |
| Movement on net unrealised gain/(loss) on:               |                               |                        |                                      |                              |                          |
| Investments securities                                   |                               | (30 797 800)           | (749 670)                            | (1 604 135)                  | (2 570 450)              |
| Financial instruments                                    |                               | 489 741                | 418 374                              | (174 167)                    | 157 569                  |
| Change in net assets due to operations                   |                               | <b>10 755 870</b>      | <b>115 954</b>                       | <b>810 372</b>               | <b>11 962 312</b>        |
| Net subscriptions/(redemptions)                          |                               | <b>149 673 130</b>     | <b>(12 152 380)</b>                  | <b>17 663 234</b>            | <b>(28 341 545)</b>      |
| Dividends paid   | 8                             | <b>(11 225 538)</b>    | <b>(216 259)</b>                     | <b>(125)</b>                 | <b>(184 489)</b>         |
| Increase/(Decrease) in net assets during the year/period |                               | <b>149 203 462</b>     | <b>(12 252 685)</b>                  | <b>18 473 481</b>            | <b>(16 563 722)</b>      |
| Net assets at the beginning of the financial year/period |                               | <b>1 074 194 388</b>   | <b>102 495 232</b>                   | <b>101 107 115</b>           | <b>215 946 817</b>       |
| Reevaluation of opening combined NAV                     |                               | <b>0</b>               | <b>0</b>                             | <b>0</b>                     | <b>0</b>                 |
| Net assets at the end of the financial year/period       |                               | <b>1 223 397 850</b>   | <b>90 242 547</b>                    | <b>119 580 596</b>           | <b>199 383 095</b>       |

# BNP PARIBAS FUNDS

| Euro Equity          | Euro Flexible Bond  | Euro Government Bond | Euro Government Green Bond | Euro High Conviction Income Bond | Euro High Yield Bond |
|----------------------|---------------------|----------------------|----------------------------|----------------------------------|----------------------|
| EUR                  | EUR                 | EUR                  | EUR                        | EUR                              | EUR                  |
| <b>1 182 304 240</b> | <b>296 048 507</b>  | <b>1 599 956 711</b> | <b>123 073 655</b>         | <b>357 811 585</b>               | <b>552 661 343</b>   |
| 922 935 241          | 273 925 409         | 1 542 537 169        | 121 976 964                | 368 441 150                      | 527 516 287          |
| 254 177 138          | 2 777 918           | (39 318 765)         | (2 102 983)                | (16 704 135)                     | 7 270 651            |
| 1 177 112 379        | 276 703 327         | 1 503 218 404        | 119 873 981                | 351 737 015                      | 534 786 938          |
| 0                    | 25 840              | 0                    | 0                          | 0                                | 0                    |
| 0                    | 2 520 172           | 848 839              | 96 859                     | 0                                | 0                    |
| 999                  | 7 577 490           | 15 491 949           | 2 641 399                  | 184 314                          | 10 324 563           |
| 5 190 862            | 9 221 678           | 80 397 519           | 461 416                    | 5 890 256                        | 7 549 842            |
| <b>8 415 801</b>     | <b>12 563 981</b>   | <b>74 074 366</b>    | <b>1 021 786</b>           | <b>6 492 812</b>                 | <b>10 055 621</b>    |
| 0                    | 0                   | 0                    | 0                          | 0                                | 0                    |
| 0                    | 0                   | 0                    | 38 925                     | 0                                | 0                    |
| 26 792               | 0                   | 0                    | 0                          | 0                                | 2 029 418            |
| 8 389 009            | 12 563 981          | 74 074 366           | 982 861                    | 6 492 812                        | 8 026 203            |
| <b>1 173 888 439</b> | <b>283 484 526</b>  | <b>1 525 882 345</b> | <b>122 051 869</b>         | <b>351 318 773</b>               | <b>542 605 722</b>   |
| <b>28 345 102</b>    | <b>6 433 428</b>    | <b>24 234 219</b>    | <b>251 282</b>             | <b>6 696 318</b>                 | <b>13 099 979</b>    |
| 7 969 270            | 739 783             | 2 375 884            | 25 566                     | 398 558                          | 1 663 089            |
| 536                  | 23 004              | 24 908               | 134                        | 1 469                            | 4 706                |
| 0                    | 2 054 313           | 7 797 538            | 0                          | 0                                | 416 667              |
| 2 207 662            | 288 170             | 1 608 720            | 31 279                     | 262 879                          | 528 863              |
| 369 870              | 71 805              | 186 748              | 3 721                      | 82 196                           | 73 077               |
| 0                    | 0                   | 0                    | 0                          | 0                                | 0                    |
| 147 395              | 59 700              | 98 634               | 34 566                     | 0                                | 296                  |
| 186 780              | 4 820               | 24 753               | 0                          | 0                                | 76 615               |
| <b>10 881 513</b>    | <b>3 241 595</b>    | <b>12 117 185</b>    | <b>95 266</b>              | <b>745 102</b>                   | <b>2 763 313</b>     |
| <b>17 463 589</b>    | <b>3 191 833</b>    | <b>12 117 034</b>    | <b>156 016</b>             | <b>5 951 216</b>                 | <b>10 336 666</b>    |
| 73 423 209           | 1 830 651           | (16 464 370)         | 1 802 606                  | (4 530 736)                      | 19 071 326           |
| (39 296)             | (3 849 816)         | (8 627 837)          | (41 105)                   | 12 017                           | (1 415 832)          |
| <b>90 847 502</b>    | <b>1 172 668</b>    | <b>(12 975 173)</b>  | <b>1 917 517</b>           | <b>1 432 497</b>                 | <b>27 992 160</b>    |
| (29 410 681)         | (1 792 897)         | (33 154 916)         | (2 102 983)                | 5 300 488                        | (8 911 101)          |
| 42 327               | 9 735 349           | 1 596 795            | 96 859                     | 0                                | (2 294 573)          |
| <b>61 479 148</b>    | <b>9 115 120</b>    | <b>(44 533 294)</b>  | <b>(88 607)</b>            | <b>6 732 985</b>                 | <b>16 786 486</b>    |
| <b>(327 754 826)</b> | <b>(27 569 244)</b> | <b>(256 819 757)</b> | <b>122 140 476</b>         | <b>35 409 831</b>                | <b>(33 132 505)</b>  |
| <b>(1 713 623)</b>   | <b>(3 133 706)</b>  | <b>(519 657)</b>     | <b>0</b>                   | <b>(27 944)</b>                  | <b>(4 299 206)</b>   |
| <b>(267 989 301)</b> | <b>(21 587 830)</b> | <b>(301 872 708)</b> | <b>122 051 869</b>         | <b>42 114 872</b>                | <b>(20 645 225)</b>  |
| <b>1 441 877 740</b> | <b>305 072 356</b>  | <b>1 827 755 053</b> | <b>0</b>                   | <b>309 203 901</b>               | <b>563 250 947</b>   |
| <b>0</b>             | <b>0</b>            | <b>0</b>             | <b>0</b>                   | <b>0</b>                         | <b>0</b>             |
| <b>1 173 888 439</b> | <b>283 484 526</b>  | <b>1 525 882 345</b> | <b>122 051 869</b>         | <b>351 318 773</b>               | <b>542 605 722</b>   |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  |                               | Euro High Yield<br>Short Duration Bond | Euro Inflation-<br>Linked Bond | Euro Medium Term<br>Income Bond | Euro Money Market    |
|--|-------------------------------|--|--------------------------------|---------------------------------|----------------------|
|  | <i>Expressed in<br/>Notes</i> | EUR                                    | EUR                            | EUR                             | EUR                  |
| <b>Statement of net assets</b>                           |                               |  |                                |                                 |                      |
| Assets   |                               | <b>361 725 979</b>                     | <b>180 356 223</b>             | <b>303 492 565</b>              | <b>2 862 350 360</b> |
| <i>Securities portfolio at cost price</i>                |                               | 347 034 373                            | 178 663 160                    | 302 812 507                     | 2 567 740 960        |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                               | 3 075 645                              | (2 047 574)                    | (3 580 697)                     | 22 219 464           |
| Securities portfolio at market value                     | 2                             | 350 110 018                            | 176 615 586                    | 299 231 810                     | 2 589 960 424        |
| Options at market value                                  | 2,15                          | 0                                      | 0                              | 33 740                          | 0                    |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14             | 0                                      | 0                              | 119 600                         | 0                    |
| Cash at banks and time deposits                          |                               | 3 032 817                              | 2 387 729                      | 10 818                          | 214 090 449          |
| Other assets   |                               | 8 583 144                              | 1 352 908                      | 4 096 597                       | 58 299 487           |
| Liabilities  |                               | <b>11 454 080</b>                      | <b>1 033 494</b>               | <b>2 382 877</b>                | <b>92 189 782</b>    |
| Options at market value                                  | 2,15                          | 0                                      | 0                              | 0                               | 0                    |
| Bank overdrafts  |                               | 0                                      | 0                              | 29 492                          | 0                    |
| Net Unrealised loss on financial instruments             | 2,11,12,13,<br>14             | 165 204                                | 30 182                         | 0                               | 118 064              |
| Other liabilities  |                               | 11 288 876                             | 1 003 312                      | 2 353 385                       | 92 071 718           |
| Net asset value  |                               | <b>350 271 899</b>                     | <b>179 322 729</b>             | <b>301 109 688</b>              | <b>2 770 160 578</b> |
| <b>Statement of operations and changes in net assets</b> |                               |  |                                |                                 |                      |
| Income on investments and assets, net                    |                               | <b>8 573 795</b>                       | <b>1 449 112</b>               | <b>3 075 530</b>                | <b>38 222 051</b>    |
| Management fees  | 3                             | 739 831                                | 285 065                        | 538 763                         | 3 796 605            |
| Bank interest  |                               | 3 446                                  | 8 264                          | 18 182                          | 36 103               |
| Interest on swaps  | 2                             | 15 278                                 | 531 074                        | 0                               | 19 137 154           |
| Other fees   | 6                             | 372 936                                | 164 844                        | 354 132                         | 1 028 863            |
| Taxes  | 7                             | 63 971                                 | 26 305                         | 88 098                          | 228 406              |
| Performance fees   | 5                             | 0                                      | 0                              | 0                               | 0                    |
| Transaction fees   | 20                            | 0                                      | 7 784                          | 2 209                           | 0                    |
| Distribution fees  | 4                             | 15 220                                 | 19 972                         | 80 029                          | 0                    |
| Total expenses   |                               | <b>1 210 682</b>                       | <b>1 043 308</b>               | <b>1 081 413</b>                | <b>24 227 131</b>    |
| Net result from investments                              |                               | <b>7 363 113</b>                       | <b>405 804</b>                 | <b>1 994 117</b>                | <b>13 994 920</b>    |
| Net realised result on:                                  |                               |  |                                |                                 |                      |
| Investments securities                                   | 2                             | 4 412 571                              | 72 905                         | (2 121 701)                     | 28 913 329           |
| Financial instruments                                    | 2                             | (1 653 088)                            | (74 109)                       | (847 470)                       | 6                    |
| Net realised result                                      |                               | <b>10 122 596</b>                      | <b>404 600</b>                 | <b>(975 054)</b>                | <b>42 908 255</b>    |
| Movement on net unrealised gain/(loss) on:               |                               |  |                                |                                 |                      |
| Investments securities                                   |                               | (767 918)                              | (4 942 258)                    | 38 365                          | 1 451 585            |
| Financial instruments                                    |                               | (153 345)                              | (474 596)                      | (432 445)                       | 738 944              |
| Change in net assets due to operations                   |                               | <b>9 201 333</b>                       | <b>(5 012 254)</b>             | <b>(1 369 134)</b>              | <b>45 098 784</b>    |
| Net subscriptions/(redemptions)                          |                               | <b>20 405 119</b>                      | <b>(933 289)</b>               | <b>43 373 032</b>               | <b>564 278 675</b>   |
| Dividends paid   | 8                             | <b>(947 790)</b>                       | <b>(266 237)</b>               | <b>(934 449)</b>                | <b>(6 622 603)</b>   |
| Increase/(Decrease) in net assets during the year/period |                               | <b>28 658 662</b>                      | <b>(6 211 780)</b>             | <b>41 069 449</b>               | <b>602 754 856</b>   |
| Net assets at the beginning of the financial year/period |                               | <b>321 613 237</b>                     | <b>185 534 509</b>             | <b>260 040 239</b>              | <b>2 167 405 722</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>350 271 899</b>                     | <b>179 322 729</b>             | <b>301 109 688</b>              | <b>2 770 160 578</b> |



# BNP PARIBAS FUNDS

| <b>Euro Short Term<br/>Corporate Bond<br/>Opportunities</b> | <b>Europe Convertible</b> | <b>Europe Equity</b> | <b>Europe Growth</b> | <b>Europe Real Estate<br/>Securities</b> | <b>Europe Small Cap</b> |
|---|---------------------------|----------------------|----------------------|--|-------------------------|
| <b>EUR</b>  | <b>EUR</b>                | <b>EUR</b>           | <b>EUR</b>           | <b>EUR</b>                               | <b>EUR</b>              |
| <b>363 108 404</b>  | <b>53 023 130</b>         | <b>842 405 926</b>   | <b>120 954 072</b>   | <b>275 158 723</b>                       | <b>475 113 623</b>      |
| 347 334 498   | 51 191 482                | 638 302 792          | 91 980 453           | 268 875 598                              | 428 994 257             |
| (7 594 726)   | 847 083                   | 199 413 704          | 28 620 324           | (5 573 422)                              | 39 521 597              |
| 339 739 772   | 52 038 565                | 837 716 496          | 120 600 777          | 263 302 176                              | 468 515 854             |
| 0   | 0                         | 0                    | 0                    | 0  | 0                       |
| 0   | 0                         | 0                    | 18 218               | 0  | 47 525                  |
| 13 692 482  | 729 038                   | 108 094              | 46 034               | 4 539 437                                | 3 145 525               |
| 9 676 150   | 255 527                   | 4 581 336            | 289 043              | 7 317 110                                | 3 404 719               |
| <b>4 307 995</b>  | <b>916 555</b>            | <b>5 093 748</b>     | <b>434 627</b>       | <b>6 859 640</b>                         | <b>3 143 037</b>        |
| 0   | 0                         | 0                    | 0                    | 0  | 0                       |
| 0   | 0                         | 0                    | 0                    | 0  | 0                       |
| 102 225   | 22 786                    | 0                    | 0                    | 0  | 0                       |
| 4 205 770   | 893 769                   | 5 093 748            | 434 627              | 6 859 640                                | 3 143 037               |
| <b>358 800 409</b>  | <b>52 106 575</b>         | <b>837 312 178</b>   | <b>120 519 445</b>   | <b>268 299 083</b>                       | <b>471 970 586</b>      |
| <b>5 269 048</b>  | <b>316 742</b>            | <b>15 331 659</b>    | <b>1 403 790</b>     | <b>6 181 005</b>                         | <b>9 009 908</b>        |
| 1 115 604   | 303 624                   | 4 309 994            | 553 188              | 403 279                                  | 2 812 877               |
| 40 900  | 208                       | 1 316                | 0                    | 9 949                                    | 0                       |
| 0   | 0                         | 0                    | 0                    | 0  | 0                       |
| 435 915   | 90 145                    | 1 345 714            | 162 854              | 212 609                                  | 672 829                 |
| 85 143  | 17 324                    | 213 177              | 34 657               | 23 507                                   | 102 785                 |
| 0   | 0                         | 0                    | 0                    | 0  | 0                       |
| 8 372   | 1 725                     | 144 653              | 24 721               | 581 946                                  | 358 677                 |
| 199 669   | 3 512                     | 26 308               | 1 650                | 3 167                                    | 25 680                  |
| <b>1 885 603</b>  | <b>416 538</b>            | <b>6 041 162</b>     | <b>777 070</b>       | <b>1 234 457</b>                         | <b>3 972 848</b>        |
| <b>3 383 445</b>  | <b>(99 796)</b>           | <b>9 290 497</b>     | <b>626 720</b>       | <b>4 946 548</b>                         | <b>5 037 060</b>        |
| 454 190   | 291 081                   | 30 265 386           | 2 628 576            | (6 396 215)                              | 13 717 845              |
| 360 830   | (39 020)                  | (18 972)             | 11 027               | 38 317                                   | (20 887)                |
| <b>4 198 465</b>  | <b>152 265</b>            | <b>39 536 911</b>    | <b>3 266 323</b>     | <b>(1 411 350)</b>                       | <b>18 734 018</b>       |
| 416 296   | 1 607 360                 | 15 411 737           | 3 773 488            | 1 592 535                                | 3 414 074               |
| 944 391   | (153 531)                 | 0                    | 28 633               | 0  | 82 185                  |
| <b>5 559 152</b>  | <b>1 606 094</b>          | <b>54 948 648</b>    | <b>7 068 444</b>     | <b>181 185</b>                           | <b>22 230 277</b>       |
| <b>(19 982 604)</b>   | <b>(11 930 887)</b>       | <b>(114 099 082)</b> | <b>(4 714 017)</b>   | <b>159 380 435</b>                       | <b>(7 074 999)</b>      |
| <b>(730 772)</b>  | <b>(280 640)</b>          | <b>(2 850 492)</b>   | <b>(2 069 367)</b>   | <b>(1 209 935)</b>                       | <b>(1 264 395)</b>      |
| <b>(15 154 224)</b>   | <b>(10 605 433)</b>       | <b>(62 000 926)</b>  | <b>285 060</b>       | <b>158 351 685</b>                       | <b>13 890 883</b>       |
| 373 954 633   | 62 712 008                | 899 313 104          | 120 234 385          | 109 947 398                              | 458 079 703             |
| 0   | 0                         | 0                    | 0                    | 0  | 0                       |
| <b>358 800 409</b>  | <b>52 106 575</b>         | <b>837 312 178</b>   | <b>120 519 445</b>   | <b>268 299 083</b>                       | <b>471 970 586</b>      |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  |                       | Europe Small Cap<br>Convertible | Flexible Global<br>Credit | Global Absolute<br>Return Multi-Factor<br>Bond | Global Bond<br>Opportunities |
|--|-----------------------|---------------------------------|---------------------------|--|------------------------------|
|  | Expressed in<br>Notes | EUR                             | EUR                       | EUR  | EUR                          |
| <b>Statement of net assets</b>                           |                       |                                 |                           |  |                              |
| Assets   |                       | <b>173 680 598</b>              | <b>12 468 765</b>         | <b>0</b>                                       | <b>339 009 168</b>           |
| <i>Securities portfolio at cost price</i>                |                       | 183 979 854                     | 12 431 368                | 0  | 300 338 247                  |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | (12 173 026)                    | (119 070)                 | 0  | (21 746 700)                 |
| Securities portfolio at market value                     | 2                     | 171 806 828                     | 12 312 298                | 0  | 278 591 547                  |
| Options at market value                                  | 2,15                  | 0                               | 0                         | 0  | 0                            |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14     | 0                               | 19 359                    | 0  | 2 453 190                    |
| Cash at banks and time deposits                          |                       | 189 034                         | 48 690                    | 0  | 22 239 885                   |
| Other assets   |                       | 1 684 736                       | 88 418                    | 0  | 35 724 546                   |
| Liabilities  |                       | <b>444 571</b>                  | <b>21 974</b>             | <b>0</b>                                       | <b>69 822 646</b>            |
| Options at market value                                  | 2,15                  | 0                               | 0                         | 0  | 158 041                      |
| Bank overdrafts  |                       | 0                               | 0                         | 0  | 567 194                      |
| Net Unrealised loss on financial instruments             | 2,11,12,13,<br>14     | 6 795                           | 0                         | 0  | 0                            |
| Other liabilities  |                       | 437 776                         | 21 974                    | 0  | 69 097 411                   |
| Net asset value  |                       | <b>173 236 027</b>              | <b>12 446 791</b>         | <b>0</b>                                       | <b>269 186 522</b>           |
| <b>Statement of operations and changes in net assets</b> |                       |                                 |                           |  |                              |
| Income on investments and assets, net                    |                       | <b>1 654 888</b>                | <b>156 458</b>            | <b>35 602</b>                                  | <b>13 783 836</b>            |
| Management fees  | 3                     | 961 612                         | 5 590                     | 3 940  | 919 560                      |
| Bank interest  |                       | 1 183                           | 12 410                    | 7 210  | 228 396                      |
| Interest on swaps  | 2                     | 0                               | 3 837                     | 9 498  | 7 330 495                    |
| Other fees   | 6                     | 287 721                         | 12 256                    | 2 843  | 412 532                      |
| Taxes  | 7                     | 53 146                          | 1 371                     | 251  | 79 907                       |
| Performance fees   | 5                     | 0                               | 0                         | 0  | 0                            |
| Transaction fees   | 20                    | 3 535                           | 304                       | 185  | 49 591                       |
| Distribution fees  | 4                     | 23 674                          | 0                         | 0  | 49 823                       |
| Total expenses   |                       | <b>1 330 871</b>                | <b>35 768</b>             | <b>23 927</b>                                  | <b>9 070 304</b>             |
| Net result from investments                              |                       | <b>324 017</b>                  | <b>120 690</b>            | <b>11 675</b>                                  | <b>4 713 532</b>             |
| Net realised result on:                                  |                       |                                 |                           |  |                              |
| Investments securities                                   | 2                     | (6 850 691)                     | (61 736)                  | 134 176  | (5 977 637)                  |
| Financial instruments                                    | 2                     | 15 651                          | (244 641)                 | 54 248   | (895 683)                    |
| Net realised result                                      |                       | <b>(6 511 023)</b>              | <b>(185 687)</b>          | <b>200 099</b>                                 | <b>(2 159 788)</b>           |
| Movement on net unrealised gain/(loss) on:               |                       |                                 |                           |  |                              |
| Investments securities                                   |                       | 8 260 197                       | 187 339                   | (61 916)                                       | (96 564)                     |
| Financial instruments                                    |                       | (6 795)                         | (18 325)                  | (7 969)  | (5 652 412)                  |
| Change in net assets due to operations                   |                       | <b>1 742 379</b>                | <b>(16 673)</b>           | <b>130 214</b>                                 | <b>(7 908 764)</b>           |
| Net subscriptions/(redemptions)                          |                       | <b>(33 377 298)</b>             | <b>(2 045 447)</b>        | <b>(5 821 649)</b>                             | <b>(79 771 809)</b>          |
| Dividends paid   | 8                     | <b>(1 708 755)</b>              | <b>(433 623)</b>          | <b>0</b>                                       | <b>(3 141 390)</b>           |
| Increase/(Decrease) in net assets during the year/period |                       | <b>(33 343 674)</b>             | <b>(2 495 743)</b>        | <b>(5 691 435)</b>                             | <b>(90 821 963)</b>          |
| Net assets at the beginning of the financial year/period |                       | <b>206 579 701</b>              | <b>14 942 534</b>         | <b>5 691 435</b>                               | <b>360 008 485</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>173 236 027</b>              | <b>12 446 791</b>         | <b>0</b>                                       | <b>269 186 522</b>           |

# BNP PARIBAS FUNDS

| Global Climate Solutions | Global Convertible  | Global Enhanced Bond 36M | Global Environment   | Global Equity Net Zero Transition | Global High Yield Bond |
|--------------------------|---------------------|--------------------------|----------------------|-----------------------------------|------------------------|
| EUR                      | USD                 | EUR                      | EUR                  | EUR                               | EUR                    |
| <b>127 539 318</b>       | <b>488 797 748</b>  | <b>311 129 288</b>       | <b>1 885 580 431</b> | <b>33 416 818</b>                 | <b>78 379 969</b>      |
| 123 401 376              | 503 694 185         | 258 446 833              | 1 456 353 573        | 30 121 738                        | 74 027 378             |
| 3 949 427                | (26 985 936)        | (7 447 429)              | 397 342 676          | 3 257 140                         | 1 236 142              |
| 127 350 803              | 476 708 249         | 250 999 404              | 1 853 696 249        | 33 378 878                        | 75 263 520             |
| 0                        | 401 000             | 0                        | 0                    | 0                                 | 0                      |
| 0                        | 0                   | 620 005                  | 0                    | 0                                 | 20 420                 |
| 106 485                  | 6 728 583           | 22 824 160               | 21 504 091           | 21 806                            | 1 214 385              |
| 82 030                   | 4 959 916           | 36 685 719               | 10 380 091           | 16 134                            | 1 881 644              |
| <b>25 237</b>            | <b>6 393 785</b>    | <b>71 733 804</b>        | <b>13 568 472</b>    | <b>25 131</b>                     | <b>860 047</b>         |
| 0                        | 0                   | 106 573                  | 0                    | 0                                 | 0                      |
| 0                        | 1 371 380           | 443 589                  | 0                    | 0                                 | 0                      |
| 0                        | 3 757 867           | 0                        | 3 051 451            | 0                                 | 0                      |
| 25 237                   | 1 264 538           | 71 183 642               | 10 517 021           | 25 131                            | 860 047                |
| <b>127 514 081</b>       | <b>482 403 963</b>  | <b>239 395 484</b>       | <b>1 872 011 959</b> | <b>33 391 687</b>                 | <b>77 519 922</b>      |
| <b>947 171</b>           | <b>2 814 480</b>    | <b>14 259 487</b>        | <b>15 734 240</b>    | <b>142 650</b>                    | <b>2 476 913</b>       |
| 5 504                    | 2 207 164           | 403 043                  | 11 360 764           | 67 736                            | 353 771                |
| 2 016                    | 82 164              | 51 484                   | 40                   | 16 683                            | 63 955                 |
| 0                        | 642 678             | 8 197 671                | 0                    | 0                                 | 0                      |
| 123 843                  | 689 677             | 214 079                  | 2 922 660            | 18 062                            | 100 035                |
| 89 497                   | 95 878              | 46 980                   | 400 506              | 1 597                             | 23 607                 |
| 0                        | 0                   | 235                      | 0                    | 0                                 | 0                      |
| 178 087                  | 90 801              | 41 373                   | 693 670              | 24 889                            | 13                     |
| 4                        | 27 857              | 1 766                    | 233 741              | 2                                 | 35 591                 |
| <b>398 951</b>           | <b>3 836 219</b>    | <b>8 956 631</b>         | <b>15 611 381</b>    | <b>128 969</b>                    | <b>576 972</b>         |
| <b>548 220</b>           | <b>(1 021 739)</b>  | <b>5 302 856</b>         | <b>122 859</b>       | <b>13 681</b>                     | <b>1 899 941</b>       |
| (1 464 075)              | (12 997 858)        | 592 828                  | 133 217 544          | 116 197                           | 1 371 505              |
| 2 566                    | 912 016             | 2 940 306                | (26 358 994)         | (3 331)                           | (79 668)               |
| <b>(913 289)</b>         | <b>(13 107 581)</b> | <b>8 835 990</b>         | <b>106 981 409</b>   | <b>126 547</b>                    | <b>3 191 778</b>       |
| 4 302 868                | 20 927 086          | (6 434 234)              | 44 356 128           | 3 257 140                         | 270 649                |
| 0                        | (4 137 951)         | (5 167)                  | (6 641 329)          | 0                                 | (1 873 006)            |
| <b>3 389 579</b>         | <b>3 681 554</b>    | <b>2 396 589</b>         | <b>144 696 208</b>   | <b>3 383 687</b>                  | <b>1 589 421</b>       |
| <b>(14 075 919)</b>      | <b>(74 445 688)</b> | <b>76 453 599</b>        | <b>(521 419 358)</b> | <b>30 008 000</b>                 | <b>(1 534 096)</b>     |
| (39)                     | (1 478 774)         | (341 080)                | (2 577 204)          | 0                                 | (1 546 292)            |
| <b>(10 686 379)</b>      | <b>(72 242 908)</b> | <b>78 509 108</b>        | <b>(379 300 354)</b> | <b>33 391 687</b>                 | <b>(1 490 967)</b>     |
| <b>138 200 460</b>       | <b>554 646 871</b>  | <b>160 886 376</b>       | <b>2 251 312 313</b> | <b>0</b>                          | <b>79 010 889</b>      |
| <b>0</b>                 | <b>0</b>            | <b>0</b>                 | <b>0</b>             | <b>0</b>                          | <b>0</b>               |
| <b>127 514 081</b>       | <b>482 403 963</b>  | <b>239 395 484</b>       | <b>1 872 011 959</b> | <b>33 391 687</b>                 | <b>77 519 922</b>      |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  |                       | Global Inflation-<br>Linked Bond | Global Megatrends   | Green Bond           | Green Tigers         |
|--|-----------------------|----------------------------------|---------------------|----------------------|----------------------|
|  | Expressed in<br>Notes | EUR                              | USD                 | EUR                  | USD                  |
| <b>Statement of net assets</b>                           |                       |                                  |                     |                      |                      |
| Assets   |                       | <b>488 538 791</b>               | <b>342 481 727</b>  | <b>1 378 325 030</b> | <b>502 956 573</b>   |
| <i>Securities portfolio at cost price</i>                |                       | 480 814 592                      | 251 672 302         | 1 442 980 972        | 521 293 896          |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | (5 185 026)                      | 85 668 047          | (83 087 898)         | (44 107 680)         |
| Securities portfolio at market value                     | 2                     | 475 629 566                      | 337 340 349         | 1 359 893 074        | 477 186 216          |
| Options at market value                                  | 2,15                  | 0                                | 0                   | 272 250              | 0                    |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14     | 1 583 415                        | 0                   | 0                    | 29 787               |
| Cash at banks and time deposits                          |                       | 6 245 596                        | 2 105 343           | 2 089 249            | 4 855 340            |
| Other assets   |                       | 5 080 214                        | 3 036 035           | 16 070 457           | 20 885 230           |
| Liabilities  |                       | <b>5 623 774</b>                 | <b>7 013 273</b>    | <b>12 156 352</b>    | <b>9 357 723</b>     |
| Options at market value                                  | 2,15                  | 0                                | 0                   | 0                    | 0                    |
| Bank overdrafts  |                       | 3 557 733                        | 0                   | 80 528               | 0                    |
| Net Unrealised loss on financial instruments             | 2,11,12,13,<br>14     | 0                                | 12 558              | 1 168 499            | 0                    |
| Other liabilities  |                       | 2 066 041                        | 7 000 715           | 10 907 325           | 9 357 723            |
| Net asset value  |                       | <b>482 915 017</b>               | <b>335 468 454</b>  | <b>1 366 168 678</b> | <b>493 598 850</b>   |
| <b>Statement of operations and changes in net assets</b> |                       |                                  |                     |                      |                      |
| Income on investments and assets, net                    |                       | <b>3 651 855</b>                 | <b>2 929 076</b>    | <b>15 550 206</b>    | <b>5 310 768</b>     |
| Management fees  | 3                     | 360 497                          | 2 104 565           | 932 677              | 4 029 578            |
| Bank interest  |                       | 37 371                           | 5 037               | 38 353               | 10 793               |
| Interest on swaps  | 2                     | 1 429 979                        | 0                   | 0                    | 0                    |
| Other fees   | 6                     | 347 869                          | 767 269             | 1 275 439            | 970 608              |
| Taxes  | 7                     | 40 130                           | 107 856             | 139 151              | 1 027 570            |
| Performance fees   | 5                     | 0                                | 0                   | 0                    | 0                    |
| Transaction fees   | 20                    | 0                                | 95 807              | 4 825                | 1 005 623            |
| Distribution fees  | 4                     | 13 843                           | 66 186              | 62 992               | 13 144               |
| Total expenses   |                       | <b>2 229 689</b>                 | <b>3 146 720</b>    | <b>2 453 437</b>     | <b>7 057 316</b>     |
| Net result from investments                              |                       | <b>1 422 166</b>                 | <b>(217 644)</b>    | <b>13 096 769</b>    | <b>(1 746 548)</b>   |
| Net realised result on:                                  |                       |                                  |                     |                      |                      |
| Investments securities                                   | 2                     | (5 315 399)                      | 18 308 630          | (16 250 715)         | (126 208 999)        |
| Financial instruments                                    | 2                     | (6 870 238)                      | 315 350             | (531 487)            | 600 894              |
| Net realised result                                      |                       | <b>(10 763 471)</b>              | <b>18 406 336</b>   | <b>(3 685 433)</b>   | <b>(127 354 653)</b> |
| Movement on net unrealised gain/(loss) on:               |                       |                                  |                     |                      |                      |
| Investments securities                                   |                       | 5 962 468                        | 34 743 731          | (3 018 405)          | 121 380 134          |
| Financial instruments                                    |                       | (4 473 800)                      | (1 074 584)         | (7 805 111)          | (330 103)            |
| Change in net assets due to operations                   |                       | <b>(9 274 803)</b>               | <b>52 075 483</b>   | <b>(14 508 949)</b>  | <b>(6 304 622)</b>   |
| Net subscriptions/(redemptions)                          |                       | <b>(15 433 505)</b>              | <b>(54 551 976)</b> | <b>(5 392 285)</b>   | <b>(382 276 375)</b> |
| Dividends paid   | 8                     | <b>(196 142)</b>                 | <b>(719 026)</b>    | <b>(21 392 838)</b>  | <b>(599 779)</b>     |
| Increase/(Decrease) in net assets during the year/period |                       | <b>(24 904 450)</b>              | <b>(3 195 519)</b>  | <b>(41 294 072)</b>  | <b>(389 180 776)</b> |
| Net assets at the beginning of the financial year/period |                       | <b>507 819 467</b>               | <b>338 663 973</b>  | <b>1 407 462 750</b> | <b>882 779 626</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>482 915 017</b>               | <b>335 468 454</b>  | <b>1 366 168 678</b> | <b>493 598 850</b>   |

# BNP PARIBAS FUNDS

| Health Care<br>Innovators | Inclusive Growth    | India Equity       | Japan Equity          | Japan Small Cap        | Latin America Equity |
|---------------------------|---------------------|--------------------|-----------------------|------------------------|----------------------|
| EUR                       | EUR                 | USD                | JPY                   | JPY                    | USD                  |
| <b>1 717 200 382</b>      | <b>616 208 948</b>  | <b>350 866 796</b> | <b>40 568 090 627</b> | <b>109 225 920 804</b> | <b>0</b>             |
| 1 317 981 856             | 472 685 004         | 232 788 940        | 31 773 714 384        | 73 708 470 940         | 0                    |
| 353 020 291               | 122 395 456         | 86 862 647         | 7 213 321 440         | 28 607 344 275         | 0                    |
| 1 671 002 147             | 595 080 460         | 319 651 587        | 38 987 035 824        | 102 315 815 215        | 0                    |
| 0                         | 0                   | 0                  | 0                     | 0                      | 0                    |
| 0                         | 0                   | 0                  | 346 640 017           | 425 621 988            | 0                    |
| 41 253 187                | 3 034 163           | 25 438 497         | 891 891 723           | 5 938 739 225          | 0                    |
| 4 945 048                 | 18 094 325          | 5 776 712          | 342 523 063           | 545 744 376            | 0                    |
| <b>6 101 561</b>          | <b>18 251 121</b>   | <b>16 557 005</b>  | <b>541 204 258</b>    | <b>602 844 556</b>     | <b>0</b>             |
| 0                         | 0                   | 0                  | 0                     | 0                      | 0                    |
| 0                         | 0                   | 0                  | 0                     | 0                      | 0                    |
| 83 243                    | 18 764              | 0                  | 0                     | 0                      | 0                    |
| 6 018 318                 | 18 232 357          | 16 557 005         | 541 204 258           | 602 844 556            | 0                    |
| <b>1 711 098 821</b>      | <b>597 957 827</b>  | <b>334 309 791</b> | <b>40 026 886 369</b> | <b>108 623 076 248</b> | <b>0</b>             |
| <b>7 676 948</b>          | <b>5 193 548</b>    | <b>1 687 236</b>   | <b>304 656 010</b>    | <b>1 150 886 236</b>   | <b>896 668</b>       |
| 11 078 287                | 3 137 748           | 1 883 698          | 221 415 868           | 576 821 616            | 295 713              |
| 9 565                     | 1 136               | 306                | 2 125 607             | 9 459 584              | 55                   |
| 0                         | 0                   | 0                  | 0                     | 0                      | 0                    |
| 3 011 583                 | 914 662             | 434 377            | 59 431 212            | 126 373 554            | 69 457               |
| 564 971                   | 145 245             | 6 713 916          | 11 572 795            | 18 531 683             | 12 995               |
| 0                         | 0                   | 0                  | 0                     | 0                      | 0                    |
| 236 814                   | 132 396             | 307 484            | 18 689 394            | 42 155 128             | 98 189               |
| 216 833                   | 76 590              | 46 634             | 1 297 793             | 1 113 721              | 3 919                |
| <b>15 118 053</b>         | <b>4 407 777</b>    | <b>9 386 415</b>   | <b>314 532 669</b>    | <b>774 455 286</b>     | <b>480 328</b>       |
| <b>(7 441 105)</b>        | <b>785 771</b>      | <b>(7 699 179)</b> | <b>(9 876 659)</b>    | <b>376 430 950</b>     | <b>416 340</b>       |
| 44 379 258                | 38 798 431          | 10 446 692         | 2 114 284 327         | 8 265 021 848          | 2 661 082            |
| 79 678                    | (354 949)           | (84 723)           | 1 270 591 160         | 1 568 856 405          | (24 278)             |
| <b>37 017 831</b>         | <b>39 229 253</b>   | <b>2 662 790</b>   | <b>3 374 998 828</b>  | <b>10 210 309 203</b>  | <b>3 053 144</b>     |
| 164 651 467               | 53 767 389          | 40 448 762         | 3 409 259 924         | 8 373 111 653          | (8 804 812)          |
| (1 893 272)               | (260 133)           | 0                  | 787 673 202           | 1 007 800 257          | 0                    |
| <b>199 776 026</b>        | <b>92 736 509</b>   | <b>43 111 552</b>  | <b>7 571 931 954</b>  | <b>19 591 221 113</b>  | <b>(5 751 668)</b>   |
| <b>39 388 210</b>         | <b>(46 651 482)</b> | <b>70 630 333</b>  | <b>5 537 710 701</b>  | <b>(8 806 797 617)</b> | <b>(42 491 091)</b>  |
| <b>(1 310 689)</b>        | <b>(121 841)</b>    | <b>(103 591)</b>   | <b>(15 989 224)</b>   | <b>(11 334 260)</b>    | <b>(146 884)</b>     |
| <b>237 853 547</b>        | <b>45 963 186</b>   | <b>113 638 294</b> | <b>13 093 653 431</b> | <b>10 773 089 236</b>  | <b>(48 389 643)</b>  |
| <b>1 473 245 274</b>      | <b>551 994 641</b>  | <b>220 671 497</b> | <b>26 933 232 938</b> | <b>97 849 987 012</b>  | <b>48 389 643</b>    |
| <b>0</b>                  | <b>0</b>            | <b>0</b>           | <b>0</b>              | <b>0</b>               | <b>0</b>             |
| <b>1 711 098 821</b>      | <b>597 957 827</b>  | <b>334 309 791</b> | <b>40 026 886 369</b> | <b>108 623 076 248</b> | <b>0</b>             |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

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

# BNP PARIBAS FUNDS

| RMB Bond            | Russia Equity (NAV suspended) | Seasons            | SMaRT Food           | Social Bond         | Sustainable Asia ex-Japan Equity |
|---------------------|-------------------------------|--------------------|----------------------|---------------------|----------------------------------|
| USD                 | EUR                           | EUR                | EUR                  | EUR                 | USD                              |
| <b>170 062 740</b>  | <b>63 790 665</b>             | <b>632 651 393</b> | <b>861 513 816</b>   | <b>151 146 708</b>  | <b>254 154 245</b>               |
| 157 755 025         | 558 170 061                   | 444 233 939        | 896 197 440          | 150 870 447         | 211 698 325                      |
| 2 051 747           | (496 494 096)                 | 41 988 405         | (50 970 540)         | (5 422 888)         | 19 187 903                       |
| 159 806 772         | 61 675 965                    | 486 222 344        | 845 226 900          | 145 447 559         | 230 886 228                      |
| 0                   | 0                             | 92 751 000         | 0                    | 44 400              | 0                                |
| 26 361              | 72 077                        | 0                  | 1 997 199            | 111 007             | 0                                |
| 8 908 848           | 1 870 388                     | 50 963 810         | 8 093 281            | 3 035 469           | 14 864 690                       |
| 1 320 759           | 172 235                       | 2 714 239          | 6 196 436            | 2 508 273           | 8 403 327                        |
| <b>8 669 764</b>    | <b>1 231 365</b>              | <b>30 790 757</b>  | <b>3 059 866</b>     | <b>37 294</b>       | <b>4 896 557</b>                 |
| 0                   | 0                             | 0                  | 0                    | 0                   | 0                                |
| 0                   | 0                             | 0                  | 0                    | 0                   | 0                                |
| 0                   | 0                             | 28 020 188         | 0                    | 0                   | 12 074                           |
| 8 669 764           | 1 231 365                     | 2 770 569          | 3 059 866            | 37 294              | 4 884 483                        |
| <b>161 392 976</b>  | <b>62 559 300</b>             | <b>601 860 636</b> | <b>858 453 950</b>   | <b>151 109 414</b>  | <b>249 257 688</b>               |
| <b>2 565 765</b>    | <b>274 997</b>                | <b>1 076 472</b>   | <b>12 777 024</b>    | <b>1 810 448</b>    | <b>2 817 189</b>                 |
| 77 097              | 0                             | 2 792 377          | 6 192 298            | 84 031              | 1 529 015                        |
| 15 328              | 29 879                        | 1 803              | 5 623                | 5 079               | 6 036                            |
| 0                   | 0                             | 0                  | 0                    | 0                   | 0                                |
| 155 340             | 119 101                       | 337 647            | 1 491 689            | 152 362             | 420 688                          |
| 13 272              | 16 072                        | 214 297            | 281 886              | 10 214              | 245 874                          |
| 0                   | 0                             | 0                  | 0                    | 0                   | 0                                |
| 2 870               | 0                             | 245 097            | 294 877              | 1 184               | 956 261                          |
| 78                  | 0                             | 620 515            | 109 962              | 2                   | 3 390                            |
| <b>263 985</b>      | <b>165 052</b>                | <b>4 211 736</b>   | <b>8 376 335</b>     | <b>252 872</b>      | <b>3 161 264</b>                 |
| <b>2 301 780</b>    | <b>109 945</b>                | <b>(3 135 264)</b> | <b>4 400 689</b>     | <b>1 557 576</b>    | <b>(344 075)</b>                 |
| (2 776 849)         | 747 025                       | 4 871 774          | 36 232 836           | (2 697 397)         | 1 765 361                        |
| 8 042               | 34 536                        | 61 782 315         | (843 486)            | (342 826)           | (104 303)                        |
| <b>(467 027)</b>    | <b>891 506</b>                | <b>63 518 825</b>  | <b>39 790 039</b>    | <b>(1 482 647)</b>  | <b>1 316 983</b>                 |
| 2 619 550           | 3 660 716                     | (16 843 309)       | (16 383 469)         | 947 275             | 23 298 069                       |
| 31 131              | 47 030                        | 11 530 132         | 1 454 704            | 64 581              | (22 018)                         |
| <b>2 183 654</b>    | <b>4 599 252</b>              | <b>58 205 648</b>  | <b>24 861 274</b>    | <b>(470 791)</b>    | <b>24 593 034</b>                |
| <b>(24 250 759)</b> | <b>0</b>                      | <b>5 006 852</b>   | <b>(260 142 596)</b> | <b>(46 318 310)</b> | <b>(56 706 588)</b>              |
| <b>(93 234)</b>     | <b>0</b>                      | <b>0</b>           | <b>(777 671)</b>     | <b>(312 020)</b>    | <b>(1 356 289)</b>               |
| <b>(22 160 339)</b> | <b>4 599 252</b>              | <b>63 212 500</b>  | <b>(236 058 993)</b> | <b>(47 101 121)</b> | <b>(33 469 843)</b>              |
| <b>183 553 315</b>  | <b>57 960 048</b>             | <b>538 648 136</b> | <b>1 094 512 943</b> | <b>198 210 535</b>  | <b>282 727 531</b>               |
| <b>0</b>            | <b>0</b>                      | <b>0</b>           | <b>0</b>             | <b>0</b>            | <b>0</b>                         |
| <b>161 392 976</b>  | <b>62 559 300</b>             | <b>601 860 636</b> | <b>858 453 950</b>   | <b>151 109 414</b>  | <b>249 257 688</b>               |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  |                       | Sustainable Asian<br>Cities Bond | Sustainable<br>Enhanced Bond 12M | Sustainable Euro<br>Bond | Sustainable Euro<br>Corporate Bond |
|--|-----------------------|----------------------------------|----------------------------------|--------------------------|------------------------------------|
|  | Expressed in<br>Notes | USD                              | EUR                              | EUR                      | EUR                                |
| <b>Statement of net assets</b>                           |                       |                                  |                                  |                          |                                    |
| Assets   |                       | <b>71 594 151</b>                | <b>1 745 954 347</b>             | <b>325 086 336</b>       | <b>987 007 587</b>                 |
| <i>Securities portfolio at cost price</i>                |                       | 68 278 307                       | 1 694 873 531                    | 344 060 271              | 975 203 734                        |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | 230 744                          | (14 376 542)                     | (26 739 940)             | (23 974 653)                       |
| Securities portfolio at market value                     | 2                     | 68 509 051                       | 1 680 496 989                    | 317 320 331              | 951 229 081                        |
| Options at market value                                  | 2,15                  | 0                                | 379 000                          | 63 700                   | 0                                  |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14     | 0                                | 0                                | 185 329                  | 1 324 303                          |
| Cash at banks and time deposits                          |                       | 65 729                           | 43 427 864                       | 4 847 720                | 21 488 391                         |
| Other assets   |                       | 3 019 371                        | 21 650 494                       | 2 669 256                | 12 965 812                         |
| Liabilities  |                       | <b>3 060 053</b>                 | <b>6 917 498</b>                 | <b>851 873</b>           | <b>14 852 419</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,<br>14     | 9 833                            | 2 326 228                        | 0                        | 0                                  |
| Other liabilities  |                       | 3 050 220                        | 4 591 270                        | 851 873                  | 14 852 419                         |
| Net asset value  |                       | <b>68 534 098</b>                | <b>1 739 036 849</b>             | <b>324 234 463</b>       | <b>972 155 168</b>                 |
| <b>Statement of operations and changes in net assets</b> |                       |                                  |                                  |                          |                                    |
| Income on investments and assets, net                    |                       | <b>1 582 838</b>                 | <b>18 405 303</b>                | <b>3 324 800</b>         | <b>17 777 126</b>                  |
| Management fees  | 3                     | 167 731                          | 1 185 805                        | 461 255                  | 913 306                            |
| Bank interest  |                       | 1 568                            | 13 795                           | 3 502                    | 69 336                             |
| Interest on swaps  | 2                     | 0                                | 844 565                          | 0                        | 5 471 936                          |
| Other fees   | 6                     | 82 557                           | 1 009 810                        | 330 442                  | 944 352                            |
| Taxes  | 7                     | 16 226                           | 309 111                          | 41 026                   | 140 295                            |
| Performance fees   | 5                     | 0                                | 0                                | 0                        | 0                                  |
| Transaction fees   | 20                    | 0                                | 12 337                           | 854                      | 3 524                              |
| Distribution fees  | 4                     | 374                              | 515 100                          | 7 311                    | 12 998                             |
| Total expenses   |                       | <b>268 456</b>                   | <b>3 890 523</b>                 | <b>844 390</b>           | <b>7 555 747</b>                   |
| Net result from investments                              |                       | <b>1 314 382</b>                 | <b>14 514 780</b>                | <b>2 480 410</b>         | <b>10 221 379</b>                  |
| Net realised result on:                                  |                       |                                  |                                  |                          |                                    |
| Investments securities                                   | 2                     | (1 325 153)                      | (7 688 957)                      | (8 853 737)              | (14 394 226)                       |
| Financial instruments                                    | 2                     | (32 581)                         | 2 043 210                        | 845 964                  | 491 111                            |
| Net realised result                                      |                       | <b>(43 352)</b>                  | <b>8 869 033</b>                 | <b>(5 527 363)</b>       | <b>(3 681 736)</b>                 |
| Movement on net unrealised gain/(loss) on:               |                       |                                  |                                  |                          |                                    |
| Investments securities                                   |                       | 1 102 552                        | 19 971 748                       | 1 755 447                | 12 105 554                         |
| Financial instruments                                    |                       | (53 920)                         | 4 414 289                        | 150 009                  | (2 390 718)                        |
| Change in net assets due to operations                   |                       | <b>1 005 280</b>                 | <b>33 255 070</b>                | <b>(3 621 907)</b>       | <b>6 033 100</b>                   |
| Net subscriptions/(redemptions)                          |                       | <b>(11 699 546)</b>              | <b>(152 484 544)</b>             | <b>(47 623 231)</b>      | <b>(36 798 670)</b>                |
| Dividends paid   | 8                     | <b>(1 371 185)</b>               | <b>(9 688 643)</b>               | <b>(502 507)</b>         | <b>(11 090 841)</b>                |
| Increase/(Decrease) in net assets during the year/period |                       | <b>(12 065 451)</b>              | <b>(128 918 117)</b>             | <b>(51 747 645)</b>      | <b>(41 856 411)</b>                |
| Net assets at the beginning of the financial year/period |                       | <b>80 599 549</b>                | <b>1 867 954 966</b>             | <b>375 982 108</b>       | <b>1 014 011 579</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>68 534 098</b>                | <b>1 739 036 849</b>             | <b>324 234 463</b>       | <b>972 155 168</b>                 |



# BNP PARIBAS FUNDS

| Sustainable Euro Low Vol Equity | Sustainable Euro Multi-Factor Corporate Bond | Sustainable Euro Multi-Factor Equity | Sustainable Europe Dividend | Sustainable Europe Multi-Factor Equity | Sustainable Europe Value |
|---------------------------------|--|--------------------------------------|-----------------------------|--|--------------------------|
| EUR                             | EUR  | EUR                                  | EUR                         | EUR                                    | EUR                      |
| <b>38 552 805</b>               | <b>223 574 439</b>                           | <b>34 005 235</b>                    | <b>135 385 868</b>          | <b>345 696 602</b>                     | <b>315 297 953</b>       |
| 36 152 154                      | 219 898 832                                  | 29 763 874                           | 106 104 184                 | 297 585 152                            | 269 067 401              |
| 2 213 373                       | (640 159)                                    | 2 295 869                            | 29 090 153                  | 40 583 905                             | 31 389 477               |
| 38 365 527                      | 219 258 673                                  | 32 059 743                           | 135 194 337                 | 338 169 057                            | 300 456 878              |
| 0                               | 0  | 0                                    | 0                           | 0                                      | 0                        |
| 0                               | 734 286                                      | 5 815                                | 17 765                      | 0                                      | 340 492                  |
| 162 199                         | 1 240 052                                    | 547 184                              | 46 639                      | 5 140 710                              | 25 240                   |
| 25 079                          | 2 341 428                                    | 1 392 493                            | 127 127                     | 2 386 835                              | 14 475 343               |
| <b>232 775</b>                  | <b>670 739</b>                               | <b>1 250 410</b>                     | <b>208 426</b>              | <b>2 658 319</b>                       | <b>15 062 812</b>        |
| 0                               | 0  | 0                                    | 0                           | 0                                      | 0                        |
| 0                               | 0  | 0                                    | 0                           | 0                                      | 0                        |
| 0                               | 0  | 0                                    | 0                           | 43 383                                 | 0                        |
| 232 775                         | 670 739                                      | 1 250 410                            | 208 426                     | 2 614 936                              | 15 062 812               |
| <b>38 320 030</b>               | <b>222 903 700</b>                           | <b>32 754 825</b>                    | <b>135 177 442</b>          | <b>343 038 283</b>                     | <b>300 235 141</b>       |
| <b>918 552</b>                  | <b>2 915 852</b>                             | <b>984 123</b>                       | <b>3 297 842</b>            | <b>8 423 788</b>                       | <b>12 902 863</b>        |
| 165 443                         | 90 236                                       | 47 343                               | 517 454                     | 828 798                                | 2 178 956                |
| 6                               | 22 978                                       | 204                                  | 778                         | 1 171                                  | 14 558                   |
| 0                               | 0  | 0                                    | 0                           | 0                                      | 0                        |
| 59 782                          | 236 997                                      | 30 028                               | 184 728                     | 378 787                                | 659 139                  |
| 8 524                           | 24 794                                       | 2 580                                | 29 043                      | 47 595                                 | 105 766                  |
| 0                               | 0  | 0                                    | 0                           | 0                                      | 0                        |
| 48 802                          | 1 575  | 54 160                               | 92 423                      | 376 110                                | 358 061                  |
| 0                               | 54 243                                       | 0                                    | 10 230                      | 113 262                                | 5 433                    |
| <b>282 557</b>                  | <b>430 823</b>                               | <b>134 315</b>                       | <b>834 656</b>              | <b>1 745 723</b>                       | <b>3 321 913</b>         |
| <b>635 995</b>                  | <b>2 485 029</b>                             | <b>849 808</b>                       | <b>2 463 186</b>            | <b>6 678 065</b>                       | <b>9 580 950</b>         |
| 1 887 074                       | 1 758 548                                    | 1 588 463                            | 7 582 378                   | 12 591 668                             | 24 434 757               |
| 0                               | 10 750                                       | 137 004                              | (3 563)                     | 3 234 697                              | 2 114 878                |
| <b>2 523 069</b>                | <b>4 254 327</b>                             | <b>2 575 275</b>                     | <b>10 042 001</b>           | <b>22 504 430</b>                      | <b>36 130 585</b>        |
| (699 990)                       | (3 776 271)                                  | 97 218                               | 2 880 933                   | 10 801 251                             | (14 118 322)             |
| 0                               | (228 196)                                    | 20 415                               | 24 962                      | (311 857)                              | (30 802)                 |
| <b>1 823 079</b>                | <b>249 860</b>                               | <b>2 692 908</b>                     | <b>12 947 896</b>           | <b>32 993 824</b>                      | <b>21 981 461</b>        |
| <b>(4 339 972)</b>              | <b>(33 329 949)</b>                          | <b>5 053 884</b>                     | <b>(11 629 519)</b>         | <b>(14 877 790)</b>                    | <b>(140 585 979)</b>     |
| <b>0</b>                        | <b>(81 457)</b>                              | <b>0</b>                             | <b>(901 111)</b>            | <b>(118 981)</b>                       | <b>(136 091)</b>         |
| <b>(2 516 893)</b>              | <b>(33 161 546)</b>                          | <b>7 746 792</b>                     | <b>417 266</b>              | <b>17 997 053</b>                      | <b>(118 740 609)</b>     |
| 40 836 923                      | 256 065 246                                  | 25 008 033                           | 134 760 176                 | 325 041 230                            | 418 975 750              |
| 0                               | 0  | 0                                    | 0                           | 0                                      | 0                        |
| <b>38 320 030</b>               | <b>222 903 700</b>                           | <b>32 754 825</b>                    | <b>135 177 442</b>          | <b>343 038 283</b>                     | <b>300 235 141</b>       |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  | Expressed in<br>Notes | Sustainable Global<br>Corporate Bond | Sustainable Global<br>Low Vol Equity | Sustainable Global<br>Multi-Factor<br>Corporate Bond | Sustainable Global<br>Multi-Factor<br>Equity |
|--|-----------------------|--------------------------------------|--------------------------------------|--|--|
|  |                       | USD                                  | EUR                                  | USD  | USD  |
| <b>Statement of net assets</b>                           |                       |                                      |                                      |  |  |
| Assets   |                       | <b>367 367 821</b>                   | <b>614 081 333</b>                   | <b>30 244 561</b>                                    | <b>41 845 685</b>                            |
| <i>Securities portfolio at cost price</i>                |                       | 365 096 938                          | 561 777 609                          | 29 440 237   | 35 361 284                                   |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | (13 635 851)                         | 45 517 437                           | (597 917)  | 4 083 010                                    |
| Securities portfolio at market value                     | 2                     | 351 461 087                          | 607 295 046                          | 28 842 320   | 39 444 294                                   |
| Options at market value                                  | 2,15                  | 0                                    | 0                                    | 0  | 0  |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14     | 0                                    | 0                                    | 0  | 0  |
| Cash at banks and time deposits                          |                       | 11 045 224                           | 2 379 332                            | 1 082 210  | 1 070 421                                    |
| Other assets   |                       | 4 861 510                            | 4 406 955                            | 320 031  | 1 330 970                                    |
| Liabilities  |                       | <b>8 387 638</b>                     | <b>3 101 915</b>                     | <b>390 573</b>                                       | <b>1 752 625</b>                             |
| Options at market value                                  | 2,15                  | 0                                    | 0                                    | 0  | 0  |
| Bank overdrafts  |                       | 0                                    | 0                                    | 75 388   | 52 345                                       |
| Net Unrealised loss on financial instruments             | 2,11,12,13,<br>14     | 2 803 026                            | 128                                  | 310 035  | 73 960                                       |
| Other liabilities  |                       | 5 584 612                            | 3 101 787                            | 5 150  | 1 626 320                                    |
| Net asset value  |                       | <b>358 980 183</b>                   | <b>610 979 418</b>                   | <b>29 853 988</b>                                    | <b>40 093 060</b>                            |
| <b>Statement of operations and changes in net assets</b> |                       |                                      |                                      |  |  |
| Income on investments and assets, net                    |                       | <b>7 049 215</b>                     | <b>7 586 564</b>                     | <b>1 063 149</b>                                     | <b>332 616</b>                               |
| Management fees  | 3                     | 752 976                              | 3 782 572                            | 7 096  | 121 474                                      |
| Bank interest  |                       | 63 973                               | 14 290                               | 10 838   | 1 146  |
| Interest on swaps  | 2                     | 0                                    | 0                                    | 0  | 0  |
| Other fees   | 6                     | 366 701                              | 1 084 219                            | 47 862   | 52 009                                       |
| Taxes  | 7                     | 51 321                               | 159 583                              | 2 310  | 9 882  |
| Performance fees   | 5                     | 0                                    | 0                                    | 0  | 0  |
| Transaction fees   | 20                    | 7 471                                | 258 984                              | 1 422  | 12 987                                       |
| Distribution fees  | 4                     | 128 481                              | 161 550                              | 1  | 46 565                                       |
| Total expenses   |                       | <b>1 370 923</b>                     | <b>5 461 198</b>                     | <b>69 529</b>  | <b>244 063</b>                               |
| Net result from investments                              |                       | <b>5 678 292</b>                     | <b>2 125 366</b>                     | <b>993 620</b>                                       | <b>88 553</b>                                |
| Net realised result on:                                  |                       |                                      |                                      |  |  |
| Investments securities                                   | 2                     | (6 340 478)                          | 36 586 234                           | (266 928)  | 1 292 329                                    |
| Financial instruments                                    | 2                     | (806 086)                            | 57 333                               | 144 198  | 519 740                                      |
| Net realised result                                      |                       | <b>(1 468 272)</b>                   | <b>38 768 933</b>                    | <b>870 890</b>                                       | <b>1 900 622</b>                             |
| Movement on net unrealised gain/(loss) on:               |                       |                                      |                                      |  |  |
| Investments securities                                   |                       | (5 620 723)                          | 2 585 497                            | (1 141 587)  | 1 721 747                                    |
| Financial instruments                                    |                       | 2 033 389                            | (201 102)                            | (1 074 943)  | (323 692)                                    |
| Change in net assets due to operations                   |                       | <b>(5 055 606)</b>                   | <b>41 153 328</b>                    | <b>(1 345 640)</b>                                   | <b>3 298 677</b>                             |
| Net subscriptions/(redemptions)                          |                       | <b>(15 415 506)</b>                  | <b>(182 541 850)</b>                 | <b>(28 440 832)</b>                                  | <b>6 738 898</b>                             |
| Dividends paid   | 8                     | <b>(1 008 730)</b>                   | <b>(405 702)</b>                     | <b>(88)</b>  | <b>0</b>                                     |
| Increase/(Decrease) in net assets during the year/period |                       | <b>(21 479 842)</b>                  | <b>(141 794 224)</b>                 | <b>(29 786 560)</b>                                  | <b>10 037 575</b>                            |
| Net assets at the beginning of the financial year/period |                       | <b>380 460 025</b>                   | <b>752 773 642</b>                   | <b>59 640 548</b>                                    | <b>30 055 485</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>358 980 183</b>                   | <b>610 979 418</b>                   | <b>29 853 988</b>                                    | <b>40 093 060</b>                            |

# BNP PARIBAS FUNDS

| Sustainable Global Multi-Factor High Yield Bond | Sustainable Japan Multi-Factor Equity | Sustainable Multi-Asset Balanced | Sustainable Multi-Asset Flexible | Sustainable Multi-Asset Growth | Sustainable Multi-Asset Stability |
|---|---------------------------------------|----------------------------------|----------------------------------|--------------------------------|-----------------------------------|
| USD   | JPY                                   | EUR                              | EUR                              | EUR                            | EUR                               |
| <b>26 154 116</b>                               | <b>4 216 613 084</b>                  | <b>873 683 093</b>               | <b>79 741 993</b>                | <b>490 527 793</b>             | <b>664 729 873</b>                |
| 24 463 708                                      | 3 130 819 209                         | 796 423 281                      | 72 728 322                       | 438 014 443                    | 631 065 488                       |
| 599 521   | 775 538 404                           | 41 530 157                       | 2 597 100                        | 42 123 308                     | (8 481 561)                       |
| 25 063 229                                      | 3 906 357 613                         | 837 953 438                      | 75 325 422                       | 480 137 751                    | 622 583 927                       |
| 0   | 0                                     | 59 150                           | 6 160                            | 0                              | 76 900                            |
| 168 997   | 8 180 200                             | 1 177 920                        | 86 671                           | 578 706                        | 812 947                           |
| 596 376   | 79 443 570                            | 14 344 059                       | 3 282 507                        | 3 138 622                      | 19 197 033                        |
| 325 514   | 222 631 701                           | 20 148 526                       | 1 041 233                        | 6 672 714                      | 22 059 066                        |
| <b>153 724</b>                                  | <b>218 562 769</b>                    | <b>8 081 832</b>                 | <b>395 832</b>                   | <b>3 928 717</b>               | <b>10 870 204</b>                 |
| 0   | 0                                     | 0                                | 0                                | 0                              | 0                                 |
| 148 966   | 0                                     | 260 000                          | 59 719                           | 0                              | 0                                 |
| 0   | 0                                     | 0                                | 0                                | 0                              | 0                                 |
| 4 758   | 218 562 769                           | 7 821 832                        | 336 113                          | 3 928 717                      | 10 870 204                        |
| <b>26 000 392</b>                               | <b>3 998 050 315</b>                  | <b>865 601 261</b>               | <b>79 346 161</b>                | <b>486 599 076</b>             | <b>653 859 669</b>                |
| <b>632 520</b>                                  | <b>42 990 986</b>                     | <b>4 312 512</b>                 | <b>116 135</b>                   | <b>162 258</b>                 | <b>5 244 565</b>                  |
| 2 483   | 17 662 707                            | 5 179 855                        | 332 047                          | 3 113 934                      | 3 592 910                         |
| 5 581   | 19 822                                | 1 167                            | 18 201                           | 833                            | 0                                 |
| 0   | 0                                     | 0                                | 0                                | 0                              | 0                                 |
| 20 153  | 5 887 571                             | 1 267 953                        | 124 795                          | 721 870                        | 1 012 523                         |
| 1 283   | 1 370 625                             | 251 738                          | 12 010                           | 112 971                        | 212 235                           |
| 0   | 0                                     | 0                                | 0                                | 0                              | 0                                 |
| 414   | 709 828                               | 107 429                          | 54 346                           | 61 380                         | 73 633                            |
| 0   | 2 804                                 | 414 809                          | 18 838                           | 289 443                        | 208 770                           |
| <b>29 914</b>                                   | <b>25 653 357</b>                     | <b>7 222 951</b>                 | <b>560 237</b>                   | <b>4 300 431</b>               | <b>5 100 071</b>                  |
| <b>602 606</b>                                  | <b>17 337 629</b>                     | <b>(2 910 439)</b>               | <b>(444 102)</b>                 | <b>(4 138 173)</b>             | <b>144 494</b>                    |
| 291 402   | 264 926 151                           | 42 228 241                       | 2 700 513                        | 30 543 337                     | (350 476)                         |
| 49 931  | 45 837 347                            | (2 735 865)                      | 369 290                          | (1 446 701)                    | (1 838 085)                       |
| <b>943 939</b>                                  | <b>328 101 127</b>                    | <b>36 581 937</b>                | <b>2 625 701</b>                 | <b>24 958 463</b>              | <b>(2 044 067)</b>                |
| (460 595)                                       | 333 085 889                           | (6 899 169)                      | (400 167)                        | 3 961 967                      | 8 514 430                         |
| 73 440  | 8 354 200                             | (601 976)                        | (320 589)                        | (394 597)                      | (161 413)                         |
| <b>556 784</b>                                  | <b>669 541 216</b>                    | <b>29 080 792</b>                | <b>1 904 945</b>                 | <b>28 525 833</b>              | <b>6 308 950</b>                  |
| <b>2 000 730</b>                                | <b>626 541 895</b>                    | <b>(156 000 181)</b>             | <b>(16 522 151)</b>              | <b>(76 827 565)</b>            | <b>(150 422 679)</b>              |
| 0   | 0                                     | (5 384 860)                      | (68 043)                         | (973 016)                      | (2 551 833)                       |
| <b>2 557 514</b>                                | <b>1 296 083 111</b>                  | <b>(132 304 249)</b>             | <b>(14 685 249)</b>              | <b>(49 274 748)</b>            | <b>(146 665 562)</b>              |
| 23 442 878                                      | 2 701 967 204                         | 997 905 510                      | 94 031 410                       | 535 873 824                    | 800 525 231                       |
| 0   | 0                                     | 0                                | 0                                | 0                              | 0                                 |
| <b>26 000 392</b>                               | <b>3 998 050 315</b>                  | <b>865 601 261</b>               | <b>79 346 161</b>                | <b>486 599 076</b>             | <b>653 859 669</b>                |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  |                       | Sustainable US<br>Multi-Factor<br>Corporate Bond | Sustainable US<br>Multi-Factor<br>Equity | Sustainable US Value<br>Multi-Factor<br>Equity | Target Risk Balanced |
|--|-----------------------|--|--|--|----------------------|
|  | Expressed in<br>Notes | USD  | USD                                      | USD  | EUR                  |
| <b>Statement of net assets</b>                           |                       |  |  |  |                      |
| Assets   |                       | <b>249 238 806</b>                               | <b>1 245 860 810</b>                     | <b>644 268 612</b>                             | <b>329 128 661</b>   |
| <i>Securities portfolio at cost price</i>                |                       | 245 172 940                                      | 1 015 387 443                            | 589 303 394                                    | 312 615 101          |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | (1 788 649)                                      | 208 747 485                              | 45 469 023                                     | 10 474 898           |
| Securities portfolio at market value                     | 2                     | 243 384 291                                      | 1 224 134 928                            | 634 772 417                                    | 323 089 999          |
| Options at market value                                  | 2,15                  | 0  | 0  | 0  | 407 059              |
| Net Unrealised gain on financial instruments             | 2,11,12,13,<br>14     | 0  | 0  | 0  | 415 852              |
| Cash at banks and time deposits                          |                       | 3 204 435  | 14 546 695                               | 8 964 322                                      | 5 163 759            |
| Other assets   |                       | 2 650 080  | 7 179 187                                | 531 873  | 51 992               |
| Liabilities  |                       | <b>1 881 851</b>                                 | <b>4 806 766</b>                         | <b>1 894 148</b>                               | <b>1 114 513</b>     |
| Options at market value                                  | 2,15                  | 0  | 0  | 0  | 0                    |
| Bank overdrafts  |                       | 936 063  | 0  | 0  | 0                    |
| Net Unrealised loss on financial instruments             | 2,11,12,13,<br>14     | 352 076  | 363 611                                  | 960 692  | 0                    |
| Other liabilities  |                       | 593 712  | 4 443 155                                | 933 456  | 1 114 513            |
| Net asset value  |                       | <b>247 356 955</b>                               | <b>1 241 054 044</b>                     | <b>642 374 464</b>                             | <b>328 014 148</b>   |
| <b>Statement of operations and changes in net assets</b> |                       |  |  |  |                      |
| Income on investments and assets, net                    |                       | <b>6 363 477</b>                                 | <b>6 760 902</b>                         | <b>3 546 099</b>                               | <b>1 602 678</b>     |
| Management fees  | 3                     | 99 935   | 4 726 734                                | 2 411 704                                      | 1 430 669            |
| Bank interest  |                       | 36 787   | 3 912                                    | 1 499  | 22 049               |
| Interest on swaps  | 2                     | 0  | 0  | 0  | 0                    |
| Other fees   | 6                     | 255 183  | 1 753 851                                | 849 423  | 488 949              |
| Taxes  | 7                     | 24 553   | 327 663                                  | 185 588  | 89 744               |
| Performance fees   | 5                     | 0  | 0  | 0  | 0                    |
| Transaction fees   | 20                    | 5 229  | 227 301                                  | 127 012  | 145 432              |
| Distribution fees  | 4                     | 0  | 241 151                                  | 7 156  | 57 149               |
| Total expenses   |                       | <b>421 687</b>                                   | <b>7 280 612</b>                         | <b>3 582 382</b>                               | <b>2 233 992</b>     |
| Net result from investments                              |                       | <b>5 941 790</b>                                 | <b>(519 710)</b>                         | <b>(36 283)</b>                                | <b>(631 314)</b>     |
| Net realised result on:                                  |                       |  |  |  |                      |
| Investments securities                                   | 2                     | 1 890 754  | 78 180 518                               | 26 632 698                                     | 11 571 052           |
| Financial instruments                                    | 2                     | (1 147 379)                                      | 26 308 108                               | 15 523 300                                     | (2 218 521)          |
| Net realised result                                      |                       | <b>6 685 165</b>                                 | <b>103 968 916</b>                       | <b>42 119 715</b>                              | <b>8 721 217</b>     |
| Movement on net unrealised gain/(loss) on:               |                       |  |  |  |                      |
| Investments securities                                   |                       | (8 824 756)                                      | 52 166 493                               | 5 992 646                                      | 5 251 265            |
| Financial instruments                                    |                       | (2 884 706)                                      | (6 987 123)                              | (4 379 497)                                    | (3 131 994)          |
| Change in net assets due to operations                   |                       | <b>(5 024 297)</b>                               | <b>149 148 286</b>                       | <b>43 732 864</b>                              | <b>10 840 488</b>    |
| Net subscriptions/(redemptions)                          |                       | <b>(75 525 399)</b>                              | <b>(50 132 668)</b>                      | <b>114 876 349</b>                             | <b>(256 318 582)</b> |
| Dividends paid   | 8                     | <b>(2 631 299)</b>                               | <b>(290 345)</b>                         | <b>(129 588)</b>                               | <b>(1 381 795)</b>   |
| Increase/(Decrease) in net assets during the year/period |                       | <b>(83 180 995)</b>                              | <b>98 725 273</b>                        | <b>158 479 625</b>                             | <b>(246 859 889)</b> |
| Net assets at the beginning of the financial year/period |                       | <b>330 537 950</b>                               | <b>1 142 328 771</b>                     | <b>483 894 839</b>                             | <b>574 874 037</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>247 356 955</b>                               | <b>1 241 054 044</b>                     | <b>642 374 464</b>                             | <b>328 014 148</b>   |

# BNP PARIBAS FUNDS

| Turkey Equity     | US Growth            | US High Yield Bond | US Mid Cap         | US Small Cap       | USD Money Market   |
|-------------------|----------------------|--------------------|--------------------|--------------------|--------------------|
| EUR               | USD                  | USD                | USD                | USD                | USD                |
| <b>81 192 568</b> | <b>1 641 715 297</b> | <b>44 197 995</b>  | <b>70 500 860</b>  | <b>897 484 655</b> | <b>736 494 342</b> |
| 60 158 932        | 1 102 070 749        | 42 020 449         | 57 803 500         | 836 128 200        | 653 461 213        |
| 17 677 215        | 529 542 736          | 371 482            | 11 865 667         | 43 858 854         | 6 845 356          |
| 77 836 147        | 1 631 613 485        | 42 391 931         | 69 669 167         | 879 987 054        | 660 306 569        |
| 0                 | 0                    | 0                  | 0                  | 0                  | 0                  |
| 0                 | 0                    | 0                  | 0                  | 0                  | 241 237            |
| 1 718 782         | 8 449 656            | 711 531            | 765 439            | 15 974 970         | 55 592 853         |
| 1 637 639         | 1 652 156            | 1 094 533          | 66 254             | 1 522 631          | 20 353 683         |
| <b>426 020</b>    | <b>5 227 387</b>     | <b>394 467</b>     | <b>409 097</b>     | <b>9 202 275</b>   | <b>21 473 492</b>  |
| 0                 | 0                    | 0                  | 0                  | 0                  | 0                  |
| 0                 | 0                    | 48 660             | 0                  | 0                  | 0                  |
| 0                 | 597 076              | 27 684             | 95 525             | 2 416 411          | 0                  |
| 426 020           | 4 630 311            | 318 123            | 313 572            | 6 785 864          | 21 473 492         |
| <b>80 766 548</b> | <b>1 636 487 910</b> | <b>43 803 528</b>  | <b>70 091 763</b>  | <b>888 282 380</b> | <b>715 020 850</b> |
| <b>624 631</b>    | <b>3 360 856</b>     | <b>1 429 257</b>   | <b>404 356</b>     | <b>4 575 540</b>   | <b>11 555 478</b>  |
| 353 554           | 8 570 329            | 256 159            | 582 537            | 4 952 421          | 1 018 781          |
| 194               | 26 995               | 24 715             | 0                  | 27 826             | 6 135              |
| 0                 | 0                    | 0                  | 0                  | 0                  | 6 258 263          |
| 81 352            | 2 432 135            | 64 091             | 134 225            | 1 186 206          | 251 566            |
| 17 875            | 446 141              | 15 426             | 24 933             | 175 555            | 57 443             |
| 0                 | 0                    | 0                  | 0                  | 0                  | 0                  |
| 88 820            | 160 838              | 165                | 6 876              | 328 870            | 0                  |
| 10 312            | 23 004               | 31 842             | 4 308              | 14 630             | 0                  |
| <b>552 107</b>    | <b>11 659 442</b>    | <b>392 398</b>     | <b>752 879</b>     | <b>6 685 508</b>   | <b>7 592 188</b>   |
| <b>72 524</b>     | <b>(8 298 586)</b>   | <b>1 036 859</b>   | <b>(348 523)</b>   | <b>(2 109 968)</b> | <b>3 963 290</b>   |
| 2 539 194         | 95 942 015           | 783 785            | 4 936 239          | 81 186 456         | 14 439 401         |
| (48 137)          | (2 179 882)          | (53 854)           | (108 872)          | (2 007 239)        | 1                  |
| <b>2 563 581</b>  | <b>85 463 547</b>    | <b>1 766 790</b>   | <b>4 478 844</b>   | <b>77 069 249</b>  | <b>18 402 692</b>  |
| 15 936 691        | 182 198 384          | (875 191)          | (3 033 724)        | (32 404 184)       | (2 600 534)        |
| 0                 | (4 265 331)          | (171 572)          | (170 272)          | (3 231 227)        | 360 480            |
| <b>18 500 272</b> | <b>263 396 600</b>   | <b>720 027</b>     | <b>1 274 848</b>   | <b>41 433 838</b>  | <b>16 162 638</b>  |
| <b>34 239 495</b> | <b>(34 875 492)</b>  | <b>(37 664)</b>    | <b>(5 298 320)</b> | <b>82 328 443</b>  | <b>135 349 696</b> |
| <b>(48 133)</b>   | <b>(192 915)</b>     | <b>(967 538)</b>   | <b>(66 008)</b>    | <b>(240 369)</b>   | <b>(845 951)</b>   |
| <b>52 691 634</b> | <b>228 328 193</b>   | <b>(285 175)</b>   | <b>(4 089 480)</b> | <b>123 521 912</b> | <b>150 666 383</b> |
| <b>28 074 914</b> | <b>1 408 159 717</b> | <b>44 088 703</b>  | <b>74 181 243</b>  | <b>764 760 468</b> | <b>564 354 467</b> |
| <b>0</b>          | <b>0</b>             | <b>0</b>           | <b>0</b>           | <b>0</b>           | <b>0</b>           |
| <b>80 766 548</b> | <b>1 636 487 910</b> | <b>43 803 528</b>  | <b>70 091 763</b>  | <b>888 282 380</b> | <b>715 020 850</b> |

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

|  | Expressed in<br>Notes | USD Short Duration Bond | Combined               |
|--|-----------------------|-------------------------|------------------------|
|  |                       | USD                     | EUR                    |
| <b>Statement of net assets</b>                           |                       |                         |                        |
| Assets   |                       | <b>220 525 014</b>      | <b>54 341 072 403</b>  |
| <i>Securities portfolio at cost price</i>                |                       | 205 269 164             | 47 934 846 156         |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | 608 778                 | 4 386 292 626          |
| Securities portfolio at market value                     | 2                     | 205 877 942             | 52 321 138 782         |
| Options at market value                                  | 2,15                  | 0                       | 96 370 625             |
| Net Unrealised gain on financial instruments             | 2,11,12,13,14         | 0                       | 24 992 708             |
| Cash at banks and time deposits                          |                       | 11 089 650              | 1 161 556 344          |
| Other assets   |                       | 3 557 422               | 737 013 944            |
| Liabilities  |                       | <b>8 031 585</b>        | <b>928 010 470</b>     |
| Options at market value                                  | 2,15                  | 0                       | 336 948                |
| Bank overdrafts  |                       | 1 107 805               | 8 988 755              |
| Net Unrealised loss on financial instruments             | 2,11,12,13,14         | 656 358                 | 63 579 282             |
| Other liabilities  |                       | 6 267 422               | 855 105 485            |
| Net asset value  |                       | <b>212 493 429</b>      | <b>53 413 061 933</b>  |
| <b>Statement of operations and changes in net assets</b> |                       |                         |                        |
| Income on investments and assets, net                    |                       | <b>3 556 999</b>        | <b>614 986 418</b>     |
| Management fees  | 3                     | 424 224                 | 229 395 613            |
| Bank interest  |                       | 6 527                   | 1 756 334              |
| Interest on swaps  | 2                     | 0                       | 65 892 973             |
| Other fees   | 6                     | 223 026                 | 68 386 738             |
| Taxes  | 7                     | 68 284                  | 21 309 358             |
| Performance fees   | 5                     | 0                       | 235                    |
| Transaction fees   | 20                    | 6 247                   | 16 988 997             |
| Distribution fees  | 4                     | 4 573                   | 6 886 794              |
| Total expenses   |                       | <b>732 881</b>          | <b>410 617 042</b>     |
| Net result from investments                              |                       | <b>2 824 118</b>        | <b>204 369 376</b>     |
| Net realised result on:                                  |                       |                         |                        |
| Investments securities                                   | 2                     | 431 576                 | 388 968 904            |
| Financial instruments                                    | 2                     | 940 395                 | 34 227 817             |
| Net realised result                                      |                       | <b>4 196 089</b>        | <b>627 566 097</b>     |
| Movement on net unrealised gain/(loss) on:               |                       |                         |                        |
| Investments securities                                   |                       | (2 634 299)             | 1 790 106 934          |
| Financial instruments                                    |                       | 201 072                 | (47 654 958)           |
| Change in net assets due to operations                   |                       | <b>1 762 862</b>        | <b>2 370 018 073</b>   |
| Net subscriptions/(redemptions)                          |                       | <b>43 304 030</b>       | <b>(3 717 058 898)</b> |
| Dividends paid   | 8                     | <b>(2 076 431)</b>      | <b>(162 990 704)</b>   |
| Increase/(Decrease) in net assets during the year/period |                       | <b>42 990 461</b>       | <b>(1 510 031 529)</b> |
| Net assets at the beginning of the financial year/period |                       | <b>169 502 968</b>      | <b>54 711 587 981</b>  |
| Reevaluation of opening combined NAV                     |                       | <b>0</b>                | <b>211 505 481</b>     |
| Net assets at the end of the financial year/period       |                       | <b>212 493 429</b>      | <b>53 413 061 933</b>  |

# BNP PARIBAS FUNDS

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

| Aqua                                      | EUR               | EUR               | EUR               | Number of shares        |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | 31/12/2022        | 31/12/2023        | 30/06/2024        |                         |
| Net assets                                | 3 448 466 572     | 3 742 064 147     | 3 592 956 172     |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "B USD - Capitalisation"            | 82.53             | 98.66             | 98.14             | 501.490                 |
| Share "Classic - Capitalisation"          | 181.17            | 211.22            | 217.62            | 5 263 593.049           |
| Share "Classic - Distribution"            | 137.17            | 156.79            | 158.61            | 1 119 199.859           |
| Share "Classic HKD - Capitalisation"      | 89.75             | 107.86            | 107.71            | 10.000                  |
| Share "Classic RH CNH - Capitalisation"   | 894.80            | 1 037.83          | 1 065.72          | 2 222.144               |
| Share "Classic RH CNH MD - Distribution"  | 995.80            | 1 126.62          | 1 142.28          | 100.000                 |
| Share "Classic RH CZK - Capitalisation"   | 1 733.06          | 2 090.89          | 2 175.75          | 1 401 785.949           |
| Share "Classic RH HKD MD - Distribution"  | 90.63             | 102.79            | 104.02            | 100.000                 |
| Share "Classic RH SGD MD - Distribution"  | 132.19            | 149.57            | 151.56            | 51 521.103              |
| Share "Classic RH USD - Capitalisation"   | 171.91            | 205.16            | 213.05            | 120 852.849             |
| Share "Classic RH USD MD - Distribution"  | 139.15            | 158.18            | 160.54            | 204 735.986             |
| Share "Classic SGD - Capitalisation"      | 132.43            | 157.17            | 161.42            | 17 082.454              |
| Share "Classic USD - Capitalisation"      | 193.35            | 233.32            | 233.22            | 261 012.648             |
| Share "Classic USD - Distribution"        | 124.04            | 146.82            | 143.99            | 11 155.827              |
| Share "I - Capitalisation"                | 301.13            | 354.99            | 367.75            | 2 064 121.997           |
| Share "I USD - Capitalisation"            | 106.01            | 129.36            | 130.02            | 246 049.003             |
| Share "K - Capitalisation"                | 110.67            | 128.06            | 131.45            | 1 047 153.339           |
| Share "Life - Capitalisation"             | 171.76            | 203.22            | 210.90            | 2 381 105.231           |
| Share "N - Capitalisation"                | 174.14            | 201.50            | 206.84            | 401 545.928             |
| Share "Privilege - Capitalisation"        | 288.88            | 340.38            | 352.52            | 618 570.772             |
| Share "Privilege - Distribution"          | 139.86            | 161.57            | 164.29            | 323 310.982             |
| Share "Privilege CHF - Capitalisation"    | 130.82            | 145.12            | 155.69            | 5 701.593               |
| Share "Privilege GBP - Capitalisation"    | 156.89            | 180.52            | 182.93            | 30 072.523              |
| Share "Privilege RH CZK - Capitalisation" | 0                 | 0                 | 980.13            | 670.259                 |
| Share "Privilege USD - Capitalisation"    | 141.59            | 172.68            | 173.51            | 125 479.273             |
| Share "UI1 H EUR - Capitalisation"        | 79.06             | 92.37             | 93.83             | 343 963.076             |
| Share "UI15 JPY - Capitalisation"         | 0                 | 11 957.00         | 13 736.00         | 350 297.562             |
| Share "UI8 USD - Capitalisation"          | 89.75             | 109.90            | 110.66            | 54 643.430              |
| Share "UI9 - Capitalisation"              | 84.38             | 99.78             | 103.52            | 99 725.052              |
| Share "X - Capitalisation"                | 207.89            | 246.48            | 256.07            | 549 451.831             |
| <b>Asia High Yield Bond</b>               | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 65 537 245        | 65 819 839        | 64 072 064        |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 93.14             | 92.23             | 99.61             | 10.000                  |
| Share "I - Distribution"                  | 93.62             | 82.02             | 79.84             | 802 500.000             |
| Share "Privilege - Capitalisation"        | 93.47             | 93.32             | 101.04            | 10.000                  |
| <b>Asia Tech Innovators</b>               | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 22 380 618        | 20 913 711        | 21 585 426        |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 762.13            | 763.31            | 853.18            | 21 197.801              |
| Share "Classic - Distribution"            | 394.16            | 394.77            | 430.67            | 4 251.393               |
| Share "Classic EUR - Capitalisation"      | 0                 | 90.83             | 104.64            | 310.423                 |
| Share "Classic RH CZK - Capitalisation"   | 0                 | 980.03            | 1 096.00          | 2 861.844               |
| Share "Classic RH SGD - Capitalisation"   | 0                 | 95.79             | 106.06            | 150.000                 |
| Share "I - Capitalisation"                | 98.77             | 100.05            | 112.42            | 10.000                  |
| Share "N - Capitalisation"                | 98.55             | 98.00             | 109.18            | 10.000                  |
| Share "Privilege - Capitalisation"        | 98.75             | 99.94             | 112.23            | 10.000                  |
| Share "Privilege - Distribution"          | 98.75             | 99.94             | 109.55            | 10.000                  |
| Share "X - Capitalisation"                | 98 862.00         | 101 033.08        | 114 052.33        | 13.010                  |

# BNP PARIBAS FUNDS

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

| <b>Belgium Equity</b>                    | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|--|-------------------|-------------------|-------------------|-------------------------|
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 172 991 393       | 141 391 411       | 126 547 552       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 992.42            | 1 007.92          | 1 060.96          | 103 550.008             |
| Share "Classic - Distribution"           | 330.63            | 322.32            | 327.38            | 50 966.962              |
| <b>Brazil Equity</b>                     | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 80 215 416        | 80 086 348        | 91 487 339        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 79.16             | 95.76             | 74.32             | 964 773.165             |
| Share "Classic - Distribution"           | 46.92             | 52.34             | 37.17             | 71 026.296              |
| Share "Classic EUR - Capitalisation"     | 74.19             | 86.71             | 69.36             | 68 741.447              |
| Share "Classic EUR - Distribution"       | 0                 | 47.38             | 37.90             | 804.594                 |
| Share "Classic SEK - Capitalisation"     | 0                 | 965.01            | 786.97            | 46 194.709              |
| Share "I - Capitalisation"               | 0                 | 0                 | 95.34             | 415.407                 |
| Share "N - Capitalisation"               | 70.21             | 84.30             | 65.18             | 32 608.901              |
| Share "Privilege - Capitalisation"       | 72.67             | 88.78             | 69.24             | 92 549.391              |
| <b>China A-Shares</b>                    | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 146 789 544       | 125 261 375       | 83 019 040        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 201.34            | 173.90            | 163.61            | 25 641.085              |
| Share "Classic - Distribution"           | 94.16             | 79.76             | 73.09             | 906.904                 |
| Share "Classic EUR - Capitalisation"     | 229.03            | 191.11            | 185.32            | 114 826.883             |
| Share "Classic HKD - Capitalisation"     | 0                 | 1 357.82          | 1 277.30          | 1 214.166               |
| Share "I - Capitalisation"               | 160.80            | 140.51            | 133.01            | 4.000                   |
| Share "I EUR - Capitalisation"           | 150.69            | 127.21            | 124.06            | 411 041.927             |
| Share "Privilege - Capitalisation"       | 140.20            | 122.31            | 115.64            | 9 200.600               |
| Share "Privilege EUR - Capitalisation"   | 0                 | 110.71            | 107.89            | 295.901                 |
| <b>China Equity</b>                      | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 1 229 109 554     | 838 485 238       | 701 887 566       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 422.92            | 340.30            | 338.55            | 246 120.958             |
| Share "Classic - Distribution"           | 237.72            | 187.21            | 181.64            | 27 860.153              |
| Share "Classic EUR - Capitalisation"     | 167.42            | 130.16            | 133.46            | 1 344 899.154           |
| Share "Classic EUR - Distribution"       | 124.39            | 94.60             | 94.68             | 89 460.116              |
| Share "Classic H EUR - Capitalisation"   | 57.28             | 45.61             | 45.46             | 46 528.120              |
| Share "Classic NOK - Capitalisation"     | 0                 | 3 455.91          | 3 604.66          | 11 014.440              |
| Share "Classic RH EUR - Capitalisation"  | 50.26             | 39.30             | 38.79             | 26 149.173              |
| Share "Classic RH SGD - Capitalisation"  | 58.48             | 46.00             | 45.34             | 161 610.088             |
| Share "Classic RH SGD MD - Distribution" | 56.09             | 43.99             | 43.35             | 173.132                 |
| Share "Classic SEK - Capitalisation"     | 0                 | 3 429.40          | 3 585.21          | 13 951.568              |
| Share "I - Capitalisation"               | 499.14            | 406.11            | 406.24            | 588 641.739             |
| Share "I EUR - Capitalisation"           | 112.32            | 88.29             | 91.03             | 984 362.665             |
| Share "K EUR - Capitalisation"           | 76.83             | 59.28             | 60.56             | 60 692.051              |
| Share "N - Capitalisation"               | 374.34            | 298.96            | 296.33            | 54 859.993              |
| Share "N EUR - Capitalisation"           | 0                 | 270.63            | 276.51            | 51.179                  |
| Share "Privilege - Capitalisation"       | 144.68            | 117.59            | 117.56            | 186 295.043             |
| Share "Privilege - Distribution"         | 114.30            | 90.93             | 88.65             | 3 072.387               |
| Share "Privilege EUR - Capitalisation"   | 89.62             | 70.37             | 72.52             | 222 316.241             |
| Share "X - Capitalisation"               | 70.08             | 0                 | 0                 | 0                       |
| Share "X AUD - Capitalisation"           | 72 661.94         | 0                 | 0                 | 0                       |



# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

| Emerging Equity                                   | USD               | USD               | USD               | Number of shares        |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets  | 230 368 249       | 181 876 085       | 178 211 876       |                         |
| Net asset value per share                         |                   |                   |                   |                         |
| Share "B - Capitalisation"                        | 63.32             | 66.09             | 71.55             | 10.000                  |
| Share "Classic - Capitalisation"                  | 504.13            | 531.73            | 578.44            | 111 577.430             |
| Share "Classic - Distribution"                    | 105.15            | 107.60            | 113.57            | 99 070.014              |
| Share "Classic CZK - Capitalisation"              | 771.11            | 803.17            | 913.57            | 40 550.498              |
| Share "Classic EUR - Capitalisation"              | 104.70            | 106.69            | 119.63            | 353 015.066             |
| Share "Classic EUR - Distribution"                | 78.01             | 77.07             | 83.92             | 26 283.409              |
| Share "Classic NOK - Capitalisation"              | 0                 | 5 399.97          | 6 158.84          | 1 131.497               |
| Share "Classic SEK - Capitalisation"              | 0                 | 5 358.57          | 6 125.65          | 1 173.416               |
| Share "I - Capitalisation"                        | 614.65            | 655.56            | 717.07            | 7 092.364               |
| Share "I EUR - Capitalisation"                    | 84.62             | 87.18             | 98.29             | 47 482.771              |
| Share "N - Capitalisation"                        | 142.75            | 149.45            | 161.99            | 44 207.686              |
| Share "N EUR - Capitalisation"                    | 0                 | 135.32            | 151.16            | 110.999                 |
| Share "Privilege - Capitalisation"                | 84.03             | 89.52             | 97.87             | 145 897.965             |
| Share "Privilege EUR - Capitalisation"            | 84.34             | 86.81             | 97.82             | 4 044.003               |
| Share "X - Capitalisation"                        | 94.05             | 101.21            | 111.20            | 179 018.910             |
| <b>Emerging Markets Climate Solutions</b>         | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets  | 86 121 152        | 122 740 894       | 106 415 233       |                         |
| Net asset value per share                         |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                  | 85.92             | 84.30             | 81.72             | 10.000                  |
| Share "Classic - Distribution"                    | 85.92             | 81.85             | 76.85             | 10.000                  |
| Share "I - Capitalisation"                        | 86.42             | 85.68             | 83.58             | 10.000                  |
| Share "N - Capitalisation"                        | 85.57             | 83.26             | 80.37             | 10.000                  |
| Share "Privilege - Capitalisation"                | 86.33             | 85.47             | 83.26             | 10.000                  |
| Share "Privilege - Distribution"                  | 86.33             | 83.01             | 78.31             | 10.000                  |
| Share "X - Capitalisation"                        | 86 784.37         | 86 823.81         | 85 024.72         | 568.400                 |
| Share "X EUR - Capitalisation"                    | 0                 | 95 104.52         | 95 992.53         | 564.564                 |
| <b>Energy Transition</b>                          | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets  | 1 952 485 489     | 1 445 669 663     | 897 518 003       |                         |
| Net asset value per share                         |                   |                   |                   |                         |
| Share "B USD - Capitalisation"                    | 49.70             | 37.80             | 28.59             | 56 985.939              |
| Share "Classic - Capitalisation"                  | 714.11            | 530.07            | 415.29            | 540 625.054             |
| Share "Classic - Distribution"                    | 372.41            | 270.19            | 205.92            | 152 622.897             |
| Share "Classic GBP - Distribution"                | 0                 | 234.12            | 179.58            | 2.988                   |
| Share "Classic H EUR - Capitalisation"            | 45.87             | 34.03             | 26.44             | 60 794.309              |
| Share "Classic HKD - Capitalisation"              | 60.80             | 46.75             | 35.54             | 7 175.636               |
| Share "Classic RH CNH - Capitalisation"           | 618.08            | 458.26            | 357.77            | 50 363.496              |
| Share "Classic RH HKD - Capitalisation"           | 76.99             | 58.43             | 46.03             | 100.000                 |
| Share "Classic RH SGD - Capitalisation"           | 51.45             | 38.42             | 30.08             | 177 066.423             |
| Share "Classic RH USD - Capitalisation"           | 59.74             | 45.70             | 36.19             | 23 143.439              |
| Share "Classic Solidarity H EUR - Capitalisation" | 48.77             | 36.18             | 28.11             | 172 466.067             |
| Share "Classic USD - Capitalisation"              | 96.60             | 74.22             | 56.41             | 6 604 112.285           |
| Share "Classic USD - Distribution"                | 396.16            | 297.67            | 219.89            | 24 747.638              |
| Share "I - Capitalisation"                        | 847.36            | 635.38            | 500.28            | 161 508.337             |
| Share "I Plus - Capitalisation"                   | 49.28             | 37.01             | 29.17             | 211 938.246             |
| Share "I RH GBP - Capitalisation"                 | 61.67             | 46.77             | 37.10             | 100.000                 |
| Share "I USD - Capitalisation"                    | 54.14             | 42.01             | 32.10             | 56 863.815              |
| Share "K - Capitalisation"                        | 51.66             | 38.06             | 29.71             | 330 911.613             |
| Share "N - Capitalisation"                        | 633.38            | 466.63            | 364.24            | 103 939.198             |
| Share "N USD - Capitalisation"                    | 0                 | 515.43            | 390.34            | 10 195.318              |
| Share "Privilege - Capitalisation"                | 130.02            | 97.38             | 76.63             | 1 097 977.693           |
| Share "Privilege - Distribution"                  | 97.20             | 71.16             | 54.48             | 260 808.973             |
| Share "Privilege H USD - Capitalisation"          | 49.02             | 38.03             | 29.97             | 104 454.945             |
| Share "Privilege RH GBP - Capitalisation"         | 61.58             | 46.65             | 36.98             | 100.000                 |
| Share "Privilege USD - Capitalisation"            | 54.04             | 41.88             | 31.99             | 9 902.611               |
| Share "X - Capitalisation"                        | 1 753.62          | 1 324.82          | 1 046.99          | 31 000.797              |

# BNP PARIBAS FUNDS

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

| <b>Enhanced Bond 6M</b>            | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                    | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                         | 3 160 083 258     | 2 285 084 686     | 2 271 013 716     |                         |
| Net asset value per share          |                   |                   |                   |                         |
| Share "Classic - Capitalisation"   | 106.27            | 110.85            | 113.01            | 2 099 611.985           |
| Share "Classic - Distribution"     | 99.03             | 101.08            | 99.30             | 226 871.410             |
| Share "I - Capitalisation"         | 110.67            | 115.71            | 118.11            | 8 283 983.785           |
| Share "I - Distribution"           | 97.71             | 99.96             | 98.34             | 200 200.000             |
| Share "I Plus - Capitalisation"    | 97.87             | 102.37            | 104.53            | 6 342 606.741           |
| Share "N - Capitalisation"         | 102.55            | 106.85            | 108.87            | 429 316.199             |
| Share "Privilege - Capitalisation" | 86.98             | 90.88             | 92.75             | 1 082 649.930           |
| Share "Privilege - Distribution"   | 99.80             | 102.04            | 100.35            | 39 292.678              |
| Share "X - Capitalisation"         | 112.89            | 118.13            | 120.65            | 1 649 456.492           |

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

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

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

# BNP PARIBAS FUNDS

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

| <b>Euro Corporate Bond</b>               | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|--|-------------------|-------------------|-------------------|-------------------------|
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 1 299 006 084     | 1 074 194 388     | 1 223 397 850     |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 167.47            | 181.72            | 182.92            | 599 451.174             |
| Share "Classic - Distribution"           | 99.50             | 103.43            | 100.35            | 380 620.062             |
| Share "Classic H CZK - Capitalisation"   | 10 416.71         | 11 723.75         | 11 916.51         | 11 641.557              |
| Share "I - Capitalisation"               | 190.99            | 208.56            | 210.61            | 2 306 461.235           |
| Share "I - Distribution"                 | 93.25             | 97.57             | 94.97             | 41 946.273              |
| Share "K - Capitalisation"               | 0                 | 104.68            | 104.97            | 67 150.089              |
| Share "N - Capitalisation"               | 150.44            | 162.43            | 163.10            | 22 921.996              |
| Share "Privilege - Capitalisation"       | 144.51            | 157.51            | 158.90            | 171 779.961             |
| Share "Privilege - Distribution"         | 100.02            | 104.45            | 101.57            | 503 729.561             |
| Share "X - Capitalisation"               | 207.26            | 227.01            | 229.57            | 742 007.430             |
| Share "X - Distribution"                 | 179.00            | 187.85            | 183.12            | 1 751 196.662           |
| <b>Euro Corporate Bond Opportunities</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 160 867 365       | 102 495 232       | 90 242 547        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 96.82             | 104.25            | 104.51            | 671 263.803             |
| Share "Classic - Distribution"           | 90.51             | 93.34             | 90.17             | 61 166.992              |
| Share "I - Capitalisation"               | 90.05             | 106.29            | 106.88            | 1 385.171               |
| Share "K - Capitalisation"               | 81.26             | 86.83             | 86.73             | 117 108.606             |
| Share "N - Capitalisation"               | 85.00             | 91.06             | 91.06             | 46 898.592              |
| Share "X - Capitalisation"               | 90.66             | 0                 | 0                 | 0                       |
| <b>Euro Corporate Green Bond</b>         | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 130 899 024       | 101 107 115       | 119 580 596       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 101.38            | 108.68            | 109.00            | 103.843                 |
| Share "Classic - Distribution"           | 101.38            | 108.55            | 104.59            | 10.000                  |
| Share "I - Capitalisation"               | 101.51            | 109.38            | 109.97            | 43 585.000              |
| Share "I - Distribution"                 | 101.52            | 109.35            | 105.62            | 10.000                  |
| Share "N - Capitalisation"               | 101.29            | 108.03            | 108.05            | 10.000                  |
| Share "Privilege - Capitalisation"       | 101.45            | 109.00            | 109.44            | 10.000                  |
| Share "Privilege - Distribution"         | 101.45            | 109.00            | 105.21            | 10.000                  |
| Share "X - Capitalisation"               | 101 573.72        | 109 782.01        | 110 540.50        | 1 038.269               |
| <b>Euro Defensive Equity</b>             | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 118 943 653       | 215 946 817       | 199 383 095       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 160.75            | 185.40            | 194.75            | 56 493.076              |
| Share "Classic - Distribution"           | 108.49            | 121.56            | 123.74            | 2 590.937               |
| Share "I - Capitalisation"               | 126.49            | 147.14            | 155.22            | 863 893.562             |
| Share "I - Distribution"                 | 98.78             | 111.66            | 114.17            | 49 135.362              |
| Share "Privilege - Capitalisation"       | 110.32            | 128.07            | 134.96            | 262.000                 |
| Share "X - Capitalisation"               | 103 274.86        | 120 741.53        | 127 685.02        | 378.432                 |

# BNP PARIBAS FUNDS

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

| <b>Euro Equity</b>                     | EUR           | EUR           | EUR           | Number of shares |
|--|---------------|---------------|---------------|------------------|
|  | 31/12/2022    | 31/12/2023    | 30/06/2024    | 30/06/2024       |
| Net assets                             | 1 353 736 795 | 1 441 877 740 | 1 173 888 439 |                  |
| Net asset value per share              |               |               |               |                  |
| Share "Classic - Capitalisation"       | 611.23        | 703.28        | 734.99        | 961 662.283      |
| Share "Classic - Distribution"         | 292.13        | 326.53        | 330.66        | 145 072.939      |
| Share "Classic H CZK - Capitalisation" | 5 669.49      | 6 750.20      | 7 119.33      | 18 003.787       |
| Share "Classic H USD - Capitalisation" | 170.96        | 201.71        | 212.02        | 2 603.559        |
| Share "Classic SEK - Capitalisation"   | 6 796.84      | 7 829.21      | 8 341.96      | 615.074          |
| Share "Classic USD - Capitalisation"   | 652.49        | 777.08        | 787.91        | 2 008.129        |
| Share "I - Capitalisation"             | 743.91        | 864.66        | 908.16        | 260 785.039      |
| Share "K - Capitalisation"             | 105.77        | 120.79        | 125.77        | 315 675.247      |
| Share "N - Capitalisation"             | 543.49        | 620.68        | 646.27        | 12 816.098       |
| Share "Privilege - Capitalisation"     | 215.85        | 250.60        | 263.06        | 226 933.907      |
| Share "Privilege - Distribution"       | 136.26        | 153.70        | 156.34        | 19 199.410       |
| Share "X - Capitalisation"             | 237.12        | 277.69        | 292.73        | 218 737.767      |
| <b>Euro Flexible Bond</b>              |               |               |               |                  |
|  | EUR           | EUR           | EUR           | Number of shares |
|  | 31/12/2022    | 31/12/2023    | 30/06/2024    | 30/06/2024       |
| Net assets                             | 433 366 405   | 305 072 356   | 283 484 526   |                  |
| Net asset value per share              |               |               |               |                  |
| Share "Classic - Capitalisation"       | 99.55         | 100.56        | 103.55        | 822 302.026      |
| Share "Classic - Distribution"         | 99.37         | 100.38        | 99.64         | 394 729.719      |
| Share "I - Capitalisation"             | 104.97        | 106.69        | 110.19        | 379 911.593      |
| Share "N - Capitalisation"             | 99.05         | 99.55         | 102.26        | 20 551.270       |
| Share "Privilege - Capitalisation"     | 99.64         | 101.07        | 104.28        | 79 704.924       |
| Share "Privilege - Distribution"       | 99.65         | 101.07        | 100.53        | 93 879.148       |
| Share "U12 - Distribution"             | 95.16         | 96.12         | 95.42         | 356 994.878      |
| Share "X - Capitalisation"             | 99.95         | 101.89        | 105.39        | 599 895.754      |
| <b>Euro Government Bond</b>            |               |               |               |                  |
|  | EUR           | EUR           | EUR           | Number of shares |
|  | 31/12/2022    | 31/12/2023    | 30/06/2024    | 30/06/2024       |
| Net assets                             | 1 298 468 468 | 1 827 755 053 | 1 525 882 345 |                  |
| Net asset value per share              |               |               |               |                  |
| Share "Classic - Capitalisation"       | 344.67        | 364.48        | 354.08        | 655 675.308      |
| Share "Classic - Distribution"         | 99.63         | 102.02        | 96.39         | 92 007.171       |
| Share "I - Capitalisation"             | 190.33        | 202.58        | 197.43        | 4 785 271.041    |
| Share "K - Capitalisation"             | 0             | 105.57        | 102.18        | 32 478.101       |
| Share "N - Capitalisation"             | 308.19        | 324.28        | 314.26        | 20 806.730       |
| Share "Privilege - Capitalisation"     | 188.11        | 199.88        | 194.62        | 393 884.480      |
| Share "Privilege - Distribution"       | 102.23        | 105.17        | 99.60         | 93 310.908       |
| Share "X - Capitalisation"             | 419.27        | 447.36        | 436.52        | 559 650.266      |
| <b>Euro Government Green Bond</b>      |               |               |               |                  |
|  | EUR           | EUR           | EUR           | Number of shares |
|  | 31/12/2022    | 31/12/2023    | 30/06/2024    | 30/06/2024       |
| Net assets                             | 0             | 0             | 122 051 869   |                  |
| Net asset value per share              |               |               |               |                  |
| Share "Classic - Capitalisation"       | 0             | 0             | 66.03         | 51 125.601       |
| Share "Classic - Distribution"         | 0             | 0             | 34.51         | 23 668.087       |
| Share "I - Capitalisation"             | 0             | 0             | 45 147.98     | 1 182.881        |
| Share "Privilege - Capitalisation"     | 0             | 0             | 90.92         | 12 301.000       |
| Share "X - Capitalisation"             | 0             | 0             | 46 366.23     | 1 366.001        |

# BNP PARIBAS FUNDS

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

| <b>Euro High Conviction Income Bond</b>    | EUR               | EUR               | EUR               | Number of shares        |
|--|-------------------|-------------------|-------------------|-------------------------|
|  | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets                                 | 282 162 867       | 309 203 901       | 351 318 773       |                         |
| Net asset value per share                  |                   |                   |                   |                         |
| Share "Classic - Capitalisation"           | 257.74            | 293.05            | 298.82            | 305 530.678             |
| Share "Classic - Distribution"             | 75.96             | 83.45             | 82.65             | 9 554.154               |
| Share "Classic Plus - Capitalisation"      | 0                 | 0                 | 100.50            | 10.000                  |
| Share "Classic Plus QD - Distribution"     | 0                 | 0                 | 100.50            | 10.000                  |
| Share "Classic QD - Distribution"          | 0                 | 0                 | 100.48            | 10.000                  |
| Share "I - Capitalisation"                 | 78.05             | 89.15             | 91.15             | 30 665.518              |
| Share "I Plus - Capitalisation"            | 126.15            | 144.44            | 147.85            | 749 449.064             |
| Share "Privilege - Capitalisation"         | 263.82            | 301.57            | 308.29            | 401 096.104             |
| Share "Privilege - Distribution"           | 105.37            | 116.39            | 115.58            | 1 297.638               |
| Share "Privilege QD - Distribution"        | 0                 | 0                 | 100.55            | 10.000                  |
| Share "X - Capitalisation"                 | 0                 | 0                 | 100 552.57        | 217.030                 |
| <b>Euro High Yield Bond</b>                | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                 | 566 507 312       | 563 250 947       | 542 605 722       |                         |
| Net asset value per share                  |                   |                   |                   |                         |
| Share "Classic - Capitalisation"           | 199.15            | 222.32            | 228.77            | 296 389.022             |
| Share "Classic - Distribution"             | 83.70             | 86.80             | 83.85             | 566 248.743             |
| Share "Classic H USD MD - Distribution"    | 82.70             | 85.31             | 84.51             | 463.380                 |
| Share "Classic MD - Distribution"          | 74.85             | 77.07             | 76.39             | 52 746.001              |
| Share "Classic RH CNH MD - Distribution"   | 0                 | 0                 | 1 000.57          | 100.000                 |
| Share "Classic RH HKD MD - Distribution"   | 0                 | 0                 | 100.17            | 1 000.000               |
| Share "I - Capitalisation"                 | 232.07            | 261.25            | 269.96            | 961 358.099             |
| Share "I - Distribution"                   | 86.93             | 90.93             | 88.21             | 91 220.342              |
| Share "I Plus - Capitalisation"            | 0                 | 101.64            | 105.15            | 646 554.034             |
| Share "K - Capitalisation"                 | 88.52             | 98.08             | 100.56            | 176 538.411             |
| Share "N - Capitalisation"                 | 96.36             | 107.03            | 109.86            | 30 092.262              |
| Share "N - Distribution"                   | 100.77            | 103.96            | 100.17            | 50 677.301              |
| Share "Privilege - Capitalisation"         | 141.77            | 159.38            | 164.58            | 100 507.999             |
| Share "Privilege - Distribution"           | 87.87             | 91.78             | 88.98             | 21 558.204              |
| Share "X - Capitalisation"                 | 155.06            | 175.53            | 181.87            | 236 859.890             |
| <b>Euro High Yield Short Duration Bond</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                 | 260 418 073       | 321 613 237       | 350 271 899       |                         |
| Net asset value per share                  |                   |                   |                   |                         |
| Share "Classic - Capitalisation"           | 107.49            | 117.06            | 119.93            | 1 078 913.252           |
| Share "Classic - Distribution"             | 84.36             | 85.69             | 82.31             | 103 759.689             |
| Share "Classic H USD - Capitalisation"     | 123.89            | 137.86            | 142.34            | 43 458.444              |
| Share "Classic H USD - Distribution"       | 89.54             | 92.86             | 89.93             | 15 718.249              |
| Share "I - Capitalisation"                 | 114.62            | 125.82            | 129.41            | 1 466 627.917           |
| Share "N - Distribution"                   | 83.07             | 83.93             | 80.42             | 85 239.395              |
| Share "NH USD - Capitalisation"            | 118.39            | 130.92            | 134.77            | 14 994.636              |
| Share "Privilege - Capitalisation"         | 98.30             | 107.59            | 110.50            | 11 462.948              |
| Share "Privilege H USD - Capitalisation"   | 129.51            | 144.56            | 149.54            | 12.585                  |
| Share "X - Capitalisation"                 | 100 103.20        | 110 095.86        | 113 355.79        | 48.000                  |



# BNP PARIBAS FUNDS

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

| <b>Euro Inflation-Linked Bond</b>                   | EUR               | EUR               | EUR               | Number of shares        |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets  | 230 737 122       | 185 534 509       | 179 322 729       |                         |
| Net asset value per share                           |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                    | 139.55            | 146.31            | 142.08            | 233 443.797             |
| Share "Classic - Distribution"                      | 114.79            | 116.46            | 110.09            | 70 568.389              |
| Share "I - Capitalisation"                          | 157.21            | 165.75            | 161.41            | 584 482.454             |
| Share "N - Capitalisation"                          | 127.22            | 132.72            | 128.56            | 51 463.372              |
| Share "Privilege - Capitalisation"                  | 119.45            | 125.73            | 122.34            | 4 920.063               |
| Share "Privilege - Distribution"                    | 111.60            | 113.69            | 107.68            | 13 473.843              |
| Share "X - Capitalisation"                          | 90 462.45         | 95 596.65         | 93 196.96         | 379.563                 |
| <b>Euro Medium Term Income Bond</b>                 | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets  | 228 100 237       | 260 040 239       | 301 109 688       |                         |
| Net asset value per share                           |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                    | 165.63            | 174.29            | 173.19            | 679 961.358             |
| Share "Classic - Distribution"                      | 96.46             | 98.04             | 94.71             | 223 031.771             |
| Share "Classic Plus - Capitalisation"               | 0                 | 0                 | 100.39            | 10.000                  |
| Share "Classic Plus QD - Distribution"              | 0                 | 0                 | 100.39            | 10.000                  |
| Share "Classic QD - Distribution"                   | 0                 | 0                 | 100.38            | 10.000                  |
| Share "I - Capitalisation"                          | 174.35            | 184.37            | 183.66            | 325 809.834             |
| Share "K - Capitalisation"                          | 0                 | 102.92            | 101.88            | 312 683.676             |
| Share "N - Capitalisation"                          | 148.10            | 155.06            | 153.70            | 19 379.039              |
| Share "Privilege - Capitalisation"                  | 125.69            | 132.73            | 132.11            | 431 257.134             |
| Share "Privilege - Distribution"                    | 98.08             | 100.04            | 96.80             | 109 217.453             |
| Share "Privilege QD - Distribution"                 | 0                 | 0                 | 100.40            | 10.000                  |
| <b>Euro Money Market</b>                            | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets  | 1 348 929 917     | 2 167 405 722     | 2 770 160 578     |                         |
| Net asset value per share                           |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                    | 205.007074        | 211.483499        | 215.442909        | 8 783 984.962           |
| Share "Classic - Distribution"                      | 101.016412        | 104.207458        | 102.945931        | 1 283 108.192           |
| Share "Classic Plus - Capitalisation"               | 0                 | 0                 | 101.769720        | 174 803.441             |
| Share "Classic Plus - Distribution"                 | 0                 | 101.154741        | 103.165157        | 1 724 310.139           |
| Share "I - Capitalisation"                          | 70.766027         | 73.154188         | 74.630096         | 3 741 376.898           |
| Share "Privilege - Capitalisation"                  | 966.425661        | 998.535580        | 1 018.481277      | 108 110.410             |
| Share "Privilege - Distribution"                    | 98.178484         | 101.440032        | 100.181738        | 1 603 249.946           |
| Share "X - Capitalisation"                          | 0                 | 102 871.561917    | 0                 | 0                       |
| <b>Euro Short Term Corporate Bond Opportunities</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets  | 451 250 820       | 373 954 633       | 358 800 409       |                         |
| Net asset value per share                           |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                    | 116.38            | 121.95            | 123.71            | 1 016 359.837           |
| Share "Classic - Distribution"                      | 45.53             | 45.81             | 44.75             | 292 885.837             |
| Share "I - Capitalisation"                          | 45.31             | 47.81             | 48.66             | 2 799 385.018           |
| Share "K - Capitalisation"                          | 89.78             | 93.37             | 94.37             | 604 965.749             |
| Share "N - Capitalisation"                          | 103.56            | 107.98            | 109.26            | 47 207.861              |
| Share "Privilege - Capitalisation"                  | 91.85             | 96.77             | 98.44             | 159 686.158             |
| Share "Privilege - Distribution"                    | 92.44             | 93.55             | 91.62             | 3 545.051               |
| Share "X - Distribution"                            | 94.84             | 96.45             | 94.69             | 57 537.223              |

# BNP PARIBAS FUNDS

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

| <b>Europe Convertible</b>                | EUR               | EUR               | EUR               | Number of shares        |
|--|-------------------|-------------------|-------------------|-------------------------|
|  | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets                               | 73 791 647        | 62 712 008        | 52 106 575        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 135.12            | 141.99            | 146.32            | 241 272.150             |
| Share "Classic - Distribution"           | 79.98             | 81.69             | 81.21             | 72 114.529              |
| Share "I - Capitalisation"               | 162.12            | 171.76            | 177.69            | 49 587.736              |
| Share "N - Capitalisation"               | 84.10             | 87.86             | 90.26             | 697.131                 |
| Share "N - Distribution"                 | 113.36            | 115.08            | 114.06            | 9 769.416               |
| Share "Privilege - Capitalisation"       | 106.86            | 113.04            | 116.85            | 4 627.482               |
| Share "Privilege - Distribution"         | 95.95             | 98.64             | 98.37             | 4 257.725               |
| <b>Europe Equity</b>                     | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 1 058 772 591     | 899 313 104       | 837 312 178       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 257.39            | 288.94            | 306.77            | 1 327 355.355           |
| Share "Classic - Distribution"           | 141.18            | 153.80            | 158.10            | 277 388.311             |
| Share "Classic CHF - Capitalisation"     | 143.25            | 151.40            | 166.51            | 45 234.603              |
| Share "Classic CHF - Distribution"       | 108.71            | 111.49            | 118.88            | 1 169.849               |
| Share "Classic USD - Capitalisation"     | 274.69            | 319.17            | 328.76            | 11 152.221              |
| Share "I - Capitalisation"               | 310.60            | 352.21            | 375.82            | 272 990.395             |
| Share "I Plus - Capitalisation"          | 125.23            | 142.65            | 152.55            | 460 348.103             |
| Share "N - Capitalisation"               | 178.09            | 198.42            | 209.89            | 33 972.495              |
| Share "N CHF - Capitalisation"           | 0                 | 184.46            | 202.12            | 266.860                 |
| Share "Privilege - Capitalisation"       | 202.36            | 229.22            | 244.44            | 18 843.740              |
| Share "Privilege - Distribution"         | 113.15            | 124.39            | 128.45            | 330 758.423             |
| Share "X - Capitalisation"               | 222.28            | 253.96            | 271.98            | 543 332.003             |
| <b>Europe Growth</b>                     | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 116 927 579       | 120 234 385       | 120 519 445       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 55.17             | 61.12             | 64.56             | 310 728.433             |
| Share "Classic - Distribution"           | 144.93            | 155.83            | 159.28            | 45 491.574              |
| Share "Classic RH SGD - Capitalisation"  | 146.51            | 163.20            | 172.27            | 300.000                 |
| Share "Classic RH SGD MD - Distribution" | 110.66            | 119.64            | 125.23            | 2 950.098               |
| Share "Classic RH USD - Capitalisation"  | 148.55            | 168.51            | 179.35            | 1 710.502               |
| Share "Classic RH USD MD - Distribution" | 111.29            | 121.09            | 126.85            | 7 091.497               |
| Share "Classic USD - Capitalisation"     | 58.88             | 67.52             | 69.19             | 517.314                 |
| Share "I - Capitalisation"               | 227.15            | 254.22            | 269.85            | 117 952.194             |
| Share "N - Capitalisation"               | 78.00             | 85.77             | 90.26             | 5 107.111               |
| Share "Privilege - Capitalisation"       | 198.35            | 221.74            | 235.25            | 6 022.331               |
| Share "Privilege - Distribution"         | 131.02            | 142.16            | 145.96            | 393 055.933             |
| Share "X - Capitalisation"               | 111.55            | 125.78            | 134.01            | 5 016.000               |
| Share "X3 - Capitalisation"              | 0.01              | 0.01              | 0.01              | 1 000 000.000           |
| <b>Europe Real Estate Securities</b>     | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 198 469 749       | 109 947 398       | 268 299 083       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 230.28            | 261.04            | 249.18            | 58 959.552              |
| Share "Classic - Distribution"           | 109.12            | 117.73            | 107.97            | 105 697.341             |
| Share "Classic NOK - Capitalisation"     | 0                 | 2 927.95          | 2 842.87          | 11 250.092              |
| Share "I - Capitalisation"               | 281.71            | 322.58            | 309.47            | 121 451.223             |
| Share "N - Capitalisation"               | 203.42            | 228.87            | 217.67            | 3 936.049               |
| Share "Privilege - Capitalisation"       | 140.24            | 160.41            | 153.81            | 6 193.052               |
| Share "Privilege - Distribution"         | 110.51            | 120.32            | 110.85            | 68 562.835              |
| Share "X - Capitalisation"               | 161.17            | 185.94            | 179.04            | 1 013 606.787           |
| Share "X - Distribution"                 | 69.68             | 76.53             | 70.81             | 154 216.385             |

# BNP PARIBAS FUNDS

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

| <b>Europe Small Cap</b>                         | <b>EUR</b>        |                   |                   | <b>Number of shares</b> |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> |                         |
| Net assets                                      | 587 029 423       | 458 079 703       | 471 970 586       |                         |
| Net asset value per share                       |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                | 223.96            | 242.57            | 254.64            | 644 010.756             |
| Share "Classic - Distribution"                  | 179.76            | 189.08            | 192.51            | 182 354.547             |
| Share "Classic NOK - Capitalisation"            | 0                 | 2 721.22          | 2 906.18          | 1 002.799               |
| Share "Classic RH SGD - Capitalisation"         | 173.89            | 189.42            | 198.81            | 497.882                 |
| Share "Classic RH USD - Capitalisation"         | 131.16            | 145.53            | 154.12            | 22 489.522              |
| Share "Classic SEK - Capitalisation"            | 0                 | 2 700.38          | 2 890.13          | 10 232.267              |
| Share "Classic USD - Capitalisation"            | 238.98            | 267.91            | 272.86            | 3 110.708               |
| Share "I - Capitalisation"                      | 261.62            | 286.68            | 302.67            | 630 295.808             |
| Share "I - Distribution"                        | 89.25             | 0                 | 0                 | 0                       |
| Share "N - Capitalisation"                      | 200.37            | 215.41            | 225.29            | 30 388.197              |
| Share "Privilege - Capitalisation"              | 201.67            | 220.62            | 232.74            | 89 496.970              |
| Share "Privilege - Distribution"                | 173.68            | 184.53            | 188.82            | 23 543.085              |
| Share "X - Capitalisation"                      | 234.14            | 0                 | 96 507.33         | 253.356                 |
| Share "X2 - Capitalisation"                     | 92 717.93         | 102 464.71        | 108 632.80        | 171.000                 |
| <b>Europe Small Cap Convertible</b>             | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                      | 279 904 404       | 206 579 701       | 173 236 027       |                         |
| Net asset value per share                       |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                | 172.84            | 179.88            | 181.46            | 470 696.109             |
| Share "Classic - Distribution"                  | 130.28            | 130.41            | 126.65            | 253 602.519             |
| Share "I - Capitalisation"                      | 194.40            | 203.97            | 206.58            | 211 461.575             |
| Share "I - Distribution"                        | 102.35            | 103.29            | 0                 | 0                       |
| Share "N - Capitalisation"                      | 97.75             | 101.12            | 101.71            | 4 586.261               |
| Share "N - Distribution"                        | 151.07            | 150.31            | 145.54            | 46 393.168              |
| Share "Privilege - Capitalisation"              | 151.77            | 159.00            | 160.91            | 6 432.569               |
| Share "Privilege - Distribution"                | 134.58            | 135.60            | 132.13            | 28 508.886              |
| <b>Flexible Global Credit</b>                   | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                      | 22 717 257        | 14 942 534        | 12 446 791        |                         |
| Net asset value per share                       |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                | 93.04             | 95.19             | 94.82             | 19 513.446              |
| Share "Classic - Distribution"                  | 91.25             | 91.39             | 87.53             | 4 196.336               |
| Share "X - Distribution"                        | 96.99             | 97.78             | 93.94             | 108 889.230             |
| <b>Global Absolute Return Multi-Factor Bond</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                      | 5 479 083         | 5 691 435         | 0                 |                         |
| Net asset value per share                       |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                | 81.75             | 84.60             | 0                 | 0                       |
| Share "I - Capitalisation"                      | 82.70             | 85.88             | 0                 | 0                       |
| Share "X - Capitalisation"                      | 82.92             | 86.23             | 0                 | 0                       |

# BNP PARIBAS FUNDS

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

| Global Bond Opportunities                 | EUR               | EUR               | EUR               | Number of shares        |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | 31/12/2022        | 31/12/2023        | 30/06/2024        |                         |
| Net assets                                | 379 256 714       | 360 008 485       | 269 186 522       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 90.43             | 94.62             | 92.50             | 993 309.531             |
| Share "Classic - Distribution"            | 80.92             | 82.78             | 78.27             | 1 080 546.160           |
| Share "Classic H USD - Capitalisation"    | 380.10            | 404.67            | 401.89            | 23 135.345              |
| Share "Classic USD MD - Distribution"     | 0                 | 112.90            | 104.97            | 10.000                  |
| Share "I - Capitalisation"                | 360.12            | 379.23            | 371.92            | 114 568.909             |
| Share "K - Capitalisation"                | 82.84             | 86.03             | 83.80             | 108 218.312             |
| Share "N - Capitalisation"                | 108.31            | 112.76            | 109.97            | 31 414.724              |
| Share "Privilege - Capitalisation"        | 80.57             | 84.68             | 82.97             | 23 054.203              |
| Share "Privilege - Distribution"          | 83.69             | 86.00             | 81.49             | 31 797.818              |
| Share "X - Capitalisation"                | 121.60            | 128.43            | 126.14            | 193 542.657             |
| <b>Global Climate Solutions</b>           | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 28 325 145        | 138 200 460       | 127 514 081       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 94.16             | 96.82             | 99.21             | 10.000                  |
| Share "Classic - Distribution"            | 94.16             | 96.82             | 97.13             | 10.000                  |
| Share "I - Capitalisation"                | 94.28             | 97.91             | 100.82            | 15 321.996              |
| Share "N - Capitalisation"                | 94.05             | 96.00             | 97.99             | 10.000                  |
| Share "Privilege - Capitalisation"        | 94.27             | 97.77             | 100.58            | 10.000                  |
| Share "Privilege - Distribution"          | 94.27             | 97.77             | 98.48             | 10.000                  |
| Share "X - Capitalisation"                | 94 398.31         | 98 821.80         | 102 139.98        | 1 233.252               |
| <b>Global Convertible</b>                 | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 762 551 173       | 554 646 871       | 482 403 963       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 124.70            | 133.37            | 137.55            | 157 015.363             |
| Share "Classic - Distribution"            | 115.75            | 118.72            | 119.10            | 22 935.735              |
| Share "Classic MD - Distribution"         | 112.54            | 119.73            | 123.13            | 14 029.095              |
| Share "Classic RH CZK - Capitalisation"   | 3 620.81          | 3 918.98          | 4 053.74          | 55 970.259              |
| Share "Classic RH EUR - Capitalisation"   | 168.25            | 175.87            | 179.98            | 437 600.420             |
| Share "Classic RH EUR - Distribution"     | 88.23             | 88.45             | 88.03             | 448 853.980             |
| Share "Classic RH PLN - Distribution"     | 521.99            | 544.32            | 547.11            | 263.642                 |
| Share "I - Capitalisation"                | 201.33            | 217.08            | 224.79            | 669 548.001             |
| Share "I RH EUR - Capitalisation"         | 193.09            | 203.52            | 209.14            | 657 443.946             |
| Share "I RH NOK - Capitalisation"         | 165.62            | 174.84            | 180.20            | 13 188.374              |
| Share "N - Capitalisation"                | 111.90            | 118.97            | 122.34            | 31 481.996              |
| Share "N RH EUR - Capitalisation"         | 108.03            | 112.21            | 114.47            | 29 636.800              |
| Share "N RH EUR - Distribution"           | 100.38            | 99.93             | 99.13             | 10 064.568              |
| Share "Privilege - Capitalisation"        | 118.83            | 127.92            | 132.36            | 5 083.762               |
| Share "Privilege RH EUR - Capitalisation" | 127.00            | 133.54            | 137.06            | 31 101.501              |
| Share "Privilege RH EUR - Distribution"   | 116.99            | 117.96            | 117.75            | 25 074.391              |
| Share "X - Capitalisation"                | 117.05            | 0                 | 0                 | 0                       |
| Share "X EUR - Capitalisation"            | 0                 | 114.95            | 123.04            | 36 288.147              |

# BNP PARIBAS FUNDS

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

| <b>Global Enhanced Bond 36M</b>               | EUR               | EUR               | EUR               | Number of shares        |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets                                    | 50 942 360        | 160 886 376       | 239 395 484       |                         |
| Net asset value per share                     |                   |                   |                   |                         |
| Share "Classic - Capitalisation"              | 98.59             | 104.58            | 105.38            | 1 012 204.237           |
| Share "Classic - Distribution"                | 98.60             | 102.66            | 99.43             | 85 151.264              |
| Share "Classic RH CZK - Capitalisation"       | 105.07            | 115.79            | 117.71            | 1 577 189.459           |
| Share "Classic RH USD - Distribution"         | 0                 | 0                 | 101.14            | 100.000                 |
| Share "I - Capitalisation"                    | 99.55             | 106.25            | 107.39            | 150 286.754             |
| Share "N - Capitalisation"                    | 98.05             | 103.78            | 104.39            | 11 863.065              |
| Share "Privilege - Capitalisation"            | 99.22             | 105.81            | 106.82            | 6 326.308               |
| Share "Privilege - Distribution"              | 99.22             | 103.85            | 100.79            | 5 493.992               |
| Share "X - Capitalisation"                    | 102 246.16        | 109 592.27        | 110 926.04        | 885.550                 |
| <b>Global Environment</b>                     | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                    | 2 936 533 764     | 2 251 312 313     | 1 872 011 959     |                         |
| Net asset value per share                     |                   |                   |                   |                         |
| Share "B USD - Capitalisation"                | 82.48             | 93.91             | 98.28             | 20.000                  |
| Share "Classic - Capitalisation"              | 263.52            | 292.83            | 317.33            | 1 713 072.309           |
| Share "Classic - Distribution"                | 187.17            | 203.88            | 216.92            | 383 516.498             |
| Share "Classic H EUR - Capitalisation"        | 111.21            | 124.90            | 132.67            | 91 971.376              |
| Share "Classic HKD - Capitalisation"          | 90.40             | 103.66            | 108.78            | 10.000                  |
| Share "Classic NOK - Capitalisation"          | 0                 | 3 284.80          | 3 621.35          | 152 435.632             |
| Share "Classic RH CNH MD - Distribution"      | 996.75            | 1 072.66          | 1 146.42          | 567.983                 |
| Share "Classic RH HKD MD - Distribution"      | 91.34             | 98.56             | 105.12            | 100.000                 |
| Share "Classic RH SGD MD - Distribution"      | 128.19            | 138.20            | 147.56            | 148 001.517             |
| Share "Classic RH USD MD - Distribution"      | 129.67            | 140.40            | 150.09            | 151 401.542             |
| Share "Classic SEK - Capitalisation"          | 0                 | 3 259.62          | 3 601.44          | 37 687.108              |
| Share "Classic SGD - Capitalisation"          | 120.42            | 136.21            | 147.14            | 108 998.075             |
| Share "Classic USD - Capitalisation"          | 281.27            | 323.48            | 340.12            | 134 288.999             |
| Share "I - Capitalisation"                    | 307.85            | 346.07            | 377.19            | 762 197.414             |
| Share "I Plus H JPY - Capitalisation"         | 10 698.00         | 11 782.00         | 12 362.00         | 2 608 079.961           |
| Share "I Plus JPY - Capitalisation"           | 13 206.00         | 16 468.00         | 19 899.00         | 3 575 013.886           |
| Share "I USD - Capitalisation"                | 127.76            | 148.66            | 157.20            | 68 422.083              |
| Share "K - Capitalisation"                    | 102.95            | 113.54            | 122.59            | 198 787.658             |
| Share "N - Capitalisation"                    | 237.37            | 261.78            | 282.65            | 96 428.718              |
| Share "N - Distribution"                      | 120.35            | 130.10            | 137.91            | 10 304.600              |
| Share "Privilege - Capitalisation"            | 242.15            | 271.77            | 295.98            | 123 709.542             |
| Share "Privilege - Distribution"              | 126.49            | 139.17            | 148.81            | 38 509.703              |
| Share "Privilege GBP - Distribution"          | 126.94            | 136.38            | 0                 | 0                       |
| Share "Privilege USD - Capitalisation"        | 126.31            | 146.73            | 155.03            | 15 684.640              |
| Share "UI13 RH USD - Capitalisation"          | 96.41             | 110.99            | 121.95            | 24 832.956              |
| Share "X - Capitalisation"                    | 197.38            | 223.00            | 243.65            | 329 376.627             |
| Share "X - Distribution"                      | 96 806.11         | 107 223.30        | 115 025.58        | 41.590                  |
| <b>Global Equity Net Zero Transition</b>      | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                    | 0                 | 0                 | 33 391 687        |                         |
| Net asset value per share                     |                   |                   |                   |                         |
| Share "Classic - Capitalisation"              | 0                 | 0                 | 110.98            | 10.000                  |
| Share "Classic - Distribution"                | 0                 | 0                 | 110.98            | 10.000                  |
| Share "Classic Solidarity - Capitalisation"   | 0                 | 0                 | 111.00            | 10.000                  |
| Share "I - Capitalisation"                    | 0                 | 0                 | 111.28            | 300 000.000             |
| Share "I - Distribution"                      | 0                 | 0                 | 111.26            | 10.000                  |
| Share "N - Capitalisation"                    | 0                 | 0                 | 110.75            | 10.000                  |
| Share "Privilege - Capitalisation"            | 0                 | 0                 | 111.24            | 10.000                  |
| Share "Privilege - Distribution"              | 0                 | 0                 | 111.24            | 10.000                  |
| Share "Privilege Solidarity - Capitalisation" | 0                 | 0                 | 111.25            | 10.000                  |

# BNP PARIBAS FUNDS

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

| Global High Yield Bond                   | EUR               | EUR               | EUR               | Number of shares        |
|--|-------------------|-------------------|-------------------|-------------------------|
|  | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets                               | 83 196 922        | 79 010 889        | 77 519 922        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "BH AUD MD - Distribution"         | 74.84             | 75.26             | 73.39             | 1 061.478               |
| Share "BH USD MD - Distribution"         | 75.86             | 77.16             | 75.34             | 5 760.198               |
| Share "Classic - Capitalisation"         | 95.45             | 104.93            | 106.60            | 90 634.733              |
| Share "Classic - Distribution"           | 22.41             | 23.27             | 22.26             | 298 127.242             |
| Share "Classic H AUD MD - Distribution"  | 56.18             | 57.12             | 55.98             | 42 614.006              |
| Share "Classic H CZK - Capitalisation"   | 10 596.54         | 12 076.35         | 12 386.34         | 21 435.116              |
| Share "Classic H USD - Capitalisation"   | 116.93            | 131.42            | 134.55            | 29 734.921              |
| Share "Classic H USD - Distribution"     | 32.78             | 34.83             | 33.57             | 13 940.653              |
| Share "Classic H USD MD - Distribution"  | 58.78             | 60.36             | 59.19             | 55 985.047              |
| Share "Classic USD MD - Distribution"    | 43.18             | 46.03             | 43.90             | 205 843.567             |
| Share "I - Capitalisation"               | 109.83            | 121.76            | 124.22            | 41 996.941              |
| Share "IH USD - Capitalisation"          | 193.02            | 218.76            | 224.87            | 300.000                 |
| Share "K - Capitalisation"               | 86.93             | 94.85             | 96.01             | 78 085.463              |
| Share "N - Capitalisation"               | 91.16             | 99.70             | 101.04            | 6 557.193               |
| Share "N - Distribution"                 | 67.71             | 69.96             | 66.75             | 18 942.177              |
| Share "Privilege - Capitalisation"       | 111.08            | 122.96            | 125.36            | 617.000                 |
| Share "Privilege - Distribution"         | 73.06             | 76.40             | 73.36             | 119 061.680             |
| Share "X - Capitalisation"               | 0                 | 107 658.39        | 110 132.47        | 86.000                  |
| <b>Global Inflation-Linked Bond</b>      | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 424 411 842       | 507 819 467       | 482 915 017       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 135.98            | 136.87            | 133.69            | 246 821.688             |
| Share "Classic - Distribution"           | 123.41            | 122.11            | 116.03            | 56 969.518              |
| Share "Classic USD - Capitalisation"     | 0                 | 151.17            | 143.28            | 9 381.747               |
| Share "I - Capitalisation"               | 150.08            | 151.90            | 148.79            | 212 007.640             |
| Share "N - Capitalisation"               | 125.53            | 125.71            | 122.49            | 41 920.083              |
| Share "Privilege - Capitalisation"       | 116.22            | 117.24            | 114.44            | 0.243                   |
| Share "Privilege - Distribution"         | 100.37            | 0                 | 0                 | 0                       |
| Share "UI10 H SGD - Capitalisation"      | 158.43            | 161.89            | 158.59            | 3 646 078.904           |
| Share "X - Capitalisation"               | 0                 | 101 851.31        | 99 877.40         | 73.000                  |
| <b>Global Megatrends</b>                 | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 317 422 642       | 338 663 973       | 335 468 454       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "B - Capitalisation"               | 72.48             | 86.01             | 100.00            | 10.000                  |
| Share "Classic - Capitalisation"         | 125.13            | 149.86            | 175.08            | 564 849.276             |
| Share "Classic - Distribution"           | 97.61             | 114.54            | 131.27            | 184 858.780             |
| Share "Classic EUR - Capitalisation"     | 152.65            | 176.62            | 212.69            | 404 697.243             |
| Share "Classic EUR - Distribution"       | 134.08            | 151.93            | 179.58            | 78 519.684              |
| Share "Classic NOK - Capitalisation"     | 0                 | 1 521.68          | 1 863.89          | 20 817.636              |
| Share "Classic RH NOK - Capitalisation"  | 119.09            | 139.62            | 162.16            | 20 082.073              |
| Share "I - Capitalisation"               | 136.13            | 164.68            | 193.37            | 2 613.537               |
| Share "I EUR - Capitalisation"           | 0                 | 149.08            | 180.42            | 187 974.510             |
| Share "K EUR - Capitalisation"           | 88.34             | 101.45            | 121.72            | 73 670.233              |
| Share "Life EUR - Capitalisation"        | 155.90            | 182.74            | 221.47            | 29 681.846              |
| Share "N - Capitalisation"               | 119.63            | 142.22            | 165.54            | 21 376.055              |
| Share "N EUR - Capitalisation"           | 0                 | 128.71            | 154.42            | 16 369.374              |
| Share "Privilege - Capitalisation"       | 134.22            | 162.20            | 190.34            | 75 904.293              |
| Share "Privilege EUR - Capitalisation"   | 0                 | 116.61            | 141.05            | 64 208.835              |
| Share "Privilege H NOK - Capitalisation" | 0                 | 1 060.70          | 1 263.95          | 14 627.584              |
| Share "X - Capitalisation"               | 141.54            | 0                 | 0                 | 0                       |
| Share "X EUR - Capitalisation"           | 0                 | 156.17            | 189.70            | 75 485.658              |

# BNP PARIBAS FUNDS

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

| Green Bond                                | EUR               | EUR               | EUR               | Number of shares        |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | 31/12/2022        | 31/12/2023        | 30/06/2024        |                         |
| Net assets                                | 1 322 734 757     | 1 407 462 750     | 1 366 168 678     |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 82.77             | 88.02             | 86.82             | 1 408 229.176           |
| Share "Classic - Distribution"            | 79.05             | 81.38             | 77.63             | 125 124.660             |
| Share "I - Capitalisation"                | 84.97             | 90.86             | 89.86             | 3 381 211.744           |
| Share "K - Capitalisation"                | 77.64             | 82.03             | 80.66             | 147 684.064             |
| Share "N - Capitalisation"                | 80.73             | 85.52             | 84.18             | 37 345.984              |
| Share "Privilege - Capitalisation"        | 83.84             | 89.48             | 88.41             | 371 098.820             |
| Share "Privilege - Distribution"          | 80.05             | 82.69             | 79.02             | 434 403.159             |
| Share "X - Capitalisation"                | 85 976.38         | 92 167.86         | 91 264.30         | 2 616.083               |
| Share "X - Distribution"                  | 82 921.94         | 86 054.20         | 82 412.99         | 7 233.649               |
| Share "XH AUD QD - Distribution"          | 82 014.99         | 85 672.78         | 83 331.08         | 255.787                 |
| <b>Green Tigers</b>                       | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 1 257 612 379     | 882 779 626       | 493 598 850       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 118.33            | 116.97            | 119.70            | 45 697.982              |
| Share "Classic - Distribution"            | 102.19            | 98.20             | 97.78             | 74 872.440              |
| Share "Classic EUR - Capitalisation"      | 243.45            | 232.49            | 245.19            | 1 127 558.973           |
| Share "Classic EUR - Distribution"        | 177.75            | 165.00            | 169.38            | 78 698.051              |
| Share "Classic H EUR - Capitalisation"    | 80.49             | 81.08             | 87.66             | 199 452.785             |
| Share "Classic HKD - Capitalisation"      | 96.96             | 95.83             | 98.04             | 587.869                 |
| Share "Classic MD - Distribution"         | 100.31            | 97.09             | 97.27             | 10 000                  |
| Share "Classic RH CNH - Capitalisation"   | 735.84            | 704.96            | 712.68            | 3 275.064               |
| Share "Classic RH SGD - Capitalisation"   | 75.58             | 73.14             | 74.19             | 1 883.414               |
| Share "Classic RH SGD MD - Distribution"  | 70.30             | 67.18             | 67.21             | 3 759.691               |
| Share "I - Capitalisation"                | 195.23            | 195.14            | 200.76            | 44 685.829              |
| Share "I EUR - Capitalisation"            | 85.32             | 82.38             | 87.36             | 138 336.635             |
| Share "I Plus - Capitalisation"           | 0                 | 0                 | 111.34            | 216 010.000             |
| Share "N - Capitalisation"                | 147.68            | 144.88            | 147.70            | 1 232.055               |
| Share "N EUR - Capitalisation"            | 0                 | 131.14            | 137.79            | 22 861.321              |
| Share "Privilege - Capitalisation"        | 96.74             | 96.58             | 99.31             | 79 445.630              |
| Share "Privilege - Distribution"          | 72.15             | 70.09             | 70.10             | 9 280.063               |
| Share "Privilege EUR - Capitalisation"    | 180.10            | 173.73            | 184.12            | 412 997.527             |
| Share "Privilege EUR - Distribution"      | 144.52            | 135.51            | 139.81            | 25 766.057              |
| Share "Privilege RH EUR - Capitalisation" | 74.63             | 72.55             | 73.96             | 7 053.567               |
| Share "Privilege RH EUR - Distribution"   | 71.38             | 67.49             | 66.92             | 7 286.796               |
| Share "U2 - Capitalisation"               | 77.85             | 77.14             | 79.03             | 31 947.826              |
| Share "U2 - Distribution"                 | 75.01             | 72.31             | 72.04             | 3 950.000               |
| Share "U2 RH GBP - Distribution"          | 71.76             | 68.32             | 67.92             | 6 000.000               |
| Share "U2 RH SGD - Capitalisation"        | 77.59             | 75.28             | 76.42             | 6 910.888               |
| Share "UI14 - Capitalisation"             | 0                 | 103.46            | 106.61            | 2 515.050               |
| Share "X - Capitalisation"                | 12 494.50         | 0                 | 0                 | 0                       |
| Share "X EUR - Capitalisation"            | 0                 | 11 367.38         | 12 087.55         | 182.446                 |
| <b>Health Care Innovators</b>             | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 1 553 311 195     | 1 473 245 274     | 1 711 098 821     |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 1 531.73          | 1 536.22          | 1 744.10          | 730 813.571             |
| Share "Classic - Distribution"            | 993.25            | 979.90            | 1 094.30          | 68 860.585              |
| Share "Classic H EUR - Capitalisation"    | 111.45            | 112.49            | 124.22            | 469 459.228             |
| Share "Classic RH CZK - Capitalisation"   | 0                 | 0                 | 1 100.46          | 16 180.685              |
| Share "Classic SEK - Capitalisation"      | 0                 | 17 101.52         | 19 795.00         | 763.203                 |
| Share "Classic USD - Capitalisation"      | 327.85            | 340.33            | 374.88            | 51 988.638              |
| Share "I - Capitalisation"                | 1 784.55          | 1 807.99          | 2 062.93          | 56 843.079              |
| Share "K - Capitalisation"                | 115.91            | 115.38            | 130.51            | 355 177.381             |
| Share "N - Capitalisation"                | 401.59            | 399.76            | 452.19            | 31 055.668              |
| Share "Privilege - Capitalisation"        | 328.41            | 332.35            | 378.99            | 134 730.587             |
| Share "Privilege - Distribution"          | 237.72            | 236.65            | 265.47            | 6 277.414               |
| Share "X - Capitalisation"                | 129.61            | 132.31            | 151.52            | 344 487.370             |

# BNP PARIBAS FUNDS

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

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









# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

| Sustainable Asia ex-Japan Equity          | USD               | USD               | USD               | Number of shares        |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets                                | 563 725 075       | 282 727 531       | 249 257 688       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 137.14            | 135.96            | 149.84            | 164 221.743             |
| Share "Classic - Distribution"            | 412.01            | 397.95            | 427.95            | 5 035.554               |
| Share "Classic EUR - Capitalisation"      | 655.07            | 627.46            | 712.75            | 129 598.650             |
| Share "Classic EUR - Distribution"        | 387.28            | 361.15            | 400.65            | 58 438.265              |
| Share "Classic MD - Distribution"         | 86.80             | 84.75             | 92.68             | 1 155.049               |
| Share "Classic RH AUD - Capitalisation"   | 127.71            | 123.28            | 134.79            | 300.000                 |
| Share "Classic RH SGD - Capitalisation"   | 132.65            | 128.71            | 140.56            | 300.000                 |
| Share "Classic SEK - Capitalisation"      | 0                 | 1 370.16          | 1 586.78          | 7 522.182               |
| Share "I - Capitalisation"                | 133.15            | 133.34            | 147.69            | 3 841.021               |
| Share "I EUR - Capitalisation"            | 781.35            | 755.98            | 863.02            | 39 284.402              |
| Share "N - Capitalisation"                | 90.89             | 89.42             | 98.19             | 382.206                 |
| Share "N RH EUR - Distribution"           | 110.54            | 103.20            | 109.61            | 7 545.512               |
| Share "Privilege - Capitalisation"        | 184.03            | 184.09            | 203.78            | 116 131.068             |
| Share "Privilege EUR - Capitalisation"    | 101.76            | 98.34             | 112.20            | 40 707.911              |
| Share "Privilege EUR - Distribution"      | 132.75            | 124.92            | 139.21            | 45 334.154              |
| Share "Privilege Plus EUR - Distribution" | 56.23             | 53.01             | 59.13             | 378 073.792             |
| Share "X - Capitalisation"                | 89.35             | 0                 | 0                 | 0                       |
| <b>Sustainable Asian Cities Bond</b>      | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 47 324 124        | 80 599 549        | 68 534 098        |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 142.38            | 148.82            | 150.73            | 87 831.689              |
| Share "Classic - Distribution"            | 93.63             | 91.36             | 86.88             | 16 874.315              |
| Share "Classic EUR - Capitalisation"      | 139.90            | 141.28            | 147.49            | 10 754.664              |
| Share "Classic EUR - Distribution"        | 86.91             | 81.78             | 80.33             | 22 879.267              |
| Share "Classic HKD MD - Distribution"     | 0                 | 103.27            | 102.50            | 10.000                  |
| Share "Classic MD - Distribution"         | 63.15             | 61.29             | 60.22             | 97 712.767              |
| Share "Classic RH AUD MD - Distribution"  | 60.89             | 58.43             | 57.37             | 18 014.465              |
| Share "Classic RH CNH MD - Distribution"  | 998.86            | 954.63            | 935.74            | 6 240.000               |
| Share "Classic RH EUR - Capitalisation"   | 82.64             | 84.47             | 84.94             | 764.431                 |
| Share "Classic RH HKD MD - Distribution"  | 99.92             | 95.79             | 93.67             | 100.000                 |
| Share "Classic RH SGD MD - Distribution"  | 61.86             | 59.90             | 58.87             | 7 250.562               |
| Share "I - Capitalisation"                | 183.73            | 193.36            | 196.51            | 31 024.889              |
| Share "I RH EUR - Capitalisation"         | 0                 | 103.27            | 104.29            | 271.613                 |
| Share "N - Capitalisation"                | 86.22             | 89.68             | 90.61             | 1 660.371               |
| Share "Privilege - Capitalisation"        | 101.48            | 106.66            | 108.32            | 1 666.000               |
| Share "Privilege - Distribution"          | 81.41             | 79.90             | 76.18             | 153 126.130             |
| Share "X - Capitalisation"                | 98 571.63         | 104 162.18        | 106 067.82        | 228.868                 |
| <b>Sustainable Enhanced Bond 12M</b>      | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                | 3 253 964 625     | 1 867 954 966     | 1 739 036 849     |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Classic - Capitalisation"          | 97.84             | 102.00            | 103.71            | 2 113 083.309           |
| Share "Classic - Distribution"            | 86.22             | 87.95             | 86.17             | 295 745.403             |
| Share "I - Capitalisation"                | 100 492.23        | 105 041.38        | 106 959.55        | 6 259.994               |
| Share "I - Distribution"                  | 98.34             | 100.56            | 98.67             | 6 903.107               |
| Share "I Plus - Capitalisation"           | 97.03             | 101.50            | 103.39            | 127 381.900             |
| Share "I Plus H USD - Capitalisation"     | 99.33             | 106.02            | 108.75            | 300.000                 |
| Share "IH CHF - Capitalisation"           | 96.88             | 99.17             | 99.78             | 300.000                 |
| Share "K - Capitalisation"                | 0                 | 101.69            | 103.01            | 1 961 842.278           |
| Share "Privilege - Capitalisation"        | 98.62             | 103.00            | 104.84            | 2 525 727.971           |
| Share "Privilege - Distribution"          | 87.22             | 89.14             | 87.44             | 58 629.776              |
| Share "U3 - Capitalisation"               | 97.33             | 101.68            | 103.50            | 281 299.125             |
| Share "X - Capitalisation"                | 102.17            | 106.92            | 108.94            | 1 279 585.799           |
| Share "X - Distribution"                  | 980.06            | 1 003.57          | 985.33            | 172 951.857             |

# BNP PARIBAS FUNDS

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

| <b>Sustainable Euro Bond</b>                        | EUR           | EUR           | EUR         | Number of shares |
|---|---------------|---------------|-------------|------------------|
|   | 31/12/2022    | 31/12/2023    | 30/06/2024  | 30/06/2024       |
| Net assets  | 544 459 876   | 375 982 108   | 324 234 463 |                  |
| Net asset value per share                           |               |               |             |                  |
| Share "Classic - Capitalisation"                    | 124.25        | 132.65        | 130.81      | 344 301.160      |
| Share "Classic - Distribution"                      | 94.60         | 97.57         | 93.38       | 42 202.564       |
| Share "Classic H USD - Capitalisation"              | 84.76         | 92.49         | 91.87       | 100.000          |
| Share "I - Capitalisation"                          | 138.69        | 149.01        | 147.41      | 830 370.302      |
| Share "IH GBP - Distribution"                       | 84.81         | 89.25         | 86.22       | 120 374.023      |
| Share "IH USD - Capitalisation"                     | 86.63         | 95.09         | 94.79       | 85 033.510       |
| Share "N - Capitalisation"                          | 92.56         | 98.32         | 96.72       | 28 824.600       |
| Share "Privilege - Capitalisation"                  | 98.52         | 105.66        | 104.42      | 230 905.363      |
| Share "Privilege - Distribution"                    | 93.19         | 96.55         | 92.62       | 8 002.561        |
| Share "Privilege H GBP - Distribution"              | 84.36         | 88.65         | 85.60       | 100.000          |
| Share "Privilege H USD - Capitalisation"            | 85.93         | 94.15         | 93.73       | 384.777          |
| Share "X - Capitalisation"                          | 108.20        | 116.61        | 115.53      | 912 257.705      |
| <b>Sustainable Euro Corporate Bond</b>              |               |               |             |                  |
|   | EUR           | EUR           | EUR         | Number of shares |
|   | 31/12/2022    | 31/12/2023    | 30/06/2024  | 30/06/2024       |
| Net assets  | 1 633 479 709 | 1 014 011 579 | 972 155 168 |                  |
| Net asset value per share                           |               |               |             |                  |
| Share "Classic - Capitalisation"                    | 25.82         | 27.73         | 27.80       | 5 354 080.733    |
| Share "Classic - Distribution"                      | 46.43         | 47.75         | 46.14       | 477 738.717      |
| Share "Classic EUR MD - Distribution"               | 0             | 0             | 99.97       | 10.000           |
| Share "Classic H CHF - Capitalisation"              | 87.12         | 91.58         | 90.75       | 1 399.134        |
| Share "Classic RH CNH MD - Distribution"            | 0             | 0             | 998.58      | 100.000          |
| Share "Classic RH HKD MD - Distribution"            | 0             | 0             | 99.97       | 1 000.000        |
| Share "Classic RH USD MD - Distribution"            | 0             | 0             | 99.97       | 100.000          |
| Share "I - Capitalisation"                          | 142.10        | 153.58        | 154.48      | 885 832.157      |
| Share "N - Capitalisation"                          | 119.62        | 127.81        | 127.85      | 41 250.963       |
| Share "Privilege - Capitalisation"                  | 104.74        | 113.13        | 113.76      | 1 136 375.340    |
| Share "Privilege - Distribution"                    | 90.87         | 94.01         | 91.10       | 131 443.660      |
| Share "X - Capitalisation"                          | 125.10        | 135.61        | 136.61      | 2 245 478.777    |
| Share "X - Distribution"                            | 87.65         | 91.01         | 88.36       | 2 387 487.196    |
| <b>Sustainable Euro Low Vol Equity</b>              |               |               |             |                  |
|   | EUR           | EUR           | EUR         | Number of shares |
|   | 31/12/2022    | 31/12/2023    | 30/06/2024  | 30/06/2024       |
| Net assets  | 64 371 267    | 40 836 923    | 38 320 030  |                  |
| Net asset value per share                           |               |               |             |                  |
| Share "Classic - Capitalisation"                    | 106.13        | 121.91        | 126.71      | 131 960.287      |
| Share "I - Capitalisation"                          | 113.69        | 131.92        | 137.78      | 34 444.976       |
| Share "Privilege - Capitalisation"                  | 108.24        | 125.45        | 130.96      | 10 315.244       |
| Share "X2 - Capitalisation"                         | 87 843.50     | 102 693.82    | 107 659.66  | 144.000          |
| <b>Sustainable Euro Multi-Factor Corporate Bond</b> |               |               |             |                  |
|   | EUR           | EUR           | EUR         | Number of shares |
|   | 31/12/2022    | 31/12/2023    | 30/06/2024  | 30/06/2024       |
| Net assets  | 255 439 089   | 256 065 246   | 222 903 700 |                  |
| Net asset value per share                           |               |               |             |                  |
| Share "Classic - Capitalisation"                    | 90.63         | 97.59         | 97.62       | 199 169.147      |
| Share "Classic - Distribution"                      | 88.29         | 91.10         | 87.81       | 25 349.580       |
| Share "I - Capitalisation"                          | 91.95         | 99.32         | 99.50       | 637 802.536      |
| Share "K - Capitalisation"                          | 83.73         | 89.48         | 89.18       | 174 438.163      |
| Share "N - Capitalisation"                          | 84.69         | 91.15         | 91.16       | 2 058.331        |
| Share "Privilege - Capitalisation"                  | 86.78         | 93.63         | 93.76       | 3 899.277        |
| Share "Privilege H CZK - Capitalisation"            | 910.20        | 1 018.63      | 1 029.85    | 66 750.136       |
| Share "X - Capitalisation"                          | 92.20         | 99.72         | 99.96       | 1 189 604.506    |

# BNP PARIBAS FUNDS

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

| <b>Sustainable Euro Multi-Factor Equity</b> | EUR        | EUR        | EUR        | Number of shares |
|---|------------|------------|------------|------------------|
|   | 31/12/2022 | 31/12/2023 | 30/06/2024 | 30/06/2024       |
| Net assets                                  | 61 940 547 | 25 008 033 | 32 754 825 |                  |
| Net asset value per share                   |            |            |            |                  |
| Share "Classic - Capitalisation"            | 100.29     | 119.76     | 130.70     | 1 345.615        |
| Share "I - Capitalisation"                  | 103.79     | 125.02     | 137.02     | 166 230.134      |
| Share "Privilege - Capitalisation"          | 0          | 0          | 107.76     | 33 493.574       |
| Share "X - Capitalisation"                  | 104 794.38 | 126 735.48 | 139 170.94 | 44.500           |

| <b>Sustainable Europe Dividend</b>       | EUR         | EUR         | EUR         | Number of shares |
|--|-------------|-------------|-------------|------------------|
|  | 31/12/2022  | 31/12/2023  | 30/06/2024  | 30/06/2024       |
| Net assets                               | 135 946 781 | 134 760 176 | 135 177 442 |                  |
| Net asset value per share                |             |             |             |                  |
| Share "Classic - Capitalisation"         | 99.23       | 113.76      | 124.54      | 284 763.069      |
| Share "Classic - Distribution"           | 41.84       | 46.54       | 49.38       | 92 690.455       |
| Share "Classic RH CNH MD - Distribution" | 0           | 0           | 996.25      | 100.000          |
| Share "Classic RH HKD MD - Distribution" | 0           | 0           | 99.74       | 1 000.000        |
| Share "Classic RH USD MD - Distribution" | 82.94       | 92.53       | 99.88       | 12 638.616       |
| Share "I - Capitalisation"               | 121.13      | 140.27      | 154.34      | 172 389.805      |
| Share "N - Capitalisation"               | 84.03       | 95.60       | 104.28      | 25 140.241       |
| Share "N - Distribution"                 | 87.46       | 96.57       | 102.07      | 2 330.105        |
| Share "Privilege - Capitalisation"       | 136.32      | 157.68      | 173.39      | 2 812.545        |
| Share "Privilege - Distribution"         | 107.79      | 121.02      | 128.97      | 185 962.427      |
| Share "X - Capitalisation"               | 140.77      | 164.24      | 181.37      | 220 518.080      |

| <b>Sustainable Europe Multi-Factor Equity</b> | EUR         | EUR         | EUR         | Number of shares |
|---|-------------|-------------|-------------|------------------|
|   | 31/12/2022  | 31/12/2023  | 30/06/2024  | 30/06/2024       |
| Net assets                                    | 341 392 755 | 325 041 230 | 343 038 283 |                  |
| Net asset value per share                     |             |             |             |                  |
| Share "Classic - Capitalisation"              | 139.19      | 164.61      | 182.45      | 317 288.976      |
| Share "Classic - Distribution"                | 100.43      | 115.36      | 123.91      | 30 194.914       |
| Share "I - Capitalisation"                    | 144.69      | 172.61      | 192.13      | 1 007 700.055    |
| Share "K - Capitalisation"                    | 109.34      | 128.34      | 141.72      | 299 474.112      |
| Share "N - Capitalisation"                    | 104.42      | 121.95      | 134.67      | 16 895.679       |
| Share "Privilege - Capitalisation"            | 115.75      | 137.78      | 153.21      | 35 822.496       |
| Share "Privilege - Distribution"              | 101.26      | 117.08      | 126.17      | 1 518.114        |
| Share "X - Capitalisation"                    | 122.68      | 146.93      | 163.87      | 228 227.957      |

| <b>Sustainable Europe Value</b>    | EUR         | EUR         | EUR         | Number of shares |
|------------------------------------|-------------|-------------|-------------|------------------|
|                                    | 31/12/2022  | 31/12/2023  | 30/06/2024  | 30/06/2024       |
| Net assets                         | 554 297 646 | 418 975 750 | 300 235 141 |                  |
| Net asset value per share          |             |             |             |                  |
| Share "Classic - Capitalisation"   | 168.15      | 191.60      | 202.31      | 953 969.988      |
| Share "Classic - Distribution"     | 88.31       | 96.28       | 96.87       | 16 687.112       |
| Share "I - Capitalisation"         | 204.89      | 235.83      | 250.25      | 68 671.524       |
| Share "I MD - Distribution"        | 0           | 104.41      | 108.81      | 18 894.151       |
| Share "N - Capitalisation"         | 145.92      | 165.01      | 173.59      | 9 899.948        |
| Share "Privilege - Capitalisation" | 152.79      | 175.68      | 186.31      | 115 548.325      |
| Share "Privilege - Distribution"   | 92.18       | 101.44      | 102.53      | 76.568           |
| Share "X - Capitalisation"         | 115.61      | 134.07      | 142.79      | 442 064.000      |

# BNP PARIBAS FUNDS

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

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



# BNP PARIBAS FUNDS

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

### Sustainable Global Multi-Factor Corporate Bond

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

### Sustainable Global Multi-Factor Equity

|   | USD        | USD        | USD        | Number of shares |
|---|------------|------------|------------|------------------|
|   | 31/12/2022 | 31/12/2023 | 30/06/2024 | 30/06/2024       |
| Net assets                              | 22 671 529 | 30 055 485 | 40 093 060 |                  |
| Net asset value per share               |            |            |            |                  |
| Share "Classic - Capitalisation"        | 160.21     | 181.79     | 202.52     | 2 971.181        |
| Share "Classic EUR - Capitalisation"    | 0          | 0          | 114.02     | 718.010          |
| Share "Classic RH EUR - Capitalisation" | 110.29     | 122.03     | 134.87     | 80 311.281       |
| Share "K EUR - Capitalisation"          | 94.33      | 102.63     | 117.43     | 124 518.718      |
| Share "X - Capitalisation"              | 184.09     | 211.52     | 237.16     | 51 114.822       |

### Sustainable Global Multi-Factor High Yield Bond

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

### Sustainable Japan Multi-Factor Equity

|                                      | JPY           | JPY           | JPY           | Number of shares |
|--------------------------------------|---------------|---------------|---------------|------------------|
|                                      | 31/12/2022    | 31/12/2023    | 30/06/2024    | 30/06/2024       |
| Net assets                           | 2 047 856 178 | 2 701 967 204 | 3 998 050 315 |                  |
| Net asset value per share            |               |               |               |                  |
| Share "Classic - Capitalisation"     | 1 534.00      | 2 062.00      | 2 544.00      | 34 059.755       |
| Share "Classic EUR - Capitalisation" | 118.17        | 143.62        | 160.06        | 141 713.062      |
| Share "N - Capitalisation"           | 0             | 11 349.00     | 13 950.00     | 58.308           |

# BNP PARIBAS FUNDS

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

| Sustainable Multi-Asset Balanced               | EUR               | EUR               | EUR               | Number of shares        |
|--|-------------------|-------------------|-------------------|-------------------------|
|  | 31/12/2022        | 31/12/2023        | 30/06/2024        | 30/06/2024              |
| Net assets                                     | 1 273 817 005     | 997 905 510       | 865 601 261       |                         |
| Net asset value per share                      |                   |                   |                   |                         |
| Share "Classic - Capitalisation"               | 212.90            | 229.97            | 237.22            | 1 643 312.517           |
| Share "Classic - Distribution"                 | 116.71            | 122.60            | 123.16            | 232 663.776             |
| Share "Classic MD - Distribution"              | 88.39             | 92.85             | 94.50             | 66 005.839              |
| Share "Classic RH AUD MD - Distribution"       | 88.31             | 91.47             | 92.86             | 600.000                 |
| Share "Classic RH CAD MD - Distribution"       | 87.75             | 92.46             | 94.08             | 600.000                 |
| Share "Classic RH HKD MD - Distribution"       | 86.20             | 90.21             | 91.58             | 600.000                 |
| Share "Classic RH SGD - Capitalisation"        | 86.51             | 93.96             | 96.85             | 100.000                 |
| Share "Classic RH SGD MD - Distribution"       | 87.49             | 91.63             | 93.18             | 3 323.878               |
| Share "Classic RH USD - Capitalisation"        | 111.76            | 123.42            | 128.27            | 44 648.327              |
| Share "Classic RH USD - Distribution"          | 108.04            | 115.99            | 117.42            | 29 974.043              |
| Share "Classic RH USD MD - Distribution"       | 94.86             | 99.76             | 101.55            | 3 738.217               |
| Share "Classic Solidarity BE - Capitalisation" | 103.14            | 111.41            | 114.93            | 592 626.218             |
| Share "Classic Solidarity BE - Distribution"   | 98.33             | 103.30            | 103.77            | 715 312.240             |
| Share "I - Capitalisation"                     | 262.20            | 285.98            | 296.43            | 246 828.674             |
| Share "K - Capitalisation"                     | 90.52             | 97.04             | 99.74             | 718 704.553             |
| Share "N - Capitalisation"                     | 106.51            | 114.19            | 117.36            | 169 649.690             |
| Share "Privilege - Capitalisation"             | 104.85            | 114.11            | 118.14            | 43 957.661              |
| Share "Privilege - Distribution"               | 113.42            | 120.04            | 121.05            | 697 945.663             |
| Share "X - Capitalisation"                     | 0                 | 0                 | 103 812.79        | 335.470                 |
| <b>Sustainable Multi-Asset Flexible</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                     | 5 531 791         | 94 031 410        | 79 346 161        |                         |
| Net asset value per share                      |                   |                   |                   |                         |
| Share "Classic - Capitalisation"               | 99.69             | 102.11            | 104.06            | 267 305.471             |
| Share "Classic - Distribution"                 | 99.99             | 102.35            | 102.40            | 35 525.506              |
| Share "Classic H EUR - Capitalisation"         | 0                 | 103.36            | 106.26            | 379 454.376             |
| Share "I - Capitalisation"                     | 100.13            | 102.94            | 105.12            | 41 655.072              |
| Share "K - Capitalisation"                     | 99.79             | 101.43            | 103.00            | 28 068.689              |
| Share "N - Capitalisation"                     | 99.86             | 101.67            | 103.26            | 2 891.100               |
| Share "Privilege - Capitalisation"             | 100.13            | 103.05            | 105.23            | 10.000                  |
| Share "Privilege - Distribution"               | 100.13            | 103.05            | 103.30            | 10.000                  |
| Share "X - Capitalisation"                     | 100 248.00        | 103 633.00        | 106 062.00        | 0.010                   |
| <b>Sustainable Multi-Asset Growth</b>          | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                     | 627 220 541       | 535 873 824       | 486 599 076       |                         |
| Net asset value per share                      |                   |                   |                   |                         |
| Share "Classic - Capitalisation"               | 254.42            | 277.52            | 293.45            | 773 908.433             |
| Share "Classic - Distribution"                 | 138.43            | 147.34            | 152.23            | 20 664.842              |
| Share "Classic RH AUD MD - Distribution"       | 88.56             | 92.83             | 96.76             | 3 850.254               |
| Share "Classic RH CAD MD - Distribution"       | 89.30             | 95.11             | 99.46             | 100.000                 |
| Share "Classic RH HKD MD - Distribution"       | 89.19             | 94.39             | 98.45             | 100.000                 |
| Share "Classic RH SGD - Capitalisation"        | 86.85             | 95.28             | 100.64            | 5 042.368               |
| Share "Classic RH SGD MD - Distribution"       | 90.81             | 96.23             | 100.50            | 26 678.771              |
| Share "Classic RH USD - Capitalisation"        | 87.09             | 96.96             | 103.28            | 350.960                 |
| Share "Classic RH USD MD - Distribution"       | 102.75            | 109.04            | 113.95            | 2 290.642               |
| Share "Classic Solidarity BE - Capitalisation" | 115.27            | 125.74            | 132.96            | 422 381.546             |
| Share "Classic Solidarity BE - Distribution"   | 107.88            | 114.82            | 118.63            | 295 641.599             |
| Share "I - Capitalisation"                     | 315.35            | 347.54            | 369.38            | 100 836.626             |
| Share "K - Capitalisation"                     | 95.26             | 103.13            | 108.65            | 555 797.477             |
| Share "N - Capitalisation"                     | 123.30            | 133.50            | 140.64            | 48 727.094              |
| Share "Privilege - Capitalisation"             | 150.31            | 165.19            | 175.32            | 130 816.746             |
| Share "Privilege - Distribution"               | 116.79            | 125.26            | 129.90            | 103.000                 |
| Share "Privilege USD - Capitalisation"         | 0                 | 107.62            | 110.81            | 84 306.623              |
| Share "X - Capitalisation"                     | 0                 | 0                 | 105 741.83        | 248.250                 |



# 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>Number of shares</b> |
|---|-------------------|-------------------|-------------------|-------------------------|
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> |                         |
| Net assets                                      | 684 324 658       | 483 894 839       | 642 374 464       |                         |
| Net asset value per share                       |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                | 159.20            | 177.33            | 194.52            | 142 505.103             |
| Share "Classic - Distribution"                  | 125.16            | 136.10            | 145.98            | 22 756.874              |
| Share "Classic EUR - Capitalisation"            | 195.75            | 210.67            | 238.17            | 1 495 129.533           |
| Share "Classic GBP - Distribution"              | 0                 | 106.78            | 118.15            | 8.800                   |
| Share "Classic H EUR - Capitalisation"          | 133.71            | 145.24            | 158.07            | 312 924.332             |
| Share "Classic H EUR - Distribution"            | 108.62            | 115.15            | 122.49            | 4 797.829               |
| Share "Classic HUF - Capitalisation"            | 25 318.06         | 26 033.40         | 30 417.69         | 16.136                  |
| Share "Classic RH CZK - Capitalisation"         | 1 042.76          | 1 173.85          | 1 290.64          | 1 736.545               |
| Share "Classic SEK - Capitalisation"            | 0                 | 1 786.99          | 2 059.82          | 1 535.061               |
| Share "I - Capitalisation"                      | 173.29            | 194.71            | 214.48            | 274 355.339             |
| Share "I EUR - Capitalisation"                  | 0                 | 176.25            | 200.12            | 5 621.273               |
| Share "I Plus - Capitalisation"                 | 0                 | 107.49            | 118.50            | 269 231.000             |
| Share "IH EUR - Capitalisation"                 | 144.65            | 158.69            | 173.44            | 15 524.565              |
| Share "N - Capitalisation"                      | 149.38            | 165.16            | 180.49            | 11 040.671              |
| Share "N - Distribution"                        | 114.82            | 123.92            | 132.42            | 442.385                 |
| Share "N EUR - Capitalisation"                  | 0                 | 149.49            | 168.40            | 91.613                  |
| Share "Privilege - Capitalisation"              | 170.63            | 191.31            | 210.51            | 15 180.255              |
| Share "Privilege EUR - Capitalisation"          | 100.54            | 108.91            | 123.52            | 221 114.447             |
| Share "Privilege H EUR - Capitalisation"        | 97.15             | 106.17            | 115.89            | 358 653.729             |
| Share "Privilege H EUR - Distribution"          | 115.89            | 123.74            | 132.11            | 12 179.077              |
| Share "X - Capitalisation"                      | 111 254.53        | 125 508.40        | 0                 | 0                       |
| <b>Target Risk Balanced</b>                     | <b>EUR</b>        |                   |                   | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                      | 846 553 250       | 574 874 037       | 328 014 148       |                         |
| Net asset value per share                       |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                | 233.69            | 245.08            | 252.17            | 683 831.838             |
| Share "Classic - Distribution"                  | 96.26             | 100.95            | 100.08            | 289 570.385             |
| Share "Classic RH USD - Capitalisation"         | 91.01             | 97.70             | 101.27            | 3 911.550               |
| Share "Classic RH USD MD - Distribution"        | 85.68             | 89.08             | 91.04             | 958.537                 |
| Share "I - Capitalisation"                      | 146.37            | 154.63            | 159.69            | 125 161.907             |
| Share "N - Capitalisation"                      | 198.18            | 206.28            | 211.47            | 68 945.499              |
| Share "N - Distribution"                        | 71.82             | 74.75             | 73.83             | 1 260.954               |
| Share "Privilege - Capitalisation"              | 1 104.18          | 1 165.53          | 1 203.09          | 5 940.163               |
| Share "Privilege - Distribution"                | 85.55             | 90.30             | 89.82             | 36 997.561              |
| Share "X - Capitalisation"                      | 107.46            | 114.33            | 118.47            | 676 646.484             |
| Share "X RH BRL - Capitalisation"               | 131.46            | 151.12            | 160.80            | 31 337.154              |
| <b>Turkey Equity</b>                            | <b>EUR</b>        |                   |                   | <b>Number of shares</b> |
|   | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                                      | 68 737 277        | 28 074 914        | 80 766 548        |                         |
| Net asset value per share                       |                   |                   |                   |                         |
| Share "Classic - Capitalisation"                | 212.33            | 232.27            | 360.46            | 154 536.751             |
| Share "Classic - Distribution"                  | 131.18            | 141.25            | 216.51            | 31 666.085              |
| Share "Classic USD - Capitalisation"            | 66.77             | 75.60             | 113.83            | 11 334.498              |
| Share "I - Capitalisation"                      | 220.21            | 243.58            | 380.10            | 20 315.017              |
| Share "N - Capitalisation"                      | 187.34            | 203.40            | 314.50            | 13 606.537              |
| Share "Privilege - Capitalisation"              | 110.38            | 121.95            | 190.19            | 21 758.130              |
| Share "Privilege - Distribution"                | 74.79             | 81.34             | 125.29            | 6 884.744               |

# BNP PARIBAS FUNDS

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

| US Growth                                | USD               | USD               | USD               | Number of shares        |
|--|-------------------|-------------------|-------------------|-------------------------|
|  | 31/12/2022        | 31/12/2023        | 30/06/2024        |                         |
| Net assets                               | 964 733 925       | 1 408 159 717     | 1 636 487 910     |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 118.57            | 163.23            | 194.71            | 827 948.028             |
| Share "Classic - Distribution"           | 63.54             | 86.73             | 102.79            | 276 041.262             |
| Share "Classic EUR - Capitalisation"     | 455.35            | 605.63            | 744.61            | 747 761.547             |
| Share "Classic EUR - Distribution"       | 0                 | 78.51             | 96.53             | 382.954                 |
| Share "Classic H CZK - Capitalisation"   | 415.28            | 576.96            | 688.23            | 1 498 585.270           |
| Share "Classic H EUR - Capitalisation"   | 246.70            | 330.97            | 391.00            | 139 790.064             |
| Share "Classic H EUR - Distribution"     | 214.31            | 284.95            | 334.66            | 3 170.179               |
| Share "Classic RH CNH - Capitalisation"  | 0                 | 0                 | 1 116.17          | 100.000                 |
| Share "Classic SEK - Capitalisation"     | 0                 | 1 644.92          | 2 061.93          | 425 176.604             |
| Share "I - Capitalisation"               | 506.19            | 703.95            | 843.94            | 273 351.241             |
| Share "I EUR - Capitalisation"           | 0                 | 637.26            | 787.43            | 107 221.245             |
| Share "IH EUR - Capitalisation"          | 68.06             | 92.23             | 109.59            | 300.000                 |
| Share "N - Capitalisation"               | 189.97            | 259.57            | 308.49            | 23 027.896              |
| Share "Privilege - Capitalisation"       | 293.63            | 407.88            | 488.71            | 209 292.966             |
| Share "Privilege - Distribution"         | 148.12            | 204.01            | 242.85            | 14 092.528              |
| Share "Privilege EUR - Capitalisation"   | 474.88            | 637.28            | 787.01            | 125 230.984             |
| Share "Privilege H EUR - Capitalisation" | 143.04            | 193.59            | 229.80            | 72 370.858              |
| Share "Privilege H EUR - Distribution"   | 129.10            | 173.18            | 204.26            | 1 000.402               |
| Share "X - Capitalisation"               | 296.56            | 415.51            | 499.98            | 211 562.426             |
| <b>US High Yield Bond</b>                | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 49 358 364        | 44 088 703        | 43 803 528        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "B MD - Distribution"              | 82.72             | 83.63             | 81.41             | 20.000                  |
| Share "BH AUD MD - Distribution"         | 81.54             | 81.71             | 79.58             | 700.000                 |
| Share "Classic - Capitalisation"         | 252.61            | 281.67            | 287.36            | 30 523.901              |
| Share "Classic - Distribution"           | 82.98             | 85.27             | 80.79             | 14 314.913              |
| Share "Classic EUR - Capitalisation"     | 0                 | 0                 | 105.63            | 8 383.730               |
| Share "Classic H AUD MD - Distribution"  | 64.08             | 64.82             | 63.30             | 20 761.966              |
| Share "Classic H EUR - Capitalisation"   | 144.64            | 157.86            | 159.85            | 12 466.872              |
| Share "Classic MD - Distribution"        | 54.15             | 55.48             | 54.27             | 361 401.459             |
| Share "I - Capitalisation"               | 30.02             | 33.76             | 34.59             | 7 851.758               |
| Share "K EUR - Capitalisation"           | 103.73            | 110.91            | 116.19            | 71 887.865              |
| Share "N - Capitalisation"               | 226.76            | 251.59            | 256.04            | 4 041.557               |
| Share "Privilege - Capitalisation"       | 23.08             | 25.90             | 26.52             | 66.500                  |
| <b>US Mid Cap</b>                        | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|  | <b>31/12/2022</b> | <b>31/12/2023</b> | <b>30/06/2024</b> | <b>30/06/2024</b>       |
| Net assets                               | 73 996 490        | 74 181 243        | 70 091 763        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Classic - Capitalisation"         | 282.36            | 329.51            | 336.55            | 108 573.524             |
| Share "Classic - Distribution"           | 216.41            | 248.95            | 250.32            | 16 976.976              |
| Share "Classic EUR - Capitalisation"     | 264.54            | 298.27            | 313.99            | 32 995.325              |
| Share "Classic EUR - Distribution"       | 0                 | 225.36            | 237.24            | 436.677                 |
| Share "Classic H EUR - Capitalisation"   | 176.53            | 200.85            | 203.50            | 31 600.178              |
| Share "Classic H SGD - Capitalisation"   | 132.35            | 151.57            | 153.46            | 373.198                 |
| Share "I - Capitalisation"               | 34.25             | 40.44             | 41.54             | 21 661.093              |
| Share "I EUR - Capitalisation"           | 134.66            | 153.60            | 162.63            | 29 629.440              |
| Share "N - Capitalisation"               | 248.98            | 288.38            | 293.45            | 3 832.439               |
| Share "Privilege - Capitalisation"       | 262.52            | 309.44            | 317.60            | 10 864.695              |
| Share "Privilege EUR - Capitalisation"   | 0                 | 280.11            | 296.33            | 1 442.887               |
| Share "Privilege H EUR - Capitalisation" | 139.74            | 160.57            | 163.49            | 313.645                 |

# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS Aqua

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                   | Quotation currency | Market value         | % of net assets | Quantity                          | Denomination | Quotation currency | Market value | % of net assets |
|--|--------------------------------|--------------------|----------------------|-----------------|-----------------------------------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                |                    |                      |                 |                                   |              |                    |              |                 |
| <b>Shares</b>  |                                |                    |                      |                 |                                   |              |                    |              |                 |
| <i>United States of America</i>  |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>1 485 810 111</i> | <i>41.35</i>    |                                   |              |                    |              |                 |
| 572 282  | ADVANCED DRAINAGE SYSTEMS INC  | USD                | 85 643 396           | 2.38            |                                   |              |                    |              |                 |
| 896 496  | AECOM                          | USD                | 73 727 229           | 2.05            |                                   |              |                    |              |                 |
| 1 497 743  | AMERICAN WATER WORKS CO INC    | USD                | 180 497 771          | 5.01            |                                   |              |                    |              |                 |
| 150 874  | CHEMED CORP                    | USD                | 76 380 886           | 2.13            |                                   |              |                    |              |                 |
| 125 715  | CINTAS CORPORATION             | USD                | 82 139 665           | 2.29            |                                   |              |                    |              |                 |
| 330 176  | ECOLAB INC                     | USD                | 73 321 099           | 2.04            |                                   |              |                    |              |                 |
| 514 020  | FRANKLIN ELECTRIC CO INC       | USD                | 46 195 854           | 1.29            |                                   |              |                    |              |                 |
| 541 711  | IDEX CORP                      | USD                | 101 695 594          | 2.83            |                                   |              |                    |              |                 |
| 86 456   | KLA TENCOR CORPORATION         | USD                | 66 511 627           | 1.85            |                                   |              |                    |              |                 |
| 1 470 460  | MASCO CORPORATION              | USD                | 91 472 422           | 2.55            |                                   |              |                    |              |                 |
| 3 263 131  | MUELLER WATER PRODUCTS INC - A | USD                | 54 560 586           | 1.52            |                                   |              |                    |              |                 |
| 536 463  | SITEONE LANDSCAPE SUPPLY INC   | USD                | 60 771 610           | 1.69            |                                   |              |                    |              |                 |
| 1 502 011  | SMITH (A.O.) CORP              | USD                | 114 611 112          | 3.19            |                                   |              |                    |              |                 |
| 217 921  | VALMONT INDUSTRIES             | USD                | 55 804 449           | 1.55            |                                   |              |                    |              |                 |
| 920 180  | VERALTO CORP                   | USD                | 81 968 355           | 2.28            |                                   |              |                    |              |                 |
| 455 717  | WATTS WATER TECHNOLOGIES - A   | USD                | 77 970 447           | 2.17            |                                   |              |                    |              |                 |
| 736 844  | XYLEM INC                      | USD                | 93 247 634           | 2.60            |                                   |              |                    |              |                 |
| 2 525 917  | ZURN WATER SOLUTIONS CORP      | USD                | 69 290 375           | 1.93            |                                   |              |                    |              |                 |
| <i>United Kingdom</i>  |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>749 186 312</i>   | <i>20.86</i>    |                                   |              |                    |              |                 |
| 563 699  | FERGUSON PLC                   | GBP                | 101 290 963          | 2.82            |                                   |              |                    |              |                 |
| 308 001  | LINDE PLC                      | USD                | 126 105 826          | 3.51            |                                   |              |                    |              |                 |
| 7 309 438  | PENNON GROUP PLC               | GBP                | 49 442 268           | 1.38            |                                   |              |                    |              |                 |
| 1 593 494  | PENTAIR PLC                    | USD                | 113 994 108          | 3.17            |                                   |              |                    |              |                 |
| 8 885 418  | POLYPIPE GROUP PLC             | GBP                | 45 220 946           | 1.26            |                                   |              |                    |              |                 |
| 4 767 873  | SEVERN TRENT PLC               | GBP                | 133 838 978          | 3.73            |                                   |              |                    |              |                 |
| 729 580  | SPIRAX-SARCO ENGINEERING PLC   | GBP                | 72 970 908           | 2.03            |                                   |              |                    |              |                 |
| 9 174 168  | UNITED UTILITIES GROUP PLC     | GBP                | 106 322 315          | 2.96            |                                   |              |                    |              |                 |
| <i>Switzerland</i>   |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>255 730 554</i>   | <i>7.12</i>     |                                   |              |                    |              |                 |
| 1 465 946  | FISCHER (GEORG)-REG            | CHF                | 91 712 005           | 2.55            |                                   |              |                    |              |                 |
| 147 104  | GEBERIT AG - REG               | CHF                | 81 078 660           | 2.26            |                                   |              |                    |              |                 |
| 310 557  | SIKA AG - REG                  | CHF                | 82 939 889           | 2.31            |                                   |              |                    |              |                 |
| <i>France</i>  |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>173 481 143</i>   | <i>4.83</i>     |                                   |              |                    |              |                 |
| 6 213 508  | VEOLIA ENVIRONNEMENT           | EUR                | 173 481 143          | 4.83            |                                   |              |                    |              |                 |
| <i>The Netherlands</i>   |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>156 114 031</i>   | <i>4.34</i>     |                                   |              |                    |              |                 |
| 2 417 158  | AALBERTS INDUSTRIES NV         | EUR                | 91 658 631           | 2.55            |                                   |              |                    |              |                 |
| 1 089 694  | ARCADIS NV                     | EUR                | 64 455 400           | 1.79            |                                   |              |                    |              |                 |
| <i>Japan</i>   |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>153 357 911</i>   | <i>4.27</i>     |                                   |              |                    |              |                 |
| 4 224 018  | KUBOTA CORP                    | JPY                | 55 319 878           | 1.54            |                                   |              |                    |              |                 |
| 1 055 200  | KURITA WATER INDUSTRIES LTD    | JPY                | 41 914 471           | 1.17            |                                   |              |                    |              |                 |
| 4 332 999  | SEKISUI CHEMICAL CO LTD        | JPY                | 56 123 562           | 1.56            |                                   |              |                    |              |                 |
| <i>Denmark</i>   |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>100 330 867</i>   | <i>2.79</i>     |                                   |              |                    |              |                 |
| 1 755 955  | NOVOZYMES A/S - B              | DKK                | 100 330 867          | 2.79            |                                   |              |                    |              |                 |
| <i>Sweden</i>  |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>93 771 875</i>    | <i>2.61</i>     |                                   |              |                    |              |                 |
| 2 293 279  | ALFA LAVAL AB                  | SEK                | 93 771 875           | 2.61            |                                   |              |                    |              |                 |
| <i>Germany</i>   |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>84 577 362</i>    | <i>2.35</i>     |                                   |              |                    |              |                 |
| 386 198  | SARTORIUS AG - VORZUG          | EUR                | 84 577 362           | 2.35            |                                   |              |                    |              |                 |
| <i>Austria</i>   |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>79 490 450</i>    | <i>2.21</i>     |                                   |              |                    |              |                 |
| 2 567 521  | WIENERBERGER AG                | EUR                | 79 490 450           | 2.21            |                                   |              |                    |              |                 |
| <i>Australia</i>   |                                |                    |                      |                 |                                   |              |                    |              |                 |
|  |                                |                    | <i>65 091 353</i>    | <i>1.81</i>     |                                   |              |                    |              |                 |
| 7 463 345  | ALS LTD                        | AUD                | 65 091 353           | 1.81            |                                   |              |                    |              |                 |
|  |                                |                    |                      |                 | <b>Total securities portfolio</b> |              |                    |              |                 |
|  |                                |                    |                      |                 | <b>3 536 002 838 98.41</b>        |              |                    |              |                 |

# BNP PARIBAS FUNDS Asia High Yield Bond

## Securities portfolio at 30/06/2024

*Expressed in USD*

| Quantity   | Denomination                              | Quotation currency | Market value      | % of net assets | Quantity                      | Denomination                               | Quotation currency | Market value | % of net assets |
|--|---|--------------------|-------------------|-----------------|-------------------------------|--|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                   |                 |                               |  |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>39 884 315</b> | <b>62.20</b>    |                               |  |                    |              |                 |
| <i>Hong Kong</i>   |   |                    |                   |                 |                               |  |                    |              |                 |
| 200 000  | CHAMPION PATH 4.500% 21-27/01/2026        | USD                | 191 671           | 0.30            | 600 000                       | WYNN MACAU LTD 5.125% 19-15/12/2029        | USD                | 543 000      | 0.85            |
| 200 000  | CHAMPION PATH 4.850% 21-27/01/2028        | USD                | 182 671           | 0.29            | 500 000                       | WYNN MACAU LTD 5.500% 17-01/10/2027        | USD                | 476 250      | 0.74            |
| 200 000  | CHINA WATER AFF 4.850% 21-18/05/2026      | USD                | 183 688           | 0.29            | 1 150 000                     | WYNN MACAU LTD 5.500% 20-15/01/2026        | USD                | 1 127 139    | 1.76            |
| 400 000  | COASTAL EMERALD 6.500% 24-30/11/2172      | USD                | 406 752           | 0.63            | 750 000                       | WYNN MACAU LTD 5.625% 20-26/08/2028        | USD                | 702 000      | 1.10            |
| 350 000  | FAR EAST HORIZON 6.625% 24-16/04/2027     | USD                | 351 029           | 0.55            | <i>India</i>                  |  |                    |              |                 |
| 250 000  | FRANSHION BRILLA 4.250% 19-23/07/2029     | USD                | 190 156           | 0.30            | 1 100 000                     | 10 RENEW PW SUB 4.500% 21-14/07/2028       | USD                | 1 001 344    | 1.56            |
| 1 000 000  | FWD GROUP HOLDING 7.635% 24-02/07/2031    | USD                | 1 020 167         | 1.59            | 172 500                       | ADANI RENEW ENERGY 4.625% 19-15/10/2039    | USD                | 139 078      | 0.22            |
| 650 000  | FWD GROUP HOLDING 8.400% 24-05/04/2029    | USD                | 666 602           | 1.04            | 200 000                       | GMR HYDERABAD IN 4.250% 17-27/10/2027      | USD                | 187 313      | 0.29            |
| 200 000  | HUARONG FINANCE 2019 3.250% 19-13/11/2024 | USD                | 197 232           | 0.31            | 200 000                       | HPCL-MITTAL ENER 5.250% 17-28/04/2027      | USD                | 194 375      | 0.30            |
| 200 000  | HUARONG FINANCE 2019 3.375% 20-24/02/2030 | USD                | 169 194           | 0.26            | 200 000                       | INDIABULLS HOUS 9.700% 24-03/07/2027       | USD                | 195 750      | 0.31            |
| 200 000  | HUARONG FINANCE 2019 4.500% 19-29/05/2029 | USD                | 181 125           | 0.28            | 250 000                       | IRB INFRASTRUCTUR 7.110% 24-11/03/2032     | USD                | 250 391      | 0.39            |
| 220 000  | LAI SUN MTN LTD 5.000% 21-28/07/2026      | USD                | 147 689           | 0.23            | 400 000                       | JSW STEEL LTD 5.050% 21-05/04/2032         | USD                | 353 500      | 0.55            |
| 1 500 000  | LI & FUNG LTD 5.250% 16-29/12/2049        | USD                | 708 281           | 1.11            | 550 000                       | JSW STEEL LTD 5.375% 19-04/04/2025         | USD                | 544 500      | 0.85            |
| 830 000  | MELCO RESORTS 4.875% 17-06/06/2025        | USD                | 813 400           | 1.27            | 200 000                       | MANAPPURAM FIN 7.375% 24-12/05/2028        | USD                | 197 750      | 0.31            |
| 550 000  | MELCO RESORTS 5.250% 19-26/04/2026        | USD                | 531 438           | 0.83            | 101 000                       | RENEW POWER 5.875% 20-05/03/2027           | USD                | 97 822       | 0.15            |
| 550 000  | MELCO RESORTS 5.375% 19-04/12/2029        | USD                | 493 554           | 0.77            | 500 000                       | SHRIRAM FINANCE 6.625% 24-22/04/2027       | USD                | 499 688      | 0.78            |
| 250 000  | MELCO RESORTS 5.625% 19-17/07/2027        | USD                | 238 126           | 0.37            | <i>British Virgin Islands</i> |  |                    |              |                 |
| 400 000  | MELCO RESORTS 5.750% 20-21/07/2028        | USD                | 372 815           | 0.58            | 200 000                       | CITIC TELECOM IN 6.100% 13-05/03/2025      | USD                | 199 376      | 0.31            |
| 340 000  | MELCO RESORTS 7.625% 24-17/04/2032        | USD                | 337 776           | 0.53            | 230 000                       | CNTRL PLAZA DEV 4.650% 21-19/01/2026       | USD                | 215 194      | 0.34            |
| 352 000  | NWD MTN LTD 4.125% 19-18/07/2029          | USD                | 273 793           | 0.43            | 200 000                       | EASE TRADE 4.000% 20-10/11/2025            | USD                | 187 375      | 0.29            |
| 230 000  | NWD MTN LTD 4.500% 20-19/05/2030          | USD                | 175 593           | 0.27            | 300 000                       | FORTUNE STAR 5.000% 21-18/05/2026          | USD                | 279 563      | 0.44            |
| 300 000  | PCPD CAPITAL 5.125% 21-18/06/2026         | USD                | 261 381           | 0.41            | 230 000                       | FORTUNE STAR 5.050% 21-27/01/2027          | USD                | 207 647      | 0.32            |
| 400 000  | RKPF OVRS 2020 A 5.125% 21-26/07/2026     | USD                | 128 500           | 0.20            | 560 000                       | FORTUNE STAR 5.950% 20-19/10/2025          | USD                | 537 600      | 0.84            |
| 400 000  | RKPF OVRS 2020 A 5.200% 21-12/01/2026     | USD                | 129 000           | 0.20            | 240 000                       | FORTUNE STAR 6.850% 20-02/07/2024          | USD                | 239 688      | 0.37            |
| 400 000  | SHIMAO GROUP HOL 5.600% 19-15/07/2026     | USD                | 19 500            | 0.03            | 200 000                       | HUARONG FINANCE 4.250% 17-07/11/2027       | USD                | 184 438      | 0.29            |
| 300 000  | SINO OCEAN LAND 2.700% 21-13/01/2025      | USD                | 19 500            | 0.03            | 200 000                       | HUARONG FINANCE 4.750% 17-27/04/2027       | USD                | 189 653      | 0.30            |
| 200 000  | SINO OCEAN LAND 3.250% 21-05/05/2026      | USD                | 13 000            | 0.02            | 200 000                       | HUARONG FINANCE II 4.625% 16-03/06/2026    | USD                | 192 500      | 0.30            |
| 500 000  | STUDIO CITY FIN 5.000% 21-15/01/2029      | USD                | 438 750           | 0.68            | 200 000                       | HUARONG FINANCE II 5.000% 15-19/11/2025    | USD                | 195 375      | 0.30            |
| 398 000  | STUDIO CITY FIN 6.000% 20-15/07/2025      | USD                | 395 559           | 0.62            | 200 000                       | NEW METRO GLOBAL 4.500% 21-02/05/2026      | USD                | 121 688      | 0.19            |
| 450 000  | STUDIO CITY FIN 6.500% 20-15/01/2028      | USD                | 427 721           | 0.67            | 500 000                       | NWD FINANCE(BVI) 6.250% 19-31/12/2049      | USD                | 264 293      | 0.41            |
| 200 000  | VANKE REAL ESTAT 3.150% 19-12/05/2025     | USD                | 171 500           | 0.27            | 300 000                       | SINO OC TR FIN I 6.000% 14-30/07/2024      | USD                | 19 500       | 0.03            |
| 200 000  | VANKE REAL ESTAT 3.500% 19-12/11/2029     | USD                | 111 200           | 0.17            | 200 000                       | SUN HUNG KAI BVI 5.750% 19-15/11/2024      | USD                | 199 515      | 0.31            |
| 520 000  | VANKE REAL ESTAT 3.975% 17-09/11/2027     | USD                | 328 900           | 0.51            | <i>Sri Lanka</i>              |  |                    |              |                 |
| 650 000  | YANLORD LAND HK 5.125% 21-20/05/2026      | USD                | 556 969           | 0.87            | 1 075 000                     | REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026 | USD                | 630 555      | 0.98            |
| 750 000  | YUEXIU REIT MTN 2.650% 21-02/02/2026      | USD                | 677 555           | 1.06            | 1 100 000                     | REPUBLIC OF SRI LANKA 6.850% 15-03/11/2025 | USD                | 648 656      | 1.01            |
| <i>Macao</i>   |   |                    |                   |                 | 2 120 000                     | REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030 | USD                | 1 211 579    | 1.89            |
| 400 000  | MGM CHINA HOLDINGS 4.750% 21-01/02/2027   | USD                | 381 200           | 0.59            | 1 125 000                     | REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029 | USD                | 660 586      | 1.03            |
| 310 000  | MGM CHINA HOLDINGS 5.250% 20-18/06/2025   | USD                | 306 216           | 0.48            | <i>China</i>                  |  |                    |              |                 |
| 320 000  | MGM CHINA HOLDINGS 5.875% 19-15/05/2026   | USD                | 316 531           | 0.49            | 750 000                       | COUNTRY GARDEN 3.125% 20-22/10/2025        | USD                | 60 000       | 0.09            |
| 250 000  | MGM CHINA HOLDINGS 7.125% 24-26/06/2031   | USD                | 251 364           | 0.39            | 600 000                       | COUNTRY GARDEN 5.125% 18-17/01/2025        | USD                | 48 000       | 0.07            |
| 250 000  | WYNN MACAU LTD 4.875% 17-01/10/2024       | USD                | 249 141           | 0.39            | 200 000                       | COUNTRY GARDEN 6.150% 19-17/09/2025        | USD                | 16 000       | 0.02            |
|  |   |                    |                   |                 | 500 000                       | COUNTRY GARDEN 6.500% 19-31/12/2049        | USD                | 40 000       | 0.06            |
|  |   |                    |                   |                 | 450 000                       | COUNTRY GARDEN 8.000% 18-31/12/2049        | USD                | 36 000       | 0.06            |
|  |   |                    |                   |                 | 1 022 586                     | EASY TACTIC LTD 7.500% 22-11/07/2027       | USD                | 30 678       | 0.05            |
|  |   |                    |                   |                 | 753 484                       | EASY TACTIC LTD 7.500% 22-11/07/2028       | USD                | 22 605       | 0.04            |
|  |   |                    |                   |                 | 230 000                       | FUQING INVT MGMT 3.250% 20-23/06/2025      | USD                | 213 756      | 0.33            |



# BNP PARIBAS FUNDS Asia High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity  | Denomination                                | Quotation currency | Market value      | % of net assets | Quantity | Denomination                       | Quotation currency | Market value | % of net assets |
|-----------|---|--------------------|-------------------|-----------------|----------|------------------------------------|--------------------|--------------|-----------------|
| 500 000   | GREENTOWN CHINA 4.700% 20-29/04/2025        | USD                | 475 625           | 0.74            |          |                                    |                    |              |                 |
| 200 000   | KWG GROUP 5.950% 20-10/08/2025              | USD                | 11 000            | 0.02            | 200 000  | AC ENERGY FIN 5.100% 20-31/12/2060 | USD                | 158 813      | 0.25            |
| 400 000   | KWG GROUP 6.000% 21-14/08/2026              | USD                | 22 000            | 0.03            |          |                                    |                    |              |                 |
| 200 000   | KWG GROUP 6.300% 20-13/02/2026              | USD                | 11 000            | 0.02            |          |                                    |                    |              |                 |
| 200 000   | KWG GROUP 7.400% 19-05/03/2049              | USD                | 11 000            | 0.02            |          |                                    |                    |              |                 |
| 400 000   | KWG GROUP HOLDINGS LTD 5.875% 17-10/11/2024 | USD                | 22 000            | 0.03            |          |                                    |                    |              |                 |
| 370 000   | LONGFOR HOLDINGS 3.950% 19-16/09/2029       | USD                | 268 250           | 0.42            |          |                                    |                    |              |                 |
| 380 000   | LONGFOR PROPRTI 4.500% 18-16/01/2028        | USD                | 302 100           | 0.47            |          |                                    |                    |              |                 |
| 200 000   | POWERLONG 5.950% 20-30/04/2025              | USD                | 16 000            | 0.02            |          |                                    |                    |              |                 |
| 200 000   | POWERLONG 6.250% 20-10/08/2024              | USD                | 16 000            | 0.02            |          |                                    |                    |              |                 |
| 194 000   | POWERLONG 6.950% 23-06/12/2025              | USD                | 15 520            | 0.02            |          |                                    |                    |              |                 |
| 250 000   | SEAZEN GROUP LTD 4.450% 21-13/07/2025       | USD                | 186 563           | 0.29            |          |                                    |                    |              |                 |
| 300 000   | SHUI ON DEVELOP 5.500% 20-03/03/2025        | USD                | 246 188           | 0.38            |          |                                    |                    |              |                 |
| 200 000   | SHUI ON DEVELOP 5.500% 21-29/06/2026        | USD                | 143 688           | 0.22            |          |                                    |                    |              |                 |
| 1 250 000 | TIMES CN HOLDING 6.750% 20-08/07/2025       | USD                | 25 000            | 0.04            |          |                                    |                    |              |                 |
|           | <b>Singapore</b>                            |                    | <b>2 222 398</b>  | <b>3.47</b>     |          |                                    |                    |              |                 |
| 240 000   | CONTINUUM ENERGY 9.500% 23-24/02/2027       | USD                | 246 750           | 0.39            |          |                                    |                    |              |                 |
| 350 000   | JOLLIBEE WORLDWI 4.750% 20-24/06/2030       | USD                | 334 906           | 0.52            |          |                                    |                    |              |                 |
| 255 000   | MEDCO BELL 6.375% 20-30/01/2027             | USD                | 250 617           | 0.39            |          |                                    |                    |              |                 |
| 1 190 000 | MEDCO OAK TREE 7.375% 19-14/05/2026         | USD                | 1 197 437         | 1.87            |          |                                    |                    |              |                 |
| 200 000   | TML HOLDINGS PTE 4.350% 21-09/06/2026       | USD                | 192 688           | 0.30            |          |                                    |                    |              |                 |
|           | <b>Pakistan</b>                             |                    | <b>2 053 110</b>  | <b>3.21</b>     |          |                                    |                    |              |                 |
| 1 365 000 | REPUBLIC OF PAKISTAN 6.000% 21-08/04/2026   | USD                | 1 227 219         | 1.92            |          |                                    |                    |              |                 |
| 1 050 000 | REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031   | USD                | 825 891           | 1.29            |          |                                    |                    |              |                 |
|           | <b>Indonesia</b>                            |                    | <b>1 654 530</b>  | <b>2.58</b>     |          |                                    |                    |              |                 |
| 250 000   | BANK NEGARA INDO 3.750% 21-30/03/2026       | USD                | 238 906           | 0.37            |          |                                    |                    |              |                 |
| 1 500 000 | PAKUWON JATI 4.875% 21-29/04/2028           | USD                | 1 415 624         | 2.21            |          |                                    |                    |              |                 |
|           | <b>United States of America</b>             |                    | <b>1 382 499</b>  | <b>2.16</b>     |          |                                    |                    |              |                 |
| 1 400 000 | PERIAMA HOLDINGS 5.950% 20-19/04/2026       | USD                | 1 382 499         | 2.16            |          |                                    |                    |              |                 |
|           | <b>Mauritius</b>                            |                    | <b>1 292 295</b>  | <b>2.02</b>     |          |                                    |                    |              |                 |
| 910 875   | GREENKO POWER 4.300% 21-13/12/2028          | USD                | 831 173           | 1.30            |          |                                    |                    |              |                 |
| 250 000   | GREENKO SOLAR 5.950% 19-29/07/2026          | USD                | 243 984           | 0.38            |          |                                    |                    |              |                 |
| 233 325   | INDIA GREEN P 4.000% 21-22/02/2027          | USD                | 217 138           | 0.34            |          |                                    |                    |              |                 |
|           | <b>Mongolia</b>                             |                    | <b>1 257 271</b>  | <b>1.96</b>     |          |                                    |                    |              |                 |
| 200 000   | GOLOMT BANK 11.000% 24-20/05/2027           | USD                | 197 022           | 0.31            |          |                                    |                    |              |                 |
| 200 000   | MONGOLIA 3.500% 21-07/07/2027               | USD                | 180 188           | 0.28            |          |                                    |                    |              |                 |
| 450 000   | MONGOLIA 4.450% 21-07/07/2031               | USD                | 379 780           | 0.59            |          |                                    |                    |              |                 |
| 300 000   | MONGOLIA 5.125% 20-07/04/2026               | USD                | 291 281           | 0.45            |          |                                    |                    |              |                 |
| 200 000   | MONGOLIA 8.650% 23-19/01/2028               | USD                | 209 000           | 0.33            |          |                                    |                    |              |                 |
|           | <b>The Netherlands</b>                      |                    | <b>902 052</b>    | <b>1.41</b>     |          |                                    |                    |              |                 |
| 955 500   | GREENKO DUTCH BV 3.850% 21-29/03/2026       | USD                | 902 052           | 1.41            |          |                                    |                    |              |                 |
|           | <b>Philippines</b>                          |                    | <b>811 454</b>    | <b>1.26</b>     |          |                                    |                    |              |                 |
| 200 000   | ACEN FINANCE LTD 4.000% 21-31/12/2061       | USD                | 125 813           | 0.20            |          |                                    |                    |              |                 |
| 200 000   | AYC FINANCE LTD 3.900% 21-31/12/2061        | USD                | 124 625           | 0.19            |          |                                    |                    |              |                 |
| 200 000   | AYC FINANCE LTD 4.850% 19-31/12/2059        | USD                | 156 000           | 0.24            |          |                                    |                    |              |                 |
| 200 000   | GLOBE TELECOM 2.500% 20-23/07/2030          | USD                | 167 438           | 0.26            |          |                                    |                    |              |                 |
| 250 000   | MEGAWORLD CORP 4.125% 20-30/07/2027         | USD                | 237 578           | 0.37            |          |                                    |                    |              |                 |
|           | <b>Cayman Islands</b>                       |                    | <b>158 813</b>    | <b>0.25</b>     |          |                                    |                    |              |                 |
|           | <b>Floating rate bonds</b>                  |                    | <b>21 953 246</b> | <b>34.30</b>    |          |                                    |                    |              |                 |
|           | <b>Hong Kong</b>                            |                    | <b>10 027 909</b> | <b>15.67</b>    |          |                                    |                    |              |                 |
| 1 100 000 | BANGKOK BANK/HK 19-25/09/2034 FRN           | USD                | 974 281           | 1.52            |          |                                    |                    |              |                 |
| 300 000   | BANK OF EAST ASIA 19-31/12/2059 FRN         | USD                | 298 899           | 0.47            |          |                                    |                    |              |                 |
| 350 000   | BANK OF EAST ASIA 20-31/12/2060 FRN         | USD                | 341 898           | 0.53            |          |                                    |                    |              |                 |
| 700 000   | BANK OF EAST ASIA 22-22/04/2032 FRN         | USD                | 666 203           | 1.04            |          |                                    |                    |              |                 |
| 600 000   | BANK OF EAST ASIA 24-13/03/2027 FRN         | USD                | 603 449           | 0.94            |          |                                    |                    |              |                 |
| 700 000   | BANK OF EAST ASIA 24-27/06/2034 FRN         | USD                | 695 526           | 1.09            |          |                                    |                    |              |                 |
| 2 000 000 | BOCOM LEASING 24-26/06/2027 FRN             | USD                | 1 996 299         | 3.13            |          |                                    |                    |              |                 |
| 750 000   | CAS CAPITAL NO1 21-31/12/2061 FRN           | USD                | 700 788           | 1.09            |          |                                    |                    |              |                 |
| 250 000   | CHONG HING BANK 19-31/12/2059 FRN           | USD                | 249 531           | 0.39            |          |                                    |                    |              |                 |
| 500 000   | CN CITIC BK INTL 21-31/12/2061 FRN          | USD                | 474 337           | 0.74            |          |                                    |                    |              |                 |
| 1 000 000 | DAH SING BANK 23-15/11/2033 FRN             | USD                | 1 046 818         | 1.63            |          |                                    |                    |              |                 |
| 200 000   | FRANSHION BRILLA 21-08/08/2171 FRN          | USD                | 176 250           | 0.28            |          |                                    |                    |              |                 |
| 1 000 000 | HUARONG FINANCE 2019 20-31/12/2060 FRN      | USD                | 964 380           | 1.51            |          |                                    |                    |              |                 |
| 900 000   | KASIKORNBANK PCL 19-02/10/2031 FRN          | USD                | 839 250           | 1.31            |          |                                    |                    |              |                 |
|           | <b>China</b>                                |                    | <b>2 678 395</b>  | <b>4.20</b>     |          |                                    |                    |              |                 |
| 900 000   | BANK OF COMM HK 20-31/12/2061 FRN           | USD                | 874 688           | 1.37            |          |                                    |                    |              |                 |
| 1 900 000 | ICBC LTD 21-31/12/2061 FRN                  | USD                | 1 803 707         | 2.83            |          |                                    |                    |              |                 |
|           | <b>United Kingdom</b>                       |                    | <b>2 641 110</b>  | <b>4.12</b>     |          |                                    |                    |              |                 |
| 420 000   | STANDARD CHARTERED 20-31/12/2060 FRN        | USD                | 415 922           | 0.65            |          |                                    |                    |              |                 |
| 540 000   | STANDARD CHARTERED 21-31/12/2061 FRN        | USD                | 445 893           | 0.70            |          |                                    |                    |              |                 |
| 850 000   | STANDARD CHARTERED 21-31/12/2061 FRN        | USD                | 712 024           | 1.11            |          |                                    |                    |              |                 |
| 540 000   | STANDARD CHARTERED 22-15/02/2171 FRN        | USD                | 545 321           | 0.85            |          |                                    |                    |              |                 |
| 520 000   | STANDARD CHARTERED 24-08/09/2172 FRN        | USD                | 521 950           | 0.81            |          |                                    |                    |              |                 |
|           | <b>India</b>                                |                    | <b>2 307 981</b>  | <b>3.61</b>     |          |                                    |                    |              |                 |
| 450 000   | AXIS BANK GFT CY 21-08/03/2170 FRN          | USD                | 420 750           | 0.66            |          |                                    |                    |              |                 |
| 725 000   | HDFC BANK LTD 21-31/12/2061 FRN             | USD                | 671 531           | 1.05            |          |                                    |                    |              |                 |
| 700 000   | NETWORK I2I LTD 19-31/12/2059 FRN           | USD                | 692 650           | 1.08            |          |                                    |                    |              |                 |
| 550 000   | NETWORK I2I LTD 21-31/12/2061 FRN           | USD                | 523 050           | 0.82            |          |                                    |                    |              |                 |
|           | <b>British Virgin Islands</b>               |                    | <b>1 180 927</b>  | <b>1.84</b>     |          |                                    |                    |              |                 |
| 200 000   | CMB INTERNATIONAL TIONA 24-04/06/2027 FRN   | USD                | 200 313           | 0.31            |          |                                    |                    |              |                 |
| 200 000   | CNTRL PLAZA DEV 19-31/12/2059 FRN           | USD                | 196 313           | 0.31            |          |                                    |                    |              |                 |
| 700 000   | NWD FINANCE(BVI) 20-31/12/2060 FRN          | USD                | 572 015           | 0.89            |          |                                    |                    |              |                 |
| 350 000   | NWD FINANCE(BVI) 21-31/12/2061 FRN          | USD                | 212 286           | 0.33            |          |                                    |                    |              |                 |
|           | <b>Cayman Islands</b>                       |                    | <b>1 017 737</b>  | <b>1.59</b>     |          |                                    |                    |              |                 |
| 1 020 000 | FWD GROUP LTD 19-13/03/2171 FRN             | USD                | 1 017 737         | 1.59            |          |                                    |                    |              |                 |
|           | <b>Indonesia</b>                            |                    | <b>976 500</b>    | <b>1.52</b>     |          |                                    |                    |              |                 |
| 1 050 000 | BANK NEGARA INDO 21-31/12/2061 FRN          | USD                | 976 500           | 1.52            |          |                                    |                    |              |                 |
|           | <b>Singapore</b>                            |                    | <b>627 062</b>    | <b>0.98</b>     |          |                                    |                    |              |                 |
| 800 000   | GLP PTE LTD 21-31/12/2061 FRN               | USD                | 503 480           | 0.79            |          |                                    |                    |              |                 |
| 200 000   | GLP PTE LTD 21-31/12/2061 FRN               | USD                | 123 582           | 0.19            |          |                                    |                    |              |                 |
|           | <b>South Korea</b>                          |                    | <b>495 625</b>    | <b>0.77</b>     |          |                                    |                    |              |                 |
| 500 000   | WOORI BANK 19-31/12/2059 FRN                | USD                | 495 625           | 0.77            |          |                                    |                    |              |                 |

# BNP PARIBAS FUNDS Asia High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity  | Denomination                               | Quotation<br>currency | Market value      | % of net<br>assets |
|-----------|--|-----------------------|-------------------|--------------------|
|           | Other transferable securities              |                       | 55 000            | 0.09               |
|           | <b>Bonds</b>                               |                       | <b>55 000</b>     | <b>0.09</b>        |
|           | <i>China</i>                               |                       | <i>55 000</i>     | <i>0.09</i>        |
| 1 000 000 | CHINA SCE GRP 7.000% 20-02/05/2025 DFLT    | USD                   | 45 000            | 0.07               |
| 500 000   | TIMES PROPERTY 6.600% 17-31/12/2049 DFLT   | USD                   | 10 000            | 0.02               |
|           | Shares/Units in investment funds           |                       | 2 325 579         | 3.64               |
|           | <i>Luxembourg</i>                          |                       | <i>2 325 579</i>  | <i>3.64</i>        |
| 16 084.13 | BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP | USD                   | 2 325 579         | 3.64               |
|           | <b>Total securities portfolio</b>          |                       | <b>64 218 140</b> | <b>100.23</b>      |

# BNP PARIBAS FUNDS Asia Tech Innovators

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                      | Quotation<br>currency | Market value      | % of net<br>assets |
|--|---|-----------------------|-------------------|--------------------|
| Transferable securities admitted to an<br>official stock exchange listing and/or<br>traded on another regulated market |   |                       | 19 846 086        | 91.94              |
| <b>Shares</b>  |   |                       | <b>19 846 086</b> | <b>91.94</b>       |
| <i>China</i>   |   |                       | <i>5 929 623</i>  | <i>27.47</i>       |
| 57 900   | ALIBABA GROUP HOLDING LTD                         | HKD                   | 520 954           | 2.41               |
| 12 500   | BYD COMPANY LIMITED - H                           | HKD                   | 371 184           | 1.72               |
| 65 500   | BYD ELECTRONIC INTERNATIONAL<br>CO LTD            | HKD                   | 326 900           | 1.51               |
| 2 018 000  | CHINA TOWER CORP LTD - H                          | HKD                   | 260 861           | 1.21               |
| 1 780 800  | CHINA ZHONGWANG<br>HOLDINGS LTD                   | HKD                   | 0                 | 0.00               |
| 388 000  | CHINASOFT INTERNATIONAL LTD                       | HKD                   | 204 003           | 0.95               |
| 11 400   | CONTEMPORARY AMPEREX TECHN -<br>A                 | CNY                   | 282 124           | 1.31               |
| 145 795  | EAST MONEY INFORMATION CO-A                       | CNY                   | 211 577           | 0.98               |
| 85 698   | LUXSHARE PRECISION INDUSTR - A                    | CNY                   | 463 392           | 2.15               |
| 20 600   | NETEASE INC                                       | HKD                   | 392 036           | 1.82               |
| 48 200   | SHENZHEN INOVANCE TECHNOLO -<br>A                 | CNY                   | 339 937           | 1.57               |
| 31 300   | TENCENT HOLDINGS LTD                              | HKD                   | 1 487 034         | 6.89               |
| 12 500   | TRIP.COM GROUP LTD                                | HKD                   | 591 905           | 2.74               |
| 226 800  | XIAOMI CORP - B                                   | HKD                   | 477 716           | 2.21               |
| <i>Taiwan</i>  |   |                       | <i>4 997 837</i>  | <i>23.15</i>       |
| 169 000  | CHUNGHWA TELECOM CO LTD                           | TWD                   | 654 602           | 3.03               |
| 14 000   | ECLAT TEXTILE COMPANY LTD                         | TWD                   | 228 828           | 1.06               |
| 41 000   | GIGABYTE TECHNOLOGY CO LTD                        | TWD                   | 387 717           | 1.80               |
| 180 000  | NANYA TECHNOLOGY<br>CORPORATION                   | TWD                   | 387 533           | 1.80               |
| 27 000   | SILERGY CORP                                      | TWD                   | 385 499           | 1.79               |
| 71 000   | TAIWAN SEMICONDUCTOR<br>MANUFACTURING COMPANY LTD | TWD                   | 2 120 912         | 9.82               |
| 245 000  | UNITED MICROELECTRONICS CORP                      | TWD                   | 423 765           | 1.96               |
| 5 000  | WIWYNN CORP                                       | TWD                   | 408 981           | 1.89               |
| <i>South Korea</i>   |   |                       | <i>4 329 650</i>  | <i>20.06</i>       |
| 2 707  | BGF RETAIL CO LTD                                 | KRW                   | 203 074           | 0.94               |
| 10 932   | COUPANG INC                                       | USD                   | 229 025           | 1.06               |
| 9 925  | KAKAO CORP  | KRW                   | 292 959           | 1.36               |
| 21 181   | KT CORP   | KRW                   | 575 276           | 2.67               |
| 1 641  | LG ELECTRONICS INC                                | KRW                   | 132 147           | 0.61               |
| 871  | LG ENERGY SOLUTION                                | KRW                   | 206 458           | 0.96               |
| 28 899   | SAMSUNG ELECTRONICS COMPANY<br>LIMITED            | KRW                   | 1 710 139         | 7.91               |
| 846  | SAMSUNG SDI CO LTD                                | KRW                   | 217 449           | 1.01               |
| 4 442  | SK HYNIX INC                                      | KRW                   | 763 123           | 3.54               |
| <i>India</i>   |   |                       | <i>2 691 411</i>  | <i>12.47</i>       |
| 32 901   | BHARTI AIRTEL LTD                                 | INR                   | 569 487           | 2.64               |
| 22 629   | INFOSYS LTD                                       | INR                   | 425 090           | 1.97               |
| 18 161   | MAHINDRA & MAHINDRA<br>SPONSORED GDR              | USD                   | 621 106           | 2.88               |
| 10 137   | RELIANCE INDUSTRIES - SPONS<br>GDR 144A           | USD                   | 756 220           | 3.50               |
| 24 405   | UNO MINDA LTD                                     | INR                   | 319 508           | 1.48               |
| <i>Ireland</i>   |   |                       | <i>861 117</i>    | <i>3.99</i>        |
| 6 477  | PINDUODUO INC - ADR                               | USD                   | 861 117           | 3.99               |
| <i>Switzerland</i>   |   |                       | <i>540 326</i>    | <i>2.50</i>        |
| 5 308  | ABB INDIA LTD                                     | INR                   | 540 326           | 2.50               |
| <i>Hong Kong</i>   |   |                       | <i>496 122</i>    | <i>2.30</i>        |
| 15 500   | HONG KONG EXCHANGES & CLEAR                       | HKD                   | 496 122           | 2.30               |
| <b>Total securities portfolio</b>  |   |                       | <b>19 846 086</b> | <b>91.94</b>       |

# BNP PARIBAS FUNDS Belgium Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Brazil Equity

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination   | Quotation<br>currency | Market value      | % of net<br>assets |
|--|--|-----------------------|-------------------|--------------------|
| Transferable securities admitted to an<br>official stock exchange listing and/or<br>traded on another regulated market |  |                       | 90 122 232        | 98.50              |
| <b>Shares</b>  |  |                       | <b>90 063 317</b> | <b>98.44</b>       |
| <i>Brazil</i>  |  |                       | <i>85 561 788</i> | <i>93.52</i>       |
| 602 500  | ALLOS SA   | BRL                   | 2 290 932         | 2.50               |
| 943 700  | AMBEV SA   | BRL                   | 1 938 567         | 2.12               |
| 120 400  | AREZZO INDUSTRIA E COMERCIO                            | BRL                   | 1 113 085         | 1.22               |
| 567 600  | BANCO BRADESCO SA - PREF                               | BRL                   | 1 265 098         | 1.38               |
| 768 100  | BANCO DO BRASIL S.A.                                   | BRL                   | 3 693 626         | 4.04               |
| 383 000  | BB SEGURIDADE PARTICIPACOES                            | BRL                   | 2 270 658         | 2.48               |
| 147 700  | C&A MODAS LTDA   | BRL                   | 248 364           | 0.27               |
| 361 300  | CENTRAIS ELETRICAS BRASILIER                           | BRL                   | 2 331 945         | 2.55               |
| 204 900  | CIA SANEAMENTO BASICO DE SP                            | BRL                   | 2 765 609         | 3.02               |
| 323 774  | CURY CONSTRUTORA E INCORPORA                           | BRL                   | 1 200 799         | 1.31               |
| 289 500  | CYRELA BRAZIL REALTY SA EMP                            | BRL                   | 982 474           | 1.07               |
| 228 100  | DIRECIONAL ENGENHARIA SA                               | BRL                   | 1 091 955         | 1.19               |
| 866 703  | EQUATORIAL ENERGIA SA - ORD                            | BRL                   | 4 788 820         | 5.24               |
| 80 853   | GERDAU SA - PREF                                       | BRL                   | 267 549           | 0.29               |
| 4 089 800  | HAPVIDA PARTICIPACOES E INVE                           | BRL                   | 2 820 084         | 3.08               |
| 1 460 141  | ITAU UNIBANCO HOLDING S - PREF                         | BRL                   | 8 519 913         | 9.32               |
| 1 953 582  | ITAUSA INVESTIMENTOS ITAU SA -<br>PREF                 | BRL                   | 3 453 857         | 3.78               |
| 382 842  | LOCALIZA RENT A CAR SA RTS                             | BRL                   | 2 894 877         | 3.16               |
| 906 200  | MULTIPLAN EMPREENDIMENTOS                              | BRL                   | 3 677 386         | 4.02               |
| 499 100  | PETROLEO BRASILEIRO PETROBRAS                          | BRL                   | 3 628 400         | 3.97               |
| 697 200  | PETROLEO BRASILEIRO PETROBRAS<br>- PREF                | BRL                   | 4 776 100         | 5.22               |
| 294 100  | PRIOR SA   | BRL                   | 2 317 040         | 2.53               |
| 498 547  | RAIA DROGASIL SA                                       | BRL                   | 2 304 955         | 2.52               |
| 528 100  | RANDON PARTICIPACOES SA-PREF                           | BRL                   | 1 038 246         | 1.13               |
| 1 090 400  | RUMO SA  | BRL                   | 4 067 587         | 4.45               |
| 526 200  | TELEFONICA BRASIL S.A.                                 | BRL                   | 4 295 301         | 4.69               |
| 610 400  | TIM SA   | BRL                   | 1 745 124         | 1.91               |
| 406 800  | TRACK & FIELD CO SA                                    | BRL                   | 784 389           | 0.86               |
| 352 836  | VALE SA  | BRL                   | 3 952 430         | 4.32               |
| 250 106  | VALE SA - ADR  | USD                   | 2 793 684         | 3.05               |
| 422 300  | VIBRA ENERGIA SA                                       | BRL                   | 1 589 017         | 1.74               |
| 612 700  | WEG SA   | BRL                   | 4 653 917         | 5.09               |
| <i>Cayman Islands</i>  |  |                       | <i>3 351 149</i>  | <i>3.66</i>        |
| 602 190  | BANCO BTG PACTUAL SA - UNIT                            | BRL                   | 3 351 149         | 3.66               |
| <i>United States of<br/>America</i>  |  |                       | <i>1 150 380</i>  | <i>1.26</i>        |
| 700  | MERCADOLIBRE INC                                       | USD                   | 1 150 380         | 1.26               |
| <b>Floating rate bonds</b>   |  |                       | <b>58 915</b>     | <b>0.06</b>        |
| <i>Brazil</i>  |  |                       | <i>58 915</i>     | <i>0.06</i>        |
| 10 800   | VALE DO RIO DOCE 97-29/12/2049<br>FLAT FRN             | BRL                   | 58 915            | 0.06               |
| Other transferable securities  |  |                       | 6 267             | 0.01               |
| <b>Bonds</b>   |  |                       | <b>0</b>          | <b>0.00</b>        |
| <i>Brazil</i>  |  |                       | <i>0</i>          | <i>0.00</i>        |
| 13 290   | INEPAR SA INDUSTRIA E<br>CONSTRUCOES 0.000% 25/11/2049 | BRL                   | 0                 | 0.00               |
| <b>Warrants, Rights</b>  |  |                       | <b>6 267</b>      | <b>0.01</b>        |
| 3 868  | LOCALIZA RENT A CAR SA RTS<br>06/08/2024               | BRL                   | 6 267             | 0.01               |
| <b>Total securities portfolio</b>  |  |                       | <b>90 128 499</b> | <b>98.51</b>       |

# BNP PARIBAS FUNDS China A-Shares

## Securities portfolio at 30/06/2024

*Expressed in USD*

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

# BNP PARIBAS FUNDS China Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Climate Impact

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Consumer Innovators

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Disruptive Technology

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Ecosystem Restoration

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets | Quantity | Denomination | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|----------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |          |              |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>344 415 669</b> | <b>86.06</b>    |          |              |                    |              |                 |
| <i>Turkey</i>  |   |                    |                    |                 |          |              |                    |              |                 |
| 1 200 000  | AKBANK 6.800% 20-06/02/2026                         | USD                | 1 199 625          | 0.30            |          |              |                    |              |                 |
| 1 875 000  | AKBANK 7.498% 24-20/01/2030                         | USD                | 1 865 400          | 0.47            |          |              |                    |              |                 |
| 981 000  | HAZINE MUSTESARL 8.509% 23-14/01/2029               | USD                | 1 037 101          | 0.26            |          |              |                    |              |                 |
| 4 000 000  | IS BANKASI 7.750% 24-12/06/2029                     | USD                | 4 002 499          | 1.01            |          |              |                    |              |                 |
| 1 000 000  | REPUBLIC OF TURKEY 4.250% 15-14/04/2026             | USD                | 962 813            | 0.24            |          |              |                    |              |                 |
| 1 000 000  | REPUBLIC OF TURKEY 4.250% 20-13/03/2025             | USD                | 982 813            | 0.25            |          |              |                    |              |                 |
| 1 600 000  | REPUBLIC OF TURKEY 5.125% 18-17/02/2028             | USD                | 1 520 500          | 0.38            |          |              |                    |              |                 |
| 2 050 000  | REPUBLIC OF TURKEY 5.875% 21-26/06/2031             | USD                | 1 887 281          | 0.47            |          |              |                    |              |                 |
| 2 200 000  | REPUBLIC OF TURKEY 6.000% 11-14/01/2041             | USD                | 1 826 000          | 0.46            |          |              |                    |              |                 |
| 1 000 000  | REPUBLIC OF TURKEY 6.500% 21-20/09/2033             | USD                | 939 688            | 0.23            |          |              |                    |              |                 |
| 838 000  | REPUBLIC OF TURKEY 7.625% 24-15/05/2034             | USD                | 844 023            | 0.21            |          |              |                    |              |                 |
| 333 000  | REPUBLIC OF TURKEY 9.125% 23-13/07/2030             | USD                | 362 970            | 0.09            |          |              |                    |              |                 |
| 857 000  | REPUBLIC OF TURKEY 9.375% 23-19/01/2033             | USD                | 957 965            | 0.24            |          |              |                    |              |                 |
| <i>Mexico</i>  |   |                    |                    |                 |          |              |                    |              |                 |
| 2 000 000  | COMISION FEDERAL 4.688% 22-15/05/2029               | USD                | 1 866 250          | 0.47            |          |              |                    |              |                 |
| 3 000 000  | MEXICAN UTD STS 7.500% 03-08/04/2033                | USD                | 3 341 249          | 0.85            |          |              |                    |              |                 |
| 400 000  | MEXICO CITY ARPT 5.500% 17-31/07/2047               | USD                | 331 375            | 0.08            |          |              |                    |              |                 |
| 500 000  | UNITED MEXICAN 3.750% 21-19/04/2071                 | USD                | 300 250            | 0.08            |          |              |                    |              |                 |
| 500 000  | UNITED MEXICAN 3.771% 20-24/05/2061                 | USD                | 307 500            | 0.08            |          |              |                    |              |                 |
| 2 000 000  | UNITED MEXICAN 4.400% 22-12/02/2052                 | USD                | 1 454 000          | 0.36            |          |              |                    |              |                 |
| 2 400 000  | UNITED MEXICAN 4.500% 19-31/01/2050                 | USD                | 1 805 250          | 0.45            |          |              |                    |              |                 |
| 1 152 280  | UNITED MEXICAN 4.875% 22-19/05/2033                 | USD                | 1 062 402          | 0.27            |          |              |                    |              |                 |
| 1 000 000  | UNITED MEXICAN 5.000% 24-07/05/2029                 | USD                | 975 938            | 0.24            |          |              |                    |              |                 |
| 478 000  | UNITED MEXICAN 6.000% 24-07/05/2036                 | USD                | 465 572            | 0.12            |          |              |                    |              |                 |
| 442 000  | UNITED MEXICAN 6.338% 23-04/05/2053                 | USD                | 415 922            | 0.10            |          |              |                    |              |                 |
| 622 000  | UNITED MEXICAN 6.350% 23-09/02/2035                 | USD                | 625 421            | 0.16            |          |              |                    |              |                 |
| 1 450 000  | UNITED MEXICAN 6.400% 24-07/05/2054                 | USD                | 1 379 313          | 0.34            |          |              |                    |              |                 |
| <i>Indonesia</i>   |   |                    |                    |                 |          |              |                    |              |                 |
| 800 000  | INDONESIA GOVERNMENT 2.150% 21-28/07/2031           | USD                | 658 250            | 0.16            |          |              |                    |              |                 |
| 1 000 000  | INDONESIA GOVERNMENT 4.450% 20-15/04/2070           | USD                | 820 938            | 0.21            |          |              |                    |              |                 |
| 500 000  | INDONESIA GOVERNMENT 4.650% 22-20/09/2032           | USD                | 481 719            | 0.12            |          |              |                    |              |                 |
| 3 000 000  | INDONESIA GOVERNMENT 7.750% 17/01/2038              | USD                | 3 689 062          | 0.93            |          |              |                    |              |                 |
| 2 250 000  | INDONESIA GOVERNMENT 8.500% 05-12/10/2035           | USD                | 2 840 872          | 0.71            |          |              |                    |              |                 |
| 955 000  | INDONESIA REPUBLIC 4.700% 24-10/02/2034             | USD                | 921 575            | 0.23            |          |              |                    |              |                 |
| 1 650 000  | PERTAMINA 6.450% 14-30/05/2044                      | USD                | 1 735 078          | 0.43            |          |              |                    |              |                 |
| 500 000  | PT PERTAMINA 2.300% 21-09/02/2031                   | USD                | 415 156            | 0.10            |          |              |                    |              |                 |
| 1 000 000  | PT PERTAMINA 4.700% 19-30/07/2049                   | USD                | 839 690            | 0.21            |          |              |                    |              |                 |
| 800 000  | SBSN INDO III 5.600% 23-15/11/2033                  | USD                | 821 750            | 0.21            |          |              |                    |              |                 |
| <i>Brazil</i>  |   |                    |                    |                 |          |              |                    |              |                 |
| 2 500 000  | REPUBLIC OF BRAZIL 3.750% 21-12/09/2031             | USD                | 2 130 000          | 0.53            |          |              |                    |              |                 |
| 2 200 000  | REPUBLIC OF BRAZIL 4.625% 17-13/01/2028             | USD                | 2 128 500          | 0.53            |          |              |                    |              |                 |
| 1 500 000  | REPUBLIC OF BRAZIL 5.625% 09-07/01/2041             | USD                | 1 315 500          | 0.33            |          |              |                    |              |                 |
| 1 160 000  | REPUBLIC OF BRAZIL 5.625% 16-21/02/2047             | USD                | 958 740            | 0.24            |          |              |                    |              |                 |
| 1 003 000  | REPUBLIC OF BRAZIL 6.000% 23-20/10/2033             | USD                | 963 883            | 0.24            |          |              |                    |              |                 |
| 643 000  | REPUBLIC OF BRAZIL 6.250% 23-18/03/2031             | USD                | 637 856            | 0.16            |          |              |                    |              |                 |
| 3 657 000  | REPUBLIC OF BRAZIL 7.125% 24-13/05/2054             | USD                | 3 530 833          | 0.89            |          |              |                    |              |                 |
| <i>Egypt</i>   |   |                    |                    |                 |          |              |                    |              |                 |
| 2 650 000  | ARAB REPUBLIC OF EGYPT 3.875% 21-16/02/2026         | USD                | 2 451 249          | 0.61            |          |              |                    |              |                 |
| 1 350 000  | ARAB REPUBLIC OF EGYPT 5.875% 21-16/02/2031         | USD                | 1 046 250          | 0.26            |          |              |                    |              |                 |
| 1 000 000  | ARAB REPUBLIC OF EGYPT 7.053% 19-15/01/2032         | USD                | 799 063            | 0.20            |          |              |                    |              |                 |
| 1 800 000  | ARAB REPUBLIC OF EGYPT 7.300% 21-30/09/2033         | USD                | 1 418 063          | 0.35            |          |              |                    |              |                 |
| 800 000  | ARAB REPUBLIC OF EGYPT 7.500% 17-31/01/2027         | USD                | 768 250            | 0.19            |          |              |                    |              |                 |
| 3 733 000  | ARAB REPUBLIC OF EGYPT 7.500% 21-16/02/2061         | USD                | 2 495 276          | 0.62            |          |              |                    |              |                 |
| 500 000  | ARAB REPUBLIC OF EGYPT 7.625% 20-29/05/2032         | USD                | 407 969            | 0.10            |          |              |                    |              |                 |
| 500 000  | ARAB REPUBLIC OF EGYPT 7.903% 18-21/02/2048         | USD                | 350 938            | 0.09            |          |              |                    |              |                 |
| 2 300 000  | ARAB REPUBLIC OF EGYPT 8.700% 19-01/03/2049         | USD                | 1 713 500          | 0.43            |          |              |                    |              |                 |
| <i>Chile</i>   |   |                    |                    |                 |          |              |                    |              |                 |
| 700 000  | CHILE 2.550% 21-27/07/2033                          | USD                | 567 700            | 0.14            |          |              |                    |              |                 |
| 1 000 000  | CHILE 2.750% 22-31/01/2027                          | USD                | 940 313            | 0.24            |          |              |                    |              |                 |
| 1 000 000  | CHILE 3.100% 21-07/05/2041                          | USD                | 732 220            | 0.18            |          |              |                    |              |                 |
| 1 000 000  | CHILE 3.250% 21-21/09/2071                          | USD                | 619 500            | 0.15            |          |              |                    |              |                 |
| 400 000  | CHILE 3.500% 19-25/01/2050                          | USD                | 288 000            | 0.07            |          |              |                    |              |                 |
| 1 000 000  | CHILE 3.500% 22-31/01/2034                          | USD                | 868 000            | 0.22            |          |              |                    |              |                 |
| 200 000  | CHILE 3.625% 12-30/10/2042                          | USD                | 154 644            | 0.04            |          |              |                    |              |                 |
| 1 000 000  | CHILE 4.950% 23-05/01/2036                          | USD                | 958 500            | 0.24            |          |              |                    |              |                 |
| 700 000  | CODELCO INC 3.000% 19-30/09/2029                    | USD                | 617 750            | 0.15            |          |              |                    |              |                 |
| 350 000  | CODELCO INC 4.375% 19-05/02/2049                    | USD                | 269 281            | 0.07            |          |              |                    |              |                 |
| 1 330 000  | CODELCO INC 4.500% 17-01/08/2047                    | USD                | 1 049 038          | 0.26            |          |              |                    |              |                 |
| 208 000  | CODELCO INC 5.125% 23-02/02/2033                    | USD                | 197 210            | 0.05            |          |              |                    |              |                 |
| 1 535 000  | CODELCO INC 5.950% 23-08/01/2034                    | USD                | 1 528 093          | 0.38            |          |              |                    |              |                 |
| 200 000  | CODELCO INC 6.300% 23-08/09/2053                    | USD                | 197 188            | 0.05            |          |              |                    |              |                 |
| 414 000  | CODELCO INC 6.440% 24-26/01/2036                    | USD                | 425 644            | 0.11            |          |              |                    |              |                 |
| 2 000 000  | EMPRESA NACIONAL 4.500% 17-14/09/2047               | USD                | 1 485 625          | 0.37            |          |              |                    |              |                 |
| 550 000  | EMPRESA NACIONAL 5.250% 18-06/11/2029               | USD                | 536 250            | 0.13            |          |              |                    |              |                 |
| <i>United Arab Emirates</i>  |   |                    |                    |                 |          |              |                    |              |                 |
| 400 000  | ABU DHABI GOVERNMENT 2.700% 20-02/09/2070           | USD                | 228 000            | 0.06            |          |              |                    |              |                 |
| 543 000  | ABU DHABI GOVERNMENT 3.125% 17-11/10/2027           | USD                | 513 135            | 0.13            |          |              |                    |              |                 |
| 4 500 000  | ABU DHABI GOVERNMENT 4.875% 24-30/04/2029           | USD                | 4 512 509          | 1.14            |          |              |                    |              |                 |
| 2 250 000  | ABU DHABI GOVERNMENT 5.500% 24-30/04/2054           | USD                | 2 286 562          | 0.57            |          |              |                    |              |                 |
| 1 350 000  | DP WORLD PLC 4.700% 19-30/09/2049                   | USD                | 1 121 344          | 0.28            |          |              |                    |              |                 |
| 1 400 000  | DUBAI GOVERNMENT INTERNATIONAL 3.900% 20-09/09/2050 | USD                | 1 028 125          | 0.26            |          |              |                    |              |                 |
| 1 700 000  | FIN DEPT SHARJAH 4.000% 20-28/07/2050               | USD                | 1 105 531          | 0.28            |          |              |                    |              |                 |
| <i>Dominican Republic</i>  |   |                    |                    |                 |          |              |                    |              |                 |
| 2 000 000  | DOMINICAN REPUBLIC 4.500% 20-30/01/2030             | USD                | 1 822 500          | 0.46            |          |              |                    |              |                 |
| 1 800 000  | DOMINICAN REPUBLIC 4.875% 20-23/09/2032             | USD                | 1 614 375          | 0.40            |          |              |                    |              |                 |
| 800 000  | DOMINICAN REPUBLIC 5.500% 22-22/02/2029             | USD                | 772 500            | 0.19            |          |              |                    |              |                 |
| 3 701 000  | DOMINICAN REPUBLIC 5.875% 20-30/01/2060             | USD                | 3 148 162          | 0.79            |          |              |                    |              |                 |
| 1 500 000  | DOMINICAN REPUBLIC 5.950% 17-25/01/2027             | USD                | 1 491 000          | 0.37            |          |              |                    |              |                 |

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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



# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                     | Quotation currency | Market value | % of net assets | Quantity                 | Denomination | Quotation currency | Market value | % of net assets |
|--|--|--------------------|--------------|-----------------|--------------------------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |              |                 |                          |              |                    |              |                 |
| <b>Shares</b>  |  |                    |              |                 | <b>927 0.00</b>          |              |                    |              |                 |
| <i>Kazakhstan</i>  |  |                    |              |                 |                          |              |                    |              |                 |
| 308 936  | FORTEBANK JSC -SPON GDR REGS                     | USD                | 927          | 0.00            |                          |              |                    |              |                 |
| <b>Bonds</b>   |  |                    |              |                 | <b>220 605 379 87.15</b> |              |                    |              |                 |
| <i>Brazil</i>  |  |                    |              |                 | <b>20 883 143 8.25</b>   |              |                    |              |                 |
| 25 500 000   | BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT          | BRL                | 4 407 443    | 1.74            |                          |              |                    |              |                 |
| 55 530 000   | BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT          | BRL                | 9 273 877    | 3.67            |                          |              |                    |              |                 |
| 4 800 000  | BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT          | BRL                | 777 273      | 0.31            |                          |              |                    |              |                 |
| 3 600 000  | BRAZIL NTN-F 10.000% 22-01/01/2033 FLAT          | BRL                | 572 625      | 0.23            |                          |              |                    |              |                 |
| 1 000 000  | BRAZIL NTN-F 10.000% 24-01/01/2035 FLAT          | BRL                | 157 183      | 0.06            |                          |              |                    |              |                 |
| 14 000 000   | BRAZIL-LTN 0.000% 22-01/01/2026 FLAT             | BRL                | 2 134 245    | 0.84            |                          |              |                    |              |                 |
| 500 000  | REPUBLIC OF BRAZIL 3.875% 20-12/06/2030          | USD                | 441 250      | 0.17            |                          |              |                    |              |                 |
| 300 000  | REPUBLIC OF BRAZIL 4.750% 19-14/01/2050          | USD                | 213 900      | 0.08            |                          |              |                    |              |                 |
| 790 000  | REPUBLIC OF BRAZIL 5.625% 16-21/02/2047          | USD                | 652 935      | 0.26            |                          |              |                    |              |                 |
| 328 000  | REPUBLIC OF BRAZIL 6.000% 23-20/10/2033          | USD                | 315 208      | 0.12            |                          |              |                    |              |                 |
| 562 000  | REPUBLIC OF BRAZIL 6.250% 23-18/03/2031          | USD                | 557 504      | 0.22            |                          |              |                    |              |                 |
| 1 429 000  | REPUBLIC OF BRAZIL 7.125% 24-13/05/2054          | USD                | 1 379 700    | 0.55            |                          |              |                    |              |                 |
| <i>Mexico</i>  |  |                    |              |                 | <b>14 983 588 5.92</b>   |              |                    |              |                 |
| 9 800 000  | AMERICA MOVIL SA 10.300% 24-30/01/2034           | MXN                | 516 383      | 0.20            |                          |              |                    |              |                 |
| 32 610 000   | AMERICA MOVIL SA 9.500% 23-27/01/2031            | MXN                | 1 675 310    | 0.66            |                          |              |                    |              |                 |
| 500 000  | COMISION FEDERAL 4.688% 22-15/05/2029            | USD                | 466 563      | 0.18            |                          |              |                    |              |                 |
| 15 000 000   | COMISION FEDERAL 8.180% 17-23/12/2027            | MXN                | 733 533      | 0.29            |                          |              |                    |              |                 |
| 12 300 000   | MEXICAN BONOS 7.500% 22-26/05/2033               | MXN                | 578 038      | 0.23            |                          |              |                    |              |                 |
| 11 400 000   | MEXICAN BONOS 7.750% 11-29/05/2031               | MXN                | 556 313      | 0.22            |                          |              |                    |              |                 |
| 109 800 000  | MEXICAN BONOS 7.750% 12-13/11/2042               | MXN                | 4 848 549    | 1.92            |                          |              |                    |              |                 |
| 6 300 000  | MEXICAN BONOS 8.000% 17-07/11/2047               | MXN                | 281 817      | 0.11            |                          |              |                    |              |                 |
| 10 000 000   | MEXICAN BONOS 8.000% 22-31/07/2053               | MXN                | 443 165      | 0.18            |                          |              |                    |              |                 |
| 2 000 000  | MEXICAN BONOS 8.000% 23-24/05/2035               | MXN                | 95 114       | 0.04            |                          |              |                    |              |                 |
| 250 000  | MEXICO CITY ARPT 5.500% 17-31/07/2047            | USD                | 207 109      | 0.08            |                          |              |                    |              |                 |
| 200 000  | UNITED MEXICAN 3.750% 21-19/04/2071              | USD                | 120 100      | 0.05            |                          |              |                    |              |                 |
| 500 000  | UNITED MEXICAN 4.400% 22-12/02/2052              | USD                | 363 500      | 0.14            |                          |              |                    |              |                 |
| 2 400 000  | UNITED MEXICAN 4.500% 19-31/01/2050              | USD                | 1 805 250    | 0.71            |                          |              |                    |              |                 |
| 800 000  | UNITED MEXICAN 5.000% 20-27/04/2051              | USD                | 641 000      | 0.25            |                          |              |                    |              |                 |
| 714 000  | UNITED MEXICAN 5.000% 24-07/05/2029              | USD                | 696 819      | 0.28            |                          |              |                    |              |                 |
| 382 000  | UNITED MEXICAN 6.000% 24-07/05/2036              | USD                | 372 068      | 0.15            |                          |              |                    |              |                 |
| 294 000  | UNITED MEXICAN 6.338% 23-04/05/2053              | USD                | 276 654      | 0.11            |                          |              |                    |              |                 |
| 322 000  | UNITED MEXICAN 6.400% 24-07/05/2054              | USD                | 306 303      | 0.12            |                          |              |                    |              |                 |
| <i>United States of America</i>  |  |                    |              |                 | <b>13 124 088 5.19</b>   |              |                    |              |                 |
| 30 000 000   | INT BK RECON&DEV 0.000% 15-29/05/2035            | ZAR                | 576 187      | 0.23            |                          |              |                    |              |                 |
| 40 000 000   | INT BK RECON&DEV 0.000% 17-13/03/2027            | MXN                | 1 645 507    | 0.65            |                          |              |                    |              |                 |
| 7 000 000  | INT BK RECON&DEV 0.000% 23-08/02/2038            | BRL                | 318 335      | 0.13            |                          |              |                    |              |                 |
| 15 500 000 000   | INT BK RECON&DEV 5.350% 22-09/02/2029            | IDR                | 897 001      | 0.35            |                          |              |                    |              |                 |
| 810 000 000  | INT BK RECON&DEV 6.250% 22-27/04/2026            | CLP                | 869 702      | 0.34            |                          |              |                    |              |                 |
| 23 000 000 000   | INT BK RECON&DEV 6.250% 23-12/01/2028            | IDR                | 1 388 151    | 0.55            |                          |              |                    |              |                 |
| 55 000 000   | INT BK RECON&DEV 6.500% 23-17/04/2030            | INR                | 641 037      | 0.25            |                          |              |                    |              |                 |
| 51 000 000   | INTERAMER DEV BANK 7.000% 23-08/08/2033          | INR                | 605 119      | 0.24            |                          |              |                    |              |                 |
| 55 000 000   | INTERAMER DEV BANK 7.000% 24-25/01/2029          | INR                | 656 142      | 0.26            |                          |              |                    |              |                 |
| 59 300 000   | INTERNATIONAL FINANCE CORP 0.000% 17-20/01/2037  | MXN                | 982 837      | 0.39            |                          |              |                    |              |                 |
| 27 600 000   | INTERNATIONAL FINANCE CORP 0.000% 17-21/11/2047  | MXN                | 168 691      | 0.07            |                          |              |                    |              |                 |
| 44 000 000   | INTERNATIONAL FINANCE CORP 0.000% 18-22/02/2038  | MXN                | 663 011      | 0.26            |                          |              |                    |              |                 |
| 73 000 000   | INTERNATIONAL FINANCE CORP 0.000% 18-23/03/2038  | MXN                | 1 096 116    | 0.43            |                          |              |                    |              |                 |
| 35 000 000   | INTERNATIONAL FINANCE CORP 0.000% 22-07/11/2047  | MXN                | 192 366      | 0.08            |                          |              |                    |              |                 |
| 2 600 000 000  | INTERNATIONAL FINANCE CORP 0.000% 23-01/02/2038  | COP                | 178 006      | 0.07            |                          |              |                    |              |                 |
| 5 500 000 000  | INTERNATIONAL FINANCE CORP 12.000% 22-03/11/2027 | COP                | 1 394 670    | 0.55            |                          |              |                    |              |                 |
| 17 000 000   | INTERNATIONAL FINANCE CORP 7.000% 17-20/07/2027  | MXN                | 851 210      | 0.34            |                          |              |                    |              |                 |
| <i>Malaysia</i>  |  |                    |              |                 | <b>12 588 746 4.98</b>   |              |                    |              |                 |
| 8 600 000  | MALAYSIA INVEST 3.422% 20-30/09/2027             | MYR                | 1 817 214    | 0.72            |                          |              |                    |              |                 |
| 2 600 000  | MALAYSIA INVEST 3.465% 20-15/10/2030             | MYR                | 541 972      | 0.21            |                          |              |                    |              |                 |
| 7 440 000  | MALAYSIA INVEST 3.726% 19-31/03/2026             | MYR                | 1 585 380    | 0.63            |                          |              |                    |              |                 |
| 1 300 000  | MALAYSIA INVEST 4.638% 19-15/11/2049             | MYR                | 292 927      | 0.12            |                          |              |                    |              |                 |
| 2 710 000  | MALAYSIA INVEST 5.357% 22-15/05/2052             | MYR                | 677 862      | 0.27            |                          |              |                    |              |                 |
| 930 000  | MALAYSIAN GOVERNMENT 3.582% 22-15/07/2032        | MYR                | 193 589      | 0.08            |                          |              |                    |              |                 |
| 5 324 000  | MALAYSIAN GOVERNMENT 3.733% 13-15/06/2028        | MYR                | 1 133 638    | 0.45            |                          |              |                    |              |                 |
| 4 840 000  | MALAYSIAN GOVERNMENT 3.828% 19-05/07/2034        | MYR                | 1 023 091    | 0.40            |                          |              |                    |              |                 |
| 6 300 000  | MALAYSIAN GOVERNMENT 3.885% 19-15/08/2029        | MYR                | 1 349 737    | 0.53            |                          |              |                    |              |                 |
| 3 780 000  | MALAYSIAN GOVERNMENT 4.065% 20-15/06/2050        | MYR                | 782 535      | 0.31            |                          |              |                    |              |                 |
| 3 200 000  | MALAYSIAN GOVERNMENT 4.392% 11-15/04/2026        | MYR                | 689 759      | 0.27            |                          |              |                    |              |                 |
| 890 000  | MALAYSIAN GOVERNMENT 4.642% 18-07/11/2033        | MYR                | 200 167      | 0.08            |                          |              |                    |              |                 |
| 8 755 000  | MALAYSIAN GOVERNMENT 4.762% 17-07/04/2037        | MYR                | 1 999 676    | 0.79            |                          |              |                    |              |                 |
| 1 300 000  | MALAYSIAN GOVERNMENT 4.893% 18-08/06/2038        | MYR                | 301 199      | 0.12            |                          |              |                    |              |                 |
| <i>South Africa</i>  |  |                    |              |                 | <b>11 562 056 4.58</b>   |              |                    |              |                 |
| 12 000 000   | DEV BANK S. AFRICA 0.000% 97-31/12/2027          | ZAR                | 443 382      | 0.18            |                          |              |                    |              |                 |
| 200 000  | REPUBLIC OF SOUTH AFRICA 4.850% 17-27/09/2027    | USD                | 191 500      | 0.08            |                          |              |                    |              |                 |
| 300 000  | REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029    | USD                | 274 125      | 0.11            |                          |              |                    |              |                 |
| 1 800 000  | REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049    | USD                | 1 354 500    | 0.54            |                          |              |                    |              |                 |
| 500 000  | REPUBLIC OF SOUTH AFRICA 5.875% 13-16/09/2025    | USD                | 497 500      | 0.20            |                          |              |                    |              |                 |
| 500 000  | REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032    | USD                | 463 125      | 0.18            |                          |              |                    |              |                 |
| 52 000 000   | REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032    | ZAR                | 2 482 857    | 0.98            |                          |              |                    |              |                 |
| 44 100 000   | REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037    | ZAR                | 1 900 189    | 0.75            |                          |              |                    |              |                 |
| 38 350 000   | REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044    | ZAR                | 1 572 923    | 0.62            |                          |              |                    |              |                 |
| 12 570 000   | REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035    | ZAR                | 581 846      | 0.23            |                          |              |                    |              |                 |
| 41 730 000   | REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040    | ZAR                | 1 800 109    | 0.71            |                          |              |                    |              |                 |
| <i>Indonesia</i>   |  |                    |              |                 | <b>10 095 280 3.96</b>   |              |                    |              |                 |
| 500 000  | INDONESIA GOVERNMENT 3.700% 19-30/10/2049        | USD                | 380 781      | 0.15            |                          |              |                    |              |                 |
| 1 000 000  | INDONESIA GOVERNMENT 4.450% 20-15/04/2070        | USD                | 820 938      | 0.32            |                          |              |                    |              |                 |
| 7 450 000 000  | INDONESIA GOVERNMENT 6.500% 20-15/02/2031        | IDR                | 442 041      | 0.17            |                          |              |                    |              |                 |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity       | Denomination                                | Quotation currency | Market value | % of net assets | Quantity                  | Denomination                                | Quotation currency | Market value | % of net assets |
|----------------|---|--------------------|--------------|-----------------|---------------------------|---|--------------------|--------------|-----------------|
| <i>Hungary</i> |   |                    |              |                 | <i>Ivory Coast</i>        |   |                    |              |                 |
| 500 000        | HUNGARY 5.500% 24-26/03/2036                | USD                | 4 982 433    | 1.96            | 220 000 000               | AFRICAN DEV BANK 0.000% 16-05/04/2046       | ZAR                | 3 974 654    | 1.58            |
| 424 000        | MVM ENERGETIKA 6.500% 24-13/03/2031         | USD                | 480 625      | 0.19            | 310 000                   | IVORY COAST - PDI 6.125% 17-15/06/2033      | USD                | 1 231 697    | 0.49            |
| 212 000        | REPUBLIC OF HUNGARY 0.500% 20-18/11/2030    | EUR                | 425 408      | 0.17            | 861 000                   | IVORY COAST - PDI 7.625% 24-30/01/2033      | USD                | 273 188      | 0.11            |
| 70 000 000     | REPUBLIC OF HUNGARY 3.000% 18-27/10/2038    | HUF                | 180 562      | 0.07            | 1 695 000                 | IVORY COAST - PDI 8.250% 24-30/01/2037      | USD                | 834 094      | 0.33            |
| 152 000 000    | REPUBLIC OF HUNGARY 3.000% 19-21/08/2030    | HUF                | 124 502      | 0.05            | <i>Poland</i>             |   |                    |              |                 |
| 88 190 000     | REPUBLIC OF HUNGARY 3.000% 20-25/04/2041    | HUF                | 336 512      | 0.13            | 4 670 000                 | POLAND GOVERNMENT BOND 1.750% 21-25/04/2032 | PLN                | 3 803 468    | 1.51            |
| 180 000 000    | REPUBLIC OF HUNGARY 3.250% 15-22/10/2031    | HUF                | 148 761      | 0.06            | 1 370 000                 | POLAND GOVERNMENT BOND 5.000% 24-25/10/2034 | PLN                | 883 979      | 0.35            |
| 240 000 000    | REPUBLIC OF HUNGARY 4.750% 22-24/11/2032    | HUF                | 391 663      | 0.15            | 3 200 000                 | POLAND GOVERNMENT BOND 6.000% 22-25/10/2033 | PLN                | 321 733      | 0.13            |
| 500 000        | REPUBLIC OF HUNGARY 5.500% 22-16/06/2034    | USD                | 566 786      | 0.22            | 200 000                   | REPUBLIC OF POLAND 4.875% 23-04/10/2033     | USD                | 815 423      | 0.32            |
| 500 000        | REPUBLIC OF HUNGARY 6.125% 23-22/05/2028    | USD                | 485 469      | 0.19            | 900 000                   | REPUBLIC OF POLAND 5.125% 24-18/09/2034     | USD                | 195 038      | 0.08            |
| 490 000 000    | REPUBLIC OF HUNGARY 6.750% 11-22/10/2028    | HUF                | 509 375      | 0.20            | 717 000                   | REPUBLIC OF POLAND 5.500% 23-04/04/2053     | USD                | 885 510      | 0.35            |
| <i>Chile</i>   |   |                    |              |                 | <i>Oman</i>               |   |                    |              |                 |
| 400 000        | CHILE 3.250% 21-21/09/2071                  | USD                | 4 515 274    | 1.79            | 500 000                   | OMAN INTRNL BOND 4.750% 16-15/06/2026       | USD                | 3 600 237    | 1.43            |
| 1 000 000      | CHILE 4.950% 23-05/01/2036                  | USD                | 247 800      | 0.10            | 800 000                   | OMAN INTRNL BOND 6.250% 21-25/01/2031       | USD                | 490 156      | 0.19            |
| 850 000        | CODELCO INC 4.375% 19-05/02/2049            | USD                | 958 500      | 0.38            | 300 000                   | OMAN INTRNL BOND 6.500% 17-08/03/2047       | USD                | 823 500      | 0.33            |
| 353 000        | CODELCO INC 5.125% 23-02/02/2033            | USD                | 653 969      | 0.26            | 940 000                   | OMAN INTRNL BOND 6.750% 18-17/01/2048       | USD                | 299 250      | 0.12            |
| 440 000        | CODELCO INC 5.950% 23-08/01/2034            | USD                | 334 688      | 0.13            | 1 000 000                 | OMAN INTRNL BOND 6.750% 20-28/10/2027       | USD                | 957 331      | 0.38            |
| 431 000        | CODELCO INC 6.300% 23-08/09/2053            | USD                | 438 020      | 0.17            | <i>Qatar</i>              |   |                    |              |                 |
| 300 000        | EMPRESA NACIONAL 4.500% 17-14/09/2047       | USD                | 424 939      | 0.17            | 500 000                   | QATAR PETROLEUM 3.300% 21-12/07/2051        | USD                | 1 030 000    | 0.41            |
| 250 000 000    | TESORERIA PESOS 4.700% 18-01/09/2030 FLAT   | CLP                | 222 844      | 0.09            | 500 000                   | STATE OF QATAR 4.400% 20-16/04/2050         | USD                | 349 375      | 0.14            |
| 120 000 000    | TESORERIA PESOS 5.100% 19-15/07/2050 FLAT   | CLP                | 251 211      | 0.10            | 1 000 000                 | STATE OF QATAR 4.625% 16-02/06/2046         | USD                | 438 438      | 0.17            |
| 300 000 000    | TESORERIA PESOS 5.300% 23-01/11/2037 FLAT   | CLP                | 113 040      | 0.04            | 1 700 000                 | STATE OF QATAR 5.103% 18-23/04/2048         | USD                | 916 250      | 0.36            |
| 160 000 000    | TESORERIA PESOS 5.800% 23-01/10/2034 FLAT   | CLP                | 295 459      | 0.12            | <i>Ukraine</i>            |   |                    |              |                 |
| 140 000 000    | TESORERIA PESOS 6.000% 23-01/04/2033 FLAT   | CLP                | 166 751      | 0.07            | 2 300 000                 | UKRAINE GOVERNMENT 6.750% 19-20/06/2028     | EUR                | 1 655 375    | 0.65            |
| 240 000 000    | TESORERIA PESOS 6.200% 24-01/10/2040 FLAT   | CLP                | 149 122      | 0.06            | 2 900 000                 | UKRAINE GOVERNMENT 6.876% 21-21/05/2031     | USD                | 3 332 182    | 1.32            |
| <i>Kenya</i>   |   |                    |              |                 | 2 200 000                 | UKRAINE GOVERNMENT 7.253% 20-15/03/2035     | USD                | 690 207      | 0.27            |
| 385 900 000    | KENYA INFRASTRUC 11.750% 19-08/10/2035      | KES                | 4 285 825    | 1.69            | 2 175 000                 | UKRAINE GOVERNMENT 7.375% 17-25/09/2034     | USD                | 826 500      | 0.33            |
| 200 000        | REPUBLIC OF KENYA 7.250% 18-28/02/2028      | USD                | 2 410 939    | 0.95            | 1 800 000                 | UKRAINE GOVERNMENT 9.750% 18-01/11/2030     | USD                | 625 900      | 0.25            |
| 500 000        | REPUBLIC OF KENYA 8.000% 19-22/05/2032      | USD                | 181 563      | 0.07            | <i>Bahrain</i>            |   |                    |              |                 |
| 300 000        | REPUBLIC OF KENYA 8.250% 18-28/02/2048      | USD                | 432 000      | 0.17            | 800 000                   | BAHRAIN 5.625% 21-18/05/2034                | USD                | 619 875      | 0.24            |
| 1 080 000      | REPUBLIC OF KENYA 9.750% 24-16/02/2031      | USD                | 232 623      | 0.09            | 250 000                   | BAHRAIN 6.000% 14-19/09/2044                | USD                | 569 700      | 0.23            |
| <i>Egypt</i>   |   |                    |              |                 | 200 000                   | BAHRAIN 6.875% 18-05/10/2025                | USD                | 3 243 844    | 1.27            |
| 400 000        | ARAB REPUBLIC OF EGYPT 3.875% 21-16/02/2026 | USD                | 370 000      | 0.15            | 725 000                   | BAHRAIN 7.500% 17-20/09/2047                | USD                | 717 000      | 0.28            |
| 475 000        | ARAB REPUBLIC OF EGYPT 5.875% 21-16/02/2031 | USD                | 368 125      | 0.15            | 800 000                   | BAHRAIN 7.500% 24-12/02/2036                | USD                | 205 234      | 0.08            |
| 500 000        | ARAB REPUBLIC OF EGYPT 7.053% 19-15/01/2032 | USD                | 399 531      | 0.16            | 600 000                   | OIL & GAS HOLDINGING 7.500% 17-25/10/2027   | USD                | 201 500      | 0.08            |
| 1 000 000      | ARAB REPUBLIC OF EGYPT 7.300% 21-30/09/2033 | USD                | 787 813      | 0.31            | <i>Dominican Republic</i> |   |                    |              |                 |
| 400 000        | ARAB REPUBLIC OF EGYPT 7.500% 17-31/01/2027 | USD                | 384 125      | 0.15            | 11 850 000                | DOMINICAN REPUBLIC 11.250% 23-15/09/2035    | DOP                | 691 922      | 0.27            |
| 1 200 000      | ARAB REPUBLIC OF EGYPT 7.500% 21-16/02/2061 | USD                | 802 125      | 0.32            | 400 000                   | DOMINICAN REPUBLIC 5.500% 22-22/02/2029     | USD                | 816 750      | 0.32            |
| 500 000        | ARAB REPUBLIC OF EGYPT 7.903% 18-21/02/2048 | USD                | 350 938      | 0.14            | 1 463 000                 | DOMINICAN REPUBLIC 5.875% 20-30/01/2060     | USD                | 611 438      | 0.24            |
| 300 000        | ARAB REPUBLIC OF EGYPT 8.150% 19-20/11/2059 | USD                | 213 094      | 0.08            | 500 000                   | DOMINICAN REPUBLIC 6.000% 18-19/07/2028     | USD                | 3 115 224    | 1.23            |
| 500 000        | ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047 | USD                | 370 000      | 0.15            | 150 000                   | DOMINICAN REPUBLIC 6.600% 24-01/06/2036     | USD                | 209 535      | 0.08            |
|                |   |                    |              |                 | 600 000                   | DOMINICAN REPUBLIC 7.450% 14-30/04/2044     | USD                | 386 250      | 0.15            |
|                |   |                    |              |                 |                           |   |                    | 1 244 464    | 0.49            |
|                |   |                    |              |                 |                           |   |                    | 495 500      | 0.20            |
|                |   |                    |              |                 |                           |   |                    | 149 475      | 0.06            |
|                |   |                    |              |                 |                           |   |                    | 630 000      | 0.25            |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Emerging Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Emerging Markets Climate Solutions

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                   | Quotation currency | Market value | % of net assets | Quantity                         | Denomination | Quotation currency | Market value       | % of net assets |
|--|--|--------------------|--------------|-----------------|----------------------------------|--------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |              |                 |                                  |              |                    |                    |                 |
| <b>Shares</b>  |  |                    |              |                 |                                  |              |                    |                    |                 |
| <i>China</i>   |  |                    |              |                 |                                  |              |                    |                    |                 |
| 113 702  | BYD COMPANY LIMITED - H                        | HKD                | 3 376 352    | 3.17            |                                  |              |                    |                    |                 |
| 4 644 507  | CHINA THREE GORGES RENEWAB - A                 | CNY                | 2 785 347    | 2.62            |                                  |              |                    |                    |                 |
| 134 739  | CONTEMPORARY AMPEREX TECHN - A                 | CNY                | 3 334 482    | 3.13            |                                  |              |                    |                    |                 |
| 66 520   | DAQO NEW ENERGY CORP - ADR                     | USD                | 971 192      | 0.91            |                                  |              |                    |                    |                 |
| 164 950  | GANFENG LITHIUM CO LTD - H                     | HKD                | 321 101      | 0.30            |                                  |              |                    |                    |                 |
| 962 400  | HENAN PINGGAO ELECTRIC CO - A                  | CNY                | 2 576 362    | 2.42            |                                  |              |                    |                    |                 |
| 955 700  | HONGFA TECHNOLOGY CO LTD - A                   | CNY                | 3 636 329    | 3.42            |                                  |              |                    |                    |                 |
| 188 044  | LI AUTO INC - A                                | HKD                | 1 698 733    | 1.60            |                                  |              |                    |                    |                 |
| 752 435  | MING YANG SMART ENERGY GRO - A                 | CNY                | 977 031      | 0.92            |                                  |              |                    |                    |                 |
| 212 200  | NARI TECHNOLOGY CO LIMITED - A                 | CNY                | 727 867      | 0.68            |                                  |              |                    |                    |                 |
| 125 710  | NINGBO ORIENT WIRES & CABL - A                 | CNY                | 844 147      | 0.79            |                                  |              |                    |                    |                 |
| 116 760  | SUNGROW POWER SUPPLY CO LT - A                 | CNY                | 996 198      | 0.94            |                                  |              |                    |                    |                 |
| 2 780 310  | XINYI SOLAR HOLDINGS LTD                       | HKD                | 1 397 159    | 1.31            |                                  |              |                    |                    |                 |
| 458 596  | ZHUSHOU CRRC TIMES ELECTRIC                    | HKD                | 1 807 823    | 1.70            |                                  |              |                    |                    |                 |
| <i>India</i>   |  |                    |              |                 |                                  |              |                    |                    |                 |
| 186 944  | CONTAINER CORP OF INDIA LTD                    | INR                | 2 335 697    | 2.19            |                                  |              |                    |                    |                 |
| 177 298  | GRAVITA INDIA LTD                              | INR                | 3 137 716    | 2.95            |                                  |              |                    |                    |                 |
| 1 625 946  | JTL INDUSTRIES LTD                             | INR                | 4 338 545    | 4.08            |                                  |              |                    |                    |                 |
| 405 726  | KEC INTERNATIONAL LTD                          | INR                | 4 314 118    | 4.05            |                                  |              |                    |                    |                 |
| 11 365   | KEI INDUSTRIES LTD                             | INR                | 602 061      | 0.57            |                                  |              |                    |                    |                 |
| 92 588   | KPIT TECHNOLOGIES LTD                          | INR                | 1 813 990    | 1.70            |                                  |              |                    |                    |                 |
| 3 156 095  | MOTHERSON SUMI WIRING INDIA                    | INR                | 2 849 061    | 2.68            |                                  |              |                    |                    |                 |
| 288 639  | RENEW ENERGY GLOBAL PLC-A                      | USD                | 1 801 107    | 1.69            |                                  |              |                    |                    |                 |
| 157 288  | STERLING AND WILSON RENEWABL                   | INR                | 1 344 726    | 1.26            |                                  |              |                    |                    |                 |
| 97 733   | VA TECH WABAG LTD                              | INR                | 1 500 255    | 1.41            |                                  |              |                    |                    |                 |
| <i>Taiwan</i>  |  |                    |              |                 |                                  |              |                    |                    |                 |
| 173 445  | ADVANCED ENERGY SOLUTION HOL                   | TWD                | 3 380 148    | 3.18            |                                  |              |                    |                    |                 |
| 279 087  | GIANT MANUFACTURING                            | TWD                | 1 827 073    | 1.72            |                                  |              |                    |                    |                 |
| 619 000  | SINBON ELECTRONICS CO LTD                      | TWD                | 5 582 324    | 5.25            |                                  |              |                    |                    |                 |
| 1 180 277  | TAIWAN HIGH SPEED RAIL CORP                    | TWD                | 1 107 136    | 1.04            |                                  |              |                    |                    |                 |
| 339 397  | TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD | TWD                | 10 138 475   | 9.54            |                                  |              |                    |                    |                 |
| <i>South Korea</i>   |  |                    |              |                 |                                  |              |                    |                    |                 |
| 161 845  | DOOSAN FUEL CELL CO LTD                        | KRW                | 2 485 211    | 2.34            |                                  |              |                    |                    |                 |
| 21 966   | HYUNDAI MOTOR COMPANY LIMITED                  | KRW                | 4 706 504    | 4.42            |                                  |              |                    |                    |                 |
| 13 125   | LG CHEM LIMITED                                | KRW                | 3 292 469    | 3.09            |                                  |              |                    |                    |                 |
| 10 358   | SAMSUNG SDI CO LTD                             | KRW                | 2 662 332    | 2.50            |                                  |              |                    |                    |                 |
| 59 451   | SK IE TECHNOLOGY CO LTD                        | KRW                | 1 903 391    | 1.79            |                                  |              |                    |                    |                 |
| <i>Brazil</i>  |  |                    |              |                 |                                  |              |                    |                    |                 |
| 94 090   | CIA SANEAMENTO BASICO DE SP                    | BRL                | 1 269 966    | 1.19            |                                  |              |                    |                    |                 |
| 140 088  | EQUATORIAL ENERGIA SA - ORD                    | BRL                | 774 032      | 0.73            |                                  |              |                    |                    |                 |
| 2  | KLABIN SA - PREF                               | BRL                | 2            | 0.00            |                                  |              |                    |                    |                 |
| 353 284  | KLABIN SA - UNIT                               | BRL                | 1 363 672    | 1.28            |                                  |              |                    |                    |                 |
| 964 607  | NEOENERGIA SA                                  | BRL                | 3 224 954    | 3.03            |                                  |              |                    |                    |                 |
| 359 290  | RUMO SA  | BRL                | 1 340 282    | 1.26            |                                  |              |                    |                    |                 |
| 468 118  | SERENA ENERGIA SA                              | BRL                | 742 493      | 0.70            |                                  |              |                    |                    |                 |
| 111 200  | WEG SA   | BRL                | 844 648      | 0.79            |                                  |              |                    |                    |                 |
| <i>Greece</i>  |  |                    |              |                 |                                  |              |                    |                    |                 |
| 155 052  | TERNA ENERGY SA                                | EUR                | 3 238 789    | 3.04            |                                  |              |                    |                    |                 |
| <i>Mexico</i>  |  |                    |              |                 |                                  |              |                    |                    |                 |
| 2 201 181  | ORBIA ADVANCE CORP SAB DE CV                   | MXN                | 3 073 268    | 2.89            |                                  |              |                    |                    |                 |
|  |  |                    |              |                 | <i>Indonesia</i>                 |              |                    |                    |                 |
| 11 208 300   | PERTAMINA GEOTHERMAL ENERGY                    | IDR                | 814 495      | 0.77            |                                  |              |                    | 814 495            | 0.77            |
|  |  |                    |              |                 | <i>Jersey Island</i>             |              |                    |                    |                 |
| 236 406  | ARCADIUM LITHIUM PLC-CDI                       | AUD                | 780 481      | 0.73            |                                  |              |                    | 780 481            | 0.73            |
|  |  |                    |              |                 | <i>Thailand</i>                  |              |                    |                    |                 |
| 2 242 402  | ENERGY ABSOLUTE PCL-FOREIGN                    | THB                | 684 376      | 0.64            |                                  |              |                    | 684 376            | 0.64            |
|  |  |                    |              |                 | <i>Hong Kong</i>                 |              |                    |                    |                 |
| 1 786 946  | BEIJING ENTERPRISES WATER GR                   | HKD                | 549 055      | 0.52            |                                  |              |                    | 549 055            | 0.52            |
|  |  |                    |              |                 | <i>South Africa</i>              |              |                    |                    |                 |
| 183 430  | SAPPI LTD                                      | ZAR                | 487 606      | 0.46            |                                  |              |                    | 487 606            | 0.46            |
|  |  |                    |              |                 | Shares/Units in investment funds |              |                    |                    |                 |
|  |  |                    |              |                 | <i>Luxembourg</i>                |              |                    |                    |                 |
| 1 931.17   | BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP     | USD                | 279 225      | 0.26            |                                  |              |                    | 279 225            | 0.26            |
| <b>Total securities portfolio</b>  |  |                    |              |                 |                                  |              |                    | <b>106 039 806</b> | <b>99.65</b>    |

# BNP PARIBAS FUNDS Energy Transition

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Enhanced Bond 6M

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination   | Quotation currency | Market value         | % of net assets | Quantity               | Denomination  | Quotation currency | Market value | % of net assets |
|--|--|--------------------|----------------------|-----------------|------------------------|---|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |                      |                 |                        |   |                    |              |                 |
| <b>Bonds</b>   |  |                    | <b>1 190 951 012</b> | <b>52.38</b>    |                        |   |                    |              |                 |
| <i>France</i>  |  |                    |                      |                 | <i>Germany</i>         |   |                    |              |                 |
| 4 200 000  | AIR FRANCE-KLM 4.625% 24-23/05/2029                        | EUR                | 4 128 873            | 0.18            | 8 900 000              | THALES SA 4.000% 23-18/10/2025                        | EUR                | 8 923 387    | 0.39            |
| 5 000 000  | ALD SA 4.750% 22-13/10/2025                                | EUR                | 5 047 779            | 0.22            | 5 500 000              | VALEO SA 1.500% 18-18/06/2025                         | EUR                | 5 333 432    | 0.23            |
| 5 600 000  | AUCHAN SA 3.250% 20-23/07/2027                             | EUR                | 5 141 659            | 0.23            | 3 600 000              | VALEO SE 4.500% 24-11/04/2030                         | EUR                | 3 521 988    | 0.16            |
| 5 000 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 16-04/11/2026    | EUR                | 4 767 363            | 0.21            |                        |   |                    |              |                 |
| 7 200 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 16-24/03/2026    | EUR                | 7 017 979            | 0.31            |                        |   |                    |              |                 |
| 17 500 000   | BNP PARIBAS 1.000% 17-29/11/2024                           | EUR                | 17 275 024           | 0.76            |                        |   |                    |              |                 |
| 18 000 000   | BNP PARIBAS 2.375% 15-17/02/2025                           | EUR                | 17 794 013           | 0.78            |                        |   |                    |              |                 |
| 1 000 000  | BNP PARIBAS 2.750% 15-27/01/2026                           | EUR                | 981 014              | 0.04            |                        |   |                    |              |                 |
| 14 500 000   | BPCE 0.625% 19-26/09/2024                                  | EUR                | 14 393 273           | 0.63            |                        |   |                    |              |                 |
| 8 700 000  | CAISSE NATIONALE REASSURANCE MUTUELLE 3.375% 18-24/09/2028 | EUR                | 8 458 906            | 0.37            |                        |   |                    |              |                 |
| 15 000 000   | CARMILA SA 1.625% 21-01/04/2029                            | EUR                | 13 287 817           | 0.59            |                        |   |                    |              |                 |
| 8 000 000  | CARMILA SA 5.500% 23-09/10/2028                            | EUR                | 8 321 279            | 0.37            |                        |   |                    |              |                 |
| 9 500 000  | CARREFOUR BANQUE 0.107% 21-14/06/2025                      | EUR                | 9 162 015            | 0.40            |                        |   |                    |              |                 |
| 8 900 000  | CARREFOUR BANQUE 4.079% 23-05/05/2027                      | EUR                | 8 949 156            | 0.39            |                        |   |                    |              |                 |
| 6 000 000  | CNP ASSURANCES 0.375% 20-08/03/2028                        | EUR                | 5 226 868            | 0.23            |                        |   |                    |              |                 |
| 5 300 000  | CNP ASSURANCES 1.250% 22-27/01/2029                        | EUR                | 4 670 319            | 0.21            |                        |   |                    |              |                 |
| 4 200 000  | COENTREPRISE DE TRANSPORT ELECTRICITE 0.875% 17-29/09/2024 | EUR                | 4 173 578            | 0.18            |                        |   |                    |              |                 |
| 3 400 000  | CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033            | EUR                | 3 675 795            | 0.16            |                        |   |                    |              |                 |
| 16 600 000   | CREDIT AGRICOLE SA 2.800% 15-16/10/2025                    | EUR                | 16 320 307           | 0.72            |                        |   |                    |              |                 |
| 3 000 000  | CREDIT AGRICOLE SA 3.000% 15-21/12/2025                    | EUR                | 2 950 924            | 0.13            |                        |   |                    |              |                 |
| 1 000 000  | CREDIT MUTUEL ARKEA 3.250% 16-01/06/2026                   | EUR                | 987 885              | 0.04            |                        |   |                    |              |                 |
| 8 000 000  | EDENRED 3.625% 23-13/12/2026                               | EUR                | 7 988 536            | 0.35            |                        |   |                    |              |                 |
| 11 900 000   | ELECTRICITE DE FRANCE 4.625% 09-11/09/2024                 | EUR                | 11 916 110           | 0.52            |                        |   |                    |              |                 |
| 2 400 000  | FAURECIA 7.250% 22-15/06/2026                              | EUR                | 2 488 765            | 0.11            |                        |   |                    |              |                 |
| 2 257 000  | FNAC DARTY SA 6.000% 24-01/04/2029                         | EUR                | 2 286 782            | 0.10            |                        |   |                    |              |                 |
| 9 000 000  | GROUPAMA SA 6.000% 17-23/01/2027                           | EUR                | 9 409 129            | 0.41            |                        |   |                    |              |                 |
| 9 900 000  | HOLDING DINFRAS 4.500% 23-06/04/2027                       | EUR                | 9 831 229            | 0.43            |                        |   |                    |              |                 |
| 15 300 000   | IMERYS SA 2.000% 14-10/12/2024                             | EUR                | 15 169 068           | 0.67            |                        |   |                    |              |                 |
| 11 900 000   | JCDECAUX SA 2.000% 20-24/10/2024                           | EUR                | 11 826 719           | 0.52            |                        |   |                    |              |                 |
| 200 000  | LA BANQUE POSTALE 1.000% 17-16/10/2024                     | EUR                | 198 316              | 0.01            |                        |   |                    |              |                 |
| 5 000 000  | LA MONDIALE 0.750% 20-20/04/2026                           | EUR                | 4 708 719            | 0.21            |                        |   |                    |              |                 |
| 6 200 000  | MERCIALYS 1.800% 18-27/02/2026                             | EUR                | 5 950 098            | 0.26            |                        |   |                    |              |                 |
| 5 100 000  | MERCIALYS 4.625% 20-07/07/2027                             | EUR                | 5 132 785            | 0.23            |                        |   |                    |              |                 |
| 10 000 000   | MUTUELLE ASSUR 0.625% 21-21/06/2027                        | EUR                | 9 044 454            | 0.40            |                        |   |                    |              |                 |
| 200 000  | ORANGE 1.125% 19-15/07/2024                                | EUR                | 199 776              | 0.01            |                        |   |                    |              |                 |
| 4 900 000  | ORANO SA 3.375% 19-23/04/2026                              | EUR                | 4 849 550            | 0.21            |                        |   |                    |              |                 |
| 3 600 000  | PRAEMIA HEALTHCARE 5.500% 23-19/09/2028                    | EUR                | 3 716 269            | 0.16            |                        |   |                    |              |                 |
| 2 800 000  | PSA BANQUE FRANCE 3.875% 23-19/01/2026                     | EUR                | 2 804 448            | 0.12            |                        |   |                    |              |                 |
| 6 250 000  | RCI BANQUE 3.750% 24-04/10/2027                            | EUR                | 6 225 054            | 0.27            |                        |   |                    |              |                 |
| 5 530 000  | RCI BANQUE 4.625% 23-02/10/2026                            | EUR                | 5 610 271            | 0.25            |                        |   |                    |              |                 |
| 4 900 000  | RCI BANQUE 4.875% 23-02/10/2029                            | EUR                | 5 067 206            | 0.22            |                        |   |                    |              |                 |
| 17 000 000   | RENAULT 1.250% 19-24/06/2025                               | EUR                | 16 485 835           | 0.73            |                        |   |                    |              |                 |
| 3 500 000  | RENAULT 2.375% 20-25/05/2026                               | EUR                | 3 381 375            | 0.15            |                        |   |                    |              |                 |
| 7 143 000  | REXEL SA 2.125% 21-15/12/2028                              | EUR                | 6 497 586            | 0.29            |                        |   |                    |              |                 |
| 15 300 000   | SOCIETE GENERALE 1.125% 18-23/01/2025                      | EUR                | 15 075 884           | 0.66            |                        |   |                    |              |                 |
| 3 564 000  | TEREOS FIN GROUP 7.250% 23-15/04/2028                      | EUR                | 3 739 169            | 0.16            |                        |   |                    |              |                 |
| 1 500 000  | TEREOS FIN GROUP 7.500% 20-30/10/2025                      | EUR                | 1 509 439            | 0.07            |                        |   |                    |              |                 |
|  |  |                    |                      |                 | <i>Italy</i>           |   |                    |              |                 |
|  |  |                    |                      |                 | 97 968 518 4.31        |   |                    |              |                 |
|  |  |                    |                      |                 | 4 193 000              | ACEA SPA 0.000% 21-28/09/2025                         | EUR                | 4 001 553    | 0.18            |
|  |  |                    |                      |                 | 10 000 000             | ACQUIRENTE UNI 2.800% 19-20/02/2026                   | EUR                | 9 761 872    | 0.43            |
|  |  |                    |                      |                 | 200 000                | ASSICURAZIONI GENERALI 5.125% 09-16/09/2024           | EUR                | 200 275      | 0.01            |
|  |  |                    |                      |                 | 14 700 000             | AUTOSTRADE PER L'ITALIA 1.875% 15-04/11/2025          | EUR                | 14 311 920   | 0.63            |
|  |  |                    |                      |                 | 2 125 000              | AUTOSTRADE PER L'ITALIA 4.250% 24-28/06/2032          | EUR                | 2 093 431    | 0.09            |
|  |  |                    |                      |                 | 6 850 000              | BANCO BPM SPA 6.000% 22-13/09/2026                    | EUR                | 7 131 734    | 0.31            |
|  |  |                    |                      |                 | 10 613 000             | INTESA SANPAOLO 2.125% 20-26/05/2025                  | EUR                | 10 459 326   | 0.46            |
|  |  |                    |                      |                 | 17 816 000             | POSTE ITALIANE 0.000% 20-10/12/2024                   | EUR                | 17 512 089   | 0.77            |
|  |  |                    |                      |                 | 12 400 000             | UNICREDIT SPA 0.500% 19-09/04/2025                    | EUR                | 12 095 720   | 0.53            |
|  |  |                    |                      |                 | 10 672 000             | UNIONE DI BANCHE 1.625% 19-21/04/2025                 | EUR                | 10 488 333   | 0.46            |
|  |  |                    |                      |                 | 10 000 000             | UNIPOL GRUPPO 3.000% 15-18/03/2025                    | EUR                | 9 912 265    | 0.44            |
|  |  |                    |                      |                 | <i>The Netherlands</i> |   |                    |              |                 |
|  |  |                    |                      |                 | 95 294 010 4.20        |   |                    |              |                 |
|  |  |                    |                      |                 | 5 100 000              | ABN AMRO BANK NV 1.250% 20-28/05/2025                 | EUR                | 4 988 923    | 0.22            |
|  |  |                    |                      |                 | 200 000                | BMW FINANCE NV 0.750% 17-12/07/2024                   | EUR                | 199 817      | 0.01            |
|  |  |                    |                      |                 | 200 000                | CONTI-GUMMI FIN 1.125% 20-25/09/2024                  | EUR                | 198 680      | 0.01            |
|  |  |                    |                      |                 | 4 300 000              | DAIMLER TRUCK 3.875% 23-19/06/2026                    | EUR                | 4 323 681    | 0.19            |
|  |  |                    |                      |                 | 27 252 000             | HEIMSTADEN BOSTA 0.250% 21-13/10/2024                 | EUR                | 26 635 268   | 1.18            |
|  |  |                    |                      |                 | 2 500 000              | JDE PEETS NV 0.244% 21-16/01/2025                     | EUR                | 2 451 260    | 0.11            |
|  |  |                    |                      |                 | 4 846 000              | LEASEPLAN CORP 0.250% 21-23/02/2026                   | EUR                | 4 583 700    | 0.20            |
|  |  |                    |                      |                 | 12 200 000             | NIBC BANK NV 6.375% 23-01/12/2025                     | EUR                | 12 571 093   | 0.55            |
|  |  |                    |                      |                 | 10 000 000             | TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024          | EUR                | 9 866 900    | 0.43            |
|  |  |                    |                      |                 | 10 000 000             | VOLKSBANK NV 0.010% 19-16/09/2024                     | EUR                | 9 913 108    | 0.44            |
|  |  |                    |                      |                 | 4 900 000              | VOLKSWAGEN INTERNATIONAL FINANCE 3.125% 22-28/03/2025 | EUR                | 4 876 328    | 0.21            |
|  |  |                    |                      |                 | 7 000 000              | VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 22-15/11/2025 | EUR                | 7 040 526    | 0.31            |
|  |  |                    |                      |                 | 4 000 000              | WINTERSHALL FIN 0.840% 19-25/09/2025                  | EUR                | 3 840 800    | 0.17            |
|  |  |                    |                      |                 | 3 800 000              | ZF EUROPE FINANCE BV 4.750% 24-31/01/2029             | EUR                | 3 803 926    | 0.17            |

# BNP PARIBAS FUNDS Enhanced Bond 6M

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity                        | Denomination                                  | Quotation currency | Market value | % of net assets | Quantity                   | Denomination                                     | Quotation currency | Market value | % of net assets |
|---------------------------------|---|--------------------|--------------|-----------------|----------------------------|--|--------------------|--------------|-----------------|
| <b>United States of America</b> |   |                    |              |                 | <b>Belgium</b>             |  |                    |              |                 |
| 7 775 000                       | AT&T INC 0.250% 19-04/03/2026                 | EUR                | 89 741 253   | 3.94            | 5 700 000                  | BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029    | EUR                | 41 500 033   | 1.82            |
| 4 598 000                       | BOOKING HOLDINGS INC 0.100% 21-08/03/2025     | EUR                | 7 367 266    | 0.32            | 20 600 000                 | BELFIUS BANK SA 1.000% 17-26/10/2024             | EUR                | 5 723 850    | 0.25            |
| 7 800 000                       | CARRIER GLOBAL 4.375% 24-29/05/2025           | EUR                | 4 484 524    | 0.20            | 7 700 000                  | BELFIUS BANK SA 3.125% 16-11/05/2026             | EUR                | 20 414 581   | 0.90            |
| 5 000 000                       | EASTMAN CHEMICAL 1.875% 16-23/11/2026         | EUR                | 7 829 979    | 0.34            | 7 800 000                  | SOLVAY SA 4.250% 24-03/10/2031                   | EUR                | 7 567 860    | 0.33            |
| 4 900 000                       | FORD MOTOR CREDIT 1.744% 20-19/07/2024        | EUR                | 4 804 890    | 0.21            | <b>Luxembourg</b>          |  |                    |              |                 |
| 7 000 000                       | FORD MOTOR CREDIT 4.445% 24-14/02/2030        | EUR                | 4 891 808    | 0.22            | 10 900 000                 | AROUNDTOWN SA 0.000% 20-16/07/2026               | EUR                | 39 219 851   | 1.72            |
| 6 109 000                       | FORD MOTOR CREDIT 4.867% 23-03/08/2027        | EUR                | 7 042 741    | 0.31            | 1 000 000                  | AROUNDTOWN SA 1.000% 17-07/01/2025               | EUR                | 9 814 048    | 0.43            |
| 5 679 000                       | GENERAL ELECTRIC CO 0.875% 17-17/05/2025      | EUR                | 6 259 758    | 0.28            | 5 829 000                  | LOGICOR FIN 0.625% 22-17/11/2025                 | EUR                | 977 144      | 0.04            |
| 13 000 000                      | MYLAN INC 2.125% 18-23/05/2025                | EUR                | 5 534 979    | 0.24            | 22 933 000                 | LOGICOR FIN 0.750% 19-15/07/2024                 | EUR                | 5 531 893    | 0.24            |
| 20 900 000                      | MYLAN NV 2.250% 16-22/11/2024                 | EUR                | 12 785 860   | 0.56            | <b>Denmark</b>             |  |                    |              |                 |
| 8 100 000                       | STRYKER CORP 0.250% 19-03/12/2024             | EUR                | 20 762 739   | 0.91            | 14 464 000                 | NOVO NORDISK A/S 3.375% 24-21/05/2026            | EUR                | 37 417 107   | 1.65            |
| <b>United Kingdom</b>           |   |                    |              |                 | 17 900 000                 | NYKREDIT 0.125% 19-10/07/2024                    | EUR                | 14 458 486   | 0.64            |
| 5 239 000                       | BARCLAYS BANK PLC 1.375% 18-24/01/2026        | EUR                | 64 632 119   | 2.85            | 200 000                    | NYKREDIT 0.625% 19-17/01/2025                    | EUR                | 17 884 465   | 0.79            |
| 12 000 000                      | HEATHROW FNDG 1.500% 20-12/10/2025            | EUR                | 5 169 580    | 0.23            | 4 903 000                  | PANDORA A/S 3.875% 24-31/05/2030                 | EUR                | 196 547      | 0.01            |
| 3 400 000                       | INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025 | EUR                | 11 663 994   | 0.51            | <b>Japan</b>               |  |                    |              |                 |
| 200 000                         | RENTOKIL INITIAL 0.950% 17-22/11/2024         | EUR                | 3 365 162    | 0.15            | 300 000                    | mitsubishi UFJ FINANCIAL 0.872% 17-07/09/2024    | EUR                | 34 149 751   | 1.50            |
| 13 000 000                      | ROLLS-ROYCE PLC 1.625% 18-09/05/2028          | EUR                | 197 755      | 0.01            | 11 761 000                 | MIZUHO FINANCIAL 0.118% 19-06/09/2024            | EUR                | 298 452      | 0.01            |
| 18 175 000                      | STANDARD CHARTERED 3.125% 14-19/11/2024       | EUR                | 11 864 240   | 0.52            | 6 000 000                  | MIZUHO FINANCIAL 0.184% 21-13/04/2026            | EUR                | 11 684 183   | 0.51            |
| 6 969 000                       | TESCO CORP TREAS 0.875% 19-29/05/2026         | EUR                | 18 098 774   | 0.80            | 2 400 000                  | NISSAN MOTOR CO 2.652% 20-17/03/2026             | EUR                | 5 656 567    | 0.25            |
| 7 528 000                       | TESCO CORP TREAS 4.250% 23-27/02/2031         | EUR                | 6 619 437    | 0.29            | 5 974 000                  | NTT FINANCE 0.010% 21-03/03/2025                 | EUR                | 2 342 879    | 0.10            |
| <b>Spain</b>                    |   |                    |              |                 | 8 771 000                  | NTT FINANCE 0.082% 21-13/12/2025                 | EUR                | 5 826 050    | 0.26            |
| 8 800 000                       | ABERTIS INFRAESTRUCTURAS 1.125% 19-26/03/2028 | EUR                | 61 400 505   | 2.70            | <b>Finland</b>             |  |                    |              |                 |
| 4 000 000                       | BANCO SABADELL 2.500% 21-15/04/2031           | EUR                | 8 000 000    | 0.35            | 8 000 000                  | OP CORPORATE BANK 1.000% 18-22/05/2025           | EUR                | 16 667 796   | 0.73            |
| 9 000 000                       | BANCO SANTANDER 2.125% 18-08/02/2028          | EUR                | 3 832 063    | 0.17            | 8 833 000                  | STORA ENSO OYJ 4.000% 23-01/06/2026              | EUR                | 7 811 976    | 0.34            |
| 10 900 000                      | BANCO SANTANDER 3.875% 24-22/04/2029          | EUR                | 8 475 341    | 0.37            | <b>Australia</b>           |  |                    |              |                 |
| 1 800 000                       | FERROVIAL EMISIO 0.540% 20-12/11/2028         | EUR                | 10 904 549   | 0.48            | 7 287 000                  | AUST & NZ BANK 3.437% 23-04/04/2025              | EUR                | 15 184 752   | 0.67            |
| 11 700 000                      | KUTXABANK 0.500% 19-25/09/2024                | EUR                | 1 585 837    | 0.07            | 8 060 000                  | TOYOTA FIN AUSTR 0.064% 22-13/01/2025            | EUR                | 7 282 325    | 0.32            |
| 12 200 000                      | SANTANDER ISSUAN 2.500% 15-18/03/2025         | EUR                | 11 604 782   | 0.51            | <b>Norway</b>              |  |                    |              |                 |
| 5 000 000                       | SANTANDER ISSUAN 3.250% 16-04/04/2026         | EUR                | 12 051 013   | 0.53            | 10 487 000                 | SPAREBANK 1 SR 4.875% 23-24/08/2028              | EUR                | 10 908 008   | 0.48            |
| <b>Ireland</b>                  |   |                    |              |                 | <b>Sweden</b>              |  |                    |              |                 |
| 6 400 000                       | AIB GROUP PLC 2.250% 18-03/07/2025            | EUR                | 53 206 235   | 2.34            | 200 000                    | SKANDINAVISKA ENSKILDA BANK 0.050% 19-01/07/2024 | EUR                | 10 429 180   | 0.46            |
| 3 456 000                       | CA AUTO BANK 3.750% 24-12/04/2027             | EUR                | 6 305 998    | 0.28            | 9 910 000                  | SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027       | EUR                | 200 000      | 0.01            |
| 11 406 000                      | FCA BANK IE 0.500% 19-13/09/2024              | EUR                | 3 442 045    | 0.15            | 200 000                    | VOLVO TREASURY AB 0.125% 20-17/09/2024           | EUR                | 10 030 708   | 0.44            |
| 15 250 000                      | HAMMERSON IRLAND 1.750% 21-03/06/2027         | EUR                | 11 329 723   | 0.50            | <b>South Korea</b>         |  |                    |              |                 |
| 11 293 000                      | SMURFIT KAPPA AQ 2.750% 15-01/02/2025         | EUR                | 14 128 549   | 0.62            | 10 700 000                 | KHFC 0.010% 21-29/06/2026                        | EUR                | 9 994 870    | 0.44            |
| 6 880 000                       | SMURFIT KAPPA AQ 2.875% 18-15/01/2026         | EUR                | 11 216 110   | 0.49            | <b>Poland</b>              |  |                    |              |                 |
| <b>Romania</b>                  |   |                    |              |                 | 10 000 000                 | REPUBLIC OF POLAND 0.000% 20-10/02/2025          | EUR                | 9 783 800    | 0.43            |
| 3 486 000                       | NE PROPERTY 2.000% 22-20/01/2030              | EUR                | 44 573 366   | 1.96            | <b>Portugal</b>            |  |                    |              |                 |
| 18 175 000                      | NE PROPERTY COOP 1.750% 17-23/11/2024         | EUR                | 3 005 106    | 0.13            | 2 300 000                  | BRISA CONCESSAO 1.875% 15-30/04/2025             | EUR                | 8 891 235    | 0.39            |
| 3 000 000                       | ROMANIA 2.750% 15-29/10/2025                  | EUR                | 17 917 642   | 0.79            | 6 700 000                  | CAIXA GERAL DEPO 1.250% 19-25/11/2024            | EUR                | 2 263 184    | 0.10            |
| 10 000 000                      | ROMANIA 2.750% 20-26/02/2026                  | EUR                | 2 961 900    | 0.13            | <b>Floating rate bonds</b> |  |                    |              |                 |
| 10 643 000                      | ROMANIA 5.000% 22-27/09/2026                  | EUR                | 9 806 250    | 0.43            | <b>Italy</b>               |  |                    |              |                 |
|                                 |   |                    |              |                 | 593 211 806                |  |                    |              |                 |
|                                 |   |                    |              |                 | 120 509 566                |  |                    |              |                 |
|                                 |   |                    |              |                 | 19 685 000                 | CREDITO EMILIANO 19-25/10/2025 FRN               | EUR                | 19 508 235   | 0.86            |
|                                 |   |                    |              |                 | 11 111 000                 | INTESA SANPAOLO 24-16/04/2027 FRN                | EUR                | 11 106 390   | 0.49            |
|                                 |   |                    |              |                 | 29 000 000                 | ITALY CCTS EU 22-15/10/2030 FRN                  | EUR                | 28 534 695   | 1.27            |
|                                 |   |                    |              |                 | 30 000 000                 | ITALY CCTS EU 23-15/10/2028 FRN                  | EUR                | 30 043 068   | 1.33            |



# BNP PARIBAS FUNDS Enhanced Bond 6M

## Securities portfolio at 30/06/2024

Expressed in EUR

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

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

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets | Quantity               | Denomination   | Quotation currency | Market value       | % of net assets |
|--|---|--------------------|--------------------|-----------------|------------------------|--|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |                        |  |                    |                    |                 |
| <b>Bonds</b>   |   |                    | <b>832 651 242</b> | <b>68.10</b>    |                        |  |                    |                    |                 |
| <i>France</i>  |   |                    |                    |                 | <i>The Netherlands</i> |  |                    |                    |                 |
|  |   |                    | <i>156 096 727</i> | <i>12.77</i>    |                        |  |                    | <i>120 027 262</i> | <i>9.80</i>     |
| 2 000 000  | ACCOR 1.750% 19-04/02/2026                              | EUR                | 1 935 548          | 0.16            | 1 000 000              | ABB FINANCE BV 3.375% 24-15/01/2034                  | EUR                | 986 350            | 0.08            |
| 3 300 000  | ACCOR 2.375% 21-29/11/2028                              | EUR                | 3 098 922          | 0.25            | 5 100 000              | ABN AMRO BANK NV 0.600% 20-15/01/2027                | EUR                | 4 725 985          | 0.39            |
| 2 000 000  | ACCOR 3.875% 24-11/03/2031                              | EUR                | 1 986 213          | 0.16            | 2 000 000              | ABN AMRO BANK NV 4.375% 23-20/10/2028                | EUR                | 2 049 113          | 0.17            |
| 3 700 000  | AIR FRANCE-KLM 4.625% 24-23/05/2029                     | EUR                | 3 637 341          | 0.30            | 5 000 000              | ABN AMRO BANK NV 5.500% 23-21/09/2033                | EUR                | 5 188 734          | 0.42            |
| 3 500 000  | AIR LIQUIDE FINANCE 1.375% 20-02/04/2030                | EUR                | 3 145 010          | 0.26            | 1 776 000              | AHOLD DELHAIZE 3.375% 24-11/03/2031                  | EUR                | 1 764 141          | 0.14            |
| 2 500 000  | AIR LIQUIDE FINANCE 3.375% 24-29/05/2034                | EUR                | 2 480 122          | 0.20            | 1 500 000              | ALLIANZ FINANCE 3.250% 24-04/12/2029                 | EUR                | 1 495 769          | 0.12            |
| 2 000 000  | APRR SA 1.875% 22-03/01/2029                            | EUR                | 1 867 456          | 0.15            | 6 178 000              | BMW INTERNATIONAL INVESTMENT BV 3.250% 24-17/11/2028 | EUR                | 6 145 505          | 0.50            |
| 3 800 000  | ARKEMA 4.250% 23-20/05/2030                             | EUR                | 3 892 362          | 0.32            | 2 314 000              | BMW INTERNATIONAL INVESTMENT BV 3.500% 24-17/11/2032 | EUR                | 2 298 884          | 0.19            |
| 1 000 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 17-15/11/2027 | EUR                | 927 210            | 0.08            | 3 143 000              | CTP NV 4.750% 24-05/02/2030                          | EUR                | 3 184 471          | 0.26            |
| 1 000 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031 | EUR                | 986 216            | 0.08            | 3 100 000              | DAIMLER TRUCK 3.875% 23-19/06/2026                   | EUR                | 3 117 073          | 0.25            |
| 2 500 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 24-11/01/2034 | EUR                | 2 439 524          | 0.20            | 3 500 000              | EASYJET FINCO 1.875% 21-03/03/2028                   | EUR                | 3 265 998          | 0.27            |
| 2 700 000  | BANQUE STELLANTIS FRANCE 3.500% 24-19/07/2027           | EUR                | 2 684 265          | 0.22            | 3 889 000              | ENEL FINANCE INTERNATIONAL NV 3.375% 24-23/07/2028   | EUR                | 3 852 344          | 0.31            |
| 5 000 000  | CAPGEMINI SE 1.125% 20-23/06/2030                       | EUR                | 4 382 646          | 0.36            | 2 069 000              | ENEL FINANCE INTERNATIONAL NV 3.875% 24-23/01/2035   | EUR                | 2 023 168          | 0.17            |
| 4 000 000  | CAPGEMINI SE 1.750% 18-18/04/2028                       | EUR                | 3 762 288          | 0.31            | 2 000 000              | HEIMSTADEN BOSTA 0.625% 22-24/07/2025                | EUR                | 1 860 838          | 0.15            |
| 3 000 000  | CARREFOUR BANQUE 4.079% 23-05/05/2027                   | EUR                | 3 016 570          | 0.25            | 1 500 000              | HEINEKEN NV 1.500% 17-03/10/2029                     | EUR                | 1 363 234          | 0.11            |
| 4 000 000  | CARREFOUR SA 4.375% 23-14/11/2031                       | EUR                | 4 099 169          | 0.34            | 3 008 000              | HEINEKEN NV 3.625% 23-15/11/2026                     | EUR                | 3 014 271          | 0.25            |
| 4 400 000  | COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026          | EUR                | 4 417 332          | 0.36            | 2 645 000              | HEINEKEN NV 3.812% 24-04/07/2036                     | EUR                | 2 627 381          | 0.21            |
| 5 700 000  | COVIVIO 4.625% 23-05/06/2032                            | EUR                | 5 762 010          | 0.47            | 2 226 000              | JDE PEETS NV 4.125% 23-23/01/2030                    | EUR                | 2 244 770          | 0.18            |
| 2 000 000  | CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033         | EUR                | 2 162 233          | 0.18            | 2 000 000              | KONINKLIJKE KPN 1.125% 16-11/09/2028                 | EUR                | 1 824 862          | 0.15            |
| 3 000 000  | DANONE 3.481% 24-03/05/2030                             | EUR                | 2 997 357          | 0.25            | 2 235 000              | KONINKLIJKE PHIL 3.750% 24-31/05/2032                | EUR                | 2 217 116          | 0.18            |
| 2 800 000  | EDENRED 3.625% 23-13/12/2026                            | EUR                | 2 795 988          | 0.23            | 5 616 000              | MERCEDES-BENZ IN 3.250% 24-15/09/2027                | EUR                | 5 591 604          | 0.46            |
| 2 300 000  | ELECTRICITE DE FRANCE 4.125% 24-17/06/2031              | EUR                | 2 315 480          | 0.19            | 3 000 000              | MERCEDES-BENZ IN 3.250% 24-15/11/2030                | EUR                | 2 950 168          | 0.24            |
| 700 000  | ELECTRICITE DE FRANCE 4.750% 24-17/06/2044              | EUR                | 698 574            | 0.06            | 4 160 000              | MSD NETHERLANDS 3.250% 24-30/05/2032                 | EUR                | 4 113 433          | 0.34            |
| 2 500 000  | ENGIE 1.750% 20-27/03/2028                              | EUR                | 2 341 201          | 0.19            | 2 060 000              | MSD NETHERLANDS 3.700% 24-30/05/2044                 | EUR                | 2 005 419          | 0.16            |
| 1 800 000  | ENGIE 3.625% 23-06/12/2026                              | EUR                | 1 801 494          | 0.15            | 588 000                | MSD NETHERLANDS 3.750% 24-30/05/2054                 | EUR                | 568 667            | 0.05            |
| 2 300 000  | ENGIE 3.625% 24-06/03/2031                              | EUR                | 2 276 542          | 0.19            | 1 097 000              | RELX FINANCE 3.375% 24-20/03/2033                    | EUR                | 1 075 278          | 0.09            |
| 2 000 000  | ENGIE 3.875% 23-06/01/2031                              | EUR                | 2 009 969          | 0.16            | 2 561 000              | REN FINANCE BV 3.500% 24-27/02/2032                  | EUR                | 2 513 759          | 0.21            |
| 2 000 000  | ENGIE 4.250% 24-06/03/2044                              | EUR                | 1 934 295          | 0.16            | 5 900 000              | REPSOL INTERNATIONAL FINANCE 0.250% 19-02/08/2027    | EUR                | 5 342 305          | 0.44            |
| 6 000 000  | GECINA 1.375% 17-26/01/2028                             | EUR                | 5 539 853          | 0.45            | 4 550 000              | ROCHE FINANCE EUROPE 3.312% 23-04/12/2027            | EUR                | 4 557 710          | 0.37            |
| 2 300 000  | ICADE 0.625% 21-18/01/2031                              | EUR                | 1 816 150          | 0.15            | 3 025 000              | ROCHE FINANCE EUROPE 3.564% 24-03/05/2044            | EUR                | 2 944 509          | 0.24            |
| 3 500 000  | JCDECAUX SA 5.000% 23-11/01/2029                        | EUR                | 3 639 419          | 0.30            | 2 572 000              | ROCHE FINANCE EUROPE 3.586% 23-04/12/2036            | EUR                | 2 584 975          | 0.21            |
| 10 000 000   | KERING 3.625% 23-05/09/2027                             | EUR                | 10 026 965         | 0.82            | 4 496 000              | SANDOZ FINANCE 3.970% 23-17/04/2027                  | EUR                | 4 536 891          | 0.37            |
| 1 000 000  | KERING 3.625% 23-05/09/2031                             | EUR                | 997 156            | 0.08            | 1 000 000              | SANDOZ FINANCE 4.220% 23-17/04/2030                  | EUR                | 1 017 767          | 0.08            |
| 1 600 000  | KERING 3.625% 24-11/03/2036                             | EUR                | 1 555 646          | 0.13            | 1 000 000              | SIEMENS FINANCE 3.125% 24-22/05/2032                 | EUR                | 983 056            | 0.08            |
| 4 000 000  | KLEPIERRE 2.000% 20-12/05/2029                          | EUR                | 3 691 388          | 0.30            | 2 000 000              | SIEMENS FINANCE 3.375% 24-22/02/2037                 | EUR                | 1 943 269          | 0.16            |
| 3 000 000  | KLEPIERRE 3.875% 24-23/09/2033                          | EUR                | 2 927 596          | 0.24            | 700 000                | SIEMENS FINANCE 3.625% 24-22/02/2044                 | EUR                | 674 320            | 0.06            |
| 2 500 000  | LVMH MOET HENNESSY LOUIS VUITTON 3.250% 23-07/09/2029   | EUR                | 2 496 949          | 0.20            | 2 554 000              | STELLANTIS NV 3.500% 24-19/09/2030                   | EUR                | 2 497 403          | 0.20            |
| 3 200 000  | LVMH MOET HENNESSY LOUIS VUITTON 3.375% 24-05/02/2030   | EUR                | 3 211 701          | 0.26            | 2 442 000              | TOYOTA MOTOR FINANCE 3.125% 24-11/01/2027            | EUR                | 2 420 905          | 0.20            |
| 3 300 000  | LVMH MOET HENNESSY LOUIS VUITTON 3.500% 24-05/10/2034   | EUR                | 3 298 099          | 0.27            | 5 000 000              | UNILEVER FINANCE 1.750% 22-16/11/2028                | EUR                | 4 700 826          | 0.38            |
| 2 000 000  | MICHELIN 1.750% 18-03/09/2030                           | EUR                | 1 819 133          | 0.15            | 979 000                | UNILEVER FINANCE 3.500% 24-15/02/2037                | EUR                | 971 566            | 0.08            |
| 4 500 000  | ORANGE 1.375% 18-20/03/2028                             | EUR                | 4 183 594          | 0.34            | 3 000 000              | UNIVERSAL MUSIC 3.000% 22-30/06/2027                 | EUR                | 2 956 094          | 0.24            |
| 4 000 000  | PERNOD RICARD SA 3.250% 22-02/11/2028                   | EUR                | 3 959 193          | 0.32            | 3 000 000              | UPJOHN FINANCE 1.362% 20-23/06/2027                  | EUR                | 2 793 167          | 0.23            |
| 1 300 000  | PERNOD RICARD SA 3.375% 24-07/11/2030                   | EUR                | 1 281 652          | 0.10            |                        |  |                    |                    |                 |
| 2 800 000  | PRAEMIA HEALTHCARE 5.500% 23-19/09/2028                 | EUR                | 2 890 431          | 0.24            |                        |  |                    |                    |                 |
| 4 125 000  | RCI BANQUE 3.750% 24-04/10/2027                         | EUR                | 4 108 536          | 0.34            |                        |  |                    |                    |                 |
| 3 000 000  | RCI BANQUE 4.875% 23-02/10/2029                         | EUR                | 3 102 371          | 0.25            |                        |  |                    |                    |                 |
| 4 000 000  | SANOFI 1.250% 22-06/04/2029                             | EUR                | 3 644 218          | 0.30            |                        |  |                    |                    |                 |
| 1 000 000  | SUEZ 4.500% 23-13/11/2033                               | EUR                | 1 020 317          | 0.08            |                        |  |                    |                    |                 |
| 3 000 000  | SUEZ 4.625% 22-03/11/2028                               | EUR                | 3 081 974          | 0.25            |                        |  |                    |                    |                 |

The accompanying notes form an integral part of these financial statements





# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination   | Quotation currency | Market value      | % of net assets | Quantity               | Denomination | Quotation currency | Market value | % of net assets |
|--|--|--------------------|-------------------|-----------------|------------------------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |                   |                 |                        |              |                    |              |                 |
|  |  |                    | 86 498 118        | 95.86           |                        |              |                    |              |                 |
| <b>Bonds</b>   |  |                    | <b>67 692 026</b> | <b>75.03</b>    |                        |              |                    |              |                 |
| <i>France</i>  |  |                    |                   |                 |                        |              |                    |              |                 |
|  |  |                    | <i>14 046 321</i> | <i>15.53</i>    |                        |              |                    |              |                 |
| 200 000  | ACCOR 3.875% 24-11/03/2031                           | EUR                | 198 621           | 0.22            |                        |              |                    |              |                 |
| 300 000  | AIR FRANCE-KLM 4.625% 24-23/05/2029                  | EUR                | 294 920           | 0.33            |                        |              |                    |              |                 |
| 300 000  | BOUYGUES SA 3.875% 23-17/07/2031                     | EUR                | 304 449           | 0.34            |                        |              |                    |              |                 |
| 300 000  | CARMILA SA 1.625% 20-30/05/2027                      | EUR                | 279 137           | 0.31            |                        |              |                    |              |                 |
| 300 000  | CARMILA SA 5.500% 23-09/10/2028                      | EUR                | 312 048           | 0.35            |                        |              |                    |              |                 |
| 300 000  | CARREFOUR BANQUE 4.079% 23-05/05/2027                | EUR                | 301 657           | 0.33            |                        |              |                    |              |                 |
| 200 000  | CARREFOUR SA 4.375% 23-14/11/2031                    | EUR                | 204 958           | 0.23            |                        |              |                    |              |                 |
| 500 000  | COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030       | EUR                | 492 758           | 0.55            |                        |              |                    |              |                 |
| 300 000  | COMPAGNIE DE SAINT GOBAIN 3.500% 23-18/01/2029       | EUR                | 298 601           | 0.33            |                        |              |                    |              |                 |
| 400 000  | COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034       | EUR                | 392 567           | 0.44            |                        |              |                    |              |                 |
| 300 000  | COMPAGNIE DE SAINT GOBAIN 3.750% 23-29/11/2026       | EUR                | 301 182           | 0.33            |                        |              |                    |              |                 |
| 300 000  | COMPAGNIE DE SAINT GOBAIN 3.875% 23-29/11/2030       | EUR                | 303 239           | 0.34            |                        |              |                    |              |                 |
| 200 000  | COVIVIO 4.625% 23-05/06/2032                         | EUR                | 202 176           | 0.22            |                        |              |                    |              |                 |
| 300 000  | COVIVIO HOTELS 4.125% 24-23/05/2033                  | EUR                | 292 132           | 0.32            |                        |              |                    |              |                 |
| 300 000  | CREDIT MUTUEL ARKEA 4.125% 23-02/04/2031             | EUR                | 305 678           | 0.34            |                        |              |                    |              |                 |
| 500 000  | DANONE 3.481% 24-03/05/2030                          | EUR                | 499 559           | 0.55            |                        |              |                    |              |                 |
| 200 000  | DANONE 3.706% 23-13/11/2029                          | EUR                | 202 352           | 0.22            |                        |              |                    |              |                 |
| 300 000  | EDENRED 3.625% 23-13/06/2031                         | EUR                | 295 685           | 0.33            |                        |              |                    |              |                 |
| 300 000  | ELECTRICITE DE FRANCE 4.375% 24-17/06/2036           | EUR                | 301 582           | 0.33            |                        |              |                    |              |                 |
| 300 000  | ELECTRICITE DE FRANCE 4.750% 24-17/06/2044           | EUR                | 299 389           | 0.33            |                        |              |                    |              |                 |
| 200 000  | ENGIE 3.875% 24-06/03/2036                           | EUR                | 197 154           | 0.22            |                        |              |                    |              |                 |
| 200 000  | ENGIE 4.250% 23-06/09/2034                           | EUR                | 203 744           | 0.23            |                        |              |                    |              |                 |
| 300 000  | ENGIE 4.250% 24-06/03/2044                           | EUR                | 290 144           | 0.32            |                        |              |                    |              |                 |
| 100 000  | ENGIE 4.500% 23-06/09/2042                           | EUR                | 100 677           | 0.11            |                        |              |                    |              |                 |
| 300 000  | GACM 3.750% 24-30/04/2029                            | EUR                | 300 213           | 0.33            |                        |              |                    |              |                 |
| 300 000  | ICADE 0.625% 21-18/01/2031                           | EUR                | 236 889           | 0.26            |                        |              |                    |              |                 |
| 300 000  | ICADE 1.000% 22-19/01/2030                           | EUR                | 253 568           | 0.28            |                        |              |                    |              |                 |
| 235 000  | ILIAD HOLDING 6.875% 24-15/04/2031                   | EUR                | 237 827           | 0.26            |                        |              |                    |              |                 |
| 700 000  | KERING 3.375% 24-11/03/2032                          | EUR                | 684 649           | 0.76            |                        |              |                    |              |                 |
| 200 000  | KERING 3.625% 23-05/09/2031                          | EUR                | 199 431           | 0.22            |                        |              |                    |              |                 |
| 500 000  | KERING 3.625% 24-11/03/2036                          | EUR                | 486 139           | 0.54            |                        |              |                    |              |                 |
| 200 000  | KERING 3.875% 23-05/09/2035                          | EUR                | 199 680           | 0.22            |                        |              |                    |              |                 |
| 100 000  | KLEPIERRE 3.875% 24-23/09/2033                       | EUR                | 97 587            | 0.11            |                        |              |                    |              |                 |
| 400 000  | LA POSTE SA 1.375% 20-21/04/2032                     | EUR                | 339 415           | 0.38            |                        |              |                    |              |                 |
| 300 000  | ORANO SA 4.000% 24-12/03/2031                        | EUR                | 296 794           | 0.33            |                        |              |                    |              |                 |
| 800 000  | PERNOD RICARD SA 3.375% 24-07/11/2030                | EUR                | 788 709           | 0.86            |                        |              |                    |              |                 |
| 800 000  | PERNOD RICARD SA 3.625% 24-07/05/2034                | EUR                | 786 440           | 0.86            |                        |              |                    |              |                 |
| 300 000  | PERNOD RICARD SA 3.750% 23-15/09/2033                | EUR                | 300 336           | 0.33            |                        |              |                    |              |                 |
| 250 000  | RCI BANQUE 4.125% 24-04/04/2031                      | EUR                | 248 068           | 0.27            |                        |              |                    |              |                 |
| 100 000  | SUEZ 4.500% 23-13/11/2033                            | EUR                | 102 032           | 0.11            |                        |              |                    |              |                 |
| 379 000  | TEREOS FIN GROUP 5.875% 24-30/04/2030                | EUR                | 378 167           | 0.42            |                        |              |                    |              |                 |
| 300 000  | THALES SA 3.625% 23-14/06/2029                       | EUR                | 299 260           | 0.33            |                        |              |                    |              |                 |
| 100 000  | TOTAL CAP INTERNATIONAL 1.618% 20-18/05/2040         | EUR                | 74 093            | 0.08            |                        |              |                    |              |                 |
| 400 000  | VALEO SE 4.500% 24-11/04/2030                        | EUR                | 391 332           | 0.43            |                        |              |                    |              |                 |
| 300 000  | VERALLIA SA 1.875% 21-10/11/2031                     | EUR                | 258 569           | 0.29            |                        |              |                    |              |                 |
| 210 000  | WPP FINANCE 4.125% 23-30/05/2028                     | EUR                | 212 714           | 0.24            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>The Netherlands</i> |              |                    |              |                 |
|  |  |                    | <i>11 743 278</i> | <i>13.02</i>    |                        |              |                    |              |                 |
| 199 000  | ABB FINANCE BV 3.375% 24-15/01/2034                  | EUR                | 196 284           | 0.22            |                        |              |                    |              |                 |
| 177 000  | AHOLD DELHAIZE 3.375% 24-11/03/2031                  | EUR                | 175 818           | 0.19            |                        |              |                    |              |                 |
| 257 000  | AHOLD DELHAIZE 3.875% 24-11/03/2036                  | EUR                | 255 182           | 0.28            |                        |              |                    |              |                 |
| 282 000  | AMERICAN MEDICAL SYSTEMS EUROPE 3.375% 24-08/03/2029 | EUR                | 279 071           | 0.31            |                        |              |                    |              |                 |
| 325 000  | AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032 | EUR                | 319 417           | 0.35            |                        |              |                    |              |                 |
| 100 000  | ASR NEDERLAND NV 3.625% 23-12/12/2028                | EUR                | 99 934            | 0.11            |                        |              |                    |              |                 |
| 319 000  | COCA-COLA HBC BV 3.375% 24-27/02/2028                | EUR                | 317 116           | 0.35            |                        |              |                    |              |                 |
| 210 000  | ENBW 4.300% 23-23/05/2034                            | EUR                | 216 223           | 0.24            |                        |              |                    |              |                 |
| 230 000  | ENEL FINANCE INTERNATIONAL NV 3.875% 24-23/01/2035   | EUR                | 224 905           | 0.25            |                        |              |                    |              |                 |
| 122 000  | ENEL FINANCE INTERNATIONAL NV 4.500% 23-20/02/2043   | EUR                | 120 807           | 0.13            |                        |              |                    |              |                 |
| 371 000  | HEIMSTADEN BOSTA 0.250% 21-13/10/2024                | EUR                | 362 604           | 0.40            |                        |              |                    |              |                 |
| 150 000  | HEINEKEN NV 3.625% 23-15/11/2026                     | EUR                | 150 313           | 0.17            |                        |              |                    |              |                 |
| 205 000  | HM FINANCE 4.875% 23-25/10/2031                      | EUR                | 214 311           | 0.24            |                        |              |                    |              |                 |
| 100 000  | JAB HOLDINGS 2.250% 19-19/12/2039                    | EUR                | 74 718            | 0.08            |                        |              |                    |              |                 |
| 300 000  | KONINKLIJKE KPN 3.875% 23-03/07/2031                 | EUR                | 303 332           | 0.34            |                        |              |                    |              |                 |
| 100 000  | KONINKLIJKE KPN 3.875% 24-16/02/2036                 | EUR                | 98 439            | 0.11            |                        |              |                    |              |                 |
| 574 000  | KONINKLIJKE PHIL 3.750% 24-31/05/2032                | EUR                | 569 407           | 0.63            |                        |              |                    |              |                 |
| 237 000  | MERCEDES-BENZ IN 3.000% 24-10/07/2027                | EUR                | 234 605           | 0.26            |                        |              |                    |              |                 |
| 281 000  | MERCEDES-BENZ IN 3.250% 24-15/09/2027                | EUR                | 279 779           | 0.31            |                        |              |                    |              |                 |
| 759 000  | MERCEDES-BENZ IN 3.250% 24-15/11/2030                | EUR                | 746 393           | 0.83            |                        |              |                    |              |                 |
| 200 000  | MSD NETHERLANDS 3.500% 24-30/05/2037                 | EUR                | 196 310           | 0.22            |                        |              |                    |              |                 |
| 252 000  | MSD NETHERLANDS 3.700% 24-30/05/2044                 | EUR                | 245 323           | 0.27            |                        |              |                    |              |                 |
| 212 000  | MSD NETHERLANDS 3.750% 24-30/05/2054                 | EUR                | 205 029           | 0.23            |                        |              |                    |              |                 |
| 725 000  | OI EUROPEAN GRP 5.250% 24-01/06/2029                 | EUR                | 726 326           | 0.80            |                        |              |                    |              |                 |
| 200 000  | PLUXEE NV 3.500% 24-04/09/2028                       | EUR                | 197 789           | 0.22            |                        |              |                    |              |                 |
| 150 000  | PROSUS NV 1.985% 21-13/07/2033                       | EUR                | 117 540           | 0.13            |                        |              |                    |              |                 |
| 282 000  | RELX FINANCE 3.375% 24-20/03/2033                    | EUR                | 276 416           | 0.31            |                        |              |                    |              |                 |
| 184 000  | RELX FINANCE 3.750% 23-12/06/2031                    | EUR                | 186 367           | 0.21            |                        |              |                    |              |                 |
| 558 000  | ROCHE FINANCE EUROPE 3.227% 24-03/05/2030            | EUR                | 557 147           | 0.62            |                        |              |                    |              |                 |
| 472 000  | ROCHE FINANCE EUROPE 3.564% 24-03/05/2044            | EUR                | 459 441           | 0.51            |                        |              |                    |              |                 |
| 192 000  | SANDOZ FINANCE 3.970% 23-17/04/2027                  | EUR                | 193 746           | 0.21            |                        |              |                    |              |                 |
| 168 000  | SANDOZ FINANCE 4.220% 23-17/04/2030                  | EUR                | 170 985           | 0.19            |                        |              |                    |              |                 |
| 300 000  | SHELL INTERNATIONAL FINANCE 0.875% 19-08/11/2039     | EUR                | 199 141           | 0.22            |                        |              |                    |              |                 |
| 200 000  | SIEMENS FINANCE 3.000% 24-22/11/2028                 | EUR                | 198 668           | 0.22            |                        |              |                    |              |                 |
| 100 000  | SIEMENS FINANCE 3.625% 23-24/02/2043                 | EUR                | 97 333            | 0.11            |                        |              |                    |              |                 |
| 212 000  | SIKA CAPITAL BV 3.750% 23-03/05/2030                 | EUR                | 213 891           | 0.24            |                        |              |                    |              |                 |
| 372 000  | SIKA CAPITAL BV 3.750% 23-03/11/2026                 | EUR                | 373 574           | 0.41            |                        |              |                    |              |                 |
| 100 000  | STELLANTIS NV 1.250% 21-20/06/2033                   | EUR                | 79 540            | 0.09            |                        |              |                    |              |                 |
| 100 000  | STELLANTIS NV 2.750% 22-01/04/2032                   | EUR                | 91 614            | 0.10            |                        |              |                    |              |                 |
| 132 000  | STELLANTIS NV 3.750% 24-19/03/2036                   | EUR                | 127 034           | 0.14            |                        |              |                    |              |                 |
| 291 000  | SWISSCOM FINANCE 3.625% 24-29/11/2036                | EUR                | 287 612           | 0.32            |                        |              |                    |              |                 |
| 350 000  | SWISSCOM FINANCE 3.875% 24-29/05/2044                | EUR                | 345 270           | 0.38            |                        |              |                    |              |                 |
| 305 000  | TOYOTA MOTOR FINANCE 3.125% 24-11/01/2027            | EUR                | 302 365           | 0.34            |                        |              |                    |              |                 |
| 267 000  | UNIVERSAL MUSIC 4.000% 23-13/06/2031                 | EUR                | 272 245           | 0.30            |                        |              |                    |              |                 |
| 400 000  | VONOVIA BV 1.500% 18-22/03/2026                      | EUR                | 383 914           | 0.43            |                        |              |                    |              |                 |

# BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity                        | Denomination                                    | Quotation currency | Market value      | % of net assets | Quantity       | Denomination                                 | Quotation currency | Market value | % of net assets |
|---------------------------------|---|--------------------|-------------------|-----------------|----------------|--|--------------------|--------------|-----------------|
| <i>United States of America</i> |   |                    |                   |                 |                |  |                    |              |                 |
|                                 |   |                    | <i>10 658 741</i> | <i>11.85</i>    |                |  |                    |              |                 |
| 500 000                         | AIR LEASE CORP 3.700% 24-15/04/2030             | EUR                | 489 771           | 0.54            | 307 000        | DS SMITH PLC 4.375% 23-27/07/2027            | EUR                | 312 893      | 0.35            |
| 314 000                         | AMERICAN TOWER 3.900% 24-16/05/2030             | EUR                | 313 686           | 0.35            | 161 000        | EASYJET PLC 3.750% 24-20/03/2031             | EUR                | 157 946      | 0.18            |
| 417 000                         | AMERICAN TOWER 4.100% 24-16/05/2034             | EUR                | 412 973           | 0.46            | 300 000        | LINDE PLC 3.000% 24-14/02/2028               | EUR                | 296 326      | 0.33            |
| 308 000                         | AT&T INC 3.950% 23-30/04/2031                   | EUR                | 311 812           | 0.35            | 700 000        | LINDE PLC 3.375% 24-04/06/2030               | EUR                | 699 995      | 0.78            |
| 283 000                         | AT&T INC 4.300% 23-18/11/2034                   | EUR                | 291 822           | 0.32            | 300 000        | LINDE PLC 3.400% 24-14/02/2036               | EUR                | 290 552      | 0.32            |
| 319 000                         | BMW US CAPITAL LLC 3.000% 24-02/11/2027         | EUR                | 315 165           | 0.35            | 800 000        | LINDE PLC 3.500% 24-04/06/2034               | EUR                | 794 645      | 0.87            |
| 331 000                         | BMW US CAPITAL LLC 3.375% 24-02/02/2034         | EUR                | 322 772           | 0.36            | 700 000        | LINDE PLC 3.750% 24-04/06/2044               | EUR                | 683 649      | 0.76            |
| 279 000                         | BOOKING HOLDINGS INC 3.625% 24-01/03/2032       | EUR                | 278 438           | 0.31            | 190 000        | NATIONAL GRID PLC 4.275% 23-16/01/2035       | EUR                | 192 239      | 0.21            |
| 302 000                         | BOOKING HOLDINGS INC 3.750% 24-01/03/2036       | EUR                | 295 738           | 0.33            | 442 000        | OMNICOM FIN HOL 3.700% 24-06/03/2032         | EUR                | 435 785      | 0.48            |
| 500 000                         | BOOKING HOLDINGS INC 4.000% 24-01/03/2044       | EUR                | 485 929           | 0.54            | 301 000        | TESCO CORP TREAS 4.250% 23-27/02/2031        | EUR                | 306 005      | 0.34            |
| 200 000                         | COCA-COLA CO/THE 1.000% 21-09/03/2041           | EUR                | 135 469           | 0.15            | 419 000        | WPP FINANCE 2013 3.625% 24-12/09/2029        | EUR                | 415 055      | 0.46            |
| 148 000                         | COCA-COLA CO/THE 3.125% 24-14/05/2032           | EUR                | 145 645           | 0.16            | 306 000        | WPP FINANCE 2013 4.000% 24-12/09/2033        | EUR                | 301 492      | 0.33            |
| 123 000                         | COCA-COLA CO/THE 3.500% 24-14/05/2044           | EUR                | 118 437           | 0.13            | <i>Germany</i> |  |                    |              |                 |
| 577 000                         | DUKE ENERGY COR 3.750% 24-01/04/2031            | EUR                | 568 409           | 0.63            | 200 000        | AMPRION GMBH 4.000% 24-21/05/2044            | EUR                | 193 282      | 0.21            |
| 900 000                         | ELI LILLY & CO 1.375% 21-14/09/2061             | EUR                | 483 158           | 0.54            | 191 000        | BAYER AG 4.250% 23-26/08/2029                | EUR                | 195 204      | 0.22            |
| 100 000                         | ELI LILLY & CO 1.700% 19-01/11/2049             | EUR                | 68 628            | 0.08            | 239 000        | BAYER AG 4.625% 23-26/05/2033                | EUR                | 244 301      | 0.27            |
| 400 000                         | FORD MOTOR CREDIT 4.165% 24-21/11/2028          | EUR                | 399 322           | 0.44            | 600 000        | BAYERISCHE LANDESBANK 3.750% 24-14/02/2031   | EUR                | 596 403      | 0.66            |
| 250 000                         | FORD MOTOR CREDIT 5.125% 23-20/02/2029          | EUR                | 259 437           | 0.29            | 300 000        | COVESTRO AG 4.750% 22-15/11/2028             | EUR                | 313 713      | 0.35            |
| 392 000                         | IBM CORPORATION 3.625% 23-06/02/2031            | EUR                | 393 893           | 0.44            | 336 000        | DEUTSCHE TELEKOM 3.250% 24-20/03/2036        | EUR                | 321 982      | 0.36            |
| 124 000                         | IHG FINANCE LLC 4.375% 23-28/11/2029            | EUR                | 126 811           | 0.14            | 300 000        | DT LUFTHANSA AG 3.750% 21-11/02/2028         | EUR                | 297 753      | 0.33            |
| 290 000                         | JOHNSON & JOHNSON 3.200% 24-01/06/2032          | EUR                | 289 280           | 0.32            | 328 000        | DT LUFTHANSA AG 4.000% 24-21/05/2030         | EUR                | 327 094      | 0.36            |
| 281 000                         | JOHNSON & JOHNSON 3.350% 24-01/06/2036          | EUR                | 278 641           | 0.31            | 196 000        | E.ON SE 3.750% 24-15/01/2036                 | EUR                | 192 700      | 0.21            |
| 537 000                         | JOHNSON & JOHNSON 3.550% 24-01/06/2044          | EUR                | 530 131           | 0.59            | 172 000        | E.ON SE 4.125% 24-25/03/2044                 | EUR                | 169 001      | 0.19            |
| 197 000                         | KRAFT HEINZ FOOD 3.500% 24-15/03/2029           | EUR                | 196 515           | 0.22            | 100 000        | EUROGRID GMBH 3.915% 24-01/02/2034           | EUR                | 99 433       | 0.11            |
| 267 000                         | MEDTRONIC INC 4.150% 24-15/10/2053              | EUR                | 269 548           | 0.30            | 474 000        | HEIDELBERG MATER 3.950% 24-19/07/2034        | EUR                | 466 593      | 0.52            |
| 202 000                         | NASDAQ INC 4.500% 23-15/02/2032                 | EUR                | 210 714           | 0.23            | 328 000        | HOCHTIEF AKTIENG 4.250% 24-31/05/2030        | EUR                | 329 672      | 0.37            |
| 100 000                         | PROLOGIS EURO 0.500% 21-16/02/2032              | EUR                | 77 557            | 0.09            | 300 000        | LEG IMMOBILIEN SE 1.000% 21-19/11/2032       | EUR                | 233 169      | 0.26            |
| 200 000                         | PROLOGIS EURO 0.625% 19-10/09/2031              | EUR                | 160 161           | 0.18            | 373 000        | MAHLE GMBH 6.500% 24-02/05/2031              | EUR                | 378 377      | 0.42            |
| 100 000                         | PROLOGIS EURO 1.000% 20-06/02/2035              | EUR                | 74 723            | 0.08            | 300 000        | ROBERT BOSCH 3.625% 23-02/06/2030            | EUR                | 300 309      | 0.33            |
| 300 000                         | PROLOGIS EURO 1.500% 19-10/09/2049              | EUR                | 170 075           | 0.19            | 100 000        | ROBERT BOSCH 4.375% 23-02/06/2043            | EUR                | 101 381      | 0.11            |
| 342 000                         | PROLOGIS EURO 4.000% 24-05/05/2034              | EUR                | 339 978           | 0.38            | 200 000        | VOLKSWAGEN BANK 4.625% 23-03/05/2031         | EUR                | 206 332      | 0.23            |
| 200 000                         | PROLOGIS EURO 4.625% 23-23/05/2033              | EUR                | 207 512           | 0.23            | 271 000        | VOLKSWAGEN LEASING 3.625% 24-11/10/2026      | EUR                | 270 457      | 0.30            |
| 500 000                         | PROLOGIS LP 3.000% 14-02/06/2026                | EUR                | 494 611           | 0.55            | 93 000         | VOLKSWAGEN LEASING 4.000% 24-11/04/2031      | EUR                | 93 302       | 0.10            |
| 200 000                         | THERMO FISHER 1.500% 19-01/10/2039              | EUR                | 145 763           | 0.16            | 111 000        | VOLKSWAGEN LEASING 4.750% 23-25/09/2031      | EUR                | 116 161      | 0.13            |
| 200 000                         | TOYOTA MOTOR CREDIT 4.050% 23-13/09/2029        | EUR                | 204 921           | 0.23            | 200 000        | VONOVIA SE 1.000% 21-16/06/2033              | EUR                | 151 343      | 0.17            |
| 200 000                         | TOYOTA MTR CREDIT 3.850% 23-24/07/2030          | EUR                | 202 964           | 0.22            | 300 000        | VONOVIA SE 4.250% 24-10/04/2034              | EUR                | 294 477      | 0.33            |
| 200 000                         | VERIZON COMMUNICATIONS INC 2.875% 17-15/01/2038 | EUR                | 177 816           | 0.20            | 300 000        | VONOVIA SE 5.000% 22-23/11/2030              | EUR                | 312 815      | 0.35            |
| 137 000                         | VERIZON COMMUNICATIONS INC 3.750% 24-28/02/2036 | EUR                | 134 866           | 0.15            | <i>Italy</i>   |  |                    |              |                 |
| 276 000                         | WARNERMEDIA HOLDING 4.302% 24-17/01/2030        | EUR                | 275 650           | 0.31            | 300 000        | 2I RETE GAS SPA 4.375% 23-06/06/2033         | EUR                | 304 063      | 0.34            |
| <i>United Kingdom</i>           |   |                    |                   |                 | 500 000        | ASSICURAZIONI 3.212% 24-15/01/2029           | EUR                | 492 402      | 0.55            |
|                                 |   |                    | <i>6 519 080</i>  | <i>7.22</i>     | 500 000        | ASSICURAZIONI 3.547% 24-15/01/2034           | EUR                | 483 097      | 0.54            |
| 242 000                         | ANGLO AMERICAN 3.750% 24-15/06/2029             | EUR                | 240 020           | 0.27            | 517 000        | AUTOSTRADA TORIN 1.000% 21-25/11/2026        | EUR                | 483 940      | 0.54            |
| 169 000                         | ANGLO AMERICAN 4.125% 24-15/03/2032             | EUR                | 168 926           | 0.19            | 100 000        | AUTOSTRADA PER L'ITALIA 4.250% 24-28/06/2032 | EUR                | 98 514       | 0.11            |
| 458 000                         | BP CAPITAL MARKETS BV 3.773% 23-12/05/2030      | EUR                | 460 791           | 0.51            | 129 000        | AUTOSTRADA PER L'ITALIA 4.750% 23-24/01/2031 | EUR                | 131 782      | 0.15            |
| 200 000                         | BP CAPITAL MARKETS BV 4.323% 23-12/05/2035      | EUR                | 206 006           | 0.23            | 176 000        | AUTOSTRADA PER L'ITALIA 5.125% 23-14/06/2033 | EUR                | 182 434      | 0.20            |
| 300 000                         | BRITISH TELECOMM 3.750% 23-13/05/2031           | EUR                | 300 344           | 0.33            | 191 000        | ENI SPA 3.875% 24-15/01/2034                 | EUR                | 188 604      | 0.21            |
| 250 000                         | BRITISH TELECOMM 4.250% 23-06/01/2033           | EUR                | 256 411           | 0.28            | 317 000        | ENI SPA 4.250% 23-19/05/2033                 | EUR                | 323 840      | 0.36            |
|                                 |   |                    |                   |                 | 403 000        | INTESA SANPAOLO 3.625% 24-16/10/2030         | EUR                | 397 394      | 0.44            |
|                                 |   |                    |                   |                 | 200 000        | INTESA SANPAOLO 4.875% 23-19/05/2030         | EUR                | 210 515      | 0.23            |
|                                 |   |                    |                   |                 | 220 000        | INTESA SANPAOLO 5.125% 23-29/08/2031         | EUR                | 235 358      | 0.26            |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity | Denomination   | Quotation currency | Market value     | % of net assets | Quantity | Denomination                                  | Quotation currency | Market value               | % of net assets   |
|----------|--|--------------------|------------------|-----------------|----------|---|--------------------|----------------------------|-------------------|
| 150 000  | INTESA SANPAOLO 5.625% 23-08/03/2033                 | EUR                | 163 777          | 0.18            |          |   |                    |                            |                   |
| 300 000  | SNAM 3.875% 24-19/02/2034                            | EUR                | 294 930          | 0.33            | 189 000  | Japan   |                    | 899 928                    | 1.00              |
| 400 000  | UNICREDIT SPA 4.000% 24-05/03/2034                   | EUR                | 394 821          | 0.44            | 262 000  | ASAHI GROUP 3.384% 24-16/04/2029              | EUR                | 187 584                    | 0.21              |
|          | <b>Luxembourg</b>                                    |                    | <b>3 755 409</b> | <b>4.15</b>     | 458 000  | ASAHI GROUP 3.464% 24-16/04/2032              | EUR                | 258 395                    | 0.29              |
| 200 000  | AROUNDTOWN SA 1.450% 19-09/07/2028                   | EUR                | 169 877          | 0.19            |          |   |                    | 453 949                    | 0.50              |
| 276 000  | BECTON DICKINSON 3.553% 23-13/09/2029                | EUR                | 274 669          | 0.30            |          | <b>Canada</b>                                 |                    | <b>883 186</b>             | <b>0.97</b>       |
| 400 000  | CNH INDUSTRIAL 1.625% 19-03/07/2029                  | EUR                | 361 475          | 0.40            | 104 000  | ALIMENTATION COUCHE-TARD 3.647% 24-12/05/2031 | EUR                | 102 951                    | 0.11              |
| 500 000  | CPI PROPERTY GROUP 7.000% 24-07/05/2029              | EUR                | 489 765          | 0.54            | 101 000  | ALIMENTATION COUCHE-TARD 4.011% 24-12/02/2036 | EUR                | 99 233                     | 0.11              |
| 300 000  | GRAND CITY PROPERTIES 0.125% 21-11/01/2028           | EUR                | 256 312          | 0.28            | 686 000  | BANK NOVA SCOTIA 3.500% 24-17/04/2029         | EUR                | 681 002                    | 0.75              |
| 700 000  | MEDTRONIC GLOBAL 1.625% 20-15/10/2050                | EUR                | 439 060          | 0.49            |          |   |                    | <b>Ireland</b>             | <b>789 494</b>    |
| 196 000  | NESTLE FINANCE INTERNATIONAL 3.000% 24-23/01/2031    | EUR                | 193 244          | 0.21            | 103 000  | CA AUTO BANK 3.750% 24-12/04/2027             | EUR                | 102 584                    | 0.11              |
| 187 000  | NESTLE FINANCE INTERNATIONAL 3.250% 24-23/01/2037    | EUR                | 180 880          | 0.20            | 405 000  | SMURFIT KAPPA AQ 2.875% 18-15/01/2026         | EUR                | 399 338                    | 0.44              |
| 213 000  | NESTLE FINANCE INTERNATIONAL 3.750% 23-14/11/2035    | EUR                | 217 091          | 0.24            | 295 000  | VODAFONE INT FIN 4.000% 23-10/02/2043         | EUR                | 287 572                    | 0.32              |
| 387 000  | PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029       | EUR                | 331 987          | 0.37            |          |   |                    | <b>Australia</b>           | <b>378 560</b>    |
| 246 000  | PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036       | EUR                | 244 722          | 0.27            | 202 000  | SYDNEY AIRPORT F 3.750% 24-30/04/2032         | EUR                | 201 191                    | 0.22              |
| 400 000  | TRATON FINANCE LUXEMBOURG SA 3.750% 24-27/03/2027    | EUR                | 399 209          | 0.44            | 177 000  | SYDNEY AIRPORT F 4.125% 24-30/04/2036         | EUR                | 177 369                    | 0.20              |
| 200 000  | TRATON FINANCE LUXEMBOURG SA 3.750% 24-27/03/2030    | EUR                | 197 118          | 0.22            |          |   |                    | <b>Finland</b>             | <b>248 754</b>    |
|          | <b>Spain</b>   |                    | <b>3 224 948</b> | <b>3.57</b>     | 245 000  | STORA ENSO OYJ 4.250% 23-01/09/2029           | EUR                | 248 754                    | 0.28              |
| 700 000  | BANCO BILBAO VIZCAYA ARGENTARIA 3.875% 24-15/01/2034 | EUR                | 702 092          | 0.78            |          |   |                    | <b>Liechtenstein</b>       | <b>160 808</b>    |
| 200 000  | BANCO SANTANDER 3.750% 24-09/01/2034                 | EUR                | 199 585          | 0.22            | 200 000  | SWISS LIFE FINANCE I 0.500% 21-15/09/2031     | EUR                | 160 808                    | 0.18              |
| 600 000  | BANCO SANTANDER 3.875% 24-22/04/2029                 | EUR                | 600 250          | 0.67            |          |   |                    | <b>Floating rate bonds</b> | <b>18 806 092</b> |
| 500 000  | BANCO SANTANDER 4.125% 24-22/04/2034                 | EUR                | 500 465          | 0.55            |          |   |                    | <b>United Kingdom</b>      | <b>3 251 785</b>  |
| 200 000  | BANCO SANTANDER 4.875% 23-18/10/2031                 | EUR                | 210 900          | 0.23            | 486 000  | BARCLAYS BANK PLC 21-22/03/2031 FRN           | EUR                | 457 894                    | 0.51              |
| 300 000  | CELLNEX FINANCE 3.625% 24-24/01/2029                 | EUR                | 297 472          | 0.33            | 224 000  | BARCLAYS BANK PLC 24-08/05/2035 FRN           | EUR                | 223 848                    | 0.25              |
| 400 000  | EDP SERVICIOS 4.375% 23-04/04/2032                   | EUR                | 413 333          | 0.46            | 350 000  | BARCLAYS BANK PLC 24-31/01/2033 FRN           | EUR                | 356 066                    | 0.39              |
| 300 000  | SANTANDER CONSUMER FINANCE 3.750% 24-17/01/2029      | EUR                | 300 851          | 0.33            | 242 000  | BARCLAYS BANK PLC 24-31/05/2036 FRN           | EUR                | 242 669                    | 0.27              |
|          | <b>Sweden</b>  |                    | <b>1 387 358</b> | <b>1.54</b>     | 500 000  | BRITISH TELECOMM 24-03/10/2054 FRN            | EUR                | 500 925                    | 0.56              |
| 224 000  | MOLNLYCKE HOLDING 4.250% 23-08/09/2028               | EUR                | 226 844          | 0.25            | 100 000  | HSBC HOLDINGS 23-23/05/2033 FRN               | EUR                | 105 433                    | 0.12              |
| 294 000  | MOLNLYCKE HOLDING 4.250% 24-11/06/2034               | EUR                | 293 642          | 0.33            | 168 000  | HSBC HOLDINGS 24-22/03/2035 FRN               | EUR                | 168 015                    | 0.19              |
| 288 000  | SWEDBANK AB 3.375% 24-29/05/2030                     | EUR                | 286 469          | 0.32            | 186 000  | LLOYDS BANKING GROUP PLC 24-05/04/2034 FRN    | EUR                | 184 416                    | 0.20              |
| 290 000  | TELIA CO AB 3.625% 23-22/02/2032                     | EUR                | 290 477          | 0.32            | 310 000  | NATIONWIDE BLDG 24-16/04/2034 FRN             | EUR                | 309 107                    | 0.34              |
| 290 000  | VOLVO CAR AB 4.750% 24-08/05/2030                    | EUR                | 289 926          | 0.32            | 300 000  | NATWEST GROUP 21-14/09/2032 FRN               | EUR                | 269 975                    | 0.30              |
|          | <b>Belgium</b>                                       |                    | <b>1 386 150</b> | <b>1.53</b>     | 433 000  | STANDARD CHARTERED 24-04/03/2032 FRN          | EUR                | 433 437                    | 0.48              |
| 173 000  | AB INBEV SA/NV 3.450% 24-22/09/2031                  | EUR                | 172 136          | 0.19            |          |   |                    | <b>Germany</b>             | <b>2 753 527</b>  |
| 250 000  | AB INBEV SA/NV 3.700% 20-02/04/2040                  | EUR                | 241 848          | 0.27            | 100 000  | BAYER AG 14-01/07/2074 FRN                    | EUR                | 99 867                     | 0.11              |
| 268 000  | AB INBEV SA/NV 3.750% 24-22/03/2037                  | EUR                | 265 860          | 0.29            | 200 000  | BAYER AG 22-25/03/2082 FRN                    | EUR                | 192 170                    | 0.21              |
| 207 000  | AB INBEV SA/NV 3.950% 24-22/03/2044                  | EUR                | 202 581          | 0.22            | 100 000  | COMMERZBANK AG 23-18/01/2030 FRN              | EUR                | 103 865                    | 0.12              |
| 309 000  | LONZA FINANCE INTERNATIONAL 3.875% 24-24/04/2036     | EUR                | 303 885          | 0.34            | 200 000  | COMMERZBANK AG 24-09/04/2173 FRN              | EUR                | 199 446                    | 0.22              |
| 200 000  | SOLVAY SA 4.250% 24-03/10/2031                       | EUR                | 199 840          | 0.22            | 100 000  | COMMERZBANK AG 24-17/01/2031 FRN              | EUR                | 101 718                    | 0.11              |
|          | <b>Denmark</b>                                       |                    | <b>1 019 286</b> | <b>1.13</b>     | 300 000  | DEUTSCHE BANK AG 20-19/05/2031 FRN            | EUR                | 303 577                    | 0.34              |
| 135 000  | AP MOLLER 3.750% 24-05/03/2032                       | EUR                | 134 740          | 0.15            | 300 000  | DEUTSCHE BANK AG 20-19/11/2030 FRN            | EUR                | 263 471                    | 0.29              |
| 287 000  | AP MOLLER 4.125% 24-05/03/2036                       | EUR                | 288 390          | 0.32            | 300 000  | DEUTSCHE BANK AG 24-04/04/2030 FRN            | EUR                | 297 965                    | 0.33              |
| 190 000  | CARLSBERG BREW 4.250% 23-05/10/2033                  | EUR                | 196 238          | 0.22            | 500 000  | DEUTSCHE BANK AG 24-15/01/2030 FRN            | EUR                | 499 152                    | 0.55              |
| 402 000  | PANDORA A/S 3.875% 24-31/05/2030                     | EUR                | 399 918          | 0.44            | 200 000  | DEUTSCHE BANK AG 24-30/04/2173 FRN            | EUR                | 201 088                    | 0.22              |
|          |  |                    |                  |                 | 500 000  | MUNICH RE 24-26/05/2044 FRN                   | EUR                | 491 208                    | 0.54              |

# BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

*Expressed in EUR*

| Quantity  | Denomination                                       | Quotation<br>currency | Market value | % of net<br>assets | Quantity   | Denomination  | Quotation<br>currency | Market value | % of net<br>assets |
|---|--|-----------------------|--------------|--------------------|--|---|-----------------------|--------------|--------------------|
| <p style="text-align: center;"><i>Spain</i></p> <p style="text-align: right;"><i>2 616 504</i></p> <p style="text-align: right;"><i>2.89</i></p>                  |  |                       |              |                    | <p style="text-align: left;">Shares/Units in investment funds</p> <p style="text-align: right;"><i>1 871 263</i></p> <p style="text-align: right;"><i>2.06</i></p> |   |                       |              |                    |
| 200 000   | BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN  | EUR                   | 198 670      | 0.22               |  |   |                       |              |                    |
| 200 000   | BANCO BILBAO VIZCAYA ARGENTARIA 24-13/09/2172 FRN  | EUR                   | 197 275      | 0.22               |  |   |                       |              |                    |
| 400 000   | BANCO SABADELL 21-31/12/2061 FRN                   | EUR                   | 390 002      | 0.43               |  |   |                       |              |                    |
| 500 000   | BANCO SABADELL 23-08/09/2029 FRN                   | EUR                   | 526 585      | 0.58               |  |   |                       |              |                    |
| 100 000   | BANCO SABADELL 24-13/09/2030 FRN                   | EUR                   | 100 873      | 0.11               |  |   |                       |              |                    |
| 200 000   | BANCO SABADELL 24-27/06/2034 FRN                   | EUR                   | 200 943      | 0.22               |  |   |                       |              |                    |
| 300 000   | BANCO SANTANDER 23-18/10/2027 FRN                  | EUR                   | 305 221      | 0.34               |  |   |                       |              |                    |
| 300 000   | BANKINTER SA 23-13/09/2031 FRN                     | EUR                   | 313 338      | 0.35               |  |   |                       |              |                    |
| 300 000   | CAIXABANK 21-18/06/2031 FRN                        | EUR                   | 282 740      | 0.31               |  |   |                       |              |                    |
| 100 000   | IBERCAJA 24-30/07/2028 FRN                         | EUR                   | 100 857      | 0.11               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>Italy</i></p> <p style="text-align: right;"><i>2 064 140</i></p> <p style="text-align: right;"><i>2.29</i></p>                  |  |                       |              |                    | <p style="text-align: center;"><i>Luxembourg</i></p> <p style="text-align: right;"><i>1 871 263</i></p> <p style="text-align: right;"><i>2.06</i></p>              |   |                       |              |                    |
| 224 000   | BANCO BPM SPA 24-18/06/2034 FRN                    | EUR                   | 222 596      | 0.25               | 5 037.31   | BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP                | EUR                   | 916 288      | 1.01               |
| 424 000   | BPER BANCA 24-22/05/2031 FRN                       | EUR                   | 418 432      | 0.46               | 7 075.56   | BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP | EUR                   | 916 003      | 1.01               |
| 500 000   | INTESA SANPAOLO 17-29/12/2049 FRN                  | EUR                   | 512 305      | 0.57               | 269.71   | BNP PARIBAS INSTICASH EUR 1D LVNAV - I CAP                    | EUR                   | 38 972       | 0.04               |
| 700 000   | MEDIOBANCA SPA 23-01/02/2030 FRN                   | EUR                   | 713 084      | 0.79               |  |   |                       |              |                    |
| 200 000   | MEDIOBANCA SPA 24-04/07/2030 FRN                   | EUR                   | 197 723      | 0.22               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>Greece</i></p> <p style="text-align: right;"><i>1 980 084</i></p> <p style="text-align: right;"><i>2.19</i></p>                 |  |                       |              |                    | <p><b>Total securities portfolio</b></p> <p style="text-align: right;"><b>88 369 381</b></p> <p style="text-align: right;"><b>97.92</b></p>                        |   |                       |              |                    |
| 530 000   | ALPHA BANK 24-12/05/2030 FRN                       | EUR                   | 530 605      | 0.59               |  |   |                       |              |                    |
| 749 000   | EUROBANK 24-30/04/2031 FRN                         | EUR                   | 749 720      | 0.82               |  |   |                       |              |                    |
| 703 000   | PIRAEUS BANK 24-16/04/2030 FRN                     | EUR                   | 699 759      | 0.78               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>France</i></p> <p style="text-align: right;"><i>1 890 852</i></p> <p style="text-align: right;"><i>2.10</i></p>                 |  |                       |              |                    |  |   |                       |              |                    |
| 100 000   | AXA SA 18-28/05/2049 FRN                           | EUR                   | 95 090       | 0.11               |  |   |                       |              |                    |
| 100 000   | AXA SA 22-10/03/2043 FRN                           | EUR                   | 97 047       | 0.11               |  |   |                       |              |                    |
| 300 000   | BNP PARIBAS 22-25/07/2028 FRN                      | EUR                   | 290 542      | 0.32               |  |   |                       |              |                    |
| 500 000   | BNP PARIBAS 23-26/09/2032 FRN                      | EUR                   | 510 153      | 0.57               |  |   |                       |              |                    |
| 500 000   | BPCE 24-08/03/2033 FRN                             | EUR                   | 499 520      | 0.55               |  |   |                       |              |                    |
| 400 000   | RCI BANQUE 24-09/10/2034 FRN                       | EUR                   | 398 500      | 0.44               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>The Netherlands</i></p> <p style="text-align: right;"><i>1 682 574</i></p> <p style="text-align: right;"><i>1.86</i></p>        |  |                       |              |                    |  |   |                       |              |                    |
| 500 000   | ABN AMRO BANK NV 20-31/12/2060 FRN                 | EUR                   | 486 719      | 0.54               |  |   |                       |              |                    |
| 300 000   | ING GROEP NV 23-23/05/2029 FRN                     | EUR                   | 306 898      | 0.34               |  |   |                       |              |                    |
| 308 000   | KONINKLIJKE KPN 24-18/09/2172 FRN                  | EUR                   | 310 244      | 0.34               |  |   |                       |              |                    |
| 300 000   | SWISS LIFE 16-29/12/2049 FRN                       | EUR                   | 298 534      | 0.33               |  |   |                       |              |                    |
| 98 000  | VOLKSWAGEN INTERNATIONAL FINANCE 15-29/12/2049 FRN | EUR                   | 87 621       | 0.10               |  |   |                       |              |                    |
| 200 000   | VOLKSWAGEN INTERNATIONAL FINANCE 17-31/12/2049 FRN | EUR                   | 192 558      | 0.21               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>Austria</i></p> <p style="text-align: right;"><i>800 495</i></p> <p style="text-align: right;"><i>0.89</i></p>                  |  |                       |              |                    |  |   |                       |              |                    |
| 300 000   | RAIFFEISEN BANK INTERNATIONAL 23-26/01/2027 FRN    | EUR                   | 302 326      | 0.34               |  |   |                       |              |                    |
| 300 000   | RAIFFEISEN BANK INTERNATIONAL 24-21/08/2029 FRN    | EUR                   | 298 530      | 0.33               |  |   |                       |              |                    |
| 200 000   | VIENNA INSURANCE 22-15/06/2042 FRN                 | EUR                   | 199 639      | 0.22               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>United States of America</i></p> <p style="text-align: right;"><i>520 392</i></p> <p style="text-align: right;"><i>0.58</i></p> |  |                       |              |                    |  |   |                       |              |                    |
| 526 000   | CITIGROUP INC 24-14/05/2032 FRN                    | EUR                   | 520 392      | 0.58               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>Luxembourg</i></p> <p style="text-align: right;"><i>475 705</i></p> <p style="text-align: right;"><i>0.53</i></p>               |  |                       |              |                    |  |   |                       |              |                    |
| 410 000   | EUROFINS SCIENTIFIC 23-24/07/2171 FRN              | EUR                   | 411 790      | 0.46               |  |   |                       |              |                    |
| 100 000   | GRAND CITY PROPERTIES 20-31/12/2060 FRN            | EUR                   | 63 915       | 0.07               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>Australia</i></p> <p style="text-align: right;"><i>433 431</i></p> <p style="text-align: right;"><i>0.48</i></p>                |  |                       |              |                    |  |   |                       |              |                    |
| 433 000   | COM BK AUSTRALIA 24-04/06/2034 FRN                 | EUR                   | 433 431      | 0.48               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>Switzerland</i></p> <p style="text-align: right;"><i>242 797</i></p> <p style="text-align: right;"><i>0.27</i></p>              |  |                       |              |                    |  |   |                       |              |                    |
| 241 000   | UBS GROUP AG 24-09/06/2033 FRN                     | EUR                   | 242 797      | 0.27               |  |   |                       |              |                    |
| <p style="text-align: center;"><i>Belgium</i></p> <p style="text-align: right;"><i>93 806</i></p> <p style="text-align: right;"><i>0.10</i></p>                   |  |                       |              |                    |  |   |                       |              |                    |
| 100 000   | AGEAS 19-02/07/2049 FRN                            | EUR                   | 93 806       | 0.10               |  |   |                       |              |                    |

# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity  | Denomination                                     | Quotation currency | Market value     | % of net assets | Quantity  | Denomination                                     | Quotation currency | Market value     | % of net assets |
|-----------|--|--------------------|------------------|-----------------|-----------|--|--------------------|------------------|-----------------|
|           | <i>Italy</i>                                     |                    | <i>8 303 732</i> | <i>6.92</i>     |           |  |                    |                  |                 |
| 800 000   | ASSICURAZIONI 2.124% 19-01/10/2030               | EUR                | 707 202          | 0.59            | 300 000   | SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027       | EUR                | 267 336          | 0.22            |
| 100 000   | ASSICURAZIONI 2.429% 20-14/07/2031               | EUR                | 87 523           | 0.07            | 1 400 000 | SVENSKA HANDELSBANKEN 3.750% 24-15/02/2034       | EUR                | 1 405 108        | 1.18            |
| 400 000   | ASSICURAZIONI 3.212% 24-15/01/2029               | EUR                | 393 922          | 0.33            | 346 000   | SWEDBANK AB 3.375% 24-29/05/2030                 | EUR                | 344 161          | 0.29            |
| 1 400 000 | ASSICURAZIONI 3.547% 24-15/01/2034               | EUR                | 1 352 672        | 1.13            | 322 000   | VOLVO CAR AB 4.750% 24-08/05/2030                | EUR                | 321 918          | 0.27            |
| 200 000   | ASSICURAZIONI 5.272% 23-12/09/2033               | EUR                | 209 021          | 0.17            |           | <i>Japan</i>                                     |                    | <i>2 042 543</i> | <i>1.71</i>     |
| 300 000   | ASSICURAZIONI 5.800% 22-06/07/2032               | EUR                | 322 322          | 0.27            | 200 000   | EAST JAPAN RAIL 4.389% 23-05/09/2043             | EUR                | 206 582          | 0.17            |
| 100 000   | ERG SPA 0.500% 20-11/09/2027                     | EUR                | 90 023           | 0.08            | 400 000   | MITSUBISHI UFJ FINANCIAL 0.848% 19-19/07/2029    | EUR                | 355 135          | 0.30            |
| 100 000   | ERG SPA 0.875% 21-15/09/2031                     | EUR                | 79 562           | 0.07            | 200 000   | NIDEC CORP 0.046% 21-30/03/2026                  | EUR                | 188 126          | 0.16            |
| 100 000   | ERG SPA 1.875% 19-11/04/2025                     | EUR                | 98 396           | 0.08            | 200 000   | NTT FINANCE 0.082% 21-13/12/2025                 | EUR                | 190 209          | 0.16            |
| 185 000   | ERG SPA 4.125% 24-03/07/2030                     | EUR                | 184 152          | 0.15            | 712 000   | NTT FINANCE 3.359% 24-12/03/2031                 | EUR                | 705 702          | 0.59            |
| 100 000   | FERROVIE DEL 4.500% 23-23/05/2033                | EUR                | 103 822          | 0.09            | 400 000   | SUMITOMO MITSUI 0.934% 17-11/10/2024             | EUR                | 396 789          | 0.33            |
| 2 200 000 | INTESA SANPAOLO 0.750% 21-16/03/2028             | EUR                | 1 977 825        | 1.64            |           | <i>United States of America</i>                  |                    | <i>1 962 220</i> | <i>1.65</i>     |
| 447 000   | INTESA SANPAOLO 3.625% 24-16/10/2030             | EUR                | 440 782          | 0.37            | 100 000   | APPLE INC 0.500% 19-15/11/2031                   | EUR                | 83 187           | 0.07            |
| 100 000   | INTESA SANPAOLO 4.000% 23-19/05/2026             | EUR                | 100 469          | 0.08            | 500 000   | BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028 | EUR                | 509 749          | 0.43            |
| 600 000   | INTESA SANPAOLO 4.875% 23-19/05/2030             | EUR                | 631 545          | 0.53            | 100 000   | FORD MOTOR CO 6.100% 22-19/08/2032               | USD                | 93 284           | 0.08            |
| 1 000 000 | INTESA SANPAOLO 5.625% 23-08/03/2033             | EUR                | 1 091 844        | 0.91            | 200 000   | JOHNSON CONTROLS 4.250% 23-23/05/2035            | EUR                | 203 238          | 0.17            |
| 100 000   | MEDIOBANCA SPA 1.000% 20-08/09/2027              | EUR                | 91 882           | 0.08            | 100 000   | ONCOR ELECTRIC D 3.500% 24-15/05/2031            | EUR                | 99 162           | 0.08            |
| 243 000   | SNAM 3.375% 24-19/02/2028                        | EUR                | 240 604          | 0.20            | 700 000   | PROLOGIS EURO 0.375% 20-06/02/2028               | EUR                | 622 168          | 0.52            |
| 100 000   | TERNA RETE 3.875% 23-24/07/2033                  | EUR                | 100 164          | 0.08            | 200 000   | PROLOGIS EURO 1.500% 22-08/02/2034               | EUR                | 162 147          | 0.14            |
|           | <i>Germany</i>                                   |                    | <i>6 061 633</i> | <i>5.08</i>     | 190 000   | PVH CORP 4.125% 24-16/07/2029                    | EUR                | 189 285          | 0.16            |
| 200 000   | AAREAL BANK AG 5.875% 24-29/05/2026              | EUR                | 202 042          | 0.17            |           | <i>Portugal</i>                                  |                    | <i>1 818 435</i> | <i>1.51</i>     |
| 100 000   | AMPRION GMBH 3.625% 24-21/05/2031                | EUR                | 99 649           | 0.08            | 1 700 000 | EDP SA 1.625% 20-15/04/2027                      | EUR                | 1 616 983        | 1.34            |
| 100 000   | AMPRION GMBH 4.000% 24-21/05/2044                | EUR                | 96 641           | 0.08            | 200 000   | EDP SA 3.875% 23-26/06/2028                      | EUR                | 201 452          | 0.17            |
| 200 000   | BAYERISCHE LANDESBANK 3.750% 24-14/02/2031       | EUR                | 198 801          | 0.17            |           | <i>United Kingdom</i>                            |                    | <i>1 817 593</i> | <i>1.52</i>     |
| 100 000   | BERLIN HYP AG 0.375% 22-25/01/2027               | EUR                | 91 616           | 0.08            | 119 000   | COMPASS GROUP 3.250% 24-06/02/2031               | EUR                | 116 854          | 0.10            |
| 100 000   | BERLIN HYP AG 1.500% 18-18/04/2028               | EUR                | 92 396           | 0.08            | 100 000   | DS SMITH PLC 4.375% 23-27/07/2027                | EUR                | 101 919          | 0.09            |
| 500 000   | DAIMLER AG 0.750% 21-11/03/2033                  | EUR                | 397 327          | 0.33            | 178 000   | DS SMITH PLC 4.500% 23-27/07/2030                | EUR                | 183 523          | 0.15            |
| 300 000   | DEUTSCHE WOHNEN 0.500% 21-07/04/2031             | EUR                | 235 018          | 0.20            | 200 000   | SCOTTISH HYDRO 2.250% 19-27/09/2035              | GBP                | 175 176          | 0.15            |
| 100 000   | DEUTSCHE WOHNEN 1.300% 21-07/04/2041             | EUR                | 63 768           | 0.05            | 500 000   | SSE PLC 0.875% 17-06/09/2025                     | EUR                | 483 918          | 0.40            |
| 216 000   | E.ON SE 3.375% 24-15/01/2031                     | EUR                | 213 238          | 0.18            | 500 000   | SSE PLC 1.375% 18-04/09/2027                     | EUR                | 468 854          | 0.39            |
| 236 000   | E.ON SE 3.750% 24-15/01/2036                     | EUR                | 232 027          | 0.19            | 200 000   | SSE PLC 2.875% 22-01/08/2029                     | EUR                | 193 077          | 0.16            |
| 310 000   | E.ON SE 4.125% 24-25/03/2044                     | EUR                | 304 594          | 0.25            | 100 000   | VODAFONE GROUP 0.900% 19-24/11/2026              | EUR                | 94 272           | 0.08            |
| 300 000   | EUROGRID GMBH 1.113% 20-15/05/2032               | EUR                | 246 188          | 0.21            |           | <i>Luxembourg</i>                                |                    | <i>1 755 749</i> | <i>1.47</i>     |
| 100 000   | EUROGRID GMBH 3.598% 24-01/02/2029               | EUR                | 99 424           | 0.08            | 200 000   | CPI PROPERTY GROUP 1.625% 19-23/04/2027          | EUR                | 178 462          | 0.15            |
| 100 000   | EUROGRID GMBH 3.915% 24-01/02/2034               | EUR                | 99 433           | 0.08            | 348 000   | CPI PROPERTY GROUP 7.000% 24-07/05/2029          | EUR                | 340 876          | 0.29            |
| 579 000   | HEIDELBERG MATER 3.950% 24-19/07/2034            | EUR                | 569 952          | 0.48            | 300 000   | PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033   | EUR                | 225 899          | 0.19            |
| 100 000   | VOLKSWAGEN FINANCIAL 3.750% 24-10/09/2026        | EUR                | 100 105          | 0.08            | 200 000   | PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029   | EUR                | 171 569          | 0.14            |
| 247 000   | VOLKSWAGEN FINANCIAL 3.875% 24-10/09/2030        | EUR                | 246 416          | 0.21            | 325 000   | PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032   | EUR                | 271 587          | 0.23            |
| 122 000   | VOLKSWAGEN LEASING 3.625% 24-11/10/2026          | EUR                | 121 755          | 0.10            | 300 000   | PROLOGIS INTERNATIONAL II 1.750% 18-15/03/2028   | EUR                | 279 277          | 0.23            |
| 234 000   | VOLKSWAGEN LEASING 3.875% 24-11/10/2028          | EUR                | 234 307          | 0.20            | 100 000   | PROLOGIS INTERNATIONAL II 3.000% 22-22/02/2042   | GBP                | 82 727           | 0.07            |
| 210 000   | VOLKSWAGEN LEASING 4.000% 24-11/04/2031          | EUR                | 210 681          | 0.18            | 200 000   | PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035   | EUR                | 205 352          | 0.17            |
| 400 000   | VOLKSWAGEN LEASING 4.750% 23-25/09/2031          | EUR                | 418 597          | 0.35            |           | <i>Finland</i>                                   |                    | <i>1 576 442</i> | <i>1.31</i>     |
| 600 000   | VONOVIA SE 0.625% 21-24/03/2031                  | EUR                | 478 454          | 0.40            | 100 000   | NESTE 3.875% 23-16/03/2029                       | EUR                | 100 687          | 0.08            |
| 200 000   | VONOVIA SE 2.375% 22-25/03/2032                  | EUR                | 176 885          | 0.15            | 144 000   | NESTE 3.875% 23-21/05/2031                       | EUR                | 144 459          | 0.12            |
| 700 000   | VONOVIA SE 5.000% 22-23/11/2030                  | EUR                | 729 902          | 0.61            | 1 000 000 | NORDEA BANK ABP 0.375% 19-28/05/2026             | EUR                | 945 597          | 0.79            |
| 100 000   | ZF FINANCE GMBH 5.750% 23-03/08/2026             | EUR                | 102 417          | 0.09            | 100 000   | NORDEA BANK ABP 0.500% 21-19/03/2031             | EUR                | 82 377           | 0.07            |
|           | <i>Sweden</i>                                    |                    | <i>3 514 458</i> | <i>2.95</i>     | 100 000   | STORA ENSO OYJ 4.000% 23-01/06/2026              | EUR                | 100 258          | 0.08            |
| 700 000   | SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027 | EUR                | 641 975          | 0.54            | 200 000   | STORA ENSO OYJ 4.250% 23-01/09/2029              | EUR                | 203 064          | 0.17            |
| 200 000   | SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026 | EUR                | 201 117          | 0.17            |           |  |                    |                  |                 |
| 324 000   | SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028 | EUR                | 332 843          | 0.28            |           |  |                    |                  |                 |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Corporate Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Defensive Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                                | Quotation currency | Market value       | % of net assets | Quantity                          | Denomination               | Quotation currency | Market value | % of net assets    |              |
|--|---|--------------------|--------------------|-----------------|-----------------------------------|----------------------------|--------------------|--------------|--------------------|--------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |                                   |                            |                    |              |                    |              |
| <b>Shares</b>  |   |                    | <b>189 913 398</b> | <b>95.25</b>    |                                   |                            |                    |              |                    |              |
| <i>France</i>  |   |                    |                    |                 | <i>55 669 809 27.92</i>           |                            |                    |              |                    |              |
| 193 777  | AXA SA                                      | EUR                | 5 923 763          | 2.97            | 536 068                           | IBERDROLA SA               | EUR                | 6 494 464    | 3.26               |              |
| 42 874   | BOUYGUES SA                                 | EUR                | 1 284 934          | 0.64            | 122 594                           | INDUSTRIA DE DISENO TEXTIL | EUR                | 5 683 458    | 2.85               |              |
| 44 779   | BUREAU VERITAS SA                           | EUR                | 1 157 985          | 0.58            | 1 130 960                         | TELEFONICA SA              | EUR                | 4 478 602    | 2.25               |              |
| 21 464   | CAPGEMINI SE                                | EUR                | 3 985 865          | 2.00            | <i>Italy</i>                      |                            |                    |              |                    |              |
| 91 120   | CARREFOUR SA                                | EUR                | 1 202 784          | 0.60            | 202 827                           | ASSICURAZIONI GENERALI     | EUR                | 4 723 841    | 2.37               |              |
| 26 497   | COMPAGNIE DE SAINT GOBAIN                   | EUR                | 1 924 212          | 0.97            | 619 974                           | ENEL SPA                   | EUR                | 4 026 111    | 2.02               |              |
| 60 479   | DANONE                                      | EUR                | 3 452 141          | 1.73            | 1 655 291                         | INTESA SANPAOLO            | EUR                | 5 745 515    | 2.88               |              |
| 14 931   | EIFFAGE SA                                  | EUR                | 1 280 483          | 0.64            | 49 407                            | PRYSMIAN SPA               | EUR                | 2 856 713    | 1.43               |              |
| 508  | HERMES INTERNATIONAL                        | EUR                | 1 087 120          | 0.55            | <i>Ireland</i>                    |                            |                    |              |                    |              |
| 3 965  | IPSEN                                       | EUR                | 453 993            | 0.23            | 299 664                           | AIB GROUP PLC              | EUR                | 1 479 142    | 0.74               |              |
| 10 256   | LA FRANCAISE DES JEUX SAEM                  | EUR                | 326 141            | 0.16            | 144 140                           | BANK OF IRELAND GROUP PLC  | EUR                | 1 407 960    | 0.71               |              |
| 25 911   | LEGRAND SA                                  | EUR                | 2 400 395          | 1.20            | <i>Belgium</i>                    |                            |                    |              |                    |              |
| 15 941   | LOREAL                                      | EUR                | 6 536 607          | 3.28            | 21 452                            | AGEAS                      | EUR                | 915 571      | 0.46               |              |
| 82 047   | MICHELIN (CGDE)                             | EUR                | 2 962 717          | 1.49            | 15 493                            | KBC GROEP NV               | EUR                | 1 020 989    | 0.51               |              |
| 308 079  | ORANGE                                      | EUR                | 2 881 771          | 1.45            | <i>Austria</i>                    |                            |                    |              |                    |              |
| 23 568   | PUBLICIS GROUPE                             | EUR                | 2 342 188          | 1.17            | 3 744                             | VERBUND AG                 | EUR                | 275 746      | 0.14               |              |
| 76 605   | SANOFI AVENTIS                              | EUR                | 6 889 853          | 3.46            | <b>Total securities portfolio</b> |                            |                    |              |                    |              |
| 17 724   | SCHNEIDER ELECTRIC SE                       | EUR                | 3 975 493          | 1.99            |                                   |                            |                    |              | <b>189 913 398</b> | <b>95.25</b> |
| 56 936   | VINCI SA                                    | EUR                | 5 601 364          | 2.81            |                                   |                            |                    |              |                    |              |
| <i>Germany</i>   |   |                    |                    |                 | <i>40 547 119 20.34</i>           |                            |                    |              |                    |              |
| 29 512   | ALLIANZ SE - REG                            | EUR                | 7 658 363          | 3.84            |                                   |                            |                    |              |                    |              |
| 55 229   | BAYERISCHE MOTOREN WERKE AG                 | EUR                | 4 881 139          | 2.45            |                                   |                            |                    |              |                    |              |
| 9 061  | BECHTLE AG                                  | EUR                | 398 140            | 0.20            |                                   |                            |                    |              |                    |              |
| 2 073  | BRENNTAG AG                                 | EUR                | 130 516            | 0.07            |                                   |                            |                    |              |                    |              |
| 12 008   | CTS EVENTIM AG + CO KGAA                    | EUR                | 935 423            | 0.47            |                                   |                            |                    |              |                    |              |
| 288 774  | DEUTSCHE TELEKOM AG - REG                   | EUR                | 6 780 413          | 3.40            |                                   |                            |                    |              |                    |              |
| 16 347   | GEA GROUP AG                                | EUR                | 635 898            | 0.32            |                                   |                            |                    |              |                    |              |
| 6 452  | HANNOVER RUECK SE                           | EUR                | 1 527 188          | 0.77            |                                   |                            |                    |              |                    |              |
| 2 229  | HEIDELBERGCEMENT AG                         | EUR                | 215 812            | 0.11            |                                   |                            |                    |              |                    |              |
| 23 459   | HENKEL AG & CO KGAA VORZUG                  | EUR                | 1 952 258          | 0.98            |                                   |                            |                    |              |                    |              |
| 84 288   | MERCEDES BENZ GROUP AG                      | EUR                | 5 442 476          | 2.73            |                                   |                            |                    |              |                    |              |
| 12 669   | MERCK KGAA                                  | EUR                | 1 960 528          | 0.98            |                                   |                            |                    |              |                    |              |
| 13 424   | MUENCHENER RUECKVERSICHERUNG AG - REG       | EUR                | 6 269 008          | 3.14            |                                   |                            |                    |              |                    |              |
| 10 131   | SIEMENS AG - REG                            | EUR                | 1 759 957          | 0.88            |                                   |                            |                    |              |                    |              |
| <i>The Netherlands</i>   |   |                    |                    |                 | <i>36 703 869 18.41</i>           |                            |                    |              |                    |              |
| 2 382  | ASM INTERNATIONAL NV                        | EUR                | 1 695 508          | 0.85            |                                   |                            |                    |              |                    |              |
| 18 619   | ASML HOLDING NV                             | EUR                | 17 952 439         | 9.00            |                                   |                            |                    |              |                    |              |
| 15 966   | ASR NEDERLAND NV                            | EUR                | 710 647            | 0.36            |                                   |                            |                    |              |                    |              |
| 118 763  | KONINKLIJKE AHOLD DELHAIZE                  | EUR                | 3 276 671          | 1.64            |                                   |                            |                    |              |                    |              |
| 594 227  | KONINKLIJKE KPN NV                          | EUR                | 2 127 333          | 1.07            |                                   |                            |                    |              |                    |              |
| 10 007   | NN GROUP NV - W/I                           | EUR                | 434 804            | 0.22            |                                   |                            |                    |              |                    |              |
| 284 887  | STELLANTIS NV                               | EUR                | 5 261 863          | 2.64            |                                   |                            |                    |              |                    |              |
| 63 708   | UNIVERSAL MUSIC GROUP NV                    | EUR                | 1 769 808          | 0.89            |                                   |                            |                    |              |                    |              |
| 22 447   | WOLTERS KLUWER                              | EUR                | 3 474 796          | 1.74            |                                   |                            |                    |              |                    |              |
| <i>Spain</i>   |   |                    |                    |                 | <i>34 541 013 17.32</i>           |                            |                    |              |                    |              |
| 55 978   | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS | EUR                | 2 254 794          | 1.13            |                                   |                            |                    |              |                    |              |
| 11 315   | AENA SA                                     | EUR                | 2 127 220          | 1.07            |                                   |                            |                    |              |                    |              |
| 44 395   | AMADEUS IT GROUP SA                         | EUR                | 2 758 705          | 1.38            |                                   |                            |                    |              |                    |              |
| 571 178  | BANCO BILBAO VIZCAYA ARGENTARIA             | EUR                | 5 341 657          | 2.68            |                                   |                            |                    |              |                    |              |
| 38 046   | BANCO SANTANDER SA                          | EUR                | 164 758            | 0.08            |                                   |                            |                    |              |                    |              |
| 759 291  | CAIXABANK                                   | EUR                | 3 753 175          | 1.88            |                                   |                            |                    |              |                    |              |
| 84 641   | ENDESA SA                                   | EUR                | 1 484 180          | 0.74            |                                   |                            |                    |              |                    |              |

# BNP PARIBAS FUNDS Euro Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Flexible Bond

## Securities portfolio at 30/06/2024

*Expressed in EUR*

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets | Quantity                   | Denomination                                       | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|----------------------------|--|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |                            |  |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>167 711 770</b> | <b>59.18</b>    |                            |  |                    |              |                 |
| <i>United States of America</i>  |   |                    |                    |                 |                            |  |                    |              |                 |
| 8 181 000  | BOOKING HOLDINGS INC 4.000% 24-01/03/2044           | EUR                | 7 950 770          | 2.81            | 2 876 000                  | SAIPEM FIN INTERNATIONAL 4.875% 24-30/05/2030      | EUR                | 2 865 413    | 1.01            |
| 2 843 000  | COCA-COLA CO/THE 3.500% 24-14/05/2044               | EUR                | 2 737 525          | 0.97            | 1 061 000                  | SCHLUMBERGER FIN 0.000% 19-15/10/2024              | EUR                | 1 049 956    | 0.37            |
| 3 161 000  | FORD MOTOR CREDIT 4.165% 24-21/11/2028              | EUR                | 3 155 646          | 1.11            | 1 558 000                  | SWISSCOM FINANCE 3.875% 24-29/05/2044              | EUR                | 1 536 945    | 0.54            |
| 4 444 000  | FORD MOTOR CREDIT 4.445% 24-14/02/2030              | EUR                | 4 471 135          | 1.58            | <i>Belgium</i>             |  |                    |              |                 |
| 1 159 000  | FORD MOTOR CREDIT 5.125% 23-20/02/2029              | EUR                | 1 202 748          | 0.42            | 700 000                    | AB INBEV SA/NV 3.750% 24-22/03/2037                | EUR                | 637 536      | 2.24            |
| 1 700 000  | GENERAL ELECTRIC CO 0.875% 17-17/05/2025            | EUR                | 1 656 888          | 0.58            | 1 594 000                  | AB INBEV SA/NV 3.950% 24-22/03/2044                | EUR                | 694 411      | 0.24            |
| 1 300 000  | GENERAL MILLS INC 0.125% 21-15/11/2025              | EUR                | 1 238 150          | 0.44            | 4 100 000                  | BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029      | EUR                | 1 559 970    | 0.55            |
| 2 300 000  | GENERAL MOTORS FINANCE 3.900% 24-12/01/2028         | EUR                | 2 305 150          | 0.81            | <i>Japan</i>               |  |                    |              |                 |
| 3 350 000  | GENERAL MOTORS FINANCE 4.500% 23-22/11/2027         | EUR                | 3 427 210          | 1.21            | 249 000                    | ASAHI GROUP 0.155% 20-23/10/2024                   | EUR                | 4 117 155    | 1.45            |
| 6 808 000  | HONEYWELL INTERNATIONAL 3.750% 24-01/03/2036        | EUR                | 6 672 417          | 2.36            | 323 000                    | ASAHI GROUP 3.464% 24-16/04/2032                   | EUR                | 6 047 265    | 2.13            |
| 3 373 000  | IHG FINANCE LLC 4.375% 23-28/11/2029                | EUR                | 3 449 465          | 1.22            | 5 700 000                  | NISSAN MOTOR CO 3.201% 20-17/09/2028               | EUR                | 246 120      | 0.09            |
| 290 000  | JOHNSON & JOHNSON 3.550% 24-01/06/2044              | EUR                | 286 291            | 0.10            | 323 000                    | NISSAN MOTOR CO 3.201% 20-17/09/2028               | EUR                | 318 556      | 0.11            |
| 1 400 000  | NETFLIX INC 4.625% 18-15/05/2029                    | EUR                | 1 461 443          | 0.52            | <i>Australia</i>           |  |                    |              |                 |
| <i>Germany</i>   |   |                    |                    |                 | 3 380 588                  |  |                    |              |                 |
| 27 518 358   | BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026 | EUR                | 26 848 090         | 9.48            | 896 000                    | SYDNEY AIRPORT F 3.750% 24-30/04/2032              | EUR                | 892 412      | 0.31            |
| 3 624 630  | BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046 | EUR                | 3 325 433          | 1.17            | 2 483 000                  | SYDNEY AIRPORT F 4.125% 24-30/04/2036              | EUR                | 2 488 176    | 0.88            |
| 2 800 000  | DT LUFTHANSA AG 2.875% 21-16/05/2027                | EUR                | 2 720 853          | 0.96            | <i>Sweden</i>              |  |                    |              |                 |
| 2 186 000  | DT LUFTHANSA AG 4.000% 24-21/05/2030                | EUR                | 2 179 962          | 0.77            | 1 350 000                  | ERICSSON LM 1.000% 21-26/05/2029                   | EUR                | 3 161 624    | 1.11            |
| 2 329 000  | METRO 4.625% 24-07/03/2029                          | EUR                | 2 367 443          | 0.84            | 2 000 000                  | MOLNLYCKE HOLDING 4.250% 24-11/06/2034             | EUR                | 1 164 059    | 0.41            |
| <i>United Kingdom</i>  |   |                    |                    |                 | 2 000 000                  |  |                    |              |                 |
| 4 726 000  | EASYJET PLC 3.750% 24-20/03/2031                    | EUR                | 4 636 354          | 1.64            | <i>Denmark</i>             |  |                    |              |                 |
| 10 200 000   | INTERNATIONAL CONSOLIDATED 3.750% 21-25/03/2029     | EUR                | 10 001 880         | 3.54            | 339 000                    | NOVO NORDISK A/S 3.375% 24-21/05/2026              | EUR                | 3 000 018    | 1.06            |
| 4 700 000  | ROLLS-ROYCE PLC 1.625% 18-09/05/2028                | EUR                | 4 289 379          | 1.51            | 2 675 000                  | PANDORA A/S 3.875% 24-31/05/2030                   | EUR                | 338 871      | 0.12            |
| 400 000  | ROLLS-ROYCE PLC 4.625% 20-16/02/2026                | EUR                | 402 617            | 0.14            | <i>Italy</i>               |  |                    |              |                 |
| 2 300 000  | TESCO CORP TREAS 4.250% 23-27/02/2031               | EUR                | 2 338 245          | 0.82            | 597 380                    | ITALY BTPS 0.650% 20-15/05/2026                    | EUR                | 583 216      | 0.21            |
| <i>France</i>  |   |                    |                    |                 | 2 046 216                  |  |                    |              |                 |
| 500 000  | AIR FRANCE-KLM 7.250% 23-31/05/2026                 | EUR                | 523 851            | 0.18            | <i>Ireland</i>             |  |                    |              |                 |
| 2 400 000  | AIR FRANCE-KLM 8.125% 23-31/05/2028                 | EUR                | 2 652 410          | 0.94            | 800 000                    | SMURFIT KAPPA AQ 2.750% 15-01/02/2025              | EUR                | 794 553      | 0.28            |
| 500 000  | BNP PARIBAS 1.000% 17-29/11/2024                    | EUR                | 493 572            | 0.17            | <i>Greece</i>              |  |                    |              |                 |
| 200 000  | COVVIVIO HOTELS 4.125% 24-23/05/2033                | EUR                | 194 755            | 0.07            | 7 040 000                  | HELLENIC REPUBLIC 0.000% 12-15/10/2042             | EUR                | 18 103       | 0.01            |
| 1 681 000  | FNAC DARTY SA 6.000% 24-01/04/2029                  | EUR                | 1 703 182          | 0.60            | <b>Floating rate bonds</b> |  |                    |              |                 |
| 3 000 000  | HOLDING DINFRAS 4.500% 23-06/04/2027                | EUR                | 2 979 160          | 1.05            | <i>The Netherlands</i>     |  |                    |              |                 |
| 1 684 000  | TEREOS FIN GROUP 5.875% 24-30/04/2030               | EUR                | 1 680 299          | 0.59            | 3 000 000                  | ABN AMRO BANK NV 24-15/01/2027 FRN                 | EUR                | 2 767 903    | 7.68            |
| 2 275 000  | TEREOS FIN GROUP 7.250% 23-15/04/2028               | EUR                | 2 386 815          | 0.84            | 3 800 000                  | COOPERATIEVE RAB 23-03/11/2026 FRN                 | EUR                | 3 015 776    | 1.06            |
| 3 200 000  | THALES SA 4.250% 23-18/10/2031                      | EUR                | 3 293 923          | 1.16            | 3 600 000                  | ING BANK NV 23-02/10/2026 FRN                      | EUR                | 3 829 435    | 1.35            |
| 2 700 000  | VALEO SE 4.500% 24-11/04/2030                       | EUR                | 2 641 491          | 0.93            | 3 600 000                  | ING GROEP NV 24-15/08/2034 FRN                     | EUR                | 3 626 787    | 1.28            |
| <i>Spain</i>   |   |                    |                    |                 | 1 900 000                  |  |                    |              |                 |
| 13 796 750   | SPAIN I/L BOND 1.800% 14-30/11/2024                 | EUR                | 13 785 617         | 4.87            | 3 200 000                  | VOLKSBANK NV 20-22/10/2030 FRN                     | EUR                | 1 888 951    | 0.67            |
| <i>The Netherlands</i>   |   |                    |                    |                 | 6 300 000                  |  |                    |              |                 |
| 300 000  | EASYJET FINCO 1.875% 21-03/03/2028                  | EUR                | 279 943            | 0.10            | 6 300 000                  | VOLKSWAGEN INTERNATIONAL FINANCE 24-27/03/2026 FRN | EUR                | 3 082 586    | 1.09            |
| 306 000  | JDE PEETS NV 4.500% 23-23/01/2034                   | EUR                | 310 907            | 0.11            | <i>Italy</i>               |  |                    |              |                 |
| 5 432 000  | KONINKLIJKE PHIL 3.750% 24-31/05/2032               | EUR                | 5 388 534          | 1.90            | 4 650 000                  | INTESA SANPAOLO 23-16/11/2025 FRN                  | EUR                | 17 358 227   | 6.13            |
|  |   |                    |                    |                 | 5 926 000                  |  |                    |              |                 |
|  |   |                    |                    |                 | 3 979 000                  |  |                    |              |                 |
|  |   |                    |                    |                 | 2 800 000                  |  |                    |              |                 |
|  |   |                    |                    |                 | <b>87 418 370</b>          |  |                    |              |                 |
|  |   |                    |                    |                 | <b>30.83</b>               |  |                    |              |                 |
|  |   |                    |                    |                 | <i>United Kingdom</i>      |  |                    |              |                 |
|  |   |                    |                    |                 | 4 300 000                  |  |                    |              |                 |
|  |   |                    |                    |                 | 3 600 000                  |  |                    |              |                 |
|  |   |                    |                    |                 | 2 000 000                  |  |                    |              |                 |
|  |   |                    |                    |                 | 4 493 000                  |  |                    |              |                 |
|  |   |                    |                    |                 | <b>14 207 821</b>          |  |                    |              |                 |
|  |   |                    |                    |                 | <b>5.01</b>                |  |                    |              |                 |

# BNP PARIBAS FUNDS Euro Flexible Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Government Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                                    | Quotation currency | Market value | % of net assets | Quantity                                | Denomination                                  | Quotation currency | Market value         | % of net assets |
|--|---|--------------------|--------------|-----------------|---|---|--------------------|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |              |                 |   |   |                    |                      |                 |
| <b>Bonds</b>   |   |                    |              |                 |   |   |                    |                      |                 |
| <i>Italy</i>   |   |                    |              |                 |   |   |                    |                      |                 |
| 30 200 000   | CASSA DEPOSITI E 3.500% 22-19/09/2027           | EUR                | 29 815 869   | 1.95            | 2 403 000                               | DUCHY OF LUXEMBOURG 0.000% 20-14/09/2032      | EUR                | 1 886 969            | 0.12            |
| 78 120 000   | ITALY BTPS 0.000% 21-01/04/2026                 | EUR                | 73 591 872   | 4.83            | 15 106 000                              | EFSS 2.625% 24-16/07/2029                     | EUR                | 14 866 882           | 0.97            |
| 68 446 000   | ITALY BTPS 1.350% 19-01/04/2030                 | EUR                | 60 496 682   | 3.96            | 35 033 000                              | EIB 2.250% 22-15/03/2030                      | EUR                | 33 766 917           | 2.21            |
| 2 791 000  | ITALY BTPS 2.450% 17-01/09/2033                 | EUR                | 2 481 227    | 0.16            | 1 778 308                               | ESM 0.000% 21-15/12/2026                      | EUR                | 1 651 206            | 0.11            |
| 13 589 000   | ITALY BTPS 2.500% 22-01/12/2032                 | EUR                | 12 287 894   | 0.81            | 34 579 819                              | ESM 0.000% 21-15/12/2026                      | EUR                | 32 108 276           | 2.10            |
| 65 642 000   | ITALY BTPS 3.400% 22-01/04/2028                 | EUR                | 65 482 874   | 4.29            | 8 961 000                               | EUROPEAN INVESTMENT BANK 2.750% 24-17/07/2029 | EUR                | 8 902 459            | 0.58            |
| 79 413 000   | ITALY BTPS 3.500% 24-15/02/2031                 | EUR                | 78 341 175   | 5.14            | 25 546 000                              | EUROPEAN INVESTMENT BANK 2.875% 24-15/10/2031 | EUR                | 25 365 742           | 1.66            |
| 67 390 000   | ITALY BTPS 3.850% 24-01/07/2034                 | EUR                | 66 387 911   | 4.36            | <i>Austria</i>                          |   |                    |                      |                 |
| 23 608 000   | ITALY BTPS 4.000% 23-30/10/2031                 | EUR                | 23 984 276   | 1.57            | 93 000                                  | REPUBLIC OF AUSTRIA 0.000% 20-20/10/2040      | EUR                | 55 004               | 0.00            |
| <i>Spain</i>   |   |                    |              |                 |   |   |                    |                      |                 |
| 4 500 000  | ADIF ALTA VELOCI 0.550% 21-31/10/2031           | EUR                | 3 624 249    | 0.24            | 15 720 000                              | REPUBLIC OF AUSTRIA 0.700% 21-20/04/2071      | EUR                | 6 688 761            | 0.44            |
| 50 100 000   | ADIF ALTA VELOCI 3.500% 22-30/07/2029           | EUR                | 50 080 735   | 3.28            | 390 000                                 | REPUBLIC OF AUSTRIA 0.900% 22-20/02/2032      | EUR                | 334 660              | 0.02            |
| 7 363 000  | JUNTA ANDALUCIA 0.700% 21-30/07/2033            | EUR                | 5 716 046    | 0.37            | 1 054 000                               | REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117      | EUR                | 752 865              | 0.05            |
| 590 000  | JUNTA ANDALUCIA 0.700% 21-30/07/2033            | EUR                | 458 029      | 0.03            | 58 660 000                              | REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033      | EUR                | 57 984 582           | 3.80            |
| 14 367 000   | JUNTA ANDALUCIA 2.400% 22-30/04/2032            | EUR                | 13 228 492   | 0.87            | <i>Finland</i>                          |   |                    |                      |                 |
| 15 873 000   | SPANISH GOVERNMENT 1.000% 21-30/07/2042         | EUR                | 10 153 958   | 0.67            | 12 850 000                              | FINNISH GOVERNMENT 2.950% 24-15/04/2055       | EUR                | 12 028 016           | 0.79            |
| 2 334 000  | SPANISH GOVERNMENT 1.450% 21-31/10/2071         | EUR                | 1 100 481    | 0.07            | 10 618 000                              | FINNISH GOVERNMENT 3.000% 23-15/09/2033       | EUR                | 10 583 279           | 0.69            |
| 58 820 000   | SPANISH GOVERNMENT 1.500% 17-30/04/2027         | EUR                | 56 338 972   | 3.69            | 19 653 000                              | FINNISH GOVERNMENT 3.000% 24-15/09/2034       | EUR                | 19 512 063           | 1.28            |
| 30 850 000   | SPANISH GOVERNMENT 3.150% 23-30/04/2033         | EUR                | 30 442 648   | 2.00            | <i>Portugal</i>                         |   |                    |                      |                 |
| 37 118 000   | SPANISH GOVERNMENT 3.250% 24-30/04/2034         | EUR                | 36 707 133   | 2.41            | 19 933 323                              | PORTUGUESE OTS 2.875% 24-20/10/2034           | EUR                | 19 306 021           | 1.27            |
| 1 121 000  | SPANISH GOVERNMENT 3.450% 16-30/07/2066         | EUR                | 987 209      | 0.06            | 19 492 345                              | PORTUGUESE OTS 3.625% 24-12/06/2054           | EUR                | 18 827 418           | 1.23            |
| 5 766 000  | SPANISH GOVERNMENT 3.550% 23-31/10/2033         | EUR                | 5 847 543    | 0.38            | <i>The Netherlands</i>                  |   |                    |                      |                 |
| 9 938 000  | SPANISH GOVERNMENT 3.900% 23-30/07/2039         | EUR                | 10 117 977   | 0.66            | 14 250 000                              | BNG BANK NV 0.000% 21-20/01/2031              | EUR                | 11 670 412           | 0.76            |
| 60 310 000   | SPANISH GOVERNMENT 4.000% 24-31/10/2054         | EUR                | 60 095 921   | 3.94            | 107 789                                 | NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040   | EUR                | 75 731               | 0.00            |
| <i>France</i>  |   |                    |              |                 |   |   |                    |                      |                 |
| 61 819 000   | FRANCE O.A.T. 0.000% 20-25/02/2026              | EUR                | 58 708 886   | 3.85            | 9 185 000                               | NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033   | EUR                | 9 018 935            | 0.59            |
| 13 733 016   | FRANCE O.A.T. 0.500% 19-25/05/2029              | EUR                | 12 171 572   | 0.80            | <i>Slovakia</i>                         |   |                    |                      |                 |
| 14 009 000   | FRANCE O.A.T. 0.500% 21-25/05/2072              | EUR                | 4 885 779    | 0.32            | 7 220 000                               | SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036      | EUR                | 4 818 448            | 0.32            |
| 5 950 000  | FRANCE O.A.T. 0.500% 21-25/06/2044              | EUR                | 3 365 677    | 0.22            | 13 343 000                              | SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043      | EUR                | 13 291 915           | 0.87            |
| 62 936 000   | FRANCE O.A.T. 0.750% 17-25/05/2028              | EUR                | 57 768 954   | 3.79            | <i>Belgium</i>                          |   |                    |                      |                 |
| 13 500 000   | FRANCE O.A.T. 0.750% 22-25/02/2028              | EUR                | 12 454 695   | 0.82            | 24 620 000                              | BELGIUM GOVERNMENT 0.650% 21-22/06/2071       | EUR                | 9 921 614            | 0.65            |
| 2 225 000  | FRANCE O.A.T. 1.500% 15-25/05/2031              | EUR                | 2 010 644    | 0.13            | 1 856 000                               | BELGIUM GOVERNMENT 2.150% 16-22/06/2066       | EUR                | 1 329 267            | 0.09            |
| 44 901 749   | FRANCE O.A.T. 1.750% 17-25/06/2039              | EUR                | 35 952 381   | 2.36            | 1 919 460                               | BELGIUM GOVERNMENT 2.250% 17-22/06/2057       | EUR                | 1 427 982            | 0.09            |
| 9 872 000  | FRANCE O.A.T. 2.000% 22-25/11/2032              | EUR                | 9 028 240    | 0.59            | 329 000                                 | BELGIUM GOVERNMENT 3.750% 13-22/06/2045       | EUR                | 340 854              | 0.02            |
| 338 000  | FRANCE O.A.T. 2.750% 12-25/10/2027              | EUR                | 334 826      | 0.02            | <i>Greece</i>                           |   |                    |                      |                 |
| 32 880 000   | FRANCE O.A.T. 3.000% 23-25/05/2054              | EUR                | 28 576 008   | 1.87            | 4 606 900                               | HELLENIC REPUBLIC 0.000% 12-15/10/2042        | EUR                | 11 846               | 0.00            |
| 26 715 000   | FRANCE O.A.T. 4.750% 04-25/04/2035              | EUR                | 30 121 163   | 1.97            | 12 771 000                              | HELLENIC REPUBLIC 4.125% 24-15/06/2054        | EUR                | 12 300 346           | 0.81            |
| <i>Germany</i>   |   |                    |              |                 |   |   |                    |                      |                 |
| 49 790 000   | BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030 | EUR                | 43 093 245   | 2.82            | <i>Estonia</i>                          |   |                    |                      |                 |
| 46 498 000   | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036 | EUR                | 34 307 154   | 2.25            | 832 000                                 | REPUBLIC OF ESTONIA 0.125% 20-10/06/2030      | EUR                | 690 040              | 0.05            |
| 48 886 143   | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050 | EUR                | 24 734 922   | 1.62            | <i>Money Market Instruments</i>         |   |                    |                      |                 |
| 3 440 000  | BUNDESREPUBLIK DEUTSCHLAND 0.000% 22-15/02/2032 | EUR                | 2 868 375    | 0.19            | <i>France</i>                           |   |                    |                      |                 |
| 4 830 000  | BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053 | EUR                | 3 982 094    | 0.26            | 7 000 000                               | FRENCH BTF 0.000% 24-14/11/2024               | EUR                | 6 905 920            | 0.45            |
| 78 582 000   | BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033 | EUR                | 77 618 585   | 5.10            | <i>Shares/Units in investment funds</i> |   |                    |                      |                 |
| 20 490 000   | KFW 0.000% 21-10/01/2031                        | EUR                | 16 984 523   | 1.11            | <i>France</i>                           |   |                    |                      |                 |
| 10 542 000   | NORDRHEIN-WEST 0.600% 21-04/06/2041             | EUR                | 6 883 998    | 0.45            | 5.19                                    | BNP PARIBAS INVEST 3 MOIS - I - C             | EUR                | 3 173 080            | 0.21            |
| <b>Total securities portfolio</b>  |   |                    |              |                 |   |   |                    | <b>1 503 218 404</b> | <b>98.51</b>    |

# BNP PARIBAS FUNDS Euro Government Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets |
|--|---|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    | 119 873 861        | 98.22           |
| <b>Bonds</b>   |   |                    | <b>119 873 861</b> | <b>98.22</b>    |
| <i>Germany</i>   |   |                    | <i>43 354 636</i>  | <i>35.54</i>    |
| 8 363 000  | BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030       | EUR                | 7 238 177          | 5.93            |
| 5 278 000  | BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053       | EUR                | 4 351 447          | 3.57            |
| 22 372 000   | BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025   | EUR                | 21 538 418         | 17.66           |
| 4 961 000  | BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027   | EUR                | 4 769 704          | 3.91            |
| 5 523 000  | BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033       | EUR                | 5 456 890          | 4.47            |
| <i>Luxembourg</i>  |   |                    | <i>22 546 711</i>  | <i>18.47</i>    |
| 9 419 000  | EIB 0.000% 21-15/11/2027                              | EUR                | 8 549 532          | 7.00            |
| 14 522 000   | EIB 2.250% 22-15/03/2030                              | EUR                | 13 997 179         | 11.47           |
| <i>France</i>  |   |                    | <i>21 012 919</i>  | <i>17.22</i>    |
| 1 200 000  | CAISSE AMORTISSEMENT DE LA DETTE 0.000% 20-25/02/2026 | EUR                | 1 136 582          | 0.93            |
| 6 400 000  | CAISSE AMORTISSEMENT DE LA DETTE 0.000% 20-25/02/2028 | EUR                | 5 704 459          | 4.67            |
| 5 600 000  | CAISSE AMORTISSEMENT DE LA DETTE 2.875% 22-25/05/2027 | EUR                | 5 548 599          | 4.55            |
| 5 605 000  | FRANCE O.A.T. 0.500% 21-25/06/2044                    | EUR                | 3 170 524          | 2.60            |
| 4 983 394  | FRANCE O.A.T. 1.750% 17-25/06/2039                    | EUR                | 3 990 154          | 3.27            |
| 1 633 279  | FRANCE O.A.T. 3.000% 24-25/06/2049                    | EUR                | 1 462 601          | 1.20            |
| <i>Austria</i>   |   |                    | <i>12 943 685</i>  | <i>10.60</i>    |
| 2 219 000  | REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049              | EUR                | 1 676 177          | 1.37            |
| 11 274 000   | REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029              | EUR                | 11 267 508         | 9.23            |
| <i>Belgium</i>   |   |                    | <i>11 123 091</i>  | <i>9.11</i>     |
| 4 415 000  | BELGIUM GOVERNMENT 1.250% 18-22/04/2033               | EUR                | 3 824 891          | 3.13            |
| 3 298 000  | EUROPEAN UNION 0.400% 21-04/02/2037                   | EUR                | 2 339 016          | 1.92            |
| 2 911 000  | EUROPEAN UNION 1.250% 22-04/02/2043                   | EUR                | 2 041 392          | 1.67            |
| 2 987 000  | EUROPEAN UNION 2.750% 22-04/02/2033                   | EUR                | 2 917 792          | 2.39            |
| <i>Spain</i>   |   |                    | <i>6 002 150</i>   | <i>4.92</i>     |
| 2 366 000  | AUTONOMOUS COMMU 3.596% 23-30/04/2033                 | EUR                | 2 387 757          | 1.96            |
| 2 501 000  | JUNTA ANDALUCIA 0.700% 21-30/07/2033                  | EUR                | 1 941 577          | 1.59            |
| 2 615 000  | SPANISH GOVERNMENT 1.000% 21-30/07/2042               | EUR                | 1 672 816          | 1.37            |
| <i>The Netherlands</i>   |   |                    | <i>2 241 443</i>   | <i>1.83</i>     |
| 459 000  | NED WATERSCHAPBK 3.000% 23-20/04/2033                 | EUR                | 456 864            | 0.37            |
| 2 540 000  | NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040           | EUR                | 1 784 579          | 1.46            |
| <i>Italy</i>   |   |                    | <i>649 226</i>     | <i>0.53</i>     |
| 1 061 000  | ITALY BTPS 1.500% 21-30/04/2045                       | EUR                | 649 226            | 0.53            |
| Shares/Units in investment funds   |   |                    | 120                | 0.00            |
| <i>France</i>  |   |                    | <i>120</i>         | <i>0.00</i>     |
| 0.01   | BNP PARIBAS MOIS ISR - I CAP                          | EUR                | 120                | 0.00            |
| <b>Total securities portfolio</b>  |   |                    | <b>119 873 981</b> | <b>98.22</b>    |

# BNP PARIBAS FUNDS Euro High Conviction Income Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets | Quantity                        | Denomination | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|---------------------------------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |                                 |              |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>197 832 774</b> | <b>56.30</b>    |                                 |              |                    |              |                 |
| <i>France</i>  |   |                    |                    |                 |                                 |              |                    |              |                 |
| 3 000 000  | ABEILLE VIE 6.250% 22-09/09/2033                      | EUR                | 3 292 881          | 0.94            |                                 |              |                    |              |                 |
| 4 500 000  | ALTAREA 1.750% 20-16/01/2030                          | EUR                | 3 732 912          | 1.06            |                                 |              |                    |              |                 |
| 6 000 000  | BOUYGUES SA 5.375% 22-30/06/2042                      | EUR                | 6 737 860          | 1.92            |                                 |              |                    |              |                 |
| 7 200 000  | COFACE SA 5.750% 23-28/11/2033                        | EUR                | 7 634 215          | 2.17            |                                 |              |                    |              |                 |
| 1 000 000  | COFACE SA 6.000% 22-22/09/2032                        | EUR                | 1 070 218          | 0.30            |                                 |              |                    |              |                 |
| 6 500 000  | ELECTRICITE DE FRANCE 4.625% 23-25/01/2043            | EUR                | 6 419 982          | 1.83            |                                 |              |                    |              |                 |
| 2 000 000  | ELECTRICITE DE FRANCE 6.000% 14-22/01/2114            | USD                | 1 753 974          | 0.50            |                                 |              |                    |              |                 |
| 1 000 000  | ELECTRICITE DE FRANCE 6.000% 14-23/01/2114            | GBP                | 1 081 553          | 0.31            |                                 |              |                    |              |                 |
| 1 400 000  | ENGIE 4.250% 23-11/01/2043                            | EUR                | 1 366 586          | 0.39            |                                 |              |                    |              |                 |
| 3 000 000  | ENGIE 5.950% 11-16/03/2111                            | EUR                | 3 480 796          | 0.99            |                                 |              |                    |              |                 |
| 3 000 000  | FRANCE TELECOM 5.375% 10-22/11/2050                   | GBP                | 3 483 074          | 0.99            |                                 |              |                    |              |                 |
| 500 000  | IXIS CIB 5.400% 03-09/01/2033                         | EUR                | 491 060            | 0.14            |                                 |              |                    |              |                 |
| 5 400 000  | SOCIETE GENERALE 5.625% 23-02/06/2033                 | EUR                | 5 610 040          | 1.60            |                                 |              |                    |              |                 |
| 2 500 000  | SOCIETE GENERALE 7.367% 23-10/01/2053                 | USD                | 2 297 083          | 0.65            |                                 |              |                    |              |                 |
| 3 700 000  | TIKEHAU CAPITAL 6.625% 23-14/03/2030                  | EUR                | 3 998 439          | 1.14            |                                 |              |                    |              |                 |
| 1 600 000  | UNIBAIL-RODAMCO 1.750% 19-01/07/2049                  | EUR                | 972 957            | 0.28            |                                 |              |                    |              |                 |
| <i>The Netherlands</i>   |   |                    |                    |                 |                                 |              |                    |              |                 |
| 1 500 000  | DIGITAL INTREPID 1.375% 22-18/07/2032                 | EUR                | 1 213 234          | 0.35            |                                 |              |                    |              |                 |
| 3 000 000  | E.ON INTERNATIONAL FINANCE 6.650% 08-30/04/2038       | USD                | 2 994 402          | 0.85            |                                 |              |                    |              |                 |
| 1 000 000  | ENBW 6.125% 09-07/07/2039                             | EUR                | 1 194 562          | 0.34            |                                 |              |                    |              |                 |
| 2 000 000  | ENEL FINANCE INTERNATIONAL NV 4.500% 23-20/02/2043    | EUR                | 1 980 441          | 0.56            |                                 |              |                    |              |                 |
| 3 500 000  | JAB HOLDINGS 2.250% 19-19/12/2039                     | EUR                | 2 615 119          | 0.74            |                                 |              |                    |              |                 |
| 3 000 000  | JAB HOLDINGS 3.375% 20-17/04/2035                     | EUR                | 2 776 240          | 0.79            |                                 |              |                    |              |                 |
| 2 000 000  | JAB HOLDINGS 4.375% 24-25/04/2034                     | EUR                | 2 003 223          | 0.57            |                                 |              |                    |              |                 |
| 4 000 000  | PROSUS NV 1.985% 21-13/07/2033                        | EUR                | 3 134 400          | 0.89            |                                 |              |                    |              |                 |
| 2 400 000  | PROSUS NV 4.987% 22-19/01/2052                        | USD                | 1 757 873          | 0.50            |                                 |              |                    |              |                 |
| 2 000 000  | STELLANTIS NV 1.250% 21-20/06/2033                    | EUR                | 1 590 802          | 0.45            |                                 |              |                    |              |                 |
| 1 000 000  | STELLANTIS NV 2.750% 22-01/04/2032                    | EUR                | 916 138            | 0.26            |                                 |              |                    |              |                 |
| 3 000 000  | TEVA PHARM FNC 7.875% 23-15/09/2031                   | EUR                | 3 450 000          | 0.98            |                                 |              |                    |              |                 |
| 1 500 000  | TEVA PHARMACEUTIC 4.375% 21-09/05/2030                | EUR                | 1 448 145          | 0.41            |                                 |              |                    |              |                 |
| 2 000 000  | VOLKSWAGEN INTERNATIONAL FINANCE 1.500% 21-21/01/2041 | EUR                | 1 367 106          | 0.39            |                                 |              |                    |              |                 |
| 2 000 000  | VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 18-16/11/2038 | EUR                | 1 998 218          | 0.57            |                                 |              |                    |              |                 |
| 2 500 000  | VONOVIA BV 2.750% 18-22/03/2038                       | EUR                | 2 062 851          | 0.59            |                                 |              |                    |              |                 |
| <i>Italy</i>   |   |                    |                    |                 |                                 |              |                    |              |                 |
| 3 000 000  | 2I RETE GAS SPA 4.375% 23-06/06/2033                  | EUR                | 3 040 634          | 0.87            |                                 |              |                    |              |                 |
| 5 000 000  | ASSICURAZIONI 5.399% 23-20/04/2033                    | EUR                | 5 259 959          | 1.50            |                                 |              |                    |              |                 |
| 5 000 000  | AUTOSTRADA TORIN 2.375% 21-25/11/2033                 | EUR                | 4 206 745          | 1.20            |                                 |              |                    |              |                 |
| 3 500 000  | AUTOSTRADA PER L'ITALIA 2.250% 22-25/01/2032          | EUR                | 3 021 536          | 0.86            |                                 |              |                    |              |                 |
| 1 500 000  | INTESA SANPAOLO 1.350% 21-24/02/2031                  | EUR                | 1 260 359          | 0.36            |                                 |              |                    |              |                 |
| 2 000 000  | INTESA SANPAOLO 2.375% 20-22/12/2030                  | EUR                | 1 732 493          | 0.49            |                                 |              |                    |              |                 |
| 3 000 000  | ITALY BTPS 2.800% 16-01/03/2067                       | EUR                | 2 107 380          | 0.60            |                                 |              |                    |              |                 |
| 4 000 000  | ITALY BTPS 4.000% 22-30/04/2035                       | EUR                | 3 983 160          | 1.13            |                                 |              |                    |              |                 |
| 2 000 000  | ITALY BTPS 4.500% 23-01/10/2053                       | EUR                | 1 981 060          | 0.56            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>United States of America</i> |              |                    |              |                 |
| 2 000 000  | AT&T INC 2.450% 15-15/03/2035                         | EUR                | 1 737 713          | 0.49            |                                 |              |                    |              |                 |
| 2 000 000  | AT&T INC 2.600% 20-19/05/2038                         | EUR                | 1 677 111          | 0.48            |                                 |              |                    |              |                 |
| 1 000 000  | AT&T INC 3.150% 17-04/09/2036                         | EUR                | 911 999            | 0.26            |                                 |              |                    |              |                 |
| 3 000 000  | AT&T INC 3.650% 21-15/09/2059                         | USD                | 1 875 604          | 0.53            |                                 |              |                    |              |                 |
| 2 500 000  | COMPUTERSHARE US 1.125% 21-07/10/2031                 | EUR                | 2 006 312          | 0.57            |                                 |              |                    |              |                 |
| 2 000 000  | FIDELITY NATIONAL IN 2.950% 19-21/05/2039             | EUR                | 1 760 170          | 0.50            |                                 |              |                    |              |                 |
| 3 000 000  | IBM CORPORATION 4.000% 23-06/02/2043                  | EUR                | 2 953 592          | 0.84            |                                 |              |                    |              |                 |
| 7 000 000  | PROLOGIS EURO 4.250% 23-31/01/2043                    | EUR                | 6 836 821          | 1.95            |                                 |              |                    |              |                 |
| 2 500 000  | TAPESTRY INC 5.875% 23-27/11/2031                     | EUR                | 2 582 377          | 0.74            |                                 |              |                    |              |                 |
| 3 500 000  | THERMO FISHER 1.875% 19-01/10/2049                    | EUR                | 2 349 037          | 0.67            |                                 |              |                    |              |                 |
| 1 000 000  | VERIZON COMMUNICATIONS INC 1.850% 20-18/05/2040       | EUR                | 755 859            | 0.22            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Germany</i>                  |              |                    |              |                 |
| 3 000 000  | E.ON SE 4.125% 24-25/03/2044                          | EUR                | 2 947 685          | 0.84            |                                 |              |                    |              |                 |
| 2 000 000  | LANDBK HESSEN-TH 5.375% 23-01/02/2033                 | EUR                | 1 965 423          | 0.56            |                                 |              |                    |              |                 |
| 5 000 000  | ROBERT BOSCH 4.375% 23-02/06/2043                     | EUR                | 5 069 026          | 1.44            |                                 |              |                    |              |                 |
| 6 000 000  | VONOVIA SE 1.500% 21-14/06/2041                       | EUR                | 3 812 443          | 1.09            |                                 |              |                    |              |                 |
| 4 000 000  | VONOVIA SE 1.625% 21-01/09/2051                       | EUR                | 2 225 436          | 0.63            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>United Kingdom</i>           |              |                    |              |                 |
| 2 500 000  | BAA FUNDING LTD 4.625% 13-31/10/2046                  | GBP                | 2 511 692          | 0.71            |                                 |              |                    |              |                 |
| 2 000 000  | MARKS & SPENCER 7.125% 07-01/12/2037                  | USD                | 1 981 440          | 0.56            |                                 |              |                    |              |                 |
| 2 000 000  | MOBICO GROUP PLC 4.875% 23-26/09/2031                 | EUR                | 1 893 908          | 0.54            |                                 |              |                    |              |                 |
| 5 000 000  | TESCO PLC 5.125% 07-10/04/2047                        | EUR                | 5 455 236          | 1.55            |                                 |              |                    |              |                 |
| 4 000 000  | VODAFONE GROUP 3.375% 16-08/08/2049                   | GBP                | 3 182 443          | 0.91            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Luxembourg</i>               |              |                    |              |                 |
| 3 500 000  | BECTON DICKINSON 1.336% 21-13/08/2041                 | EUR                | 2 291 261          | 0.65            |                                 |              |                    |              |                 |
| 3 000 000  | CPI PROPERTY GROUP 7.000% 24-07/05/2029               | EUR                | 2 938 590          | 0.84            |                                 |              |                    |              |                 |
| 1 500 000  | PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033        | EUR                | 1 129 494          | 0.32            |                                 |              |                    |              |                 |
| 389 000  | PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032        | EUR                | 325 069            | 0.09            |                                 |              |                    |              |                 |
| 4 000 000  | PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035        | EUR                | 4 107 045          | 1.17            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Belgium</i>                  |              |                    |              |                 |
| 4 500 000  | ETHIAS 6.750% 23-05/05/2033                           | EUR                | 4 897 220          | 1.39            |                                 |              |                    |              |                 |
| 2 000 000  | VGP NV 2.250% 22-17/01/2030                           | EUR                | 1 713 841          | 0.49            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Spain</i>                    |              |                    |              |                 |
| 2 000 000  | CELLNEX FINANCE 2.000% 21-15/02/2033                  | EUR                | 1 692 731          | 0.48            |                                 |              |                    |              |                 |
| 4 200 000  | MERLIN PROPERTIES 1.875% 19-04/12/2034                | EUR                | 3 304 752          | 0.94            |                                 |              |                    |              |                 |
| 1 000 000  | TELEFONICA EMIS 1.864% 20-13/07/2040                  | EUR                | 739 954            | 0.21            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Japan</i>                    |              |                    |              |                 |
| 5 000 000  | EAST JAPAN RAIL 4.389% 23-05/09/2043                  | EUR                | 5 164 550          | 1.47            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Romania</i>                  |              |                    |              |                 |
| 600 000  | NE PROPERTY 2.000% 22-20/01/2030                      | EUR                | 517 230            | 0.15            |                                 |              |                    |              |                 |
|  |   |                    |                    |                 | <b>Floating rate bonds</b>      |              |                    |              |                 |
|  |   |                    |                    |                 | <i>France</i>                   |              |                    |              |                 |
| 6 000 000  | AXA SA 22-10/07/2042 FRN                              | EUR                | 4 947 628          | 1.41            |                                 |              |                    |              |                 |
| 6 000 000  | AXA SA 24-16/07/2172 FRN                              | EUR                | 6 121 202          | 1.74            |                                 |              |                    |              |                 |
| 2 000 000  | BNP PARIBAS 21-31/12/2061 FRN                         | USD                | 1 498 591          | 0.43            |                                 |              |                    |              |                 |
| 7 000 000  | BNP PARIBAS 23-11/06/2171 FRN                         | EUR                | 7 265 736          | 2.07            |                                 |              |                    |              |                 |
| 4 000 000  | BPCE 21-13/10/2046 FRN                                | EUR                | 3 249 758          | 0.93            |                                 |              |                    |              |                 |
| 2 000 000  | CNP ASSURANCES 21-31/12/2061 FRN                      | USD                | 1 538 279          | 0.44            |                                 |              |                    |              |                 |



# BNP PARIBAS FUNDS Euro High Conviction Income Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                                       | Quotation currency | Market value      | % of net assets | Quantity | Denomination   | Quotation currency | Market value       | % of net assets |
|------------|--|--------------------|-------------------|-----------------|----------|--|--------------------|--------------------|-----------------|
| 2 000 000  | ELECTRICITE DE FRANCE 20-31/12/2060 FRN            | EUR                | 1 741 533         | 0.50            |          |  |                    |                    |                 |
| 5 600 000  | GACM 21-21/04/2042 FRN                             | EUR                | 4 514 617         | 1.29            | 850 000  | Luxembourg<br>AROUNDTOWN SA 24-16/04/2173 FRN                            | EUR                | 485 945            | 0.14            |
| 4 400 000  | LA BANQUE POSTALE 21-31/12/2061 FRN                | EUR                | 3 376 104         | 0.96            |          | Sweden<br>HEIMSTADEN BOSTA 21-31/12/2061 FRN                             | EUR                | 359 258            | 0.10            |
| 3 100 000  | MUTUELLE ASSUR 21-21/06/2052 FRN                   | EUR                | 2 445 968         | 0.70            | 600 000  |  | EUR                | 359 258            | 0.10            |
| 2 400 000  | MUTUELLE ASSUR 21-21/12/2169 FRN                   | EUR                | 1 961 064         | 0.56            |          | Shares/Units in investment funds   |                    | 7 000 985          | 1.99            |
| 5 000 000  | SCOR SE 18-31/12/2049 FRN                          | USD                | 4 013 792         | 1.14            |          | France<br>BNP PARIBAS INVEST 3 MOIS - CLASSIC CAP                        | EUR                | 7 000 719          | 1.99            |
| 1 100 000  | SCOR SE 20-17/09/2051 FRN                          | EUR                | 869 384           | 0.25            | 288.57   |  | EUR                | 7 000 719          | 1.99            |
| 10 000 000 | SOGECAP SA 23-16/05/2044 FRN                       | EUR                | 10 655 817        | 3.02            |          | Luxembourg<br>BNP PARIBAS FUNDS EURO INFLATION-LINKED BOND - CLASSIC CAP | EUR                | 266                | 0.00            |
| 7 000 000  | TOTAL SE 21-31/12/2061 FRN                         | EUR                | 5 770 170         | 1.64            | 1.87     |  | EUR                | 266                | 0.00            |
| 3 500 000  | TOTALENERGIES SE 22-31/12/2062 FRN                 | EUR                | 2 977 933         | 0.85            |          | <b>Total securities portfolio</b>  |                    | <b>351 737 015</b> | <b>100.12</b>   |
| 2 000 000  | URW 23-03/10/2171 FRN                              | EUR                | 2 095 118         | 0.60            |          |  |                    |                    |                 |
|            | <i>The Netherlands</i>                             |                    | <i>32 343 046</i> | <i>9.20</i>     |          |  |                    |                    |                 |
| 3 900 000  | ABN AMRO BANK NV 24-22/09/2172 FRN                 | EUR                | 3 942 702         | 1.12            |          |  |                    |                    |                 |
| 1 000 000  | ACHMEA BV 19-24/03/2168 FRN                        | EUR                | 897 749           | 0.26            |          |  |                    |                    |                 |
| 1 000 000  | ACHMEA BV 19-24/09/2039 FRN                        | EUR                | 883 353           | 0.25            |          |  |                    |                    |                 |
| 5 000 000  | ACHMEA BV 24-02/11/2044 FRN                        | EUR                | 5 007 561         | 1.43            |          |  |                    |                    |                 |
| 4 000 000  | AEGON NV 95-29/06/2049 SR FRN                      | NLG                | 1 497 482         | 0.43            |          |  |                    |                    |                 |
| 600 000    | AGEAS FINANCE 19-31/12/2059 FRN                    | EUR                | 506 566           | 0.14            |          |  |                    |                    |                 |
| 4 000 000  | ASR NEDERLAND NV 22-07/12/2043 FRN                 | EUR                | 4 502 638         | 1.28            |          |  |                    |                    |                 |
| 2 684 000  | ASR NEDERLAND NV 24-27/12/2172 FRN                 | EUR                | 2 629 822         | 0.75            |          |  |                    |                    |                 |
| 2 000 000  | COOPERATIEVE RAB 21-31/12/2061 FRN                 | EUR                | 1 729 728         | 0.49            |          |  |                    |                    |                 |
| 2 000 000  | NN GROUP NV 22-01/03/2043 FRN                      | EUR                | 2 052 106         | 0.58            |          |  |                    |                    |                 |
| 4 000 000  | NN GROUP NV 23-03/11/2043 FRN                      | EUR                | 4 301 637         | 1.22            |          |  |                    |                    |                 |
| 800 000    | VOLKSWAGEN INTERNATIONAL FINANCE 15-29/12/2049 FRN | EUR                | 715 271           | 0.20            |          |  |                    |                    |                 |
| 4 000 000  | VOLKSWAGEN INTERNATIONAL FINANCE 22-28/03/2171 FRN | EUR                | 3 676 431         | 1.05            |          |  |                    |                    |                 |
|            | <i>Germany</i>                                     |                    | <i>20 381 299</i> | <i>5.81</i>     |          |  |                    |                    |                 |
| 11 000 000 | ALLIANZ SE 21-31/12/2061 FRN                       | EUR                | 8 255 939         | 2.35            |          |  |                    |                    |                 |
| 3 200 000  | BAYER AG 22-25/03/2082 FRN                         | EUR                | 3 039 280         | 0.87            |          |  |                    |                    |                 |
| 3 000 000  | DEUTSCHE BANK AG 20-19/11/2030 FRN                 | EUR                | 2 634 707         | 0.75            |          |  |                    |                    |                 |
| 2 500 000  | DEUTSCHE BANK AG 21-17/02/2032 FRN                 | EUR                | 2 080 046         | 0.59            |          |  |                    |                    |                 |
| 500 000    | ENERGIE BADEN-WU 21-31/08/2081 FRN                 | EUR                | 404 473           | 0.12            |          |  |                    |                    |                 |
| 4 000 000  | NORDDEUTSCHE L/B 24-23/08/2034 FRN                 | EUR                | 3 966 854         | 1.13            |          |  |                    |                    |                 |
|            | <i>Italy</i>                                       |                    | <i>10 823 584</i> | <i>3.08</i>     |          |  |                    |                    |                 |
| 3 000 000  | ENEL SPA 23-16/07/2171 FRN                         | EUR                | 3 231 290         | 0.92            |          |  |                    |                    |                 |
| 1 000 000  | ENI SPA 21-31/12/2061 FRN                          | EUR                | 885 844           | 0.25            |          |  |                    |                    |                 |
| 3 000 000  | INTESA SANPAOLO 24-20/11/2172 FRN                  | EUR                | 2 974 295         | 0.85            |          |  |                    |                    |                 |
| 4 269 000  | POSTE ITALIANE 21-31/12/2061 FRN                   | EUR                | 3 732 155         | 1.06            |          |  |                    |                    |                 |
|            | <i>United Kingdom</i>                              |                    | <i>10 281 921</i> | <i>2.93</i>     |          |  |                    |                    |                 |
| 2 000 000  | AVIVA PLC 20-03/06/2055 FRN                        | GBP                | 1 915 894         | 0.55            |          |  |                    |                    |                 |
| 2 000 000  | BARCLAYS BANK PLC 21-12/05/2032 FRN                | EUR                | 1 646 775         | 0.47            |          |  |                    |                    |                 |
| 3 000 000  | BARCLAYS BANK PLC 22-29/01/2034 FRN                | EUR                | 3 198 380         | 0.91            |          |  |                    |                    |                 |
| 4 000 000  | SWISS RE FIN UK 20-04/06/2052 FRN                  | EUR                | 3 520 872         | 1.00            |          |  |                    |                    |                 |
|            | <i>Spain</i>                                       |                    | <i>2 544 160</i>  | <i>0.72</i>     |          |  |                    |                    |                 |
| 2 400 000  | CAIXABANK 23-13/06/2171 FRN                        | EUR                | 2 544 160         | 0.72            |          |  |                    |                    |                 |
|            | <i>Finland</i>                                     |                    | <i>1 719 557</i>  | <i>0.49</i>     |          |  |                    |                    |                 |
| 2 000 000  | SAMPO OYJ 20-03/09/2052 FRN                        | EUR                | 1 719 557         | 0.49            |          |  |                    |                    |                 |
|            | <i>Austria</i>                                     |                    | <i>1 688 093</i>  | <i>0.48</i>     |          |  |                    |                    |                 |
| 2 000 000  | UNIQA INSURANCE 21-09/12/2041 FRN                  | EUR                | 1 688 093         | 0.48            |          |  |                    |                    |                 |
|            | <i>Belgium</i>                                     |                    | <i>1 233 699</i>  | <i>0.35</i>     |          |  |                    |                    |                 |
| 1 500 000  | AGEAS 20-24/11/2051 FRN                            | EUR                | 1 233 699         | 0.35            |          |  |                    |                    |                 |

# BNP PARIBAS FUNDS Euro High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Inflation-Linked Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Medium Term Income Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets | Quantity     | Denomination                            | Quotation currency | Market value      | % of net assets |
|--|---|--------------------|--------------------|-----------------|--------------|---|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |              |   |                    |                   |                 |
| <b>Bonds</b>   |   |                    | <b>261 750 792</b> | <b>86.92</b>    |              |   |                    |                   |                 |
| <i>France</i>  |   |                    |                    |                 | <i>Spain</i> |   |                    |                   |                 |
|  |   |                    | <i>55 004 459</i>  | <i>18.25</i>    |              |   |                    | <i>51 187 355</i> | <i>17.02</i>    |
| 600 000  | AIR FRANCE-KLM 4.625% 24-23/05/2029                     | EUR                | 589 839            | 0.20            | 3 000 000    | UNEDIC 0.100% 20-25/11/2026             | EUR                | 2 779 232         | 0.92            |
| 800 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031 | EUR                | 788 973            | 0.26            | 600 000      | URW 4.125% 23-11/12/2030                | EUR                | 600 124           | 0.20            |
| 500 000  | BNP PARIBAS 1.000% 17-29/11/2024                        | EUR                | 493 572            | 0.16            | 300 000      | VALEO SA 1.625% 16-18/03/2026           | EUR                | 288 293           | 0.10            |
| 300 000  | BOUYGUES SA 3.875% 23-17/07/2031                        | EUR                | 304 449            | 0.10            |              |   |                    |                   |                 |
| 700 000  | BPCE 3.875% 24-11/01/2029                               | EUR                | 699 582            | 0.23            |              |   |                    |                   |                 |
| 700 000  | BPCE SFH 3.375% 23-13/03/2029                           | EUR                | 704 132            | 0.23            |              |   |                    |                   |                 |
| 400 000  | CAISSE AMORTISSEMENT DE LA DETTE 2.750% 24-25/02/2029   | EUR                | 392 409            | 0.13            |              |   |                    |                   |                 |
| 1 900 000  | CARMILA SA 1.625% 20-30/05/2027                         | EUR                | 1 767 868          | 0.59            |              |   |                    |                   |                 |
| 900 000  | CARMILA SA 5.500% 23-09/10/2028                         | EUR                | 936 144            | 0.31            |              |   |                    |                   |                 |
| 600 000  | CARREFOUR SA 2.625% 20-15/12/2027                       | EUR                | 581 111            | 0.19            |              |   |                    |                   |                 |
| 800 000  | COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030          | EUR                | 788 413            | 0.26            |              |   |                    |                   |                 |
| 1 500 000  | COUNCIL OF EUROPE 1.000% 22-13/04/2029                  | EUR                | 1 372 234          | 0.46            |              |   |                    |                   |                 |
| 1 000 000  | CREDIT AGRICOLE HOME LOAN 3.000% 24-01/12/2030          | EUR                | 988 809            | 0.33            |              |   |                    |                   |                 |
| 800 000  | CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027                | EUR                | 741 615            | 0.25            |              |   |                    |                   |                 |
| 900 000  | CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026                | EUR                | 868 452            | 0.29            |              |   |                    |                   |                 |
| 900 000  | CREDIT MUTUEL HOME 2.750% 22-08/12/2027                 | EUR                | 885 405            | 0.29            |              |   |                    |                   |                 |
| 1 000 000  | CREDIT MUTUEL HOME 3.000% 24-28/11/2030                 | EUR                | 989 084            | 0.33            |              |   |                    |                   |                 |
| 1 400 000  | DEXIA CREDIT LOCAL 0.010% 20-22/01/2027                 | EUR                | 1 290 565          | 0.43            |              |   |                    |                   |                 |
| 2 300 000  | DEXIA CREDIT LOCAL 0.625% 19-17/01/2026                 | EUR                | 2 208 508          | 0.73            |              |   |                    |                   |                 |
| 2 100 000  | ELECTRICITE DE FRANCE 3.750% 23-05/06/2027              | EUR                | 2 106 955          | 0.70            |              |   |                    |                   |                 |
| 1 000 000  | ELECTRICITE DE FRANCE 4.125% 24-17/06/2031              | EUR                | 1 006 731          | 0.33            |              |   |                    |                   |                 |
| 1 100 000  | ENGIE 1.750% 20-27/03/2028                              | EUR                | 1 030 128          | 0.34            |              |   |                    |                   |                 |
| 800 000  | ENGIE 3.625% 24-06/03/2031                              | EUR                | 791 841            | 0.26            |              |   |                    |                   |                 |
| 388 000  | EUTELSAT SA 9.750% 24-13/04/2029                        | EUR                | 403 181            | 0.13            |              |   |                    |                   |                 |
| 376 000  | FNAC DARTY SA 6.000% 24-01/04/2029                      | EUR                | 380 962            | 0.13            |              |   |                    |                   |                 |
| 3 100 000  | FRANCE O.A.T. 0.250% 16-25/11/2026                      | EUR                | 2 899 492          | 0.96            |              |   |                    |                   |                 |
| 6 540 000  | FRANCE O.A.T. 0.750% 17-25/05/2028                      | EUR                | 6 003 066          | 1.99            |              |   |                    |                   |                 |
| 2 400 000  | FRANCE O.A.T. 0.750% 18-25/11/2028                      | EUR                | 2 178 888          | 0.72            |              |   |                    |                   |                 |
| 4 000 000  | FRANCE O.A.T. 0.750% 22-25/02/2028                      | EUR                | 3 690 280          | 1.23            |              |   |                    |                   |                 |
| 3 300 000  | FRANCE O.A.T. 2.750% 23-25/02/2029                      | EUR                | 3 258 189          | 1.08            |              |   |                    |                   |                 |
| 700 000  | JCDECAUX SA 5.000% 23-11/01/2029                        | EUR                | 727 884            | 0.24            |              |   |                    |                   |                 |
| 1 100 000  | LA BANQUE POSTALE 3.500% 24-13/06/2030                  | EUR                | 1 083 476          | 0.36            |              |   |                    |                   |                 |
| 700 000  | LA POSTE SA 0.375% 19-17/09/2027                        | EUR                | 633 722            | 0.21            |              |   |                    |                   |                 |
| 400 000  | LEGRAND SA 3.500% 23-29/05/2029                         | EUR                | 401 869            | 0.13            |              |   |                    |                   |                 |
| 900 000  | PERNOD RICARD SA 3.250% 22-02/11/2028                   | EUR                | 890 818            | 0.30            |              |   |                    |                   |                 |
| 900 000  | PERNOD RICARD SA 3.375% 24-07/11/2030                   | EUR                | 887 298            | 0.29            |              |   |                    |                   |                 |
| 400 000  | PRAEMIA HEALTHCARE 5.500% 23-19/09/2028                 | EUR                | 412 919            | 0.14            |              |   |                    |                   |                 |
| 100 000  | PSA BANQUE FRANCE 3.875% 23-19/01/2026                  | EUR                | 100 159            | 0.03            |              |   |                    |                   |                 |
| 1 215 000  | RCI BANQUE 1.125% 20-15/01/2027                         | EUR                | 1 140 361          | 0.38            |              |   |                    |                   |                 |
| 961 000  | RCI BANQUE 3.875% 24-12/01/2029                         | EUR                | 954 146            | 0.32            |              |   |                    |                   |                 |
| 348 000  | RCI BANQUE 4.875% 23-14/06/2028                         | EUR                | 358 568            | 0.12            |              |   |                    |                   |                 |
| 300 000  | SCHNEIDER ELECTRIC SE 3.250% 23-12/06/2028              | EUR                | 300 559            | 0.10            |              |   |                    |                   |                 |
| 900 000  | SFIL SA 0.000% 20-23/11/2028                            | EUR                | 779 818            | 0.26            |              |   |                    |                   |                 |
| 900 000  | SOCIETE GENERALE 3.000% 24-01/02/2027                   | EUR                | 893 725            | 0.30            |              |   |                    |                   |                 |
| 632 000  | TEREOS FIN GROUP 5.875% 24-30/04/2030                   | EUR                | 630 611            | 0.21            |              |   |                    |                   |                 |
|  |   |                    |                    |                 | <i>Italy</i> |   |                    |                   |                 |
|  |   |                    |                    |                 |              |   |                    | <i>37 096 096</i> | <i>12.33</i>    |
| 1 100 000  | A2A SPA 1.500% 22-16/03/2028                            | EUR                | 1 020 307          | 0.34            | 5 700 000    | SPANISH GOVERNMENT 1.400% 18-30/04/2028 | EUR                | 5 365 410         | 1.78            |
| 322 000  | ACEA SPA 3.875% 23-24/01/2031                           | EUR                | 320 708            | 0.11            | 3 900 000    | SPANISH GOVERNMENT 1.450% 17-31/10/2027 | EUR                | 3 704 649         | 1.23            |
| 836 000  | ACQUIRENTE UNI 2.800% 19-20/02/2026                     | EUR                | 816 093            | 0.27            | 9 200 000    | SPANISH GOVERNMENT 1.450% 19-30/04/2029 | EUR                | 8 539 807         | 2.83            |
| 929 000  | BANCO BPM SPA 3.750% 23-27/06/2028                      | EUR                | 936 378            | 0.31            | 7 000 000    | SPANISH GOVERNMENT 1.500% 17-30/04/2027 | EUR                | 6 704 739         | 2.23            |
| 406 000  | BANCO BPM SPA 4.625% 23-29/11/2027                      | EUR                | 415 190            | 0.14            | 3 760 000    | SPANISH GOVERNMENT 3.500% 23-31/05/2029 | EUR                | 3 829 137         | 1.27            |
| 700 000  | CREDIT AGRICOLE 3.500% 23-15/01/2030                    | EUR                | 703 746            | 0.23            | 4 600 000    | SPANISH GOVERNMENT 5.150% 13-31/10/2028 | EUR                | 4 986 584         | 1.66            |
| 1 316 000  | ENI SPA 3.625% 23-19/05/2027                            | EUR                | 1 320 618          | 0.44            | 600 000      | TELEFONICA EMIS 3.698% 24-24/01/2032    | EUR                | 595 682           | 0.20            |
| 1 000 000  | HERA SPA 2.500% 22-25/05/2029                           | EUR                | 950 660            | 0.32            |              |   |                    |                   |                 |
| 1 161 000  | INTESA SANPAOLO 3.625% 23-30/06/2028                    | EUR                | 1 169 789          | 0.39            |              |   |                    |                   |                 |
| 626 000  | INTESA SANPAOLO 3.625% 24-16/10/2030                    | EUR                | 617 293            | 0.21            |              |   |                    |                   |                 |
| 434 000  | ITALGAS SPA 3.125% 24-08/02/2029                        | EUR                | 423 047            | 0.14            |              |   |                    |                   |                 |
| 3 780 000  | ITALY BTPS 0.000% 21-01/04/2026                         | EUR                | 3 560 897          | 1.18            |              |   |                    |                   |                 |
| 1 000  | ITALY BTPS 0.350% 19-01/02/2025                         | EUR                | 982                | 0.00            |              |   |                    |                   |                 |
| 1 400 000  | ITALY BTPS 0.500% 21-15/07/2028                         | EUR                | 1 246 672          | 0.41            |              |   |                    |                   |                 |
| 4 000 000  | ITALY BTPS 1.600% 16-01/06/2026                         | EUR                | 3 867 880          | 1.28            |              |   |                    |                   |                 |
| 3 550 000  | ITALY BTPS 2.000% 18-01/02/2028                         | EUR                | 3 383 115          | 1.12            |              |   |                    |                   |                 |
| 1 990 000  | ITALY BTPS 2.800% 18-01/12/2028                         | EUR                | 1 937 723          | 0.64            |              |   |                    |                   |                 |
| 1 800 000  | ITALY BTPS 3.400% 22-01/04/2028                         | EUR                | 1 795 637          | 0.60            |              |   |                    |                   |                 |
| 4 000 000  | ITALY BTPS 3.800% 23-01/08/2028                         | EUR                | 4 048 640          | 1.34            |              |   |                    |                   |                 |
| 2 900 000  | ITALY BTPS 4.100% 23-01/02/2029                         | EUR                | 2 972 007          | 0.99            |              |   |                    |                   |                 |

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Medium Term Income Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Medium Term Income Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Money Market

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity  | Denomination   | Quotation currency | Market value      | % of net assets | Quantity | Denomination | Quotation currency | Market value | % of net assets |
|-----------|--|--------------------|-------------------|-----------------|----------|--------------|--------------------|--------------|-----------------|
| 1 100 000 | ROBERT BOSCH 3.625% 23-02/06/2027                    | EUR                | 1 105 098         | 0.31            |          |              |                    |              |                 |
| 1 400 000 | VOLKSWAGEN BANK 4.250% 23-07/01/2026                 | EUR                | 1 407 941         | 0.39            |          |              |                    |              |                 |
| 700 000   | VOLKSWAGEN BANK 4.375% 23-03/05/2028                 | EUR                | 712 930           | 0.20            |          |              |                    |              |                 |
| 975 000   | VOLKSWAGEN FINANCIAL 0.125% 21-12/02/2027            | EUR                | 890 945           | 0.25            |          |              |                    |              |                 |
| 2 238 000 | VOLKSWAGEN FINANCIAL 2.250% 19-01/10/2027            | EUR                | 2 152 971         | 0.60            |          |              |                    |              |                 |
| 1 899 000 | VOLKSWAGEN FINANCIAL 3.750% 24-10/09/2026            | EUR                | 1 900 985         | 0.53            |          |              |                    |              |                 |
| 19 000    | VOLKSWAGEN LEASING 0.375% 21-20/07/2026              | EUR                | 17 785            | 0.00            |          |              |                    |              |                 |
| 1 217 000 | VOLKSWAGEN LEASING 3.625% 24-11/10/2026              | EUR                | 1 214 559         | 0.34            |          |              |                    |              |                 |
| 584 000   | VOLKSWAGEN LEASING 3.875% 24-11/10/2028              | EUR                | 584 766           | 0.16            |          |              |                    |              |                 |
| 105 000   | VOLKSWAGEN LEASING 4.000% 24-11/04/2031              | EUR                | 105 340           | 0.03            |          |              |                    |              |                 |
| 782 000   | VOLKSWAGEN LEASING 4.500% 23-25/03/2026              | EUR                | 790 828           | 0.22            |          |              |                    |              |                 |
| 494 000   | VOLKSWAGEN LEASING 4.625% 23-25/03/2029              | EUR                | 509 257           | 0.14            |          |              |                    |              |                 |
| 200 000   | VONOVIA SE 0.000% 21-01/12/2025                      | EUR                | 189 054           | 0.05            |          |              |                    |              |                 |
| 2 000 000 | VONOVIA SE 0.375% 21-16/06/2027                      | EUR                | 1 814 127         | 0.51            |          |              |                    |              |                 |
| 700 000   | VONOVIA SE 1.375% 22-28/01/2026                      | EUR                | 673 020           | 0.19            |          |              |                    |              |                 |
|           | <i>United Kingdom</i>                                |                    | <i>17 710 167</i> | <i>4.93</i>     |          |              |                    |              |                 |
| 967 000   | ANGLO AMERICAN 3.750% 24-15/06/2029                  | EUR                | 959 090           | 0.27            |          |              |                    |              |                 |
| 850 000   | BRITISH TELECOMM 1.500% 17-23/06/2027                | EUR                | 801 939           | 0.22            |          |              |                    |              |                 |
| 878 000   | DS SMITH PLC 4.375% 23-27/07/2027                    | EUR                | 894 853           | 0.25            |          |              |                    |              |                 |
| 2 310 000 | ITV PLC 1.375% 19-26/09/2026                         | EUR                | 2 191 638         | 0.61            |          |              |                    |              |                 |
| 1 100 000 | LINDE PLC 3.000% 24-14/02/2028                       | EUR                | 1 086 530         | 0.30            |          |              |                    |              |                 |
| 1 500 000 | MONDI FINANCE PL 1.625% 18-27/04/2026                | EUR                | 1 446 560         | 0.40            |          |              |                    |              |                 |
| 800 000   | NATIONAL GRID PLC 2.179% 22-30/06/2026               | EUR                | 777 252           | 0.22            |          |              |                    |              |                 |
| 100 000   | NATIONWIDE BUILDING SOCIETY 2.000% 22-28/04/2027     | EUR                | 95 868            | 0.03            |          |              |                    |              |                 |
| 1 450 000 | NATWEST MARKETS 0.125% 21-12/11/2025                 | EUR                | 1 382 172         | 0.39            |          |              |                    |              |                 |
| 2 200 000 | RENTOKIL FINANCE 3.875% 22-27/06/2027                | EUR                | 2 210 121         | 0.62            |          |              |                    |              |                 |
| 1 150 000 | TESCO CORP TREAS 0.875% 19-29/05/2026                | EUR                | 1 092 316         | 0.30            |          |              |                    |              |                 |
| 3 000 000 | VODAFONE GROUP 2.200% 16-25/08/2026                  | EUR                | 2 930 333         | 0.81            |          |              |                    |              |                 |
| 1 859 000 | WPP FINANCE 2013 3.625% 24-12/09/2029                | EUR                | 1 841 495         | 0.51            |          |              |                    |              |                 |
|           | <i>United States of America</i>                      |                    | <i>16 914 195</i> | <i>4.71</i>     |          |              |                    |              |                 |
| 500 000   | AT&T INC 0.250% 19-04/03/2026                        | EUR                | 473 779           | 0.13            |          |              |                    |              |                 |
| 1 368 000 | BMW US CAPITAL LLC 3.000% 24-02/11/2027              | EUR                | 1 351 556         | 0.38            |          |              |                    |              |                 |
| 1 500 000 | CATERPILLAR FINANCIAL LIMITED 3.742% 23-04/09/2026   | EUR                | 1 510 544         | 0.42            |          |              |                    |              |                 |
| 1 100 000 | DIGITAL EURO FIN 2.500% 19-16/01/2026                | EUR                | 1 073 907         | 0.30            |          |              |                    |              |                 |
| 1 331 000 | FORD MOTOR CREDIT 4.165% 24-21/11/2028               | EUR                | 1 328 745         | 0.37            |          |              |                    |              |                 |
| 954 000   | FORD MOTOR CREDIT 4.445% 24-14/02/2030               | EUR                | 959 825           | 0.27            |          |              |                    |              |                 |
| 1 002 000 | FORD MOTOR CREDIT 5.125% 23-20/02/2029               | EUR                | 1 039 822         | 0.29            |          |              |                    |              |                 |
| 1 343 000 | IBM CORPORATION 3.375% 23-06/02/2027                 | EUR                | 1 340 408         | 0.37            |          |              |                    |              |                 |
| 248 000   | IHG FINANCE LLC 4.375% 23-28/11/2029                 | EUR                | 253 622           | 0.07            |          |              |                    |              |                 |
| 792 000   | KRAFT HEINZ FOOD 3.500% 24-15/03/2029                | EUR                | 790 051           | 0.22            |          |              |                    |              |                 |
| 1 900 000 | NETFLIX INC 3.000% 20-15/06/2025                     | EUR                | 1 886 792         | 0.53            |          |              |                    |              |                 |
| 1 900 000 | NETFLIX INC 3.625% 17-15/05/2027                     | EUR                | 1 906 145         | 0.53            |          |              |                    |              |                 |
| 2 300 000 | PRICELINE GROUP 1.800% 15-03/03/2027                 | EUR                | 2 203 008         | 0.61            |          |              |                    |              |                 |
| 797 000   | WARNERMEDIA HOLDING 4.302% 24-17/01/2030             | EUR                | 795 991           | 0.22            |          |              |                    |              |                 |
|           | <i>Spain</i>   |                    | <i>14 785 829</i> | <i>4.13</i>     |          |              |                    |              |                 |
| 2 400 000 | ARVAL SERVICE 4.000% 22-22/09/2026                   | EUR                | 2 404 684         | 0.67            |          |              |                    |              |                 |
| 1 700 000 | ARVAL SERVICE 4.125% 23-13/04/2026                   | EUR                | 1 704 597         | 0.48            |          |              |                    |              |                 |
| 600 000   | ARVAL SERVICE 4.250% 23-11/11/2025                   | EUR                | 601 993           | 0.17            |          |              |                    |              |                 |
| 1 100 000 | ARVAL SERVICE 4.750% 22-22/05/2027                   | EUR                | 1 125 789         | 0.31            |          |              |                    |              |                 |
| 1 100 000 | BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027 | EUR                | 1 098 051         | 0.31            |          |              |                    |              |                 |
| 200 000   | BANCO SANTANDER 0.300% 19-04/10/2026                 | EUR                | 186 197           | 0.05            |          |              |                    |              |                 |
| 2 100 000 | BANCO SANTANDER 1.125% 20-23/06/2027                 | EUR                | 1 959 651         | 0.55            |          |              |                    |              |                 |
| 1 300 000 | CELLNEX FINANCE 3.625% 24-24/01/2029                 | EUR                | 1 289 044         | 0.36            |          |              |                    |              |                 |
| 687 000   | EDP SERVICIOS 4.125% 23-04/04/2029                   | EUR                | 699 691           | 0.20            |          |              |                    |              |                 |
| 2 900 000 | INMOBILIARIA COL 2.000% 18-17/04/2026                | EUR                | 2 813 579         | 0.78            |          |              |                    |              |                 |
| 900 000   | SANTANDER CONSUMER FINANCE 3.750% 24-17/01/2029      | EUR                | 902 553           | 0.25            |          |              |                    |              |                 |
|           | <i>Luxembourg</i>                                    |                    | <i>11 154 253</i> | <i>3.12</i>     |          |              |                    |              |                 |
| 1 900 000 | BECTON DICKINSON 1.208% 19-04/06/2026                | EUR                | 1 813 778         | 0.51            |          |              |                    |              |                 |
| 1 900 000 | CPI PROPERTY GROUP 7.000% 24-07/05/2029              | EUR                | 1 861 107         | 0.52            |          |              |                    |              |                 |
| 500 000   | GRAND CITY PROPERTIES 0.125% 21-11/01/2028           | EUR                | 427 186           | 0.12            |          |              |                    |              |                 |
| 500 000   | GRAND CITY PROPERTIES 1.500% 18-22/02/2027           | EUR                | 461 017           | 0.13            |          |              |                    |              |                 |
| 100 000   | LOGICOR FIN 0.625% 22-17/11/2025                     | EUR                | 94 903            | 0.03            |          |              |                    |              |                 |
| 550 000   | LOGICOR FIN 1.625% 19-15/07/2027                     | EUR                | 506 720           | 0.14            |          |              |                    |              |                 |
| 2 073 000 | NESTLE FINANCE INTERNATIONAL 3.500% 23-13/12/2027    | EUR                | 2 093 398         | 0.58            |          |              |                    |              |                 |
| 100 000   | TRATON FINANCE LUXEMBOURG SA 0.125% 21-24/03/2025    | EUR                | 97 275            | 0.03            |          |              |                    |              |                 |
| 1 300 000 | TRATON FINANCE LUXEMBOURG SA 3.750% 24-27/03/2027    | EUR                | 1 297 428         | 0.36            |          |              |                    |              |                 |
| 1 300 000 | TRATON FINANCE LUXEMBOURG SA 4.000% 23-16/09/2025    | EUR                | 1 300 180         | 0.36            |          |              |                    |              |                 |
| 600 000   | TRATON FINANCE LUXEMBOURG SA 4.125% 22-22/11/2025    | EUR                | 601 077           | 0.17            |          |              |                    |              |                 |
| 600 000   | TRATON FINANCE LUXEMBOURG SA 4.125% 23-18/01/2025    | EUR                | 600 184           | 0.17            |          |              |                    |              |                 |
|           | <i>Sweden</i>  |                    | <i>4 109 122</i>  | <i>1.15</i>     |          |              |                    |              |                 |
| 320 000   | MOLNLYCKE HOLDING 4.250% 23-08/09/2028               | EUR                | 324 063           | 0.09            |          |              |                    |              |                 |
| 500 000   | SKANDINAVISKA ENSKILDA BANK 3.875% 23-09/05/2028     | EUR                | 507 523           | 0.14            |          |              |                    |              |                 |
| 1 365 000 | SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027     | EUR                | 1 393 293         | 0.39            |          |              |                    |              |                 |
| 100 000   | SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026           | EUR                | 92 513            | 0.03            |          |              |                    |              |                 |
| 1 161 000 | VOLVO CAR AB 4.750% 24-08/05/2030                    | EUR                | 1 160 705         | 0.32            |          |              |                    |              |                 |
| 216 000   | VOLVO TREASURY AB 0.000% 21-18/05/2026               | EUR                | 201 992           | 0.06            |          |              |                    |              |                 |
| 433 000   | VOLVO TREASURY AB 3.125% 24-08/09/2026               | EUR                | 429 033           | 0.12            |          |              |                    |              |                 |
|           | <i>Ireland</i>                                       |                    | <i>3 162 293</i>  | <i>0.88</i>     |          |              |                    |              |                 |
| 409 000   | CA AUTO BANK 3.750% 24-12/04/2027                    | EUR                | 407 349           | 0.11            |          |              |                    |              |                 |
| 1 250 000 | CA AUTO BANK 4.375% 23-08/06/2026                    | EUR                | 1 263 097         | 0.35            |          |              |                    |              |                 |
| 1 513 000 | SMURFIT KAPPA AQ 2.875% 18-15/01/2026                | EUR                | 1 491 847         | 0.42            |          |              |                    |              |                 |
|           | <i>Canada</i>  |                    | <i>2 761 148</i>  | <i>0.77</i>     |          |              |                    |              |                 |
| 208 000   | ALIMENTATION COUCHE-TARD 3.647% 24-12/05/2031        | EUR                | 205 902           | 0.06            |          |              |                    |              |                 |
| 2 574 000 | BANK NOVA SCOTIA 3.500% 24-17/04/2029                | EUR                | 2 555 246         | 0.71            |          |              |                    |              |                 |
|           | <i>Denmark</i>                                       |                    | <i>2 473 030</i>  | <i>0.70</i>     |          |              |                    |              |                 |
| 1 575 000 | CARLSBERG BREW 0.375% 20-30/06/2027                  | EUR                | 1 433 731         | 0.40            |          |              |                    |              |                 |
| 101 000   | COLOPLAST FINANCE 2.250% 22-19/05/2027               | EUR                | 97 406            | 0.03            |          |              |                    |              |                 |
| 100 000   | NYKREDIT 1.375% 22-12/07/2027                        | EUR                | 93 782            | 0.03            |          |              |                    |              |                 |
| 847 000   | ORSTED A/S 3.625% 23-01/03/2026                      | EUR                | 848 111           | 0.24            |          |              |                    |              |                 |
|           | <i>Iceland</i>                                       |                    | <i>2 412 495</i>  | <i>0.67</i>     |          |              |                    |              |                 |
| 2 300 000 | LANDSBANKINN HF 6.375% 23-12/03/2027                 | EUR                | 2 412 495         | 0.67            |          |              |                    |              |                 |

# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Convertible

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Convertible

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Growth

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Real Estate Securities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Small Cap

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Small Cap Convertible

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Flexible Global Credit

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination  | Quotation currency | Market value     | % of net assets | Quantity                          | Denomination | Quotation currency | Market value      | % of net assets |
|--|---|--------------------|------------------|-----------------|-----------------------------------|--------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                  |                 |                                   |              |                    |                   |                 |
| <b>Bonds</b>   |   |                    | <b>9 304 599</b> | <b>74.75</b>    |                                   |              |                    |                   |                 |
| <i>United States of America</i>  |   |                    |                  |                 |                                   |              |                    |                   |                 |
| 200 000  | AMERICAN EXPRESS 3.950% 22-01/08/2025                   | USD                | 183 468          | 1.47            |                                   |              |                    |                   |                 |
| 200 000  | AMGEN INC 2.000% 16-25/02/2026                          | EUR                | 194 638          | 1.56            |                                   |              |                    |                   |                 |
| 200 000  | AON CORP/AON GLO 2.850% 22-28/05/2027                   | USD                | 175 392          | 1.41            |                                   |              |                    |                   |                 |
| 200 000  | AT&T INC 0.250% 19-04/03/2026                           | EUR                | 189 512          | 1.52            |                                   |              |                    |                   |                 |
| 300 000  | BANK OF NY MELLO 2.450% 16-17/08/2026                   | USD                | 265 122          | 2.13            |                                   |              |                    |                   |                 |
| 200 000  | BAXTER INTL 2.600% 16-15/08/2026                        | USD                | 176 205          | 1.42            |                                   |              |                    |                   |                 |
| 200 000  | CNH INDUSTRIAL 1.450% 21-15/07/2026                     | USD                | 172 447          | 1.39            |                                   |              |                    |                   |                 |
| 200 000  | CVS HEALTH CORP 2.875% 16-01/06/2026                    | USD                | 177 727          | 1.43            |                                   |              |                    |                   |                 |
| 200 000  | DELL INTERNATIONAL 4.900% 21-01/10/2026                 | USD                | 184 681          | 1.48            |                                   |              |                    |                   |                 |
| 300 000  | EBAY INC 1.400% 21-10/05/2026                           | USD                | 260 462          | 2.09            |                                   |              |                    |                   |                 |
| 300 000  | EVERSOURCE ENER 4.750% 23-15/05/2026                    | USD                | 276 409          | 2.22            |                                   |              |                    |                   |                 |
| 200 000  | GENERAL MOTORS FINANCE 5.250% 16-01/03/2026             | USD                | 185 571          | 1.49            |                                   |              |                    |                   |                 |
| 293 000  | GOLDMAN SACHS GROUP 3.750% 16-25/02/2026                | USD                | 266 263          | 2.14            |                                   |              |                    |                   |                 |
| 200 000  | HYUNDAI CAP AMER 1.300% 21-08/01/2026                   | USD                | 175 076          | 1.41            |                                   |              |                    |                   |                 |
| 200 000  | JOHNSON CONTROLS 3.900% 16-14/02/2026                   | USD                | 182 187          | 1.46            |                                   |              |                    |                   |                 |
| 300 000  | LABORATORY CORP 1.550% 21-01/06/2026                    | USD                | 260 095          | 2.09            |                                   |              |                    |                   |                 |
| 200 000  | MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026             | USD                | 178 997          | 1.44            |                                   |              |                    |                   |                 |
| 300 000  | PPG INDUSTRIES 0.875% 16-03/11/2025                     | EUR                | 288 871          | 2.32            |                                   |              |                    |                   |                 |
| 200 000  | PPG INDUSTRIES 1.200% 21-15/03/2026                     | USD                | 173 607          | 1.39            |                                   |              |                    |                   |                 |
| 200 000  | STANLEY BLACK 3.400% 19-01/03/2026                      | USD                | 180 770          | 1.45            |                                   |              |                    |                   |                 |
| 200 000  | VOLKSWAGEN GRP 1.250% 20-24/11/2025                     | USD                | 175 947          | 1.41            |                                   |              |                    |                   |                 |
| <i>United Kingdom</i>  |   |                    | <i>1 234 073</i> | <i>9.92</i>     |                                   |              |                    |                   |                 |
| 200 000  | ANZ NZ INTERNATIONAL/LDN 1.250% 21-22/06/2026           | USD                | 172 650          | 1.39            |                                   |              |                    |                   |                 |
| 200 000  | NATWEST MARKETS 0.125% 21-12/11/2025                    | EUR                | 190 644          | 1.53            |                                   |              |                    |                   |                 |
| 200 000  | RENTOKIL FINANCE 3.875% 22-27/06/2027                   | EUR                | 200 920          | 1.61            |                                   |              |                    |                   |                 |
| 200 000  | SMITHS GROUP PLC 2.000% 17-23/02/2027                   | EUR                | 191 340          | 1.54            |                                   |              |                    |                   |                 |
| 200 000  | SSE PLC 0.875% 17-06/09/2025                            | EUR                | 193 567          | 1.56            |                                   |              |                    |                   |                 |
| 300 000  | TESCO CORP TREAS 0.875% 19-29/05/2026                   | EUR                | 284 952          | 2.29            |                                   |              |                    |                   |                 |
| <i>The Netherlands</i>   |   |                    | <i>891 691</i>   | <i>7.17</i>     |                                   |              |                    |                   |                 |
| 200 000  | BAYER CAP CORP NV 1.500% 18-26/06/2026                  | EUR                | 191 247          | 1.54            |                                   |              |                    |                   |                 |
| 200 000  | DAIMLER TRUCK 3.875% 23-19/06/2026                      | EUR                | 201 101          | 1.62            |                                   |              |                    |                   |                 |
| 200 000  | STELLANTIS NV 3.875% 20-05/01/2026                      | EUR                | 200 382          | 1.61            |                                   |              |                    |                   |                 |
| 300 000  | TOYOTA MOTOR FINANCE 3.375% 23-13/01/2026               | EUR                | 298 961          | 2.40            |                                   |              |                    |                   |                 |
| <i>France</i>  |   |                    | <i>876 155</i>   | <i>7.04</i>     |                                   |              |                    |                   |                 |
| 200 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 5.896% 23-13/07/2026 | USD                | 187 992          | 1.51            |                                   |              |                    |                   |                 |
| 200 000  | CARREFOUR BANQUE 4.079% 23-05/05/2027                   | EUR                | 201 105          | 1.62            |                                   |              |                    |                   |                 |
| 100 000  | EDENRED 3.625% 23-13/12/2026                            | EUR                | 99 857           | 0.80            |                                   |              |                    |                   |                 |
| 200 000  | ELECTRICITE DE FRANCE 3.875% 22-12/01/2027              | EUR                | 200 370          | 1.61            |                                   |              |                    |                   |                 |
| 200 000  | UNIBAIL-RODAMCO 1.000% 19-27/02/2027                    | EUR                | 186 831          | 1.50            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>Spain</i>                      |              |                    |                   |                 |
| 100 000  | AMADEUS IT GROUP 2.875% 20-20/05/2027                   | EUR                | 98 165           | 0.79            |                                   |              |                    |                   |                 |
| 300 000  | ARVAL SERVICE 3.375% 22-04/01/2026                      | EUR                | 297 268          | 2.39            |                                   |              |                    |                   |                 |
| 300 000  | BANCO SANTANDER 1.375% 20-05/01/2026                    | EUR                | 290 120          | 2.33            |                                   |              |                    |                   |                 |
| 200 000  | BANKIA 1.125% 19-12/11/2026                             | EUR                | 188 366          | 1.51            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>Canada</i>                     |              |                    |                   |                 |
| 100 000  | BANK NOVA SCOTIA 2.951% 22-11/03/2027                   | USD                | 88 079           | 0.71            |                                   |              |                    |                   |                 |
| 300 000  | MANULIFE FIN COR 4.150% 16-04/03/2026                   | USD                | 273 938          | 2.20            |                                   |              |                    |                   |                 |
| 200 000  | ROYAL BANK OF CANADA 1.150% 20-10/06/2025               | USD                | 179 211          | 1.44            |                                   |              |                    |                   |                 |
| 200 000  | TORONTO DOMINION BANK 2.800% 22-10/03/2027              | USD                | 175 271          | 1.41            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>Norway</i>                     |              |                    |                   |                 |
| 200 000  | SPAREBANK 1 SMN 3.125% 22-22/12/2025                    | EUR                | 198 430          | 1.59            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>Luxembourg</i>                 |              |                    |                   |                 |
| 200 000  | CNH INDUSTRIAL FIN 1.750% 19-25/03/2027                 | EUR                | 190 385          | 1.53            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <b>Floating rate bonds</b>        |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>France</i>                     |              |                    |                   |                 |
| 100 000  | BPCE 20-15/09/2027 FRN                                  | EUR                | 92 766           | 0.75            |                                   |              |                    |                   |                 |
| 200 000  | LA BANQUE POSTALE 20-17/06/2026 FRN                     | EUR                | 193 368          | 1.55            |                                   |              |                    |                   |                 |
| 200 000  | SOCIETE GENERALE 21-17/11/2026 FRN                      | EUR                | 190 234          | 1.53            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>United States of America</i>   |              |                    |                   |                 |
| 100 000  | BANK OF AMERICA CORPORATION 19-23/04/2027 FRN           | USD                | 90 201           | 0.72            |                                   |              |                    |                   |                 |
| 200 000  | JPMORGAN CHASE 19-11/03/2027 FRN                        | EUR                | 191 486          | 1.54            |                                   |              |                    |                   |                 |
| 200 000  | MORGAN STANLEY 20-10/12/2026 FRN                        | USD                | 174 478          | 1.40            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>The Netherlands</i>            |              |                    |                   |                 |
| 250 000  | COOPERATIEVE RAB 21-15/12/2027 FRN                      | USD                | 213 669          | 1.72            |                                   |              |                    |                   |                 |
| 200 000  | ING GROEP NV 22-16/02/2027 FRN                          | EUR                | 192 175          | 1.54            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>Spain</i>                      |              |                    |                   |                 |
| 200 000  | BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2028 FRN       | USD                | 190 188          | 1.53            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>Japan</i>                      |              |                    |                   |                 |
| 200 000  | MIZUHO FINANCIAL 22-13/09/2028 FRN                      | USD                | 187 098          | 1.50            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>Belgium</i>                    |              |                    |                   |                 |
| 100 000  | KBC GROUP NV 22-23/11/2027 FRN                          | EUR                | 101 168          | 0.81            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | Shares/Units in investment funds  |              |                    |                   |                 |
|  |   |                    |                  |                 | <i>France</i>                     |              |                    |                   |                 |
| 11.29  | BNP PARIBAS MOIS ISR - I CAP                            | EUR                | 271 308          | 2.18            |                                   |              |                    |                   |                 |
| 12.51  | BNP PARIBAS MULTI-FACTOR BONDS HIGH VOL - R PLUS CAP    | EUR                | 919 560          | 7.40            |                                   |              |                    |                   |                 |
|  |   |                    |                  |                 | <b>Total securities portfolio</b> |              |                    |                   |                 |
|  |   |                    |                  |                 |                                   |              |                    | <b>12 312 298</b> | <b>98.92</b>    |

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

*Expressed in EUR*

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity  | Denomination                                  | Quotation currency | Market value     | % of net assets | Quantity      | Denomination  | Quotation currency | Market value     | % of net assets |
|-----------|---|--------------------|------------------|-----------------|---------------|---|--------------------|------------------|-----------------|
| 200 000   | MERCEDES-BENZ IN 5.000% 24-12/07/2027         | GBP                | 236 237          | 0.09            | 25 000        | TOTALENERGIES 5.150% 24-05/04/2034                                    | USD                | 23 344           | 0.01            |
| 340 000   | NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040   | EUR                | 238 881          | 0.09            | 25 000        | TOTALENERGIES 5.488% 24-05/04/2054                                    | USD                | 23 027           | 0.01            |
| 130 000   | NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047   | EUR                | 126 744          | 0.05            | 100 000       | URW 4.125% 23-11/12/2030  | EUR                | 100 021          | 0.04            |
| 150 000   | NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042   | EUR                | 166 427          | 0.06            |               | <i>United Kingdom</i>   |                    | <i>3 008 632</i> | <i>1.10</i>     |
| 150 000   | NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037   | EUR                | 167 145          | 0.06            | 50 000        | ASTRAZENECA PLC 4.375% 18-17/08/2048                                  | USD                | 40 110           | 0.01            |
| 200 000   | NN BANK NV 0.010% 20-08/07/2030               | EUR                | 165 451          | 0.06            | 200 000       | BAA FUNDING LTD 4.625% 13-31/10/2046                                  | GBP                | 200 935          | 0.07            |
| 185 000   | ROCHE FINANCE EUROPE 3.227% 24-03/05/2030     | EUR                | 184 717          | 0.07            | 145 000       | BRITISH TELECOMM 3.875% 24-20/01/2034                                 | EUR                | 144 417          | 0.05            |
| 70 000    | TEVA PHARMACEUTICAL 7.875% 23-15/09/2029      | USD                | 70 192           | 0.03            | 193 000       | EASYJET PLC 3.750% 24-20/03/2031                                      | EUR                | 189 339          | 0.07            |
| 140 000   | UPIJOHN INC 2.700% 21-22/06/2030              | USD                | 110 777          | 0.04            | 3 000 000 000 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 4.250% 21-07/02/2028 | IDR                | 157 429          | 0.06            |
|           | <i>Canada</i>                                 |                    | <i>4 600 136</i> | <i>1.72</i>     | 300 000       | GAZPROM PJSC 2.950% 21-27/01/2029                                     | USD                | 146 956          | 0.05            |
| 100 000   | ALBERTA PROVINCE 3.300% 15-01/12/2046         | CAD                | 57 491           | 0.02            | 130 000       | STANDARD CHARTERED 5.905% 24-14/05/2035                               | USD                | 120 407          | 0.04            |
| 113 000   | ALIMENTATION COUCHE-TARD 5.267% 24-12/02/2034 | USD                | 103 887          | 0.04            | 1 280 000     | UK TREASURY GILT 0.875% 19-22/10/2029                                 | GBP                | 1 289 496        | 0.48            |
| 250 000   | BANK NOVA SCOTIA 5.400% 24-04/06/2027         | USD                | 234 259          | 0.09            | 210 000       | UK TREASURY GILT 1.625% 18-22/10/2071                                 | GBP                | 112 499          | 0.04            |
| 130 000   | BANK OF MONTREAL 5.511% 24-04/06/2031         | USD                | 122 415          | 0.05            | 780 000       | UK TREASURY GILT 1.750% 18-22/01/2049                                 | GBP                | 534 008          | 0.20            |
| 970 000   | CANADA GOVERNMENT 2.000% 17-01/12/2051        | CAD                | 496 386          | 0.18            | 100 000       | VODAFONE GROUP 4.250% 19-17/09/2050                                   | USD                | 73 036           | 0.03            |
| 1 190 000 | CANADA GOVERNMENT 3.500% 11-01/12/2045        | CAD                | 818 317          | 0.30            |               | <i>South Korea</i>  |                    | <i>2 981 510</i> | <i>1.08</i>     |
| 130 000   | CANADA GOVERNMENT 5.000% 04-01/06/2037        | CAD                | 102 152          | 0.04            | 188 000 000   | KOREA TREASURY BOND 1.375% 20-10/06/2030 FLAT                         | KRW                | 114 562          | 0.04            |
| 100 000   | CANADIAN NATIONAL RR 6.125% 23-01/11/2053     | USD                | 103 290          | 0.04            | 136 750 000   | KOREA TREASURY BOND 1.500% 16-10/09/2036 FLAT                         | KRW                | 76 490           | 0.03            |
| 80 000    | NUTRIEN LTD 5.400% 24-21/06/2034              | USD                | 73 506           | 0.03            | 328 000 000   | KOREA TREASURY BOND 1.500% 16-10/12/2026 FLAT                         | KRW                | 213 384          | 0.08            |
| 2 900 000 | ONTARIO PROVINCE 3.750% 22-02/06/2032         | CAD                | 1 934 977        | 0.72            | 480 200 000   | KOREA TREASURY BOND 1.750% 21-10/09/2026 FLAT                         | KRW                | 316 697          | 0.12            |
| 200 000   | ONTARIO PROVINCE 4.650% 10-02/06/2041         | CAD                | 140 324          | 0.05            | 70 000 000    | KOREA TREASURY BOND 1.875% 21-10/03/2051 FLAT                         | KRW                | 36 710           | 0.01            |
| 200 000   | QUEBEC PROVINCE 6.000% 98-01/10/2029          | CAD                | 150 399          | 0.06            | 654 000 000   | KOREA TREASURY BOND 2.000% 19-10/03/2049 FLAT                         | KRW                | 354 883          | 0.13            |
| 200 000   | ROYAL BANK OF CANADA 1.750% 22-08/06/2029     | EUR                | 186 790          | 0.07            | 180 000 000   | KOREA TREASURY BOND 2.000% 21-10/06/2031 FLAT                         | KRW                | 112 476          | 0.04            |
| 100 000   | WASTE CONNECTIONS 2.200% 21-15/01/2032        | USD                | 75 943           | 0.03            | 394 500 000   | KOREA TREASURY BOND 2.250% 15-10/12/2025                              | KRW                | 263 931          | 0.10            |
|           | <i>France</i>                                 |                    | <i>3 884 793</i> | <i>1.48</i>     | 258 000 000   | KOREA TREASURY BOND 2.375% 18-10/12/2028 FLAT                         | KRW                | 168 749          | 0.06            |
| 200 000   | ACCOR 3.875% 24-11/03/2031                    | EUR                | 198 621          | 0.07            | 380 000 000   | KOREA TREASURY BOND 2.375% 22-10/03/2027 FLAT                         | KRW                | 253 504          | 0.09            |
| 100 000   | AIR FRANCE-KLM 4.625% 24-23/05/2029           | EUR                | 98 307           | 0.04            | 65 000 000    | KOREA TREASURY BOND 2.500% 22-10/03/2052 FLAT                         | KRW                | 38 582           | 0.01            |
| 200 000   | AIR LIQUIDE FINANCE 3.375% 24-29/05/2034      | EUR                | 198 410          | 0.07            | 87 600 000    | KOREA TREASURY BOND 2.625% 15-10/09/2035 FLAT                         | KRW                | 56 146           | 0.02            |
| 300 000   | AXA HOME LOAN 0.050% 19-05/07/2027            | EUR                | 272 382          | 0.10            | 494 000 000   | KOREA TREASURY BOND 2.625% 18-10/03/2048 FLAT                         | KRW                | 304 447          | 0.11            |
| 300 000   | CAISSE FR DE FINANCEMENT 0.500% 21-01/10/2046 | EUR                | 168 806          | 0.06            | 220 000 000   | KOREA TREASURY BOND 3.000% 12-10/12/2042                              | KRW                | 143 813          | 0.05            |
| 200 000   | CAISSE FR DE FINANCEMENT 1.875% 22-25/05/2034 | EUR                | 176 044          | 0.07            | 217 600 000   | KOREA TREASURY BOND 3.125% 22-10/09/2052 FLAT                         | KRW                | 146 235          | 0.05            |
| 100 000   | CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028 | EUR                | 99 077           | 0.04            | 115 000 000   | KOREA TREASURY BOND 3.375% 22-10/06/2032 FLAT                         | KRW                | 78 463           | 0.03            |
| 100 000   | CIE FIN FONCIER 1.250% 17-15/11/2032          | EUR                | 85 364           | 0.03            | 227 000 000   | KOREA TREASURY BOND 3.750% 13-10/12/2033 FLAT                         | KRW                | 159 609          | 0.06            |
| 500 000   | CIE FIN FONCIER 3.375% 23-16/09/2031          | EUR                | 504 652          | 0.19            | 201 000 000   | KOREA TREASURY BOND 4.000% 11-10/12/2031 FLAT                         | KRW                | 142 829          | 0.05            |
| 50 000    | CREDIT AGRICOLE SA 5.365% 24-11/03/2034       | USD                | 45 994           | 0.02            |               | <i>Spain</i>  |                    | <i>2 491 675</i> | <i>0.93</i>     |
| 100 000   | DEXIA CREDIT LOCAL 1.250% 14-26/11/2024       | EUR                | 99 068           | 0.04            | 300 000       | BANCO POPULAR ESPANOL 1.000% 15-07/04/2025                            | EUR                | 294 079          | 0.11            |
| 100 000   | ENGIE 3.625% 24-06/03/2031                    | EUR                | 98 980           | 0.04            | 100 000       | BANCO SANTANDER 5.500% 24-11/06/2029                                  | GBP                | 117 966          | 0.04            |
| 100 000   | ENGIE 3.875% 24-06/03/2036                    | EUR                | 98 577           | 0.04            | 100 000       | CELLNEX FINANCE 3.625% 24-24/01/2029                                  | EUR                | 99 157           | 0.04            |
| 75 000    | ENGIE 5.250% 24-10/04/2029                    | USD                | 69 692           | 0.03            | 330 000       | SPANISH GOVERNMENT 2.700% 18-31/10/2048                               | EUR                | 268 231          | 0.10            |
| 50 000    | ENGIE 5.625% 24-10/04/2034                    | USD                | 46 297           | 0.02            | 173 000       | SPANISH GOVERNMENT 3.150% 23-30/04/2033                               | EUR                | 170 716          | 0.06            |
| 15 000    | ENGIE 5.875% 24-10/04/2054                    | USD                | 13 505           | 0.01            | 699 000       | SPANISH GOVERNMENT 3.250% 24-30/04/2034                               | EUR                | 691 263          | 0.26            |
| 100 000   | KLEPIERRE 3.875% 24-23/09/2033                | EUR                | 97 587           | 0.04            | 210 000       | SPANISH GOVERNMENT 4.200% 05-31/01/2037                               | EUR                | 223 455          | 0.08            |
| 200 000   | LA BANQUE POSTALE H 0.010% 19-22/10/2029      | EUR                | 169 239          | 0.06            |               |   |                    |                  |                 |
| 187 000   | RCI BANQUE 3.750% 24-04/10/2027               | EUR                | 186 254          | 0.07            |               |   |                    |                  |                 |
| 1 100 000 | SNCF MOBILITES 1.500% 17-02/02/2029           | EUR                | 1 011 545        | 0.38            |               |   |                    |                  |                 |

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity      | Denomination                                      | Quotation currency | Market value     | % of net assets | Quantity | Denomination | Quotation currency | Market value   | % of net assets |
|---------------|---|--------------------|------------------|-----------------|----------|--------------|--------------------|----------------|-----------------|
| 360 000       | SPANISH GOVERNMENT 5.150% 13-31/10/2044           | EUR                | 424 735          | 0.16            |          |              |                    |                |                 |
| 100 000       | TELEFONICA EMIS 7.045% 06-20/06/2036              | USD                | 101 520          | 0.04            |          |              |                    |                |                 |
| 100 000       | WERFEN SA/SPAIN 4.250% 24-03/05/2030              | EUR                | 100 553          | 0.04            |          |              |                    |                |                 |
|               | <i>Bahrain</i>                                    |                    | <i>2 281 035</i> | <i>0.85</i>     |          |              |                    |                |                 |
| 2 743 000     | BAHRAIN 5.250% 21-25/01/2033                      | USD                | 2 281 035        | 0.85            |          |              |                    |                |                 |
|               | <i>Belgium</i>                                    |                    | <i>2 261 645</i> | <i>0.84</i>     |          |              |                    |                |                 |
| 1 060 000     | EUROPEAN UNION 0.400% 21-04/02/2037               | EUR                | 751 776          | 0.28            |          |              |                    |                |                 |
| 480 000       | EUROPEAN UNION 0.450% 21-04/07/2041               | EUR                | 298 513          | 0.11            |          |              |                    |                |                 |
| 150 000       | EUROPEAN UNION 0.700% 21-06/07/2051               | EUR                | 79 635           | 0.03            |          |              |                    |                |                 |
| 1 147 500     | EUROPEAN UNION 3.375% 22-04/11/2042               | EUR                | 1 131 721        | 0.42            |          |              |                    |                |                 |
|               | <i>Indonesia</i>                                  |                    | <i>2 178 341</i> | <i>0.81</i>     |          |              |                    |                |                 |
| 200 000       | HUTAMA KARYA PER 3.750% 20-11/05/2030             | USD                | 170 807          | 0.06            |          |              |                    |                |                 |
| 500 000       | INDONESIA GOVERNMENT 2.850% 20-14/02/2030         | USD                | 412 856          | 0.15            |          |              |                    |                |                 |
| 200 000       | INDONESIA GOVERNMENT 5.450% 22-20/09/2052         | USD                | 184 655          | 0.07            |          |              |                    |                |                 |
| 800 000 000   | INDONESIA GOVERNMENT 7.375% 17-15/05/2048         | IDR                | 46 721           | 0.02            |          |              |                    |                |                 |
| 2 040 000 000 | INDONESIA GOVERNMENT 7.500% 16-15/08/2032         | IDR                | 118 975          | 0.04            |          |              |                    |                |                 |
| 2 050 000 000 | INDONESIA GOVERNMENT 8.250% 15-15/05/2036         | IDR                | 127 435          | 0.05            |          |              |                    |                |                 |
| 1 230 000 000 | INDONESIA GOVERNMENT 8.375% 13-15/03/2034         | IDR                | 76 391           | 0.03            |          |              |                    |                |                 |
| 1 265 000 000 | INDONESIA GOVERNMENT 8.375% 19-15/04/2039         | IDR                | 80 227           | 0.03            |          |              |                    |                |                 |
| 1 830 000 000 | INDONESIA GOVERNMENT 8.750% 13-15/02/2044         | IDR                | 122 713          | 0.05            |          |              |                    |                |                 |
| 500 000       | INDONESIA REPUBLIC 4.700% 24-10/02/2034           | USD                | 450 198          | 0.17            |          |              |                    |                |                 |
| 500 000       | PT PERTAMINA 2.300% 21-09/02/2031                 | USD                | 387 363          | 0.14            |          |              |                    |                |                 |
|               | <i>Hong Kong</i>                                  |                    | <i>2 074 411</i> | <i>0.76</i>     |          |              |                    |                |                 |
| 600 000       | CN CINDA 2020 I 3.000% 20-18/03/2027              | USD                | 521 887          | 0.19            |          |              |                    |                |                 |
| 500 000       | CNAC HK FINBRID 3.875% 19-19/06/2029              | USD                | 434 890          | 0.16            |          |              |                    |                |                 |
| 400 000       | CNAC HK FINBRID 4.125% 17-19/07/2027              | USD                | 359 575          | 0.13            |          |              |                    |                |                 |
| 50 000        | HK GOVERNMENT BOND PRO 2.020% 19-07/03/2034       | HKD                | 5 253            | 0.00            |          |              |                    |                |                 |
| 50 000        | HK GOVERNMENT BOND PRO 2.130% 15-16/07/2030       | HKD                | 5 589            | 0.00            |          |              |                    |                |                 |
| 700 000       | HUARONG FINANCE 2019 3.375% 20-24/02/2030         | USD                | 552 535          | 0.21            |          |              |                    |                |                 |
| 4 280 000     | SHIMAO PROPERTY 5.200% 18-30/01/2025              | USD                | 194 682          | 0.07            |          |              |                    |                |                 |
|               | <i>Senegal</i>                                    |                    | <i>1 482 505</i> | <i>0.55</i>     |          |              |                    |                |                 |
| 1 900 000     | REPUBLIC OF SENEGAL 6.250% 17-23/05/2033          | USD                | 1 482 505        | 0.55            |          |              |                    |                |                 |
|               | <i>Germany</i>                                    |                    | <i>1 091 170</i> | <i>0.41</i>     |          |              |                    |                |                 |
| 109 000       | DT LUFTHANSA AG 4.000% 24-21/05/2030              | EUR                | 108 699          | 0.04            |          |              |                    |                |                 |
| 105 000       | HEIDELBERG MATER 3.950% 24-19/07/2034             | EUR                | 103 359          | 0.04            |          |              |                    |                |                 |
| 182 000       | HOCHTIEF AKTIENG 4.250% 24-31/05/2030             | EUR                | 182 928          | 0.07            |          |              |                    |                |                 |
| 100 000       | NORDRHEIN-WEST 1.100% 19-13/03/2034               | EUR                | 83 959           | 0.03            |          |              |                    |                |                 |
| 600 000       | UNICREDIT 0.010% 20-24/06/2030                    | EUR                | 499 364          | 0.19            |          |              |                    |                |                 |
| 100 000       | VONOVIA SE 5.500% 24-18/01/2036                   | GBP                | 112 861          | 0.04            |          |              |                    |                |                 |
|               | <i>Austria</i>                                    |                    | <i>1 076 486</i> | <i>0.40</i>     |          |              |                    |                |                 |
| 50 000        | REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029          | EUR                | 44 778           | 0.02            |          |              |                    |                |                 |
| 80 000        | REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117          | EUR                | 57 143           | 0.02            |          |              |                    |                |                 |
| 320 000       | REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033          | EUR                | 316 315          | 0.12            |          |              |                    |                |                 |
| 600 000       | REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037          | EUR                | 658 250          | 0.24            |          |              |                    |                |                 |
|               | <i>Singapore</i>                                  |                    |                  |                 |          |              |                    | <i>914 564</i> | <i>0.36</i>     |
| 50 000        | IBM INT CAPITAL 5.300% 24-05/02/2054              | USD                | 43 648           | 0.02            |          |              |                    |                |                 |
| 200 000       | PEPSICO SINGAP 4.700% 24-16/02/2034               | USD                | 181 831          | 0.07            |          |              |                    |                |                 |
| 100 000       | PFIZER INVESTMENT 5.340% 23-19/05/2063            | USD                | 87 982           | 0.03            |          |              |                    |                |                 |
| 80 000        | SINGAPORE GOVERNMENT 1.625% 21-01/07/2031         | SGD                | 49 580           | 0.02            |          |              |                    |                |                 |
| 190 000       | SINGAPORE GOVERNMENT 2.125% 16-01/06/2026         | SGD                | 127 595          | 0.05            |          |              |                    |                |                 |
| 70 000        | SINGAPORE GOVERNMENT 2.250% 16-01/08/2036         | SGD                | 43 535           | 0.02            |          |              |                    |                |                 |
| 34 000        | SINGAPORE GOVERNMENT 2.625% 22-01/08/2032         | SGD                | 22 400           | 0.01            |          |              |                    |                |                 |
| 70 000        | SINGAPORE GOVERNMENT 2.750% 12-01/04/2042         | SGD                | 45 414           | 0.02            |          |              |                    |                |                 |
| 30 000        | SINGAPORE GOVERNMENT 2.750% 13-01/09/2033         | SGD                | 20 895           | 0.01            |          |              |                    |                |                 |
| 140 000       | SINGAPORE GOVERNMENT 2.750% 16-01/03/2046         | SGD                | 90 712           | 0.03            |          |              |                    |                |                 |
| 100 000       | SINGAPORE GOVERNMENT 2.875% 10-01/09/2030         | SGD                | 67 517           | 0.03            |          |              |                    |                |                 |
| 193 000       | SINGAPORE GOVERNMENT 3.500% 07-01/03/2027         | SGD                | 133 455          | 0.05            |          |              |                    |                |                 |
|               | <i>Hungary</i>                                    |                    |                  |                 |          |              |                    | <i>867 954</i> | <i>0.31</i>     |
| 250 000       | HUNGARY 5.500% 24-26/03/2036                      | USD                | 224 224          | 0.08            |          |              |                    |                |                 |
| 200 000       | MVM ENERGETIKA 6.500% 24-13/03/2031               | USD                | 187 230          | 0.07            |          |              |                    |                |                 |
| 22 580 000    | REPUBLIC OF HUNGARY 2.250% 20-20/04/2033          | HUF                | 40 310           | 0.01            |          |              |                    |                |                 |
| 7 220 000     | REPUBLIC OF HUNGARY 3.000% 18-27/10/2038          | HUF                | 11 982           | 0.00            |          |              |                    |                |                 |
| 18 830 000    | REPUBLIC OF HUNGARY 3.000% 19-21/08/2030          | HUF                | 38 897           | 0.01            |          |              |                    |                |                 |
| 3 530 000     | REPUBLIC OF HUNGARY 3.000% 20-25/04/2041          | HUF                | 5 556            | 0.00            |          |              |                    |                |                 |
| 400 000       | REPUBLIC OF HUNGARY 3.125% 21-21/09/2051          | USD                | 236 996          | 0.09            |          |              |                    |                |                 |
| 45 800 000    | REPUBLIC OF HUNGARY 9.500% 23-21/10/2026          | HUF                | 122 759          | 0.05            |          |              |                    |                |                 |
|               | <i>Luxembourg</i>                                 |                    |                  |                 |          |              |                    | <i>785 100</i> | <i>0.30</i>     |
| 1 000 000     | EIB 1.500% 17-02/03/2027                          | SEK                | 84 982           | 0.03            |          |              |                    |                |                 |
| 950 000       | EIB 3.000% 19-25/11/2029                          | PLN                | 193 291          | 0.07            |          |              |                    |                |                 |
| 700 000       | EUROPEAN INVT BK 1.000% 21-25/02/2028             | PLN                | 138 313          | 0.05            |          |              |                    |                |                 |
| 72 000        | NESTLE FINANCE INTERNATIONAL 3.500% 23-17/01/2030 | EUR                | 73 044           | 0.03            |          |              |                    |                |                 |
| 100 000       | PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036    | EUR                | 99 480           | 0.04            |          |              |                    |                |                 |
| 100 000       | SES S.A 3.500% 22-14/01/2029                      | EUR                | 96 188           | 0.04            |          |              |                    |                |                 |
| 100 000       | TRATON FINANCE LUXEMBOURG SA 3.750% 24-27/03/2027 | EUR                | 99 802           | 0.04            |          |              |                    |                |                 |
|               | <i>Chile</i>                                      |                    |                  |                 |          |              |                    | <i>754 498</i> | <i>0.29</i>     |
| 200 000       | CHILE 3.250% 21-21/09/2071                        | USD                | 115 605          | 0.04            |          |              |                    |                |                 |
| 250 000       | CHILE 4.000% 22-31/01/2052                        | USD                | 180 342          | 0.07            |          |              |                    |                |                 |
| 300 000       | EMPRESA NACIONAL 5.250% 18-06/11/2029             | USD                | 272 918          | 0.10            |          |              |                    |                |                 |
| 20 000 000    | TESORERIA PESOS 4.500% 15-01/03/2026 FLAT         | CLP                | 20 005           | 0.01            |          |              |                    |                |                 |
| 20 000 000    | TESORERIA PESOS 4.700% 18-01/09/2030 FLAT         | CLP                | 18 751           | 0.01            |          |              |                    |                |                 |
| 10 000 000    | TESORERIA PESOS 5.100% 19-15/07/2050 FLAT         | CLP                | 8 789            | 0.00            |          |              |                    |                |                 |
| 10 000 000    | TESORERIA PESOS 5.300% 23-01/11/2037 FLAT         | CLP                | 9 189            | 0.00            |          |              |                    |                |                 |
| 45 000 000    | TESORERIA PESOS 5.800% 23-01/10/2034 FLAT         | CLP                | 43 759           | 0.02            |          |              |                    |                |                 |
| 15 000 000    | TESORERIA PESOS 6.000% 13-01/01/2043              | CLP                | 14 674           | 0.01            |          |              |                    |                |                 |
| 70 000 000    | TESORERIA PESOS 6.200% 24-01/10/2040 FLAT         | CLP                | 70 466           | 0.03            |          |              |                    |                |                 |
|               | <i>Saudi Arabia</i>                               |                    |                  |                 |          |              |                    | <i>746 734</i> | <i>0.28</i>     |
| 300 000       | SAUDI ARAB OIL 2.250% 20-24/11/2030               | USD                | 236 004          | 0.09            |          |              |                    |                |                 |
| 200 000       | SAUDI INT BOND 5.000% 23-18/01/2053               | USD                | 164 217          | 0.06            |          |              |                    |                |                 |
| 400 000       | SAUDI INT BOND 5.250% 19-16/01/2050               | USD                | 346 513          | 0.13            |          |              |                    |                |                 |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity | Denomination  | Quotation currency | Market value   | % of net assets | Quantity   | Denomination                               | Quotation currency | Market value      | % of net assets |
|----------|---|--------------------|----------------|-----------------|------------|--|--------------------|-------------------|-----------------|
| 133 000  | CHARLES SCHWAB 23-24/08/2034 FRN                          | USD                | 129 197        | 0.05            |            |  |                    |                   |                 |
| 170 000  | CITIGROUP INC 24-13/02/2030 FRN                           | USD                | 157 506        | 0.06            |            |  |                    |                   |                 |
| 80 000   | CITIZENS FIN GRP 24-23/01/2030 FRN                        | USD                | 74 328         | 0.03            |            |  |                    |                   |                 |
| 100 000  | DEUTSCHE BANK NY 21-16/11/2027 FRN                        | USD                | 86 163         | 0.03            |            |  |                    |                   |                 |
| 100 000  | FIFTH THIRD BANC 23-27/07/2029 FRN                        | USD                | 95 714         | 0.04            |            |  |                    |                   |                 |
| 200 000  | GOLDMAN SACHS GROUP 18-01/05/2029 FRN                     | USD                | 179 606        | 0.07            |            |  |                    |                   |                 |
| 180 000  | JPMORGAN CHASE 18-23/07/2029 FRN                          | USD                | 161 608        | 0.06            |            |  |                    |                   |                 |
| 100 000  | JPMORGAN CHASE 24-23/01/2035 FRN                          | USD                | 92 766         | 0.03            |            |  |                    |                   |                 |
| 100 000  | KEYCORP 24-06/03/2035 FRN                                 | USD                | 94 527         | 0.04            |            |  |                    |                   |                 |
| 100 000  | MORGAN STANLEY 20-22/01/2031 FRN                          | USD                | 81 699         | 0.03            |            |  |                    |                   |                 |
| 100 000  | MORGAN STANLEY 23-01/11/2029 FRN                          | USD                | 97 333         | 0.04            |            |  |                    |                   |                 |
| 100 000  | MORGAN STANLEY 24-07/02/2039 FRN                          | USD                | 92 150         | 0.03            |            |  |                    |                   |                 |
| 60 000   | NEXTERA ENERGY 24-15/06/2054 FRN                          | USD                | 56 473         | 0.02            |            |  |                    |                   |                 |
|          | <i>Germany</i>  |                    | <b>902 346</b> | <b>0.33</b>     |            |  |                    |                   |                 |
| 200 000  | COMMERZBANK AG 24-09/04/2173 FRN                          | EUR                | 199 446        | 0.07            |            |  |                    |                   |                 |
| 100 000  | COMMERZBANK AG 24-16/10/2034 FRN                          | EUR                | 99 637         | 0.04            |            |  |                    |                   |                 |
| 600 000  | DEUTSCHE BANK AG 24-30/04/2173 FRN                        | EUR                | 603 263        | 0.22            |            |  |                    |                   |                 |
|          | <i>United Kingdom</i>                                     |                    | <b>609 508</b> | <b>0.23</b>     |            |  |                    |                   |                 |
| 100 000  | BARCLAYS BANK PLC 23-15/03/2172 FRN                       | USD                | 101 351        | 0.04            |            |  |                    |                   |                 |
| 100 000  | BARCLAYS BANK PLC 24-31/05/2036 FRN                       | EUR                | 100 276        | 0.04            |            |  |                    |                   |                 |
| 100 000  | BRITISH TELECOMM 00-15/12/2030 FRN                        | USD                | 113 925        | 0.04            |            |  |                    |                   |                 |
| 100 000  | HSBC HOLDINGS 23-13/11/2034 FRN                           | USD                | 101 073        | 0.04            |            |  |                    |                   |                 |
| 180 000  | LLOYDS BANKING GROUP PLC 24-05/06/2030 FRN                | USD                | 169 256        | 0.06            |            |  |                    |                   |                 |
| 25 000   | NATWEST GROUP 24-30/06/2172 FRN                           | USD                | 23 627         | 0.01            |            |  |                    |                   |                 |
|          | <i>Spain</i>  |                    | <b>397 426</b> | <b>0.14</b>     |            |  |                    |                   |                 |
| 100 000  | BANCO SABADELL 23-16/08/2033 FRN                          | EUR                | 103 737        | 0.04            |            |  |                    |                   |                 |
| 200 000  | BANCO SANTANDER 23-21/02/2172 FRN                         | USD                | 200 129        | 0.07            |            |  |                    |                   |                 |
| 100 000  | CAIXABANK 24-15/06/2035 FRN                               | USD                | 93 560         | 0.03            |            |  |                    |                   |                 |
|          | <i>Ireland</i>  |                    | <b>346 709</b> | <b>0.13</b>     |            |  |                    |                   |                 |
| 100 000  | AIB GROUP PLC 23-13/09/2029 FRN                           | USD                | 96 257         | 0.04            |            |  |                    |                   |                 |
| 70 000   | AIB GROUP PLC 24-28/03/2035 FRN                           | USD                | 64 896         | 0.02            |            |  |                    |                   |                 |
| 200 000  | BANK OF IRELAND 24-20/03/2030 FRN                         | USD                | 185 556        | 0.07            |            |  |                    |                   |                 |
|          | <i>The Netherlands</i>                                    |                    | <b>310 573</b> | <b>0.12</b>     |            |  |                    |                   |                 |
| 200 000  | ABN AMRO BANK NV 24-22/09/2172 FRN                        | EUR                | 202 190        | 0.08            |            |  |                    |                   |                 |
| 100 000  | TELEFONICA EUROPE 23-07/09/2172 FRN                       | EUR                | 108 383        | 0.04            |            |  |                    |                   |                 |
|          | <i>Greece</i>   |                    | <b>298 617</b> | <b>0.11</b>     |            |  |                    |                   |                 |
| 300 000  | PIRAEUS BANK 24-16/04/2030 FRN                            | EUR                | 298 617        | 0.11            |            |  |                    |                   |                 |
|          | <i>Italy</i>  |                    | <b>296 971</b> | <b>0.11</b>     |            |  |                    |                   |                 |
| 200 000  | ENEL SPA 24-27/05/2172 FRN                                | EUR                | 198 408        | 0.07            |            |  |                    |                   |                 |
| 100 000  | TERNA RETE 24-11/04/2173 FRN                              | EUR                | 98 563         | 0.04            |            |  |                    |                   |                 |
|          | <i>France</i>   |                    | <b>240 448</b> | <b>0.09</b>     |            |  |                    |                   |                 |
| 100 000  | ALSTOM S 24-29/08/2172 FRN                                | EUR                | 101 297        | 0.04            |            |  |                    |                   |                 |
| 50 000   | BNP PARIBAS 24-20/02/2035 FRN                             | USD                | 46 364         | 0.02            |            |  |                    |                   |                 |
| 40 000   | BPCE 24-30/05/2035 FRN                                    | USD                | 37 183         | 0.01            |            |  |                    |                   |                 |
| 50 000   | FRANCE TELECOM 02-01/03/2031 SR FRN                       | USD                | 55 604         | 0.02            |            |  |                    |                   |                 |
|          | <i>Australia</i>  |                    | <b>200 694</b> | <b>0.08</b>     |            |  |                    |                   |                 |
| 200 000  | MACQUARIE GROUP 21-21/08/2029 FRN                         | CAD                | 124 659        | 0.05            |            |  |                    |                   |                 |
| 79 000   | MACQUARIE GROUP 23-07/12/2034 FRN                         | USD                | 76 035         | 0.03            |            |  |                    |                   |                 |
|          | <i>Portugal</i>   |                    |                |                 | 200 000    | EDP SA 24-29/05/2054 FRN                   | EUR                | 198 536           | 0.07            |
|          | <i>Norway</i>   |                    |                |                 | 200 000    | DNB BANK ASA 24-30/11/2172 FRN             | USD                | 186 486           | 0.07            |
|          | <i>Singapore</i>  |                    |                |                 | 200 000    | UNITED OVERSEAS 21-14/10/2031 FRN          | USD                | 172 184           | 0.06            |
|          | <i>Japan</i>  |                    |                |                 | 150 000    | MITSUBISHI UFJ FINANCIAL 24-17/04/2035 FRN | USD                | 139 554           | 0.05            |
|          | <i>Denmark</i>  |                    |                |                 | 100 000    | DANSKE BANK A/S 24-01/03/2030 FRN          | USD                | 93 449            | 0.03            |
|          | <b>Floating rate notes</b>                                |                    |                |                 |            |  |                    | <b>9 432 851</b>  | <b>3.52</b>     |
|          | <i>United States of America</i>                           |                    |                |                 | 249 306    | CAS 2022-R06 1M1 22-25/05/2042 FRN         | USD                | 239 132           | 0.09            |
|          |   |                    |                |                 | 500 000    | CAS 2023-R04 1M2 23-25/05/2043 FRN         | USD                | 501 903           | 0.19            |
|          |   |                    |                |                 | 960 781    | CAS 2023-R07 2M1 23-25/09/2043 FRN         | USD                | 903 157           | 0.34            |
|          |   |                    |                |                 | 1 131 882  | CAS 2024-R03 2M1 24-25/03/2044 FRN         | USD                | 1 058 039         | 0.39            |
|          |   |                    |                |                 | 1 155 717  | FHR 4993 LS 20-25/07/2050 FRN              | USD                | 136 195           | 0.05            |
|          |   |                    |                |                 | 328 944    | FSPC T-62 1A1 04-25/10/2044 FRN            | USD                | 277 482           | 0.10            |
|          |   |                    |                |                 | 4 283 426  | GNR 2022-103 KS 22-20/06/2052 FRN          | USD                | 341 275           | 0.13            |
|          |   |                    |                |                 | 2 346 364  | GNR 2022-159 SM 22-20/09/2052 FRN          | USD                | 174 902           | 0.06            |
|          |   |                    |                |                 | 2 885 580  | GNR 2022-171 AS 22-20/07/2052 FRN          | USD                | 231 923           | 0.09            |
|          |   |                    |                |                 | 330 737    | JPMMT 2023-HE3 A1 23-25/05/2054 FRN        | USD                | 311 456           | 0.12            |
|          |   |                    |                |                 | 200 000    | STACR 2020-HQA2 B1 20-25/03/2050 FRN       | USD                | 211 092           | 0.08            |
|          |   |                    |                |                 | 1 300 000  | STACR 2021-DNA7 M2 21-25/11/2041 FRN       | USD                | 1 225 439         | 0.46            |
|          |   |                    |                |                 | 1 097 559  | STACR 2021-HQA4 M1 21-25/12/2041 FRN       | USD                | 1 022 607         | 0.38            |
|          |   |                    |                |                 | 1 300 000  | STACR 2022-HQA3 M1B 22-25/08/2042 FRN      | USD                | 1 280 787         | 0.48            |
|          |   |                    |                |                 | 405 677    | STACR 2023-DNA2 M1A 23-25/04/2043 FRN      | USD                | 387 353           | 0.14            |
|          |   |                    |                |                 | 934 451    | STACR 2023-HQA2 M1A 23-25/06/2043 FRN      | USD                | 879 478           | 0.33            |
|          |   |                    |                |                 | 265 069    | STACR 2023-HQA3 M1 23-25/11/2043 FRN       | USD                | 250 631           | 0.09            |
|          | <b>To be Announced ("TBA") Mortgage Backed Securities</b> |                    |                |                 |            |  |                    | <b>35 921 322</b> | <b>13.33</b>    |
|          | <i>United States of America</i>                           |                    |                |                 |            |  |                    | <b>35 921 322</b> | <b>13.33</b>    |
|          |   |                    |                |                 | (100 000)  | FNCI 1.5 7/21 1.500% 21-31/12/2061         | USD                | (79 761)          | (0.03)          |
|          |   |                    |                |                 | (800 000)  | FNCI 2 7/20 2.000% 20-31/12/2060           | USD                | (655 820)         | (0.24)          |
|          |   |                    |                |                 | (600 000)  | FNCI 2.5 7/13 2.500% 13-25/04/2028         | USD                | (505 423)         | (0.19)          |
|          |   |                    |                |                 | 100 000    | FNCL 4.5 7/11 4.500% 11-25/09/2024         | USD                | 91 264            | 0.03            |
|          |   |                    |                |                 | 300 000    | FNCL 2 7/20 2.000% 20-31/12/2060           | USD                | 218 881           | 0.08            |
|          |   |                    |                |                 | 1 500 000  | FNCL 2.5 7/14 2.500% 14-25/10/2043         | USD                | 1 142 681         | 0.42            |
|          |   |                    |                |                 | 800 000    | FNCL 3 7/13 3.000% 12-25/05/2044           | USD                | 634 885           | 0.24            |
|          |   |                    |                |                 | 400 000    | FNCL 3.5 7/12 3.500% 12-25/04/2044         | USD                | 330 301           | 0.12            |
|          |   |                    |                |                 | 400 000    | FNCL 4.500% 10-25/04/2041                  | USD                | 351 834           | 0.13            |
|          |   |                    |                |                 | 500 000    | FNCL 5 7/10 5.000% 10-25/04/2037           | USD                | 450 854           | 0.17            |
|          |   |                    |                |                 | 15 800 000 | FNCL 5.5 7/10 5.500% 10-25/10/2037         | USD                | 14 538 962        | 5.39            |
|          |   |                    |                |                 | 17 900 000 | FNCL 6 7/11 6.000% 11-25/09/2038           | USD                | 16 747 976        | 6.21            |
|          |   |                    |                |                 | 200 000    | G2SF 2 7/20 2.000% 20-31/12/2060           | USD                | 150 994           | 0.06            |
|          |   |                    |                |                 | 1 600 000  | G2SF 2.5 7/20 2.500% 20-31/12/2060         | USD                | 1 254 782         | 0.47            |
|          |   |                    |                |                 | (100 000)  | G2SF 3 7/13 3.000% 13-20/02/2045           | USD                | (81 285)          | (0.03)          |
|          |   |                    |                |                 | (300 000)  | G2SF 3.5 7/12 3.500% 12-20/12/2044         | USD                | (251 312)         | (0.09)          |
|          |   |                    |                |                 | (100 000)  | G2SF 4 7/11 4.000% 11-20/06/2044           | USD                | (86 216)          | (0.03)          |
|          |   |                    |                |                 | 600 000    | G2SF 5 7/11 5.000% 11-20/06/2040           | USD                | 545 084           | 0.20            |



# BNP PARIBAS FUNDS Global Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global Climate Solutions

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                                   | Quotation currency | Market value       | % of net assets | Quantity             | Denomination | Quotation currency | Market value       | % of net assets |
|--|--|--------------------|--------------------|-----------------|----------------------|--------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |                    |                 |                      |              |                    |                    |                 |
| <b>Shares</b>  |  |                    | <b>127 350 803</b> | <b>99.87</b>    |                      |              |                    |                    |                 |
| <i>United States of America</i>  |  |                    |                    |                 |                      |              |                    |                    |                 |
| 16 849   | ADVANCED DRAINAGE SYSTEMS INC                  | USD                | 2 521 494          | 1.98            |                      |              |                    |                    |                 |
| 74 339   | AECOM  | USD                | 6 113 590          | 4.79            |                      |              |                    |                    |                 |
| 5 181  | ALBEMARLE CORP                                 | USD                | 461 758            | 0.36            |                      |              |                    |                    |                 |
| 20 768   | AMERICAN WATER WORKS CO INC                    | USD                | 2 502 818          | 1.96            |                      |              |                    |                    |                 |
| 132 853  | ARRAY TECHNOLOGIES INC                         | USD                | 1 271 819          | 1.00            |                      |              |                    |                    |                 |
| 56 813   | CROWN HOLDINGS INC                             | USD                | 3 943 381          | 3.09            |                      |              |                    |                    |                 |
| 88 825   | DARLING INGREDIENTS INC                        | USD                | 3 045 784          | 2.39            |                      |              |                    |                    |                 |
| 9 596  | DEERE & CO                                     | USD                | 3 345 326          | 2.62            |                      |              |                    |                    |                 |
| 6 134  | ENPHASE ENERGY INC                             | USD                | 570 675            | 0.45            |                      |              |                    |                    |                 |
| 9 697  | FIRST SOLAR INC                                | USD                | 2 039 921          | 1.60            |                      |              |                    |                    |                 |
| 159 163  | FLUENCE ENERGY INC                             | USD                | 2 575 121          | 2.02            |                      |              |                    |                    |                 |
| 55 404   | NEXTERA ENERGY                                 | USD                | 3 660 515          | 2.87            |                      |              |                    |                    |                 |
| 31 652   | NEXTRACKER INC - A                             | USD                | 1 384 507          | 1.09            |                      |              |                    |                    |                 |
| 55 433   | NVIDIA CORPORATION                             | USD                | 6 389 731          | 5.01            |                      |              |                    |                    |                 |
| 7 540  | QUANTA SERVICES INC                            | USD                | 1 787 580          | 1.40            |                      |              |                    |                    |                 |
| 574 008  | SUNNOVA ENERGY INTERNATIONAL                   | USD                | 2 988 537          | 2.34            |                      |              |                    |                    |                 |
| 7 624  | TESLA INCORPORATED                             | USD                | 1 407 639          | 1.10            |                      |              |                    |                    |                 |
| 82 076   | TRIMBLE INC                                    | USD                | 4 282 426          | 3.36            |                      |              |                    |                    |                 |
| 26 139   | WASTE MANAGEMENT INCORPORATED                  | USD                | 5 203 167          | 4.08            |                      |              |                    |                    |                 |
| 7 784  | XYLEM INC                                      | USD                | 985 065            | 0.77            |                      |              |                    |                    |                 |
| 35 582   | ZOETIS INCORPORATED                            | USD                | 5 755 536          | 4.51            |                      |              |                    |                    |                 |
| <i>United Kingdom</i>  |  |                    |                    |                 |                      |              |                    |                    |                 |
| 12 878   | APTIV PLC                                      | USD                | 846 157            | 0.66            |                      |              |                    |                    |                 |
| 14 344   | LINDE PLC                                      | USD                | 5 872 909          | 4.61            |                      |              |                    |                    |                 |
| 8 523  | NVENT ELECTRIC PLC                             | USD                | 609 234            | 0.48            |                      |              |                    |                    |                 |
| 140 163  | SSE PLC  | GBP                | 2 958 326          | 2.32            |                      |              |                    |                    |                 |
| 80 597   | TATE & LYLE PLC                                | GBP                | 568 461            | 0.45            |                      |              |                    |                    |                 |
| <i>India</i>   |  |                    |                    |                 |                      |              |                    |                    |                 |
| 142 920  | CONTAINER CORP OF INDIA LTD                    | INR                | 1 666 113          | 1.31            |                      |              |                    |                    |                 |
| 14 668   | KEI INDUSTRIES LTD                             | INR                | 725 018            | 0.57            |                      |              |                    |                    |                 |
| 133 751  | KPIT TECHNOLOGIES LTD                          | INR                | 2 445 027          | 1.92            |                      |              |                    |                    |                 |
| 2 281 008  | MOTHERSON SUMI WIRING INDIA                    | INR                | 1 921 255          | 1.51            |                      |              |                    |                    |                 |
| 245 772  | RENEW ENERGY GLOBAL PLC-A                      | USD                | 1 430 947          | 1.12            |                      |              |                    |                    |                 |
| <i>Switzerland</i>   |  |                    |                    |                 |                      |              |                    |                    |                 |
| 13 077   | ABB LTD - REG                                  | SEK                | 677 469            | 0.53            |                      |              |                    |                    |                 |
| 9 525  | DSM-FIRMENICH AG                               | EUR                | 1 005 840          | 0.79            |                      |              |                    |                    |                 |
| 8 493  | LANDIS+GYR GROUP AG                            | CHF                | 640 249            | 0.50            |                      |              |                    |                    |                 |
| 35 884   | TE CONNECTIVITY LTD                            | USD                | 5 036 650          | 3.95            |                      |              |                    |                    |                 |
| <i>France</i>  |  |                    |                    |                 |                      |              |                    |                    |                 |
| 3 768  | AIR LIQUIDE SA                                 | EUR                | 607 703            | 0.48            |                      |              |                    |                    |                 |
| 7 885  | COMPAGNIE DE SAINT GOBAIN                      | EUR                | 572 609            | 0.45            |                      |              |                    |                    |                 |
| 21 300   | NEOEN SA                                       | EUR                | 802 158            | 0.63            |                      |              |                    |                    |                 |
| 2 726  | SCHNEIDER ELECTRIC SE                          | EUR                | 611 442            | 0.48            |                      |              |                    |                    |                 |
| 131 776  | VEOLIA ENVIRONNEMENT                           | EUR                | 3 679 186          | 2.89            |                      |              |                    |                    |                 |
| <i>Canada</i>  |  |                    |                    |                 |                      |              |                    |                    |                 |
| 31 401   | BORALEX INC -A                                 | CAD                | 717 499            | 0.56            |                      |              |                    |                    |                 |
| 33 394   | CAMECO CORP                                    | USD                | 1 532 993          | 1.20            |                      |              |                    |                    |                 |
| 78 649   | GFL ENVIRONMENTAL INC-SUB VT                   | USD                | 2 856 828          | 2.24            |                      |              |                    |                    |                 |
| 4 291  | WSP GLOBAL INC                                 | CAD                | 623 308            | 0.49            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>China</i>         |              |                    |                    |                 |
| 49 405   | BYD COMPANY LIMITED - H                        | HKD                | 1 368 854          | 1.07            |                      |              |                    |                    |                 |
| 97 360   | CONTEMPORARY AMPEREX TECHN - A                 | CNY                | 2 248 134          | 1.76            |                      |              |                    |                    |                 |
| 204 654  | NARI TECHNOLOGY CO LIMITED - A                 | CNY                | 654 988            | 0.51            |                      |              |                    |                    |                 |
| 102 684  | NINGBO ORIENT WIRES & CABL - A                 | CNY                | 643 366            | 0.50            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>South Korea</i>   |              |                    |                    |                 |
| 8 968  | LG CHEM LIMITED                                | KRW                | 2 099 058          | 1.65            |                      |              |                    |                    |                 |
| 4 769  | SAMSUNG SDI CO LTD                             | KRW                | 1 143 721          | 0.90            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Germany</i>       |              |                    |                    |                 |
| 106 015  | E.ON SE  | EUR                | 1 299 214          | 1.02            |                      |              |                    |                    |                 |
| 41 904   | SIEMENS ENERGY AG                              | EUR                | 1 018 686          | 0.80            |                      |              |                    |                    |                 |
| 77 871   | THYSSENKRUPP NUCERA AG & CO                    | EUR                | 705 901            | 0.55            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Italy</i>         |              |                    |                    |                 |
| 361 390  | ENEL SPA                                       | EUR                | 2 346 867          | 1.84            |                      |              |                    |                    |                 |
| 11 393   | PRYSMIAN SPA                                   | EUR                | 658 743            | 0.52            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Taiwan</i>        |              |                    |                    |                 |
| 90 417   | TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD | TWD                | 2 520 120          | 1.98            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Ireland</i>       |              |                    |                    |                 |
| 32 005   | KERRY GROUP PLC - A                            | EUR                | 2 421 178          | 1.90            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Spain</i>         |              |                    |                    |                 |
| 173 964  | EDP RENOVAVEIS SA                              | EUR                | 2 270 230          | 1.78            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Luxembourg</i>    |              |                    |                    |                 |
| 45 181   | BEFESA SA                                      | EUR                | 1 403 322          | 1.10            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Denmark</i>       |              |                    |                    |                 |
| 11 398   | NOVOZYMES A/S - B                              | DKK                | 651 253            | 0.51            |                      |              |                    |                    |                 |
| 11 454   | ORSTED A/S                                     | DKK                | 569 210            | 0.45            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Japan</i>         |              |                    |                    |                 |
| 22 999   | FANUC CORP                                     | JPY                | 588 356            | 0.46            |                      |              |                    |                    |                 |
| 15 601   | KURITA WATER INDUSTRIES LTD                    | JPY                | 619 700            | 0.49            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Jersey Island</i> |              |                    |                    |                 |
| 287 041  | ARCADIUM LITHIUM PLC-CDI                       | AUD                | 884 207            | 0.69            |                      |              |                    |                    |                 |
|  |  |                    |                    |                 | <i>Brazil</i>        |              |                    |                    |                 |
| 399 965  | SERENA ENERGIA SA                              | BRL                | 591 924            | 0.46            |                      |              |                    |                    |                 |
| <b>Total securities portfolio</b>  |  |                    |                    |                 |                      |              |                    | <b>127 350 803</b> | <b>99.87</b>    |

# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

*Expressed in EUR*

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Enhanced Bond 36M

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Global Environment

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global Equity Net Zero Transition

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                                   | Quotation currency | Market value      | % of net assets | Quantity                          | Denomination | Quotation currency | Market value | % of net assets |
|--|--|--------------------|-------------------|-----------------|-----------------------------------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |                   |                 |                                   |              |                    |              |                 |
|  | <b>Shares</b>                                  |                    | <b>33 213 464</b> | <b>99.46</b>    |                                   |              |                    |              |                 |
| <i>United States of America</i>  |  |                    |                   |                 |                                   |              |                    |              |                 |
| 972  | ADOBE INCORPORATED                             | USD                | 503 835           | 1.51            |                                   |              |                    |              |                 |
| 7 106  | ALPHABET INCORPORATED                          | USD                | 1 207 705         | 3.62            |                                   |              |                    |              |                 |
| 6 132  | AMAZON.COM INCORPORATED                        | USD                | 1 105 677         | 3.31            |                                   |              |                    |              |                 |
| 2 917  | AMERICAN EXPRESS CO                            | USD                | 630 214           | 1.89            |                                   |              |                    |              |                 |
| 1 720  | AMERICAN TOWER CORP - A                        | USD                | 311 951           | 0.93            |                                   |              |                    |              |                 |
| 9 284  | APPLE INCORPORATED                             | USD                | 1 824 489         | 5.47            |                                   |              |                    |              |                 |
| 544  | BLACKROCK INC                                  | USD                | 399 629           | 1.20            |                                   |              |                    |              |                 |
| 8 713  | BOSTON SCIENTIFIC CORPORATION                  | USD                | 626 068           | 1.87            |                                   |              |                    |              |                 |
| 727  | COSTCO WHOLESALE CORPORATION                   | USD                | 576 574           | 1.73            |                                   |              |                    |              |                 |
| 1 875  | CUMMINS INCORPORATED                           | USD                | 484 482           | 1.45            |                                   |              |                    |              |                 |
| 2 705  | ECOLAB INC                                     | USD                | 600 690           | 1.80            |                                   |              |                    |              |                 |
| 942  | ELF BEAUTY INC                                 | USD                | 185 209           | 0.55            |                                   |              |                    |              |                 |
| 1 526  | FIRST SOLAR INC                                | USD                | 321 019           | 0.96            |                                   |              |                    |              |                 |
| 2 321  | GE VERNOVA INC                                 | USD                | 371 425           | 1.11            |                                   |              |                    |              |                 |
| 3 856  | GENERAL ELECTRIC CO                            | USD                | 571 951           | 1.71            |                                   |              |                    |              |                 |
| 10 439   | GENERAL MOTORS FINANCE                         | USD                | 452 527           | 1.36            |                                   |              |                    |              |                 |
| 1 024  | INTUIT INC                                     | USD                | 627 929           | 1.88            |                                   |              |                    |              |                 |
| 2 487  | LOWES COMPANIES INC                            | USD                | 511 578           | 1.53            |                                   |              |                    |              |                 |
| 2 873  | MERCK COMPANY INCORPORATED                     | USD                | 331 866           | 0.99            |                                   |              |                    |              |                 |
| 4 715  | MICROSOFT CORPORATION                          | USD                | 1 966 288         | 5.90            |                                   |              |                    |              |                 |
| 13 800   | NVIDIA CORPORATION                             | USD                | 1 590 718         | 4.77            |                                   |              |                    |              |                 |
| 1 883  | PALO ALTO NETWORKS INC                         | USD                | 595 620           | 1.78            |                                   |              |                    |              |                 |
| 3 174  | PROLOGIS INC                                   | USD                | 332 607           | 1.00            |                                   |              |                    |              |                 |
| 575  | REGENERON PHARMACEUTICALS                      | USD                | 563 884           | 1.69            |                                   |              |                    |              |                 |
| 1 601  | S&P GLOBAL INCORPORATED                        | USD                | 666 243           | 2.00            |                                   |              |                    |              |                 |
| 2 353  | SALESFORCE.COM INC                             | USD                | 564 457           | 1.69            |                                   |              |                    |              |                 |
| 1 018  | THERMO FISHER SCIENTIFIC INC                   | USD                | 525 266           | 1.57            |                                   |              |                    |              |                 |
| 3 918  | TJX COMPANIES INCORPORATED                     | USD                | 402 493           | 1.21            |                                   |              |                    |              |                 |
| 1 567  | TRANE TECHNOLOGIES PLC                         | USD                | 480 927           | 1.44            |                                   |              |                    |              |                 |
| 999  | VERTEX PHARMACEUTICALS INCORPORATED            | USD                | 436 903           | 1.31            |                                   |              |                    |              |                 |
| 3 074  | VISA INCORPORATED - A                          | USD                | 752 818           | 2.25            |                                   |              |                    |              |                 |
| 4 933  | WALT DISNEY COMPANY                            | USD                | 457 007           | 1.37            |                                   |              |                    |              |                 |
| <i>United Kingdom</i>  |  |                    |                   |                 |                                   |              |                    |              |                 |
| 15 628   | ANTOFAGASTA PLC                                | GBP                | 388 926           | 1.16            |                                   |              |                    |              |                 |
| 4 834  | ASTRAZENECA PLC                                | GBP                | 704 475           | 2.11            |                                   |              |                    |              |                 |
| 1 123  | LINDE PLC                                      | USD                | 459 793           | 1.38            |                                   |              |                    |              |                 |
| 154 596  | NATWEST GROUP PLC                              | GBP                | 568 533           | 1.70            |                                   |              |                    |              |                 |
| 10 305   | UNILEVER PLC                                   | GBP                | 528 103           | 1.58            |                                   |              |                    |              |                 |
| <i>Japan</i>   |  |                    |                   |                 |                                   |              |                    |              |                 |
| 32 500   | HITACHI LIMITED                                | JPY                | 682 619           | 2.04            |                                   |              |                    |              |                 |
| 48 000   | mitsubishi UFJ FINANCIAL GROUP                 | JPY                | 481 749           | 1.44            |                                   |              |                    |              |                 |
| 7 300  | SONY CORP                                      | JPY                | 578 415           | 1.73            |                                   |              |                    |              |                 |
| 23 900   | TOYOTA MOTOR CORP                              | JPY                | 457 386           | 1.37            |                                   |              |                    |              |                 |
| <i>China</i>   |  |                    |                   |                 |                                   |              |                    |              |                 |
| 13 500   | BYD COMPANY LIMITED - H                        | HKD                | 374 042           | 1.12            |                                   |              |                    |              |                 |
| 13 200   | TENCENT HOLDINGS LTD                           | HKD                | 585 136           | 1.75            |                                   |              |                    |              |                 |
| <i>France</i>  |  |                    |                   |                 |                                   |              |                    |              |                 |
| 8 128  | DANONE   | EUR                | 463 946           | 1.39            |                                   |              |                    |              |                 |
| 1 145  | LOREAL   | EUR                | 469 507           | 1.41            |                                   |              |                    |              |                 |
| <i>Denmark</i>   |  |                    |                   |                 |                                   |              |                    |              |                 |
| 5 286  | NOVO NORDISK A/S - B                           | DKK                | 712 791           | 2.13            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Taiwan</i>                     |              |                    |              |                 |
| 23 000   | TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD | TWD                | 641 060           | 1.92            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Canada</i>                     |              |                    |              |                 |
| 3 594  | WASTE CONNECTIONS INC                          | USD                | 588 051           | 1.76            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Germany</i>                    |              |                    |              |                 |
| 24 307   | DEUTSCHE TELEKOM AG - REG                      | EUR                | 570 728           | 1.71            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Spain</i>                      |              |                    |              |                 |
| 45 270   | IBERDROLA SA                                   | EUR                | 548 446           | 1.64            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Ireland</i>                    |              |                    |              |                 |
| 11 662   | EXPERIAN PLC                                   | GBP                | 507 002           | 1.52            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>South Korea</i>                |              |                    |              |                 |
| 2 900  | SK HYNIX INC                                   | KRW                | 464 858           | 1.39            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>India</i>                      |              |                    |              |                 |
| 7 148  | HDFC BANK LTD - ADR                            | USD                | 429 047           | 1.28            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Italy</i>                      |              |                    |              |                 |
| 65 365   | ENEL SPA                                       | EUR                | 424 480           | 1.27            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Singapore</i>                  |              |                    |              |                 |
| 12 580   | DBS GROUP HOLDINGS LTD                         | SGD                | 309 949           | 0.93            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Switzerland</i>                |              |                    |              |                 |
| 7 983  | STMICROELECTRONICS NV                          | EUR                | 294 373           | 0.88            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | Shares/Units in investment funds  |              |                    |              |                 |
|  |  |                    |                   |                 | <i>France</i>                     |              |                    |              |                 |
| 6.88   | BNP PARIBAS MOIS ISR - I CAP                   | EUR                | 165 414           | 0.50            |                                   |              |                    |              |                 |
|  |  |                    |                   |                 | <b>Total securities portfolio</b> |              |                    |              |                 |
|  |  |                    | <b>33 378 878</b> | <b>99.96</b>    |                                   |              |                    |              |                 |

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global Inflation-Linked Bond

## Securities portfolio at 30/06/2024

*Expressed in EUR*

| Quantity   | Denomination                                 | Quotation currency | Market value       | % of net assets | Quantity       | 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>470 810 171</b> | <b>97.49</b>    |                |   |                    |              |                 |
| <i>United States of America</i>  |  |                    |                    |                 |                |   |                    |              |                 |
| 5 034 145  | US TREASURY INFL IX N/B 0.125% 16-15/07/2026 | USD                | 4 490 342          | 0.93            | 2 237 047      | UK TREASURY I/L GILT 0.375% 11-22/03/2062           | GBP                | 1 918 554    | 0.40            |
| 17 015 282   | US TREASURY INFL IX N/B 0.125% 20-15/07/2030 | USD                | 14 211 340         | 2.94            | 14 046 850     | UK TREASURY I/L GILT 0.500% 09-22/03/2050           | GBP                | 13 407 854   | 2.78            |
| 18 122 909   | US TREASURY INFL IX N/B 0.125% 21-15/01/2031 | USD                | 14 928 044         | 3.09            | 3 797 940      | UK TREASURY I/L GILT 0.625% 09-22/11/2042           | GBP                | 4 086 398    | 0.85            |
| 7 145 680  | US TREASURY INFL IX N/B 0.125% 21-15/07/2031 | USD                | 5 855 635          | 1.21            | 1 162 276      | UK TREASURY I/L GILT 0.625% 10-22/03/2040           | GBP                | 1 283 909    | 0.27            |
| 14 135 761   | US TREASURY INFL IX N/B 0.125% 22-15/01/2032 | USD                | 11 420 699         | 2.36            | 1 173 625      | UK TREASURY I/L GILT 0.625% 23-22/03/2045           | GBP                | 1 213 835    | 0.25            |
| 5 248 992  | US TREASURY INFL IX N/B 0.125% 22-15/02/2052 | USD                | 2 782 826          | 0.58            | 2 009 507      | UK TREASURY I/L GILT 0.750% 07-22/11/2047           | GBP                | 2 095 352    | 0.43            |
| 30 098 709   | US TREASURY INFL IX N/B 0.125% 22-15/04/2027 | USD                | 26 428 849         | 5.47            | 4 865 814      | UK TREASURY I/L GILT 0.750% 23-22/11/2033           | GBP                | 5 820 891    | 1.21            |
| 11 107 503   | US TREASURY INFL IX N/B 0.375% 17-15/07/2027 | USD                | 9 838 412          | 2.04            | 842 878        | UK TREASURY I/L GILT 1.125% 07-22/11/2037           | GBP                | 1 024 151    | 0.21            |
| 9 664 564  | US TREASURY INFL IX N/B 0.500% 18-15/01/2028 | USD                | 8 499 926          | 1.76            | 3 972 127      | UK TREASURY I/L GILT 1.250% 05-22/11/2055           | GBP                | 4 555 757    | 0.94            |
| 789 322  | US TREASURY INFL IX N/B 0.625% 13-15/02/2043 | USD                | 553 611            | 0.11            | 21 765 415     | UK TREASURY I/L GILT 1.250% 06-22/11/2027           | GBP                | 26 443 153   | 5.47            |
| 3 556 066  | US TREASURY INFL IX N/B 0.625% 22-15/07/2032 | USD                | 2 975 442          | 0.62            | 2 989 858      | UK TREASURY I/L STOCK 0.125% 15-22/03/2046          | GBP                | 2 726 472    | 0.56            |
| 11 168 491   | US TREASURY INFL IX N/B 0.750% 12-15/02/2042 | USD                | 8 146 744          | 1.69            | <i>France</i>  |   |                    |              |                 |
| 295 881  | US TREASURY INFL IX N/B 0.750% 15-15/02/2045 | USD                | 206 925            | 0.04            | 448 793        | FRANCE O.A.T. 0.100% 16-25/07/2047                  | EUR                | 42 140 447   | 8.74            |
| 4 174 794  | US TREASURY INFL IX N/B 0.750% 18-15/07/2028 | USD                | 3 703 584          | 0.77            | 4 838 082      | FRANCE O.A.T. 0.100% 17-01/03/2028                  | EUR                | 347 605      | 0.07            |
| 4 371 746  | US TREASURY INFL IX N/B 0.875% 17-15/02/2047 | USD                | 3 064 802          | 0.63            | 1 978 701      | FRANCE O.A.T. 0.100% 21-25/07/2031                  | EUR                | 4 621 815    | 0.96            |
| 3 321 501  | US TREASURY INFL IX N/B 1.000% 16-15/02/2046 | USD                | 2 419 143          | 0.50            | 5 918 302      | FRANCE O.A.T. I/L 0.100% 21-01/03/2032              | EUR                | 1 864 181    | 0.39            |
| 9 940 569  | US TREASURY INFL IX N/B 1.000% 18-15/02/2048 | USD                | 7 103 771          | 1.47            | 3 274 007      | FRANCE O.A.T. I/L 0.100% 22-25/07/2038              | EUR                | 5 492 333    | 1.14            |
| 3 217 281  | US TREASURY INFL IX N/B 1.000% 19-15/02/2049 | USD                | 2 281 499          | 0.47            | 772 471        | FRANCE O.A.T. I/L 0.700% 14-25/07/2030              | EUR                | 2 817 358    | 0.58            |
| 12 594 834   | US TREASURY INFL IX N/B 1.125% 23-15/01/2033 | USD                | 10 875 099         | 2.25            | 2 437 249      | FRANCE O.A.T. I/L 1.800% 07-25/07/2040              | EUR                | 762 211      | 0.16            |
| 25 757 525   | US TREASURY INFL IX N/B 1.250% 23-15/04/2028 | USD                | 23 226 252         | 4.81            | 21 705 028     | FRANCE O.A.T. I/L 1.850% 11-25/07/2027              | EUR                | 2 636 891    | 0.55            |
| 6 091 453  | US TREASURY INFL IX N/B 1.375% 14-15/02/2044 | USD                | 4 872 176          | 1.01            | 1 411 285      | FRANCE O.A.T. I/L 0.950% 24-25/07/2043              | EUR                | 22 260 245   | 4.61            |
| 21 532 680   | US TREASURY INFL IX N/B 1.375% 23-15/07/2033 | USD                | 18 981 419         | 3.93            | <i>Italy</i>   |   |                    |              |                 |
| 11 037 564   | US TREASURY INFL IX N/B 1.500% 23-15/02/2053 | USD                | 8 658 096          | 1.79            | 1 578 872      | ITALY BTPS 0.100% 22-15/05/2033                     | EUR                | 26 308 562   | 5.45            |
| 23 969 291   | US TREASURY INFL IX N/B 1.625% 22-15/10/2027 | USD                | 22 013 871         | 4.56            | 1 984 496      | ITALY BTPS 0.650% 20-15/05/2026                     | EUR                | 1 333 448    | 0.28            |
| 935 001  | US TREASURY INFL IX N/B 1.750% 24-15/01/2034 | USD                | 847 034            | 0.18            | 10 573 780     | ITALY BTPS 1.500% 23-15/05/2029                     | EUR                | 1 937 443    | 0.40            |
| 581 494  | US TREASURY INFL IX N/B 2.125% 10-15/02/2040 | USD                | 537 330            | 0.11            | 10 622 307     | ITALY BTPS 2.400% 23-15/05/2039                     | EUR                | 10 418 394   | 2.16            |
| 2 919 709  | US TREASURY INFL IX N/B 2.125% 11-15/02/2041 | USD                | 2 701 951          | 0.56            | 1 391 994      | ITALY BTPS I/L 0.150% 21-15/05/2051                 | EUR                | 839 966      | 0.17            |
| 1 612 554  | US TREASURY INFL IX N/B 2.125% 24-15/02/2054 | USD                | 1 463 869          | 0.30            | 1 101 194      | ITALY BTPS I/L 3.100% 11-15/09/2026                 | EUR                | 1 136 416    | 0.24            |
| 25 377 592   | US TREASURY INFL IX N/B 2.375% 23-15/10/2028 | USD                | 24 001 455         | 4.97            | <i>Spain</i>   |   |                    |              |                 |
| <i>United Kingdom</i>  |  |                    |                    |                 | 8 246 996      | SPAIN I/L BOND 0.650% 17-30/11/2027                 | EUR                | 21 793 878   | 4.52            |
| 4 403 605  | UK TREASURY I/L GILT 0.125% 11-22/03/2029    | GBP                | 5 120 330          | 1.06            | 4 056 771      | SPAIN I/L BOND 0.700% 18-30/11/2033                 | EUR                | 8 115 052    | 1.68            |
| 10 330 213   | UK TREASURY I/L GILT 0.125% 12-22/03/2044    | GBP                | 9 750 387          | 2.02            | 1 693 597      | SPAIN I/L BOND 1.000% 15-30/11/2030                 | EUR                | 3 853 503    | 0.80            |
| 5 769 691  | UK TREASURY I/L GILT 0.125% 13-22/03/2068    | GBP                | 4 262 494          | 0.88            | 1 158 927      | SPAIN I/L BOND 1.800% 14-30/11/2024                 | EUR                | 1 684 064    | 0.35            |
| 1 724 847  | UK TREASURY I/L GILT 0.125% 14-22/03/2058    | GBP                | 1 375 270          | 0.28            | 6 553 350      | SPAIN I/L BOND 2.050% 23-30/11/2039                 | EUR                | 1 157 992    | 0.24            |
| 197 989  | UK TREASURY I/L GILT 0.125% 16-22/11/2065    | GBP                | 148 709            | 0.03            | <i>Japan</i>   |   |                    |              |                 |
| 4 611 287  | UK TREASURY I/L GILT 0.125% 17-10/08/2048    | GBP                | 4 066 349          | 0.84            | 595 290 624    | JAPAN I/L-10YR 0.005% 21-10/03/2031                 | JPY                | 8 430 910    | 1.75            |
| 2 615 686  | UK TREASURY I/L GILT 0.125% 21-22/03/2039    | GBP                | 2 704 794          | 0.56            | 128 738 000    | JAPAN I/L-10YR 0.100% 14-10/09/2024                 | JPY                | 3 694 572    | 0.77            |
| 5 349 843  | UK TREASURY I/L GILT 0.125% 21-22/03/2051    | GBP                | 4 528 671          | 0.94            | 9 846 000      | JAPAN I/L-10YR 0.100% 15-10/03/2025                 | JPY                | 751 208      | 0.16            |
| 278 315  | UK TREASURY I/L GILT 0.125% 21-22/03/2073    | GBP                | 212 453            | 0.04            | 323 477 406    | JAPAN I/L-10YR 0.100% 16-10/03/2026                 | JPY                | 57 862       | 0.01            |
| 55 641   | UK TREASURY I/L GILT 0.250% 12-22/03/2052    | GBP                | 48 593             | 0.01            | 40 936 545     | JAPAN I/L-10YR 0.100% 18-10/03/2028                 | JPY                | 1 930 243    | 0.40            |
|  |  |                    |                    |                 | 97 052 400     | JAPAN I/L-10YR 0.100% 19-10/03/2029                 | JPY                | 249 454      | 0.05            |
|  |  |                    |                    |                 | 182 207 376    | JAPAN I/L-10YR 0.200% 20-10/03/2030                 | JPY                | 593 323      | 0.12            |
|  |  |                    |                    |                 | <i>Germany</i> |   |                    |              |                 |
|  |  |                    |                    |                 | 8 430 277      |   |                    |              |                 |
|  |  |                    |                    |                 | 1 633 429      | BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026 | EUR                | 1 593 644    | 0.33            |
|  |  |                    |                    |                 | 5 181 313      | BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046 | EUR                | 4 753 619    | 0.98            |
|  |  |                    |                    |                 | 2 145 397      | BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033 | EUR                | 2 083 014    | 0.43            |
|  |  |                    |                    |                 | <i>Canada</i>  |   |                    |              |                 |
|  |  |                    |                    |                 | 8 113 946      |   |                    |              |                 |
|  |  |                    |                    |                 | 1 801 926      | CANADA GOVERNMENT I/L 1.250% 13-01/12/2047          | CAD                | 1 124 897    | 0.23            |
|  |  |                    |                    |                 | 1 930 126      | CANADA GOVERNMENT I/L 1.500% 10-01/12/2044          | CAD                | 1 265 918    | 0.26            |
|  |  |                    |                    |                 | 2 033 596      | CANADA GOVERNMENT I/L 2.000% 07-01/12/2041          | CAD                | 1 437 334    | 0.30            |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Inflation-Linked Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Global Megatrends

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination   | Quotation currency | Market value         | % of net assets | Quantity                 | Denomination  | Quotation currency | Market value | % of net assets |
|--|--|--------------------|----------------------|-----------------|--------------------------|---|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |                      |                 |                          |   |                    |              |                 |
| <b>Bonds</b>   |  |                    | <b>1 116 750 957</b> | <b>81.76</b>    |                          |   |                    |              |                 |
| <i>Germany</i>   |  |                    |                      |                 | <i>170 457 645 12.45</i> |   |                    |              |                 |
| 3 700 000  | BERLIN HYP AG 0.375% 22-25/01/2027                         | EUR                | 3 389 809            | 0.25            | 737 879                  | FRANCE O.A.T. I/L 0.100% 22-25/07/2038                      | EUR                | 634 962      | 0.05            |
| 20 600 000   | BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053            | EUR                | 16 983 670           | 1.24            | 8 500 000                | ICADE 1.000% 22-19/01/2030                                  | EUR                | 7 184 427    | 0.53            |
| 1 000 000  | BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025        | EUR                | 962 740              | 0.07            | 3 100 000                | ICADE 1.500% 17-13/09/2027                                  | EUR                | 2 882 694    | 0.21            |
| 2 000 000  | BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029            | EUR                | 1 966 000            | 0.14            | 7 800 000                | ILE DE FRANCE MB 0.400% 21-28/05/2031                       | EUR                | 6 390 445    | 0.47            |
| 60 000 000   | BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033            | EUR                | 59 281 799           | 4.33            | 1 000 000                | LA BANQUE POSTALE 1.375% 19-24/04/2029                      | EUR                | 889 935      | 0.07            |
| 1 000 000  | DAIMLER AG 0.750% 20-10/09/2030                            | EUR                | 855 522              | 0.06            | 7 800 000                | LA BANQUE POSTALE 1.625% 22-12/05/2030                      | EUR                | 7 150 534    | 0.52            |
| 4 062 000  | DAIMLER AG 0.750% 21-11/03/2033                            | EUR                | 3 227 882            | 0.24            | 3 700 000                | LA BANQUE POSTALE H 3.125% 24-29/01/2034                    | EUR                | 3 671 996    | 0.27            |
| 5 600 000  | DEUTSCHE WOHNEN 0.500% 21-07/04/2031                       | EUR                | 4 387 002            | 0.32            | 9 700 000                | LA POSTE SA 1.450% 18-30/11/2028                            | EUR                | 8 881 860    | 0.65            |
| 2 766 000  | DZ HYP AG 3.375% 23-31/01/2028                             | EUR                | 2 783 403            | 0.20            | 1 100 000                | PSA BANQUE FRANCE 3.875% 23-19/01/2026                      | EUR                | 1 101 748    | 0.08            |
| 1 250 000  | E.ON SE 0.350% 19-28/02/2030                               | EUR                | 1 054 526            | 0.08            | 100 000                  | R.A.T.P. 0.875% 17-25/05/2027                               | EUR                | 93 336       | 0.01            |
| 3 300 000  | E.ON SE 0.375% 20-29/09/2027                               | EUR                | 3 002 834            | 0.22            | 2 119 000                | RCI BANQUE 4.875% 23-14/06/2028                             | EUR                | 2 183 349    | 0.16            |
| 3 784 000  | E.ON SE 3.375% 24-15/01/2031                               | EUR                | 3 735 614            | 0.27            | 3 100 000                | ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034 | EUR                | 2 402 875    | 0.18            |
| 1 549 000  | E.ON SE 3.875% 23-12/01/2035                               | EUR                | 1 542 449            | 0.11            | 2 700 000                | ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 23-07/12/2031 | EUR                | 2 689 062    | 0.20            |
| 4 153 000  | E.ON SE 4.000% 23-29/08/2033                               | EUR                | 4 228 974            | 0.31            | 1 000 000                | SFIL SA 0.000% 20-23/11/2028                                | EUR                | 866 465      | 0.06            |
| 800 000  | EUROGRID GMBH 3.279% 22-05/09/2031                         | EUR                | 776 141              | 0.06            | 7 000 000                | SNCF RESEAU 0.750% 19-25/05/2036                            | EUR                | 5 038 133    | 0.37            |
| 1 300 000  | EUROGRID GMBH 3.598% 24-01/02/2029                         | EUR                | 1 292 508            | 0.09            | 3 400 000                | SNCF RESEAU 0.875% 19-22/01/2029                            | EUR                | 3 047 281    | 0.22            |
| 100 000  | ING-DIBA AG 0.010% 21-07/10/2028                           | EUR                | 87 618               | 0.01            | 2 500 000                | SNCF RESEAU 1.000% 16-09/11/2031                            | EUR                | 2 107 067    | 0.15            |
| 1 000 000  | KFW 0.000% 20-15/09/2028                                   | EUR                | 886 409              | 0.06            | 1 100 000                | SNCF RESEAU 1.875% 17-30/03/2034                            | EUR                | 948 984      | 0.07            |
| 100 000  | KFW 0.000% 21-15/06/2029                                   | EUR                | 86 728               | 0.01            | 2 000 000                | SNCF RESEAU 2.250% 17-20/12/2047                            | EUR                | 1 460 830    | 0.11            |
| 10 000 000   | KFW 0.750% 20-30/09/2030                                   | USD                | 7 487 905            | 0.55            | 100 000                  | SOCIETE NATIONAL 0.625% 20-17/04/2030                       | EUR                | 85 806       | 0.01            |
| 33 600 000   | KFW 0.875% 19-15/09/2026                                   | GBP                | 36 615 049           | 2.68            | 100 000                  | SOCIETE NATIONAL 3.125% 22-02/11/2027                       | EUR                | 99 095       | 0.01            |
| 6 835 000  | KFW 1.375% 22-07/06/2032                                   | EUR                | 6 104 791            | 0.45            | 3 300 000                | SOCIETE PARIS 0.000% 20-25/11/2030                          | EUR                | 2 681 654    | 0.20            |
| 1 000 000  | KFW 3.250% 23-24/03/2031                                   | EUR                | 1 021 547            | 0.07            | 4 000 000                | SOCIETE PARIS 0.300% 21-25/11/2031                          | EUR                | 3 210 193    | 0.23            |
| 500 000  | NRW BANK 0.500% 17-13/09/2027                              | EUR                | 461 406              | 0.03            | 3 000 000                | SOCIETE PARIS 0.700% 20-15/10/2060                          | EUR                | 1 130 680    | 0.08            |
| 100 000  | NRW BANK 0.875% 15-10/11/2025                              | EUR                | 96 741               | 0.01            | 500 000                  | SOCIETE PARIS 1.000% 20-18/02/2070                          | EUR                | 195 981      | 0.01            |
| 700 000  | UNICREDIT 2.625% 22-27/04/2028                             | EUR                | 685 327              | 0.05            | 100 000                  | SOCIETE PARIS 1.125% 18-22/10/2028                          | EUR                | 91 504       | 0.01            |
| 2 100 000  | VONOVIA SE 0.625% 21-24/03/2031                            | EUR                | 1 674 590            | 0.12            | 1 700 000                | SOCIETE PARIS 1.125% 19-25/05/2034                          | EUR                | 1 358 742    | 0.10            |
| 1 700 000  | VONOVIA SE 2.375% 22-25/03/2032                            | EUR                | 1 503 521            | 0.11            | 8 000 000                | SOCIETE PARIS 1.700% 19-25/05/2050                          | EUR                | 5 170 734    | 0.38            |
| 4 100 000  | VONOVIA SE 5.000% 22-23/11/2030                            | EUR                | 4 275 140            | 0.31            | 9 500 000                | SOCIETE PARIS 3.500% 23-25/05/2043                          | EUR                | 9 004 072    | 0.66            |
| <i>France</i>  |  |                    |                      |                 | <i>167 260 281 12.28</i> |   |                    |              |                 |
| 100 000  | AIR LIQUIDE FINANCE 0.375% 21-27/05/2031                   | EUR                | 81 652               | 0.01            | 6 300 000                | SUEZ 4.625% 22-03/11/2028                                   | EUR                | 6 472 145    | 0.47            |
| 900 000  | ALD SA 4.000% 22-05/07/2027                                | EUR                | 906 677              | 0.07            | 3 900 000                | SUEZ 5.000% 22-03/11/2032                                   | EUR                | 4 129 223    | 0.30            |
| 3 900 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027    | EUR                | 3 485 632            | 0.26            | 2 900 000                | URW 4.125% 23-11/12/2030                                    | EUR                | 2 900 602    | 0.21            |
| 1 500 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028    | EUR                | 1 314 787            | 0.10            | 1 300 000                | VALEO SE 5.875% 23-12/04/2029                               | EUR                | 1 360 211    | 0.10            |
| 1 300 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031    | EUR                | 1 282 081            | 0.09            | <i>Belgium</i>           |   |                    |              |                 |
| 7 200 000  | BPCE SFH 0.010% 20-27/05/2030                              | EUR                | 5 962 329            | 0.44            | 4 000 000                | BELFIUS BANK SA 0.375% 21-08/06/2027                        | EUR                | 3 638 955    | 0.27            |
| 11 700 000   | BPCE SFH 3.125% 24-22/05/2034                              | EUR                | 11 580 169           | 0.85            | 5 100 000                | BELFIUS BANK SA 3.625% 24-11/06/2030                        | EUR                | 5 093 678    | 0.37            |
| 2 200 000  | BPIFRANCE 0.000% 21-25/05/2028                             | EUR                | 1 943 215            | 0.14            | 6 300 000                | BELFIUS BANK SA 3.875% 23-12/06/2028                        | EUR                | 6 383 859    | 0.47            |
| 2 500 000  | CAISSE FR DE FINANCEMENT 0.100% 19-13/11/2029              | EUR                | 2 120 220            | 0.16            | 37 400 000               | BELGIUM GOVERNMENT 1.250% 18-22/04/2033                     | EUR                | 32 401 116   | 2.37            |
| 4 000 000  | CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028 | EUR                | 3 512 822            | 0.26            | 30 856 548               | BELGIUM GOVERNMENT 2.750% 22-22/04/2039                     | EUR                | 28 659 871   | 2.10            |
| 3 600 000  | COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034             | EUR                | 3 533 105            | 0.26            | 1 600 000                | ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033              | EUR                | 1 592 933    | 0.12            |
| 1 000 000  | CREDIT AGRICOLE SA 0.375% 19-21/10/2025                    | EUR                | 957 911              | 0.07            | 30 000 000               | EUROPEAN UNION 0.400% 21-04/02/2037                         | EUR                | 21 276 680   | 1.56            |
| 700 000  | CREDIT AGRICOLE SA 4.375% 23-27/11/2033                    | EUR                | 722 341              | 0.05            | 13 200 000               | EUROPEAN UNION 1.250% 22-04/02/2043                         | EUR                | 9 256 741    | 0.68            |
| 4 800 000  | ENGIE 1.000% 21-26/10/2036                                 | EUR                | 3 423 897            | 0.25            | 2 960 000                | EUROPEAN UNION 2.625% 22-04/02/2048                         | EUR                | 2 549 672    | 0.19            |
| 3 300 000  | ENGIE 3.500% 22-27/09/2029                                 | EUR                | 3 282 161            | 0.24            | 6 495 571                | EUROPEAN UNION 2.750% 22-04/02/2033                         | EUR                | 6 345 069    | 0.46            |
| 3 308 000  | FAURECIA 2.375% 21-15/06/2029                              | EUR                | 2 966 532            | 0.22            | 4 698 351                | EUROPEAN UNION 3.250% 24-04/02/2050                         | EUR                | 4 491 736    | 0.33            |
| 31 959 672   | FRANCE O.A.T. 0.500% 21-25/06/2044                         | EUR                | 18 078 308           | 1.32            | 6 500 000                | FLUVIUS 0.250% 20-02/12/2030                                | EUR                | 5 297 188    | 0.39            |
| 2 652 466  | FRANCE O.A.T. 1.750% 17-25/06/2039                         | EUR                | 2 123 803            | 0.16            | 4 400 000                | KBC GROUP NV 3.750% 24-27/03/2032                           | EUR                | 4 370 084    | 0.32            |
| 2 753 785  | FRANCE O.A.T. 3.000% 24-25/06/2049                         | EUR                | 2 466 014            | 0.18            | 1 500 000                | PROXIMUS SADP 0.750% 21-17/11/2036                          | EUR                | 1 048 995    | 0.08            |

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2024

*Expressed in EUR*

| Quantity    | Denomination                                | Quotation currency | Market value      | % of net assets | Quantity   | Denomination                              | Quotation currency | Market value       | % of net assets |
|-------------|---|--------------------|-------------------|-----------------|------------|---|--------------------|--------------------|-----------------|
|             | <i>Canada</i>                               |                    | <i>43 952 320</i> | <i>3.21</i>     |            | <i>Japan</i>                              |                    | <i>8 204 747</i>   | <i>0.61</i>     |
| 51 839 000  | CANADA GOVERNMENT 2.250% 22-01/12/2029      | CAD                | 33 247 782        | 2.43            | 3 141 000  | JPN FIN ORG MUNI 0.010% 21-02/02/2028     | EUR                | 2 800 690          | 0.21            |
| 2 880 000   | CDP FINANCIAL 1.000% 21-26/05/2026          | USD                | 2 493 797         | 0.18            | 3 723 000  | NIDEC CORP 0.046% 21-30/03/2026           | EUR                | 3 501 966          | 0.26            |
| 12 300 000  | CPPIB CAPITAL 3.000% 18-15/06/2028          | CAD                | 8 143 274         | 0.60            | 2 000 000  | NTT FINANCE 0.082% 21-13/12/2025          | EUR                | 1 902 091          | 0.14            |
| 100 000     | ONTARIO PROVINCE 2.650% 18-05/02/2025       | CAD                | 67 467            | 0.00            |            | <i>United Kingdom</i>                     |                    | <i>4 762 747</i>   | <i>0.35</i>     |
|             | <i>Austria</i>                              |                    | <i>35 239 986</i> | <i>2.58</i>     | 2 942 000  | DS SMITH PLC 4.375% 23-27/07/2027         | EUR                | 2 998 470          | 0.22            |
| 8 664 000   | REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049    | EUR                | 6 544 567         | 0.48            | 1 000 000  | SSE PLC 0.875% 17-06/09/2025              | EUR                | 967 836            | 0.07            |
| 28 000 000  | REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029    | EUR                | 27 983 877        | 2.05            | 825 000    | SSE PLC 2.875% 22-01/08/2029              | EUR                | 796 441            | 0.06            |
| 1 100 000   | VERBUND AG 0.900% 21-01/04/2041             | EUR                | 711 542           | 0.05            |            | <b>Floating rate bonds</b>                |                    | <b>202 418 982</b> | <b>14.81</b>    |
|             | <i>Chile</i>                                |                    | <i>29 527 641</i> | <i>2.16</i>     |            | <i>The Netherlands</i>                    |                    | <i>50 182 222</i>  | <i>3.66</i>     |
| 4 500 000   | CHILE 2.550% 20-27/01/2032                  | USD                | 3 529 041         | 0.26            | 5 600 000  | COOPERATIEVE RAB 21-24/02/2027 FRN        | USD                | 4 852 312          | 0.36            |
| 38 700 000  | CHILE 3.500% 19-25/01/2050                  | USD                | 25 998 600        | 1.90            | 3 000 000  | IBERDROLA INTERNATIONAL 19-31/12/2049 FRN | EUR                | 2 973 543          | 0.22            |
|             | <i>Sweden</i>                               |                    | <i>29 254 958</i> | <i>2.14</i>     | 2 200 000  | IBERDROLA INTERNATIONAL 21-31/12/2061 FRN | EUR                | 2 044 413          | 0.15            |
| 100 000     | SBAB BANK AB 0.125% 21-27/08/2026           | EUR                | 92 984            | 0.01            | 15 100 000 | ING GROEP NV 21-07/12/2028 FRN            | GBP                | 15 635 020         | 1.14            |
| 1 500 000   | SBAB BANK AB 0.500% 20-13/05/2025           | EUR                | 1 457 375         | 0.11            | 1 200 000  | ING GROEP NV 21-09/06/2032 FRN            | EUR                | 1 088 293          | 0.08            |
| 1 000 000   | SBAB BANK AB 1.875% 22-10/12/2025           | EUR                | 975 736           | 0.07            | 3 800 000  | ING GROEP NV 22-23/05/2026 FRN            | EUR                | 3 740 109          | 0.27            |
| 2 043 000   | SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027  | EUR                | 1 820 557         | 0.13            | 2 400 000  | ING GROEP NV 22-24/08/2033 FRN            | EUR                | 2 378 591          | 0.17            |
| 973 000     | SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029  | EUR                | 941 531           | 0.07            | 3 100 000  | ING GROEP NV 24-12/02/2035 FRN            | EUR                | 3 115 052          | 0.23            |
| 112 080 000 | SWEDEN KINGDOM 0.125% 20-09/09/2030         | SEK                | 8 696 026         | 0.64            | 846 000    | KONINKLIJKE KPN 22-21/12/2170 FRN         | EUR                | 883 300            | 0.06            |
| 6 200 000   | VATTENFALL AB 0.050% 20-15/10/2025          | EUR                | 5 927 745         | 0.43            | 900 000    | TELEFONICA EUROPE 22-23/11/2171 FRN       | EUR                | 975 343            | 0.07            |
| 4 292 000   | VATTENFALL AB 0.125% 21-12/02/2029          | EUR                | 3 685 438         | 0.27            | 2 600 000  | TELEFONICA EUROPE 23-03/05/2171 FRN       | EUR                | 2 721 368          | 0.20            |
| 4 539 000   | VOLVO CAR AB 2.500% 20-07/10/2027           | EUR                | 4 293 401         | 0.31            | 3 000 000  | TELEFONICA EUROPE 23-07/09/2172 FRN       | EUR                | 3 251 501          | 0.24            |
| 495 000     | VOLVO CAR AB 4.250% 22-31/05/2028           | EUR                | 493 386           | 0.04            | 2 200 000  | TELEFONICA EUROPE 24-15/04/2172 FRN       | EUR                | 2 249 375          | 0.16            |
| 871 000     | VOLVO CAR AB 4.750% 24-08/05/2030           | EUR                | 870 779           | 0.06            | 4 400 000  | VOLKSBANK NV 22-04/05/2027 FRN            | EUR                | 4 274 002          | 0.31            |
|             | <i>Denmark</i>                              |                    | <i>28 507 566</i> | <i>2.08</i>     |            | <i>Spain</i>                              |                    | <i>28 333 689</i>  | <i>2.08</i>     |
| 1 928 000   | AP MOLLER 3.750% 24-05/03/2032              | EUR                | 1 924 282         | 0.14            | 3 400 000  | BANCO SANTANDER 21-24/06/2029 FRN         | EUR                | 3 011 471          | 0.22            |
| 45 892 308  | DENMARK - BULLET 2.250% 23-15/11/2033       | DKK                | 6 048 564         | 0.44            | 1 000 000  | CAIXABANK 20-18/11/2026 FRN               | EUR                | 953 347            | 0.07            |
| 3 150 000   | KOMMUNEKREDIT 0.125% 20-26/09/2040          | EUR                | 1 917 844         | 0.14            | 1 000 000  | CAIXABANK 21-09/02/2029 FRN               | EUR                | 888 500            | 0.07            |
| 9 800 000   | ORSTED A/S 2.500% 19-16/05/2033             | GBP                | 9 316 367         | 0.68            | 4 900 000  | CAIXABANK 21-18/06/2031 FRN               | EUR                | 4 618 085          | 0.34            |
| 8 200 000   | ORSTED A/S 5.375% 22-13/09/2042             | GBP                | 9 300 509         | 0.68            | 1 900 000  | CAIXABANK 22-14/11/2030 FRN               | EUR                | 2 031 280          | 0.15            |
|             | <i>Ireland</i>                              |                    | <i>15 706 196</i> | <i>1.15</i>     | 3 500 000  | CAIXABANK 24-09/02/2032 FRN               | EUR                | 3 503 083          | 0.26            |
| 15 000 000  | IRISH GOVERNMENT 3.000% 23-18/10/2043       | EUR                | 14 500 775        | 1.06            | 1 000 000  | IBERCAJA 24-30/07/2028 FRN                | EUR                | 1 008 570          | 0.07            |
| 1 417 000   | SMURFIT KAPPA 0.500% 21-22/09/2029          | EUR                | 1 205 421         | 0.09            | 1 900 000  | IBERDROLA FINANCE SA 23-25/07/2171 FRN    | EUR                | 1 923 088          | 0.14            |
|             | <i>Finland</i>                              |                    | <i>15 067 220</i> | <i>1.11</i>     | 1 500 000  | IBERDROLA FINANCE SA 24-16/04/2172 FRN    | EUR                | 1 520 383          | 0.11            |
| 400 000     | MUNI FINANCE PLC 0.750% 17-07/09/2027       | EUR                | 372 752           | 0.03            | 5 300 000  | KUTXABANK 21-14/10/2027 FRN               | EUR                | 4 912 583          | 0.36            |
| 200 000     | NORDEA BANK ABP 0.500% 21-19/03/2031        | EUR                | 164 754           | 0.01            | 3 900 000  | KUTXABANK 23-15/06/2027 FRN               | EUR                | 3 963 299          | 0.29            |
| 2 401 000   | NORDEA BANK ABP 1.125% 22-16/02/2027        | EUR                | 2 256 708         | 0.17            |            | <i>France</i>                             |                    | <i>26 948 992</i>  | <i>1.98</i>     |
| 4 000 000   | NORDIC INVESTMENT BANK 0.000% 19-25/09/2026 | EUR                | 3 738 793         | 0.27            | 100 000    | BNP PARIBAS 20-14/10/2027 FRN             | EUR                | 92 454             | 0.01            |
| 100 000     | NORDIC INVESTMENT BANK 0.500% 18-03/11/2025 | EUR                | 96 420            | 0.01            | 4 200 000  | BNP PARIBAS 21-30/05/2028 FRN             | EUR                | 3 822 368          | 0.28            |
| 1 661 000   | NORDIC INVST BNK 2.625% 24-24/01/2031       | EUR                | 1 632 796         | 0.12            | 6 500 000  | BPCE 22-14/01/2028 FRN                    | EUR                | 5 963 674          | 0.44            |
| 5 914 000   | STORA ENSO OYJ 0.625% 20-02/12/2030         | EUR                | 4 820 884         | 0.35            | 11 300 000 | CNP ASSURANCES 19-27/07/2050 FRN          | EUR                | 9 766 148          | 0.71            |
| 1 979 000   | STORA ENSO OYJ 4.000% 23-01/06/2026         | EUR                | 1 984 113         | 0.15            | 1 500 000  | SOCIETE GENERALE 20-22/09/2028 FRN        | EUR                | 1 359 613          | 0.10            |
|             | <i>Norway</i>                               |                    | <i>8 353 245</i>  | <i>0.61</i>     | 5 800 000  | SOCIETE GENERALE 23-28/09/2029 FRN        | EUR                | 5 944 735          | 0.44            |
| 300 000     | DNB BOLIGKREDIT 0.010% 21-21/01/2031        | EUR                | 244 802           | 0.02            |            | <i>Ireland</i>                            |                    | <i>25 060 589</i>  | <i>1.83</i>     |
| 1 993 000   | SPAREBANK 1 OEST 0.125% 21-03/03/2028       | EUR                | 1 762 092         | 0.13            | 4 840 000  | AIB GROUP PLC 21-17/11/2027 FRN           | EUR                | 4 468 560          | 0.33            |
| 1 000 000   | SPAREBANK 1 SR 2.875% 22-20/09/2025         | EUR                | 989 285           | 0.07            | 2 884 000  | AIB GROUP PLC 22-04/07/2026 FRN           | EUR                | 2 875 631          | 0.21            |
| 4 192 000   | SPAREBANK 1 SR 4.875% 23-24/08/2028         | EUR                | 4 360 291         | 0.32            | 4 149 000  | AIB GROUP PLC 22-16/02/2029 FRN           | EUR                | 4 409 503          | 0.32            |
| 1 000 000   | SPAREBANKEN 3.125% 22-14/11/2025            | EUR                | 996 775           | 0.07            | 2 222 000  | AIB GROUP PLC 23-23/10/2031 FRN           | EUR                | 2 372 581          | 0.17            |
|             |   |                    |                   |                 | 1 855 000  | AIB GROUP PLC 24-20/05/2035 FRN           | EUR                | 1 839 373          | 0.13            |
|             |   |                    |                   |                 | 3 303 000  | BANK OF IRELAND 21-10/05/2027 FRN         | EUR                | 3 104 760          | 0.23            |
|             |   |                    |                   |                 | 2 900 000  | BANK OF IRELAND 21-11/08/2031 FRN         | EUR                | 2 738 741          | 0.20            |
|             |   |                    |                   |                 | 3 075 000  | BANK OF IRELAND 23-04/07/2031 FRN         | EUR                | 3 251 440          | 0.24            |

# BNP PARIBAS FUNDS Green Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Green Tigers

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Health Care Innovators

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Inclusive Growth

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS India Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Japan Equity

## Securities portfolio at 30/06/2024

Expressed in JPY

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

# BNP PARIBAS FUNDS Japan Small Cap

## Securities portfolio at 30/06/2024

Expressed in JPY

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

# BNP PARIBAS FUNDS Japan Small Cap

## Securities portfolio at 30/06/2024

Expressed in JPY

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

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                   | Quotation currency | Market value      | % of net assets | Quantity               | Denomination | Quotation currency | Market value | % of net assets |
|--|--|--------------------|-------------------|-----------------|------------------------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |                   |                 |                        |              |                    |              |                 |
| <b>Shares</b>  |  |                    | <b>59 103 701</b> | <b>37.78</b>    |                        |              |                    |              |                 |
| <i>United States of America</i>  |  |                    |                   |                 |                        |              |                    |              |                 |
| 1 835  | ADOBE INCORPORATED                             | USD                | 1 019 416         | 0.65            |                        |              |                    |              |                 |
| 12 718   | ALPHABET INCORPORATED                          | USD                | 2 316 584         | 1.48            |                        |              |                    |              |                 |
| 11 896   | AMAZON.COM INCORPORATED                        | USD                | 2 298 902         | 1.47            |                        |              |                    |              |                 |
| 3 636  | AMERICAN EXPRESS CO                            | USD                | 841 916           | 0.54            |                        |              |                    |              |                 |
| 11 466   | AMERICAN INTERNATIONAL GROUP                   | USD                | 851 236           | 0.54            |                        |              |                    |              |                 |
| 14 347   | APPLE INCORPORATED                             | USD                | 3 021 765         | 1.93            |                        |              |                    |              |                 |
| 19 022   | BAKER HUGHES CO                                | USD                | 669 004           | 0.43            |                        |              |                    |              |                 |
| 24 058   | BANK OF AMERICA CORPORATION                    | USD                | 956 787           | 0.61            |                        |              |                    |              |                 |
| 1 105  | BLACKROCK INC                                  | USD                | 869 989           | 0.56            |                        |              |                    |              |                 |
| 11 711   | BOSTON SCIENTIFIC CORPORATION                  | USD                | 901 864           | 0.58            |                        |              |                    |              |                 |
| 14 801   | CORPORATE DEFENSE OFFICE PROPERTIES            | USD                | 370 469           | 0.24            |                        |              |                    |              |                 |
| 1 337  | COSTCO WHOLESALE CORPORATION                   | USD                | 1 136 437         | 0.73            |                        |              |                    |              |                 |
| 3 618  | ECOLAB INC                                     | USD                | 861 084           | 0.55            |                        |              |                    |              |                 |
| 8 275  | EDISON INTERNATIONAL                           | USD                | 594 228           | 0.38            |                        |              |                    |              |                 |
| 1 612  | ELF BEAUTY INC                                 | USD                | 339 681           | 0.22            |                        |              |                    |              |                 |
| 1 701  | ELI LILLY & CO                                 | USD                | 1 540 051         | 0.98            |                        |              |                    |              |                 |
| 2 005  | FIRST SOLAR INC                                | USD                | 452 047           | 0.29            |                        |              |                    |              |                 |
| 3 805  | GE VERNOVA INC                                 | USD                | 652 596           | 0.42            |                        |              |                    |              |                 |
| 4 913  | GENERAL ELECTRIC CO                            | USD                | 781 020           | 0.50            |                        |              |                    |              |                 |
| 14 233   | GENERAL MOTORS FINANCE                         | USD                | 661 265           | 0.42            |                        |              |                    |              |                 |
| 1 378  | INTUIT INC                                     | USD                | 905 635           | 0.58            |                        |              |                    |              |                 |
| 2 311  | INTUITIVE SURGICAL INCORPORATED                | USD                | 1 028 048         | 0.66            |                        |              |                    |              |                 |
| 5 081  | ITT INC  | USD                | 656 364           | 0.42            |                        |              |                    |              |                 |
| 2 749  | META PLATFORMS INCORPORATED - A                | USD                | 1 386 101         | 0.89            |                        |              |                    |              |                 |
| 7 471  | MICROSOFT CORPORATION                          | USD                | 3 339 163         | 2.13            |                        |              |                    |              |                 |
| 2 364  | NEUROCRINE BIOSCIENCES INC                     | USD                | 325 452           | 0.21            |                        |              |                    |              |                 |
| 24 530   | NVIDIA CORPORATION                             | USD                | 3 030 436         | 1.94            |                        |              |                    |              |                 |
| 2 420  | PALO ALTO NETWORKS INC                         | USD                | 820 404           | 0.52            |                        |              |                    |              |                 |
| 949  | REGENERON PHARMACEUTICALS                      | USD                | 997 427           | 0.64            |                        |              |                    |              |                 |
| 2 997  | SALESFORCE.COM INC                             | USD                | 770 529           | 0.49            |                        |              |                    |              |                 |
| 2 526  | SBA COMMUNICATIONS CORP                        | USD                | 495 854           | 0.32            |                        |              |                    |              |                 |
| 6 273  | SPRINGWORKS THERAPEUTICS INC                   | USD                | 236 304           | 0.15            |                        |              |                    |              |                 |
| 8 018  | TJX COMPANIES INCORPORATED                     | USD                | 882 782           | 0.56            |                        |              |                    |              |                 |
| 1 740  | TOPBUILD CORP                                  | USD                | 670 370           | 0.43            |                        |              |                    |              |                 |
| 2 916  | TRANE TECHNOLOGIES PLC                         | USD                | 959 160           | 0.61            |                        |              |                    |              |                 |
| 1 825  | VERTEX PHARMACEUTICALS INCORPORATED            | USD                | 855 414           | 0.55            |                        |              |                    |              |                 |
| 4 333  | VISA INCORPORATED - A                          | USD                | 1 137 283         | 0.73            |                        |              |                    |              |                 |
| 8 395  | WALT DISNEY COMPANY                            | USD                | 833 540           | 0.53            |                        |              |                    |              |                 |
| <i>United Kingdom</i>  |  |                    |                   |                 |                        |              |                    |              |                 |
| 27 518   | ANTOFAGASTA PLC                                | GBP                | 733 962           | 0.47            |                        |              |                    |              |                 |
| 6 653  | ASTRAZENECA PLC                                | GBP                | 1 039 130         | 0.66            |                        |              |                    |              |                 |
| 178 132  | JD SPORTS FASHION PLC                          | GBP                | 269 082           | 0.17            |                        |              |                    |              |                 |
| 1 937  | LINDE PLC                                      | USD                | 849 975           | 0.54            |                        |              |                    |              |                 |
| 212 555  | NATWEST GROUP PLC                              | GBP                | 837 764           | 0.53            |                        |              |                    |              |                 |
| <i>Japan</i>   |  |                    |                   |                 |                        |              |                    |              |                 |
| 40 500   | HITACHI LIMITED                                | JPY                | 911 682           | 0.58            |                        |              |                    |              |                 |
| 84 300   | MITSUBISHI UFJ FINANCIAL GROUP                 | JPY                | 906 777           | 0.58            |                        |              |                    |              |                 |
| 10 300   | SONY CORP                                      | JPY                | 874 676           | 0.56            |                        |              |                    |              |                 |
| 38 800   | TOYOTA MOTOR CORP                              | JPY                | 795 812           | 0.51            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>France</i>          |              |                    |              |                 |
| 8 230  | DANONE   | EUR                | 503 474           | 0.32            |                        |              |                    |              |                 |
| 1 444  | LOREAL   | EUR                | 634 596           | 0.41            |                        |              |                    |              |                 |
| 9 933  | TOTAL SA                                       | EUR                | 663 546           | 0.42            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Italy</i>           |              |                    |              |                 |
| 93 961   | ENEL SPA                                       | EUR                | 653 963           | 0.42            |                        |              |                    |              |                 |
| 22 532   | UNICREDIT SPA                                  | EUR                | 835 665           | 0.53            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>China</i>           |              |                    |              |                 |
| 22 500   | BYD COMPANY LIMITED - H                        | HKD                | 668 132           | 0.43            |                        |              |                    |              |                 |
| 16 900   | TENCENT HOLDINGS LTD                           | HKD                | 802 903           | 0.51            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Canada</i>          |              |                    |              |                 |
| 28 918   | RIOCAN REAL ESTATE INVEST TRUST                | CAD                | 355 249           | 0.23            |                        |              |                    |              |                 |
| 5 028  | WASTE CONNECTIONS INC                          | USD                | 881 710           | 0.56            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Taiwan</i>          |              |                    |              |                 |
| 36 000   | TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD | TWD                | 1 075 393         | 0.69            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Singapore</i>       |              |                    |              |                 |
| 30 680   | DBS GROUP HOLDINGS LTD                         | SGD                | 810 138           | 0.52            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>South Korea</i>     |              |                    |              |                 |
| 4 283  | SK HYNIX INC                                   | KRW                | 735 807           | 0.47            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Ireland</i>         |              |                    |              |                 |
| 14 871   | EXPERIAN PLC                                   | GBP                | 692 899           | 0.44            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Spain</i>           |              |                    |              |                 |
| 51 537   | IBERDROLA SA                                   | EUR                | 669 169           | 0.43            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Norway</i>          |              |                    |              |                 |
| 20 681   | EQUINOR ASA                                    | NOK                | 590 370           | 0.38            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>India</i>           |              |                    |              |                 |
| 22 754   | HDFC BANK LIMITED                              | INR                | 459 151           | 0.29            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Switzerland</i>     |              |                    |              |                 |
| 11 320   | COCA-COLA HBC AG-DI                            | GBP                | 386 067           | 0.25            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Greece</i>          |              |                    |              |                 |
| 10 900   | FF GROUP                                       | EUR                | 1                 | 0.00            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Russia</i>          |              |                    |              |                 |
| 3 969  | GAZPROM NEFT - ADR                             | USD                | 0                 | 0.00            |                        |              |                    |              |                 |
| 566 039  | INTER RAO UES PJSC                             | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 824  | MAGNIT PJSC                                    | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 53 200   | MMC NORILSK NICKEL PJSC                        | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 752  | NOVATEK PJSC-SPONS GDR REG S                   | USD                | 0                 | 0.00            |                        |              |                    |              |                 |
| 58 550   | RENAISSANCE INSURANCE GROUP                    | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 92 682   | SBERBANK OF RUSSIA PJSC                        | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 110 819  | SISTEMA PJSC                                   | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 115 686  | SURGUTNEFTGAS-PREFERENCE                       | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 29 277   | TATNEFT PJSC                                   | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
| 50 072 670   | VTB BANK PJSC                                  | RUB                | 1                 | 0.00            |                        |              |                    |              |                 |
| 3 478  | X 5 RETAIL GROUP NV-REGS GDR                   | RUB                | 0                 | 0.00            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Turkey</i>          |              |                    |              |                 |
| 1  | TURKIYE SINAI KALKINMA BANK                    | TRY                | 0                 | 0.00            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>The Netherlands</i> |              |                    |              |                 |
| 4 105  | YANDEX NV - A                                  | USD                | 0                 | 0.00            |                        |              |                    |              |                 |
|  |  |                    |                   |                 | <i>Guernsey Island</i> |              |                    |              |                 |
| 19 865   | ETALON GROUP-GDR REGS - W/I                    | USD                | 0                 | 0.00            |                        |              |                    |              |                 |



# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity  | Denomination   | Quotation<br>currency | Market value       | % of net<br>assets |
|---|--|-----------------------|--------------------|--------------------|
| <b>To be Announced ("TBA")<br/>Mortgage Backed Securities</b> |  |                       | <b>28 077 654</b>  | <b>17.92</b>       |
| <i>United States of America</i>                               |  |                       |                    |                    |
| 28 000 000  | FNCL 6 7/11 6.000% 11-25/09/2038   | USD                   | 28 077 654         | 17.92              |
| Other transferable securities                                 |  |                       | 0                  | 0.00               |
| <b>Shares</b>   |  |                       | <b>0</b>           | <b>0.00</b>        |
| <i>Russia</i>   |  |                       |                    |                    |
| 50 724  | ALROSA PJSC  | RUB                   | 0                  | 0.00               |
| 106 988   | MAGNITOGORSK IRON & STEEL<br>WORKS PJSC                                      | RUB                   | 0                  | 0.00               |
| 537   | POLYUS PJSC  | RUB                   | 0                  | 0.00               |
| 6 130   | VK IPJSC   | USD                   | 0                  | 0.00               |
| Money Market Instruments                                      |  |                       | 26 687 099         | 17.04              |
| <i>United States of America</i>                               |  |                       |                    |                    |
| 27 000 000  | US TREASURY BILL 0.000% 24-<br>19/09/2024                                    | USD                   | 26 687 099         | 17.04              |
| Shares/Units in investment funds                              |  |                       | 19 381 314         | 12.37              |
| <i>Ireland</i>  |  |                       |                    |                    |
| 56 850.00   | FRANKLIN FTSE KOREA UCITS ETF -<br>USD CAP                                   | USD                   | 1 985 913          | 1.27               |
| 147 619.00  | ISHARES JPM EMERGING MARKETS<br>LOCAL GOVERNMENT BOND - UCITS<br>ETF USD DIS | USD                   | 6 394 116          | 4.08               |
| 17 913.00   | SOURCE PHYSICAL GOLD P -<br>ETC CAP  | USD                   | 4 022 722          | 2.57               |
| <i>France</i>   |  |                       |                    |                    |
| 62.49   | OFI INVEST PRECIOUS METALS - XL<br>EUR CAP                                   | EUR                   | 4 497 156          | 2.87               |
| <i>United Kingdom</i>   |  |                       |                    |                    |
| 2 453 768.00  | SEQUOIA ECONOMIC<br>INFRASTRUCTURE INCOME FUND<br>LIMITED - ORD NPV          | GBP                   | 2 481 407          | 1.58               |
| <b>Total securities portfolio</b>                             |  |                       | <b>179 001 438</b> | <b>114.30</b>      |

# BNP PARIBAS FUNDS Multi-Asset Thematic

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Nordic Small Cap

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS RMB Bond

## Securities portfolio at 30/06/2024

*Expressed in USD*

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

# BNP PARIBAS FUNDS Russia Equity (NAV suspended)

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                         | Quotation currency | Market value | % of net assets | Quantity                          | Denomination                             | Quotation currency | Market value | % of net assets |
|--|--------------------------------------|--------------------|--------------|-----------------|-----------------------------------|--|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                      |                    |              |                 | Money Market Instruments          |  |                    |              |                 |
| <b>Shares</b>  |                                      |                    |              |                 |                                   |  |                    |              |                 |
| <i>The Netherlands</i>   |                                      |                    |              |                 | <i>Germany</i>                    |  |                    |              |                 |
| 471 261  | VEON LTD                             | USD                | 11 406 122   | 18.23           | 17 000 000                        | GERMAN T-BILL 0.000% 23-18/09/2024       | EUR                | 16 875 901   | 26.99           |
| 675 047  | YANDEX NV - A                        | USD                | 1            | 0.00            |                                   |  |                    | 16 875 901   | 26.99           |
| 92 153   | YANDEX NV - A                        | RUB                | 0            | 0.00            | <i>The Netherlands</i>            |  |                    |              |                 |
| <i>Ukraine</i>   |                                      |                    |              |                 | 13 884 228                        |  |                    |              |                 |
| 1 453 125  | MHP SA - GDR REGS                    | USD                | 4 650 543    | 7.43            | 14 000 000                        | DUTCH TREASURY CERT 0.000% 24-27/09/2024 | EUR                | 13 884 228   | 22.19           |
| <i>Kazakhstan</i>  |                                      |                    |              |                 | <i>France</i>                     |  |                    |              |                 |
| 79 151   | NAC KAZATOMPROM JSC-GDR              | USD                | 2 954 084    | 4.72            | 12 000 000                        | FRENCH BTF 0.000% 24-18/09/2024          | EUR                | 11 904 961   | 19.03           |
| <i>Russia</i>  |                                      |                    |              |                 | <b>Total securities portfolio</b> |  |                    |              |                 |
| 4 597 144  | AEROFLOT RUSSIAN AIRLINES            | RUB                | 0            | 0.00            | <b>61 675 965</b>                 |  |                    |              |                 |
| 897 339  | GAZPROM NEFT PJSC                    | RUB                | 0            | 0.00            | <b>98.59</b>                      |  |                    |              |                 |
| 13 452 511   | GAZPROM PJSC                         | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 660 834  | GLOBALTRUCK MANAGEMENT PJSC          | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 89 592 201   | INTER RAO UES PJSC                   | RUB                | 1            | 0.00            |                                   |  |                    |              |                 |
| 54   | LUGA ABRASIVE PLANT-BRD              | USD                | 0            | 0.00            |                                   |  |                    |              |                 |
| 244 986  | LUKOIL PJSC                          | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 1 764 580  | MOSCOW EXCHANGE MICEX-RTS PJ         | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 160 199  | NOVATEK PJSC                         | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 23 676   | NOVATEK PJSC-SPONS GDR REG S         | USD                | 0            | 0.00            |                                   |  |                    |              |                 |
| 5 800 653  | NOVOLIPETSK STEEL OAO                | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 11 709 669   | RENAISSANCE INSURANCE GROUP          | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 1 710 000  | ROSNEFT OIL CO PJSC                  | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 17 331 201   | SBERBANK OF RUSSIA PJSC              | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 113 830 389  | SEGEZHA GROUP PJSC                   | RUB                | 1            | 0.00            |                                   |  |                    |              |                 |
| 40 768 756   | SISTEMA PJSC                         | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 1 173 880  | SPB EXCHANGE PJSC                    | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 7 278 905  | TATNEFT PJSC                         | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 186  | TRANSNEFT PJSC                       | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 811 940  | UNITED CO RUSAL INTERNATIONAL        | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 10 290 823 737   | VTB BANK PJSC                        | RUB                | 111          | 0.00            |                                   |  |                    |              |                 |
| 416 484  | X 5 RETAIL GROUP NV-REGS GDR         | USD                | 0            | 0.00            |                                   |  |                    |              |                 |
| 140 048  | X 5 RETAIL GROUP NV-REGS GDR         | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| <i>Luxembourg</i>  |                                      |                    |              |                 |                                   |  |                    |              |                 |
| 18 885 158   | NOVOROSSIYSK COMMERCIAL SEA          | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 5 803 450  | OKEY GROUP SA - GDR REG              | USD                | 5            | 0.00            |                                   |  |                    |              |                 |
| <i>Cyprus</i>  |                                      |                    |              |                 |                                   |  |                    |              |                 |
| 351 590  | CIAN PLC-ADR                         | USD                | 0            | 0.00            |                                   |  |                    |              |                 |
| 2 657 727  | GLOBAL PORTS INV-REGS W/I            | USD                | 2            | 0.00            |                                   |  |                    |              |                 |
| 1 250 939  | GLOBALTRA-SPONS GDR REGS             | USD                | 1            | 0.00            |                                   |  |                    |              |                 |
| 1 210 869  | OZON HOLDINGS PLC - ADR              | USD                | 1            | 0.00            |                                   |  |                    |              |                 |
| 557 502  | TCS GROUP HOLDING -REG S             | USD                | 1            | 0.00            |                                   |  |                    |              |                 |
| 158 494  | TCS GROUP HOLDING-GDR REG S          | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| <i>Guernsey Island</i>   |                                      |                    |              |                 |                                   |  |                    |              |                 |
| 510 880  | ETALON GROUP-GDR REGS - W/I          | USD                | 0            | 0.00            |                                   |  |                    |              |                 |
| Other transferable securities  |                                      |                    |              |                 |                                   |  |                    |              |                 |
| <b>Shares</b>  |                                      |                    |              |                 |                                   |  |                    |              |                 |
| <i>Russia</i>  |                                      |                    |              |                 |                                   |  |                    |              |                 |
| 14 892 463   | ALROSA PJSC                          | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 8 297 135  | MAGNITOGORSK IRON & STEEL WORKS PJSC | RUB                | 0            | 0.00            |                                   |  |                    |              |                 |
| 1 709 408  | VK IPJSC                             | USD                | 2            | 0.00            |                                   |  |                    |              |                 |



# BNP PARIBAS FUNDS Seasons

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                     | Quotation currency | Market value | % of net assets | Quantity                          | Denomination                 | Quotation currency | Market value | % of net assets |
|--|----------------------------------|--------------------|--------------|-----------------|-----------------------------------|------------------------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                  |                    |              |                 | Shares/Units in investment funds  |                              |                    |              |                 |
| <b>Shares</b>  |                                  |                    |              |                 | <b>Total securities portfolio</b> |                              |                    |              |                 |
| <i>France</i>  |                                  |                    |              |                 | <i>France</i>                     |                              |                    |              |                 |
| 36 300   | AIR LIQUIDE SA                   | EUR                | 5 854 464    | 0.97            | 1 186.73                          | BNP PARIBAS MOIS ISR - I CAP | EUR                | 28 515 686   | 4.74            |
| 366 865  | AMUNDI SA                        | EUR                | 22 103 616   | 3.67            |                                   |                              |                    | 28 515 686   | 4.74            |
| 4 686  | ATOS SE                          | EUR                | 4 620        | 0.00            |                                   |                              |                    |              |                 |
| 475 000  | AXA SA                           | EUR                | 14 520 750   | 2.41            |                                   |                              |                    |              |                 |
| 769 004  | BNP PARIBAS                      | EUR                | 45 778 807   | 7.60            |                                   |                              |                    |              |                 |
| 33 000   | CAPGEMINI SE                     | EUR                | 6 128 100    | 1.02            |                                   |                              |                    |              |                 |
| 90 000   | CARREFOUR SA                     | EUR                | 1 188 000    | 0.20            |                                   |                              |                    |              |                 |
| 1 932 255  | CREDIT AGRICOLE SA               | EUR                | 24 616 929   | 4.09            |                                   |                              |                    |              |                 |
| 341 234  | DANONE                           | EUR                | 19 477 637   | 3.24            |                                   |                              |                    |              |                 |
| 1 590 475  | ENGIE                            | EUR                | 21 208 984   | 3.52            |                                   |                              |                    |              |                 |
| 7 000  | KERING                           | EUR                | 2 369 500    | 0.39            |                                   |                              |                    |              |                 |
| 40 000   | LEGRAND SA                       | EUR                | 3 705 600    | 0.62            |                                   |                              |                    |              |                 |
| 9 000  | LVMH MOET HENNESSY LOUIS VUITTON | EUR                | 6 422 400    | 1.07            |                                   |                              |                    |              |                 |
| 620 280  | MICHELIN (CGDE)                  | EUR                | 22 398 311   | 3.72            |                                   |                              |                    |              |                 |
| 3 793 012  | ORANGE                           | EUR                | 35 479 834   | 5.89            |                                   |                              |                    |              |                 |
| 26 000   | PERNOD RICARD SA                 | EUR                | 3 294 200    | 0.55            |                                   |                              |                    |              |                 |
| 3 711  | PLUXEE NV                        | EUR                | 97 210       | 0.02            |                                   |                              |                    |              |                 |
| 115 000  | PUBLICIS GROUPE                  | EUR                | 11 428 700   | 1.90            |                                   |                              |                    |              |                 |
| 211 802  | SANOFI AVENTIS                   | EUR                | 19 049 472   | 3.17            |                                   |                              |                    |              |                 |
| 1 693 648  | SOCIETE GENERALE SA              | EUR                | 37 124 764   | 6.16            |                                   |                              |                    |              |                 |
| 3 711  | SODEXO SA                        | EUR                | 311 724      | 0.05            |                                   |                              |                    |              |                 |
| 701 569  | TOTAL SA                         | EUR                | 43 728 796   | 7.26            |                                   |                              |                    |              |                 |
| 100 000  | VALEO SA                         | EUR                | 993 800      | 0.17            |                                   |                              |                    |              |                 |
| 792 855  | VEOLIA ENVIRONNEMENT             | EUR                | 22 136 512   | 3.68            |                                   |                              |                    |              |                 |
| 134 364  | VINCI SA                         | EUR                | 13 218 730   | 2.20            |                                   |                              |                    |              |                 |
| 447 250  | VIVENDI                          | EUR                | 4 363 371    | 0.72            |                                   |                              |                    |              |                 |
| <i>Italy</i>   |                                  |                    |              |                 | <i>Italy</i>                      |                              |                    |              |                 |
| 605 001  | A2A SPA                          | EUR                | 1 124 999    | 0.19            |                                   |                              |                    |              |                 |
| 78 603   | ASSICURAZIONI GENERALI           | EUR                | 1 830 664    | 0.30            |                                   |                              |                    |              |                 |
| 301 407  | BANCO BPM SPA                    | EUR                | 1 812 662    | 0.30            |                                   |                              |                    |              |                 |
| 403 407  | BPER BANCA                       | EUR                | 1 904 484    | 0.32            |                                   |                              |                    |              |                 |
| 635 294  | ENEL SPA                         | EUR                | 4 125 599    | 0.69            |                                   |                              |                    |              |                 |
| 297 838  | ENI SPA                          | EUR                | 4 275 167    | 0.71            |                                   |                              |                    |              |                 |
| 126 939  | FINECOBANK SPA                   | EUR                | 1 766 991    | 0.29            |                                   |                              |                    |              |                 |
| 1 188 904  | INTESA SANPAOLO                  | EUR                | 4 126 686    | 0.69            |                                   |                              |                    |              |                 |
| 133 038  | MEDIOBANCA SPA                   | EUR                | 1 821 290    | 0.30            |                                   |                              |                    |              |                 |
| 31 679   | MONCLER SPA                      | EUR                | 1 807 604    | 0.30            |                                   |                              |                    |              |                 |
| 144 928  | POSTE ITALIANE SPA               | EUR                | 1 723 919    | 0.29            |                                   |                              |                    |              |                 |
| 422 734  | SNAM SPA                         | EUR                | 1 746 314    | 0.29            |                                   |                              |                    |              |                 |
| 240 320  | TERNA SPA                        | EUR                | 1 734 630    | 0.29            |                                   |                              |                    |              |                 |
| 119 363  | UNICREDIT SPA                    | EUR                | 4 130 557    | 0.69            |                                   |                              |                    |              |                 |
| 96 670   | UNIPOL GRUPPO FINANZIARIO SP     | EUR                | 897 098      | 0.15            |                                   |                              |                    |              |                 |
| <i>The Netherlands</i>   |                                  |                    |              |                 | <i>The Netherlands</i>            |                              |                    |              |                 |
| 372 124  | ING GROEP NV                     | EUR                | 5 939 843    | 0.99            |                                   |                              |                    |              |                 |
| 286 368  | KONINKLIJKE AHOLD DELHAIZE       | EUR                | 7 900 893    | 1.31            |                                   |                              |                    |              |                 |
| 39 585   | RANDSTAD HOLDING NV              | EUR                | 1 675 633    | 0.28            |                                   |                              |                    |              |                 |
| 353 072  | STELLANTIS NV                    | EUR                | 6 521 240    | 1.08            |                                   |                              |                    |              |                 |
| <i>Germany</i>   |                                  |                    |              |                 | <i>Germany</i>                    |                              |                    |              |                 |
| 7 022  | ALLIANZ SE - REG                 | EUR                | 1 822 209    | 0.30            |                                   |                              |                    |              |                 |
| 22 429   | BEIERSDORF AG                    | EUR                | 3 062 680    | 0.51            |                                   |                              |                    |              |                 |
| 226 946  | DEUTSCHE TELEKOM AG - REG        | EUR                | 5 328 692    | 0.89            |                                   |                              |                    |              |                 |
| 10 709   | SIEMENS AG - REG                 | EUR                | 1 860 367    | 0.31            |                                   |                              |                    |              |                 |
| <i>Belgium</i>   |                                  |                    |              |                 | <i>Belgium</i>                    |                              |                    |              |                 |
| 32 550   | ANHEUSER - BUSCH INBEV SA/NV     | EUR                | 1 761 606    | 0.29            |                                   |                              |                    |              |                 |

# BNP PARIBAS FUNDS SMaRT Food

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Social Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Social Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Asia ex-Japan Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Asian Cities Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity               | Denomination                                      | Quotation currency | Market value | % of net assets   | Quantity                          | Denomination                                  | Quotation currency             | Market value | % of net assets      |              |
|------------------------|---|--------------------|--------------|-------------------|-----------------------------------|---|--------------------------------|--------------|----------------------|--------------|
| <i>The Netherlands</i> |   |                    |              | <b>75 630 359</b> | <b>4.35</b>                       |   |                                |              |                      |              |
| 15 000 000             | ABN AMRO BANK NV 24-15/01/2027 FRN                | EUR                | 15 078 881   | 0.87              | 1 800 000                         | BELFIUS BANK SA 24-11/06/2035 FRN             | EUR                            | 1 817 691    | 0.10                 |              |
| 4 953 000              | AHOLD DELHAIZE 24-11/03/2026 FRN                  | EUR                | 4 959 821    | 0.29              | 9 200 000                         | KBC GROUP NV 19-03/12/2029 FRN                | EUR                            | 9 036 926    | 0.52                 |              |
| 6 100 000              | COOPERATIEVE RAB 22-27/01/2028 FRN                | EUR                | 6 245 280    | 0.36              | 16 600 000                        | KBC GROUP NV 22-29/06/2025 FRN                | EUR                            | 16 568 216   | 0.95                 |              |
| 4 200 000              | IBERDROLA INTERNATIONAL 19-31/12/2049 FRN         | EUR                | 4 162 961    | 0.24              | <i>Finland</i>                    |   |                                |              |                      |              |
| 4 200 000              | IBERDROLA INTERNATIONAL 20-31/12/2060 FRN         | EUR                | 4 021 599    | 0.23              | 13 109 000                        | NORDEA BANK AB 23-10/02/2026 FRN              | EUR                            | 13 085 149   | 0.75                 |              |
| 4 000 000              | IBERDROLA INTERNATIONAL 21-31/12/2061 FRN         | EUR                | 3 717 114    | 0.21              | 1 000 000                         | OP CORPORATE BANK 20-09/06/2030 FRN           | EUR                            | 973 142      | 0.06                 |              |
| 6 000 000              | ING GROEP NV 17-26/09/2029 FRN                    | EUR                | 5 959 785    | 0.34              | 3 322 000                         | OP CORPORATE BANK 24-28/03/2027 FRN           | EUR                            | 3 322 216    | 0.19                 |              |
| 100 000                | ING GROEP NV 21-09/06/2032 FRN                    | EUR                | 90 691       | 0.01              | <i>Norway</i>                     |   |                                |              |                      |              |
| 17 900 000             | ING GROEP NV 21-29/11/2025 FRN                    | EUR                | 17 618 741   | 1.01              | 16 673 000                        | DNB BANK ASA 23-16/02/2027 FRN                | EUR                            | 16 635 324   | 0.96                 |              |
| 3 400 000              | TELEFONICA EUROPE 20-31/12/2060 FRN               | EUR                | 3 220 533    | 0.19              | <i>Australia</i>                  |   |                                |              |                      |              |
| 5 200 000              | TELEFONICA EUROPE 23-03/05/2171 FRN               | EUR                | 5 442 736    | 0.31              | 10 000 000                        | AUST & NZ BANK 19-21/11/2029 FRN              | EUR                            | 9 865 113    | 0.57                 |              |
| 5 000 000              | TELEFONICA EUROPE 24-15/04/2172 FRN               | EUR                | 5 112 217    | 0.29              | 5 000 000                         | COM BK AUSTRALIA 17-03/10/2029 FRN            | EUR                            | 4 969 748    | 0.29                 |              |
| <i>Spain</i>           |   |                    |              | <b>58 367 836</b> | <b>3.36</b>                       | <i>Canada</i>                                 |                                |              |                      |              |
| 5 300 000              | BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN | EUR                | 5 185 576    | 0.30              | 9 700 000                         | TORONTO DOMINION BANK 24-16/04/2026 FRN       | EUR                            | 9 702 720    | 0.56                 |              |
| 5 000 000              | BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN | EUR                | 5 029 372    | 0.29              | <i>United States of America</i>   |   |                                |              |                      |              |
| 12 500 000             | BANCO SANTANDER 23-16/01/2025 FRN                 | EUR                | 12 529 605   | 0.72              | 2 000 000                         | BANK OF AMERICA CORPORATION 21-24/08/2025 FRN | EUR                            | 2 002 744    | 0.12                 |              |
| 8 900 000              | BANCO SANTANDER 23-18/10/2027 FRN                 | EUR                | 9 054 892    | 0.52              | 5 817 000                         | MORGAN STANLEY 24-19/03/2027 FRN              | EUR                            | 5 830 815    | 0.34                 |              |
| 3 400 000              | BANCO SANTANDER 24-22/04/2034 FRN                 | EUR                | 3 451 912    | 0.20              | <i>Portugal</i>                   |   |                                |              |                      |              |
| 2 200 000              | CAIXABANK 20-18/11/2026 FRN                       | EUR                | 2 097 364    | 0.12              | 1 000 000                         | EDP SA 21-02/08/2081 FRN                      | EUR                            | 946 867      | 0.05                 |              |
| 4 600 000              | CAIXABANK 22-13/04/2026 FRN                       | EUR                | 4 519 240    | 0.26              | <b>Money Market Instruments</b>   |   |                                |              |                      |              |
| 1 300 000              | IBERCAJA 24-30/07/2028 FRN                        | EUR                | 1 311 140    | 0.08              |                                   |   |                                |              |                      |              |
| 15 300 000             | MAPFRE 17-31/03/2047 FRN                          | EUR                | 15 188 735   | 0.87              | <i>Luxembourg</i>                 |   |                                |              |                      |              |
| <i>Italy</i>           |   |                    |              | <b>46 941 384</b> | <b>2.71</b>                       | 7 000 000                                     | ESM TBILL 0.000% 24-21/11/2024 | EUR          | 6 901 580            | 0.40         |
| 3 950 000              | ASSICURAZIONI GENERALI 15-27/10/2047 FRN          | EUR                | 4 066 889    | 0.23              | 3 300 000                         | EU BILL 0.000% 24-04/10/2024                  | EUR                            | 3 268 914    | 0.19                 |              |
| 500 000                | ASSICURAZIONI GENERALI 16-08/06/2048 FRN          | EUR                | 510 714      | 0.03              | 10 000 000                        | EU BILL 0.000% 24-06/12/2024                  | EUR                            | 9 844 600    | 0.57                 |              |
| 6 920 000              | INTESA SANPAOLO 23-08/03/2028 FRN                 | EUR                | 7 118 055    | 0.41              | 14 000 000                        | EU BILL 0.000% 24-08/11/2024                  | EUR                            | 13 822 480   | 0.79                 |              |
| 2 000 000              | INTESA SANPAOLO 23-17/03/2025 FRN                 | EUR                | 2 004 565    | 0.12              | <i>France</i>                     |   |                                |              |                      |              |
| 4 000 000              | INTESA SANPAOLO 23-20/02/2034 FRN                 | EUR                | 4 198 623    | 0.24              | 9 000 000                         | EDENRED 0.000% 27/09/2024 NEUCP               | EUR                            | 8 913 070    | 0.51                 |              |
| 3 742 000              | MEDIOBANCA SPA 23-13/09/2027 FRN                  | EUR                | 3 817 055    | 0.22              | 5 000 000                         | FORVIA 0.000% 11/12/2024 NEUCP                | EUR                            | 4 904 278    | 0.28                 |              |
| 3 992 000              | MEDIOBANCA SPA 24-04/07/2030 FRN                  | EUR                | 3 946 556    | 0.23              | 10 400 000                        | UNEDIC 0.125% 17-25/11/2024 NEUMTN            | EUR                            | 10 240 116   | 0.59                 |              |
| 5 684 000              | SNAM 24-15/04/2026 FRN                            | EUR                | 5 691 269    | 0.33              | <i>Finland</i>                    |   |                                |              |                      |              |
| 2 944 000              | TERNA RETE 24-11/04/2173 FRN                      | EUR                | 2 901 688    | 0.17              | 15 000 000                        | FINNISH T-BILL 0.000% 24-13/11/2024           | EUR                            | 14 799 150   | 0.85                 |              |
| 9 346 000              | UNICREDIT SPA 24-11/06/2028 FRN                   | EUR                | 9 322 543    | 0.54              | <i>Spain</i>                      |   |                                |              |                      |              |
| 3 317 000              | UNICREDIT SPA 24-16/04/2034 FRN                   | EUR                | 3 363 427    | 0.19              | 5 000 000                         | ABERTIS INFRAESTRUCTURAS SA 0.000% 05/09/2024 | EUR                            | 4 962 631    | 0.29                 |              |
| <i>United Kingdom</i>  |   |                    |              | <b>42 442 143</b> | <b>2.44</b>                       | <b>Shares/Units in investment funds</b>       |                                |              |                      |              |
| 10 000 000             | LLOYDS BANKING GROUP PLC 19-12/11/2025 FRN        | EUR                | 9 878 561    | 0.57              |                                   |   |                                |              |                      |              |
| 5 000 000              | LLOYDS BANKING GROUP PLC 20-18/03/2030 FRN        | EUR                | 4 990 813    | 0.29              | <i>France</i>                     |   |                                |              |                      |              |
| 3 904 000              | NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN     | EUR                | 3 912 691    | 0.22              | 118 355.60                        | BNP PARIBAS MOIS ISR - X CAP                  | EUR                            | 136 692 116  | 7.85                 |              |
| 5 000 000              | NATWEST MARKETS 23-13/01/2026 FRN                 | EUR                | 5 048 780    | 0.29              | <b>Total securities portfolio</b> |   |                                |              |                      |              |
| 17 000 000             | ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN          | EUR                | 16 801 978   | 0.97              |                                   |   |                                |              | <b>1 680 496 989</b> | <b>96.63</b> |
| 1 807 000              | VIRGIN MONEY 24-18/03/2028 FRN                    | EUR                | 1 809 320    | 0.10              |                                   |   |                                |              |                      |              |
| <i>Ireland</i>         |   |                    |              | <b>31 787 004</b> | <b>1.82</b>                       |   |                                |              |                      |              |
| 5 900 000              | AIB GROUP PLC 20-30/05/2031 FRN                   | EUR                | 5 715 907    | 0.33              |                                   |   |                                |              |                      |              |
| 5 078 000              | AIB GROUP PLC 21-17/11/2027 FRN                   | EUR                | 4 688 295    | 0.27              |                                   |   |                                |              |                      |              |
| 6 995 000              | AIB GROUP PLC 22-04/07/2026 FRN                   | EUR                | 6 974 702    | 0.40              |                                   |   |                                |              |                      |              |
| 2 523 000              | BANK OF IRELAND 21-10/05/2027 FRN                 | EUR                | 2 371 574    | 0.14              |                                   |   |                                |              |                      |              |
| 5 566 000              | BANK OF IRELAND 22-05/06/2026 FRN                 | EUR                | 5 463 051    | 0.31              |                                   |   |                                |              |                      |              |
| 4 351 000              | BANK OF IRELAND 23-04/07/2031 FRN                 | EUR                | 4 600 656    | 0.26              |                                   |   |                                |              |                      |              |
| 1 977 000              | BANK OF IRELAND 24-10/08/2034 FRN                 | EUR                | 1 972 819    | 0.11              |                                   |   |                                |              |                      |              |

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Euro Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity     | Denomination  | Quotation currency | Market value | % of net assets | Quantity     | Denomination   | Quotation currency                    | Market value | % of net assets |      |
|--------------|---|--------------------|--------------|-----------------|--------------|--|---------------------------------------|--------------|-----------------|------|
| 700 000      | COVIVIO HOTELS 4.125% 24-23/05/2033                         | EUR                | 681 642      | 0.07            | 2 000 000    | ASSICURAZIONI 5.272% 23-12/09/2033                   | EUR                                   | 2 090 213    | 0.22            |      |
| 3 000 000    | CREDIT AGRICOLE SA 0.125% 20-09/12/2027                     | EUR                | 2 656 073    | 0.27            | 2 000 000    | ASSICURAZIONI 5.800% 22-06/07/2032                   | EUR                                   | 2 148 815    | 0.22            |      |
| 10 000 000   | CREDIT AGRICOLE SA 0.375% 19-21/10/2025                     | EUR                | 9 579 112    | 1.00            | 2 000 000    | BANCO BPM SPA 4.625% 23-29/11/2027                   | EUR                                   | 2 045 270    | 0.21            |      |
| 3 500 000    | CREDIT AGRICOLE SA 4.375% 23-27/11/2033                     | EUR                | 3 611 706    | 0.37            | 200 000      | ERG SPA 0.875% 21-15/09/2031                         | EUR                                   | 159 124      | 0.02            |      |
| 2 600 000    | DANONE 3.481% 24-03/05/2030                                 | EUR                | 2 597 709    | 0.27            | 930 000      | ERG SPA 4.125% 24-03/07/2030                         | EUR                                   | 925 735      | 0.10            |      |
| 1 300 000    | DANONE 3.706% 23-13/11/2029                                 | EUR                | 1 315 290    | 0.14            | 2 000 000    | INTESA SANPAOLO 0.750% 19-04/12/2024                 | EUR                                   | 1 973 763    | 0.20            |      |
| 2 700 000    | EDENRED 3.625% 23-13/06/2031                                | EUR                | 2 661 162    | 0.27            | 15 500 000   | INTESA SANPAOLO 0.750% 21-16/03/2028                 | EUR                                   | 13 934 666   | 1.44            |      |
| 1 100 000    | EDENRED 3.625% 23-13/12/2026                                | EUR                | 1 098 424    | 0.11            | 4 000 000    | INTESA SANPAOLO 2.925% 20-14/10/2030                 | EUR                                   | 3 657 091    | 0.38            |      |
| 100 000      | ELIS SA 3.750% 24-21/03/2030                                | EUR                | 98 201       | 0.01            | 2 234 000    | INTESA SANPAOLO 3.625% 24-16/10/2030                 | EUR                                   | 2 202 926    | 0.23            |      |
| 500 000      | ERAMET 6.500% 24-30/11/2029                                 | EUR                | 501 531      | 0.05            | 2 800 000    | INTESA SANPAOLO 4.000% 23-19/05/2026                 | EUR                                   | 2 813 145    | 0.29            |      |
| 100 000      | FAURECIA 2.375% 21-15/06/2029                               | EUR                | 89 678       | 0.01            | 1 000 000    | INTESA SANPAOLO 4.500% 23-02/10/2025                 | EUR                                   | 1 004 951    | 0.10            |      |
| 100 000      | FNAC DARTY SA 6.000% 24-01/04/2029                          | EUR                | 101 320      | 0.01            | 3 300 000    | INTESA SANPAOLO 4.750% 22-06/09/2027                 | EUR                                   | 3 388 750    | 0.35            |      |
| 1 000 000    | FORVIA SE 5.125% 24-15/06/2029                              | EUR                | 999 127      | 0.10            | 6 214 000    | INTESA SANPAOLO 4.875% 23-19/05/2030                 | EUR                                   | 6 540 699    | 0.67            |      |
| 400 000      | FORVIA SE 5.500% 24-15/06/2031                              | EUR                | 402 332      | 0.04            | 3 600 000    | INTESA SANPAOLO 5.250% 22-13/01/2030                 | EUR                                   | 3 853 074    | 0.40            |      |
| 1 600 000    | GECINA 0.875% 22-25/01/2033                                 | EUR                | 1 248 150    | 0.13            | 3 095 000    | INTESA SANPAOLO 5.625% 23-08/03/2033                 | EUR                                   | 3 379 258    | 0.35            |      |
| 100 000      | GECINA 1.000% 16-30/01/2029                                 | EUR                | 89 076       | 0.01            | 100 000      | INTESA SANPAOLO 6.625% 23-31/05/2033                 | GBP                                   | 122 902      | 0.01            |      |
| 100 000      | ICADE 1.000% 22-19/01/2030                                  | EUR                | 84 523       | 0.01            | 400 000      | MEDIOBANCA SPA 1.000% 20-08/09/2027                  | EUR                                   | 367 526      | 0.04            |      |
| 800 000      | ICADE 1.375% 20-17/09/2030                                  | EUR                | 668 547      | 0.07            | 100 000      | MUNDYS SPA 4.750% 24-24/01/2029                      | EUR                                   | 100 599      | 0.01            |      |
| 5 600 000    | ICADE 1.500% 17-13/09/2027                                  | EUR                | 5 207 446    | 0.54            | 500 000      | SNAM 3.375% 24-19/02/2028                            | EUR                                   | 495 070      | 0.05            |      |
| 1 000 000    | KERING 3.625% 23-05/09/2027                                 | EUR                | 1 002 696    | 0.10            | 1 700 000    | TERNAL RETE 3.875% 23-24/07/2033                     | EUR                                   | 1 702 790    | 0.18            |      |
| 1 500 000    | KERING 3.875% 23-05/09/2035                                 | EUR                | 1 497 598    | 0.15            | 1 000 000    | TERNAL SPA 0.375% 21-23/06/2029                      | EUR                                   | 856 148      | 0.09            |      |
| 500 000      | KLEPIERRE 3.875% 24-23/09/2033                              | EUR                | 487 933      | 0.05            | 4 500 000    | TERNAL SPA 1.000% 19-10/04/2026                      | EUR                                   | 4 308 544    | 0.44            |      |
| 100 000      | LA POSTE SA 3.125% 22-14/09/2028                            | EUR                | 96 736       | 0.01            | 2 000 000    | UNICREDIT SPA 4.200% 24-11/06/2034                   | EUR                                   | 1 958 331    | 0.20            |      |
| 200 000      | LEGRAND SA 3.500% 24-26/06/2034                             | EUR                | 198 479      | 0.02            | 2 700 000    | UNIPOLSAI ASSICU 4.900% 24-23/05/2034                | EUR                                   | 2 655 116    | 0.27            |      |
| 3 000 000    | LOREAL SA 2.875% 23-19/05/2028                              | EUR                | 2 959 696    | 0.30            | 637 000      | WEBUILD SPA 5.375% 24-20/06/2029                     | EUR                                   | 631 490      | 0.06            |      |
| 4 500 000    | LOREAL SA 3.375% 23-23/11/2029                              | EUR                | 4 541 220    | 0.47            | <i>Spain</i> |  |                                       |              | 76 774 512      | 7.92 |
| 400 000      | MICHELIN 3.125% 24-16/05/2031                               | EUR                | 391 802      | 0.04            | 400 000      | ABERTIS INFRAESTRUCTURAS 4.125% 23-31/01/2028        | EUR                                   | 403 643      | 0.04            |      |
| 1 200 000    | MICHELIN 3.375% 24-16/05/2036                               | EUR                | 1 171 783    | 0.12            | 100 000      | ADIF ALTA VELOCI 3.500% 24-30/04/2032                | EUR                                   | 99 067       | 0.01            |      |
| 300 000      | NERVAL SAS 2.875% 22-14/04/2032                             | EUR                | 273 775      | 0.03            | 300 000      | AMADEUS IT GROUP 3.500% 24-21/03/2029                | EUR                                   | 298 081      | 0.03            |      |
| 1 000 000    | NEXANS SA 4.125% 24-29/05/2029                              | EUR                | 987 656      | 0.10            | 4 200 000    | BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026 | EUR                                   | 3 993 528    | 0.41            |      |
| 700 000      | RCI BANQUE 4.125% 24-04/04/2031                             | EUR                | 694 589      | 0.07            | 6 800 000    | BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025 | EUR                                   | 6 661 414    | 0.69            |      |
| 1 600 000    | RCI BANQUE 4.750% 22-06/07/2027                             | EUR                | 1 641 403    | 0.17            | 500 000      | BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 24-26/03/2031 | EUR                                   | 495 053      | 0.05            |      |
| 600 000      | RCI BANQUE 4.875% 23-14/06/2028                             | EUR                | 618 221      | 0.06            | 1 000 000    | BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029 | EUR                                   | 1 039 628    | 0.11            |      |
| 100 000      | ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 23-07/12/2031 | EUR                | 99 595       | 0.01            | 4 200 000    | BANCO SANTANDER 0.300% 19-04/10/2026                 | EUR                                   | 3 910 141    | 0.40            |      |
| 1 000 000    | SANOFI 1.875% 18-21/03/2038                                 | EUR                | 820 123      | 0.08            | 10 000 000   | BANCO SANTANDER 1.125% 20-23/06/2027                 | EUR                                   | 9 331 671    | 0.96            |      |
| 3 400 000    | SCHNEIDER ELECTRIC SE 3.250% 24-10/10/2035                  | EUR                | 3 271 943    | 0.34            | 2 000 000    | BANCO SANTANDER 5.500% 24-11/06/2029                 | GBP                                   | 2 359 327    | 0.24            |      |
| 400 000      | SCHNEIDER ELECTRIC SE 3.375% 23-13/04/2034                  | EUR                | 394 233      | 0.04            | 5 000 000    | BANKINTER SA 0.625% 20-06/10/2027                    | EUR                                   | 4 533 636    | 0.47            |      |
| 100 000      | SOCIETE FONCIERE 0.500% 21-21/04/2028                       | EUR                | 88 954       | 0.01            | 2 000 000    | CAIXABANK 3.750% 22-07/09/2029                       | EUR                                   | 2 026 849    | 0.21            |      |
| 100 000      | SOCIETE GENERALE 4.125% 23-21/11/2028                       | EUR                | 101 687      | 0.01            | 1 100 000    | CELLNEX FINANCE 3.625% 24-24/01/2029                 | EUR                                   | 1 090 730    | 0.11            |      |
| 500 000      | SUEZ 2.375% 22-24/05/2030                                   | EUR                | 459 639      | 0.05            | 400 000      | EDP SERVICIOS 3.500% 24-16/07/2030                   | EUR                                   | 395 026      | 0.04            |      |
| 400 000      | SUEZ 4.500% 23-13/11/2033                                   | EUR                | 408 127      | 0.04            | 2 748 000    | EDP SERVICIOS 4.125% 23-04/04/2029                   | EUR                                   | 2 798 764    | 0.29            |      |
| 100 000      | SUEZ 4.625% 22-03/11/2028                                   | EUR                | 102 732      | 0.01            | 3 152 000    | EDP SERVICIOS 4.375% 23-04/04/2032                   | EUR                                   | 3 257 067    | 0.34            |      |
| 500 000      | SUEZ 5.000% 22-03/11/2032                                   | EUR                | 529 388      | 0.05            | 4 000 000    | IBERDROLA FINANCE SA 0.875% 20-16/06/2025            | EUR                                   | 3 896 462    | 0.40            |      |
| 421 000      | TEREOS FIN GROUP 5.875% 24-30/04/2030                       | EUR                | 420 075      | 0.04            | 7 000 000    | IBERDROLA FINANCE SA 1.000% 17-07/03/2025            | EUR                                   | 6 870 885    | 0.71            |      |
| 4 500 000    | UNIBAIL-RODAMCO 1.000% 15-14/03/2025                        | EUR                | 4 412 570    | 0.45            | 100 000      | IBERDROLA FINANCE SA 1.250% 17-13/09/2027            | EUR                                   | 93 998       | 0.01            |      |
| 3 000 000    | URW 4.125% 23-11/12/2030                                    | EUR                | 3 000 622    | 0.31            | 100 000      | IBERDROLA FINANCE SA 1.375% 22-11/03/2032            | EUR                                   | 86 420       | 0.01            |      |
| 2 200 000    | VALEO SE 4.500% 24-11/04/2030                               | EUR                | 2 152 326    | 0.22            | 100 000      | IBERDROLA FINANCE SA 3.625% 23-13/07/2033            | EUR                                   | 99 990       | 0.01            |      |
| 1 800 000    | VALEO SE 5.875% 23-12/04/2029                               | EUR                | 1 883 370    | 0.19            | 100 000      | INMOBILIARIA COL 1.350% 20-14/10/2028                | EUR                                   | 90 754       | 0.01            |      |
| <i>Italy</i> |   |                    |              | 82 812 439      | 8.53         | 1 500 000  | INMOBILIARIA COL 2.000% 18-17/04/2026 | EUR          | 1 455 300       | 0.15 |
| 100 000      | ACEA SPA 0.000% 21-28/09/2025                               | EUR                | 95 434       | 0.01            |              |  |                                       |              |                 |      |
| 100 000      | ACEA SPA 3.875% 23-24/01/2031                               | EUR                | 99 599       | 0.01            |              |  |                                       |              |                 |      |
| 3 000 000    | AEROPORTI ROMA 1.625% 20-02/02/2029                         | EUR                | 2 742 826    | 0.28            |              |  |                                       |              |                 |      |
| 9 500 000    | ASSICURAZIONI 2.124% 19-01/10/2030                          | EUR                | 8 398 020    | 0.86            |              |  |                                       |              |                 |      |
| 900 000      | ASSICURAZIONI 2.429% 20-14/07/2031                          | EUR                | 787 709      | 0.08            |              |  |                                       |              |                 |      |
| 1 600 000    | ASSICURAZIONI 3.212% 24-15/01/2029                          | EUR                | 1 575 688    | 0.16            |              |  |                                       |              |                 |      |
| 6 000 000    | ASSICURAZIONI 3.547% 24-15/01/2034                          | EUR                | 5 797 167    | 0.60            |              |  |                                       |              |                 |      |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

*Expressed in EUR*

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

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity        | Denomination                                      | Quotation currency | Market value | % of net assets | Quantity                        | Denomination                                  | Quotation currency | Market value | % of net assets |
|-----------------|---|--------------------|--------------|-----------------|---------------------------------|---|--------------------|--------------|-----------------|
| 5 500 000       | AIB GROUP PLC 22-04/07/2026 FRN                   | EUR                | 5 484 040    | 0.56            | 5 500 000                       | EDP SA 23-23/04/2083 FRN                      | EUR                | 5 722 576    | 0.59            |
| 3 242 000       | AIB GROUP PLC 22-16/02/2029 FRN                   | EUR                | 3 445 555    | 0.35            | 2 200 000                       | EDP SA 24-29/05/2054 FRN                      | EUR                | 2 183 900    | 0.22            |
| 1 347 000       | AIB GROUP PLC 23-23/10/2031 FRN                   | EUR                | 1 438 284    | 0.15            | 800 000                         | FIDEL CIA SEGURO 24-29/11/2172 FRN            | EUR                | 787 190      | 0.08            |
| 1 484 000       | AIB GROUP PLC 24-20/05/2035 FRN                   | EUR                | 1 471 498    | 0.15            | <i>Norway</i>                   |   |                    |              |                 |
| 800 000         | AIB GROUP PLC 24-30/10/2172 FRN                   | EUR                | 799 339      | 0.08            | 2 000 000                       | DNB BANK ASA 22-18/01/2028 FRN                | EUR                | 1 845 491    | 0.19            |
| 9 000 000       | BANK OF IRELAND 21-10/05/2027 FRN                 | EUR                | 8 459 837    | 0.87            | 7 000 000                       | DNB BANK ASA 22-21/09/2027 FRN                | EUR                | 6 920 230    | 0.71            |
| 900 000         | BANK OF IRELAND 21-11/08/2031 FRN                 | EUR                | 849 954      | 0.09            | 500 000                         | DNB BANK ASA 22-28/02/2033 FRN                | EUR                | 506 280      | 0.05            |
| 2 901 000       | BANK OF IRELAND 23-04/07/2031 FRN                 | EUR                | 3 067 456    | 0.32            | 1 301 000                       | DNB BANK ASA 23-01/11/2029 FRN                | EUR                | 1 348 277    | 0.14            |
| 1 852 000       | BANK OF IRELAND 23-13/11/2029 FRN                 | EUR                | 1 908 973    | 0.20            | 300 000                         | DNB BANK ASA 23-13/09/2033 FRN                | EUR                | 308 423      | 0.03            |
| 2 500 000       | BANK OF IRELAND 23-16/07/2028 FRN                 | EUR                | 2 579 016    | 0.27            | 1 371 000                       | DNB BANK ASA 23-14/03/2029 FRN                | EUR                | 1 389 332    | 0.14            |
| 100 000         | BANK OF IRELAND 24-10/08/2034 FRN                 | EUR                | 99 789       | 0.01            | 1 700 000                       | DNB BANK ASA 23-16/02/2027 FRN                | EUR                | 1 696 158    | 0.17            |
| 937 000         | PERM TSB GRP 24-10/07/2030 FRN                    | EUR                | 926 689      | 0.10            | 800 000                         | DNB BANK ASA 23-19/07/2028 FRN                | EUR                | 818 970      | 0.08            |
| <i>Italy</i>    |   |                    | 24 628 729   | 2.54            | 857 000                         | DNB BANK ASA 24-30/11/2172 FRN                | USD                | 799 093      | 0.08            |
| 2 300 000       | A2A SPA 24-11/09/2172 FRN                         | EUR                | 2 277 099    | 0.23            | <i>United Kingdom</i>           |   |                    |              |                 |
| 500 000         | BANCA POPOLARE DI SONDRIO 24-04/06/2030 FRN       | EUR                | 497 211      | 0.05            | 1 000 000                       | BRITISH TELECOMM 24-03/10/2054 FRN            | EUR                | 1 001 849    | 0.10            |
| 1 000 000       | BANCO BPM SPA 23-14/06/2028 FRN                   | EUR                | 1 048 489    | 0.11            | 100 000                         | HSBC HOLDINGS 24-22/03/2035 FRN               | EUR                | 100 009      | 0.01            |
| 3 000 000       | BANCO BPM SPA 24-17/01/2030 FRN                   | EUR                | 3 064 553    | 0.32            | 100 000                         | NATWEST GROUP 21-09/11/2028 FRN               | GBP                | 106 150      | 0.01            |
| 933 000         | BPER BANCA 24-20/02/2030 FRN                      | EUR                | 937 879      | 0.10            | 1 500 000                       | NATWEST GROUP 21-14/09/2032 FRN               | EUR                | 1 349 874    | 0.14            |
| 582 000         | BPER BANCA 24-22/05/2031 FRN                      | EUR                | 574 357      | 0.06            | 4 784 000                       | NATWEST GROUP 22-06/09/2028 FRN               | EUR                | 4 825 879    | 0.50            |
| 100 000         | IGD 23-17/05/2027 FRN                             | EUR                | 71 346       | 0.01            | 800 000                         | NATWEST GROUP 23-14/03/2028 FRN               | EUR                | 820 652      | 0.08            |
| 250 000         | INTESA SANPAOLO 20-31/12/2060 FRN                 | EUR                | 243 764      | 0.03            | 100 000                         | NATWEST GROUP 23-28/02/2034 FRN               | EUR                | 104 228      | 0.01            |
| 250 000         | INTESA SANPAOLO 20-31/12/2060 FRN                 | EUR                | 213 444      | 0.02            | 500 000                         | NATWEST GROUP 24-30/06/2172 FRN               | USD                | 472 533      | 0.05            |
| 200 000         | INTESA SANPAOLO 22 30/09/2170 FRN                 | EUR                | 195 009      | 0.02            | 1 000 000                       | NATWEST GROUP 24-08/09/2172 FRN               | USD                | 936 552      | 0.10            |
| 700 000         | INTESA SANPAOLO 23-07/03/2172 FRN                 | EUR                | 772 180      | 0.08            | 600 000                         | STANDARD CHARTERED 24-08/09/2172 FRN          | USD                | 553 334      | 0.06            |
| 800 000         | INTESA SANPAOLO 23-08/03/2028 FRN                 | EUR                | 822 897      | 0.08            | 100 000                         | SWISS RE SUB FIN 24-05/04/2035 FRN            | USD                | 100 128      | 0.01            |
| 200 000         | INTESA SANPAOLO 23-20/02/2034 FRN                 | EUR                | 209 931      | 0.02            | 100 000                         | VIRGIN MONEY 24-18/03/2028 FRN                | EUR                | 107 127      | 0.01            |
| 1 718 000       | INTESA SANPAOLO 24-20/11/2172 FRN                 | EUR                | 1 703 280    | 0.18            | 100 000                         | YORKSHIRE BLD SOC 22-11/10/2030 FRN           | GBP                |              |                 |
| 100 000         | LA DORIA SPA 24-12/11/2029 FRN                    | EUR                | 101 530      | 0.01            | <i>Belgium</i>                  |   |                    |              |                 |
| 600 000         | MEDIOBANCA SPA 22-07/02/2029 FRN                  | EUR                | 616 009      | 0.06            | 6 500 000                       | KBC GROUP NV 20-16/06/2027 FRN                | EUR                | 8 298 056    | 0.85            |
| 100 000         | TERNA RETE 22-09/02/2171 FRN                      | EUR                | 92 140       | 0.01            | 1 000 000                       | KBC GROUP NV 23-28/11/2029 FRN                | EUR                | 6 101 875    | 0.63            |
| 1 523 000       | TERNA RETE 24-11/04/2173 FRN                      | EUR                | 1 501 111    | 0.15            | 1 000 000                       | KBC GROUP NV 24-19/03/2034 FRN                | GBP                | 1 016 981    | 0.10            |
| 4 000 000       | UNICREDIT SPA 21-05/07/2029 FRN                   | EUR                | 3 559 389    | 0.37            | 1 000 000                       | KBC GROUP NV 24-19/03/2034 FRN                | GBP                | 1 179 200    | 0.12            |
| 2 900 000       | UNICREDIT SPA 22-15/11/2027 FRN                   | EUR                | 3 025 038    | 0.31            | <i>Denmark</i>                  |   |                    |              |                 |
| 3 000 000       | UNICREDIT SPA 23-14/02/2030 FRN                   | EUR                | 3 102 073    | 0.32            | 3 700 000                       | JYSKE BANK A/S 21-02/09/2026 FRN              | EUR                | 7 043 160    | 0.72            |
| <i>Germany</i>  |   |                    | 23 651 714   | 2.43            | 400 000                         | JYSKE BANK A/S 23-10/11/2029 FRN              | EUR                | 3 533 994    | 0.36            |
| 1 000 000       | ALLIANZ SE 24-26/07/2054 FRN                      | EUR                | 1 024 711    | 0.11            | 2 766 000                       | JYSKE BANK A/S 24-06/09/2030 FRN              | EUR                | 412 607      | 0.04            |
| 5 000 000       | COMMERZBANK AG 20-24/03/2026 FRN                  | EUR                | 4 883 694    | 0.50            | 300 000                         | JYSKE BANK A/S 24-13/08/2172 FRN              | EUR                | 2 781 574    | 0.29            |
| 200 000         | COMMERZBANK AG 20-31/12/2060 FRN                  | EUR                | 195 951      | 0.02            | 10 000                          | ORSTED A/S 22-08/12/3022 FRN                  | EUR                | 304 858      | 0.03            |
| 7 000 000       | COMMERZBANK AG 22-14/09/2027 FRN                  | EUR                | 6 857 407    | 0.71            |                                 |   |                    | 10 127       | 0.00            |
| 2 000 000       | COMMERZBANK AG 23-25/03/2029 FRN                  | EUR                | 2 079 678    | 0.21            | <i>United States of America</i> |   |                    |              |                 |
| 1 600 000       | COMMERZBANK AG 24-09/04/2173 FRN                  | EUR                | 1 595 568    | 0.16            | 100 000                         | BANK OF AMERICA CORPORATION 19-22/10/2025 FRN | USD                | 5 017 906    | 0.51            |
| 200 000         | COMMERZBANK AG 24-16/10/2034 FRN                  | EUR                | 199 274      | 0.02            | 200 000                         | GOLDMAN SACHS GROUP 19-31/12/2059 FRN         | USD                | 92 327       | 0.01            |
| 200 000         | MERCK 20-09/09/2080 FRN                           | EUR                | 188 631      | 0.02            | 100 000                         | GOLDMAN SACHS GROUP 21-12/02/2026 FRN         | USD                | 186 280      | 0.02            |
| 7 000 000       | MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN | EUR                | 5 833 945    | 0.60            | 20 000                          | GOLDMAN SACHS GROUP 21-31/12/2061 FRN         | USD                | 90 503       | 0.01            |
| 1 000 000       | MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN | EUR                | 792 855      | 0.08            | 25 000                          | GOLDMAN SACHS GROUP 21-31/12/2061 FRN         | USD                | 17 384       | 0.00            |
| <i>Portugal</i> |   |                    | 21 908 366   | 2.25            | 500 000                         | JPMORGAN CHASE 24-01/06/2172 FRN              | USD                | 21 843       | 0.00            |
| 100 000         | BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN      | EUR                | 101 795      | 0.01            | 1 000 000                       | MORGAN STANLEY 21-29/04/2033 FRN              | EUR                | 482 287      | 0.05            |
| 400 000         | BANCO COMMERCIAL PORTUGUES 24-18/04/2172 FRN      | EUR                | 405 857      | 0.04            | 95 000                          | MORGAN STANLEY 24-07/02/2039 FRN              | USD                | 814 160      | 0.08            |
| 100 000         | CAIXA GERAL DEPO 21-21/09/2027 FRN                | EUR                | 92 690       | 0.01            | 190 000                         | MORGAN STANLEY 24-18/01/2035 FRN              | USD                | 87 543       | 0.01            |
| 2 400 000       | EDP SA 20-20/07/2080 FRN                          | EUR                | 2 330 298    | 0.24            | 1 000 000                       | MORGAN STANLEY 24-21/03/2030 FRN              | EUR                | 176 709      | 0.02            |
| 900 000         | EDP SA 21-02/08/2081 FRN                          | EUR                | 852 180      | 0.09            | 2 064 000                       | MORGAN STANLEY 24-21/03/2035 FRN              | EUR                | 1 000 469    | 0.10            |
| 10 000 000      | EDP SA 21-14/03/2082 FRN                          | EUR                | 9 171 867    | 0.94            | <i>Australia</i>                |   |                    |              |                 |
| 300 000         | EDP SA 21-14/03/2082 FRN                          | EUR                | 260 013      | 0.03            | 3 851 000                       | COM BK AUSTRALIA 24-04/06/2034 FRN            | EUR                | 2 048 401    | 0.21            |
| <i>Canada</i>   |   |                    |              |                 | 2 772 000                       | ROYAL BANK CANADA 24-02/07/2028 FRN           | EUR                | 3 854 834    | 0.40            |
| <i>Canada</i>   |   |                    |              |                 |                                 |   |                    | 3 854 834    | 0.40            |
| <i>Canada</i>   |   |                    |              |                 |                                 |   |                    | 2 772 000    | 0.29            |
| <i>Canada</i>   |   |                    |              |                 |                                 |   |                    | 2 772 000    | 0.29            |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Euro Low Vol Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                                | Quotation currency | Market value | % of net assets   | Quantity      | Denomination                      | Quotation currency  | Market value      | % of net assets |      |
|--|---|--------------------|--------------|-------------------|---------------|-----------------------------------|---------------------|-------------------|-----------------|------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |              | 38 365 527        | 100.12        |                                   |                     |                   |                 |      |
| <b>Shares</b>  |   |                    |              | <b>38 365 527</b> | <b>100.12</b> |                                   |                     |                   |                 |      |
| <i>France</i>  |   |                    |              | <i>10 580 325</i> | <i>27.61</i>  |                                   |                     |                   |                 |      |
| 27 913   | AXA SA                                      | EUR                | 853 300      | 2.23              |               |                                   |                     |                   |                 |      |
| 31 585   | BUREAU VERITAS SA                           | EUR                | 816 788      | 2.13              |               |                                   |                     |                   |                 |      |
| 3 976  | CAPGEMINI SE                                | EUR                | 738 343      | 1.93              |               |                                   |                     |                   |                 |      |
| 14 380   | DANONE                                      | EUR                | 820 810      | 2.14              |               |                                   |                     |                   |                 |      |
| 23 764   | DASSAULT SYSTEMES SE                        | EUR                | 838 869      | 2.19              |               |                                   |                     |                   |                 |      |
| 4 121  | ESSILORLUXOTTICA                            | EUR                | 829 145      | 2.16              |               |                                   |                     |                   |                 |      |
| 9 218  | GECINA SA                                   | EUR                | 792 287      | 2.07              |               |                                   |                     |                   |                 |      |
| 49 106   | GETLINK SE                                  | EUR                | 758 688      | 1.98              |               |                                   |                     |                   |                 |      |
| 360  | HERMES INTERNATIONAL                        | EUR                | 770 400      | 2.01              |               |                                   |                     |                   |                 |      |
| 9 064  | LEGRAND SA                                  | EUR                | 839 689      | 2.19              |               |                                   |                     |                   |                 |      |
| 22 761   | MICHELIN (CGDE)                             | EUR                | 821 900      | 2.14              |               |                                   |                     |                   |                 |      |
| 9 628  | SANOFI AVENTIS                              | EUR                | 865 942      | 2.26              |               |                                   |                     |                   |                 |      |
| 8 479  | VINCI SA                                    | EUR                | 834 164      | 2.18              |               |                                   |                     |                   |                 |      |
| <i>Germany</i>   |   |                    |              | <i>9 398 192</i>  | <i>24.52</i>  |                                   |                     |                   |                 |      |
| 3 316  | ALLIANZ SE - REG                            | EUR                | 860 502      | 2.25              |               |                                   |                     |                   |                 |      |
| 9 730  | BAYERISCHE MOTOREN WERKE AG                 | EUR                | 859 937      | 2.24              |               |                                   |                     |                   |                 |      |
| 13 110   | BRENTAG AG                                  | EUR                | 825 406      | 2.15              |               |                                   |                     |                   |                 |      |
| 4 495  | DEUTSCHE BOERSE AG                          | EUR                | 858 995      | 2.24              |               |                                   |                     |                   |                 |      |
| 45 077   | EVONIK INDUSTRIES AG                        | EUR                | 858 717      | 2.24              |               |                                   |                     |                   |                 |      |
| 22 716   | GEA GROUP AG                                | EUR                | 883 653      | 2.31              |               |                                   |                     |                   |                 |      |
| 3 659  | HANNOVER RUECK SE                           | EUR                | 866 085      | 2.26              |               |                                   |                     |                   |                 |      |
| 11 493   | HENKEL AG & CO KGAA                         | EUR                | 844 161      | 2.20              |               |                                   |                     |                   |                 |      |
| 5 038  | MERCK KGAA                                  | EUR                | 779 631      | 2.03              |               |                                   |                     |                   |                 |      |
| 1 841  | MUENCHENER RUECKVERSICHERUNG AG - REG       | EUR                | 859 747      | 2.24              |               |                                   |                     |                   |                 |      |
| 4 756  | SAP SE                                      | EUR                | 901 358      | 2.36              |               |                                   |                     |                   |                 |      |
| <i>The Netherlands</i>   |   |                    |              | <i>5 731 977</i>  | <i>14.96</i>  |                                   |                     |                   |                 |      |
| 12 730   | AKZO NOBEL N.V.                             | EUR                | 722 809      | 1.89              |               |                                   |                     |                   |                 |      |
| 23 437   | FERROVIAL SE                                | EUR                | 849 826      | 2.22              |               |                                   |                     |                   |                 |      |
| 236 537  | KONINKLIJKE KPN NV                          | EUR                | 846 802      | 2.21              |               |                                   |                     |                   |                 |      |
| 20 146   | NN GROUP NV - W/I                           | EUR                | 875 344      | 2.28              |               |                                   |                     |                   |                 |      |
| 20 689   | QIAGEN N.V.                                 | EUR                | 797 561      | 2.08              |               |                                   |                     |                   |                 |      |
| 18 570   | RANDSTAD HOLDING NV                         | EUR                | 786 068      | 2.05              |               |                                   |                     |                   |                 |      |
| 5 514  | WOLTERS KLUWER                              | EUR                | 853 567      | 2.23              |               |                                   |                     |                   |                 |      |
| <i>Finland</i>   |   |                    |              | <i>3 277 070</i>  | <i>8.55</i>   |                                   |                     |                   |                 |      |
| 18 291   | KONE OYJ - B                                | EUR                | 843 032      | 2.20              |               |                                   |                     |                   |                 |      |
| 246 543  | NOKIA OYJ                                   | EUR                | 877 323      | 2.29              |               |                                   |                     |                   |                 |      |
| 65 424   | NORDEA BANK ABP                             | EUR                | 727 188      | 1.90              |               |                                   |                     |                   |                 |      |
| 25 430   | UPM-KYMMENE OYJ                             | EUR                | 829 527      | 2.16              |               |                                   |                     |                   |                 |      |
| <i>Italy</i>   |   |                    |              | <i>3 073 386</i>  | <i>8.03</i>   |                                   |                     |                   |                 |      |
| 36 955   | ASSICURAZIONI GENERALI                      | EUR                | 860 682      | 2.25              |               |                                   |                     |                   |                 |      |
| 17 853   | RECORDATI SPA                               | EUR                | 869 441      | 2.27              |               |                                   |                     |                   |                 |      |
| 197 308  | SNAM SPA                                    | EUR                | 815 079      | 2.13              |               |                                   |                     |                   |                 |      |
| 73 176   | TERNA SPA                                   | EUR                | 528 184      | 1.38              |               |                                   |                     |                   |                 |      |
| <i>Spain</i>   |   |                    |              | <i>3 024 795</i>  | <i>7.89</i>   |                                   |                     |                   |                 |      |
| 21 793   | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS | EUR                | 877 822      | 2.29              |               |                                   |                     |                   |                 |      |
| 13 522   | AMADEUS IT GROUP SA                         | EUR                | 840 257      | 2.19              |               |                                   |                     |                   |                 |      |
| 70 515   | IBERDROLA SA                                | EUR                | 854 289      | 2.23              |               |                                   |                     |                   |                 |      |
| 9 759  | INDUSTRIA DE DISENO TEXTIL                  | EUR                | 452 427      | 1.18              |               |                                   |                     |                   |                 |      |
| <i>Belgium</i>   |   |                    |              | <i>2 547 263</i>  | <i>6.65</i>   |                                   |                     |                   |                 |      |
| 20 260   | AGEAS                                       | EUR                | 864 697      | 2.26              |               |                                   |                     |                   |                 |      |
| 6 040  | UCB SA                                      | EUR                | 837 748      | 2.19              |               |                                   |                     |                   |                 |      |
| 33 392   | WAREHOUSES DE PAUW SCA                      | EUR                | 844 818      | 2.20              |               |                                   |                     |                   |                 |      |
|  |   |                    |              |                   |               | <i>Ireland</i>                    |                     | <i>732 519</i>    | <i>1.91</i>     |      |
|  |   |                    |              |                   |               | 9 683                             | KERRY GROUP PLC - A | EUR               | 732 519         | 1.91 |
|  |   |                    |              |                   |               | <b>Total securities portfolio</b> |                     | <b>38 365 527</b> | <b>100.12</b>   |      |

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Sustainable Europe Dividend

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Europe Value

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                  | Quotation currency | Market value       | % of net assets | Quantity  | Denomination                                | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|-----------|---|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |           |   |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>236 069 958</b> | <b>65.82</b>    |           |   |                    |              |                 |
| <i>United States of America</i>  |   |                    |                    |                 |           |   |                    |              |                 |
|  |   |                    | <i>116 344 156</i> | <i>32.45</i>    |           |   |                    |              |                 |
| 1 200 000  | ABBVIE INCORPORATED 5.400% 24-15/03/2054      | USD                | 1 186 375          | 0.33            | 1 700 000 | BROADCOM INCORPORATED 3.469% 21-15/04/2034  | USD                | 1 447 437    | 0.40            |
| 500 000  | AGILENT TECHNOLOGIES INC 2.100% 20-04/06/2030 | USD                | 421 598            | 0.12            | 1 000 000 | CAMDEN PROP TRST 4.900% 24-15/01/2034       | USD                | 955 074      | 0.27            |
| 1 250 000  | AGILENT TECHNOLOGIES INC 2.750% 19-15/09/2029 | USD                | 1 116 036          | 0.31            | 500 000   | CAMPBELL SOUP CO 2.375% 20-24/04/2030       | USD                | 430 652      | 0.12            |
| 428 000  | AIR LEASE CORP 3.700% 24-15/04/2030           | EUR                | 449 324            | 0.13            | 600 000   | CAMPBELL SOUP CO 5.400% 24-21/03/2034       | USD                | 596 672      | 0.17            |
| 1 000 000  | AIR LEASE CORP 4.625% 18-01/10/2028           | USD                | 969 955            | 0.27            | 100 000   | CARRIER GLOBAL 4.125% 24-29/05/2028         | EUR                | 109 105      | 0.03            |
| 1 000 000  | AIR LEASE CORP 5.200% 24-15/07/2031           | USD                | 977 795            | 0.27            | 500 000   | CARRIER GLOBAL 6.200% 24-15/03/2054         | USD                | 536 099      | 0.15            |
| 600 000  | ALEXANDRIA REAL 4.750% 23-15/04/2035          | USD                | 556 951            | 0.16            | 600 000   | CELANESE US HOLDINGS 6.379% 22-15/07/2032   | USD                | 616 361      | 0.17            |
| 300 000  | ALEXANDRIA REAL 5.150% 23-15/04/2053          | USD                | 262 966            | 0.07            | 250 000   | CISCO SYSTEMS 5.300% 24-26/02/2054          | USD                | 245 094      | 0.07            |
| 100 000  | ALEXANDRIA REAL 5.250% 24-15/05/2036          | USD                | 96 070             | 0.03            | 350 000   | CISCO SYSTEMS 5.900% 09-15/02/2039          | USD                | 372 044      | 0.10            |
| 1 000 000  | ALLSTATE CORPORATION 1.450% 20-15/12/2030     | USD                | 800 045            | 0.22            | 1 540 000 | CNH INDUSTRIAL 5.100% 24-20/04/2029         | USD                | 1 532 577    | 0.43            |
| 175 000  | AMERICAN TOWER 3.900% 24-16/05/2030           | EUR                | 187 368            | 0.05            | 100 000   | COCA-COLA CO/THE 3.125% 24-14/05/2032       | EUR                | 105 470      | 0.03            |
| 232 000  | AMERICAN TOWER 4.100% 24-16/05/2034           | EUR                | 246 245            | 0.07            | 154 000   | COCA-COLA CO/THE 3.500% 24-14/05/2044       | EUR                | 158 926      | 0.04            |
| 1 500 000  | AMERICAN TOWER 5.550% 23-15/07/2033           | USD                | 1 498 690          | 0.42            | 358 000   | CONSOLIDATED EDISON 3.850% 16-15/06/2046    | USD                | 274 420      | 0.08            |
| 500 000  | AMERICAN WATER 5.450% 24-01/03/2054           | USD                | 481 511            | 0.13            | 216 000   | COTY INC 4.500% 24-15/05/2027               | EUR                | 232 951      | 0.06            |
| 800 000  | AMGEN INC 5.250% 23-02/03/2033                | USD                | 797 560            | 0.22            | 1 000 000 | CRH AMERICA FIN 5.400% 24-21/05/2034        | USD                | 990 599      | 0.28            |
| 600 000  | AMGEN INC 5.750% 23-02/03/2063                | USD                | 584 770            | 0.16            | 500 000   | CSX CORP 4.100% 12-15/03/2044               | USD                | 411 405      | 0.11            |
| 1 000 000  | AON CORP 2.800% 20-15/05/2030                 | USD                | 876 921            | 0.24            | 1 500 000 | CVS HEALTH CORP 2.125% 21-15/09/2031        | USD                | 1 203 107    | 0.34            |
| 1 435 000  | AON CORP 3.750% 19-02/05/2029                 | USD                | 1 345 534          | 0.37            | 1 000 000 | CVS HEALTH CORP 5.400% 24-01/06/2029        | USD                | 999 818      | 0.28            |
| 400 000  | AON NORTH AMER 5.750% 24-01/03/2054           | USD                | 391 056            | 0.11            | 400 000   | CVS HEALTH CORP 5.700% 24-01/06/2034        | USD                | 398 334      | 0.11            |
| 300 000  | APPLE INC 0.500% 19-15/11/2031                | EUR                | 267 466            | 0.07            | 150 000   | CVS HEALTH CORP 6.050% 24-01/06/2054        | USD                | 147 032      | 0.04            |
| 1 000 000  | APPLIED MATERIAL 4.800% 24-15/06/2029         | USD                | 998 615            | 0.28            | 600 000   | DAIMLER TRUCK 5.375% 24-18/01/2034          | USD                | 594 574      | 0.17            |
| 300 000  | APPLIED MATERIAL 5.850% 11-15/06/2041         | USD                | 317 885            | 0.09            | 200 000   | DAIMLER TRUCK 5.375% 24-25/06/2034          | USD                | 197 933      | 0.06            |
| 500 000  | AQUA AMERICA INC 3.566% 19-01/05/2029         | USD                | 463 714            | 0.13            | 300 000   | DELL INT / EMC 5.300% 21-01/10/2029         | USD                | 301 643      | 0.08            |
| 500 000  | ASHTREAD CAPITAL 5.800% 24-15/04/2034         | USD                | 497 504            | 0.14            | 667 000   | DELL INTERNATIONAL 5.400% 24-15/04/2034     | USD                | 659 988      | 0.18            |
| 500 000  | ASTRAZENECA FIN 5.000% 24-26/02/2034          | USD                | 497 270            | 0.14            | 504 000   | DIGITAL REALTY 3.600% 19-01/07/2029         | USD                | 467 476      | 0.13            |
| 1 000 000  | AT&T INC 3.500% 21-15/09/2053                 | USD                | 679 163            | 0.19            | 250 000   | DOLLAR GENERAL 5.450% 23-05/07/2033         | USD                | 248 745      | 0.07            |
| 700 000  | AT&T INC 4.750% 15-15/05/2046                 | USD                | 603 337            | 0.17            | 600 000   | EASTMAN CHEMICAL 5.625% 24-20/02/2034       | USD                | 596 089      | 0.17            |
| 1 700 000  | AT&T INC 5.400% 23-15/02/2034                 | USD                | 1 700 817          | 0.47            | 500 000   | ELI LILLY & CO 1.375% 21-14/09/2061         | EUR                | 287 680      | 0.08            |
| 1 000 000  | AVALONBAY COMMUN 3.300% 19-01/06/2029         | USD                | 921 862            | 0.26            | 470 000   | ELI LILLY & CO 5.000% 24-09/02/2054         | USD                | 448 885      | 0.13            |
| 1 000 000  | AVALONBAY COMMUN 5.300% 23-07/12/2033         | USD                | 995 329            | 0.28            | 1 000 000 | EQUINIX EU 2 FIN 5.500% 24-15/06/2034       | USD                | 998 326      | 0.28            |
| 378 000  | BECTON DICKINSON 3.519% 24-08/02/2031         | EUR                | 400 212            | 0.11            | 300 000   | ESTEE LAUDER COMPANIES 5.150% 23-15/05/2053 | USD                | 280 423      | 0.08            |
| 462 000  | BECTON DICKINSON 3.828% 24-07/06/2032         | EUR                | 496 448            | 0.14            | 1 000 000 | EXELON CORP 3.350% 23-15/03/2032            | USD                | 874 116      | 0.24            |
| 400 000  | BECTON DICKINSON 5.110% 24-08/02/2034         | USD                | 393 383            | 0.11            | 358 000   | EXELON CORP 4.450% 16-15/04/2046            | USD                | 295 329      | 0.08            |
| 456 000  | BMW US CAPITAL LLC 3.000% 24-02/11/2027       | EUR                | 482 843            | 0.13            | 600 000   | EXELON CORP 4.700% 20-15/04/2050            | USD                | 507 132      | 0.14            |
| 1 000 000  | BMW US CAPITAL LLC 4.900% 24-02/04/2029       | USD                | 994 138            | 0.28            | 200 000   | EXELON CORP 5.150% 23-15/03/2028            | USD                | 199 415      | 0.06            |
| 430 000  | BOOKING HOLDINGS INC 3.500% 24-01/03/2029     | EUR                | 460 945            | 0.13            | 200 000   | FEDEX CORP 0.450% 21-04/05/2029             | EUR                | 185 203      | 0.05            |
| 192 000  | BOOKING HOLDINGS INC 3.625% 23-12/11/2028     | EUR                | 207 090            | 0.06            | 500 000   | FEDEX CORP 4.050% 18-15/02/2048             | USD                | 390 107      | 0.11            |
| 100 000  | BOOKING HOLDINGS INC 3.750% 24-01/03/2036     | EUR                | 104 953            | 0.03            | 1 000 000 | FISERV INC 5.450% 24-15/03/2034             | USD                | 994 029      | 0.28            |
| 100 000  | BOOKING HOLDINGS INC 4.000% 24-01/03/2044     | EUR                | 104 159            | 0.03            | 400 000   | FORD MOTOR CO 6.100% 22-19/08/2032          | USD                | 399 907      | 0.11            |
| 207 000  | BOOKING HOLDINGS INC 4.125% 23-12/05/2033     | EUR                | 227 565            | 0.06            | 311 000   | FORD MOTOR CREDIT 4.165% 24-21/11/2028      | EUR                | 332 750      | 0.09            |
| 700 000  | BOOKING HOLDINGS INC 4.625% 20-13/04/2030     | USD                | 688 580            | 0.19            | 127 000   | FORD MOTOR CREDIT 4.445% 24-14/02/2030      | EUR                | 136 943      | 0.04            |
| 400 000  | BRISTOL-MYERS 2.350% 20-13/11/2040            | USD                | 264 987            | 0.07            | 150 000   | FORD MOTOR CREDIT 5.125% 23-20/02/2029      | EUR                | 166 831      | 0.05            |
|  |   |                    |                    |                 | 1 000 000 | FORD MOTOR CREDIT 5.850% 24-17/05/2027      | USD                | 1 000 298    | 0.28            |
|  |   |                    |                    |                 | 600 000   | FORD MOTOR CREDIT 6.125% 24-08/03/2034      | USD                | 593 741      | 0.17            |
|  |   |                    |                    |                 | 200 000   | FORD MOTOR CREDIT 6.798% 23-07/11/2028      | USD                | 206 488      | 0.06            |
|  |   |                    |                    |                 | 600 000   | GENERAL MOTORS FINANCE 5.600% 24-18/06/2031 | USD                | 595 699      | 0.17            |
|  |   |                    |                    |                 | 600 000   | GENERAL MOTORS FINANCE 5.850% 23-06/04/2030 | USD                | 607 308      | 0.17            |
|  |   |                    |                    |                 | 500 000   | GENERAL MOTORS FINANCE 6.100% 23-07/01/2034 | USD                | 505 560      | 0.14            |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity  | Denomination                                      | Quotation currency | Market value     | % of net assets | Quantity | Denomination | Quotation currency | Market value | % of net assets |
|-----------|---|--------------------|------------------|-----------------|----------|--------------|--------------------|--------------|-----------------|
| 309 000   | VOLKSWAGEN FINANCIAL 3.875% 24-10/09/2030         | EUR                | 330 388          | 0.09            |          |              |                    |              |                 |
| 272 000   | VOLKSWAGEN LEASING 4.750% 23-25/09/2031           | EUR                | 305 069          | 0.08            |          |              |                    |              |                 |
| 1 000 000 | VONOVIA SE 0.625% 21-24/03/2031                   | EUR                | 854 639          | 0.24            |          |              |                    |              |                 |
| 300 000   | VONOVIA SE 4.250% 24-10/04/2034                   | EUR                | 315 606          | 0.09            |          |              |                    |              |                 |
| 100 000   | VONOVIA SE 4.750% 22-23/05/2027                   | EUR                | 109 982          | 0.03            |          |              |                    |              |                 |
| 1 000 000 | VONOVIA SE 5.000% 22-23/11/2030                   | EUR                | 1 117 532        | 0.31            |          |              |                    |              |                 |
| 100 000   | VONOVIA SE 5.500% 24-18/01/2036                   | GBP                | 120 958          | 0.03            |          |              |                    |              |                 |
|           | <b>Canada</b>                                     |                    | <b>7 813 254</b> | <b>2.17</b>     |          |              |                    |              |                 |
| 1 500 000 | BANK NOVA SCOTIA 5.400% 24-04/06/2027             | USD                | 1 506 403        | 0.42            |          |              |                    |              |                 |
| 800 000   | BANK OF MONTREAL 5.511% 24-04/06/2031             | USD                | 807 375          | 0.22            |          |              |                    |              |                 |
| 250 000   | CAN IMPERIAL BK 6.092% 23-03/10/2033              | USD                | 258 990          | 0.07            |          |              |                    |              |                 |
| 500 000   | CANADIAN NATIONAL RR 6.125% 23-01/11/2053         | USD                | 553 506          | 0.15            |          |              |                    |              |                 |
| 200 000   | NATIONAL BANK OF CANADA 3.750% 23-25/01/2028      | EUR                | 214 679          | 0.06            |          |              |                    |              |                 |
| 500 000   | NATIONAL BANK OF CANADA 5.600% 23-18/12/2028      | USD                | 504 780          | 0.14            |          |              |                    |              |                 |
| 600 000   | NUTRIEN LTD 5.400% 24-21/06/2034                  | USD                | 590 850          | 0.16            |          |              |                    |              |                 |
| 1 500 000 | ROYAL BANK OF CANADA 5.000% 23-02/05/2033         | USD                | 1 478 831        | 0.41            |          |              |                    |              |                 |
| 634 000   | TORONTO DOMINION BANK 3.563% 24-16/04/2031        | EUR                | 669 738          | 0.19            |          |              |                    |              |                 |
| 367 000   | TORONTO DOMINION BANK 3.631% 22-13/12/2029        | EUR                | 391 177          | 0.11            |          |              |                    |              |                 |
| 400 000   | WASTE CONNECTIONS 3.200% 22-01/06/2032            | USD                | 347 662          | 0.10            |          |              |                    |              |                 |
| 500 000   | WASTE CONNECTIONS 5.000% 24-01/03/2034            | USD                | 489 263          | 0.14            |          |              |                    |              |                 |
|           | <b>Japan</b>                                      |                    | <b>4 539 184</b> | <b>1.27</b>     |          |              |                    |              |                 |
| 1 000 000 | MITSUBISHI UFJ FINANCIAL 2.048% 20-17/07/2030     | USD                | 835 261          | 0.23            |          |              |                    |              |                 |
| 333 000   | MIZUHO FINANCIAL 5.376% 24-26/05/2030             | USD                | 332 205          | 0.09            |          |              |                    |              |                 |
| 582 000   | NTT FINANCE 0.082% 21-13/12/2025                  | EUR                | 593 223          | 0.17            |          |              |                    |              |                 |
| 203 000   | NTT FINANCE 3.359% 24-12/03/2031                  | EUR                | 215 641          | 0.06            |          |              |                    |              |                 |
| 800 000   | SUMITOMO MITSUI 5.852% 23-13/07/2030              | USD                | 821 281          | 0.23            |          |              |                    |              |                 |
| 100 000   | TAKEDA PHARMACEUTICAL 0.750% 20-09/07/2027        | EUR                | 98 835           | 0.03            |          |              |                    |              |                 |
| 400 000   | TAKEDA PHARMACEUTICAL 1.000% 20-09/07/2029        | EUR                | 378 331          | 0.11            |          |              |                    |              |                 |
| 1 500 000 | TAKEDA PHARMACEUTICAL 2.050% 20-31/03/2030        | USD                | 1 264 407        | 0.35            |          |              |                    |              |                 |
|           | <b>Luxembourg</b>                                 |                    | <b>3 954 607</b> | <b>1.10</b>     |          |              |                    |              |                 |
| 492 000   | BECTON DICKINSON 4.029% 24-07/06/2036             | EUR                | 526 639          | 0.15            |          |              |                    |              |                 |
| 300 000   | CNH INDUSTRIAL 1.625% 19-03/07/2029               | EUR                | 290 558          | 0.08            |          |              |                    |              |                 |
| 100 000   | CNH INDUSTRIAL FIN 1.750% 17-12/09/2025           | EUR                | 104 656          | 0.03            |          |              |                    |              |                 |
| 93 000    | NESTLE FINANCE INTERNATIONAL 3.250% 24-23/01/2037 | EUR                | 96 411           | 0.03            |          |              |                    |              |                 |
| 216 000   | NESTLE FINANCE INTERNATIONAL 3.500% 23-17/01/2030 | EUR                | 234 855          | 0.07            |          |              |                    |              |                 |
| 180 000   | NESTLE FINANCE INTERNATIONAL 3.750% 23-14/11/2035 | EUR                | 196 620          | 0.05            |          |              |                    |              |                 |
| 200 000   | PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029    | EUR                | 183 879          | 0.05            |          |              |                    |              |                 |
| 146 000   | PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032    | EUR                | 130 759          | 0.04            |          |              |                    |              |                 |
| 100 000   | PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031    | EUR                | 101 067          | 0.03            |          |              |                    |              |                 |
| 660 000   | PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030    | EUR                | 692 006          | 0.19            |          |              |                    |              |                 |
| 410 000   | PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036    | EUR                | 437 134          | 0.12            |          |              |                    |              |                 |
| 404 000   | PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035    | EUR                | 444 574          | 0.12            |          |              |                    |              |                 |
| 500 000   | SES S.A 3.500% 22-14/01/2029                      | EUR                | 515 449          | 0.14            |          |              |                    |              |                 |
|           | <b>Sweden</b>                                     |                    | <b>3 741 873</b> | <b>1.05</b>     |          |              |                    |              |                 |
| 100 000   | ELECTROLUX AB 2.500% 22-18/05/2030                | EUR                | 99 049           | 0.03            |          |              |                    |              |                 |
| 381 000   | SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027  | EUR                | 374 489          | 0.10            |          |              |                    |              |                 |
| 494 000   | SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026  | EUR                | 532 401          | 0.15            |          |              |                    |              |                 |
| 273 000   | SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027  | EUR                | 298 652          | 0.08            |          |              |                    |              |                 |
| 200 000   | SKF AB 0.250% 21-15/02/2031                       | EUR                | 170 998          | 0.05            |          |              |                    |              |                 |
| 300 000   | SKF AB 0.875% 19-15/11/2029                       | EUR                | 279 484          | 0.08            |          |              |                    |              |                 |
| 250 000   | SKF AB 3.125% 22-14/09/2028                       | EUR                | 263 605          | 0.07            |          |              |                    |              |                 |
| 500 000   | SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027        | EUR                | 477 529          | 0.13            |          |              |                    |              |                 |
| 618 000   | SVENSKA HANDELSBANKEN 3.750% 24-15/02/2034        | EUR                | 664 758          | 0.19            |          |              |                    |              |                 |
| 288 000   | SWEDBANK AB 3.375% 24-29/05/2030                  | EUR                | 307 024          | 0.09            |          |              |                    |              |                 |
| 100 000   | VOLVO CAR AB 2.500% 20-07/10/2027                 | EUR                | 101 376          | 0.03            |          |              |                    |              |                 |
| 161 000   | VOLVO CAR AB 4.750% 24-08/05/2030                 | EUR                | 172 508          | 0.05            |          |              |                    |              |                 |
|           | <b>Norway</b>                                     |                    | <b>2 906 805</b> | <b>0.81</b>     |          |              |                    |              |                 |
| 600 000   | SPAREBANK 1 OEST 0.125% 21-03/03/2028             | EUR                | 568 546          | 0.16            |          |              |                    |              |                 |
| 100 000   | SPAREBANK 1 OEST 1.750% 22-27/04/2027             | EUR                | 101 917          | 0.03            |          |              |                    |              |                 |
| 715 000   | SPAREBANK 1 OEST 3.625% 24-30/05/2029             | EUR                | 767 362          | 0.21            |          |              |                    |              |                 |
| 300 000   | SPAREBANK 1 SMN 3.500% 24-23/05/2029              | EUR                | 320 180          | 0.09            |          |              |                    |              |                 |
| 600 000   | SPAREBANK 1 SR 0.250% 21-09/11/2026               | EUR                | 595 750          | 0.17            |          |              |                    |              |                 |
| 400 000   | SPAREBANK 1 SR 4.875% 23-24/08/2028               | EUR                | 445 910          | 0.12            |          |              |                    |              |                 |
| 100 000   | STATKRAFT AS 3.750% 24-22/03/2039                 | EUR                | 107 140          | 0.03            |          |              |                    |              |                 |
|           | <b>Ireland</b>                                    |                    | <b>2 082 921</b> | <b>0.58</b>     |          |              |                    |              |                 |
| 500 000   | APTIV PLC 3.250% 22-01/03/2032                    | USD                | 433 391          | 0.12            |          |              |                    |              |                 |
| 100 000   | HAMMERSON IRLAND 1.750% 21-03/06/2027             | EUR                | 99 294           | 0.03            |          |              |                    |              |                 |
| 400 000   | SMURFIT KAPPA 0.500% 21-22/09/2029                | EUR                | 364 689          | 0.10            |          |              |                    |              |                 |
| 100 000   | SMURFIT KAPPA 1.000% 21-22/09/2033                | EUR                | 84 866           | 0.02            |          |              |                    |              |                 |
| 230 000   | SMURFIT KAPPA 5.200% 24-15/01/2030                | USD                | 228 260          | 0.06            |          |              |                    |              |                 |
| 250 000   | SMURFIT KAPPA 5.438% 24-03/04/2034                | USD                | 246 877          | 0.07            |          |              |                    |              |                 |
| 100 000   | SMURFIT KAPPA 5.777% 24-03/04/2054                | USD                | 98 550           | 0.03            |          |              |                    |              |                 |
| 530 000   | TRANE TECH 5.100% 24-13/06/2034                   | USD                | 526 994          | 0.15            |          |              |                    |              |                 |
|           | <b>Denmark</b>                                    |                    | <b>1 639 848</b> | <b>0.46</b>     |          |              |                    |              |                 |
| 172 000   | AP MOLLER 4.125% 24-05/03/2036                    | EUR                | 185 234          | 0.05            |          |              |                    |              |                 |
| 100 000   | JYSKE BANK A/S 5.500% 22-16/11/2027               | EUR                | 111 069          | 0.03            |          |              |                    |              |                 |
| 293 000   | NOVO NORDISK A/S 3.125% 24-21/01/2029             | EUR                | 312 791          | 0.09            |          |              |                    |              |                 |
| 301 000   | NOVO NORDISK A/S 3.375% 24-21/05/2034             | EUR                | 321 318          | 0.09            |          |              |                    |              |                 |
| 118 000   | NYKREDIT 3.875% 24-05/07/2027                     | EUR                | 126 828          | 0.04            |          |              |                    |              |                 |
| 100 000   | NYKREDIT 3.875% 24-09/07/2029                     | EUR                | 107 083          | 0.03            |          |              |                    |              |                 |
| 446 000   | PANDORA A/S 3.875% 24-31/05/2030                  | EUR                | 475 525          | 0.13            |          |              |                    |              |                 |
|           | <b>Singapore</b>                                  |                    | <b>1 426 598</b> | <b>0.40</b>     |          |              |                    |              |                 |
| 500 000   | IBM INT CAPITAL 5.300% 24-05/02/2054              | USD                | 467 797          | 0.13            |          |              |                    |              |                 |
| 500 000   | PFIZER INVESTMENT 4.750% 23-19/05/2033            | USD                | 487 325          | 0.14            |          |              |                    |              |                 |
| 500 000   | PFIZER INVESTMENT 5.340% 23-19/05/2063            | USD                | 471 476          | 0.13            |          |              |                    |              |                 |
|           | <b>Belgium</b>                                    |                    | <b>1 418 128</b> | <b>0.40</b>     |          |              |                    |              |                 |
| 100 000   | COFINIMMO 1.000% 22-24/01/2028                    | EUR                | 96 368           | 0.03            |          |              |                    |              |                 |
| 100 000   | ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033    | EUR                | 106 702          | 0.03            |          |              |                    |              |                 |
| 100 000   | ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036    | EUR                | 105 291          | 0.03            |          |              |                    |              |                 |
| 200 000   | KBC GROUP NV 3.750% 24-27/03/2032                 | EUR                | 212 893          | 0.06            |          |              |                    |              |                 |
| 343 000   | LONZA FINANCE INTERNATIONAL 3.875% 24-24/04/2036  | EUR                | 361 525          | 0.10            |          |              |                    |              |                 |
| 300 000   | SOLVAY SA 3.875% 24-03/04/2028                    | EUR                | 321 171          | 0.09            |          |              |                    |              |                 |
| 200 000   | SOLVAY SA 4.250% 24-03/10/2031                    | EUR                | 214 178          | 0.06            |          |              |                    |              |                 |

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity               | Denomination                                       | Quotation currency | Market value     | % of net assets | Quantity                   | Denomination                                  | Quotation currency | Market value | % of net assets  |              |
|------------------------|--|--------------------|------------------|-----------------|----------------------------|---|--------------------|--------------|------------------|--------------|
| 270 000                | REGENERON PHARMACEUTICALS 2.800% 20-15/09/2050     | USD                | 165 269          | 0.55            | 200 000                    | INFORMA PLC 1.250% 19-22/04/2028              | EUR                | 195 793      | 0.66             |              |
| 190 000                | REGIONS FINANCIAL 1.800% 21-12/08/2028             | USD                | 164 073          | 0.55            | 180 000                    | INFORMA PLC 2.125% 20-06/10/2025              | EUR                | 188 837      | 0.63             |              |
| 200 000                | RELIANCE STEEL 2.150% 20-15/08/2030                | USD                | 167 279          | 0.56            | 120 000                    | INTERMEDIATE CAP 2.500% 22-28/01/2030         | EUR                | 112 607      | 0.38             |              |
| 190 000                | RELX CAPITAL INC 3.000% 20-22/05/2030              | USD                | 170 524          | 0.57            | 330 000                    | LSEGA FIN PLC 1.375% 21-06/04/2026            | USD                | 307 712      | 1.03             |              |
| 170 000                | RELX CAPITAL INC 4.000% 19-18/03/2029              | USD                | 163 230          | 0.55            | 330 000                    | LSEGA FIN PLC 2.000% 21-06/04/2028            | USD                | 295 700      | 0.99             |              |
| 170 000                | STRYKER CORP 3.500% 16-15/03/2026                  | USD                | 165 088          | 0.55            | 160 000                    | OTE PLC 0.875% 19-24/09/2026                  | EUR                | 160 797      | 0.54             |              |
| 170 000                | SYSCO CORP 3.750% 15-01/10/2025                    | USD                | 166 442          | 0.56            | <b>Sweden</b>              |   |                    |              | <b>1 546 282</b> | <b>5.15</b>  |
| 150 000                | SYSCO CORP 6.600% 20-01/04/2050                    | USD                | 167 370          | 0.56            | 150 000                    | AUTOLIV INC 3.625% 24-07/08/2029              | EUR                | 159 240      | 0.53             |              |
| 120 000                | TAPESTRY INC 3.050% 21-15/03/2032                  | USD                | 97 029           | 0.33            | 360 000                    | SWEDBANK AB 5.337% 22-20/09/2027              | USD                | 359 114      | 1.19             |              |
| 110 000                | TAPESTRY INC 5.350% 23-27/11/2025                  | EUR                | 119 545          | 0.40            | 360 000                    | SWEDBANK AB 5.407% 24-14/03/2029              | USD                | 359 868      | 1.20             |              |
| 170 000                | TOLL BR FIN CORP 4.350% 18-15/02/2028              | USD                | 163 985          | 0.55            | 350 000                    | SWEDBANK AB 6.136% 23-12/09/2026              | USD                | 354 146      | 1.18             |              |
| 170 000                | TRACTOR SUPPLY 5.250% 23-15/05/2033                | USD                | 168 720          | 0.57            | 120 000                    | TELE2 AB 2.125% 18-15/05/2028                 | EUR                | 121 618      | 0.41             |              |
| 210 000                | UNION PACIFIC CORPORATION 4.000% 17-15/04/2047     | USD                | 167 680          | 0.56            | 180 000                    | TELE2 AB 3.750% 23-22/11/2029                 | EUR                | 192 296      | 0.64             |              |
| 100 000                | UNUM GROUP 4.500% 19-15/12/2049                    | USD                | 78 014           | 0.26            | <b>Mexico</b>              |   |                    |              | <b>699 739</b>   | <b>2.35</b>  |
| 200 000                | VERISIGN INC 2.700% 21-15/06/2031                  | USD                | 167 828          | 0.56            | 300 000                    | AMERICA MOVIL SA 3.625% 19-22/04/2029         | USD                | 279 489      | 0.94             |              |
| 170 000                | VERISK ANALYTICS 4.125% 19-15/03/2029              | USD                | 162 900          | 0.55            | 300 000                    | AMERICA MOVIL SA 4.375% 12-16/07/2042         | USD                | 254 250      | 0.85             |              |
| 160 000                | VERISK ANALYTICS 5.750% 23-01/04/2033              | USD                | 164 267          | 0.55            | 160 000                    | AMERICA MOVIL SA 6.125% 10-30/03/2040         | USD                | 166 000      | 0.56             |              |
| 190 000                | WELLPOINT INC 4.625% 12-15/05/2042                 | USD                | 167 533          | 0.56            | <b>Canada</b>              |   |                    |              | <b>695 665</b>   | <b>2.33</b>  |
| 180 000                | WEYERHAEUSER CO 4.000% 20-15/04/2030               | USD                | 168 156          | 0.56            | 190 000                    | ALIMENTATION COUCHE-TARD 1.875% 16-06/05/2026 | EUR                | 197 010      | 0.66             |              |
| 140 000                | WEYERHAEUSER CO 4.000% 22-09/03/2052               | USD                | 106 053          | 0.36            | 130 000                    | ALIMENTATION COUCHE-TARD 3.647% 24-12/05/2031 | EUR                | 137 922      | 0.46             |              |
| 70 000                 | WEYERHAEUSER CO 4.750% 23-15/05/2026               | USD                | 69 206           | 0.23            | 170 000                    | ALIMENTATION COUCHE-TARD 5.617% 24-12/02/2054 | USD                | 167 283      | 0.56             |              |
| 135 000                | WEYERHAEUSER CO 7.375% 02-15/03/2032               | USD                | 150 951          | 0.51            | 50 000                     | CANADIAN NATIONAL RR 2.450% 20-01/05/2050     | USD                | 30 038       | 0.10             |              |
| 100 000                | WILLIS NORTH AME 4.650% 22-15/06/2027              | USD                | 98 252           | 0.33            | 190 000                    | CANADIAN NATIONAL RR 4.400% 22-05/08/2052     | USD                | 163 412      | 0.55             |              |
| 180 000                | ZOETIS INCORPORATED 4.700% 13-01/02/2043           | USD                | 160 821          | 0.54            | <b>Luxembourg</b>          |   |                    |              | <b>418 972</b>   | <b>1.40</b>  |
| <b>The Netherlands</b> |  |                    | <b>2 317 912</b> | <b>7.77</b>     | 100 000                    | HIGHLAND HOLDING 0.318% 21-15/12/2026         | EUR                | 98 957       | 0.33             |              |
| 180 000                | ABB FINANCE BV 3.375% 24-15/01/2034                | EUR                | 190 282          | 0.64            | 180 000                    | HIGHLAND HOLDING 0.934% 21-15/12/2031         | EUR                | 158 516      | 0.53             |              |
| 180 000                | ARCADIS NV 4.875% 23-28/02/2028                    | EUR                | 198 491          | 0.66            | 170 000                    | INGERSOLL-RAND 3.800% 19-21/03/2029           | USD                | 161 499      | 0.54             |              |
| 100 000                | BRENNTAG FINANCE 0.500% 21-06/10/2029              | EUR                | 90 877           | 0.30            | <b>Ireland</b>             |   |                    |              | <b>357 378</b>   | <b>1.20</b>  |
| 170 000                | DSV PANALPINA 0.875% 21-17/09/2036                 | EUR                | 129 910          | 0.44            | 110 000                    | EXPERIAN EUROPE 1.560% 22-16/05/2031          | EUR                | 103 529      | 0.35             |              |
| 100 000                | ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026 | EUR                | 101 672          | 0.34            | 70 000                     | GE CAP EUR FUND 6.025% 08-01/03/2038          | EUR                | 92 525       | 0.31             |              |
| 100 000                | KONINKLIJKE KPN 0.875% 20-14/12/2032               | EUR                | 85 629           | 0.29            | 160 000                    | TRANE TECH 5.250% 23-03/03/2033               | USD                | 161 324      | 0.54             |              |
| 100 000                | KONINKLIJKE KPN 1.125% 16-11/09/2028               | EUR                | 97 790           | 0.33            | <b>Australia</b>           |   |                    |              | <b>221 665</b>   | <b>0.74</b>  |
| 100 000                | KONINKLIJKE KPN 3.875% 24-16/02/2036               | EUR                | 105 502          | 0.35            | 120 000                    | SCENTRE GROUP TR 1.750% 18-11/04/2028         | EUR                | 119 873      | 0.40             |              |
| 120 000                | LSEG NTHRLND BV 0.750% 21-06/04/2033               | EUR                | 100 744          | 0.34            | 120 000                    | WESFARMERS LTD 0.954% 21-21/10/2033           | EUR                | 101 792      | 0.34             |              |
| 170 000                | LSEG NTHRLND BV 4.125% 23-29/09/2026               | EUR                | 184 197          | 0.62            | <b>Finland</b>             |   |                    |              | <b>99 464</b>    | <b>0.33</b>  |
| 170 000                | LSEG NTHRLND BV 4.231% 23-29/09/2030               | EUR                | 187 633          | 0.63            | 100 000                    | NOKIA CORP 6.625% 09-15/05/2039               | USD                | 99 464       | 0.33             |              |
| 100 000                | RANDSTAD NV 3.610% 24-12/03/2029                   | EUR                | 106 162          | 0.36            | <b>France</b>              |   |                    |              | <b>98 728</b>    | <b>0.33</b>  |
| 140 000                | RELX FINANCE 0.875% 20-10/03/2032                  | EUR                | 123 566          | 0.41            | 100 000                    | MERCIALYS 2.500% 22-28/02/2029                | EUR                | 98 728       | 0.33             |              |
| 150 000                | UNIVERSAL MUSIC 3.000% 22-30/06/2027               | EUR                | 158 410          | 0.53            | <b>Spain</b>               |   |                    |              | <b>91 773</b>    | <b>0.31</b>  |
| 140 000                | UNIVERSAL MUSIC 4.000% 23-13/06/2031               | EUR                | 152 993          | 0.51            | 100 000                    | MERLIN PROPERTIES 1.375% 21-01/06/2030        | EUR                | 91 773       | 0.31             |              |
| 160 000                | WOLTERS KLUWER N 1.500% 17-22/03/2027              | EUR                | 163 154          | 0.55            | <b>Italy</b>               |   |                    |              | <b>85 271</b>    | <b>0.29</b>  |
| 130 000                | WOLTERS KLUWER N 3.750% 23-03/04/2031              | EUR                | 140 900          | 0.47            | 100 000                    | ERG SPA 0.875% 21-15/09/2031                  | EUR                | 85 271       | 0.29             |              |
| <b>United Kingdom</b>  |  |                    | <b>1 936 623</b> | <b>6.49</b>     | <b>Floating rate bonds</b> |   |                    |              | <b>3 050 590</b> | <b>10.22</b> |
| 180 000                | 3I GROUP 4.875% 23-14/06/2029                      | EUR                | 198 076          | 0.66            | <b>Ireland</b>             |   |                    |              | <b>709 500</b>   | <b>2.38</b>  |
| 170 000                | ASB FINANCE LTD 0.250% 21-08/09/2028               | EUR                | 158 640          | 0.53            | 260 000                    | BANK OF IRELAND 21-30/09/2027 FRN             | USD                | 239 422      | 0.80             |              |
| 170 000                | ASB FINANCE LTD 0.500% 19-24/09/2029               | EUR                | 156 965          | 0.53            | 270 000                    | BANK OF IRELAND 22-16/09/2026 FRN             | USD                | 271 228      | 0.91             |              |
| 160 000                | BRAMBLES FINANCE 1.500% 17-04/10/2027              | EUR                | 161 496          | 0.54            | 180 000                    | BANK OF IRELAND 23-13/11/2029 FRN             | EUR                | 198 850      | 0.67             |              |



# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Equity

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                         | Quotation currency | Market value      | % of net assets | Quantity | Denomination                        | Quotation currency | Market value     | % of net assets |
|--|--------------------------------------|--------------------|-------------------|-----------------|----------|-------------------------------------|--------------------|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                      |                    |                   |                 |          |                                     |                    |                  |                 |
|  | <b>Shares</b>                        |                    | <b>39 444 294</b> | <b>98.38</b>    |          |                                     |                    |                  |                 |
|  | <i>United States of America</i>      |                    | <i>24 100 599</i> | <i>60.10</i>    |          |                                     |                    |                  |                 |
| 3 259  | ABBVIE INCORPORATED                  | USD                | 558 984           | 1.39            | 3 276    | NETAPP INC                          | USD                | 421 949          | 1.05            |
| 68   | ADOBE INCORPORATED                   | USD                | 37 777            | 0.09            | 10 706   | NVIDIA CORPORATION                  | USD                | 1 322 618        | 3.30            |
| 4 716  | AFLAC INC                            | USD                | 421 186           | 1.05            | 48       | NVR INCORPORATED                    | USD                | 364 251          | 0.91            |
| 242  | AKAMAI TECHNOLOGIES INCORPORATED     | USD                | 21 799            | 0.05            | 1 223    | OTIS WORLDWIDE CORPORATION          | USD                | 117 726          | 0.29            |
| 2 621  | ALPHABET INCORPORATED                | USD                | 477 415           | 1.19            | 2 389    | OWENS CORNING                       | USD                | 415 017          | 1.04            |
| 1 750  | AMAZON.COM INCORPORATED              | USD                | 338 188           | 0.84            | 4 198    | PACCAR INC                          | USD                | 432 142          | 1.08            |
| 1 814  | AMERISOURCE BERGEN CORPORATION       | USD                | 408 694           | 1.02            | 268      | PALO ALTO NETWORKS INC              | USD                | 90 855           | 0.23            |
| 593  | AMGEN INCORPORATED                   | USD                | 185 283           | 0.46            | 1 823    | PAYCHEX INC                         | USD                | 216 135          | 0.54            |
| 6 404  | APPLE INCORPORATED                   | USD                | 1 348 809         | 3.36            | 3 264    | PEPSICO INCORPORATED                | USD                | 538 332          | 1.34            |
| 1 951  | APPLIED MATERIALS INCORPORATED       | USD                | 460 416           | 1.15            | 2 302    | PROCTER & GAMBLE                    | USD                | 379 646          | 0.95            |
| 1 584  | ASSURANT INC                         | USD                | 263 340           | 0.66            | 1 998    | PROGRESSIVE CORP                    | USD                | 415 005          | 1.04            |
| 324  | AUTOMATIC DATA PROCESSING            | USD                | 77 336            | 0.19            | 1 025    | PULTEGROUP INC                      | USD                | 112 853          | 0.28            |
| 6 165  | BANK OF NEW YORK MELLON CORP         | USD                | 369 222           | 0.92            | 2 217    | REPUBLIC SERVICES INC               | USD                | 430 852          | 1.07            |
| 129  | BROADRIDGE FINANCIAL SOLUTIONS       | USD                | 25 413            | 0.06            | 4 256    | ROYALTY PHARMA PLC - A              | USD                | 112 231          | 0.28            |
| 316  | CADENCE DESIGN SYS INCORPORATED      | USD                | 97 249            | 0.24            | 2 024    | SMITH (A.O.) CORP                   | USD                | 165 523          | 0.41            |
| 1 841  | CARDINAL HEALTH INCORPORATED         | USD                | 181 007           | 0.45            | 1 346    | The CIGNA CORP                      | USD                | 444 947          | 1.11            |
| 2 444  | CBOE GLOBAL MARKETS INC              | USD                | 415 627           | 1.04            | 1 041    | THE HERSHEY COMPANY                 | USD                | 191 367          | 0.48            |
| 1 905  | CENTENE CORPORATION                  | USD                | 126 302           | 0.32            | 1 618    | TIJX COMPANIES INCORPORATED         | USD                | 178 142          | 0.44            |
| 627  | CINTAS CORPORATION                   | USD                | 439 063           | 1.10            | 22       | VERTEX PHARMACEUTICALS INCORPORATED | USD                | 10 312           | 0.03            |
| 491  | CISCO SYSTEMS INC                    | USD                | 23 327            | 0.06            | 2 183    | VISA INCORPORATED - A               | USD                | 572 972          | 1.43            |
| 4 595  | COLGATE-PALMOLIVE COMPANY            | USD                | 445 899           | 1.11            | 8 625    | WALMART INCORPORATED                | USD                | 583 998          | 1.46            |
| 522  | COMCAST CORP - A                     | USD                | 20 442            | 0.05            | 1 401    | WILLIAMS-SONOMA INC                 | USD                | 395 600          | 0.99            |
| 415  | CUMMINS INCORPORATED                 | USD                | 114 926           | 0.29            | 2 040    | WR BERKLEY CORP                     | USD                | 160 303          | 0.40            |
| 360  | DAVITA INC                           | USD                | 49 885            | 0.12            | 117      | WW GRAINGER INCORPORATED            | USD                | 105 562          | 0.26            |
| 18   | DECKERS OUTDOOR CORPORATION          | USD                | 17 423            | 0.04            |          | <i>Japan</i>                        |                    | <i>3 256 068</i> | <i>8.12</i>     |
| 1 984  | DELL TECHNOLOGIES - C                | USD                | 273 613           | 0.68            | 4 900    | ANA HOLDINGS INCORPORATED           | JPY                | 90 573           | 0.23            |
| 347  | DICKS SPORTING GOODS INC             | USD                | 74 553            | 0.19            | 10 200   | BRIDGESTONE CORPORATION             | JPY                | 401 986          | 1.00            |
| 1 611  | DOCUSIGN INC                         | USD                | 86 189            | 0.21            | 7 100    | BROTHER INDUSTRIES LTD              | JPY                | 125 305          | 0.31            |
| 1 775  | ELECTRONIC ARTS INCORPORATED         | USD                | 247 311           | 0.62            | 15 500   | CANON INCORPORATED                  | JPY                | 420 331          | 1.05            |
| 791  | ELEVANCE HEALTH                      | USD                | 428 611           | 1.07            | 400      | FAST RETAILING CO LTD               | JPY                | 101 394          | 0.25            |
| 1 126  | EMCOR GROUP INC                      | USD                | 411 080           | 1.03            | 2 900    | NEC CORP                            | JPY                | 239 430          | 0.60            |
| 2 872  | GENERAL MILLS INC                    | USD                | 181 683           | 0.45            | 410 000  | NIPPON TELEGRAPH & TELEPHONE        | JPY                | 387 465          | 0.97            |
| 4 138  | HARTFORD FINANCIAL SERVICES GRP      | USD                | 416 035           | 1.04            | 11 600   | SEKISUI CHEMICAL CO LTD             | JPY                | 161 030          | 0.40            |
| 1 125  | ILLINOIS TOOL WORKS                  | USD                | 266 580           | 0.66            | 35 300   | SOFTBANK CORP                       | JPY                | 431 911          | 1.08            |
| 2 913  | INTERNATIONAL BUSINESS MACHINES CORP | USD                | 503 803           | 1.26            | 19 800   | SOMPO HOLDINGS INC                  | JPY                | 424 376          | 1.06            |
| 32   | INTUIT INC                           | USD                | 21 031            | 0.05            | 18 600   | SUBARU CORPORATION                  | JPY                | 394 608          | 0.98            |
| 1 865  | JABIL INC                            | USD                | 202 893           | 0.51            | 3 200    | YOKOGAWA ELECTRIC CORP              | JPY                | 77 659           | 0.19            |
| 3 213  | JOHNSON & JOHNSON                    | USD                | 469 612           | 1.17            |          | <i>Canada</i>                       |                    | <i>2 098 177</i> | <i>5.23</i>     |
| 486  | JP MORGAN CHASE AND CO               | USD                | 98 298            | 0.25            | 2 055    | ALIMENTATION COUCHE-TARD INC        | CAD                | 115 292          | 0.29            |
| 2 099  | KELLOGG CO                           | USD                | 121 070           | 0.30            | 620      | CGI INCORPORATED                    | CAD                | 61 870           | 0.15            |
| 2 275  | KIMBERLY-CLARK CORP                  | USD                | 314 405           | 0.78            | 3 663    | DOLLARAMA INCORPORATED              | CAD                | 334 373          | 0.83            |
| 4 094  | KROGER CORPORATION                   | USD                | 204 413           | 0.51            | 3 600    | LOBLAW COMPANIES LTD                | CAD                | 417 519          | 1.04            |
| 489  | LENNOX INTERNATIONAL INC             | USD                | 261 605           | 0.65            | 16 715   | MANULIFE FINANCIAL CORP             | CAD                | 445 002          | 1.11            |
| 797  | MARSH & MCLENNAN COS                 | USD                | 167 944           | 0.42            | 4 698    | METRO INC                           | CAD                | 260 209          | 0.65            |
| 3 705  | MASCO CORPORATION                    | USD                | 247 012           | 0.62            | 5 079    | SUN LIFE FINANCIAL INC              | CAD                | 248 982          | 0.62            |
| 300  | MASTERCARD INC - A                   | USD                | 132 348           | 0.33            | 2 428    | TOROMONT INDUSTRIES LTD             | CAD                | 214 930          | 0.54            |
| 683  | MCKESSON CORPORATION                 | USD                | 398 899           | 0.99            |          | <i>United Kingdom</i>               |                    | <i>1 888 441</i> | <i>4.70</i>     |
| 3 177  | MERCK COMPANY INCORPORATED           | USD                | 393 313           | 0.98            | 7 980    | 3I GROUP PLC                        | GBP                | 309 278          | 0.77            |
| 5 198  | MICROSOFT CORPORATION                | USD                | 2 323 245         | 5.80            | 62 034   | CENTRICA PLC                        | GBP                | 105 783          | 0.26            |
| 675  | MOLINA HEALTHCARE INC                | USD                | 200 678           | 0.50            | 4 324    | COMPASS GROUP PLC                   | GBP                | 118 063          | 0.29            |
| 2 076  | MOLSON COORS BREWING CO - B          | USD                | 105 523           | 0.26            | 265      | FERGUSON PLC                        | USD                | 51 317           | 0.13            |
| 1 154  | MOTOROLA SOLUTIONS INCORPORATED      | USD                | 445 502           | 1.11            | 22 561   | GSK PLC                             | GBP                | 436 197          | 1.09            |
|  |                                      |                    |                   |                 | 10 036   | RELEX PLC                           | GBP                | 461 655          | 1.15            |
|  |                                      |                    |                   |                 | 102 444  | TESCO PLC                           | GBP                | 396 262          | 0.99            |
|  |                                      |                    |                   |                 | 180      | UNILEVER PLC                        | GBP                | 9 886            | 0.02            |

# BNP PARIBAS FUNDS Sustainable Global Multi-Factor Equity

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity | Denomination                                | Quotation<br>currency | Market value      | % of net<br>assets |
|----------|---|-----------------------|-------------------|--------------------|
|          | <i>Switzerland</i>                          |                       | <i>1 558 312</i>  | <i>3.89</i>        |
| 1 695    | CHUBB LTD                                   | USD                   | 432 361           | 1.08               |
| 5 712    | COCA-COLA HBC AG-DI                         | GBP                   | 194 807           | 0.49               |
| 2 238    | LOGITECH INTERNATIONAL - REG                | CHF                   | 216 483           | 0.54               |
| 4 985    | NOVARTIS AG - REG                           | CHF                   | 533 518           | 1.33               |
| 322      | SWISSCOM AG - REG                           | CHF                   | 181 143           | 0.45               |
|          | <i>The Netherlands</i>                      |                       | <i>1 185 169</i>  | <i>2.95</i>        |
| 14 168   | KONINKLIJKE AHOLD DELHAIZE                  | EUR                   | 418 942           | 1.04               |
| 109 113  | KONINKLIJKE KPN NV                          | EUR                   | 418 652           | 1.04               |
| 2 095    | WOLTERS KLUWER                              | EUR                   | 347 575           | 0.87               |
|          | <i>Singapore</i>                            |                       | <i>1 097 069</i>  | <i>2.74</i>        |
| 16 580   | DBS GROUP HOLDINGS LTD                      | SGD                   | 437 813           | 1.09               |
| 40 200   | OVERSEA-CHINESE BANKING CORP                | SGD                   | 428 033           | 1.07               |
| 45 400   | SINGAPORE AIRLINES LTD                      | SGD                   | 231 223           | 0.58               |
|          | <i>Germany</i>                              |                       | <i>967 424</i>    | <i>2.41</i>        |
| 645      | BAYERISCHE MOTOREN WERKE AG                 | EUR                   | 61 095            | 0.15               |
| 18 215   | DEUTSCHE TELEKOM AG - REG                   | EUR                   | 458 375           | 1.14               |
| 895      | MUENCHENER RUECKVERSICHERUNG AG - REG       | EUR                   | 447 954           | 1.12               |
|          | <i>Australia</i>                            |                       | <i>963 982</i>    | <i>2.42</i>        |
| 920      | ARISTOCRAT LEISURE LTD                      | AUD                   | 30 595            | 0.08               |
| 42 477   | BRAMBLES LTD                                | AUD                   | 412 185           | 1.03               |
| 3 022    | COLES GROUP LTD                             | AUD                   | 34 323            | 0.09               |
| 5 281    | FORTESCUE METALS GROUP LIMITED              | AUD                   | 75 402            | 0.19               |
| 11 741   | QBE INSURANCE GROUP LTD                     | AUD                   | 136 049           | 0.34               |
| 6 335    | WESFARMERS LTD                              | AUD                   | 275 428           | 0.69               |
|          | <i>Bermuda</i>                              |                       | <i>851 996</i>    | <i>2.13</i>        |
| 4 283    | ARCH CAPITAL GROUP LTD                      | USD                   | 432 112           | 1.08               |
| 1 102    | EVEREST RE GROUP LTD                        | USD                   | 419 884           | 1.05               |
|          | <i>Spain</i>                                |                       | <i>733 714</i>    | <i>1.83</i>        |
| 2 061    | ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS | EUR                   | 88 974            | 0.22               |
| 635      | AENA SA                                     | EUR                   | 127 946           | 0.32               |
| 2 111    | INDUSTRIA DE DISENO TEXTIL                  | EUR                   | 104 888           | 0.26               |
| 97 053   | TELEFONICA SA                               | EUR                   | 411 906           | 1.03               |
|          | <i>France</i>                               |                       | <i>543 038</i>    | <i>1.36</i>        |
| 676      | IPSEN                                       | EUR                   | 82 956            | 0.21               |
| 836      | MICHELIN (CGDE)                             | EUR                   | 32 354            | 0.08               |
| 5 353    | ORANGE                                      | EUR                   | 53 665            | 0.13               |
| 2 625    | PUBLICIS GROUPE                             | EUR                   | 279 590           | 0.70               |
| 896      | VINCI SA                                    | EUR                   | 94 473            | 0.24               |
|          | <i>Denmark</i>                              |                       | <i>200 305</i>    | <i>0.50</i>        |
| 1 386    | NOVO NORDISK A/S - B                        | DKK                   | 200 305           | 0.50               |
|          | <b>Total securities portfolio</b>           |                       | <b>39 444 294</b> | <b>98.38</b>       |

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

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                   | Quotation currency | Market value | % of net assets | Quantity          | Denomination                                   | Quotation currency | Market value | % of net assets |
|--|--|--------------------|--------------|-----------------|-------------------|--|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |  |                    |              |                 | 23 883 752        | 91.87  |                    |              |                 |
| <b>Bonds</b>   |  |                    |              |                 | <b>23 883 752</b> | <b>91.87</b>                                   |                    |              |                 |
| <i>United States of America</i>  |  |                    |              |                 | <i>19 844 019</i> | <i>76.36</i>                                   |                    |              |                 |
| 150 000  | ACADIA HEALTH 5.500% 20-01/07/2028             | USD                | 146 587      | 0.56            | 190 000           | GAP INC/THE 3.625% 21-01/10/2029               | USD                | 164 293      | 0.63            |
| 220 000  | ADIANT GLOBAL HOLDING 4.875% 16-15/08/2026     | USD                | 214 322      | 0.81            | 200 000           | GAP INC/THE 3.875% 21-01/10/2031               | USD                | 166 780      | 0.64            |
| 160 000  | ADIANT GLOBAL HOLDING 8.250% 23-15/04/2031     | USD                | 167 040      | 0.64            | 150 000           | GO DADDY OP/FIN 5.250% 19-01/12/2027           | USD                | 146 815      | 0.56            |
| 170 000  | ADVANTAGE SALES 6.500% 20-15/11/2028           | USD                | 154 001      | 0.59            | 110 000           | GRAFTECH FINANC 4.625% 20-15/12/2028           | USD                | 69 988       | 0.27            |
| 170 000  | AECOM TECHNOLOGY 5.125% 17-15/03/2027          | USD                | 166 772      | 0.64            | 150 000           | GRAHAM HOLDINGS 5.750% 18-01/06/2026           | USD                | 149 033      | 0.57            |
| 160 000  | ALBERTSONS COS 3.250% 20-15/03/2026            | USD                | 153 544      | 0.59            | 140 000           | GRAPHIC PACKAGING 3.750% 21-01/02/2030         | USD                | 125 048      | 0.48            |
| 120 000  | ALBERTSONS COS 4.625% 19-15/01/2027            | USD                | 115 808      | 0.45            | 10 000            | GRAY ESCROW INC 7.000% 18-15/05/2027           | USD                | 9 213        | 0.04            |
| 60 000   | ALBERTSONS COS 6.500% 23-15/02/2028            | USD                | 60 280       | 0.23            | 100 000           | GRAY TELEVISION INC 4.750% 20-15/10/2030       | USD                | 60 000       | 0.23            |
| 170 000  | AMER AXLE & MFG 5.000% 21-01/10/2029           | USD                | 155 976      | 0.60            | 170 000           | GRIFFON CORP 5.750% 20-01/03/2028              | USD                | 163 583      | 0.63            |
| 150 000  | AMER AXLE & MFG 6.875% 20-01/07/2028           | USD                | 149 734      | 0.58            | 150 000           | HANESBRANDS INC 9.000% 23-15/02/2031           | USD                | 157 200      | 0.60            |
| 180 000  | APLLO CMR RE 4.625% 21-15/06/2029              | USD                | 150 911      | 0.58            | 150 000           | HARSCO CORP 5.750% 19-31/07/2027               | USD                | 142 125      | 0.55            |
| 110 000  | ARKO CORP 5.125% 21-15/11/2029                 | USD                | 95 700       | 0.37            | 180 000           | HEALTH EQUITY INC 4.500% 21-01/10/2029         | USD                | 168 364      | 0.65            |
| 160 000  | ASGN INC 4.625% 19-15/05/2028                  | USD                | 151 157      | 0.58            | 140 000           | HECLA MINING CO 7.250% 20-15/02/2028           | USD                | 140 168      | 0.54            |
| 170 000  | ATKORE INC 4.250% 21-01/06/2031                | USD                | 149 800      | 0.58            | 170 000           | HILTON DOMESTIC 3.625% 21-15/02/2032           | USD                | 146 910      | 0.57            |
| 160 000  | AVANTOR FUNDING 2.625% 20-01/11/2025           | EUR                | 167 515      | 0.64            | 100 000           | HLF FIN SARL LLC 4.875% 21-01/06/2029          | USD                | 69 250       | 0.27            |
| 180 000  | AXALTA COATING 3.375% 20-15/02/2029            | USD                | 161 320      | 0.62            | 150 000           | HOLOGIC INC 4.625% 18-01/02/2028               | USD                | 143 708      | 0.55            |
| 140 000  | BALL CORP 1.500% 19-15/03/2027                 | EUR                | 139 915      | 0.54            | 80 000            | HOSPITALITY PROP 3.950% 17-15/01/2028          | USD                | 66 863       | 0.26            |
| 170 000  | BOYD GAMING CORP 4.750% 20-01/12/2027          | USD                | 163 723      | 0.63            | 70 000            | HUDSON PACIFIC 3.950% 17-01/11/2027            | USD                | 58 538       | 0.23            |
| 140 000  | BOYD GAMING CORP 4.750% 21-15/06/2031          | USD                | 126 924      | 0.49            | 100 000           | IQVIA INC 1.750% 21-15/03/2026                 | EUR                | 102 723      | 0.40            |
| 170 000  | BRINKS CO/THE 4.625% 17-15/10/2027             | USD                | 162 892      | 0.63            | 110 000           | IQVIA INC 2.250% 19-15/01/2028                 | EUR                | 109 467      | 0.42            |
| 160 000  | CABLE ONE INC 4.000% 20-15/11/2030             | USD                | 119 274      | 0.46            | 110 000           | IQVIA INC 2.875% 20-15/06/2028                 | EUR                | 110 903      | 0.43            |
| 170 000  | CHEMOURS CO 5.375% 17-15/05/2027               | USD                | 162 074      | 0.62            | 160 000           | J2 GLOBAL 4.625% 20-15/10/2030                 | USD                | 145 030      | 0.56            |
| 160 000  | CHEMOURS CO 5.750% 20-15/11/2028               | USD                | 147 580      | 0.57            | 190 000           | KOHL'S CORP 3.375% 21-01/05/2031               | USD                | 159 125      | 0.61            |
| 140 000  | CLEAR CHANNEL OU 9.000% 23-15/09/2028          | USD                | 146 423      | 0.56            | 180 000           | KONTOOR BRANDS 4.125% 21-15/11/2029            | USD                | 162 439      | 0.62            |
| 120 000  | CLEVELAND-CLIFFS 6.750% 23-15/04/2030          | USD                | 118 950      | 0.46            | 170 000           | KORN/FERRY INTERNATIONAL 4.625% 19-15/12/2027  | USD                | 161 927      | 0.62            |
| 170 000  | COGENT COMMUNICA 3.500% 21-01/05/2026          | USD                | 162 775      | 0.63            | 120 000           | L BRANDS INC 6.875% 16-01/11/2035              | USD                | 120 873      | 0.46            |
| 170 000  | COGENT COMMUNICA 7.000% 22-15/06/2027          | USD                | 168 300      | 0.65            | 180 000           | MATCH GROUP INC 4.625% 20-01/06/2028           | USD                | 168 821      | 0.65            |
| 150 000  | COMPASS MIN INTERNATIONAL 6.750% 19-01/12/2027 | USD                | 143 462      | 0.55            | 170 000           | MATCH GROUP INC 5.000% 17-15/12/2027           | USD                | 162 750      | 0.63            |
| 180 000  | CONSENSUS CLOUD 6.500% 21-15/10/2028           | USD                | 167 760      | 0.65            | 180 000           | MEDNAX INC 5.375% 22-15/02/2030                | USD                | 159 158      | 0.61            |
| 80 000   | CONSOLIDATED COM 6.500% 20-01/10/2028          | USD                | 68 559       | 0.26            | 50 000            | MGM RESORTS 4.625% 16-01/09/2026               | USD                | 48 730       | 0.19            |
| 89 000   | COTY INC 5.000% 21-15/04/2026                  | USD                | 87 804       | 0.34            | 20 000            | MGM RESORTS 4.750% 20-15/10/2028               | USD                | 19 042       | 0.07            |
| 130 000  | CUSHMAN & WAKEFIELD 8.875% 23-01/09/2031       | USD                | 136 637      | 0.53            | 170 000           | MGM RESORTS 5.500% 19-15/04/2027               | USD                | 167 783      | 0.65            |
| 180 000  | DAVITA INC 3.750% 20-15/02/2031                | USD                | 153 432      | 0.59            | 100 000           | MGM RESORTS 5.750% 18-15/06/2025               | USD                | 99 700       | 0.38            |
| 180 000  | DAVITA INC 4.625% 20-01/06/2030                | USD                | 162 590      | 0.63            | 120 000           | MICROSTRATEGY 6.125% 21-15/06/2028             | USD                | 116 216      | 0.45            |
| 160 000  | EDGEWELL PERSON 4.125% 21-01/04/2029           | USD                | 147 200      | 0.57            | 170 000           | MINERALS TECHNOL 5.000% 20-01/07/2028          | USD                | 161 187      | 0.62            |
| 180 000  | ELEMENT SOLN INC 3.875% 20-01/09/2028          | USD                | 165 150      | 0.64            | 170 000           | MOLINA HEALTHCAR 3.875% 20-15/11/2030          | USD                | 151 201      | 0.58            |
| 10 000   | ENCOMPASS HLTH 4.500% 19-01/02/2028            | USD                | 9 490        | 0.04            | 80 000            | MPT OP PTNR/FINL 5.000% 17-15/10/2027          | USD                | 66 000       | 0.25            |
| 170 000  | ENCOMPASS HLTH 4.625% 20-01/04/2031            | USD                | 156 358      | 0.60            | 170 000           | MUELLER WATER 4.000% 21-15/06/2029             | USD                | 155 752      | 0.60            |
| 170 000  | ENCOMPASS HLTH 4.750% 19-01/02/2030            | USD                | 159 069      | 0.61            | 70 000            | NCR CORP 5.000% 20-01/10/2028                  | USD                | 66 067       | 0.25            |
| 160 000  | ENERGIZER HOLDINGS 4.375% 20-31/03/2029        | USD                | 144 560      | 0.56            | 90 000            | NCR CORP 5.250% 20-01/10/2030                  | USD                | 82 375       | 0.32            |
| 180 000  | ENERGIZER HOLDINGS 4.750% 20-15/06/2028        | USD                | 168 518      | 0.65            | 170 000           | NEWELL BRANDS I 6.375% 22-15/09/2027           | USD                | 167 527      | 0.64            |
| 170 000  | FOOT LOCKER INC 4.000% 21-01/10/2029           | USD                | 142 090      | 0.55            | 130 000           | NEWS CORP 5.125% 22-15/02/2032                 | USD                | 123 338      | 0.47            |
| 160 000  | FORESTAR GROUP 3.850% 21-15/05/2026            | USD                | 153 048      | 0.59            | 190 000           | NEXSTAR BROADC 4.750% 20-01/11/2028            | USD                | 169 100      | 0.65            |
|  |  |                    |              |                 | 170 000           | NEXSTAR ESCROW 5.625% 19-15/07/2027            | USD                | 161 500      | 0.62            |
|  |  |                    |              |                 | 130 000           | ON SEMICONDUCTOR 3.875% 20-01/09/2028          | USD                | 119 848      | 0.46            |
|  |  |                    |              |                 | 180 000           | OPTION CARE HEAL 4.375% 21-31/10/2029          | USD                | 165 113      | 0.64            |
|  |  |                    |              |                 | 120 000           | ORGANON FIN 1 2.875% 21-30/04/2028             | EUR                | 120 577      | 0.46            |
|  |  |                    |              |                 | 190 000           | PAPA JOHN'S INTERNATIONAL 3.875% 21-15/09/2029 | USD                | 168 150      | 0.65            |
|  |  |                    |              |                 | 160 000           | POST HOLDINGS IN 4.625% 20-15/04/2030          | USD                | 146 948      | 0.57            |

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

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

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

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Japan Multi-Factor Equity

## Securities portfolio at 30/06/2024

Expressed in JPY

| Quantity   | Denomination                          | Quotation currency | Market value         | % of net assets | Quantity | Denomination                      | Quotation currency | Market value         | % of net assets |
|--|---------------------------------------|--------------------|----------------------|-----------------|----------|-----------------------------------|--------------------|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                       |                    |                      |                 |          |                                   |                    |                      |                 |
|  | <b>Shares</b>                         |                    | <b>3 906 357 613</b> | <b>97.71</b>    |          |                                   |                    |                      |                 |
|  | <i>Japan</i>                          |                    | <i>3 906 357 613</i> | <i>97.71</i>    |          |                                   |                    |                      |                 |
| 7 300  | ASICS CORPORATION                     | JPY                | 18 038 871           | 0.45            | 7 500    | SONY CORP                         | JPY                | 102 451 711          | 2.56            |
| 20 300   | ASTELLAS PHARMA INC                   | JPY                | 32 237 877           | 0.81            | 20 900   | SUBARU CORPORATION                | JPY                | 71 325 908           | 1.78            |
| 13 100   | BRIDGESTONE CORPORATION               | JPY                | 83 048 228           | 2.08            | 6 700    | SUMITOMO MITSUI FINANCIAL GR      | JPY                | 71 887 220           | 1.80            |
| 18 300   | BROTHER INDUSTRIES LTD                | JPY                | 51 952 910           | 1.30            | 4 200    | SUMITOMO MITSUI TRUST HOLDINGS    | JPY                | 15 425 947           | 0.39            |
| 20 300   | CANON INCORPORATED                    | JPY                | 88 553 055           | 2.21            | 4 600    | SUNTORY BEVERAGE AND FOOD LTD     | JPY                | 26 262 157           | 0.66            |
| 9 800  | CENTRAL JAPAN RAILWAY CO              | JPY                | 34 091 940           | 0.85            | 11 300   | T&D HOLDINGS INC                  | JPY                | 31 720 969           | 0.79            |
| 4 300  | CHUGAI PHARMACEUTICAL COMPANY LIMITED | JPY                | 24 678 086           | 0.62            | 13 900   | TAKEDA PHARMACEUTICAL CO LTD      | JPY                | 57 999 238           | 1.45            |
| 16 400   | DAI-ICHI LIFE HOLDINGS INC            | JPY                | 70 556 341           | 1.76            | 3 800    | TDK CORP                          | JPY                | 37 752 888           | 0.94            |
| 17 300   | DAIICHI SANKYO CO LTD                 | JPY                | 96 086 804           | 2.40            | 17 500   | TOKIO MARINE HOLDINGS INC         | JPY                | 105 645 977          | 2.64            |
| 16 000   | DAIWA HOUSE INDUSTRY CO LTD           | JPY                | 65 425 961           | 1.64            | 2 800    | TOKYO ELECTRON LTD                | JPY                | 98 796 933           | 2.47            |
| 57 200   | DAIWA SECURITIES GROUP INC            | JPY                | 70 486 677           | 1.76            | 4 000    | TOTO LTD                          | JPY                | 15 191 651           | 0.38            |
| 1 900  | FAST RETAILING CO LTD                 | JPY                | 77 473 965           | 1.94            | 74 800   | TOYOTA MOTOR CORP                 | JPY                | 246 790 335          | 6.18            |
| 9 800  | FUJITSU LTD                           | JPY                | 24 743 010           | 0.62            | 3 400    | TREND MICRO INC                   | JPY                | 22 307 560           | 0.56            |
| 10 100   | HITACHI CONSTRUCTION MACHINE          | JPY                | 43 608 051           | 1.09            | 16 600   | WEST JAPAN RAILWAY CO             | JPY                | 49 761 536           | 1.24            |
| 46 300   | HITACHI LIMITED                       | JPY                | 167 655 432          | 4.20            | 19 100   | YAMAHA MOTOR CO LTD               | JPY                | 28 496 848           | 0.71            |
| 2 800  | HOYA CORP                             | JPY                | 52 667 734           | 1.32            | 6 600    | YOKOGAWA ELECTRIC CORP            | JPY                | 25 765 297           | 0.64            |
| 11 900   | ISUZU MOTORS LTD                      | JPY                | 25 376 213           | 0.63            |          | <b>Total securities portfolio</b> |                    | <b>3 906 357 613</b> | <b>97.71</b>    |
| 16 700   | JAPAN AIRLINES CO LTD                 | JPY                | 42 483 077           | 1.06            |          |                                   |                    |                      |                 |
| 6 200  | JAPAN EXCHANGE GROUP INC              | JPY                | 23 368 456           | 0.58            |          |                                   |                    |                      |                 |
| 84   | JAPAN REAL ESTATE INVESTMENT          | JPY                | 42 710 503           | 1.07            |          |                                   |                    |                      |                 |
| 9 400  | KAO CORP                              | JPY                | 61 410 389           | 1.54            |          |                                   |                    |                      |                 |
| 16 700   | KDDI CORP                             | JPY                | 71 201 232           | 1.78            |          |                                   |                    |                      |                 |
| 30 400   | KIRIN HOLDINGS CO LTD                 | JPY                | 63 112 670           | 1.58            |          |                                   |                    |                      |                 |
| 19 200   | KOMATSU LTD                           | JPY                | 90 148 494           | 2.25            |          |                                   |                    |                      |                 |
| 5 800  | MAKITA CORP                           | JPY                | 25 498 535           | 0.64            |          |                                   |                    |                      |                 |
| 16 000   | MAZDA MOTOR CORP                      | JPY                | 24 872 585           | 0.62            |          |                                   |                    |                      |                 |
| 89 500   | MITSUBISHI UFJ FINANCIAL GROUP        | JPY                | 154 861 714          | 3.88            |          |                                   |                    |                      |                 |
| 22 260   | MIZUHO FINANCIAL                      | JPY                | 74 768 096           | 1.87            |          |                                   |                    |                      |                 |
| 8 000  | MONOTARO CO LTD                       | JPY                | 15 140 470           | 0.38            |          |                                   |                    |                      |                 |
| 23 300   | MS&AD INSURANCE GROUP HOLDINGS        | JPY                | 83 664 934           | 2.09            |          |                                   |                    |                      |                 |
| 10 600   | MURATA MANUFACTURING CO LTD           | JPY                | 35 330 344           | 0.88            |          |                                   |                    |                      |                 |
| 1 900  | NEC CORP                              | JPY                | 25 233 769           | 0.63            |          |                                   |                    |                      |                 |
| 4 300  | NINTENDO CO LTD                       | JPY                | 36 872 542           | 0.92            |          |                                   |                    |                      |                 |
| 68   | NIPPON BUILDING FUND INC              | JPY                | 38 346 893           | 0.96            |          |                                   |                    |                      |                 |
| 297 100  | NIPPON TELEGRAPH & TELEPHONE          | JPY                | 45 164 755           | 1.13            |          |                                   |                    |                      |                 |
| 1 000  | NITTO DENKO CORP                      | JPY                | 12 748 199           | 0.32            |          |                                   |                    |                      |                 |
| 404  | NOMURA REAL ESTATE MASTER FUND        | JPY                | 57 679 925           | 1.44            |          |                                   |                    |                      |                 |
| 8 700  | NOMURA RESEARCH INSTITUTE LTD         | JPY                | 39 489 873           | 0.99            |          |                                   |                    |                      |                 |
| 12 500   | ONO PHARMACEUTICAL CO LTD             | JPY                | 27 482 372           | 0.69            |          |                                   |                    |                      |                 |
| 3 900  | ORACLE CORP JAPAN                     | JPY                | 43 395 805           | 1.09            |          |                                   |                    |                      |                 |
| 15 600   | ORIENTAL LAND CO LTD                  | JPY                | 70 018 262           | 1.75            |          |                                   |                    |                      |                 |
| 3 900  | OTSUKA HOLDINGS CO LTD                | JPY                | 26 445 709           | 0.66            |          |                                   |                    |                      |                 |
| 15 700   | PANASONIC CORP                        | JPY                | 20 708 680           | 0.52            |          |                                   |                    |                      |                 |
| 7 300  | RECRUIT HOLDINGS CO LTD               | JPY                | 63 137 163           | 1.58            |          |                                   |                    |                      |                 |
| 19 500   | RENESAS ELECTRONICS CORP              | JPY                | 59 072 117           | 1.48            |          |                                   |                    |                      |                 |
| 21 200   | RICOH CO LTD                          | JPY                | 29 208 385           | 0.73            |          |                                   |                    |                      |                 |
| 3 000  | SECOM CO LTD                          | JPY                | 28 570 453           | 0.71            |          |                                   |                    |                      |                 |
| 21 800   | SEIKO EPSON CORP                      | JPY                | 54 693 302           | 1.37            |          |                                   |                    |                      |                 |
| 28 900   | SEKISUI CHEMICAL CO LTD               | JPY                | 64 535 105           | 1.61            |          |                                   |                    |                      |                 |
| 17 400   | SEKISUI HOUSE LTD                     | JPY                | 62 207 446           | 1.56            |          |                                   |                    |                      |                 |
| 16 400   | SEVEN & I HOLDINGS CO LTD             | JPY                | 32 190 770           | 0.81            |          |                                   |                    |                      |                 |
| 9 100  | SHIN-ETSU CHEMICAL CO LTD             | JPY                | 57 056 708           | 1.43            |          |                                   |                    |                      |                 |
| 6 800  | SHIONOGI COMPANY LIMITED              | JPY                | 42 580 784           | 1.07            |          |                                   |                    |                      |                 |
| 23 200   | SOFTBANK CORP                         | JPY                | 45 662 093           | 1.14            |          |                                   |                    |                      |                 |
| 23 500   | SOMPO HOLDINGS INC                    | JPY                | 81 021 674           | 2.03            |          |                                   |                    |                      |                 |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets | Quantity       | Denomination  | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|----------------|---|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |                |   |                    |              |                 |
|  |   |                    | 295 169 101        | 34.17           |                |   |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>251 740 996</b> | <b>29.15</b>    |                |   |                    |              |                 |
| <i>France</i>  |   |                    |                    |                 | <i>Germany</i> |   |                    |              |                 |
|  |   |                    | 60 536 078         | 7.01            |                |   |                    | 42 808 611   | 4.97            |
| 1 100 000  | ARKEA HL 2.750% 22-22/12/2026                               | EUR                | 1 084 739          | 0.13            | 4 640 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035     | EUR                | 3 525 890    | 0.41            |
| 2 200 000  | ARKEA HL 3.000% 22-04/10/2028                               | EUR                | 2 182 667          | 0.25            | 5 100 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030     | EUR                | 4 414 050    | 0.51            |
| 1 000 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029     | EUR                | 1 014 165          | 0.12            | 3 600 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036     | EUR                | 2 656 152    | 0.31            |
| 1 300 000  | BPCE SFH 0.125% 21-03/12/2030                               | EUR                | 1 067 035          | 0.12            | 1 150 000      | BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053     | EUR                | 948 117      | 0.11            |
| 400 000  | BPCE SFH 1.750% 22-27/05/2032                               | EUR                | 357 907            | 0.04            | 7 000 000      | BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025 | EUR                | 6 739 180    | 0.78            |
| 400 000  | BPIFRANCE 3.375% 22-25/11/2032                              | EUR                | 399 378            | 0.05            | 2 540 000      | BUNDESREPUBLIK DEUTSCHLAND 2.200% 24-15/02/2034     | EUR                | 2 475 128    | 0.29            |
| 1 300 000  | CAISSE AMORTISSEMENT DE LA DETTE 1.750% 22-25/11/2027       | EUR                | 1 240 697          | 0.14            | 10 570 000     | BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033     | EUR                | 10 443 477   | 1.21            |
| 400 000  | CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028       | EUR                | 396 996            | 0.05            | 3 500 000      | BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-12/12/2025     | EUR                | 3 504 060    | 0.40            |
| 1 300 000  | CARMILA SA 5.500% 23-09/10/2028                             | EUR                | 1 352 208          | 0.16            | 835 000        | CONTINENTAL AG 4.000% 23-01/03/2027                 | EUR                | 845 297      | 0.10            |
| 500 000  | CARREFOUR SA 4.375% 23-14/11/2031                           | EUR                | 512 396            | 0.06            | 260 000        | DEUTSCHE KREDIT 1.625% 22-05/05/2032                | EUR                | 233 449      | 0.03            |
| 500 000  | COMPAGNIE DE SAINT GOBAIN 1.625% 22-10/08/2025              | EUR                | 488 869            | 0.06            | 150 000        | E.ON SE 1.625% 22-29/03/2031                        | EUR                | 133 082      | 0.02            |
| 600 000  | COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034              | EUR                | 588 851            | 0.07            | 500 000        | EUROGRID GMBH 3.598% 24-01/02/2029                  | EUR                | 497 118      | 0.06            |
| 400 000  | COVIVIO 4.625% 23-05/06/2032                                | EUR                | 404 352            | 0.05            | 910 000        | FRESENIUS MEDICAL 3.875% 22-20/09/2027              | EUR                | 916 387      | 0.11            |
| 1 000 000  | CREDIT AGRICOLE 3.750% 23-13/07/2026                        | EUR                | 1 008 096          | 0.12            | 1 880 000      | KFW 0.000% 21-15/06/2029                            | EUR                | 1 630 477    | 0.19            |
| 1 900 000  | CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028                 | EUR                | 1 732 254          | 0.20            | 850 000        | KFW 0.050% 19-29/09/2034                            | EUR                | 629 169      | 0.07            |
| 600 000  | CREDIT AGRICOLE HOME L 1.625% 22-31/05/2030                 | EUR                | 549 429            | 0.06            | 1 500 000      | NORDRHEIN-WEST 0.000% 20-12/10/2035                 | EUR                | 1 060 509    | 0.12            |
| 600 000  | CREDIT AGRICOLE HOME LOAN 3.375% 23-04/09/2028              | EUR                | 603 620            | 0.07            | 700 000        | VONOVIA SE 2.375% 22-25/03/2032                     | EUR                | 619 097      | 0.07            |
| 1 300 000  | CREDIT MUTUEL HOME LOAN 3.250% 23-20/04/2029                | EUR                | 1 301 481          | 0.15            | 400 000        | VONOVIA SE 4.250% 24-10/04/2034                     | EUR                | 392 636      | 0.05            |
| 1 600 000  | DEXIA CREDIT LOCAL 0.010% 20-22/01/2027                     | EUR                | 1 474 932          | 0.17            | 100 000        | VONOVIA SE 4.750% 22-23/05/2027                     | EUR                | 102 619      | 0.01            |
| 2 300 000  | DEXIA CREDIT LOCAL 0.625% 19-17/01/2026                     | EUR                | 2 208 508          | 0.26            | 1 000 000      | VONOVIA SE 5.000% 22-23/11/2030                     | EUR                | 1 042 717    | 0.12            |
| 600 000  | EDENRED 3.625% 23-13/12/2026                                | EUR                | 599 140            | 0.07            | <i>Spain</i>   |   |                    |              |                 |
| 8 400 000  | FRANCE O.A.T. 0.500% 21-25/06/2044                          | EUR                | 4 751 544          | 0.55            |                |   |                    | 37 451 747   | 4.33            |
| 5 970 000  | FRANCE O.A.T. 1.500% 15-25/05/2031                          | EUR                | 5 394 850          | 0.62            | 1 500 000      | ACCIONA FILIALES 3.750% 23-25/04/2030               | EUR                | 1 451 241    | 0.17            |
| 8 380 000  | FRANCE O.A.T. 1.750% 17-25/06/2039                          | EUR                | 6 709 782          | 0.78            | 700 000        | ADIF ALTA VELOCI 0.550% 20-30/04/2030               | EUR                | 592 577      | 0.07            |
| 1 300 000  | FRANCE O.A.T. 3.000% 23-25/05/2054                          | EUR                | 1 129 830          | 0.13            | 2 900 000      | ADIF ALTA VELOCI 0.550% 21-31/10/2031               | EUR                | 2 335 627    | 0.27            |
| 400 000  | ICADE 1.000% 22-19/01/2030                                  | EUR                | 338 091            | 0.04            | 800 000        | ADIF ALTA VELOCI 3.500% 22-30/07/2029               | EUR                | 799 692      | 0.09            |
| 400 000  | KERING 3.375% 23-27/02/2033                                 | EUR                | 389 495            | 0.04            | 600 000        | AMADEUS IT GROUP 3.500% 24-21/03/2029               | EUR                | 596 162      | 0.07            |
| 1 100 000  | KERING 3.625% 23-05/09/2031                                 | EUR                | 1 096 872          | 0.13            | 2 400 000      | ARVAL SERVICE 3.375% 22-04/01/2026                  | EUR                | 2 378 149    | 0.27            |
| 400 000  | KLEPIERRE 3.875% 24-23/09/2033                              | EUR                | 390 346            | 0.05            | 680 000        | AUTONOMOUS COMMU 0.160% 21-30/07/2028               | EUR                | 601 306      | 0.07            |
| 800 000  | LA BANQUE POSTALE 3.500% 24-13/06/2030                      | EUR                | 787 982            | 0.09            | 980 000        | AUTONOMOUS COMMU 1.723% 22-30/04/2032               | EUR                | 866 227      | 0.10            |
| 600 000  | LA BANQUE POSTALE H 3.125% 24-29/01/2034                    | EUR                | 595 459            | 0.07            | 950 000        | AUTONOMOUS COMMU 2.822% 22-31/10/2029               | EUR                | 927 238      | 0.11            |
| 1 800 000  | LA POSTE SA 0.000% 21-18/07/2029                            | EUR                | 1 504 814          | 0.17            | 672 000        | AUTONOMOUS COMMU 3.362% 23-31/10/2028               | EUR                | 675 458      | 0.08            |
| 2 000 000  | LA POSTE SA 1.450% 18-30/11/2028                            | EUR                | 1 831 311          | 0.21            | 1 500 000      | BANCO SANTANDER 3.875% 24-22/04/2029                | EUR                | 1 500 626    | 0.17            |
| 1 700 000  | LA POSTE SA 3.750% 23-12/06/2030                            | EUR                | 1 710 053          | 0.20            | 1 000 000      | BANKINTER SA 3.050% 22-29/05/2028                   | EUR                | 985 704      | 0.11            |
| 500 000  | LEGRAND SA 3.500% 23-29/05/2029                             | EUR                | 502 336            | 0.06            | 970 000        | BASQUE GOVERNMENT 1.875% 22-30/07/2033              | EUR                | 851 098      | 0.10            |
| 200 000  | ORANGE 0.000% 19-04/09/2026                                 | EUR                | 185 384            | 0.02            | 300 000        | CAIXABANK 1.000% 18-17/01/2028                      | EUR                | 276 679      | 0.03            |
| 400 000  | PRAEMIA HEALTHCARE 5.500% 23-19/09/2028                     | EUR                | 412 919            | 0.05            | 200 000        | CAJA RURAL NAV 0.750% 22-16/02/2029                 | EUR                | 177 382      | 0.02            |
| 1 084 000  | RCI BANQUE 4.125% 24-04/04/2031                             | EUR                | 1 075 621          | 0.12            | 700 000        | CAJA RURAL NAV 3.000% 23-26/04/2027                 | EUR                | 691 477      | 0.08            |
| 627 000  | RCI BANQUE 4.625% 23-02/10/2026                             | EUR                | 636 101            | 0.07            | 100 000        | IBERDROLA FINANCE SA 1.375% 22-11/03/2032           | EUR                | 86 420       | 0.01            |
| 1 362 000  | RCI BANQUE 4.750% 22-06/07/2027                             | EUR                | 1 397 245          | 0.16            | 600 000        | IBERDROLA FINANCE SA 3.625% 23-13/07/2033           | EUR                | 599 938      | 0.07            |
| 568 000  | RCI BANQUE 4.875% 23-14/06/2028                             | EUR                | 585 249            | 0.07            | 1 130 000      | JUNTA ANDALUCIA 3.400% 24-30/04/2034                | EUR                | 1 104 936    | 0.13            |
| 200 000  | ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034 | EUR                | 155 024            | 0.02            | 1 280 000      | SPANISH GOVERNMENT 0.850% 21-30/07/2037             | EUR                | 914 266      | 0.11            |
| 200 000  | ROUTE RESEAU DE TRANSPORT DELECTRICITE 1.625% 15-27/11/2025 | EUR                | 194 604            | 0.02            | 2 370 000      | SPANISH GOVERNMENT 1.000% 20-31/10/2050             | EUR                | 1 255 602    | 0.15            |
| 900 000  | ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.750% 23-04/07/2035 | EUR                | 893 329            | 0.10            |                |   |                    |              |                 |
| 1 500 000  | SFIL SA 0.000% 20-23/11/2028                                | EUR                | 1 299 697          | 0.15            |                |   |                    |              |                 |
| 300 000  | SFIL SA 0.750% 18-06/02/2026                                | EUR                | 287 384            | 0.03            |                |   |                    |              |                 |
| 300 000  | SNCF RESEAU 1.000% 16-09/11/2031                            | EUR                | 252 848            | 0.03            |                |   |                    |              |                 |
| 400 000  | SNCF RESEAU 1.875% 17-30/03/2034                            | EUR                | 345 085            | 0.04            |                |   |                    |              |                 |
| 1 700 000  | SOCIETE GENERALE 4.250% 23-28/09/2026                       | EUR                | 1 719 050          | 0.20            |                |   |                    |              |                 |

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity     | Denomination   | Quotation currency | Market value       | % of net assets | Quantity                          | Denomination  | Quotation currency | Market value       | % of net assets    |              |
|--------------|--|--------------------|--------------------|-----------------|-----------------------------------|---|--------------------|--------------------|--------------------|--------------|
|              | <i>United Kingdom</i>  |                    | <i>2 010 329</i>   | <i>0.23</i>     |                                   | <i>Ireland</i>  |                    | <i>135 905 211</i> | <i>15.67</i>       |              |
| 547 000      | LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN   | EUR                | 545 448            | 0.06            | 2 265 200.00                      | AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF CAP          | EUR                | 76 982 823         | 8.88               |              |
| 1 065 000    | NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN                                      | EUR                | 1 067 371          | 0.12            | 74 500.00                         | BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE - UCITS ETF EUR CAP | EUR                | 5 264 051          | 0.61               |              |
| 397 000      | VIRGIN MONEY 24-18/03/2028 FRN   | EUR                | 397 510            | 0.05            | 162 550.00                        | INVESCO NASDAQ - 100 ESG UCITS ETF CAP                              | USD                | 8 659 307          | 1.00               |              |
|              | <i>Canada</i>  |                    | <i>1 200 000</i>   | <i>0.14</i>     | 788 500.00                        | ISHARES MSCI EUROPE PARIS-ALIGNED CLIMATE - UETF EUR CAP            | EUR                | 4 624 789          | 0.53               |              |
| 1 200 000    | ROYAL BANK CANADA 24-02/07/2028 FRN  | EUR                | 1 200 000          | 0.14            | 6 253 500.00                      | ISHARES S&P500 PARIS-ALIGNED CLIMATE - UCITS ETF CAP                | USD                | 40 374 241         | 4.65               |              |
|              | <i>Norway</i>  |                    | <i>504 188</i>     | <i>0.06</i>     |                                   | <i>France</i>   |                    | <i>11 033 098</i>  | <i>1.27</i>        |              |
| 510 000      | DNB BANK ASA 22-21/09/2027 FRN   | EUR                | 504 188            | 0.06            | 9 550.00                          | BNP PARIBAS MOIS ISR - X CAP  | EUR                | 11 033 074         | 1.27               |              |
|              | <i>Shares/Units in investment funds</i>  |                    | <i>542 784 337</i> | <i>62.64</i>    | 0                                 | BNP PARIBAS MONEY 3M - I CAP  | EUR                | 24                 | 0.00               |              |
|              | <i>Luxembourg</i>  |                    | <i>395 846 028</i> | <i>45.70</i>    | <b>Total securities portfolio</b> |   |                    |                    | <b>837 953 438</b> | <b>96.81</b> |
| 35.00        | AMSELECT JP MORGAN GLOBAL EQUITY EMERGING - X CAP                                  | USD                | 3 453 358          | 0.40            |                                   |   |                    |                    |                    |              |
| 79.00        | AMSELECT ROBECO GLOBAL EQUITY EMERGING - X CAP                                     | USD                | 8 806 722          | 1.02            |                                   |   |                    |                    |                    |              |
| 133.89       | AMSELECT VONTOBEL GLOBAL EQUITY EMERGING - X CAP                                   | USD                | 10 002 858         | 1.16            |                                   |   |                    |                    |                    |              |
| 30 650.00    | AMUNDI GOVERNMENT BOND - UCITS ETF EUR CAP   | EUR                | 6 498 413          | 0.75            |                                   |   |                    |                    |                    |              |
| 370 180.00   | BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP                     | EUR                | 7 052 484          | 0.81            |                                   |   |                    |                    |                    |              |
| 73.00        | BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY - TRACK X CAP                    | EUR                | 6 606 081          | 0.76            |                                   |   |                    |                    |                    |              |
| 35.50        | BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP   | EUR                | 2 809 651          | 0.32            |                                   |   |                    |                    |                    |              |
| 2 391 498.00 | BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP | EUR                | 18 869 876         | 2.18            |                                   |   |                    |                    |                    |              |
| 565 000.00   | BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES 10% CAPPED - UCITS ETF CAP         | EUR                | 3 037 779          | 0.35            |                                   |   |                    |                    |                    |              |
| 131 300.00   | BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP          | USD                | 16 693 507         | 1.93            |                                   |   |                    |                    |                    |              |
| 61 650.00    | BNP PARIBAS EASY MSCI EUROPE SMALL CAPS SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP | EUR                | 17 050 393         | 1.97            |                                   |   |                    |                    |                    |              |
| 392 450.00   | BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP            | EUR                | 12 604 748         | 1.46            |                                   |   |                    |                    |                    |              |
| 821 000.00   | BNP PARIBAS EASY MSCI JAPAN ESG FILTERED MIN TE - UCITS ETF CAP                    | EUR                | 12 033 890         | 1.39            |                                   |   |                    |                    |                    |              |
| 0.01         | BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - TRACK X CAP               | EUR                | 958                | 0.00            |                                   |   |                    |                    |                    |              |
| 417 000.00   | BNP PARIBAS EASY MSCI PACIFIC EX JAPAN ESG FILTERED MIN TE - UCITS ETF CAP         | EUR                | 5 580 961          | 0.64            |                                   |   |                    |                    |                    |              |
| 1 594 790.00 | BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP               | USD                | 29 832 059         | 3.44            |                                   |   |                    |                    |                    |              |
| 112.00       | BNP PARIBAS FUNDS EMERGING MARKETS CLIMATE SOLUTION - X CAP                        | USD                | 8 885 252          | 1.03            |                                   |   |                    |                    |                    |              |
| 29 000.00    | BNP PARIBAS FUNDS EUROPE REAL ESTATE SECURITIES - X CAP                            | EUR                | 5 192 160          | 0.60            |                                   |   |                    |                    |                    |              |
| 94 100.00    | BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP                                       | EUR                | 22 927 465         | 2.65            |                                   |   |                    |                    |                    |              |
| 247.70       | BNP PARIBAS FUNDS GREEN BOND - X CAP   | EUR                | 22 606 167         | 2.61            |                                   |   |                    |                    |                    |              |
| 49 200.00    | BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP                                   | EUR                | 7 454 784          | 0.86            |                                   |   |                    |                    |                    |              |
| 98 503.45    | BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP   | EUR                | 19 150 056         | 2.21            |                                   |   |                    |                    |                    |              |
| 0.51         | BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP   | USD                | 84                 | 0.00            |                                   |   |                    |                    |                    |              |
| 116 100.00   | DPAM L BONDS EMERGING MARKETS SUSTAINABLE - F CAP                                  | EUR                | 17 586 828         | 2.03            |                                   |   |                    |                    |                    |              |
| 1 114 500.00 | JANUS HENDERSON HORIZON GLOBAL SUSTAINABLE EQUITY FUND - IU2 EUR CAP               | EUR                | 23 159 310         | 2.68            |                                   |   |                    |                    |                    |              |
| 1 854 000.00 | LOF GOLDEN AGE - IX1 EUR CAP   | EUR                | 17 124 842         | 1.98            |                                   |   |                    |                    |                    |              |
| 35 000.00    | PICTET HUMAN - J EUR CAP   | EUR                | 3 105 900          | 0.36            |                                   |   |                    |                    |                    |              |
| 38 900.00    | PICTET-DIGITAL - J EUR   | EUR                | 26 842 556         | 3.09            |                                   |   |                    |                    |                    |              |
| 22 323.14    | ROBECO NEW WORLD FINANCIALS - I EUR CAP  | EUR                | 3 946 061          | 0.46            |                                   |   |                    |                    |                    |              |
| 12 684.00    | SPARINVEST SICAV ETHICAL GLOBAL VALUE - C2 ID X EUR DIS                            | EUR                | 35 079 124         | 4.04            |                                   |   |                    |                    |                    |              |
| 583 490.00   | TEMPLETON GLB CLIMATE CHANGE-I CAP   | EUR                | 21 851 701         | 2.52            |                                   |   |                    |                    |                    |              |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Flexible

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Multi-Asset Growth

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity                         | Denomination   | Quotation currency | Market value       | % of net assets |
|----------------------------------|--|--------------------|--------------------|-----------------|
| Shares/Units in investment funds |  |                    | 480 137 751        | 98.67           |
| <i>Luxembourg</i>                |  |                    | <i>356 562 100</i> | <i>73.28</i>    |
| 30.00                            | AMSELECT JP MORGAN GLOBAL EQUITY EMERGING - X CAP                                  | USD                | 2 960 021          | 0.61            |
| 41.60                            | AMSELECT ROBECO GLOBAL EQUITY EMERGING - X CAP                                     | USD                | 4 637 464          | 0.95            |
| 111.50                           | AMSELECT VONTOBEL GLOBAL EQUITY EMERGING - X CAP                                   | USD                | 8 330 112          | 1.71            |
| 325 530.00                       | BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP                     | EUR                | 6 201 835          | 1.27            |
| 369 000.00                       | BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - UCITS ETF CAP                      | EUR                | 5 958 907          | 1.22            |
| 62.50                            | BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY - TRACK X CAP                    | EUR                | 5 655 891          | 1.16            |
| 163.00                           | BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP   | EUR                | 12 900 649         | 2.65            |
| 1 638 300.00                     | BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP | EUR                | 12 926 842         | 2.66            |
| 477 000.00                       | BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES 10% CAPPED - UCITS ETF CAP         | EUR                | 2 564 638          | 0.53            |
| 103 680.00                       | BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP         | USD                | 13 181 895         | 2.71            |
| 34 481.00                        | BNP PARIBAS EASY MSCI EUROPE SMALL CAPS SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP | EUR                | 9 536 327          | 1.96            |
| 432 500.00                       | BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP            | EUR                | 13 891 078         | 2.85            |
| 525 350.00                       | BNP PARIBAS EASY MSCI JAPAN ESG FILTERED MIN TE - UCITS ETF CAP                    | EUR                | 7 700 370          | 1.58            |
| 354 500.00                       | BNP PARIBAS EASY MSCI PACIFIC EX JAPAN ESG FILTERED MIN TE - UCITS ETF CAP         | EUR                | 4 744 486          | 0.98            |
| 1 434 500.00                     | BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP               | USD                | 26 833 683         | 5.51            |
| 40 000.00                        | BNP PARIBAS EASY MSCI WORLD SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP             | EUR                | 778 568            | 0.16            |
| 96.00                            | BNP PARIBAS FUNDS EMERGING MARKETS CLIMATE SOLUTION - X CAP                        | USD                | 7 615 930          | 1.57            |
| 16 235.00                        | BNP PARIBAS FUNDS EUROPE REAL ESTATE SECURITIES - X CAP                            | EUR                | 2 906 714          | 0.60            |
| 79 780.00                        | BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP                                       | EUR                | 19 438 397         | 3.99            |
| 80 500.00                        | BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP   | EUR                | 15 650 005         | 3.22            |
| 463 820.00                       | BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP                                    | EUR                | 53 585 126         | 11.01           |
| 65 143.00                        | DPAM L BONDS EMERGING MARKETS SUSTAINABLE - F CAP                                  | EUR                | 9 867 862          | 2.03            |
| 1 001 440.00                     | JANUS HENDERSON HORIZON GLOBAL SUSTAINABLE EQUITY FUND - IU2 EUR CAP               | EUR                | 20 809 923         | 4.28            |
| 1 632 515.00                     | LOF GOLDEN AGE - IX1 EUR CAP   | EUR                | 15 079 051         | 3.10            |
| 149 400.00                       | PICTET HUMAN - J EUR CAP   | EUR                | 13 257 756         | 2.72            |
| 25 800.00                        | PICTET-DIGITAL - J EUR   | EUR                | 17 803 032         | 3.66            |
| 8 261.60                         | SPARINVEST SICAV ETHICAL GLOBAL VALUE - C2 ID X EUR DIS                            | EUR                | 22 848 460         | 4.70            |
| 496 000.00                       | TEMPLETON GLB CLIMATE CHANGE-I CAP   | EUR                | 18 575 200         | 3.82            |
| 21.00                            | THEAM QUANT WORLD CLIMATE CARBON OFFSET PLAN - X EUR CAP                           | EUR                | 321 878            | 0.07            |
| <i>Ireland</i>                   |  |                    | <i>114 679 874</i> | <i>23.56</i>    |
| 1 851 800.00                     | AMUNDI S&P 500 CLIMATE NET ZERO AMBITION PAB UCITS ETF CAP                         | EUR                | 62 933 424         | 12.93           |
| 86 100.00                        | BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE - UCITS ETF EUR CAP                | EUR                | 6 083 688          | 1.25            |
| 91 300.00                        | INVESCO NASDAQ - 100 ESG UCITS ETF CAP   | USD                | 4 863 702          | 1.00            |
| 878 000.00                       | ISHARES MSCI EUROPE PARIS-ALIGNED CLIMATE - UETF EUR CAP                           | EUR                | 5 149 733          | 1.06            |
| 5 096 990.00                     | ISHARES S&P500 PARIS-ALIGNED CLIMATE - UCITS ETF CAP                               | USD                | 32 907 509         | 6.76            |
| 133 045.00                       | XTRACKERS MSCI JAPAN ESG - UCITS ETF IC  | EUR                | 2 741 818          | 0.56            |
| <i>France</i>                    |  |                    | <i>8 895 777</i>   | <i>1.83</i>     |
| 7 700.00                         | BNP PARIBAS MOIS ISR - X CAP   | EUR                | 8 895 777          | 1.83            |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Growth

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## Securities portfolio at 30/06/2024

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*Expressed in EUR*

|                                   |             |       |
|-----------------------------------|-------------|-------|
| <b>Total securities portfolio</b> | 480 137 751 | 98.67 |
|-----------------------------------|-------------|-------|

# BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination  | Quotation currency | Market value       | % of net assets | Quantity          | Denomination                       | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|-------------------|------------------------------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |                   |                                    |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>309 879 767</b> | <b>47.45</b>    |                   |                                    |                    |              |                 |
| <i>France</i>  |   |                    |                    |                 | <i>Germany</i>    |                                    |                    |              |                 |
| 1 000 000  | ARKEA HL 2.750% 22-22/12/2026                               | EUR                | 986 126            | 0.15            | 1 900 000         | SOCIETE PARIS 1.625% 22-08/04/2042 | EUR                | 1 357 511    | 0.21            |
| 2 600 000  | ARKEA HL 3.000% 22-04/10/2028                               | EUR                | 2 579 516          | 0.39            | 1 000 000         | UNEDIC 0.100% 20-25/11/2026        | EUR                | 926 411      | 0.14            |
| 1 300 000  | BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029     | EUR                | 1 318 415          | 0.20            | 1 300 000         | URW 4.125% 23-11/12/2030           | EUR                | 1 300 270    | 0.20            |
| 1 800 000  | BPCE SFH 0.125% 21-03/12/2030                               | EUR                | 1 477 433          | 0.23            |                   |                                    |                    |              |                 |
| 400 000  | BPCE SFH 1.750% 22-27/05/2032                               | EUR                | 357 907            | 0.05            |                   |                                    |                    |              |                 |
| 500 000  | BPIFRANCE 3.375% 22-25/11/2032                              | EUR                | 499 223            | 0.08            |                   |                                    |                    |              |                 |
| 1 900 000  | CAISSE AMORTISSEMENT DE LA DETTE 1.750% 22-25/11/2027       | EUR                | 1 813 326          | 0.28            |                   |                                    |                    |              |                 |
| 500 000  | CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028       | EUR                | 496 245            | 0.08            |                   |                                    |                    |              |                 |
| 1 700 000  | CARMILA SA 5.500% 23-09/10/2028                             | EUR                | 1 768 272          | 0.27            |                   |                                    |                    |              |                 |
| 600 000  | CARREFOUR SA 4.375% 23-14/11/2031                           | EUR                | 614 875            | 0.09            |                   |                                    |                    |              |                 |
| 600 000  | CNP ASSURANCES 2.750% 19-05/02/2029                         | EUR                | 569 037            | 0.09            |                   |                                    |                    |              |                 |
| 700 000  | COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034              | EUR                | 686 993            | 0.11            |                   |                                    |                    |              |                 |
| 500 000  | COVIVIO 4.625% 23-05/06/2032                                | EUR                | 505 439            | 0.08            |                   |                                    |                    |              |                 |
| 1 200 000  | CREDIT AGRICOLE 3.750% 23-13/07/2026                        | EUR                | 1 209 715          | 0.19            |                   |                                    |                    |              |                 |
| 2 000 000  | CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028                 | EUR                | 1 823 426          | 0.28            |                   |                                    |                    |              |                 |
| 700 000  | CREDIT AGRICOLE HOME L 1.625% 22-31/05/2030                 | EUR                | 641 001            | 0.10            |                   |                                    |                    |              |                 |
| 800 000  | CREDIT AGRICOLE HOME LOAN 3.375% 23-04/09/2028              | EUR                | 804 826            | 0.12            |                   |                                    |                    |              |                 |
| 1 800 000  | CREDIT MUTUEL HOME LOAN 3.250% 23-20/04/2029                | EUR                | 1 802 051          | 0.28            |                   |                                    |                    |              |                 |
| 1 600 000  | DEXIA CREDIT LOCAL 0.010% 20-22/01/2027                     | EUR                | 1 474 932          | 0.23            |                   |                                    |                    |              |                 |
| 3 000 000  | DEXIA CREDIT LOCAL 0.625% 19-17/01/2026                     | EUR                | 2 880 662          | 0.44            |                   |                                    |                    |              |                 |
| 1 000 000  | EDENRED 3.625% 23-13/12/2026                                | EUR                | 998 567            | 0.15            |                   |                                    |                    |              |                 |
| 10 430 000   | FRANCE O.A.T. 0.500% 21-25/06/2044                          | EUR                | 5 899 834          | 0.90            |                   |                                    |                    |              |                 |
| 7 500 000  | FRANCE O.A.T. 1.500% 15-25/05/2031                          | EUR                | 6 777 450          | 1.04            |                   |                                    |                    |              |                 |
| 10 670 000   | FRANCE O.A.T. 1.750% 17-25/06/2039                          | EUR                | 8 543 362          | 1.31            |                   |                                    |                    |              |                 |
| 1 640 000  | FRANCE O.A.T. 3.000% 23-25/05/2054                          | EUR                | 1 425 324          | 0.22            |                   |                                    |                    |              |                 |
| 300 000  | ICADE 0.625% 21-18/01/2031                                  | EUR                | 236 889            | 0.04            |                   |                                    |                    |              |                 |
| 900 000  | KERING 3.375% 23-27/02/2033                                 | EUR                | 876 363            | 0.13            |                   |                                    |                    |              |                 |
| 1 300 000  | KERING 3.625% 23-05/09/2031                                 | EUR                | 1 296 303          | 0.20            |                   |                                    |                    |              |                 |
| 400 000  | KLEPIERRE 3.875% 24-23/09/2033                              | EUR                | 390 346            | 0.06            |                   |                                    |                    |              |                 |
| 1 000 000  | LA BANQUE POSTALE 3.500% 24-13/06/2030                      | EUR                | 984 978            | 0.15            |                   |                                    |                    |              |                 |
| 700 000  | LA BANQUE POSTALE H 3.125% 24-29/01/2034                    | EUR                | 694 702            | 0.11            |                   |                                    |                    |              |                 |
| 1 000 000  | LA POSTE SA 0.000% 21-18/07/2029                            | EUR                | 836 008            | 0.13            |                   |                                    |                    |              |                 |
| 2 300 000  | LA POSTE SA 1.450% 18-30/11/2028                            | EUR                | 2 106 008          | 0.32            |                   |                                    |                    |              |                 |
| 2 000 000  | LA POSTE SA 3.750% 23-12/06/2030                            | EUR                | 2 011 827          | 0.31            |                   |                                    |                    |              |                 |
| 1 000 000  | LEGRAND SA 3.500% 23-29/05/2029                             | EUR                | 1 004 672          | 0.15            |                   |                                    |                    |              |                 |
| 600 000  | PRAEMIA HEALTHCARE 5.500% 23-19/09/2028                     | EUR                | 619 378            | 0.09            |                   |                                    |                    |              |                 |
| 1 321 000  | RCI BANQUE 4.125% 24-04/04/2031                             | EUR                | 1 310 789          | 0.20            |                   |                                    |                    |              |                 |
| 811 000  | RCI BANQUE 4.625% 23-02/10/2026                             | EUR                | 822 772            | 0.13            |                   |                                    |                    |              |                 |
| 1 446 000  | RCI BANQUE 4.750% 22-06/07/2027                             | EUR                | 1 483 418          | 0.23            |                   |                                    |                    |              |                 |
| 932 000  | RCI BANQUE 4.875% 23-14/06/2028                             | EUR                | 960 303            | 0.15            |                   |                                    |                    |              |                 |
| 500 000  | ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034 | EUR                | 387 560            | 0.06            |                   |                                    |                    |              |                 |
| 1 300 000  | ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.750% 23-04/07/2035 | EUR                | 1 290 364          | 0.20            |                   |                                    |                    |              |                 |
| 2 000 000  | SFIL SA 0.000% 20-23/11/2028                                | EUR                | 1 732 930          | 0.27            |                   |                                    |                    |              |                 |
| 500 000  | SNCF RESEAU 1.000% 16-09/11/2031                            | EUR                | 421 413            | 0.06            |                   |                                    |                    |              |                 |
| 500 000  | SNCF RESEAU 1.875% 17-30/03/2034                            | EUR                | 431 356            | 0.07            |                   |                                    |                    |              |                 |
| 2 300 000  | SOCIETE GENERALE 4.250% 23-28/09/2026                       | EUR                | 2 325 774          | 0.36            |                   |                                    |                    |              |                 |
| 1 500 000  | SOCIETE PARIS 0.000% 20-25/11/2030                          | EUR                | 1 218 934          | 0.19            |                   |                                    |                    |              |                 |
| 500 000  | SOCIETE PARIS 1.125% 18-22/10/2028                          | EUR                | 457 518            | 0.07            |                   |                                    |                    |              |                 |
|  |   |                    |                    |                 | <i>Spain</i>      |                                    |                    |              |                 |
|  |   |                    |                    |                 | <b>48 053 260</b> |                                    |                    |              |                 |
|  |   |                    |                    |                 | <b>7.37</b>       |                                    |                    |              |                 |
| 1 800 000  | ACCIONA FILIALES 3.750% 23-25/04/2030                       | EUR                | 1 741 489          | 0.27            |                   |                                    |                    |              |                 |
| 1 100 000  | ADIF ALTA VELOCI 0.550% 20-30/04/2030                       | EUR                | 931 192            | 0.14            |                   |                                    |                    |              |                 |
| 3 100 000  | ADIF ALTA VELOCI 0.550% 21-31/10/2031                       | EUR                | 2 496 705          | 0.38            |                   |                                    |                    |              |                 |
| 1 200 000  | ADIF ALTA VELOCI 3.500% 22-30/07/2029                       | EUR                | 1 199 539          | 0.18            |                   |                                    |                    |              |                 |
| 800 000  | AMADEUS IT GROUP 3.500% 24-21/03/2029                       | EUR                | 794 883            | 0.12            |                   |                                    |                    |              |                 |
| 2 600 000  | ARVAL SERVICE 3.375% 22-04/01/2026                          | EUR                | 2 576 328          | 0.39            |                   |                                    |                    |              |                 |
| 1 412 000  | AUTONOMOUS COMMU 0.160% 21-30/07/2028                       | EUR                | 1 248 595          | 0.19            |                   |                                    |                    |              |                 |
| 940 000  | AUTONOMOUS COMMU 1.723% 22-30/04/2032                       | EUR                | 830 870            | 0.13            |                   |                                    |                    |              |                 |
| 1 190 000  | AUTONOMOUS COMMU 2.822% 22-31/10/2029                       | EUR                | 1 161 488          | 0.18            |                   |                                    |                    |              |                 |
| 569 000  | AUTONOMOUS COMMU 3.362% 23-31/10/2028                       | EUR                | 571 928            | 0.09            |                   |                                    |                    |              |                 |
| 1 700 000  | BANCO SANTANDER 3.875% 24-22/04/2029                        | EUR                | 1 700 710          | 0.26            |                   |                                    |                    |              |                 |
| 1 300 000  | BANKINTER SA 3.050% 22-29/05/2028                           | EUR                | 1 281 415          | 0.20            |                   |                                    |                    |              |                 |
| 1 930 000  | BASQUE GOVERNMENT 1.875% 22-30/07/2033                      | EUR                | 1 693 421          | 0.26            |                   |                                    |                    |              |                 |
| 700 000  | CAIXABANK 1.000% 18-17/01/2028                              | EUR                | 645 584            | 0.10            |                   |                                    |                    |              |                 |
| 500 000  | CAJA RURAL NAV 0.750% 22-16/02/2029                         | EUR                | 443 454            | 0.07            |                   |                                    |                    |              |                 |
| 1 000 000  | CAJA RURAL NAV 3.000% 23-26/04/2027                         | EUR                | 987 825            | 0.15            |                   |                                    |                    |              |                 |
| 500 000  | IBERDROLA FINANCE SA 1.375% 22-11/03/2032                   | EUR                | 432 102            | 0.07            |                   |                                    |                    |              |                 |
| 600 000  | IBERDROLA FINANCE SA 3.625% 23-13/07/2033                   | EUR                | 599 938            | 0.09            |                   |                                    |                    |              |                 |
| 1 380 000  | JUNTA ANDALUCIA 3.400% 24-30/04/2034                        | EUR                | 1 349 391          | 0.21            |                   |                                    |                    |              |                 |
| 1 630 000  | SPANISH GOVERNMENT 0.850% 21-30/07/2037                     | EUR                | 1 164 260          | 0.18            |                   |                                    |                    |              |                 |
| 3 168 000  | SPANISH GOVERNMENT 1.000% 20-31/10/2050                     | EUR                | 1 678 375          | 0.26            |                   |                                    |                    |              |                 |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity   | Denomination                            | Quotation currency | Market value      | % of net assets | Quantity   | Denomination   | Quotation currency | Market value      | % of net assets |
|------------|---|--------------------|-------------------|-----------------|------------|--|--------------------|-------------------|-----------------|
| 9 000 000  | SPANISH GOVERNMENT 1.000% 21-30/07/2042 | EUR                | 5 757 300         | 0.88            | 2 540 000  | BELGIUM GOVERNMENT 2.850% 24-22/10/2034              | EUR                | 2 487 023         | 0.38            |
| 4 100 000  | SPANISH GOVERNMENT 1.250% 20-31/10/2030 | EUR                | 3 659 619         | 0.56            | 2 200 000  | BELGIUM GOVERNMENT 3.300% 23-22/06/2054              | EUR                | 2 065 454         | 0.32            |
| 550 000    | SPANISH GOVERNMENT 1.850% 19-30/07/2035 | EUR                | 469 354           | 0.07            | 1 000 000  | BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025           | EUR                | 963 950           | 0.15            |
| 11 300 000 | SPANISH GOVERNMENT 1.900% 22-31/10/2052 | EUR                | 7 376 640         | 1.13            | 2 090 000  | EUROPEAN UNION 0.000% 20-04/07/2035                  | EUR                | 1 477 991         | 0.23            |
| 830 000    | SPANISH GOVERNMENT 3.150% 23-30/04/2033 | EUR                | 819 040           | 0.13            | 1 270 000  | EUROPEAN UNION 0.100% 20-04/10/2040                  | EUR                | 758 899           | 0.12            |
| 920 000    | SPANISH GOVERNMENT 3.250% 24-30/04/2034 | EUR                | 909 816           | 0.14            | 661 458    | EUROPEAN UNION 0.400% 21-04/02/2037                  | EUR                | 469 121           | 0.07            |
| 1 500 000  | SPANISH GOVERNMENT 3.450% 16-30/07/2066 | EUR                | 1 320 975         | 0.20            | 720 000    | EUROPEAN UNION 2.625% 22-04/02/2048                  | EUR                | 620 191           | 0.09            |
| 1 700 000  | TELEFONICA EMIS 1.447% 18-22/01/2027    | EUR                | 1 615 342         | 0.25            | 450 000    | EUROPEAN UNION 2.750% 22-04/12/2037                  | EUR                | 424 448           | 0.06            |
| 600 000    | TELEFONICA EMIS 3.698% 24-24/01/2032    | EUR                | 595 682           | 0.09            | 1 650 000  | EUROPEAN UNION 2.750% 22-04/12/2037                  | EUR                | 1 556 310         | 0.24            |
|            | <i>Italy</i>                            |                    | <b>35 231 563</b> | <b>5.38</b>     | 610 786    | EUROPEAN UNION 3.250% 24-04/02/2050                  | EUR                | 583 926           | 0.09            |
| 2 500 000  | A2A SPA 2.500% 22-15/06/2026            | EUR                | 2 440 845         | 0.37            | 500 000    | ING BELGIUM SA 1.500% 22-19/05/2029                  | EUR                | 462 552           | 0.07            |
| 838 000    | ACEA SPA 0.000% 21-28/09/2025           | EUR                | 799 738           | 0.12            | 900 000    | REGION WALLONNE 3.750% 23-22/04/2039                 | EUR                | 900 879           | 0.14            |
| 894 000    | ACEA SPA 0.250% 21-28/07/2030           | EUR                | 725 790           | 0.11            |            | <i>The Netherlands</i>                               |                    | <b>24 110 797</b> | <b>3.68</b>     |
| 1 500 000  | ASSICURAZIONI 3.875% 19-29/01/2029      | EUR                | 1 490 068         | 0.23            | 900 000    | ABN AMRO BANK NV 2.375% 22-01/06/2027                | EUR                | 872 065           | 0.13            |
| 1 038 000  | ASSICURAZIONI 5.272% 23-12/09/2033      | EUR                | 1 084 821         | 0.17            | 300 000    | ABN AMRO BANK NV 3.875% 24-15/01/2032                | EUR                | 300 247           | 0.05            |
| 1 089 000  | ASSICURAZIONI 5.800% 22-06/07/2032      | EUR                | 1 170 030         | 0.18            | 604 000    | AHOLD DELHAIZE 3.375% 24-11/03/2031                  | EUR                | 599 967           | 0.09            |
| 1 019 000  | BANCO BPM SPA 3.375% 24-24/01/2030      | EUR                | 1 012 717         | 0.15            | 696 000    | AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032 | EUR                | 684 043           | 0.10            |
| 730 000    | BANCO BPM SPA 3.750% 23-27/06/2028      | EUR                | 735 797           | 0.11            | 1 469 000  | BNG BANK NV 3.000% 23-11/01/2033                     | EUR                | 1 457 123         | 0.22            |
| 1 422 000  | BANCO BPM SPA 3.875% 23-18/09/2026      | EUR                | 1 429 932         | 0.22            | 459 000    | COCA-COLA HBC BV 2.750% 22-23/09/2025                | EUR                | 453 795           | 0.07            |
| 900 000    | BANCO BPM SPA 4.625% 23-29/11/2027      | EUR                | 920 372           | 0.14            | 1 800 000  | COOPERATIEVE RAB 3.202% 24-06/05/2036                | EUR                | 1 793 149         | 0.27            |
| 1 700 000  | CREDIT AGRICOLE 3.500% 23-15/01/2030    | EUR                | 1 709 098         | 0.26            | 600 000    | DAIMLER TRUCK 3.875% 23-19/06/2026                   | EUR                | 603 304           | 0.09            |
| 1 278 000  | FERROVIE DEL 0.375% 21-25/03/2028       | EUR                | 1 138 794         | 0.17            | 346 000    | DSM BV 3.625% 24-02/07/2034                          | EUR                | 343 244           | 0.05            |
| 2 396 000  | FERROVIE DEL 3.750% 22-14/04/2027       | EUR                | 2 404 594         | 0.37            | 900 000    | ENEL FINANCE INTERNATIONAL NV 0.875% 21-17/06/2036   | EUR                | 627 523           | 0.10            |
| 1 856 000  | FERROVIE DEL 4.125% 23-23/05/2029       | EUR                | 1 893 740         | 0.29            | 900 000    | ENEL FINANCE INTERNATIONAL NV 1.125% 19-17/10/2034   | EUR                | 687 188           | 0.11            |
| 1 000 000  | HERA SPA 0.250% 20-03/12/2030           | EUR                | 797 307           | 0.12            | 300 000    | HEIMSTADEN BOSTA 1.625% 21-13/10/2031                | EUR                | 212 243           | 0.03            |
| 488 000    | INTESA SANPAOLO 0.750% 21-16/03/2028    | EUR                | 438 717           | 0.07            | 637 000    | LEASEPLAN CORP 0.250% 21-07/09/2026                  | EUR                | 592 435           | 0.09            |
| 1 840 000  | INTESA SANPAOLO 3.625% 23-30/06/2028    | EUR                | 1 853 929         | 0.28            | 1 378 000  | MERCEDES-BENZ FINANCE 3.500% 23-30/05/2026           | EUR                | 1 381 392         | 0.21            |
| 894 000    | INTESA SANPAOLO 3.625% 24-16/10/2030    | EUR                | 881 565           | 0.13            | 500 000    | NED WATERSCHAPBK 0.000% 21-08/09/2031                | EUR                | 405 230           | 0.06            |
| 1 242 000  | INTESA SANPAOLO 4.875% 23-19/05/2030    | EUR                | 1 307 298         | 0.20            | 11 020 000 | NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040          | EUR                | 7 742 542         | 1.18            |
| 610 000    | INTESA SANPAOLO 5.125% 23-29/08/2031    | EUR                | 652 585           | 0.10            | 900 000    | SIEMENS FINANCE 3.000% 24-22/11/2028                 | EUR                | 894 007           | 0.14            |
| 1 560 000  | ITALGAS SPA 0.250% 20-24/06/2025        | EUR                | 1 505 928         | 0.23            | 228 000    | STELLANTIS NV 4.375% 23-14/03/2030                   | EUR                | 233 527           | 0.04            |
| 888 000    | ITALGAS SPA 3.125% 24-08/02/2029        | EUR                | 865 590           | 0.13            | 302 000    | SWISSCOM FINANCE 3.500% 24-29/05/2026                | EUR                | 302 749           | 0.05            |
| 2 031 000  | POSTE ITALIANE 0.500% 20-10/12/2028     | EUR                | 1 769 761         | 0.27            | 1 025 000  | TOYOTA MOTOR FINANCE 3.500% 23-13/01/2028            | EUR                | 1 026 730         | 0.16            |
| 1 140 000  | SNAM 4.000% 23-27/11/2029               | EUR                | 1 150 557         | 0.18            | 500 000    | UNILEVER FINANCE 2.250% 22-16/05/2034                | EUR                | 452 312           | 0.07            |
| 430 000    | TERNA RETE 3.625% 23-21/04/2029         | EUR                | 428 994           | 0.07            | 2 400 000  | VOLKSBANK NV 4.625% 23-23/11/2027                    | EUR                | 2 445 982         | 0.37            |
| 1 214 000  | TERNA RETE 3.875% 23-24/07/2033         | EUR                | 1 215 992         | 0.19            |            | <i>Portugal</i>                                      |                    | <b>10 762 032</b> | <b>1.64</b>     |
| 1 020 000  | UNICREDIT SPA 0.850% 21-19/01/2031      | EUR                | 842 943           | 0.13            | 700 000    | BANCO SANTANDER TOTTA 1.250% 17-26/09/2027           | EUR                | 656 460           | 0.10            |
| 1 070 000  | UNICREDIT SPA 4.000% 24-05/03/2034      | EUR                | 1 056 146         | 0.16            | 1 300 000  | PORTUGUESE OTS 0.300% 21-17/10/2031                  | EUR                | 1 077 401         | 0.16            |
| 1 540 000  | UNICREDIT SPA 4.200% 24-11/06/2034      | EUR                | 1 507 915         | 0.23            | 2 800 000  | PORTUGUESE OTS 0.900% 20-12/10/2035                  | EUR                | 2 174 116         | 0.33            |
|            | <i>Belgium</i>                          |                    | <b>34 492 132</b> | <b>5.29</b>     | 2 900 000  | PORTUGUESE OTS 3.625% 24-12/06/2054                  | EUR                | 2 801 075         | 0.43            |
| 600 000    | BELFIUS BANK S.A 3.750% 24-22/01/2029   | EUR                | 598 925           | 0.09            | 950 000    | PORTUGUESE OTS 4.100% 06-15/04/2037                  | EUR                | 1 019 464         | 0.16            |
| 800 000    | BELFIUS BANK SA 3.000% 23-15/02/2027    | EUR                | 793 812           | 0.12            | 2 860 000  | PORTUGUESE OTS 4.100% 15-15/02/2045                  | EUR                | 3 033 516         | 0.46            |
| 900 000    | BELFIUS BANK SA 3.875% 23-12/06/2028    | EUR                | 911 980           | 0.14            |            |  |                    |                   |                 |
| 4 900 000  | BELGIUM GOVERNMENT 0.000% 21-22/10/2031 | EUR                | 3 963 022         | 0.61            |            |  |                    |                   |                 |
| 10 500 000 | BELGIUM GOVERNMENT 1.250% 18-22/04/2033 | EUR                | 9 096 570         | 1.39            |            |  |                    |                   |                 |
| 1 850 000  | BELGIUM GOVERNMENT 1.600% 16-22/06/2047 | EUR                | 1 296 314         | 0.20            |            |  |                    |                   |                 |
| 3 600 000  | BELGIUM GOVERNMENT 1.700% 19-22/06/2050 | EUR                | 2 472 480         | 0.38            |            |  |                    |                   |                 |
| 830 000    | BELGIUM GOVERNMENT 1.900% 15-22/06/2038 | EUR                | 698 404           | 0.11            |            |  |                    |                   |                 |
| 755 000    | BELGIUM GOVERNMENT 2.250% 17-22/06/2057 | EUR                | 561 682           | 0.09            |            |  |                    |                   |                 |
| 1 430 000  | BELGIUM GOVERNMENT 2.750% 22-22/04/2039 | EUR                | 1 328 199         | 0.20            |            |  |                    |                   |                 |



# BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity  | Denomination                                      | Quotation currency | Market value      | % of net assets | Quantity  | Denomination                                  | Quotation currency | Market value     | % of net assets |
|-----------|---|--------------------|-------------------|-----------------|-----------|---|--------------------|------------------|-----------------|
|           | <i>Slovakia</i>                                   |                    | <i>5 945 661</i>  | <i>0.91</i>     | 300 000   | IBERCAJA 24-30/07/2028 FRN                    | EUR                | 302 571          | 0.05            |
| 1 670 000 | SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036          | EUR                | 1 114 516         | 0.17            | 500 000   | IBERDROLA FINANCE SA 24-16/04/2172 FRN        | EUR                | 506 794          | 0.08            |
| 1 863 436 | SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033          | EUR                | 1 872 516         | 0.29            | 600 000   | MAPFRE 17-31/03/2047 FRN                      | EUR                | 595 637          | 0.09            |
| 2 970 000 | SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043          | EUR                | 2 958 629         | 0.45            |           | <i>The Netherlands</i>                        |                    | <i>9 259 313</i> | <i>1.43</i>     |
|           | <i>Luxembourg</i>                                 |                    | <i>4 932 852</i>  | <i>0.76</i>     | 1 300 000 | IBERDROLA INTERNATIONAL 20-31/12/2060 FRN     | EUR                | 1 244 781        | 0.19            |
| 910 000   | EIB 1.500% 17-15/11/2047                          | EUR                | 651 233           | 0.10            | 1 000 000 | IBERDROLA INTERNATIONAL 21-31/12/2061 FRN     | EUR                | 929 279          | 0.14            |
| 1 743 000 | EIB 1.500% 22-15/06/2032                          | EUR                | 1 564 751         | 0.24            | 1 100 000 | ING GROEP NV 22-23/05/2026 FRN                | EUR                | 1 082 663        | 0.17            |
| 2 926 000 | ESM 0.000% 21-15/12/2026                          | EUR                | 2 716 868         | 0.42            | 500 000   | ING GROEP NV 24-12/02/2035 FRN                | EUR                | 502 428          | 0.08            |
|           | <i>Finland</i>                                    |                    | <i>4 502 752</i>  | <i>0.69</i>     | 600 000   | TELEFONICA EUROPE 23-03/05/2171 FRN           | EUR                | 628 008          | 0.10            |
| 4 000 000 | FINNISH GOVERNMENT 0.000% 20-15/09/2030           | EUR                | 3 345 771         | 0.51            | 1 000 000 | TELEFONICA EUROPE 23-07/09/2172 FRN           | EUR                | 1 083 834        | 0.17            |
| 1 154 000 | STORA ENSO OYJ 4.000% 23-01/06/2026               | EUR                | 1 156 981         | 0.18            | 3 900 000 | VOLKSBANK NV 22-04/05/2027 FRN                | EUR                | 3 788 320        | 0.58            |
|           | <i>Sweden</i>                                     |                    | <i>3 997 860</i>  | <i>0.61</i>     |           | <i>Italy</i>                                  |                    | <i>8 264 627</i> | <i>1.26</i>     |
| 1 874 000 | SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027  | EUR                | 1 718 659         | 0.26            | 1 684 000 | MEDIOBANCA SPA 22-07/02/2029 FRN              | EUR                | 1 728 932        | 0.26            |
| 1 580 000 | VOLVO TREASURY AB 1.625% 22-18/09/2025            | EUR                | 1 540 939         | 0.24            | 958 000   | MEDIOBANCA SPA 23-13/09/2027 FRN              | EUR                | 977 215          | 0.15            |
| 772 000   | VOLVO TREASURY AB 2.000% 22-19/08/2027            | EUR                | 738 262           | 0.11            | 1 509 000 | MEDIOBANCA SPA 23-14/03/2028 FRN              | EUR                | 1 545 539        | 0.24            |
|           | <i>United States of America</i>                   |                    | <i>3 734 983</i>  | <i>0.57</i>     | 1 124 000 | MEDIOBANCA SPA 24-04/07/2030 FRN              | EUR                | 1 111 205        | 0.17            |
| 700 000   | AT&T INC 3.150% 17-04/09/2036                     | EUR                | 638 399           | 0.10            | 1 506 000 | SNAM 24-15/04/2026 FRN                        | EUR                | 1 507 926        | 0.23            |
| 1 010 000 | BOOKING HOLDINGS INC 3.500% 24-01/03/2029         | EUR                | 1 010 202         | 0.15            | 300 000   | TERNA RETE 22-09/02/2171 FRN                  | EUR                | 276 420          | 0.04            |
| 768 000   | BOOKING HOLDINGS INC 3.625% 23-12/11/2028         | EUR                | 772 906           | 0.12            | 1 156 000 | UNICREDIT SPA 20-22/07/2027 FRN               | EUR                | 1 117 390        | 0.17            |
| 676 000   | BOOKING HOLDINGS INC 4.000% 22-15/11/2026         | EUR                | 684 228           | 0.10            |           | <i>France</i>                                 |                    | <i>6 640 360</i> | <i>1.01</i>     |
| 800 000   | ELI LILLY & CO 0.500% 21-14/09/2033               | EUR                | 629 248           | 0.10            | 1 000 000 | BNP PARIBAS 21-31/08/2033 FRN                 | EUR                | 867 639          | 0.13            |
|           | <i>United Kingdom</i>                             |                    | <i>2 388 713</i>  | <i>0.37</i>     | 400 000   | BPCE 23-01/06/2033 FRN                        | EUR                | 418 773          | 0.06            |
| 301 000   | COMPASS GROUP 3.250% 24-06/02/2031                | EUR                | 295 572           | 0.05            | 200 000   | BPCE 24-26/02/2036 FRN                        | EUR                | 201 424          | 0.03            |
| 1 317 000 | DS SMITH PLC 4.375% 23-27/07/2027                 | EUR                | 1 342 279         | 0.21            | 1 500 000 | CREDIT AGRICOLE SA 22-12/10/2026 FRN          | EUR                | 1 502 305        | 0.23            |
| 758 000   | WPP FINANCE 2013 3.625% 24-12/09/2029             | EUR                | 750 862           | 0.11            | 600 000   | CREDIT MUTUEL ARKEA 24-15/05/2035 FRN         | EUR                | 600 419          | 0.09            |
|           | <i>South Korea</i>                                |                    | <i>1 937 860</i>  | <i>0.30</i>     | 1 500 000 | LA BANQUE POSTALE 21-02/08/2032 FRN           | EUR                | 1 336 823        | 0.20            |
| 2 000 000 | KHFC 1.963% 22-19/07/2026                         | EUR                | 1 937 860         | 0.30            | 900 000   | LA BANQUE POSTALE 22-05/03/2034 FRN           | EUR                | 926 633          | 0.14            |
|           | <i>Ireland</i>                                    |                    | <i>1 600 222</i>  | <i>0.24</i>     | 100 000   | ORANGE 19-31/12/2049 FRN                      | EUR                | 98 153           | 0.02            |
| 1 960 000 | IRISH GOVERNMENT 0.000% 21-18/10/2031             | EUR                | 1 600 222         | 0.24            | 800 000   | ORANGE 21-31/12/2061 FRN                      | EUR                | 688 191          | 0.11            |
|           | <i>Denmark</i>                                    |                    | <i>1 298 188</i>  | <i>0.20</i>     |           | <i>Ireland</i>                                |                    | <i>6 157 224</i> | <i>0.94</i>     |
| 500 000   | JYSKE REALKREDIT 3.000% 24-01/04/2031             | EUR                | 495 367           | 0.08            | 3 000 000 | AIB GROUP PLC 22-04/04/2028 FRN               | EUR                | 2 873 342        | 0.44            |
| 807 000   | PANDORA A/S 3.875% 24-31/05/2030                  | EUR                | 802 821           | 0.12            | 1 075 000 | AIB GROUP PLC 22-16/02/2029 FRN               | EUR                | 1 142 496        | 0.17            |
|           | <i>Japan</i>                                      |                    | <i>942 761</i>    | <i>0.14</i>     | 1 182 000 | BANK OF IRELAND 22-05/06/2026 FRN             | EUR                | 1 160 138        | 0.18            |
| 1 000 000 | MIZUHO FINANCIAL 0.184% 21-13/04/2026             | EUR                | 942 761           | 0.14            | 928 000   | BANK OF IRELAND 23-04/07/2031 FRN             | EUR                | 981 248          | 0.15            |
|           | <i>Australia</i>                                  |                    | <i>357 562</i>    | <i>0.05</i>     |           | <i>United States of America</i>               |                    | <i>4 424 928</i> | <i>0.67</i>     |
| 359 000   | SYDNEY AIRPORT F 3.750% 24-30/04/2032             | EUR                | 357 562           | 0.05            | 3 108 000 | BANK OF AMERICA CORPORATION 22-27/10/2026 FRN | EUR                | 3 033 140        | 0.46            |
|           | <b>Floating rate bonds</b>                        |                    | <b>56 659 779</b> | <b>8.64</b>     | 1 500 000 | MORGAN STANLEY 21-29/10/2027 FRN              | EUR                | 1 391 788        | 0.21            |
|           | <i>Spain</i>                                      |                    | <i>12 610 287</i> | <i>1.93</i>     |           | <i>Belgium</i>                                |                    | <i>3 627 579</i> | <i>0.55</i>     |
| 400 000   | BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN | EUR                | 402 350           | 0.06            | 500 000   | BELFIUS BANK SA 24-11/06/2035 FRN             | EUR                | 504 914          | 0.08            |
| 1 300 000 | BANCO SABADELL 22-10/11/2028 FRN                  | EUR                | 1 354 847         | 0.21            | 1 100 000 | KBC GROUP NV 21-07/12/2031 FRN                | EUR                | 1 011 909        | 0.15            |
| 200 000   | BANCO SABADELL 24-13/09/2030 FRN                  | EUR                | 201 745           | 0.03            | 2 100 000 | KBC GROUP NV 23-06/06/2026 FRN                | EUR                | 2 110 756        | 0.32            |
| 3 400 000 | BANCO SANTANDER 22-27/09/2026 FRN                 | EUR                | 3 393 701         | 0.52            |           | <i>United Kingdom</i>                         |                    | <i>2 897 506</i> | <i>0.43</i>     |
| 900 000   | BANCO SANTANDER 24-22/04/2034 FRN                 | EUR                | 913 741           | 0.14            | 688 000   | LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN    | EUR                | 686 048          | 0.10            |
| 2 000 000 | CAIXABANK 20-18/11/2026 FRN                       | EUR                | 1 906 695         | 0.29            | 1 724 000 | NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN | EUR                | 1 727 838        | 0.26            |
| 2 200 000 | CAIXABANK 23-16/05/2027 FRN                       | EUR                | 2 231 501         | 0.34            | 483 000   | VIRGIN MONEY 24-18/03/2028 FRN                | EUR                | 483 620          | 0.07            |
| 800 000   | CAIXABANK 24-09/02/2032 FRN                       | EUR                | 800 705           | 0.12            |           | <i>Norway</i>                                 |                    | <i>1 391 955</i> | <i>0.21</i>     |
|           |   |                    |                   |                 | 1 408 000 | DNB BANK ASA 22-21/09/2027 FRN                | EUR                | 1 391 955        | 0.21            |
|           |   |                    |                   |                 |           | <i>Canada</i>                                 |                    | <i>1 386 000</i> | <i>0.21</i>     |
|           |   |                    |                   |                 | 1 386 000 | ROYAL BANK CANADA 24-02/07/2028 FRN           | EUR                | 1 386 000        | 0.21            |

# BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

## Securities portfolio at 30/06/2024

Expressed in EUR

| Quantity                          | Denomination   | Quotation<br>currency | Market value       | % of net<br>assets |
|-----------------------------------|--|-----------------------|--------------------|--------------------|
| Shares/Units in investment funds  |  |                       | 256 044 381        | 39.13              |
| <i>Luxembourg</i>                 |  |                       | <i>197 655 745</i> | <i>30.22</i>       |
| 17.50                             | AMSELECT JP MORGAN GLOBAL<br>EQUITY EMERGING - X CAP                                     | USD                   | 1 726 679          | 0.26               |
| 67.00                             | AMSELECT ROBECO GLOBAL<br>EQUITY EMERGING - X CAP  | USD                   | 7 468 992          | 1.14               |
| 51.00                             | AMSELECT VONTOBEL GLOBAL<br>EQUITY EMERGING - X CAP                                      | USD                   | 3 810 186          | 0.58               |
| 143 380.00                        | BNP PARIBAS EASY ECPI CIRCULAR<br>ECONOMY LEADERS - UCITS<br>ETF CAP                     | EUR                   | 2 731 604          | 0.42               |
| 189.00                            | BNP PARIBAS EASY JPM ESG GREEN<br>SOCIAL & SUSTAINABILITY IG EUR<br>BOND - TRACK X CAP   | EUR                   | 14 958 422         | 2.29               |
| 1 861 000.00                      | BNP PARIBAS EASY JPM ESG GREEN<br>SOCIAL & SUSTAINABILITY IG EUR<br>BOND - UCITS ETF CAP | EUR                   | 14 684 034         | 2.25               |
| 213 700.00                        | BNP PARIBAS EASY MSCI CHINA<br>SELECT SRI S-SERIES 10% CAPPED -<br>UCITS ETF CAP         | EUR                   | 1 148 979          | 0.18               |
| 48 300.00                         | BNP PARIBAS EASY MSCI EMERGING<br>SRI S-SERIES PAB 5PC CAPPED -<br>UCITS ETF CAP         | USD                   | 6 140 871          | 0.94               |
| 45 650.00                         | BNP PARIBAS EASY MSCI EUROPE<br>SMALL CAPS SRI S-SERIES PAB 5%<br>CAPPED - UCITS ETF CAP | EUR                   | 12 625 311         | 1.93               |
| 310 500.00                        | BNP PARIBAS EASY MSCI JAPAN ESG<br>FILTERED MIN TE - UCITS ETF CAP                       | EUR                   | 4 551 185          | 0.70               |
| 172 500.00                        | BNP PARIBAS EASY MSCI PACIFIC<br>EX JAPAN ESG FILTERED MIN TE -<br>UCITS ETF CAP         | EUR                   | 2 308 671          | 0.35               |
| 456 000.00                        | BNP PARIBAS EASY MSCI USA SRI S-<br>SERIES PAB 5% CAPPED - UCITS<br>ETF CAP              | USD                   | 8 529 912          | 1.30               |
| 41.00                             | BNP PARIBAS FUNDS EMERGING<br>MARKETS CLIMATE SOLUTION -<br>X CAP                        | USD                   | 3 252 637          | 0.50               |
| 22 000.00                         | BNP PARIBAS FUNDS EUROPE REAL<br>ESTATE SECURITIES - X CAP                               | EUR                   | 3 938 880          | 0.60               |
| 36 375.00                         | BNP PARIBAS FUNDS GLOBAL<br>ENVIRONMENT - X CAP  | EUR                   | 8 862 769          | 1.36               |
| 250.00                            | BNP PARIBAS FUNDS GREEN BOND -<br>X CAP  | EUR                   | 22 816 074         | 3.48               |
| 48 200.00                         | BNP PARIBAS FUNDS HEALTH CARE<br>INNOVATORS - X CAP                                      | EUR                   | 7 303 264          | 1.12               |
| 38 150.00                         | BNP PARIBAS FUNDS INCLUSIVE<br>GROWTH - X CAP  | EUR                   | 7 416 742          | 1.13               |
| 88 150.00                         | DPAM L BONDS EMERGING<br>MARKETS SUSTAINABLE - F CAP                                     | EUR                   | 13 352 962         | 2.04               |
| 448 000.00                        | JANUS HENDERSON HORIZON<br>GLOBAL SUSTAINABLE EQUITY<br>FUND - IU2 EUR CAP               | EUR                   | 9 309 440          | 1.42               |
| 19 600.00                         | PICTET-DIGITAL - J EUR   | EUR                   | 13 524 784         | 2.07               |
| 27 950.00                         | ROBECO NEW WORLD FINANCIALS -<br>I EUR CAP   | EUR                   | 4 940 722          | 0.76               |
| 5 040.00                          | SPARINVEST SICAV ETHICAL<br>GLOBAL VALUE - C2 ID X EUR DIS                               | EUR                   | 13 938 725         | 2.13               |
| 222 000.00                        | TEMPLETON GLB CLIMATE<br>CHANGE-I CAP  | EUR                   | 8 313 900          | 1.27               |
| <i>Ireland</i>                    |  |                       | <i>52 900 981</i>  | <i>8.07</i>        |
| 890 000.00                        | AMUNDI S&P 500 CLIMATE NET<br>ZERO AMBITION PAB UCITS ETF CAP                            | EUR                   | 30 246 649         | 4.62               |
| 123 000.00                        | INVESCO NASDAQ - 100 ESG UCITS<br>ETF CAP  | USD                   | 6 552 413          | 1.00               |
| 2 494 000.00                      | ISHARES S&P500 PARIS-ALIGNED<br>CLIMATE - UCITS ETF CAP                                  | USD                   | 16 101 919         | 2.45               |
| <i>France</i>                     |  |                       | <i>5 487 655</i>   | <i>0.84</i>        |
| 4 750.00                          | BNP PARIBAS MOIS ISR - X CAP   | EUR                   | 5 487 655          | 0.84               |
| <b>Total securities portfolio</b> |  |                       | <b>622 583 927</b> | <b>95.22</b>       |

# BNP PARIBAS FUNDS Sustainable US Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                    | Quotation currency | Market value       | % of net assets | Quantity  | Denomination   | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|-----------|--|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |           |  |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>219 571 662</b> | <b>88.76</b>    |           |  |                    |              |                 |
| <i>United States of America</i>  |   |                    |                    |                 |           |  |                    |              |                 |
| 2 280 000  | ABBVIE INCORPORATED 4.400% 13-06/11/2042        | USD                | 2 005 038          | 0.81            | 1 250 000 | GARTNER GROUP 4.500% 20-01/07/2028                       | USD                | 1 204 738    | 0.49            |
| 2 130 000  | ABBVIE INCORPORATED 4.850% 20-15/06/2044        | USD                | 1 970 804          | 0.80            | 1 930 000 | GEN ELEC CAP 5.875% 08-14/01/2038                        | USD                | 1 988 266    | 0.80            |
| 2 140 000  | AEGON FUNDING 5.500% 24-16/04/2027              | USD                | 2 130 272          | 0.86            | 1 840 000 | GEN ELEC CAP CRP 6.750% 02-15/03/2032                    | USD                | 2 014 903    | 0.81            |
| 2 420 000  | AGILENT TECHNOLOGIES INC 2.100% 20-04/06/2030   | USD                | 2 040 532          | 0.82            | 2 230 000 | HARTFORD FINANCIAL SERVICES 2.800% 19-19/08/2029         | USD                | 1 979 952    | 0.80            |
| 2 420 000  | AGILENT TECHNOLOGIES INC 2.300% 21-12/03/2031   | USD                | 2 017 212          | 0.82            | 2 660 000 | HARTFORD FINANCIAL SERVICES 3.600% 19-19/08/2049         | USD                | 1 943 462    | 0.79            |
| 2 320 000  | AMERISOURCEBERGE 2.700% 21-15/03/2031           | USD                | 1 979 168          | 0.80            | 890 000   | HCA INC 6.100% 24-01/04/2064                             | USD                | 869 820      | 0.35            |
| 1 910 000  | APPLE INC 4.100% 22-08/08/2062                  | USD                | 1 538 143          | 0.62            | 2 760 000 | HOME DEPOT INC 3.500% 16-15/09/2056                      | USD                | 1 957 538    | 0.79            |
| 2 800 000  | AT&T INC 3.800% 21-01/12/2057                   | USD                | 1 953 706          | 0.79            | 770 000   | HOST HOTELS 2.900% 21-15/12/2031                         | USD                | 640 799      | 0.26            |
| 430 000  | AUTOZONE INC 4.500% 23-01/02/2028               | USD                | 420 401            | 0.17            | 2 280 000 | HOST HOTELS 3.375% 19-15/12/2029                         | USD                | 2 032 583    | 0.82            |
| 170 000  | AUTOZONE INC 4.750% 23-01/02/2033               | USD                | 162 462            | 0.07            | 2 280 000 | HOST HOTELS 3.500% 20-15/09/2030                         | USD                | 2 015 072    | 0.81            |
| 2 400 000  | BEST BUY CO INC 1.950% 20-01/10/2030            | USD                | 1 988 726          | 0.80            | 1 280 000 | HUNTSMAN INT LLC 4.500% 19-01/05/2029                    | USD                | 1 213 113    | 0.49            |
| 2 320 000  | BLACKSTONE HOLDINGS 1.625% 21-05/08/2028        | USD                | 2 028 725          | 0.82            | 440 000   | INGREDION INC 3.200% 16-01/10/2026                       | USD                | 419 615      | 0.17            |
| 2 500 000  | BLACKSTONE HOLDINGS 2.000% 21-30/01/2032        | USD                | 1 970 447          | 0.80            | 60 000    | KEYSPAN GAS EAST 5.994% 23-06/03/2033                    | USD                | 60 385       | 0.02            |
| 1 920 000  | BLACKSTONE HOLDINGS 6.200% 22-22/04/2033        | USD                | 2 018 194          | 0.82            | 1 820 000 | LABORATORY CORP 4.700% 15-01/02/2045                     | USD                | 1 598 719    | 0.65            |
| 2 200 000  | BLOCK FINANCIAL 3.875% 20-15/08/2030            | USD                | 2 018 861          | 0.82            | 2 120 000 | LEAR CORP 3.800% 17-15/09/2027                           | USD                | 2 023 713    | 0.82            |
| 910 000  | BROADCOM INCORPORATED 3.137% 21-15/11/2035      | USD                | 728 334            | 0.29            | 1 990 000 | LENNOX INTERNATIONAL INC 5.500% 23-15/09/2028            | USD                | 2 013 022    | 0.81            |
| 2 100 000  | BROADCOM INCORPORATED 3.469% 21-15/04/2034      | USD                | 1 788 011          | 0.72            | 1 220 000 | LKQ CORP 5.750% 23-15/06/2028                            | USD                | 1 230 777    | 0.50            |
| 2 530 000  | BROADCOM INCORPORATED 3.500% 21-15/02/2041      | USD                | 1 933 656          | 0.78            | 2 130 000 | MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026              | USD                | 2 043 096    | 0.83            |
| 1 700 000  | BROADCOM INCORPORATED 3.750% 21-15/02/2051      | USD                | 1 274 061          | 0.52            | 370 000   | MARSH & MCLENNAN 4.900% 19-15/03/2049                    | USD                | 331 275      | 0.13            |
| 2 110 000  | CARDINAL HEALTH 3.410% 17-15/06/2027            | USD                | 2 010 377          | 0.81            | 1 460 000 | MASCO CORPORATION 1.500% 21-15/02/2028                   | USD                | 1 276 780    | 0.52            |
| 1 970 000  | CARDINAL HEALTH 5.125% 24-15/02/2029            | USD                | 1 964 659          | 0.79            | 2 180 000 | MCKESSON CORP 0.900% 20-03/12/2025                       | USD                | 2 048 672    | 0.83            |
| 1 990 000  | CARDINAL HEALTH 5.450% 24-15/02/2034            | USD                | 1 979 449          | 0.80            | 2 210 000 | MCKESSON CORP 1.300% 21-15/08/2026                       | USD                | 2 035 336    | 0.82            |
| 2 250 000  | CARLISLE COS INC 2.750% 20-01/03/2030           | USD                | 1 982 624          | 0.80            | 2 010 000 | MCKESSON CORP 4.900% 23-15/07/2028                       | USD                | 2 004 967    | 0.81            |
| 1 110 000  | CBRE SERVICES INC 2.500% 21-01/04/2031          | USD                | 919 884            | 0.37            | 420 000   | MERCK & CO INC 5.000% 23-17/05/2053                      | USD                | 393 591      | 0.16            |
| 1 920 000  | CBRE SERVICES INCORPORATED 5.950% 23-15/08/2034 | USD                | 1 944 552          | 0.79            | 2 060 000 | MGIC INVT CORP 5.250% 20-15/08/2028                      | USD                | 2 002 299    | 0.81            |
| 2 030 000  | CENCORA INC 5.125% 24-15/02/2034                | USD                | 1 992 432          | 0.81            | 2 120 000 | MONDELEZ INTERNATIONAL INCORPORATED 2.625% 22-17/03/2027 | USD                | 1 987 229    | 0.80            |
| 380 000  | CF INDUSTRIES IN 4.950% 13-01/06/2043           | USD                | 332 006            | 0.13            | 1 990 000 | MONDELEZ INTERNATIONAL INCORPORATED 4.750% 24-20/02/2029 | USD                | 1 963 908    | 0.79            |
| 730 000  | CF INDUSTRIES IN 5.150% 14-15/03/2034           | USD                | 700 161            | 0.28            | 1 400 000 | MSCI INC 3.625% 20-01/09/2030                            | USD                | 1 258 060    | 0.51            |
| 2 120 000  | CF INDUSTRIES IN 5.375% 14-15/03/2044           | USD                | 1 943 014          | 0.79            | 2 180 000 | MSCI INC 4.000% 19-15/11/2029                            | USD                | 2 025 311    | 0.82            |
| 2 110 000  | CHURCH & DWIGHT 5.000% 22-15/06/2052            | USD                | 1 958 448          | 0.79            | 1 280 000 | MYLAN INC 5.200% 19-15/04/2048                           | USD                | 1 038 100    | 0.42            |
| 2 390 000  | CLOROX CO 1.800% 20-15/05/2030                  | USD                | 1 994 016          | 0.81            | 2 100 000 | NETAPP INC 1.875% 20-22/06/2025                          | USD                | 2 022 687    | 0.82            |
| 1 840 000  | CON EDISON CO 6.150% 22-15/11/2052              | USD                | 1 948 475          | 0.79            | 2 190 000 | NETAPP INC 2.375% 20-22/06/2027                          | USD                | 2 022 866    | 0.82            |
| 1 140 000  | CONSTELLATION BR 4.100% 18-15/02/2048           | USD                | 895 245            | 0.36            | 2 310 000 | NETAPP INC 2.700% 20-22/06/2030                          | USD                | 2 007 415    | 0.81            |
| 1 880 000  | CSX CORP 6.150% 07-01/05/2037                   | USD                | 2 016 922          | 0.82            | 1 980 000 | NETFLIX INC 5.375% 19-15/11/2029                         | USD                | 1 998 080    | 0.81            |
| 1 020 000  | DARDEN RESTAURANTS 3.850% 17-01/05/2027         | USD                | 980 955            | 0.40            | 1 980 000 | NETFLIX INC 5.875% 18-15/11/2028                         | USD                | 2 038 968    | 0.82            |
| 490 000  | DARDEN RESTAURANTS 6.300% 23-10/10/2033         | USD                | 506 953            | 0.20            | 1 930 000 | NETFLIX INC 6.375% 18-15/05/2029                         | USD                | 2 031 960    | 0.82            |
| 1 270 000  | DICKS SPORTING 4.100% 22-15/01/2052             | USD                | 893 346            | 0.36            | 2 250 000 | NVR INC 3.000% 20-15/05/2030                             | USD                | 1 996 250    | 0.81            |
| 1 030 000  | DUKE ENERGY CORP 4.800% 15-15/12/2045           | USD                | 888 047            | 0.36            | 2 020 000 | OLD REPUB INTERNATIONAL 5.750% 24-28/03/2034             | USD                | 2 008 515    | 0.81            |
| 2 990 000  | ELECTRONIC ARTS 2.950% 21-15/02/2051            | USD                | 1 935 288          | 0.78            | 1 190 000 | OMEGA HEALTHCARE 5.250% 16-15/01/2026                    | USD                | 1 177 920    | 0.48            |
| 2 360 000  | FISERV INC 4.400% 19-01/07/2049                 | USD                | 1 914 533          | 0.77            | 90 000    | OREILLY AUTOMOT 3.600% 17-01/09/2027                     | USD                | 85 830       | 0.03            |
| 2 090 000  | FORTIVE CORP 3.150% 17-15/06/2026               | USD                | 2 001 769          | 0.81            | 1 360 000 | OREILLY AUTOMOT 3.900% 19-01/06/2029                     | USD                | 1 286 288    | 0.52            |
| 870 000  | FOX CORP 5.476% 20-25/01/2039                   | USD                | 829 891            | 0.34            | 2 120 000 | OREILLY AUTOMOT 4.200% 20-01/04/2030                     | USD                | 2 017 881    | 0.82            |
| 390 000  | FOX CORP 5.576% 20-25/01/2049                   | USD                | 357 583            | 0.14            | 1 330 000 | OREILLY AUTOMOT 4.700% 22-15/06/2032                     | USD                | 1 281 839    | 0.52            |
|  |   |                    |                    |                 | 1 320 000 | OREILLY AUTOMOT 5.750% 23-20/11/2026                     | USD                | 1 331 600    | 0.54            |
|  |   |                    |                    |                 | 2 610 000 | OTIS WORLDWIDE 3.112% 20-15/02/2040                      | USD                | 1 943 301    | 0.79            |
|  |   |                    |                    |                 | 2 470 000 | OTIS WORLDWIDE 3.362% 20-15/02/2050                      | USD                | 1 726 327    | 0.70            |
|  |   |                    |                    |                 | 520 000   | OTIS WORLDWIDE 5.250% 23-16/08/2028                      | USD                | 522 256      | 0.21            |
|  |   |                    |                    |                 | 1 950 000 | PACKAGING CORP 5.700% 23-01/12/2033                      | USD                | 1 977 476    | 0.80            |
|  |   |                    |                    |                 | 2 330 000 | PUBLIC SERVICE 2.450% 21-15/11/2031                      | USD                | 1 914 850    | 0.77            |

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable US Multi-Factor Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity  | Denomination                                      | Quotation currency | Market value       | % of net assets | Quantity | Denomination | Quotation currency | Market value | % of net assets |
|-----------|---|--------------------|--------------------|-----------------|----------|--------------|--------------------|--------------|-----------------|
| 1 960 000 | PUBLIC SERVICE 5.850% 22-15/11/2027               | USD                | 1 993 467          | 0.81            |          |              |                    |              |                 |
| 1 980 000 | PUBLIC SERVICE 5.875% 23-15/10/2028               | USD                | 2 025 192          | 0.82            |          |              |                    |              |                 |
| 70 000    | PUBLIC SERVICE 6.125% 23-15/10/2033               | USD                | 72 695             | 0.03            |          |              |                    |              |                 |
| 1 570 000 | RAYONIER LP 2.750% 21-17/05/2031                  | USD                | 1 306 589          | 0.53            |          |              |                    |              |                 |
| 1 260 000 | REGENCY CENTERS 3.700% 20-15/06/2030              | USD                | 1 158 793          | 0.47            |          |              |                    |              |                 |
| 2 420 000 | REGENERON PHARMACEUTICALS 1.750% 20-15/09/2030    | USD                | 1 993 008          | 0.81            |          |              |                    |              |                 |
| 3 160 000 | REGENERON PHARMACEUTICALS 2.800% 20-15/09/2050    | USD                | 1 934 258          | 0.78            |          |              |                    |              |                 |
| 2 300 000 | REGIONS FINANCIAL 1.800% 21-12/08/2028            | USD                | 1 986 143          | 0.80            |          |              |                    |              |                 |
| 2 360 000 | RELIANCE STEEL 2.150% 20-15/08/2030               | USD                | 1 973 892          | 0.80            |          |              |                    |              |                 |
| 930 000   | RELX CAPITAL INC 3.000% 20-22/05/2030             | USD                | 834 670            | 0.34            |          |              |                    |              |                 |
| 2 110 000 | RELX CAPITAL INC 4.000% 19-18/03/2029             | USD                | 2 025 972          | 0.82            |          |              |                    |              |                 |
| 2 320 000 | SHERWIN-WILLIAMS 4.500% 17-01/06/2047             | USD                | 1 953 917          | 0.79            |          |              |                    |              |                 |
| 740 000   | STRYKER CORP 3.500% 16-15/03/2026                 | USD                | 718 619            | 0.29            |          |              |                    |              |                 |
| 2 070 000 | SYSCO CORP 3.750% 15-01/10/2025                   | USD                | 2 026 677          | 0.82            |          |              |                    |              |                 |
| 1 790 000 | SYSCO CORP 6.600% 20-01/04/2050                   | USD                | 1 997 278          | 0.81            |          |              |                    |              |                 |
| 1 500 000 | TAPESTRY INC 3.050% 21-15/03/2032                 | USD                | 1 212 861          | 0.49            |          |              |                    |              |                 |
| 2 090 000 | TOLL BR FIN CORP 4.350% 18-15/02/2028             | USD                | 2 016 056          | 0.82            |          |              |                    |              |                 |
| 470 000   | TRACTOR SUPPLY 5.250% 23-15/05/2033               | USD                | 466 461            | 0.19            |          |              |                    |              |                 |
| 2 630 000 | UNION PACIFIC CORPORATION 3.839% 20-20/03/2060    | USD                | 1 931 745          | 0.78            |          |              |                    |              |                 |
| 2 390 000 | VERISIGN INC 2.700% 21-15/06/2031                 | USD                | 2 005 545          | 0.81            |          |              |                    |              |                 |
| 2 060 000 | VERISK ANALYTICS 4.125% 19-15/03/2029             | USD                | 1 973 959          | 0.80            |          |              |                    |              |                 |
| 1 960 000 | VERISK ANALYTICS 5.750% 23-01/04/2033             | USD                | 2 012 268          | 0.81            |          |              |                    |              |                 |
| 2 170 000 | WEYERHAEUSER CO 4.000% 20-15/04/2030              | USD                | 2 027 214          | 0.82            |          |              |                    |              |                 |
| 2 580 000 | WEYERHAEUSER CO 4.000% 22-09/03/2052              | USD                | 1 954 398          | 0.79            |          |              |                    |              |                 |
| 180 000   | WEYERHAEUSER CO 4.750% 23-15/05/2026              | USD                | 177 958            | 0.07            |          |              |                    |              |                 |
| 1 593 000 | WEYERHAEUSER CO 7.375% 02-15/03/2032              | USD                | 1 781 223          | 0.72            |          |              |                    |              |                 |
| 1 220 000 | WILLIS NORTH AME 4.650% 22-15/06/2027             | USD                | 1 198 669          | 0.48            |          |              |                    |              |                 |
| 1 930 000 | ZOETIS INCORPORATED 3.000% 17-12/09/2027          | USD                | 1 809 982          | 0.73            |          |              |                    |              |                 |
| 910 000   | ZOETIS INCORPORATED 3.950% 17-12/09/2047          | USD                | 711 263            | 0.29            |          |              |                    |              |                 |
| 2 210 000 | ZOETIS INCORPORATED 4.700% 13-01/02/2043          | USD                | 1 974 519          | 0.80            |          |              |                    |              |                 |
|           | <i>United Kingdom</i>                             |                    | <i>8 345 155</i>   | <i>3.37</i>     |          |              |                    |              |                 |
| 2 330 000 | LSEGA FIN PLC 1.375% 21-06/04/2026                | USD                | 2 172 636          | 0.87            |          |              |                    |              |                 |
| 2 230 000 | LSEGA FIN PLC 2.000% 21-06/04/2028                | USD                | 1 998 220          | 0.81            |          |              |                    |              |                 |
| 2 400 000 | LSEGA FIN PLC 2.500% 21-06/04/2031                | USD                | 2 025 861          | 0.82            |          |              |                    |              |                 |
| 2 290 000 | WEIR GROUP PLC 2.200% 21-13/05/2026               | USD                | 2 148 438          | 0.87            |          |              |                    |              |                 |
|           | <i>Sweden</i>                                     |                    | <i>6 258 509</i>   | <i>2.52</i>     |          |              |                    |              |                 |
| 2 090 000 | SWEDBANK AB 5.337% 22-20/09/2027                  | USD                | 2 084 863          | 0.84            |          |              |                    |              |                 |
| 2 090 000 | SWEDBANK AB 5.407% 24-14/03/2029                  | USD                | 2 089 238          | 0.84            |          |              |                    |              |                 |
| 2 060 000 | SWEDBANK AB 6.136% 23-12/09/2026                  | USD                | 2 084 408          | 0.84            |          |              |                    |              |                 |
|           | <i>Canada</i>                                     |                    | <i>3 894 573</i>   | <i>1.58</i>     |          |              |                    |              |                 |
| 2 000 000 | ALIMENTATION COUCHE-TARD 5.617% 24-12/02/2054     | USD                | 1 968 036          | 0.80            |          |              |                    |              |                 |
| 2 240 000 | CANADIAN NATIONAL RR 4.400% 22-05/08/2052         | USD                | 1 926 537          | 0.78            |          |              |                    |              |                 |
|           | <i>Luxembourg</i>                                 |                    | <i>2 023 490</i>   | <i>0.82</i>     |          |              |                    |              |                 |
| 2 130 000 | INGERSOLL-RAND 3.800% 19-21/03/2029               | USD                | 2 023 490          | 0.82            |          |              |                    |              |                 |
|           | <i>Ireland</i>                                    |                    | <i>2 006 472</i>   | <i>0.81</i>     |          |              |                    |              |                 |
| 1 990 000 | TRANE TECH 5.250% 23-03/03/2033                   | USD                | 2 006 472          | 0.81            |          |              |                    |              |                 |
|           | <i>France</i>                                     |                    | <i>1 291 674</i>   | <i>0.52</i>     |          |              |                    |              |                 |
| 1 080 000 | ELECTRICITE DE FRANCE 5.600% 10-27/01/2040        | USD                | 1 049 290          | 0.42            |          |              |                    |              |                 |
| 240 000   | ELECTRICITE DE FRANCE 5.700% 23-23/05/2028        | USD                | 242 384            | 0.10            |          |              |                    |              |                 |
|           | <i>Mexico</i>                                     |                    | <i>1 223 888</i>   | <i>0.49</i>     |          |              |                    |              |                 |
| 1 320 000 | AMERICA MOVIL SA 5.375% 22-04/04/2032             | USD                | 1 223 888          | 0.49            |          |              |                    |              |                 |
|           | <i>Finland</i>                                    |                    | <i>1 223 402</i>   | <i>0.49</i>     |          |              |                    |              |                 |
| 1 230 000 | NOKIA CORP 6.625% 09-15/05/2039                   | USD                | 1 223 402          | 0.49            |          |              |                    |              |                 |
|           | <i>The Netherlands</i>                            |                    | <i>1 186 994</i>   | <i>0.48</i>     |          |              |                    |              |                 |
| 1 010 000 | ENEL FINANCE INTERNATIONAL 7.750% 22-14/10/2052   | USD                | 1 186 994          | 0.48            |          |              |                    |              |                 |
|           | <i>Spain</i>                                      |                    | <i>997 422</i>     | <i>0.40</i>     |          |              |                    |              |                 |
| 1 080 000 | TELEFONICA EMIS 5.520% 19-01/03/2049              | USD                | 997 422            | 0.40            |          |              |                    |              |                 |
|           | <b>Floating rate bonds</b>                        |                    | <b>20 700 818</b>  | <b>8.38</b>     |          |              |                    |              |                 |
|           | <i>United States of America</i>                   |                    | <i>7 182 693</i>   | <i>2.90</i>     |          |              |                    |              |                 |
| 1 220 000 | COMERICA INC 24-30/01/2030 FRN                    | USD                | 1 202 922          | 0.49            |          |              |                    |              |                 |
| 2 130 000 | JP MORGAN CHASE 17-01/05/2028 FRN                 | USD                | 2 032 883          | 0.82            |          |              |                    |              |                 |
| 2 090 000 | JPMORGAN CHASE 17-01/02/2028 FRN                  | USD                | 2 012 029          | 0.81            |          |              |                    |              |                 |
| 2 260 000 | JPMORGAN CHASE 17-24/07/2038 FRN                  | USD                | 1 934 859          | 0.78            |          |              |                    |              |                 |
|           | <i>Italy</i>                                      |                    | <i>3 264 658</i>   | <i>1.32</i>     |          |              |                    |              |                 |
| 1 070 000 | INTESA SANPAOLO 23-20/06/2054 FRN                 | USD                | 1 119 393          | 0.45            |          |              |                    |              |                 |
| 2 300 000 | UNICREDIT SPA 21-03/06/2027 FRN                   | USD                | 2 145 265          | 0.87            |          |              |                    |              |                 |
|           | <i>Ireland</i>                                    |                    | <i>2 346 461</i>   | <i>0.95</i>     |          |              |                    |              |                 |
| 290 000   | BANK OF IRELAND 21-30/09/2027 FRN                 | USD                | 267 048            | 0.11            |          |              |                    |              |                 |
| 2 070 000 | BANK OF IRELAND 22-16/09/2026 FRN                 | USD                | 2 079 413          | 0.84            |          |              |                    |              |                 |
|           | <i>Norway</i>                                     |                    | <i>2 159 143</i>   | <i>0.87</i>     |          |              |                    |              |                 |
| 2 330 000 | DNB BANK ASA 21-25/05/2027 FRN                    | USD                | 2 159 143          | 0.87            |          |              |                    |              |                 |
|           | <i>Belgium</i>                                    |                    | <i>2 092 702</i>   | <i>0.85</i>     |          |              |                    |              |                 |
| 2 080 000 | KBC GROUP NV 23-19/01/2029 FRN                    | USD                | 2 092 702          | 0.85            |          |              |                    |              |                 |
|           | <i>Denmark</i>                                    |                    | <i>1 772 481</i>   | <i>0.72</i>     |          |              |                    |              |                 |
| 1 830 000 | DANSKE BANK A/S 22-01/04/2028 FRN                 | USD                | 1 772 481          | 0.72            |          |              |                    |              |                 |
|           | <i>Spain</i>                                      |                    | <i>1 200 159</i>   | <i>0.49</i>     |          |              |                    |              |                 |
| 1 200 000 | BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2026 FRN | USD                | 1 200 159          | 0.49            |          |              |                    |              |                 |
|           | <i>United Kingdom</i>                             |                    | <i>682 521</i>     | <i>0.28</i>     |          |              |                    |              |                 |
| 760 000   | HSBC HOLDINGS 20-22/09/2028 FRN                   | USD                | 682 521            | 0.28            |          |              |                    |              |                 |
|           | Shares/Units in investment funds                  |                    |                    |                 |          |              |                    | 3 111 811    | 1.25            |
|           | <i>Luxembourg</i>                                 |                    | <i>3 111 811</i>   | <i>1.25</i>     |          |              |                    |              |                 |
| 17 748.28 | BNP PARIBAS INSTICASH USD 1D LVNAV - 1 CAP        | USD                | 3 111 811          | 1.25            |          |              |                    |              |                 |
|           | <b>Total securities portfolio</b>                 |                    | <b>243 384 291</b> | <b>98.39</b>    |          |              |                    |              |                 |

# BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                         | Quotation currency | Market value | % of net assets | Quantity                          | Denomination                    | Quotation currency | Market value | % of net assets   |                      |              |
|--|--------------------------------------|--------------------|--------------|-----------------|-----------------------------------|---------------------------------|--------------------|--------------|-------------------|----------------------|--------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                      |                    |              |                 |                                   |                                 |                    |              |                   |                      |              |
| <b>Shares</b>  |                                      |                    |              |                 |                                   |                                 |                    |              |                   |                      |              |
| <i>United States of America</i>  |                                      |                    |              |                 |                                   |                                 |                    |              |                   |                      |              |
| 156 600  | ABBVIE INCORPORATED                  | USD                | 26 860 032   | 2.17            | 54 023                            | MOTOROLA SOLUTIONS INCORPORATED | USD                | 20 855 579   | 1.68              |                      |              |
| 4 729  | ADOBE INCORPORATED                   | USD                | 2 627 149    | 0.21            | 152 133                           | NETAPP INC                      | USD                | 19 594 730   | 1.58              |                      |              |
| 226 264  | AFLAC INC                            | USD                | 20 207 638   | 1.63            | 115 278                           | NORTONLIFELOCK INC              | USD                | 2 879 644    | 0.23              |                      |              |
| 78 775   | AKAMAI TECHNOLOGIES INCORPORATED     | USD                | 7 096 052    | 0.57            | 506 173                           | NVIDIA CORPORATION              | USD                | 62 532 613   | 5.05              |                      |              |
| 141 631  | ALPHABET INCORPORATED                | USD                | 25 798 087   | 2.08            | 1 708                             | NVR INCORPORATED                | USD                | 12 961 260   | 1.04              |                      |              |
| 105 363  | ALPHABET INCORPORATED - C            | USD                | 19 325 681   | 1.56            | 168 241                           | OTIS WORLDWIDE CORPORATION      | USD                | 16 194 879   | 1.30              |                      |              |
| 97 684   | AMAZON.COM INCORPORATED              | USD                | 18 877 433   | 1.52            | 189 364                           | PACCAR INC                      | USD                | 19 493 130   | 1.57              |                      |              |
| 84 020   | AMERISOURCE BERGEN CORPORATION       | USD                | 18 929 706   | 1.53            | 46 316                            | PAYCHEX INC                     | USD                | 5 491 225    | 0.44              |                      |              |
| 22 354   | AMGEN INCORPORATED                   | USD                | 6 984 507    | 0.56            | 150 782                           | PEPSICO INCORPORATED            | USD                | 24 868 475   | 2.00              |                      |              |
| 256 902  | APPLE INCORPORATED                   | USD                | 54 108 699   | 4.37            | 99 389                            | PROGRESSIVE CORP                | USD                | 20 644 089   | 1.66              |                      |              |
| 85 828   | APPLIED MATERIALS INCORPORATED       | USD                | 20 254 550   | 1.63            | 31 107                            | PULTEGROUP INC                  | USD                | 3 424 881    | 0.28              |                      |              |
| 44 925   | ASSURANT INC                         | USD                | 7 468 781    | 0.60            | 52 957                            | RALPH LAUREN CORP               | USD                | 9 270 652    | 0.75              |                      |              |
| 30 719   | AUTOMATIC DATA PROCESSING            | USD                | 7 332 318    | 0.59            | 550                               | REGENERON PHARMACEUTICALS       | USD                | 578 067      | 0.05              |                      |              |
| 3 209  | AUTOZONE INCORPORATED                | USD                | 9 511 797    | 0.77            | 81 317                            | REPUBLIC SERVICES INC           | USD                | 15 803 146   | 1.27              |                      |              |
| 342 080  | BANK OF NEW YORK MELLON CORP         | USD                | 20 487 171   | 1.65            | 3 283                             | SALESFORCE.COM INC              | USD                | 844 059      | 0.07              |                      |              |
| 26 435   | BRISTOL-MYERS SQUIBB CO              | USD                | 1 097 846    | 0.09            | 82 376                            | SMITH (A.O.) CORP               | USD                | 6 736 709    | 0.54              |                      |              |
| 2 965  | BROADCOM INCORPORATED                | USD                | 4 760 396    | 0.38            | 40 915                            | The CIGNA CORP                  | USD                | 13 525 272   | 1.09              |                      |              |
| 12 279   | BROADRIDGE FINANCIAL SOLUTIONS       | USD                | 2 418 963    | 0.19            | 171 462                           | TJX COMPANIES INCORPORATED      | USD                | 18 877 966   | 1.52              |                      |              |
| 136 910  | CARDINAL HEALTH INCORPORATED         | USD                | 13 460 991   | 1.08            | 196 814                           | VERIZON COMMUNICATIONS INC      | USD                | 8 116 609    | 0.65              |                      |              |
| 64 817   | CBOE GLOBAL MARKETS INC              | USD                | 11 022 779   | 0.89            | 112 087                           | VISA INCORPORATED - A           | USD                | 29 419 475   | 2.38              |                      |              |
| 87 486   | CENTENE CORPORATION                  | USD                | 5 800 322    | 0.47            | 395 793                           | WALMART INCORPORATED            | USD                | 26 799 144   | 2.16              |                      |              |
| 28 874   | CINTAS CORPORATION                   | USD                | 20 219 307   | 1.63            | 19 754                            | WASTE MANAGEMENT INCORPORATED   | USD                | 4 214 318    | 0.34              |                      |              |
| 214 302  | COLGATE-PALMOLIVE COMPANY            | USD                | 20 795 866   | 1.68            | 145 472                           | WR BERKLEY CORP                 | USD                | 11 431 190   | 0.92              |                      |              |
| 105 082  | COMCAST CORP - A                     | USD                | 4 115 011    | 0.33            | 1 120                             | WW GRAINGER INCORPORATED        | USD                | 1 010 509    | 0.08              |                      |              |
| 72 592   | CUMMINS INCORPORATED                 | USD                | 20 102 903   | 1.62            | <i>Bermuda</i>                    |                                 |                    |              | <b>33 103 543</b> | <b>2.66</b>          |              |
| 24 114   | DAVITA INC                           | USD                | 3 341 477    | 0.27            | 197 196                           | ARCH CAPITAL GROUP LTD          | USD                | 19 895 104   | 1.60              |                      |              |
| 6 975  | DECKERS OUTDOOR CORPORATION          | USD                | 6 751 451    | 0.54            | 34 666                            | EVEREST RE GROUP LTD            | USD                | 13 208 439   | 1.06              |                      |              |
| 140 474  | ELECTRONIC ARTS INCORPORATED         | USD                | 19 572 242   | 1.58            | <i>Switzerland</i>                |                                 |                    |              | <b>19 552 392</b> | <b>1.58</b>          |              |
| 42 173   | ELEVANCE HEALTH                      | USD                | 22 851 862   | 1.84            | 76 652                            | CHUBB LTD                       | USD                | 19 552 392   | 1.58              |                      |              |
| 24 520   | F5 NETWORKS INC                      | USD                | 4 223 080    | 0.34            | <b>Total securities portfolio</b> |                                 |                    |              |                   | <b>1 224 134 928</b> | <b>98.64</b> |
| 135 638  | GENERAL MILLS INC                    | USD                | 8 580 460    | 0.69            |                                   |                                 |                    |              |                   |                      |              |
| 192 098  | HARTFORD FINANCIAL SERVICES GRP      | USD                | 19 313 533   | 1.56            |                                   |                                 |                    |              |                   |                      |              |
| 360 351  | HEWLETT - PACKARD ENTERPRISE - W/I   | USD                | 7 628 631    | 0.61            |                                   |                                 |                    |              |                   |                      |              |
| 35 542   | HILTON WORLDWIDE HOLDINGS INC        | USD                | 7 755 264    | 0.62            |                                   |                                 |                    |              |                   |                      |              |
| 48 659   | ILLINOIS TOOL WORKS                  | USD                | 11 530 237   | 0.93            |                                   |                                 |                    |              |                   |                      |              |
| 135 545  | INTERNATIONAL BUSINESS MACHINES CORP | USD                | 23 442 508   | 1.89            |                                   |                                 |                    |              |                   |                      |              |
| 29 218   | INTUIT INC                           | USD                | 19 202 362   | 1.55            |                                   |                                 |                    |              |                   |                      |              |
| 86 625   | JABIL INC                            | USD                | 9 423 934    | 0.76            |                                   |                                 |                    |              |                   |                      |              |
| 53 770   | JOHNSON & JOHNSON                    | USD                | 7 859 023    | 0.63            |                                   |                                 |                    |              |                   |                      |              |
| 40 671   | JP MORGAN CHASE AND CO               | USD                | 8 226 116    | 0.66            |                                   |                                 |                    |              |                   |                      |              |
| 285 088  | KELLOGG CO                           | USD                | 16 443 876   | 1.32            |                                   |                                 |                    |              |                   |                      |              |
| 138 603  | KIMBERLY-CLARK CORP                  | USD                | 19 154 935   | 1.54            |                                   |                                 |                    |              |                   |                      |              |
| 380 837  | KROGER CORPORATION                   | USD                | 19 015 191   | 1.53            |                                   |                                 |                    |              |                   |                      |              |
| 14 912   | LAM RESEARCH CORPORATION             | USD                | 15 879 043   | 1.28            |                                   |                                 |                    |              |                   |                      |              |
| 80 644   | MARSH & MCLENNAN COS                 | USD                | 16 993 304   | 1.37            |                                   |                                 |                    |              |                   |                      |              |
| 181 414  | MASCO CORPORATION                    | USD                | 12 094 871   | 0.97            |                                   |                                 |                    |              |                   |                      |              |
| 17 781   | MASTERCARD INC - A                   | USD                | 7 844 266    | 0.63            |                                   |                                 |                    |              |                   |                      |              |
| 17 796   | MCKESSON CORPORATION                 | USD                | 10 393 576   | 0.84            |                                   |                                 |                    |              |                   |                      |              |
| 216 500  | MERCK COMPANY INCORPORATED           | USD                | 26 802 700   | 2.17            |                                   |                                 |                    |              |                   |                      |              |
| 245 446  | MICROSOFT CORPORATION                | USD                | 109 702 091  | 8.85            |                                   |                                 |                    |              |                   |                      |              |
| 16 726   | MOLINA HEALTHCARE INC                | USD                | 4 972 640    | 0.40            |                                   |                                 |                    |              |                   |                      |              |
| 142 607  | MOLSON COORS BREWING CO - B          | USD                | 7 248 714    | 0.58            |                                   |                                 |                    |              |                   |                      |              |

# BNP PARIBAS FUNDS Sustainable US Value Multi-Factor Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Target Risk Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Turkey Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS US Growth

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS US High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS US High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS US Mid Cap

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS US Small Cap

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS USD Money Market

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS USD Money Market

## Securities portfolio at 30/06/2024

*Expressed in USD*

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

# BNP PARIBAS FUNDS USD Short Duration Bond

## Securities portfolio at 30/06/2024

Expressed in USD

| Quantity   | Denomination                                | Quotation currency | Market value       | % of net assets | Quantity                          | Denomination | Quotation currency | Market value | % of net assets |
|--|---|--------------------|--------------------|-----------------|-----------------------------------|--------------|--------------------|--------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |   |                    |                    |                 |                                   |              |                    |              |                 |
| <b>Bonds</b>   |   |                    | <b>159 942 468</b> | <b>75.26</b>    |                                   |              |                    |              |                 |
| <i>United States of America</i>  |   |                    |                    |                 |                                   |              |                    |              |                 |
| 19 028   | FG Q59979 4.500% 18-01/11/2048              | USD                | 18 302             | 0.01            |                                   |              |                    |              |                 |
| 6 263 687  | FHR 5010 JI 2.500% 20-25/09/2050            | USD                | 991 604            | 0.47            |                                   |              |                    |              |                 |
| 7 600 137  | FHR 5053 MI 2.000% 20-25/12/2050            | USD                | 1 007 474          | 0.47            |                                   |              |                    |              |                 |
| 45 874   | FN 745398 6.000% 06-01/06/2035              | USD                | 46 891             | 0.02            |                                   |              |                    |              |                 |
| 5 771 674  | FN FS3930 5.500% 23-01/02/2053              | USD                | 5 730 428          | 2.70            |                                   |              |                    |              |                 |
| 1 006 845  | FN MA5010 5.500% 23-01/05/2053              | USD                | 993 435            | 0.47            |                                   |              |                    |              |                 |
| 1 021 159  | FN MA5166 6.000% 23-01/10/2053              | USD                | 1 024 202          | 0.48            |                                   |              |                    |              |                 |
| 6 099 757  | FNR 2020-62 AI 2.500% 20-25/09/2050         | USD                | 977 690            | 0.46            |                                   |              |                    |              |                 |
| 6 030 900  | FNR 2020-62 IO 2.500% 20-25/09/2050         | USD                | 948 118            | 0.45            |                                   |              |                    |              |                 |
| 7 640 776  | FNR 2020-75 BI 2.000% 20-25/11/2050         | USD                | 1 018 057          | 0.48            |                                   |              |                    |              |                 |
| 3 803 270  | FR SD2622 5.000% 23-01/02/2053              | USD                | 3 696 050          | 1.74            |                                   |              |                    |              |                 |
| 213 360  | GN 783765 5.500% 13-15/09/2039              | USD                | 217 228            | 0.10            |                                   |              |                    |              |                 |
| 113 356  | GNR 2008-50 KB 6.000% 08-20/06/2038         | USD                | 116 197            | 0.05            |                                   |              |                    |              |                 |
| 6 881 456  | GNR 2021-140 IH 2.500% 21-20/08/2051        | USD                | 945 557            | 0.44            |                                   |              |                    |              |                 |
| 4 444 863  | GNR 2021-154 BI 4.500% 21-20/09/2051        | USD                | 996 183            | 0.47            |                                   |              |                    |              |                 |
| 4 909 368  | GNR 2021-179 HI 3.500% 21-20/10/2051        | USD                | 971 024            | 0.46            |                                   |              |                    |              |                 |
| 6 274 723  | GNR 2022-18 CI 3.000% 22-20/01/2052         | USD                | 1 015 062          | 0.48            |                                   |              |                    |              |                 |
| 4 000 000  | HOME DEPOT INC 4.000% 22-15/09/2025         | USD                | 3 939 221          | 1.85            |                                   |              |                    |              |                 |
| 28 790 000   | US TREASURY N/B 0.625% 21-31/07/2026        | USD                | 26 484 550         | 12.45           |                                   |              |                    |              |                 |
| 1 950 000  | US TREASURY N/B 0.750% 21-31/03/2026        | USD                | 1 818 314          | 0.86            |                                   |              |                    |              |                 |
| 4 530 000  | US TREASURY N/B 0.750% 21-31/05/2026        | USD                | 4 200 973          | 1.98            |                                   |              |                    |              |                 |
| 2 550 000  | US TREASURY N/B 0.750% 21-31/08/2026        | USD                | 2 345 422          | 1.10            |                                   |              |                    |              |                 |
| 6 230 000  | US TREASURY N/B 0.875% 21-30/09/2026        | USD                | 5 734 034          | 2.70            |                                   |              |                    |              |                 |
| 6 980 000  | US TREASURY N/B 1.125% 21-31/10/2026        | USD                | 6 441 777          | 3.03            |                                   |              |                    |              |                 |
| 2 940 000  | US TREASURY N/B 1.250% 21-30/11/2026        | USD                | 2 715 366          | 1.28            |                                   |              |                    |              |                 |
| 3 830 000  | US TREASURY N/B 1.250% 21-31/12/2026        | USD                | 3 530 901          | 1.66            |                                   |              |                    |              |                 |
| 3 100 000  | US TREASURY N/B 1.500% 16-15/08/2026        | USD                | 2 900 922          | 1.37            |                                   |              |                    |              |                 |
| 5 600 000  | US TREASURY N/B 1.500% 20-31/01/2027        | USD                | 5 182 625          | 2.44            |                                   |              |                    |              |                 |
| 3 290 000  | US TREASURY N/B 2.000% 16-15/11/2026        | USD                | 3 095 761          | 1.46            |                                   |              |                    |              |                 |
| 4 960 000  | US TREASURY N/B 2.375% 17-15/05/2027        | USD                | 4 671 196          | 2.20            |                                   |              |                    |              |                 |
| 720 000  | US TREASURY N/B 3.125% 22-15/08/2025        | USD                | 704 886            | 0.33            |                                   |              |                    |              |                 |
| 2 630 000  | US TREASURY N/B 4.000% 23-29/02/2028        | USD                | 2 590 201          | 1.22            |                                   |              |                    |              |                 |
| 3 580 000  | US TREASURY N/B 4.000% 24-15/01/2027        | USD                | 3 528 258          | 1.66            |                                   |              |                    |              |                 |
| 22 820 000   | US TREASURY N/B 4.000% 24-15/02/2034        | USD                | 22 148 413         | 10.42           |                                   |              |                    |              |                 |
| 9 050 000  | US TREASURY N/B 4.500% 24-15/04/2027        | USD                | 9 036 743          | 4.25            |                                   |              |                    |              |                 |
| 7 300 000  | US TREASURY N/B 4.875% 23-31/10/2028        | USD                | 7 436 590          | 3.50            |                                   |              |                    |              |                 |
| 1 750 000  | US TREASURY N/B 4.875% 24-30/04/2026        | USD                | 1 752 543          | 0.82            |                                   |              |                    |              |                 |
| <i>United Kingdom</i>  |   |                    |                    |                 |                                   |              |                    |              |                 |
| 3 280 000  | UK TREASURY GILT 4.500% 23-07/06/2028       | GBP                | 4 194 692          | 1.97            |                                   |              |                    |              |                 |
| 5 820 000  | UK TREASURY GILT 4.625% 23-31/01/2034       | GBP                | 7 614 952          | 3.58            |                                   |              |                    |              |                 |
| <i>Japan</i>   |   |                    |                    |                 |                                   |              |                    |              |                 |
| 631 400 000  | JAPAN GOVERNMENT 30-YR 1.600% 24-20/12/2053 | JPY                | 3 456 607          | 1.63            |                                   |              |                    |              |                 |
| <i>Canada</i>  |   |                    |                    |                 |                                   |              |                    |              |                 |
| 2 280 000  | CANADA GOVERNMENT 2.000% 22-01/06/2032      | CAD                | 1 493 413          | 0.70            |                                   |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Senegal</i>                    |              |                    |              |                 |
| 1 060 000  | REPUBLIC OF SENEGAL 6.250% 17-23/05/2033    | USD                | 886 425            | 0.42            |                                   |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Bahrain</i>                    |              |                    |              |                 |
| 930 000  | BAHRAIN 5.250% 21-25/01/2033                | USD                | 828 863            | 0.39            |                                   |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Serbia</i>                     |              |                    |              |                 |
| 390 000  | SERBIA REPUBLIC 6.500% 23-26/09/2033        | USD                | 395 484            | 0.19            |                                   |              |                    |              |                 |
|  |   |                    |                    |                 | <i>Cameroon</i>                   |              |                    |              |                 |
| 120 000  | REPUBLIC OF CAMEROON 5.950% 21-07/07/2032   | EUR                | 99 834             | 0.05            |                                   |              |                    |              |                 |
|  |   |                    |                    |                 | <b>Floating rate bonds</b>        |              |                    |              |                 |
|  |   |                    |                    |                 | <i>United States of America</i>   |              |                    |              |                 |
| 9 900 000  | MORGAN STANLEY 21-04/05/2027 FRN            | USD                | 9 229 642          | 4.34            |                                   |              |                    |              |                 |
|  |   |                    |                    |                 | <b>Floating rate notes</b>        |              |                    |              |                 |
|  |   |                    |                    |                 | <i>United States of America</i>   |              |                    |              |                 |
| 417 843  | CAS 2023-R08 1M1 23-25/10/2043 FRN          | USD                | 420 480            | 0.20            |                                   |              |                    |              |                 |
| 990 397  | CAS 2024-R03 2M1 24-25/03/2044 FRN          | USD                | 992 209            | 0.47            |                                   |              |                    |              |                 |
| 600 000  | CAS 2024-R04 1M2 24-25/05/2044 FRN          | USD                | 601 878            | 0.28            |                                   |              |                    |              |                 |
| 47 562   | FH 840440 16-01/10/2043 FRN                 | USD                | 48 118             | 0.02            |                                   |              |                    |              |                 |
| 1 917 197  | FH 841452 22-01/10/2043 FRN                 | USD                | 1 947 242          | 0.92            |                                   |              |                    |              |                 |
| 3 241 172  | FH 841616 23-01/11/2047 FRN                 | USD                | 3 311 011          | 1.56            |                                   |              |                    |              |                 |
| 1 263 502  | FH 841637 23-01/06/2043 FRN                 | USD                | 1 289 098          | 0.61            |                                   |              |                    |              |                 |
| 3 146 371  | FH 841649 23-01/01/2049 FRN                 | USD                | 3 203 044          | 1.51            |                                   |              |                    |              |                 |
| 3 188 833  | FHR 5349 FG 23-25/10/2053 FRN               | USD                | 3 189 854          | 1.50            |                                   |              |                    |              |                 |
| 6 971 579  | FHR 5399 FB 24-25/04/2054 FRN               | USD                | 6 973 879          | 3.28            |                                   |              |                    |              |                 |
| 4 619 723  | FHS 406 F44 23-25/10/2053 FRN               | USD                | 4 646 425          | 2.19            |                                   |              |                    |              |                 |
| 3 206 224  | FN BM7027 22-01/04/2047 FRN                 | USD                | 3 272 608          | 1.54            |                                   |              |                    |              |                 |
| 12 491 307   | GNR 2022-197 LS 22-20/11/2052 FRN           | USD                | 1 121 095          | 0.53            |                                   |              |                    |              |                 |
| 1 000 000  | STACR 2021-DNA7 M2 21-25/11/2041 FRN        | USD                | 1 010 280          | 0.48            |                                   |              |                    |              |                 |
| 585 365  | STACR 2021-HQA4 M1 21-25/12/2041 FRN        | USD                | 584 522            | 0.28            |                                   |              |                    |              |                 |
| 350 000  | STACR 2022-DNA2 M1B 22-25/02/2042 FRN       | USD                | 358 740            | 0.17            |                                   |              |                    |              |                 |
| 253 790  | STACR 2022-DNA3 M1A 22-25/04/2042 FRN       | USD                | 257 577            | 0.12            |                                   |              |                    |              |                 |
| 450 000  | STACR 2022-HQA3 M1B 22-25/08/2042 FRN       | USD                | 475 160            | 0.22            |                                   |              |                    |              |                 |
| 486 812  | STACR 2023-DNA2 M1A 23-25/04/2043 FRN       | USD                | 498 175            | 0.23            |                                   |              |                    |              |                 |
| 382 629  | STACR 2023-HQA1 M1A 23-25/05/2043 FRN       | USD                | 388 410            | 0.18            |                                   |              |                    |              |                 |
| 411 158  | STACR 2023-HQA2 M1A 23-25/06/2043 FRN       | USD                | 414 735            | 0.20            |                                   |              |                    |              |                 |
| 441 782  | STACR 2023-HQA3 M1 23-25/11/2043 FRN        | USD                | 447 689            | 0.21            |                                   |              |                    |              |                 |
| 1 251 638  | STACR 2024-DNA2 M1 24-25/05/2044 FRN        | USD                | 1 253 603          | 0.59            |                                   |              |                    |              |                 |
|  |   |                    |                    |                 | <b>Total securities portfolio</b> |              |                    |              |                 |
|  |   |                    |                    |                 | <b>205 877 942 96.89</b>          |              |                    |              |                 |



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## Notes to the financial statements

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# BNP PARIBAS FUNDS

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

### Note 1 - General information

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

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

| Sub-fund                                 | Date             | Events  |
|--|------------------|---|
| Global Net Zero Transition Equity        | 15 February 2024 | Launch of the sub-fund  |
| Global Enhanced Bond 36M                 | 8 March 2024     | Merged of the sub-fund "BNP Paribas Flexi I - Lyra" into the sub-fund "Global Enhanced Bond 36M" <sup>(1)</sup>                           |
| Euro Medium Term Bond                    | 29 April 2024    | Sub-fund renamed "Euro Medium Term Income Bond"   |
| Europe High Conviction Bond              | 29 April 2024    | Sub-fund renamed "Euro High Conviction Income Bond"   |
| Euro Government Green Bond               | 3 May 2024       | Launch of the sub-fund by absorption of the French FCP BNP Paribas Obli Etat Euro Green   |
| Global Absolute Return Multi-Factor Bond | 7 June 2024      | Merged into the sub-fund "Enhanced Bond 6M" <sup>(2)</sup>  |
| Latin America Equity                     | 7 June 2024      | Merged into the sub-fund "Brazil Equity" <sup>(3)</sup>   |
| Sustainable Multi-Asset Growth           | 20 June 2024     | Merged of the sub-fund "BNP Paribas A Fund Sustainable Thematic Select" into the sub-fund "Sustainable Multi-Asset Growth" <sup>(4)</sup> |
| Global Net Zero Transition Equity        | 28 June 2024     | Sub-fund renamed "Global Equity Net Zero Transition"  |
| Sustainable Global Equity                | 28 June 2024     | Sub-fund renamed "Global Megatrends"  |

(1) Merged detail:

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

(2) Merged detail:

| Merging sub-fund: Global Absolute Return Multi-Factor Bond |                          |                    | Receiving sub-fund: Enhanced Bond 6M |                    |              |
|--|--------------------------|--------------------|--------------------------------------|--------------------|--------------|
| ISIN code  | Share category           | Reference currency | Share category                       | Reference currency | ISIN code    |
| LU2155807337   | Classic - Capitalisation | EUR                | Classic - Capitalisation             | EUR                | LU0325598166 |
| LU2155807923   | I - Capitalisation       | EUR                | I - Capitalisation                   | EUR                | LU0325598752 |
| LU2155808145   | X - Capitalisation       | EUR                | X - Capitalisation                   | EUR                | LU0325599214 |

(3) Merged detail:

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

# BNP PARIBAS FUNDS

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

(4) Merged detail:

| Merging sub-fund: BNP Paribas A Fund - Sustainable Thematic Select |                                  |                    | Receiving sub-fund: Sustainable Multi-Asset Growth |                    |              |
|--|----------------------------------|--------------------|--|--------------------|--------------|
| ISIN code  | Share category                   | Reference currency | Share category                                     | Reference currency | ISIN code    |
| LU2419394056   | Classic - Capitalisation         | USD                | Classic RH USD - Capitalisation                    | USD                | LU2355556205 |
| LU2419394130   | Classic MD - Distribution        | USD                | Classic RH USD MD - Distribution                   | USD                | LU2192436009 |
| LU2419394569   | Classic RH AUD MD - Distribution | AUD                | Classic RH AUD MD -Distribution                    | AUD                | LU2443796300 |
| LU2419395020   | Classic RH GBP - Capitalisation  | GBP                | Classic RH GBP - Capitalisation                    | GBP                | LU2791017077 |
| LU2419394213   | Classic RH SGD - Capitalisation  | SGD                | Classic RH SGD - Capitalisation                    | SGD                | LU2355553798 |
| LU2419394304   | Classic RH SGD MD - Distribution | SGD                | Classic RH SGD MD - Distribution                   | SGD                | LU2249614483 |

As at 30 June 2024, the liquidation of the following sub-funds is not completed. There is still a remaining amount of cash at bank:

- Europe Emerging Equity for EUR 3 966
- Europe Multi-Asset Income for EUR 19 967
- Multi-Asset Income for EUR 541

The security remaining in the portfolio of the sub-fund Asia ex-Japan Small Cap at period end is:

- CHINA ZHOGWANG HOLDINGS LTD with 1 780 800 shares held

The security remaining in the portfolio of the sub-fund Multi-Asset Income at period end is:

- RUSSIE 5.25% 17-230647 with 200 000 bonds held

### b) Activated share classes

| Sub-fund  | Date             | Events   |
|---|------------------|--|
| Sustainable Global Multi-Factor Equity                                  | 2 January 2024   | Activation of the share class "Classic EUR - Capitalisation"   |
| Health Care Innovators  | 11 January 2024  | Activation of the share class "Classic RH CZK - Capitalisation"  |
| Climate Impact  | 18 January 2024  | Activation of the share class "Classic USD MD - Distribution"  |
| Disruptive Technology   | 18 January 2024  | Activation of the share class "Classic H SGD- Capitalisation"  |
| Euro Money Market   | 18 January 2024  | Activation of the share class "Classic Plus - Capitalisation"  |
| Japan Small Cap   | 25 January 2024  | Activation of the share class "Classic RH SGD - Capitalisation"  |
| Green Tigers  | 26 January 2024  | Activation of the share class "I Plus - Capitalisation"  |
| Sustainable Multi-Asset Growth  | 29 January 2024  | Activation of the share class "X - Capitalisation"   |
| Sustainable Multi-Asset Balanced  | 29 January 2024  | Activation of the share class "X - Capitalisation"   |
| Sustainable Multi-Asset Stability                                       | 29 January 2024  | Activation of the share class "X - Capitalisation"   |
| Japan Small Cap   | 16 February 2024 | Activation of the share class "Classic SGD - Capitalisation"   |
| Global Enhanced Bond 36M  | 27 February 2024 | Activation of the share class "Classic RH USD - Distribution"  |
| Euro High Conviction Income Bond (formerly Europe High Conviction Bond) | 23 April 2024    | Activation of the share class "X - Capitalisation"   |
| Aqua  | 25 April 2024    | Activation of the share class "Privilege RH CZK - Capitalisation"  |
| Disruptive Technology   | 25 April 2024    | Activation of the share class "Privilege RH CZK- Capitalisation"   |
| Euro High Conviction Income Bond (formerly Europe High Conviction Bond) | 29 April 2024    | Activation of the share classes "Classic Plus Capitalisation", "Classic Plus QD - Distribution", "Classic QD - Distribution" and "Privilege QD - Distribution"                 |
| Euro Medium Term Income Bond (formerly Euro Medium Term Bond)           | 29 April 2024    | Activation of the share classes "Classic Plus - Capitalisation", "Classic Plus QD - Distribution", "Classic QD - Distribution" and "Privilege QD - Distribution"               |
| US Growth   | 30 April 2024    | Activation of the share class "Classic RH CNH - Capitalisation"  |
| US Small Cap  | 6 June 2024      | Activation of the share class "Privilege RH CHF - Capitalisation"  |
| Euro High Yield Bond  | 19 June 2024     | Activation of the share classes "Classic RH CNH MD - Distribution" and "Classic RH HKD MD - Distribution"  |
| Sustainable Euro Corporate Bond   | 19 June 2024     | Activation of the share classes "Classic EUR MD - Distribution", "Classic RH CNH MD - Distribution", "Classic RH HKD MD - Distribution" and "Classic RH USD MD - Distribution" |
| Sustainable Europe Dividend   | 19 June 2024     | Activation of the share classes "Classic RH CNH MD - Distribution" and "Classic RH HKD MD - Distribution"  |

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Notes to the financial statements at 30/06/2024

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**Note 2 - Principal accounting methods**

**a) Net asset value**

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

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

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

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

**c) Currency conversion**

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

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

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

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

**d) Presentation of the financial statements**

The financial statements are presented on the basis of the latest net asset value calculated during the financial period. In accordance with the prospectus, the net asset values were calculated using the latest exchange rates known at the time of calculation. The stock market prices and exchange rates are the latest available as at 30 June 2024. This principle has been applied uniformly and consistently for all the sub-funds. By way of information, a certain lead time is required before indicative prices become available for certain illiquid securities, so that for these securities it was impossible for material reasons to use prices as at 30 June 2024 in the last net asset value of the financial period.

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

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

**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.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Securities repurchase agreements are valued at their market value.

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

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

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

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

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

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

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

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

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

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

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

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

### **o) Valuation of Contracts for Difference**

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

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

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

### **q) Interest**

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

### **r) Comparisons**

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

### **s) Geographic distribution**

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

### **t) “To be announced”**

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

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

The “To-be-announced (“TBA”) Mortgage Back Securities” positions are shown in the securities portfolio as at 30 June 2024.

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

# BNP PARIBAS FUNDS

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

### u) Cross-investments

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

The total value of those cross-investments as at 30 June 2024 amounted to:

| Sub-funds investing in other BNP PARIBAS FUNDS sub-funds                | Sub-funds held by other BNP PARIBAS FUNDS sub-funds | Currency of the sub-fund investing | Market value (in EUR) |
|---|---|------------------------------------|-----------------------|
| Emerging Bond   | Sustainable Asian Cities Bond                       | USD                                | 4 061 761             |
| Emerging Bond Opportunities   | RMB Bond  | USD                                | 6 638 312             |
| Emerging Bond Opportunities   | Sustainable Asian Cities Bond                       | USD                                | 2 773 885             |
| Enhanced Bond 6M  | Euro Flexible Bond                                  | EUR                                | 14 014 641            |
| Enhanced Bond 6M  | Global Enhanced Bond 36M                            | EUR                                | 4 538 223             |
| Euro Bond Opportunities   | Sustainable Asian Cities Bond                       | EUR                                | 2 971 724             |
| Euro Corporate Bond   | Euro Corporate Green Bond                           | EUR                                | 7 745 258             |
| Euro Corporate Bond Opportunities                                       | Euro High Yield Bond                                | EUR                                | 916 288               |
| Euro Corporate Bond Opportunities                                       | Euro High Yield Short Duration Bond                 | EUR                                | 916 003               |
| Euro High Conviction Income Bond (formerly Europe High Conviction Bond) | Euro Inflation-Linked Bond                          | EUR                                | 266                   |
| Euro Short Term Corporate Bond Opportunities                            | Euro High Yield Bond                                | EUR                                | 3 656 917             |
| Euro Short Term Corporate Bond Opportunities                            | Euro High Yield Short Duration Bond                 | EUR                                | 3 655 776             |
| Global Bond Opportunities   | RMB Bond  | EUR                                | 16 668 732            |
| Global Bond Opportunities   | Sustainable Asian Cities Bond                       | EUR                                | 4 072 758             |
| Global Enhanced Bond 36M  | Sustainable Asian Cities Bond                       | EUR                                | 692 184               |
| Local Emerging Bond   | RMB Bond  | USD                                | 13 683 963            |
| Multi-Asset Thematic  | Aqua  | EUR                                | 5 224 549             |
| Multi-Asset Thematic  | Disruptive Technology                               | EUR                                | 7 413 508             |
| Multi-Asset Thematic  | Global Environment                                  | EUR                                | 4 783 914             |
| Multi-Asset Thematic  | Green Bond  | EUR                                | 16 355 383            |
| Multi-Asset Thematic  | Health Care Innovators                              | EUR                                | 5 833 425             |
| Multi-Asset Thematic  | Inclusive Growth                                    | EUR                                | 6 602 393             |
| Multi-Asset Thematic  | Social Bond   | EUR                                | 12 035 232            |
| Multi-Asset Thematic  | Sustainable Asian Cities Bond                       | EUR                                | 2 759 594             |
| Sustainable Euro Bond   | Euro Corporate Green Bond                           | EUR                                | 4 647 155             |
| Sustainable Euro Bond   | Social Bond   | EUR                                | 6 795 257             |
| Sustainable Euro Corporate Bond   | Euro Corporate Green Bond                           | EUR                                | 22 129 307            |
| Sustainable Euro Corporate Bond   | Social Bond   | EUR                                | 8 996 539             |
| Sustainable Global Corporate Bond                                       | Euro Corporate Green Bond                           | USD                                | 7 745 257             |
| Sustainable Global Low Vol Equity                                       | Sustainable Global Multi-Factor Equity              | EUR                                | 11 356 147            |
| Sustainable Multi-Asset Balanced  | Emerging Markets Climate Solutions                  | EUR                                | 8 885 252             |
| Sustainable Multi-Asset Balanced  | Europe Real Estate Securities                       | EUR                                | 5 192 160             |
| Sustainable Multi-Asset Balanced  | Global Environment                                  | EUR                                | 22 927 465            |



## BNP PARIBAS FUNDS

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

| Sub-funds investing in other BNP PARIBAS FUNDS sub-funds | Sub-funds held by other BNP PARIBAS FUNDS sub-funds | Currency of the sub-fund investing | Market value (in EUR) |
|--|---|------------------------------------|-----------------------|
| Sustainable Multi-Asset Balanced                         | Green Bond  | EUR                                | 22 606 167            |
| Sustainable Multi-Asset Balanced                         | Health Care Innovators                              | EUR                                | 7 454 784             |
| Sustainable Multi-Asset Balanced                         | Inclusive Growth                                    | EUR                                | 19 150 056            |
| Sustainable Multi-Asset Flexible                         | Green Tigers  | EUR                                | 1 516 975             |
| Sustainable Multi-Asset Flexible                         | Sustainable Enhanced Bond 12M                       | EUR                                | 10 821 136            |
| Sustainable Multi-Asset Flexible                         | Sustainable Euro Corporate Bond                     | EUR                                | 9 886 633             |
| Sustainable Multi-Asset Flexible                         | Sustainable US Multi-Factor Corporate Bond          | EUR                                | 3 557 808             |
| Sustainable Multi-Asset Growth                           | Emerging Markets Climate Solutions                  | EUR                                | 7 615 930             |
| Sustainable Multi-Asset Growth                           | Europe Real Estate Securities                       | EUR                                | 2 906 714             |
| Sustainable Multi-Asset Growth                           | Global Environment                                  | EUR                                | 19 438 397            |
| Sustainable Multi-Asset Growth                           | Inclusive Growth                                    | EUR                                | 15 650 005            |
| Sustainable Multi-Asset Growth                           | Sustainable Euro Bond                               | EUR                                | 53 585 126            |
| Sustainable Multi-Asset Stability                        | Emerging Markets Climate Solutions                  | EUR                                | 3 252 637             |
| Sustainable Multi-Asset Stability                        | Europe Real Estate Securities                       | EUR                                | 3 938 880             |
| Sustainable Multi-Asset Stability                        | Global Environment                                  | EUR                                | 8 862 769             |
| Sustainable Multi-Asset Stability                        | Green Bond  | EUR                                | 22 816 074            |
| Sustainable Multi-Asset Stability                        | Health Care Innovators                              | EUR                                | 7 303 264             |
| Sustainable Multi-Asset Stability                        | Inclusive Growth                                    | EUR                                | 7 416 742             |
| Target Risk Balanced                                     | Sustainable Enhanced Bond 12M                       | EUR                                | 43                    |
|  |   | <b>Total:</b>                      | <b>474 469 368</b>    |

The net assets at the end of the financial period of combined figures would be EUR 52 938 592 565 without taking into account the cross-investments values.

#### v) Technical performance provision

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

The following sub-funds are concerned by this provision

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

#### w) Swing Pricing

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

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

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

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

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

During the period ending 30 June 2024, the below sub-funds are under the scope of the Swing Pricing activity:

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

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

- Emerging Bond
- Europe Convertible
- Global Convertible

As at 30 June 2024, none of the sub-funds under the scope have applied swing pricing.

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

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

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

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

## BNP PARIBAS FUNDS

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

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

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

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

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

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

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

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

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

| Sub-fund  | Classic               | Privilege            | I                     | U     | UP    | Life   | UI                   | B     | K     | X                     |
|---|-----------------------|----------------------|-----------------------|-------|-------|--------|----------------------|-------|-------|-----------------------|
| Aqua  | 1.75%                 | 0.90%                | 0.90%                 | 1.75% | N/A   | 1.615% | 0.90%                | 1.75% | 1.75% | 0.60% <sup>(15)</sup> |
| Asia High Yield Bond  | 1.15%                 | 0.60%                | 0.55%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Asia Tech Innovators  | 1.75%                 | 0.90%                | 0.85%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| 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>(15)</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 Markets Climate Solutions                                      | 1.75%                 | 0.90%                | 0.90%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Energy Transition   | 1.50% <sup>(4)</sup>  | 0.75% <sup>(5)</sup> | 0.75% <sup>(2)</sup>  | N/A   | N/A   | N/A    | N/A                  | 1.50% | 1.50% | N/A                   |
| Enhanced Bond 6M  | 0.50%                 | 0.25%                | 0.20% <sup>(6)</sup>  | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Environmental Absolute Return Thematic Equity (EARTH)                   | 1.50%                 | 0.75%                | 0.75% <sup>(18)</sup> | 0.75% | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Euro Bond   | 0.75%                 | 0.40%                | 0.30%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | 0.75% | N/A                   |
| Euro Bond Opportunities   | 0.75%                 | 0.40%                | 0.30%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Euro Corporate Bond   | 0.75%                 | 0.40%                | 0.30%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | 0.75% | N/A                   |
| Euro Corporate Bond Opportunities                                       | 0.75%                 | 0.40%                | 0.30%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | 0.75% | N/A                   |
| Euro Corporate Green Bond   | 0.65%                 | 0.35%                | 0.30%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Euro Defensive Equity   | 1.75%                 | 0.90%                | 0.85%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Euro Equity   | 1.50%                 | 0.75%                | 0.75%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | 1.50% | N/A                   |
| Euro Flexible Bond  | 0.75%                 | 0.40%                | 0.30%                 | 0.85% | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Euro Government Bond  | 0.70%                 | 0.35%                | 0.25%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | 0.70% | N/A                   |
| Euro Government Green Bond (launched on 3 May 2024)                     | 0.65%                 | 0.35%                | 0.25%                 | N/A   | N/A   | N/A    | N/A                  | N/A   | N/A   | N/A                   |
| Euro High Conviction Income Bond (formerly Europe High Conviction Bond) | 0.75% <sup>(20)</sup> | 0.40%                | 0.30% <sup>(7)</sup>  | 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>(16)</sup> | N/A   | N/A   | N/A    | N/A                  | N/A   | 1.20% | N/A                   |

## BNP PARIBAS FUNDS

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

| Sub-fund  | Classic               | Privilege             | I                    | U     | UP    | Life   | UI    | B     | K     | X                     |
|---|-----------------------|-----------------------|----------------------|-------|-------|--------|-------|-------|-------|-----------------------|
| Euro High Yield Short Duration Bond   | 0.80%                 | 0.40%                 | 0.40%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Euro Inflation-Linked Bond  | 0.75%                 | 0.40%                 | 0.30%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Euro Medium Term Income Bond (formerly Euro Medium Term Bond)   | 0.50% <sup>(19)</sup> | 0.25%                 | 0.20%                | N/A   | N/A   | N/A    | N/A   | N/A   | 0.50% | N/A                   |
| Euro Money Market   | 0.50% <sup>(19)</sup> | 0.25%                 | 0.20%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Euro Short Term Corporate Bond Opportunities  | 0.90%                 | 0.45%                 | 0.40%                | N/A   | N/A   | N/A    | N/A   | N/A   | 0.90% | N/A                   |
| Europe Convertible  | 1.20%                 | 0.65%                 | 0.60%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Europe Equity   | 1.50%                 | 0.75%                 | 0.75% <sup>(2)</sup> | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Europe Growth   | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| 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 Absolute Return Multi-Factor Bond (merged on 6 June 2024)  | 0.75%                 | 0.40%                 | 0.35%                | 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 Climate Solutions  | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | 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>(15)</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 Equity Net Zero Transition (formerly Global Net Zero Transition Equity) (launched on 15 February 2024) | 1.50% <sup>(4)</sup>  | 0.75% <sup>(5)</sup>  | 0.75%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Global Inflation-Linked Bond  | 0.75%                 | 0.40%                 | 0.30%                | N/A   | N/A   | N/A    | 0.25% | N/A   | N/A   | N/A                   |
| Global Megatrends (formerly Sustainable Global Equity)  | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A   | 1.385% | N/A   | 1.50% | 1.50% | N/A                   |
| Green Bond  | 0.75%                 | 0.40%                 | 0.30%                | N/A   | N/A   | N/A    | 0.30% | N/A   | 0.75% | N/A                   |
| Green Tigers  | 1.75%                 | 0.90%                 | 0.90% <sup>(2)</sup> | 1.75% | N/A   | N/A    | 0.90% | N/A   | N/A   | 0.60% <sup>(15)</sup> |
| Health Care Innovators  | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A   | N/A    | N/A   | N/A   | 1.50% | N/A                   |
| Inclusive Growth  | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A   | N/A    | N/A   | N/A   | 1.50% | N/A                   |
| India Equity  | 1.75%                 | 0.90%                 | 0.90%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Japan Equity  | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | 0.60% <sup>(15)</sup> |
| Japan Small Cap   | 1.85%                 | 0.95%                 | 0.95%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | 0.60% <sup>(15)</sup> |
| Latin America Equity (merged on 6 June 2024)  | 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 Opportunities   | 1.25%                 | 0.65%                 | 0.60%                | N/A   | N/A   | N/A    | N/A   | 1.25% | N/A   | N/A                   |
| Multi-Asset Thematic  | 1.25%                 | 0.65%                 | 0.60%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Nordic Small Cap  | 1.75%                 | 0.90%                 | 0.85%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| RMB Bond  | 1.00%                 | 0.50%                 | 0.40%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Russia Equity (NAV suspended)   | 1.75%                 | 0.90%                 | 0.90%                | N/A   | N/A   | N/A    | N/A   | 1.75% | N/A   | N/A                   |
| Seasons   | 1.00%                 | 0.50%                 | 0.50%                | N/A   | N/A   | N/A    | N/A   | N/A   | 1.00% | N/A                   |
| SMaRT Food  | 1.75%                 | 0.90%                 | 0.85% <sup>(8)</sup> | 1.75% | 0.90% | N/A    | N/A   | N/A   | 1.75% | 0.60% <sup>(15)</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>(17)</sup> | 0.75%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Sustainable Asian Cities Bond   | 0.90%                 | 0.45%                 | 0.40%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Sustainable Enhanced Bond 12M   | 0.80%                 | 0.50%                 | 0.40% <sup>(6)</sup> | 0.80% | N/A   | N/A    | N/A   | N/A   | 0.80% | N/A                   |
| Sustainable Euro Bond   | 0.75%                 | 0.40%                 | 0.30%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |
| Sustainable Euro Corporate Bond   | 0.75%                 | 0.40%                 | 0.30%                | N/A   | N/A   | N/A    | N/A   | N/A   | N/A   | N/A                   |

## BNP PARIBAS FUNDS

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

| Sub-fund  | Classic               | Privilege             | I                    | U     | UP  | Life | UI  | B     | K     | X   |
|---|-----------------------|-----------------------|----------------------|-------|-----|------|-----|-------|-------|-----|
| Sustainable Euro Low Vol Equity                 | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A | N/A  | N/A | N/A   | N/A   | N/A |
| Sustainable Euro Multi-Factor Corporate Bond    | 0.50%                 | 0.25%                 | 0.25%                | N/A   | N/A | N/A  | N/A | N/A   | 0.50% | N/A |
| Sustainable Euro Multi-Factor Equity            | 1.05%                 | 0.50%                 | 0.40%                | N/A   | N/A | N/A  | N/A | N/A   | N/A   | N/A |
| Sustainable Europe Dividend                     | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A | N/A  | N/A | N/A   | N/A   | N/A |
| Sustainable Europe Multi-Factor Equity          | 1.50%                 | 0.75%                 | 0.75% <sup>(2)</sup> | N/A   | N/A | N/A  | N/A | N/A   | 1.50% | N/A |
| Sustainable Europe Value                        | 1.50%                 | 0.75%                 | 0.75%                | N/A   | N/A | N/A  | N/A | N/A   | N/A   | N/A |
| Sustainable Global Corporate Bond               | 0.75%                 | 0.40%                 | 0.30%                | N/A   | N/A | N/A  | N/A | 0.75% | 0.75% | N/A |
| Sustainable Global Low Vol Equity               | 1.50%                 | 0.75%                 | 0.75% <sup>(2)</sup> | N/A   | N/A | N/A  | N/A | 1.50% | 1.50% | N/A |
| Sustainable Global Multi-Factor Corporate Bond  | 0.50%                 | 0.25%                 | 0.25% <sup>(7)</sup> | N/A   | N/A | N/A  | N/A | N/A   | N/A   | N/A |
| Sustainable Global Multi-Factor Equity          | 1.50%                 | 0.75%                 | 0.65%                | N/A   | N/A | N/A  | N/A | N/A   | 1.50% | 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 Japan Multi-Factor Equity           | 1.50%                 | 0.75%                 | 0.75%                | 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 Multi-Asset Growth                  | 1.40% <sup>(11)</sup> | 0.70% <sup>(12)</sup> | 0.50%                | N/A   | N/A | N/A  | N/A | N/A   | 1.40% | N/A |
| Sustainable Multi-Asset Stability               | 1.10% <sup>(13)</sup> | 0.55% <sup>(14)</sup> | 0.40%                | N/A   | N/A | N/A  | N/A | N/A   | 1.10% | N/A |
| Sustainable US Multi-Factor Corporate Bond      | 0.50%                 | 0.25%                 | 0.25%                | N/A   | N/A | N/A  | N/A | N/A   | N/A   | 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%                | 1.75% | N/A | N/A  | N/A | N/A   | N/A   | N/A |
| USD Money Market                                | 0.50% <sup>(19)</sup> | 0.25%                 | 0.20%                | 0.50% | N/A | N/A  | N/A | N/A   | N/A   | N/A |
| USD Short Duration Bond                         | 0.50%                 | 0.25%                 | 0.20%                | N/A   | N/A | N/A  | N/A | N/A   | N/A   | N/A |

<sup>(1)</sup> 0.85% for "I Plus" Category.

<sup>(2)</sup> 0.60% for "I Plus" Category.

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

<sup>(4)</sup> 1.45% for "Classic Solidarity".

<sup>(5)</sup> 0.70% for "Privilege Solidarity".

<sup>(6)</sup> 0.15% for "I Plus" Category.

<sup>(7)</sup> 0.20% for "I Plus" Category.

<sup>(8)</sup> 0.70% for "I Plus" Category.

<sup>(9)</sup> 1.25% for "Classic Solidarity BE".

<sup>(10)</sup> 0.60% for "Privilege Solidarity BE".

<sup>(11)</sup> 1.35% for "Classic Solidarity BE".

<sup>(12)</sup> 0.65% for "Privilege Solidarity BE".

<sup>(13)</sup> 1.05% for "Classic Solidarity BE".

<sup>(14)</sup> 0.50% for "Privilege Solidarity BE".

<sup>(15)</sup> Paid in full to the non-group management entities only.

<sup>(16)</sup> 0.45% for I plus Category.

<sup>(17)</sup> 0.62% for Privilege Plus Category.

<sup>(18)</sup> 0.75% for "I Plus" Category.

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

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<sup>(19)</sup> 0.40% for "Classic Plus" Category.

<sup>(20)</sup> 0.55% for "Classic Plus" Category.

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

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

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, Global Equity Net Zero Transition (formerly Global Net Zero Transition Equity), Sustainable Multi-Asset Balanced, Sustainable Multi-Asset Growth and Sustainable Multi-Asset Stability.

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

### Note 4 - Distribution fees

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

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

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

The performance fee is determined over the performance period and corresponds to a percentage "performance fee rate" of the positive difference "over performance" between the annual performance of the share class and the annual performance calculated with the application of the "High Water Mark (HWM) with Hurdle Rate or Benchmark method". Performance fee provision will be accrued at each valuation day based on the 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 at the end of the performance period.

# BNP PARIBAS FUNDS

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

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

| Sub-fund   | Categories                          | Currency | Annual Performance Fee Rate | Hurdle Rate                                  | Amount of performance fee charged for the period (in Sub-fund currency) | Impact on the NAV of the share class of the performance fee charged for the period (in %) |
|--|-------------------------------------|----------|-----------------------------|--|---|---|
| Environmental Absolute Return Thematic Equity (EARTH)            | "Classic - Capitalisation"          | USD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Classic - Distribution"            | USD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Classic RH CZK - Capitalisation"   | CZK      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Classic RH EUR - Capitalisation"   | EUR      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Classic RH SGD - Capitalisation"   | SGD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Classic SEK - Capitalisation"      | SEK      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "I - Capitalisation"                | USD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "I EUR - Capitalisation"            | EUR      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "I Plus - Capitalisation"           | USD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "I RH EUR - Capitalisation"         | EUR      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "N - Capitalisation"                | USD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Privilege - Capitalisation"        | USD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Privilege - Distribution"          | USD      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "Privilege RH EUR - Capitalisation" | EUR      | 20%                         | N/A  | -   | 0.00%   |
| Environmental Absolute Return Thematic Equity (EARTH)            | "U7 - Capitalisation"               | USD      | 20%                         | N/A  | -   | 0.00%   |
| Global Absolute Return Multi-Factor Bond (merged on 6 June 2024) | "Classic - Capitalisation"          | EUR      | 15%                         | €str or SOFR(1)                              | -   | 0.00%   |
| Global Absolute Return Multi-Factor Bond (merged on 6 June 2024) | "I - Capitalisation"                | EUR      | 15%                         | €str or SOFR(1)                              | -   | 0.00%   |
| Global Enhanced Bond 36M   | "Classic - Capitalisation"          | EUR      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | 233   | 0.00%   |
| Global Enhanced Bond 36M   | "Classic - Distribution"            | EUR      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | 1   | 0.00%   |
| Global Enhanced Bond 36M   | "Classic RH CZK - Capitalisation"   | CZK      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | -   | 0.00%   |

## BNP PARIBAS FUNDS

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

| Sub-fund                         | Categories                       | Currency | Annual Performance Fee Rate | Hurdle Rate                                  | Amount of performance fee charged for the period (in Sub-fund currency) | Impact on the NAV of the share class of the performance fee charged for the period (in %) |
|----------------------------------|----------------------------------|----------|-----------------------------|--|---|---|
| Global Enhanced Bond 36M         | "Classic RH USD - Distribution"  | USD      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | -   | 0.00%   |
| Global Enhanced Bond 36M         | "I - Capitalisation"             | EUR      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | 1   | 0.00%   |
| Global Enhanced Bond 36M         | "N - Capitalisation"             | EUR      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | -   | 0.00%   |
| Global Enhanced Bond 36M         | "Privilege - Capitalisation"     | EUR      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | -   | 0.00%   |
| Global Enhanced Bond 36M         | "Privilege - Distribution"       | EUR      | 15%                         | €str, CZEONIA, SARON 1M or SOFR Overnight(2) | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "Classic - Capitalisation"       | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "Classic - Distribution"         | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "Classic H EUR - Capitalisation" | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "I - Capitalisation"             | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "K - Capitalisation"             | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "N - Capitalisation"             | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "Privilege - Capitalisation"     | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |
| Sustainable Multi-Asset Flexible | "Privilege - Distribution"       | EUR      | 15%                         | €str + 2%(3)                                 | -   | 0.00%   |

(1) 15% with €str + 2% and SOFR + 2% ("RH USD") as hurdle rates.

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

(3) 15% with €str + 2% as hurdle rates.



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Notes to the financial statements at 30/06/2024

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

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

**Note 7 - Taxes**

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

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

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

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

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

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

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

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

### Indian Tax

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

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

### Note 8 - Dividends

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

- Payment dates

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

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

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

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

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

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

- Payment dates

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

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

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

# BNP PARIBAS FUNDS

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

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

The yearly dividends were paid on 2 May 2024 for shares outstanding on 18 April 2024 with ex-date 19 April 2024.

- Monthly, quarterly and yearly amounts:

| Sub-fund             | Share Class                        | Currency | Dividend per share | Total amount in Sub-fund currency |
|----------------------|------------------------------------|----------|--------------------|-----------------------------------|
| Aqua                 | "Classic - Distribution"           | EUR      | 2.95               | 3 524 026                         |
| Aqua                 | "Classic RH CNH MD - Distribution" | CNH      | 1.67(1)            | 21                                |
| Aqua                 | "Classic RH CNH MD - Distribution" | CNH      | 2.66(2)            | 170                               |
| Aqua                 | "Classic RH HKD MD - Distribution" | HKD      | 0.25(1)            | 3                                 |
| Aqua                 | "Classic RH HKD MD - Distribution" | HKD      | 0.39(2)            | 25                                |
| Aqua                 | "Classic RH SGD MD - Distribution" | SGD      | 0.40(1)            | 15 974                            |
| Aqua                 | "Classic RH SGD MD - Distribution" | SGD      | 0.41(2)            | 71 528                            |
| Aqua                 | "Classic RH USD MD - Distribution" | USD      | 0.60(1)            | 113 186                           |
| Aqua                 | "Classic RH USD MD - Distribution" | USD      | 0.63(2)            | 602 951                           |
| Aqua                 | "Classic USD - Distribution"       | USD      | 2.77               | 30 416                            |
| Aqua                 | "Privilege - Distribution"         | EUR      | 3.04               | 961 216                           |
| Asia High Yield Bond | "I - Distribution"                 | USD      | 8.69               | 6 973 725                         |
| Asia Tech Innovators | "Classic - Distribution"           | USD      | 9.45               | 41 418                            |
| Asia Tech Innovators | "Privilege - Distribution"         | USD      | 2.39               | 24                                |
| Belgium Equity       | "Classic - Distribution"           | EUR      | 11.78              | 656 900                           |
| Brazil Equity        | "Classic - Distribution"           | USD      | 3.77               | 129 130                           |
| China A-Shares       | "Classic - Distribution"           | USD      | 1.97               | 1 832                             |
| China Equity         | "Classic - Distribution"           | USD      | 4.36               | 125 964                           |
| China Equity         | "Classic EUR - Distribution"       | EUR      | 2.20               | 209 632                           |
| China Equity         | "Privilege - Distribution"         | USD      | 2.12               | 6 507                             |
| Climate Impact       | "Classic - Distribution"           | EUR      | 3.73               | 1 220 278                         |
| Climate Impact       | "Privilege - Distribution"         | EUR      | 3.03               | 360 844                           |
| Climate Impact       | "Privilege RH CHF - Distribution"  | CHF      | 2.02               | 208                               |
| Climate Impact       | "Privilege RH EUR - Distribution"  | EUR      | 1.59               | 1 255                             |
| Climate Impact       | "Privilege RH GBP - Distribution"  | GBP      | 1.63               | 102 943                           |
| Climate Impact       | "Privilege USD - Distribution"     | USD      | 1.71               | 53 738                            |
| Climate Impact       | "U2 HKD - Distribution"            | HKD      | 1.80               | 12 951                            |
| Climate Impact       | "U2 HKD MD - Distribution"         | HKD      | 0.25(1)            | 76                                |
| Climate Impact       | "U2 HKD MD - Distribution"         | HKD      | 0.33(2)            | 464                               |
| Climate Impact       | "U2 RH AUD - Distribution"         | AUD      | 1.60               | 11 968                            |
| Climate Impact       | "U2 RH CHF - Distribution"         | CHF      | 1.48               | 3 051                             |
| Climate Impact       | "U2 RH CNH - Distribution"         | CNH      | 1.69               | 739                               |
| Climate Impact       | "U2 RH CNH MD - Distribution"      | CNH      | 1.42(1)            | 18                                |
| Climate Impact       | "U2 RH CNH MD - Distribution"      | CNH      | 1.91(2)            | 122                               |

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

| Sub-fund                    | Share Class                       | Currency | Dividend per share | Total amount in Sub-fund currency |
|-----------------------------|-----------------------------------|----------|--------------------|-----------------------------------|
| Climate Impact              | "U2 RH EUR - Distribution"        | EUR      | 2.04               | 204                               |
| Climate Impact              | "U2 RH EUR MD - Distribution"     | EUR      | 0.09(1)            | 65                                |
| Climate Impact              | "U2 RH EUR MD - Distribution"     | EUR      | 0.23(2)            | 790                               |
| Climate Impact              | "U2 RH GBP - Distribution"        | GBP      | 1.67               | 13 573                            |
| Climate Impact              | "U2 RH SGD - Distribution"        | SGD      | 2.08               | 143                               |
| Climate Impact              | "U2 RH SGD MD - Distribution"     | SGD      | 0.14(1)            | 454                               |
| Climate Impact              | "U2 RH SGD MD - Distribution"     | SGD      | 0.21(2)            | 2 793                             |
| Climate Impact              | "U2 USD - Distribution"           | USD      | 1.70               | 23 521                            |
| Climate Impact              | "U2 USD MD - Distribution"        | USD      | 0.25(1)            | 7                                 |
| Climate Impact              | "U2 USD MD - Distribution"        | USD      | 0.33(2)            | 207                               |
| Climate Impact              | "X - Distribution"                | EUR      | 2 173.32           | 20 764                            |
| Consumer Innovators         | "Classic - Distribution"          | EUR      | 2.59               | 534 962                           |
| Consumer Innovators         | "Privilege - Distribution"        | EUR      | 3.26               | 112 518                           |
| Disruptive Technology       | "Classic - Distribution"          | EUR      | 30.09              | 2 564 177                         |
| Disruptive Technology       | "Classic USD - Distribution"      | USD      | 10.32              | 213 278                           |
| Disruptive Technology       | "Privilege - Distribution"        | EUR      | 9.92               | 1 036 438                         |
| Disruptive Technology       | "UP4 - Distribution"              | EUR      | 3.36               | 1 450 452                         |
| Disruptive Technology       | "X - Distribution"                | EUR      | 2 014.68           | 5 662 820                         |
| Ecosystem Restoration       | "Classic - Distribution"          | EUR      | 0.68               | 24 017                            |
| Ecosystem Restoration       | "Privilege - Distribution"        | EUR      | 0.70               | 7                                 |
| Emerging Bond               | "B MD - Distribution"             | USD      | 0.56(1)            | 1 819                             |
| Emerging Bond               | "B MD - Distribution"             | USD      | 0.55(2)            | 17 707                            |
| Emerging Bond               | "BH AUD MD - Distribution"        | AUD      | 0.52(1)            | 211                               |
| Emerging Bond               | "BH AUD MD - Distribution"        | AUD      | 0.48(2)            | 1 132                             |
| Emerging Bond               | "Classic - Distribution"          | USD      | 3.79               | 321 247                           |
| Emerging Bond               | "Classic EUR - Distribution"      | EUR      | 13.87              | 114 639                           |
| Emerging Bond               | "Classic H AUD MD - Distribution" | AUD      | 0.38(1)            | 3 815                             |
| Emerging Bond               | "Classic H AUD MD - Distribution" | AUD      | 0.36(2)            | 17 365                            |
| Emerging Bond               | "Classic H EUR - Distribution"    | EUR      | 3.93               | 257 664                           |
| Emerging Bond               | "Classic MD - Distribution"       | USD      | 0.50               | 829 977                           |
| Emerging Bond Opportunities | "B MD - Distribution"             | USD      | 0.52               | 3 366                             |
| Emerging Bond Opportunities | "B RH AUD MD - Distribution"      | AUD      | 0.48(1)            | 32                                |
| Emerging Bond Opportunities | "B RH AUD MD - Distribution"      | AUD      | 0.45(2)            | 263                               |
| Emerging Bond Opportunities | "B RH ZAR MD - Distribution"      | ZAR      | 6.73(1)            | 36                                |
| Emerging Bond Opportunities | "B RH ZAR MD - Distribution"      | ZAR      | 6.59(2)            | 443                               |
| Emerging Bond Opportunities | "Classic - Distribution"          | USD      | 6.62               | 97 624                            |
| Emerging Bond Opportunities | "Classic EUR - Distribution"      | EUR      | 5.49               | 4 728                             |
| Emerging Bond Opportunities | "Classic EUR MD - Distribution"   | EUR      | 0.51(1)            | 11 137                            |
| Emerging Bond Opportunities | "Classic EUR MD - Distribution"   | EUR      | 0.47(2)            | 65 580                            |

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

| Sub-fund                           | Share Class                        | Currency | Dividend per share | Total amount in Sub-fund currency |
|------------------------------------|------------------------------------|----------|--------------------|-----------------------------------|
| Emerging Bond Opportunities        | "Classic HKD MD - Distribution"    | HKD      | 0.41               | 85 753                            |
| Emerging Bond Opportunities        | "Classic MD - Distribution"        | USD      | 0.09               | 6 101 164                         |
| Emerging Bond Opportunities        | "Classic MD2 - Distribution"       | USD      | 0.60               | 18                                |
| Emerging Bond Opportunities        | "Classic RH AUD MD - Distribution" | AUD      | 0.37(1)            | 13 176                            |
| Emerging Bond Opportunities        | "Classic RH AUD MD - Distribution" | AUD      | 0.35(2)            | 109 839                           |
| Emerging Bond Opportunities        | "Classic RH CNH MD - Distribution" | CNH      | 3.33(1)            | 437                               |
| Emerging Bond Opportunities        | "Classic RH CNH MD - Distribution" | CNH      | 3.03(2)            | 1 969                             |
| Emerging Bond Opportunities        | "Classic RH EUR - Distribution"    | EUR      | 0.87               | 135 562                           |
| Emerging Bond Opportunities        | "Classic RH HKD MD - Distribution" | HKD      | 0.41(1)            | 17 123                            |
| Emerging Bond Opportunities        | "Classic RH HKD MD - Distribution" | HKD      | 0.39(2)            | 22 644                            |
| Emerging Bond Opportunities        | "Classic RH SGD MD - Distribution" | SGD      | 0.35(1)            | 515                               |
| Emerging Bond Opportunities        | "Classic RH SGD MD - Distribution" | SGD      | 0.33(2)            | 2 219                             |
| Emerging Bond Opportunities        | "Classic RH ZAR MD - Distribution" | ZAR      | 4.95(1)            | 8 761                             |
| Emerging Bond Opportunities        | "Classic RH ZAR MD - Distribution" | ZAR      | 4.92(2)            | 44 171                            |
| Emerging Bond Opportunities        | "Privilege RH EUR - Distribution"  | EUR      | 2.98               | 599 905                           |
| Emerging Equity                    | "Classic - Distribution"           | USD      | 3.16               | 333 439                           |
| Emerging Equity                    | "Classic EUR - Distribution"       | EUR      | 2.27               | 72 416                            |
| Emerging Markets Climate Solutions | "Classic - Distribution"           | USD      | 2.41               | 24                                |
| Emerging Markets Climate Solutions | "Privilege - Distribution"         | USD      | 2.44               | 25                                |
| Energy Transition                  | "Classic - Distribution"           | EUR      | 5.39               | 868 333                           |
| Energy Transition                  | "Classic USD - Distribution"       | USD      | 5.94               | 146 417                           |
| Energy Transition                  | "Privilege - Distribution"         | EUR      | 1.42               | 389 381                           |
| Enhanced Bond 6M                   | "Classic - Distribution"           | EUR      | 3.71               | 818 957                           |
| Enhanced Bond 6M                   | "I - Distribution"                 | EUR      | 3.67               | 734 734                           |
| Enhanced Bond 6M                   | "Privilege - Distribution"         | EUR      | 3.75               | 146 804                           |
| Euro Bond                          | "Classic - Distribution"           | EUR      | 2.85               | 917 896                           |
| Euro Bond                          | "Privilege - Distribution"         | EUR      | 2.87               | 260 776                           |
| Euro Bond Opportunities            | "Classic - Distribution"           | EUR      | 0.66               | 928 573                           |
| Euro Corporate Bond                | "Classic - Distribution"           | EUR      | 3.74               | 1 496 490                         |
| Euro Corporate Bond                | "I - Distribution"                 | EUR      | 3.52               | 149 016                           |
| Euro Corporate Bond                | "Privilege - Distribution"         | EUR      | 3.77               | 1 933 700                         |
| Euro Corporate Bond                | "X - Distribution"                 | EUR      | 6.79               | 7 646 332                         |
| Euro Corporate Bond Opportunities  | "Classic - Distribution"           | EUR      | 3.37               | 216 259                           |
| Euro Corporate Green Bond          | "Classic - Distribution"           | EUR      | 4.15               | 42                                |
| Euro Corporate Green Bond          | "I - Distribution"                 | EUR      | 4.18               | 42                                |
| Euro Corporate Green Bond          | "Privilege - Distribution"         | EUR      | 4.17               | 41                                |
| Euro Defensive Equity              | "Classic - Distribution"           | EUR      | 3.89               | 9 076                             |
| Euro Defensive Equity              | "I - Distribution"                 | EUR      | 3.57               | 175 413                           |
| Euro Equity                        | "Classic - Distribution"           | EUR      | 10.45              | 1 615 302                         |

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

| Sub-fund  | Share Class                       | Currency | Dividend per share | Total amount in Sub-fund currency |
|---|-----------------------------------|----------|--------------------|-----------------------------------|
| Euro Equity   | "Privilege - Distribution"        | EUR      | 4.92               | 98 321                            |
| Euro Flexible Bond  | "Classic - Distribution"          | EUR      | 3.69               | 1 475 561                         |
| Euro Flexible Bond  | "Privilege - Distribution"        | EUR      | 3.71               | 342 867                           |
| Euro Flexible Bond  | "U12 - Distribution"              | EUR      | 3.53               | 1 315 278                         |
| Euro Government Bond  | "Classic - Distribution"          | EUR      | 2.73               | 255 371                           |
| Euro Government Bond  | "Privilege - Distribution"        | EUR      | 2.81               | 264 286                           |
| Euro High Conviction Income Bond (formerly Europe High Conviction Bond) | "Classic - Distribution"          | EUR      | 2.43               | 22 950                            |
| Euro High Conviction Income Bond (formerly Europe High Conviction Bond) | "Privilege - Distribution"        | EUR      | 3.38               | 4 994                             |
| Euro High Yield Bond  | "Classic - Distribution"          | EUR      | 5.36               | 3 251 608                         |
| Euro High Yield Bond  | "Classic H USD MD - Distribution" | USD      | 0.72(1)            | 197                               |
| Euro High Yield Bond  | "Classic H USD MD - Distribution" | USD      | 0.62(2)            | 947                               |
| Euro High Yield Bond  | "Classic MD - Distribution"       | EUR      | 0.52(1)            | 13 891                            |
| Euro High Yield Bond  | "Classic MD - Distribution"       | EUR      | 0.47(2)            | 89 030                            |
| Euro High Yield Bond  | "I - Distribution"                | EUR      | 5.62               | 512 658                           |
| Euro High Yield Bond  | "N - Distribution"                | EUR      | 6.42               | 300 205                           |
| Euro High Yield Bond  | "Privilege - Distribution"        | EUR      | 5.67               | 130 670                           |
| Euro High Yield Short Duration Bond                                     | "Classic - Distribution"          | EUR      | 5.38               | 543 131                           |
| Euro High Yield Short Duration Bond                                     | "Classic H USD - Distribution"    | USD      | 5.83               | 88 678                            |
| Euro High Yield Short Duration Bond                                     | "N - Distribution"                | EUR      | 5.27               | 315 981                           |
| Euro Inflation-Linked Bond  | "Classic - Distribution"          | EUR      | 3.04               | 225 896                           |
| Euro Inflation-Linked Bond  | "Privilege - Distribution"        | EUR      | 2.97               | 40 341                            |
| Euro Medium Term Income Bond (formerly Euro Medium Term Bond)           | "Classic - Distribution"          | EUR      | 2.70               | 619 208                           |
| Euro Medium Term Income Bond (formerly Euro Medium Term Bond)           | "Privilege - Distribution"        | EUR      | 2.76               | 315 241                           |
| Euro Money Market   | "Classic - Distribution"          | EUR      | 3.19               | 4 073 401                         |
| Euro Money Market   | "Privilege - Distribution"        | EUR      | 3.26               | 2 549 202                         |
| Euro Short Term Corporate Bond Opportunities                            | "Classic - Distribution"          | EUR      | 1.71               | 518 532                           |
| Euro Short Term Corporate Bond Opportunities                            | "Privilege - Distribution"        | EUR      | 3.50               | 12 408                            |
| Euro Short Term Corporate Bond Opportunities                            | "X - Distribution"                | EUR      | 3.61               | 199 832                           |
| Europe Convertible  | "Classic - Distribution"          | EUR      | 2.96               | 224 997                           |
| Europe Convertible  | "N - Distribution"                | EUR      | 4.17               | 40 257                            |
| Europe Convertible  | "Privilege - Distribution"        | EUR      | 3.58               | 15 386                            |
| Europe Equity   | "Classic - Distribution"          | EUR      | 5.02               | 1 511 853                         |
| Europe Equity   | "Classic CHF - Distribution"      | CHF      | 3.64               | 4 381                             |
| Europe Equity   | "Privilege - Distribution"        | EUR      | 4.06               | 1 334 258                         |

## BNP PARIBAS FUNDS

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

| Sub-fund                      | Share Class                        | Currency | Dividend per share | Total amount in Sub-fund currency |
|-------------------------------|------------------------------------|----------|--------------------|-----------------------------------|
| Europe Growth                 | "Classic - Distribution"           | EUR      | 5.08               | 233 306                           |
| Europe Growth                 | "Classic RH SGD MD - Distribution" | SGD      | 0.29(1)            | 710                               |
| Europe Growth                 | "Classic RH SGD MD - Distribution" | SGD      | 0.15(2)            | 1 520                             |
| Europe Growth                 | "Classic RH USD MD - Distribution" | USD      | 0.42(1)            | 2 722                             |
| Europe Growth                 | "Classic RH USD MD - Distribution" | USD      | 0.31(2)            | 10 180                            |
| Europe Growth                 | "Privilege - Distribution"         | EUR      | 4.64               | 1 820 929                         |
| Europe Real Estate Securities | "Classic - Distribution"           | EUR      | 4.29               | 495 456                           |
| Europe Real Estate Securities | "Privilege - Distribution"         | EUR      | 4.38               | 287 481                           |
| Europe Real Estate Securities | "X - Distribution"                 | EUR      | 2.79               | 426 998                           |
| Europe Small Cap              | "Classic - Distribution"           | EUR      | 5.81               | 1 128 625                         |
| Europe Small Cap              | "Privilege - Distribution"         | EUR      | 5.67               | 135 770                           |
| Europe Small Cap Convertible  | "Classic - Distribution"           | EUR      | 4.89               | 1 269 450                         |
| Europe Small Cap Convertible  | "I - Distribution"                 | EUR      | 3.87               | 581                               |
| Europe Small Cap Convertible  | "N - Distribution"                 | EUR      | 5.63               | 278 261                           |
| Europe Small Cap Convertible  | "Privilege - Distribution"         | EUR      | 5.08               | 160 463                           |
| Flexible Global Credit        | "Classic - Distribution"           | EUR      | 3.51               | 14 695                            |
| Flexible Global Credit        | "X - Distribution"                 | EUR      | 3.76               | 418 928                           |
| Global Bond Opportunities     | "Classic - Distribution"           | EUR      | 2.61               | 3 047 294                         |
| Global Bond Opportunities     | "Classic USD MD - Distribution"    | USD      | 0.42(2)            | 20                                |
| Global Bond Opportunities     | "Privilege - Distribution"         | EUR      | 2.72               | 94 076                            |
| Global Climate Solutions      | "Classic - Distribution"           | EUR      | 1.93               | 19                                |
| Global Climate Solutions      | "Privilege - Distribution"         | EUR      | 1.95               | 20                                |
| Global Convertible            | "Classic - Distribution"           | USD      | 3.25               | 75 968                            |
| Global Convertible            | "Classic MD - Distribution"        | USD      | 0.05(1)            | 624                               |
| Global Convertible            | "Classic MD - Distribution"        | USD      | 0.06(2)            | 4 168                             |
| Global Convertible            | "Classic RH EUR - Distribution"    | EUR      | 2.43               | 1 275 842                         |
| Global Convertible            | "Classic RH PLN - Distribution"    | PLN      | 14.92              | 973                               |
| Global Convertible            | "N RH EUR - Distribution"          | EUR      | 2.74               | 29 905                            |
| Global Convertible            | "Privilege RH EUR - Distribution"  | EUR      | 3.23               | 91 294                            |
| Global Enhanced Bond 36M      | "Classic - Distribution"           | EUR      | 3.95               | 319 159                           |
| Global Enhanced Bond 36M      | "Privilege - Distribution"         | EUR      | 3.99               | 21 921                            |
| Global Environment            | "Classic - Distribution"           | EUR      | 3.84               | 1 607 414                         |
| Global Environment            | "Classic RH CNH MD - Distribution" | CNH      | 1.67(1)            | 143                               |
| Global Environment            | "Classic RH CNH MD - Distribution" | CNH      | 2.16(2)            | 843                               |
| Global Environment            | "Classic RH HKD MD - Distribution" | HKD      | 0.25(1)            | 3                                 |
| Global Environment            | "Classic RH HKD MD - Distribution" | HKD      | 0.34(2)            | 20                                |
| Global Environment            | "Classic RH SGD MD - Distribution" | SGD      | 0.38(1)            | 44 219                            |
| Global Environment            | "Classic RH SGD MD - Distribution" | SGD      | 0.33(2)            | 179 048                           |
| Global Environment            | "Classic RH USD MD - Distribution" | USD      | 0.55(1)            | 100 321                           |

## BNP PARIBAS FUNDS

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

| Sub-fund   | Share Class                        | Currency | Dividend per share | Total amount in Sub-fund currency |
|--|------------------------------------|----------|--------------------|-----------------------------------|
| Global Environment                                     | "Classic RH USD MD - Distribution" | USD      | 0.51(2)            | 398 884                           |
| Global Environment                                     | "N - Distribution"                 | EUR      | 2.45               | 27 536                            |
| Global Environment                                     | "Privilege - Distribution"         | EUR      | 2.62               | 122 799                           |
| Global Environment                                     | "X - Distribution"                 | EUR      | 2 020.47           | 95 974                            |
| Global High Yield Bond                                 | "BH AUD MD - Distribution"         | AUD      | 0.50(1)            | 328                               |
| Global High Yield Bond                                 | "BH AUD MD - Distribution"         | AUD      | 0.46(2)            | 1 650                             |
| Global High Yield Bond                                 | "BH USD MD - Distribution"         | USD      | 0.55(1)            | 3 118                             |
| Global High Yield Bond                                 | "BH USD MD - Distribution"         | USD      | 0.53(2)            | 15 520                            |
| Global High Yield Bond                                 | "Classic - Distribution"           | EUR      | 1.35               | 420 567                           |
| Global High Yield Bond                                 | "Classic H AUD MD - Distribution"  | AUD      | 0.37(1)            | 9 647                             |
| Global High Yield Bond                                 | "Classic H AUD MD - Distribution"  | AUD      | 0.35(2)            | 44 890                            |
| Global High Yield Bond                                 | "Classic H USD - Distribution"     | USD      | 2.03               | 30 198                            |
| Global High Yield Bond                                 | "Classic H USD MD - Distribution"  | USD      | 0.43(1)            | 24 049                            |
| Global High Yield Bond                                 | "Classic H USD MD - Distribution"  | USD      | 0.42(2)            | 113 061                           |
| Global High Yield Bond                                 | "Classic USD MD - Distribution"    | USD      | 0.22(1)            | 44 716                            |
| Global High Yield Bond                                 | "Classic USD MD - Distribution"    | USD      | 0.25(2)            | 250 954                           |
| Global High Yield Bond                                 | "N - Distribution"                 | EUR      | 4.07               | 73 344                            |
| Global High Yield Bond                                 | "Privilege - Distribution"         | EUR      | 4.44               | 514 250                           |
| Global Inflation-Linked Bond                           | "Classic - Distribution"           | EUR      | 3.22               | 196 142                           |
| Global Megatrends (formerly Sustainable Global Equity) | "Classic - Distribution"           | USD      | 2.28               | 440 509                           |
| Global Megatrends (formerly Sustainable Global Equity) | "Classic EUR - Distribution"       | EUR      | 3.03               | 278 517                           |
| Green Bond   | "Classic - Distribution"           | EUR      | 2.63               | 380 315                           |
| Green Bond   | "Privilege - Distribution"         | EUR      | 2.67               | 1 181 067                         |
| Green Bond   | "X - Distribution"                 | EUR      | 2 783.16           | 19 713 734                        |
| Green Bond   | "XH AUD QD - Distribution"         | AUD      | 766.86(1)          | 18 896                            |
| Green Bond   | "XH AUD QD - Distribution"         | AUD      | 879.61(3)          | 98 826                            |
| Green Tigers   | "Classic - Distribution"           | USD      | 2.55               | 3 933                             |
| Green Tigers   | "Classic EUR - Distribution"       | EUR      | 4.29               | 427 741                           |
| Green Tigers   | "Classic MD - Distribution"        | USD      | 0.20(1)            | 2                                 |
| Green Tigers   | "Classic MD - Distribution"        | USD      | 0.36(2)            | 20                                |
| Green Tigers   | "Classic RH SGD MD - Distribution" | SGD      | 0.05(1)            | 181                               |
| Green Tigers   | "Classic RH SGD MD - Distribution" | SGD      | 0.16(2)            | 2 480                             |
| Green Tigers   | "Privilege - Distribution"         | USD      | 1.82               | 26 942                            |
| Green Tigers   | "Privilege EUR - Distribution"     | EUR      | 3.52               | 103 503                           |
| Green Tigers   | "Privilege RH EUR - Distribution"  | EUR      | 1.75               | 14 346                            |
| Green Tigers   | "U2 - Distribution"                | USD      | 1.88               | 7 426                             |
| Green Tigers   | "U2 RH GBP - Distribution"         | GBP      | 1.77               | 13 205                            |



## BNP PARIBAS FUNDS

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

| Sub-fund                                     | Share Class                        | Currency | Dividend per share | Total amount in Sub-fund currency |
|--|------------------------------------|----------|--------------------|-----------------------------------|
| Health Care Innovators                       | "Classic - Distribution"           | EUR      | 16.95              | 1 279 933                         |
| Health Care Innovators                       | "Privilege - Distribution"         | EUR      | 4.09               | 30 756                            |
| Inclusive Growth                             | "Classic - Distribution"           | EUR      | 2.56               | 87 861                            |
| Inclusive Growth                             | "Privilege - Distribution"         | EUR      | 2.02               | 33 980                            |
| India Equity                                 | "Classic - Distribution"           | USD      | 1.71               | 60 503                            |
| India Equity                                 | "Classic EUR - Distribution"       | EUR      | 1.55               | 43 088                            |
| Japan Equity                                 | "Classic - Distribution"           | JPY      | 112.00             | 13 335 999                        |
| Japan Equity                                 | "Privilege - Distribution"         | JPY      | 465.00             | 2 653 225                         |
| Japan Small Cap                              | "Classic - Distribution"           | JPY      | 241.00             | 11 334 260                        |
| Latin America Equity (merged on 6 June 2024) | "Classic - Distribution"           | USD      | 21.51              | 146 884                           |
| Local Emerging Bond                          | "B MD - Distribution"              | USD      | 0.57(1)            | 809                               |
| Local Emerging Bond                          | "B MD - Distribution"              | USD      | 0.56(2)            | 3 305                             |
| Local Emerging Bond                          | "Classic - Distribution"           | USD      | 2.78               | 746 288                           |
| Local Emerging Bond                          | "Classic EUR - Distribution"       | EUR      | 2.95               | 600 999                           |
| Local Emerging Bond                          | "Classic MD - Distribution"        | USD      | 0.23               | 468 854                           |
| Local Emerging Bond                          | "Classic RH EUR - Distribution"    | EUR      | 1.99               | 36 215                            |
| Local Emerging Bond                          | "Privilege - Distribution"         | USD      | 2.70               | 10 036                            |
| Multi-Asset Opportunities                    | "B MD - Distribution"              | USD      | 0.25(1)            | 3                                 |
| Multi-Asset Opportunities                    | "B MD - Distribution"              | USD      | 0.24(2)            | 19                                |
| Multi-Asset Opportunities                    | "B RH AUD MD - Distribution"       | AUD      | 0.21(1)            | 14                                |
| Multi-Asset Opportunities                    | "B RH AUD MD - Distribution"       | AUD      | 0.19(2)            | 99                                |
| Multi-Asset Opportunities                    | "Classic - Distribution"           | USD      | 2.76               | 802                               |
| Multi-Asset Opportunities                    | "Classic EUR - Distribution"       | EUR      | 2.83               | 24 386                            |
| Multi-Asset Opportunities                    | "Classic HKD MD - Distribution"    | HKD      | 0.21(1)            | 607                               |
| Multi-Asset Opportunities                    | "Classic HKD MD - Distribution"    | HKD      | 0.20(2)            | 2 887                             |
| Multi-Asset Opportunities                    | "Classic MD - Distribution"        | USD      | 0.20               | 41 328                            |
| Multi-Asset Opportunities                    | "Classic RH AUD MD - Distribution" | AUD      | 0.17(1)            | 1 342                             |
| Multi-Asset Opportunities                    | "Classic RH AUD MD - Distribution" | AUD      | 0.16(2)            | 6 124                             |
| Multi-Asset Opportunities                    | "Classic RH CNH MD - Distribution" | CNH      | 0.14(1)            | 4 796                             |
| Multi-Asset Opportunities                    | "Classic RH CNH MD - Distribution" | CNH      | 0.12(2)            | 20 231                            |
| Multi-Asset Opportunities                    | "Classic RH EUR - Distribution"    | EUR      | 2.09               | 8 886                             |
| Multi-Asset Opportunities                    | "Classic RH SGD MD - Distribution" | SGD      | 0.15(1)            | 1 282                             |
| Multi-Asset Opportunities                    | "Classic RH SGD MD - Distribution" | SGD      | 0.13(2)            | 5 014                             |
| Multi-Asset Thematic                         | "Classic - Distribution"           | EUR      | 1.86               | 76 973                            |
| Multi-Asset Thematic                         | "Classic MD - Distribution"        | EUR      | 0.13(1)            | 41 981                            |
| Multi-Asset Thematic                         | "Classic MD - Distribution"        | EUR      | 0.14(2)            | 207 970                           |
| Multi-Asset Thematic                         | "Classic RH AUD MD - Distribution" | AUD      | 0.23(1)            | 5 113                             |
| Multi-Asset Thematic                         | "Classic RH AUD MD - Distribution" | AUD      | 0.17(2)            | 16 322                            |

## BNP PARIBAS FUNDS

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

| Sub-fund             | Share Class                          | Currency | Dividend per share | Total amount in Sub-fund currency |
|----------------------|--------------------------------------|----------|--------------------|-----------------------------------|
| Multi-Asset Thematic | "Classic RH CAD MD - Distribution"   | CAD      | 0.20               | 4 659                             |
| Multi-Asset Thematic | "Classic RH CNH MD - Distribution"   | CNH      | 0.96(1)            | 134                               |
| Multi-Asset Thematic | "Classic RH CNH MD - Distribution"   | CNH      | 1.05(2)            | 698                               |
| Multi-Asset Thematic | "Classic RH HKD MD - Distribution"   | HKD      | 0.17(1)            | 1 415                             |
| Multi-Asset Thematic | "Classic RH HKD MD - Distribution"   | HKD      | 0.22(2)            | 8 946                             |
| Multi-Asset Thematic | "Classic RH SGD MD - Distribution"   | SGD      | 0.18(1)            | 3 366                             |
| Multi-Asset Thematic | "Classic RH SGD MD - Distribution"   | SGD      | 0.12(2)            | 10 261                            |
| Multi-Asset Thematic | "Classic RH USD MD - Distribution"   | USD      | 0.28(1)            | 21 046                            |
| Multi-Asset Thematic | "Classic RH USD MD - Distribution"   | USD      | 0.23(2)            | 87 151                            |
| Multi-Asset Thematic | "Privilege RH USD MD - Distribution" | USD      | 0.29(1)            | 97                                |
| Multi-Asset Thematic | "Privilege RH USD MD - Distribution" | USD      | 0.24(2)            | 409                               |
| Nordic Small Cap     | "Classic - Distribution"             | EUR      | 10.40              | 284 241                           |
| Nordic Small Cap     | "Classic H NOK - Distribution"       | NOK      | 39.80              | 880 115                           |
| RMB Bond             | "Classic - Distribution"             | USD      | 2.37               | 31 053                            |
| RMB Bond             | "Classic CNH MD - Distribution"      | CNH      | 3.36(1)            | 5                                 |
| RMB Bond             | "Classic CNH MD - Distribution"      | CNH      | 2.08(2)            | 15                                |
| RMB Bond             | "Classic H AUD MD - Distribution"    | AUD      | 0.39(1)            | 79                                |
| RMB Bond             | "Classic H AUD MD - Distribution"    | AUD      | 0.30(2)            | 297                               |
| RMB Bond             | "Classic H EUR MD - Distribution"    | EUR      | 0.39(1)            | 128                               |
| RMB Bond             | "Classic H EUR MD - Distribution"    | EUR      | 0.26(2)            | 422                               |
| RMB Bond             | "Classic H HKD MD - Distribution"    | HKD      | 0.46(1)            | 18                                |
| RMB Bond             | "Classic H HKD MD - Distribution"    | HKD      | 0.35(2)            | 65                                |
| RMB Bond             | "Classic H SGD MD - Distribution"    | SGD      | 0.33(1)            | 75                                |
| RMB Bond             | "Classic H SGD MD - Distribution"    | SGD      | 0.24(2)            | 267                               |
| RMB Bond             | "Classic H USD MD - Distribution"    | USD      | 0.46(1)            | 11 862                            |
| RMB Bond             | "Classic H USD MD - Distribution"    | USD      | 0.37(2)            | 45 356                            |
| RMB Bond             | "Classic MD - Distribution"          | USD      | 0.31(1)            | 3                                 |
| RMB Bond             | "Classic MD - Distribution"          | USD      | 0.19(2)            | 10                                |
| RMB Bond             | "Privilege - Distribution"           | USD      | 2.44               | 3 579                             |
| SMaRT Food           | "Classic - Distribution"             | EUR      | 2.01               | 259 248                           |
| SMaRT Food           | "Classic RH USD MD - Distribution"   | USD      | 0.39(1)            | 4 586                             |
| SMaRT Food           | "Classic RH USD MD - Distribution"   | USD      | 0.28(2)            | 16 029                            |
| SMaRT Food           | "I MD - Distribution"                | EUR      | 0.33(1)            | 19 175                            |
| SMaRT Food           | "I MD - Distribution"                | EUR      | 0.29(2)            | 83 041                            |
| SMaRT Food           | "Privilege - Distribution"           | EUR      | 2.23               | 121 393                           |
| SMaRT Food           | "U - Distribution"                   | EUR      | 1.97               | 25 120                            |
| SMaRT Food           | "U RH CHF - Distribution"            | CHF      | 1.91               | 5 323                             |
| SMaRT Food           | "U RH GBP - Distribution"            | GBP      | 2.03               | 237                               |
| SMaRT Food           | "U RH USD - Distribution"            | USD      | 2.11               | 198                               |

## BNP PARIBAS FUNDS

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

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

## BNP PARIBAS FUNDS

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

| Sub-fund                                       | Share Class                        | Currency | Dividend per share | Total amount in Sub-fund currency |
|--|------------------------------------|----------|--------------------|-----------------------------------|
| Sustainable Euro Multi-Factor Corporate Bond   | "Classic - Distribution"           | EUR      | 3.29               | 81 457                            |
| Sustainable Europe Dividend                    | "Classic - Distribution"           | EUR      | 1.52               | 144 799                           |
| Sustainable Europe Dividend                    | "Classic RH USD MD - Distribution" | USD      | 0.38(1)            | 2 801                             |
| Sustainable Europe Dividend                    | "Classic RH USD MD - Distribution" | USD      | 0.34(2)            | 15 543                            |
| Sustainable Europe Dividend                    | "N - Distribution"                 | EUR      | 3.15               | 6 772                             |
| Sustainable Europe Dividend                    | "Privilege - Distribution"         | EUR      | 3.95               | 731 196                           |
| Sustainable Europe Multi-Factor Equity         | "Classic - Distribution"           | EUR      | 3.76               | 112 213                           |
| Sustainable Europe Multi-Factor Equity         | "Privilege - Distribution"         | EUR      | 3.82               | 6 768                             |
| Sustainable Europe Value                       | "Classic - Distribution"           | EUR      | 4.71               | 87 788                            |
| Sustainable Europe Value                       | "I MD - Distribution"              | EUR      | 0.33(1)            | 8 772                             |
| Sustainable Europe Value                       | "I MD - Distribution"              | EUR      | 0.32(2)            | 39 131                            |
| Sustainable Europe Value                       | "Privilege - Distribution"         | EUR      | 4.96               | 400                               |
| Sustainable Global Corporate Bond              | "B MD - Distribution"              | USD      | 0.59               | 301 959                           |
| Sustainable Global Corporate Bond              | "Classic - Distribution"           | USD      | 5.04               | 203 618                           |
| Sustainable Global Corporate Bond              | "Classic H CNH MD - Distribution"  | CNH      | 5.79(1)            | 243                               |
| Sustainable Global Corporate Bond              | "Classic H CNH MD - Distribution"  | CNH      | 5.51(2)            | 1 144                             |
| Sustainable Global Corporate Bond              | "Classic HKD MD - Distribution"    | HKD      | 0.71(1)            | 1                                 |
| Sustainable Global Corporate Bond              | "Classic HKD MD - Distribution"    | HKD      | 0.72(2)            | 5                                 |
| Sustainable Global Corporate Bond              | "Classic MD - Distribution"        | USD      | 0.61               | 431 887                           |
| Sustainable Global Corporate Bond              | "NH EUR - Distribution"            | EUR      | 3.89               | 34 508                            |
| Sustainable Global Corporate Bond              | "Privilege - Distribution"         | USD      | 4.74               | 35 365                            |
| Sustainable Global Low Vol Equity              | "B USD MD - Distribution"          | USD      | 0.24(1)            | 2                                 |
| Sustainable Global Low Vol Equity              | "B USD MD - Distribution"          | USD      | 0.14(2)            | 7                                 |
| Sustainable Global Low Vol Equity              | "Classic - Distribution"           | EUR      | 1.82               | 389 003                           |
| Sustainable Global Low Vol Equity              | "Classic RH CNH MD - Distribution" | CNH      | 2.08(1)            | 27                                |
| Sustainable Global Low Vol Equity              | "Classic RH CNH MD - Distribution" | CNH      | 1.00(2)            | 65                                |
| Sustainable Global Low Vol Equity              | "Classic RH HKD MD - Distribution" | HKD      | 0.31(1)            | 4                                 |
| Sustainable Global Low Vol Equity              | "Classic RH HKD MD - Distribution" | HKD      | 0.25(2)            | 15                                |
| Sustainable Global Low Vol Equity              | "Classic RH USD MD - Distribution" | USD      | 0.45(1)            | 41                                |
| Sustainable Global Low Vol Equity              | "Classic RH USD MD - Distribution" | USD      | 0.27(2)            | 125                               |
| Sustainable Global Low Vol Equity              | "Classic USD - Distribution"       | USD      | 8.11               | 11 529                            |
| Sustainable Global Low Vol Equity              | "Classic USD MD - Distribution"    | USD      | 0.31(1)            | 1 254                             |
| Sustainable Global Low Vol Equity              | "Classic USD MD - Distribution"    | USD      | 0.19(2)            | 3 630                             |
| Sustainable Global Multi-Factor Corporate Bond | "Classic - Distribution"           | USD      | 4.40               | 43                                |
| Sustainable Global Multi-Factor Corporate Bond | "Privilege - Distribution"         | USD      | 4.45               | 45                                |
| Sustainable Multi-Asset Balanced               | "Classic - Distribution"           | EUR      | 3.19               | 781 525                           |
| Sustainable Multi-Asset Balanced               | "Classic MD - Distribution"        | EUR      | 0.20(1)            | 14 383                            |

## BNP PARIBAS FUNDS

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

| Sub-fund                                   | Share Class                              | Currency | Dividend per share | Total amount in Sub-fund currency |
|--|--|----------|--------------------|-----------------------------------|
| Sustainable Multi-Asset Balanced           | "Classic MD - Distribution"              | EUR      | 0.21(2)            | 72 355                            |
| Sustainable Multi-Asset Balanced           | "Classic RH AUD MD - Distribution"       | AUD      | 0.31(1)            | 115                               |
| Sustainable Multi-Asset Balanced           | "Classic RH AUD MD - Distribution"       | AUD      | 0.24(2)            | 437                               |
| Sustainable Multi-Asset Balanced           | "Classic RH CAD MD - Distribution"       | CAD      | 0.27(1)            | 111                               |
| Sustainable Multi-Asset Balanced           | "Classic RH CAD MD - Distribution"       | CAD      | 0.28(2)            | 573                               |
| Sustainable Multi-Asset Balanced           | "Classic RH HKD MD - Distribution"       | HKD      | 0.23(1)            | 16                                |
| Sustainable Multi-Asset Balanced           | "Classic RH HKD MD - Distribution"       | HKD      | 0.29(2)            | 104                               |
| Sustainable Multi-Asset Balanced           | "Classic RH SGD MD - Distribution"       | SGD      | 0.25(1)            | 105                               |
| Sustainable Multi-Asset Balanced           | "Classic RH SGD MD - Distribution"       | SGD      | 0.19(2)            | 1 106                             |
| Sustainable Multi-Asset Balanced           | "Classic RH USD - Distribution"          | USD      | 3.02               | 91 627                            |
| Sustainable Multi-Asset Balanced           | "Classic RH USD MD - Distribution"       | USD      | 0.39(1)            | 1 996                             |
| Sustainable Multi-Asset Balanced           | "Classic RH USD MD - Distribution"       | USD      | 0.34(2)            | 7 644                             |
| Sustainable Multi-Asset Balanced           | "Classic Solidarity BE - Distribution"   | EUR      | 2.69               | 2 193 624                         |
| Sustainable Multi-Asset Balanced           | "Privilege - Distribution"               | EUR      | 3.12               | 2 219 139                         |
| Sustainable Multi-Asset Flexible           | "Classic - Distribution"                 | EUR      | 1.86               | 68 024                            |
| Sustainable Multi-Asset Flexible           | "Privilege - Distribution"               | EUR      | 1.88               | 19                                |
| Sustainable Multi-Asset Growth             | "Classic - Distribution"                 | EUR      | 3.39               | 77 019                            |
| Sustainable Multi-Asset Growth             | "Classic RH AUD MD - Distribution"       | AUD      | 0.30(1)            | 19                                |
| Sustainable Multi-Asset Growth             | "Classic RH AUD MD - Distribution"       | AUD      | 0.22(2)            | 66                                |
| Sustainable Multi-Asset Growth             | "Classic RH CAD MD - Distribution"       | CAD      | 0.26               | 108                               |
| Sustainable Multi-Asset Growth             | "Classic RH HKD MD - Distribution"       | HKD      | 0.22(1)            | 3                                 |
| Sustainable Multi-Asset Growth             | "Classic RH HKD MD - Distribution"       | HKD      | 0.27(2)            | 15                                |
| Sustainable Multi-Asset Growth             | "Classic RH SGD MD - Distribution"       | SGD      | 0.25(1)            | 125                               |
| Sustainable Multi-Asset Growth             | "Classic RH SGD MD - Distribution"       | SGD      | 0.17(2)            | 436                               |
| Sustainable Multi-Asset Growth             | "Classic RH USD MD - Distribution"       | USD      | 0.41(1)            | 62                                |
| Sustainable Multi-Asset Growth             | "Classic RH USD MD - Distribution"       | USD      | 0.34(2)            | 261                               |
| Sustainable Multi-Asset Growth             | "Classic Solidarity BE - Distribution"   | EUR      | 2.64               | 894 605                           |
| Sustainable Multi-Asset Growth             | "Privilege - Distribution"               | EUR      | 2.88               | 297                               |
| Sustainable Multi-Asset Stability          | "Classic - Distribution"                 | EUR      | 6.35               | 1 228 968                         |
| Sustainable Multi-Asset Stability          | "Classic Solidarity BE - Distribution"   | EUR      | 2.63               | 1 292 581                         |
| Sustainable Multi-Asset Stability          | "Privilege - Distribution"               | EUR      | 2.59               | 29 881                            |
| Sustainable Multi-Asset Stability          | "Privilege Solidarity BE - Distribution" | EUR      | 2.61               | 403                               |
| Sustainable US Multi-Factor Corporate Bond | "Privilege - Distribution"               | USD      | 5.23               | 2 631 299                         |
| Sustainable US Multi-Factor Equity         | "Classic - Distribution"                 | USD      | 2.10               | 179 781                           |
| Sustainable US Multi-Factor Equity         | "Classic EUR - Distribution"             | EUR      | 1.91               | 66 021                            |
| Sustainable US Multi-Factor Equity         | "Privilege - Distribution"               | USD      | 2.02               | 44 543                            |
| Sustainable US Value Multi-Factor Equity   | "Classic - Distribution"                 | USD      | 3.21               | 73 085                            |
| Sustainable US Value Multi-Factor Equity   | "Classic H EUR - Distribution"           | EUR      | 2.72               | 17 386                            |

## BNP PARIBAS FUNDS

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

| Sub-fund                                 | Share Class                        | Currency | Dividend per share | Total amount in Sub-fund currency |
|--|------------------------------------|----------|--------------------|-----------------------------------|
| Sustainable US Value Multi-Factor Equity | "N - Distribution"                 | USD      | 2.93               | 1 296                             |
| Sustainable US Value Multi-Factor Equity | "Privilege H EUR - Distribution"   | EUR      | 2.92               | 37 821                            |
| Target Risk Balanced                     | "Classic - Distribution"           | EUR      | 3.70               | 1 242 739                         |
| Target Risk Balanced                     | "Classic RH USD MD - Distribution" | USD      | 0.21               | 1 314                             |
| Target Risk Balanced                     | "N - Distribution"                 | EUR      | 2.74               | 3 565                             |
| Target Risk Balanced                     | "Privilege - Distribution"         | EUR      | 3.30               | 134 177                           |
| Turkey Equity                            | "Classic - Distribution"           | EUR      | 2.23               | 41 485                            |
| Turkey Equity                            | "Privilege - Distribution"         | EUR      | 1.29               | 6 648                             |
| US Growth                                | "Classic - Distribution"           | USD      | 0.58               | 164 761                           |
| US Growth                                | "Classic H EUR - Distribution"     | EUR      | 1.91               | 7 139                             |
| US Growth                                | "Privilege - Distribution"         | USD      | 1.37               | 19 777                            |
| US Growth                                | "Privilege H EUR - Distribution"   | EUR      | 1.16               | 1 238                             |
| US High Yield Bond                       | "B MD - Distribution"              | USD      | 0.60(1)            | 6                                 |
| US High Yield Bond                       | "B MD - Distribution"              | USD      | 0.57(2)            | 45                                |
| US High Yield Bond                       | "BH AUD MD - Distribution"         | AUD      | 0.54(1)            | 37                                |
| US High Yield Bond                       | "BH AUD MD - Distribution"         | AUD      | 0.50(2)            | 757                               |
| US High Yield Bond                       | "Classic - Distribution"           | USD      | 6.07               | 82 226                            |
| US High Yield Bond                       | "Classic H AUD MD - Distribution"  | AUD      | 0.43(1)            | 6 255                             |
| US High Yield Bond                       | "Classic H AUD MD - Distribution"  | AUD      | 0.39(2)            | 27 173                            |
| US High Yield Bond                       | "Classic MD - Distribution"        | USD      | 0.39(1)            | 148 251                           |
| US High Yield Bond                       | "Classic MD - Distribution"        | USD      | 0.38(2)            | 702 788                           |
| US Mid Cap                               | "Classic - Distribution"           | USD      | 3.84               | 66 008                            |
| US Small Cap                             | "Classic - Distribution"           | USD      | 3.58               | 103 363                           |
| US Small Cap                             | "Classic EUR - Distribution"       | EUR      | 3.24               | 30 897                            |
| US Small Cap                             | "Privilege - Distribution"         | USD      | 3.14               | 106 099                           |
| US Small Cap                             | "U16 EUR QD - Distribution"        | EUR      | 0.30(3)            | 3                                 |
| US Small Cap                             | "U16 GBP QD - Distribution"        | GBP      | 0.30(3)            | 4                                 |
| US Small Cap                             | "U16 QD - Distribution"            | USD      | 0.30(3)            | 3                                 |
| USD Money Market                         | "Classic - Distribution"           | USD      | 3.50               | 709 570                           |
| USD Money Market                         | "Privilege - Distribution"         | USD      | 2.54               | 136 381                           |
| USD Short Duration Bond                  | "Classic - Distribution"           | USD      | 4.10               | 278 908                           |
| USD Short Duration Bond                  | "Classic MD - Distribution"        | USD      | 0.54(1)            | 297 489                           |
| USD Short Duration Bond                  | "Classic MD - Distribution"        | USD      | 0.45(2)            | 1 427 124                         |
| USD Short Duration Bond                  | "Privilege - Distribution"         | USD      | 4.28               | 72 910                            |

(1) In December 2023

(2) Since January 2024

(3) In March 2024

# BNP PARIBAS FUNDS

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

### Note 9 - Share currencies

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

### Note 10 - Exchange rates

The exchange rates used for consolidation and for the conversion of share classes denominated in a currency other than the reference currency of the relevant sub-fund as at 30 June 2024 were the following:

|         |               |
|---------|---------------|
| EUR 1 = | AUD 1.60480   |
| EUR 1 = | BRL 5.95295   |
| EUR 1 = | CAD 1.46655   |
| EUR 1 = | CHF 0.96305   |
| EUR 1 = | CNH 7.82465   |
| EUR 1 = | CZK 25.04550  |
| EUR 1 = | GBP 0.84785   |
| EUR 1 = | HKD 8.36760   |
| EUR 1 = | HUF 394.9250  |
| EUR 1 = | JPY 172.40170 |
| EUR 1 = | NOK 11.41150  |
| EUR 1 = | PLN 4.30850   |
| EUR 1 = | SEK 11.350    |
| EUR 1 = | SGD 1.45250   |
| EUR 1 = | USD 1.07175   |
| EUR 1 = | ZAR 19.57015  |

### Note 11 - Futures contracts

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

#### Emerging Bond

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

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

## BNP PARIBAS FUNDS

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

#### **Emerging Bond Opportunities**

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

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

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

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

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

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

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

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



## BNP PARIBAS FUNDS

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

#### *Euro Bond*

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

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

#### *Euro Bond Opportunities*

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 56       | P                 | EURO OAT FUTURE FRENCH GOVT<br>BOND 10YR 6% | 06/09/2024 | 6 894 720           | (45 220)                                  |
| EUR      | 18       | S                 | EURO BUXL 30Y BONDS                         | 06/09/2024 | 2 344 320           | (51 000)                                  |
| EUR      | 281      | P                 | EURO-BOBL FUTURE                            | 06/09/2024 | 32 719 640          | 292 129                                   |
| EUR      | 52       | S                 | EURO-BTP FUTURE                             | 06/09/2024 | 5 995 080           | 53 510                                    |
| EUR      | 37       | P                 | EURO-BUND FUTURE                            | 06/09/2024 | 4 869 940           | 66 070                                    |
| EUR      | 119      | P                 | EURO-SCHATZ FUTURE                          | 06/09/2024 | 12 578 300          | 63 665                                    |
| EUR      | 316      | P                 | SHORT TERM EURO BTP FUTURES                 | 06/09/2024 | 33 183 160          | 28 440                                    |
| USD      | 36       | S                 | ULTRA 10 YEAR US TREASURY<br>NOTE FUTURES   | 19/09/2024 | 3 813 506           | (29 391)                                  |
| USD      | 64       | S                 | ULTRA LONG TERM US TREASURY<br>BOND FUTURE  | 19/09/2024 | 7 484 955           | 30 436                                    |
| USD      | 67       | S                 | US 10YR NOTE FUTURE (CBT)                   | 19/09/2024 | 6 875 627           | (42 978)                                  |
| USD      | 563      | P                 | US 5YR NOTE FUTURE (CBT)                    | 30/09/2024 | 55 986 456          | (23 504)                                  |
| JPY      | 33       | S                 | JPN 10Y BOND (TSE)                          | 12/09/2024 | 27 345 322          | 25 870                                    |
| AUD      | 553      | S                 | AUST 3 YR BONDS                             | 16/09/2024 | 36 052 136          | 239 330                                   |
| CAD      | 103      | S                 | CAN 10YR BOND FUTURE                        | 18/09/2024 | 8 432 859           | (54 079)                                  |
| CAD      | 495      | P                 | CAN 2YR BOND                                | 18/09/2024 | 34 893 526          | 78 541                                    |
|          |          |                   |   |            | <b>Total:</b>       | <b>631 819</b>                            |

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

## BNP PARIBAS FUNDS

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

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

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

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

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

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 2        | S                 | EURO BUXL 30Y BONDS                         | 06/09/2024 | 260 480             | 8 440                                     |
| EUR      | 78       | S                 | EURO OAT FUTURE FRENCH GOVT<br>BOND 10YR 6% | 06/09/2024 | 9 603 360           | 24 180                                    |
| EUR      | 99       | P                 | EURO-BOBL FUTURE                            | 06/09/2024 | 11 527 560          | 81 360                                    |
| EUR      | 38       | P                 | EURO-BUND FUTURE                            | 06/09/2024 | 5 001 560           | (16 340)                                  |
| EUR      | 499      | P                 | EURO-SCHATZ FUTURE                          | 06/09/2024 | 52 744 300          | 266 965                                   |
|          |          |                   |   |            | <b>Total:</b>       | <b>364 605</b>                            |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 5 820.

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

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

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

## BNP PARIBAS FUNDS

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

#### *Euro Defensive Equity*

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

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

#### *Euro Flexible Bond*

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

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

#### *Euro Government Bond*

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

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

## BNP PARIBAS FUNDS

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

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

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 21       | S                 | EURO BUXL 30Y BONDS                         | 06/09/2024 | 2 735 040           | 32 660                                    |
| EUR      | 6        | P                 | EURO OAT FUTURE FRENCH GOVT<br>BOND 10YR 6% | 06/09/2024 | 738 720             | (6 000)                                   |
| EUR      | 89       | S                 | EURO-BOBL FUTURE                            | 06/09/2024 | 10 363 160          | 26 700                                    |
| EUR      | 54       | S                 | EURO-BTP FUTURE                             | 06/09/2024 | 6 225 660           | 35 140                                    |
| EUR      | 124      | P                 | EURO-BUND FUTURE                            | 06/09/2024 | 16 320 880          | 65 100                                    |
| EUR      | 33       | S                 | EURO-SCHATZ FUTURE                          | 06/09/2024 | 3 488 100           | 2 310                                     |
|          |          |                   |   |            | <b>Total:</b>       | <b>155 910</b>                            |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR (38 925).

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

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

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

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

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

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

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

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

## BNP PARIBAS FUNDS

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

| Currency | Quantity | Purchase/<br>Sale | Description        | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|--------------------|------------|---------------------|---|
| EUR      | 1 015    | P                 | EURO-SCHATZ FUTURE | 06/09/2024 | 107 285 500         | 543 025                                   |
|          |          |                   |                    |            | <b>Total:</b>       | <b>(102 225)</b>                          |

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

#### **Europe Convertible**

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

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

#### **Europe Small Cap Convertible**

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

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

#### **Flexible Global Credit**

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

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

#### **Global Bond Opportunities**

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 31       | S                 | EURO BUXL 30Y BONDS                         | 06/09/2024 | 4 037 440           | (87 840)                                  |
| EUR      | 79       | P                 | EURO OAT FUTURE FRENCH GOVT<br>BOND 10YR 6% | 06/09/2024 | 9 726 480           | (52 140)                                  |
| EUR      | 477      | P                 | EURO-BOBL FUTURE                            | 06/09/2024 | 55 541 880          | 496 080                                   |
| EUR      | 256      | S                 | EURO-BTP FUTURE                             | 06/09/2024 | 29 514 240          | 263 590                                   |
| EUR      | 59       | S                 | EURO-BUND FUTURE                            | 06/09/2024 | 7 765 580           | (94 040)                                  |
| EUR      | 63       | P                 | EURO-SCHATZ FUTURE                          | 06/09/2024 | 6 659 100           | 33 705                                    |
| EUR      | 590      | P                 | SHORT TERM EURO BTP FUTURES                 | 06/09/2024 | 61 955 900          | 53 100                                    |

## BNP PARIBAS FUNDS

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

| Currency | Quantity | Purchase/<br>Sale | Description                                | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|--|------------|---------------------|---|
| USD      | 149      | S                 | US 10YR NOTE FUTURE (CBT)                  | 19/09/2024 | 15 290 573          | (94 704)                                  |
| USD      | 11       | P                 | ULTRA 10 YEAR US TREASURY<br>NOTE FUTURES  | 19/09/2024 | 1 165 238           | 5 132                                     |
| USD      | 69       | S                 | ULTRA LONG TERM US TREASURY<br>BOND FUTURE | 19/09/2024 | 8 069 717           | 113 044                                   |
| USD      | 97       | P                 | US LONG BOND FUTURE (CBT)                  | 19/09/2024 | 10 708 013          | 106 769                                   |
| USD      | 87       | P                 | US 2YR NOTE FUTURE (CBT)                   | 30/09/2024 | 16 577 589          | 21 562                                    |
| USD      | 1 308    | P                 | US 5YR NOTE FUTURE (CBT)                   | 30/09/2024 | 130 071 554         | 58 590                                    |
| GBP      | 55       | P                 | LONG GILT FUTURE (LIFFE)                   | 26/09/2024 | 6 329 363           | 34 381                                    |
| JPY      | 69       | S                 | JPN 10Y BOND (TSE)                         | 12/09/2024 | 57 176 582          | 59 222                                    |
| AUD      | 23       | P                 | AUST 10 YR BONDS FUTURE                    | 16/09/2024 | 1 611 562           | 873                                       |
| AUD      | 891      | S                 | AUST 3 YR BONDS                            | 16/09/2024 | 58 186 006          | 401 626                                   |
| CAD      | 228      | S                 | CAN 10YR BOND FUTURE                       | 18/09/2024 | 18 666 912          | (119 710)                                 |
| CAD      | 1 126    | P                 | CAN 2YR BOND                               | 18/09/2024 | 79 373 959          | 192 796                                   |
|          |          |                   |  |            | <b>Total:</b>       | <b>1 392 036</b>                          |

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

#### **Global Convertible**

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

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

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

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 88       | S                 | EURO BUXL 30Y BONDS                         | 06/09/2024 | 11 461 120          | (249 320)                                 |
| EUR      | 8        | S                 | EURO OAT FUTURE FRENCH GOVT<br>BOND 10YR 6% | 06/09/2024 | 984 960             | 5 700                                     |
| EUR      | 491      | P                 | EURO-BOBL FUTURE                            | 06/09/2024 | 57 172 040          | 486 081                                   |
| EUR      | 353      | S                 | EURO-BTP FUTURE                             | 06/09/2024 | 40 697 370          | 363 240                                   |
| EUR      | 7        | S                 | EURO-BUND FUTURE                            | 06/09/2024 | 921 340             | (15 050)                                  |
| EUR      | 267      | S                 | EURO-SCHATZ FUTURE                          | 06/09/2024 | 28 221 900          | (142 845)                                 |
| EUR      | 587      | P                 | SHORT TERM EURO BTP FUTURES                 | 06/09/2024 | 61 640 870          | 48 080                                    |
| USD      | 58       | S                 | ULTRA 10 YEAR US TREASURY<br>NOTE FUTURES   | 19/09/2024 | 6 143 982           | (47 352)                                  |
| USD      | 153      | S                 | ULTRA LONG TERM US TREASURY<br>BOND FUTURE  | 19/09/2024 | 17 893 719          | 80 602                                    |

## BNP PARIBAS FUNDS

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

| Currency | Quantity | Purchase/<br>Sale | Description               | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---------------------------|------------|---------------------|---|
| USD      | 259      | S                 | US 10YR NOTE FUTURE (CBT) | 19/09/2024 | 26 578 916          | (166 141)                                 |
| USD      | 413      | S                 | US 2YR NOTE FUTURE (CBT)  | 30/09/2024 | 78 695 912          | (65 591)                                  |
| USD      | 830      | P                 | US 5YR NOTE FUTURE (CBT)  | 30/09/2024 | 82 537 760          | (155 842)                                 |
| JPY      | 80       | S                 | JPN 10Y BOND (TSE)        | 12/09/2024 | 66 291 690          | 62 412                                    |
| AUD      | 1 333    | S                 | AUST 3 YR BONDS           | 16/09/2024 | 87 108 368          | 576 376                                   |
| CAD      | 230      | S                 | CAN 10YR BOND FUTURE      | 18/09/2024 | 18 830 657          | (120 760)                                 |
| CAD      | 1 105    | P                 | CAN 2YR BOND              | 18/09/2024 | 77 893 628          | 175 517                                   |
|          |          |                   |                           |            | <b>Total:</b>       | <b>835 107</b>                            |

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

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

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

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

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

| Currency | Quantity | Purchase/<br>Sale | Description                   | Maturity   | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|----------|----------|-------------------|-------------------------------|------------|---------------------|---|
| EUR      | 23       | S                 | EURO BUXL 30Y BONDS           | 06/09/2024 | 3 210 450           | (69 836)                                  |
| EUR      | 125      | P                 | EURO-BOBL FUTURE              | 06/09/2024 | 15 599 328          | 139 327                                   |
| EUR      | 4        | S                 | EURO-BUND FUTURE              | 06/09/2024 | 564 255             | (9 217)                                   |
| EUR      | 943      | P                 | EURO STOXX BANK (SX7E)        | 20/09/2024 | 6 950 819           | (23 493)                                  |
| EUR      | 128      | S                 | EURO STOXX PRICE              | 20/09/2024 | 3 463 212           | 4 116                                     |
| EUR      | 238      | P                 | STOXX 600 OIL&GAS             | 20/09/2024 | 4 693 410           | 110 449                                   |
| EUR      | 237      | P                 | STOXX 600 REAL ESTATE (SX86P) | 20/09/2024 | 1 609 121           | (23 241)                                  |
| EUR      | 173      | S                 | STOXX 600(SXXP)               | 20/09/2024 | 4 766 964           | (5 316)                                   |

## BNP PARIBAS FUNDS

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

| Currency | Quantity | Purchase/<br>Sale | Description                                | Maturity   | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|----------|----------|-------------------|--|------------|---------------------|---|
| USD      | 60       | S                 | ULTRA 10 YEAR US TREASURY<br>NOTE FUTURES  | 19/09/2024 | 6 811 875           | (48 734)                                  |
| USD      | 6        | P                 | ULTRA LONG TERM US TREASURY<br>BOND FUTURE | 19/09/2024 | 752 063             | 4 406                                     |
| USD      | 60       | S                 | US 10YR NOTE FUTURE (CBT)                  | 19/09/2024 | 6 599 063           | 16 969                                    |
| USD      | 20       | P                 | US LONG BOND FUTURE (CBT)                  | 19/09/2024 | 2 366 250           | 23 125                                    |
| USD      | 60       | S                 | S&P 500 E-MINI FUTURE                      | 20/09/2024 | 16 564 500          | (57 000)                                  |
| USD      | 17       | P                 | US 2YR NOTE FUTURE (CBT)                   | 30/09/2024 | 3 471 719           | 5 078                                     |
| USD      | 7        | S                 | US 5YR NOTE FUTURE (CBT)                   | 30/09/2024 | 746 047             | (5 195)                                   |
| JPY      | 223      | S                 | 10 YR MINI JGB FUTURE (SGX)                | 11/09/2024 | 19 786 641          | 25  |
| JPY      | 28       | P                 | TOPIX INDX FUTURE                          | 12/09/2024 | 4 892 080           | 60 052                                    |
|          |          |                   |  |            | <b>Total:</b>       | <b>121 515</b>                            |

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

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

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

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

#### **Social Bond**

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

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



## BNP PARIBAS FUNDS

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

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

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

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

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

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 50       | S                 | EURO OAT FUTURE FRENCH GOVT<br>BOND 10YR 6% | 06/09/2024 | 6 156 000           | 41 520                                    |
| EUR      | 10       | S                 | EURO BUXL 30Y BONDS                         | 06/09/2024 | 1 302 400           | 3 220                                     |
| EUR      | 200      | P                 | EURO-BOBL FUTURE                            | 06/09/2024 | 23 288 000          | 111 630                                   |
| EUR      | 80       | S                 | EURO-BTP FUTURE                             | 06/09/2024 | 9 223 200           | 82 230                                    |
| EUR      | 600      | P                 | EURO-SCHATZ FUTURE                          | 06/09/2024 | 63 420 000          | 215 560                                   |
| EUR      | 200      | S                 | SHORT TERM EURO BTP FUTURES                 | 06/09/2024 | 21 002 000          | 20 500                                    |
| USD      | 70       | S                 | ULTRA LONG TERM US TREASURY<br>BOND FUTURE  | 19/09/2024 | 8 186 669           | 80 476                                    |
| USD      | 70       | S                 | US 10YR NOTE FUTURE (CBT)                   | 19/09/2024 | 7 183 491           | 21 285                                    |
| USD      | 100      | P                 | US 2YR NOTE FUTURE (CBT)                    | 30/09/2024 | 19 054 700          | (9 476)                                   |
|          |          |                   |   |            | <b>Total:</b>       | <b>566 945</b>                            |

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

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

| Currency | Quantity | Purchase/<br>Sale | Description         | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---------------------|------------|---------------------|---|
| EUR      | 19       | P                 | EURO BUXL 30Y BONDS | 06/09/2024 | 2 474 560           | 4 060                                     |
| EUR      | 60       | S                 | EURO-BOBL FUTURE    | 06/09/2024 | 6 986 400           | (35 560)                                  |
| EUR      | 19       | S                 | EURO-BUND FUTURE    | 06/09/2024 | 2 500 780           | (13 210)                                  |
| EUR      | 106      | P                 | EURO-SCHATZ FUTURE  | 06/09/2024 | 11 204 200          | 35 780                                    |
|          |          |                   |                     |            | <b>Total:</b>       | <b>(8 930)</b>                            |

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

## BNP PARIBAS FUNDS

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

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

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

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

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

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

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

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

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

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

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

| Currency | Quantity | Purchase/<br>Sale | Description                               | Maturity   | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 1        | P                 | EURO BUXL 30Y BONDS                       | 06/09/2024 | 139 585             | 257                                       |
| EUR      | 9        | S                 | EURO-BOBL FUTURE                          | 06/09/2024 | 1 123 152           | (5 691)                                   |
| EUR      | 1        | S                 | EURO-BUND FUTURE                          | 06/09/2024 | 141 064             | (804)                                     |
| EUR      | 3        | S                 | EURO-SCHATZ FUTURE                        | 06/09/2024 | 339 852             | 0   |
| USD      | 8        | P                 | ULTRA 10 YEAR US TREASURY<br>NOTE FUTURES | 19/09/2024 | 908 250             | 3 250                                     |
| USD      | 2        | S                 | US 10YR NOTE FUTURE (CBT)                 | 19/09/2024 | 219 969             | (2 406)                                   |

## BNP PARIBAS FUNDS

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

| Currency | Quantity | Purchase/<br>Sale | Description                 | Maturity   | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|----------|----------|-------------------|-----------------------------|------------|---------------------|---|
| USD      | 4        | P                 | US 2YR NOTE FUTURE (CBT)    | 30/09/2024 | 816 875             | 797                                       |
| USD      | 19       | S                 | US 5YR NOTE FUTURE (CBT)    | 30/09/2024 | 2 024 984           | (14 101)                                  |
| GBP      | 6        | P                 | LONG GILT FUTURE (LIFFE)    | 26/09/2024 | 740 018             | 5 006                                     |
| JPY      | 1        | P                 | 10 YR MINI JGB FUTURE (SGX) | 11/09/2024 | 88 729              | (392)                                     |
| AUD      | 1        | P                 | AUST 10 YR BONDS FUTURE     | 16/09/2024 | 75 409              | (169)                                     |
| CAD      | 8        | P                 | CAN 10YR BOND FUTURE        | 18/09/2024 | 701 974             | 5 671                                     |
|          |          |                   |                             |            | <b>Total:</b>       | <b>(8 582)</b>                            |

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

#### **Sustainable Global Multi-Factor Equity**

| Currency | Quantity | Purchase/<br>Sale | Description   | Maturity   | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|----------|----------|-------------------|---------------|------------|---------------------|---|
| USD      | 75       | P                 | MSCI WORLD NR | 20/09/2024 | 8 440 500           | 81 595                                    |
|          |          |                   |               |            | <b>Total:</b>       | <b>81 595</b>                             |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 531 162.

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

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

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

## BNP PARIBAS FUNDS

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

#### **Sustainable Japan Multi-Factor Equity**

| Currency | Quantity | Purchase/<br>Sale | Description       | Maturity   | Nominal<br>(in JPY) | Net unrealised<br>gain/(loss)<br>(in JPY) |
|----------|----------|-------------------|-------------------|------------|---------------------|---|
| JPY      | 24       | P                 | TOPIX INDX FUTURE | 12/09/2024 | 674 520 000         | 8 180 200                                 |
|          |          |                   |                   |            | <b>Total:</b>       | <b>8 180 200</b>                          |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to JPY 27 687 916.

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

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

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

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

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---|------------|---------------------|---|
| EUR      | 8        | S                 | EURO BUXL 30Y BONDS                         | 06/09/2024 | 1 041 920           | (22 661)                                  |
| EUR      | 10       | S                 | EURO OAT FUTURE FRENCH GOVT<br>BOND 10YR 6% | 06/09/2024 | 1 231 200           | 6 200                                     |
| EUR      | 43       | P                 | EURO-BOBL FUTURE                            | 06/09/2024 | 5 006 920           | 44 720                                    |
| EUR      | 7        | S                 | EURO-BTP FUTURE                             | 06/09/2024 | 807 030             | 7 220                                     |
| EUR      | 9        | S                 | EURO-BUND FUTURE                            | 06/09/2024 | 1 184 580           | (19 350)                                  |
| EUR      | 67       | S                 | EURO STOXX PRICE                            | 20/09/2024 | 1 691 415           | 2 010                                     |
| EUR      | 79       | S                 | STOXX 600(SXXP)                             | 20/09/2024 | 2 031 090           | (2 178)                                   |
| USD      | 67       | P                 | EURO FX CURR FUTURE (CME)                   | 16/09/2024 | 8 401 959           | 11 331                                    |
| USD      | 15       | P                 | ULTRA LONG TERM US TREASURY<br>BOND FUTURE  | 19/09/2024 | 1 754 286           | 25 149                                    |
| USD      | 33       | P                 | US 10YR NOTE FUTURE (CBT)                   | 19/09/2024 | 3 386 503           | (3 849)                                   |
| JPY      | 9        | S                 | JPN 10Y BOND (TSE)                          | 12/09/2024 | 7 457 815           | (5 742)                                   |
|          |          |                   |   |            | <b>Total:</b>       | <b>42 850</b>                             |

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

## BNP PARIBAS FUNDS

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

#### **Sustainable Multi-Asset Growth**

| Currency | Quantity | Purchase/<br>Sale | Description         | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---------------------|------------|---------------------|---|
| EUR      | 106      | P                 | EURO BUXL 30Y BONDS | 06/09/2024 | 13 805 440          | 322 100                                   |
| EUR      | 210      | P                 | EURO-BOBL FUTURE    | 06/09/2024 | 24 452 400          | 218 400                                   |
|          |          |                   |                     |            | <b>Total:</b>       | <b>540 500</b>                            |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 236 289.

#### **Sustainable Multi-Asset Stability**

| Currency | Quantity | Purchase/<br>Sale | Description         | Maturity   | Nominal<br>(in EUR) | Net unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|---------------------|------------|---------------------|---|
| EUR      | 151      | P                 | EURO BUXL 30Y BONDS | 06/09/2024 | 19 666 240          | 458 240                                   |
| EUR      | 291      | P                 | EURO-BOBL FUTURE    | 06/09/2024 | 33 884 040          | 302 640                                   |
|          |          |                   |                     |            | <b>Total:</b>       | <b>760 880</b>                            |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 192 264.

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

| Currency | Quantity | Purchase/<br>Sale | Description                                | Maturity   | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|----------|----------|-------------------|--|------------|---------------------|---|
| USD      | 46       | P                 | ULTRA 10 YEAR US TREASURY<br>NOTE FUTURES  | 19/09/2024 | 5 222 438           | 33 937                                    |
| USD      | 11       | S                 | ULTRA LONG TERM US TREASURY<br>BOND FUTURE | 19/09/2024 | 1 378 781           | 27 688                                    |
| USD      | 45       | S                 | US 10YR NOTE FUTURE (CBT)                  | 19/09/2024 | 4 949 297           | 4 102                                     |
| USD      | 69       | P                 | US LONG BOND FUTURE (CBT)                  | 19/09/2024 | 8 163 563           | 58 594                                    |
| USD      | 68       | P                 | US 2YR NOTE FUTURE (CBT)                   | 30/09/2024 | 13 886 875          | 21 054                                    |
| USD      | 163      | S                 | US 5YR NOTE FUTURE (CBT)                   | 30/09/2024 | 17 372 234          | (68 625)                                  |
|          |          |                   |  |            | <b>Total:</b>       | <b>76 750</b>                             |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to USD 138 681.

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

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

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

## BNP PARIBAS FUNDS

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

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

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

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

#### **Target Risk Balanced**

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

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

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

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

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

# BNP PARIBAS FUNDS

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

### Brokers for Futures contracts:

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

### Note 12 - Forward foreign exchange contracts

As at 30 June 2024, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

#### Aqua

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

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

#### Asia Tech Innovators

| Currency | Purchase amount | Currency                            | Sale amount    |
|----------|-----------------|-------------------------------------|----------------|
| CZK      | 6 279 376       | CZK                                 | 3 139 688      |
| SGD      | 32 193          | SGD                                 | 16 258         |
| USD      | 146 192         | USD                                 | 295 789        |
|          |                 | <b>Net unrealised loss (in USD)</b> | <b>(3 345)</b> |

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

#### China Equity

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

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

#### Climate Impact

| Currency | Purchase amount | Currency | Sale amount |
|----------|-----------------|----------|-------------|
| AUD      | 1 964 519       | AUD      | 2 337 486   |
| CHF      | 309 538         | CAD      | 1 400 700   |
| CNH      | 1 131 432       | CHF      | 158 164     |
| EUR      | 31 808 803      | CNH      | 577 551     |
| GBP      | 9 355 994       | CNY      | 4 808 400   |
| HKD      | 20 636          | DKK      | 13 447 400  |
| SGD      | 3 238 845       | EUR      | 1 221 940   |
| USD      | 9 770 367       | GBP      | 8 380 701   |

## BNP PARIBAS FUNDS

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

| Currency | Purchase amount | Currency                            | Sale amount     |
|----------|-----------------|-------------------------------------|-----------------|
|          |                 | HKD                                 | 5 167 618       |
|          |                 | JPY                                 | 193 039 500     |
|          |                 | NOK                                 | 3 079 900       |
|          |                 | SEK                                 | 4 217 900       |
|          |                 | SGD                                 | 1 665 337       |
|          |                 | TWD                                 | 44 124 300      |
|          |                 | USD                                 | 37 516 459      |
|          |                 | <b>Net unrealised loss (in EUR)</b> | <b>(66 322)</b> |

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

#### **Consumer Innovators**

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

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

#### **Disruptive Technology**

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

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

#### **Ecosystem Restoration**

| Currency | Purchase amount | Currency                            | Sale amount   |
|----------|-----------------|-------------------------------------|---------------|
| CNH      | 71 500          | CAD                                 | 17 600        |
| CNY      | 1 585 000       | CHF                                 | 6 500         |
| CZK      | 16 896 418      | CNH                                 | 35 750        |
| EUR      | 2 269 560       | CNY                                 | 13 822 000    |
| GBP      | 7 370           | CZK                                 | 8 448 209     |
| JPY      | 1 058 824       | DKK                                 | 10 300        |
| SGD      | 7 151           | EUR                                 | 907 250       |
|          |                 | GBP                                 | 5 385         |
|          |                 | INR                                 | 1 578 500     |
|          |                 | MXN                                 | 115 700       |
|          |                 | NOK                                 | 10 200        |
|          |                 | SEK                                 | 28 800        |
|          |                 | SGD                                 | 3 530         |
|          |                 | USD                                 | 68 300        |
|          |                 | <b>Net unrealised gain (in EUR)</b> | <b>31 485</b> |

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



## BNP PARIBAS FUNDS

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

#### **Emerging Bond**

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

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

#### **Emerging Bond Opportunities**

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

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

#### **Energy Transition**

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

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

## BNP PARIBAS FUNDS

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

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

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

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

#### **Euro Bond Opportunities**

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

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

#### **Euro Corporate Bond**

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

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

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

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

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

## BNP PARIBAS FUNDS

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

#### **Euro Equity**

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

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

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

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

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

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

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

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

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

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

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

#### **Europe Convertible**

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

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

#### **Europe Growth**

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

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

## BNP PARIBAS FUNDS

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

#### **Europe Small Cap**

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

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

#### **Flexible Global Credit**

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

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

#### **Global Bond Opportunities**

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

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

#### **Global Convertible**

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

## BNP PARIBAS FUNDS

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

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

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

#### Global Enhanced Bond 36M

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

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

#### Global Environment

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

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

## BNP PARIBAS FUNDS

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

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

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

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

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

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

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

#### **Global Megatrends**

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

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

#### **Green Bond**

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

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

## BNP PARIBAS FUNDS

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

#### **Green Tigers**

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

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

#### **Health Care Innovators**

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

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

#### **Inclusive Growth**

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

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

#### **Japan Equity**

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

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

## BNP PARIBAS FUNDS

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

#### Japan Small Cap

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

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

#### Local Emerging Bond

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

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

#### Multi-Asset Opportunities

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

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

#### Multi-Asset Thematic

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



## BNP PARIBAS FUNDS

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

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

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

#### **Nordic Small Cap**

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

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

#### **RMB Bond**

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

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

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

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

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

#### **SMaRT Food**

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

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

# BNP PARIBAS FUNDS

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

### **Social Bond**

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

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

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

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

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

### **Sustainable Asian Cities Bond**

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

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

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

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

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

### **Sustainable Euro Bond**

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

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

### **Sustainable Euro Corporate Bond**

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

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

## BNP PARIBAS FUNDS

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

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

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

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

#### **Sustainable Europe Dividend**

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

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

#### **Sustainable Europe Value**

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

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

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

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

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

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

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

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

## BNP PARIBAS FUNDS

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

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

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

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

#### **Sustainable Global Multi-Factor Equity**

| Currency                            | Purchase amount | Currency | Sale amount      |
|-------------------------------------|-----------------|----------|------------------|
| EUR                                 | 21 614 962      | EUR      | 10 807 481       |
| USD                                 | 11 574 106      | USD      | 23 334 030       |
| <b>Net unrealised loss (in USD)</b> |                 |          | <b>(155 555)</b> |

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

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

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

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

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

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

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

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

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

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

#### **Sustainable Multi-Asset Growth**

| Currency | Purchase amount | Currency | Sale amount |
|----------|-----------------|----------|-------------|
| AUD      | 739 502         | AUD      | 369 751     |
| CAD      | 19 568          | CAD      | 9 784       |
| EUR      | 19 754 634      | EUR      | 15 830 052  |
| HKD      | 19 614          | HKD      | 9 807       |

## BNP PARIBAS FUNDS

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

| Currency                            | Purchase amount | Currency | Sale amount   |
|-------------------------------------|-----------------|----------|---------------|
| NOK                                 | 118 630 000     | NOK      | 118 630 000   |
| SGD                                 | 6 372 398       | SGD      | 3 186 199     |
| USD                                 | 596 109         | USD      | 7 373 055     |
| <b>Net unrealised gain (in EUR)</b> |                 |          | <b>38 206</b> |

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

#### **Sustainable Multi-Asset Stability**

| Currency                            | Purchase amount | Currency | Sale amount   |
|-------------------------------------|-----------------|----------|---------------|
| EUR                                 | 23 316 630      | EUR      | 14 291 946    |
| NOK                                 | 162 859 000     | NOK      | 162 859 000   |
|                                     |                 | USD      | 9 625 000     |
| <b>Net unrealised gain (in EUR)</b> |                 |          | <b>52 067</b> |

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

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

| Currency                            | Purchase amount | Currency | Sale amount        |
|-------------------------------------|-----------------|----------|--------------------|
| EUR                                 | 175 737 242     | EUR      | 93 405 048         |
| USD                                 | 100 074 740     | USD      | 189 832 616        |
| <b>Net unrealised loss (in USD)</b> |                 |          | <b>(1 354 955)</b> |

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

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

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

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

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

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

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

#### **Target Risk Balanced**

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

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

#### **US Growth**

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

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

## BNP PARIBAS FUNDS

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

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

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

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

#### **US Mid Cap**

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

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

#### **US Small Cap**

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

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

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

| Currency                            | Purchase amount | Currency | Sale amount      |
|-------------------------------------|-----------------|----------|------------------|
| CAD                                 | 19 710 000      | AUD      | 370 000          |
| EUR                                 | 101 290 698     | CAD      | 21 577 110       |
| GBP                                 | 16 040 000      | EUR      | 55 943 401       |
| JPY                                 | 268 900 000     | GBP      | 25 651 000       |
| USD                                 | 113 864 838     | JPY      | 892 122 000      |
|                                     |                 | USD      | 145 625 380      |
| <b>Net unrealised loss (in USD)</b> |                 |          | <b>(718 311)</b> |

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

#### **Counterparties to Forward foreign exchange contracts:**

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

## BNP PARIBAS FUNDS

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

#### Note 13 - Swaps

##### Credit Default Swaps

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

##### Emerging Bond

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received                      |
|------------|----------|------------|-------------------------------------|--|
| 1 800 000  | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 3 000 000  | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 1 200 000  | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 4 200 000  | USD      | 20/12/2026 | TURKEY REP OF 11.875% 00-15/01/2030 | 1.000%                                 |
| 4 200 000  | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 2 100 000  | USD      | 20/06/2027 | 1.000%                              | TURKEY REP OF 11.875% 00-15/01/2030    |
| 2 100 000  | USD      | 20/06/2027 | 1.000%                              | TURKEY REP OF 11.875% 00-15/01/2030    |
| 25 000 000 | USD      | 20/12/2027 | 1.000%                              | CDX EM CDSI S38 5Y PRC CORP 20/12/2027 |
|            |          |            | <b>Net unrealised loss (in USD)</b> | <b>(3 112 762)</b>                     |

##### Emerging Bond Opportunities

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received                      |
|------------|----------|------------|-------------------------------------|--|
| 2 600 000  | USD      | 20/12/2024 | REPSOU CDS USD SR 5Y D14 20/12/2024 | 1.000%                                 |
| 900 000    | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 1 400 000  | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 2 800 000  | USD      | 20/12/2026 | TURKEY REP OF 11.875% 00-15/01/2030 | 1.000%                                 |
| 2 800 000  | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 2 300 000  | USD      | 20/12/2026 | ARGENTINA 1% 20-20/12/2026          | 5.000%                                 |
| 1 400 000  | USD      | 20/06/2027 | 1.000%                              | TURKEY REP OF 11.875% 00-15/01/2030    |
| 1 400 000  | USD      | 20/06/2027 | 1.000%                              | TURKEY REP OF 11.875% 00-15/01/2030    |
| 15 000 000 | USD      | 20/12/2027 | 1.000%                              | CDX EM CDSI S38 5Y PRC CORP 20/12/2027 |
|            |          |            | <b>Net unrealised loss (in USD)</b> | <b>(2 295 736)</b>                     |

##### Enhanced Bond 6M

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

## BNP PARIBAS FUNDS

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

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

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

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

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

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

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

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

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

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

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

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

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



## BNP PARIBAS FUNDS

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

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

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

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

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

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

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

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

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received |
|------------|----------|------------|-------------------------------------|-------------------|
| 44 700 000 | USD      | 20/06/2029 | CDX IG CDSI S42 5Y CORP 20/06/2029  | 1.000%            |
|            |          |            | <b>Net unrealised gain (in USD)</b> | <b>926 129</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 |
|------------|----------|------------|---------------------------------------|-------------------|
| 15 580 000 | BRL      | 02/01/2029 | BRAZIL CETIP INTERBK DEPOSIT          | 11.260%           |
| 16 110 000 | BRL      | 02/01/2029 | BRAZIL CETIP INTERBK DEPOSIT          | 11.482%           |
| 15 650 000 | BRL      | 02/01/2029 | BRAZIL CETIP INTERBK DEPOSIT          | 11.263%           |
| 15 770 000 | BRL      | 02/01/2029 | BRAZIL CETIP INTERBK DEPOSIT          | 11.887%           |
| 15 640 000 | BRL      | 03/01/2029 | BRAZIL CETIP INTERBK DEPOSIT          | 11.800%           |
| 94 500 000 | THB      | 26/04/2034 | THAILAND OVERNIGHT REPO<br>AVERAGE 3M | 2.845%            |
|            |          |            | <b>Net unrealised loss (in USD)</b>   | <b>(315 670)</b>  |

## BNP PARIBAS FUNDS

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

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

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received            |
|------------|----------|------------|-------------------------------------|------------------------------|
| 90 000 000 | EUR      | 07/12/2026 | 2.605%                              | ESTER (EURO SHORT-TERM RATE) |
| 40 000 000 | EUR      | 19/12/2026 | 2.448%                              | ESTER (EURO SHORT-TERM RATE) |
| 55 000 000 | EUR      | 20/02/2028 | 2.573%                              | ESTER (EURO SHORT-TERM RATE) |
|            |          |            | <b>Net unrealised gain (in EUR)</b> | <b>1 480 043</b>             |

#### **Euro Bond Opportunities**

| Nominal    | Currency | Maturity   | Sub-fund paid                           | Sub-fund received                                 |
|------------|----------|------------|---|---|
| 48 900 000 | CAD      | 05/06/2026 | CANADA BANKER ACCEPTANCE                | 4.092%  |
| 8 900 000  | EUR      | 01/03/2029 | EURIBOR 6M                              | 3.012%  |
| 2 000 000  | EUR      | 01/03/2054 | 2.666%                                  | EURIBOR 6M  |
| 30 000 000 | GBP      | 15/11/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.733%  |
| 24 500 000 | GBP      | 17/01/2026 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.018%  |
| 7 000 000  | GBP      | 15/11/2033 | 4.022%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 5 700 000  | GBP      | 17/01/2034 | 4.322%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 19 900 000 | MXN      | 30/10/2033 | MXN SWAP (TIIE) 1M                      | 9.605%  |
| 24 600 000 | CAD      | 17/04/2026 | CANADA BANKER ACCEPTANCE                | 4.256%  |
| 24 100 000 | CAD      | 26/06/2026 | CANADA BANKER ACCEPTANCE                | 3.915%  |
| 11 100 000 | CAD      | 05/06/2034 | 3.446%                                  | CANADA BANKER ACCEPTANCE                          |
| 12 000 000 | GBP      | 12/02/2026 | SONIA                                   | 4.489%  |
| 12 000 000 | GBP      | 15/02/2026 | SONIA                                   | 4.461%  |
| 11 650 000 | GBP      | 08/03/2026 | SONIA                                   | 4.514%  |
| 17 400 000 | GBP      | 26/03/2026 | SONIA                                   | 4.381%  |
| 200 000    | GBP      | 21/02/2034 | SONIA                                   | 3.835%  |
| 25 800 000 | MXN      | 31/03/2034 | MXN SWAP (TIIE) 1M                      | 9.350%  |
| 84 700 000 | SEK      | 29/04/2029 | IBOR 3M                                 | 3.013%  |
| 12 000 000 | GBP      | 13/02/2026 | SONIA                                   | 4.619%  |
| 4 800 000  | GBP      | 21/02/2026 | SONIA                                   | 4.512%  |
|            |          |            | <b>Net unrealised loss (in EUR)</b>     | <b>(132 441)</b>                                  |

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

| Nominal   | Currency | Maturity   | Sub-fund paid | Sub-fund received |
|-----------|----------|------------|---------------|-------------------|
| 1 000 000 | EUR      | 20/06/2025 | EURIBOR 6M    | 3.597%            |
| 1 000 000 | EUR      | 16/05/2025 | EURIBOR 6M    | 3.295%            |
| 1 000 000 | EUR      | 19/09/2025 | EURIBOR 6M    | 3.320%            |
| 1 000 000 | EUR      | 23/01/2026 | EURIBOR 6M    | 3.472%            |
| 1 000 000 | EUR      | 23/01/2026 | EURIBOR 6M    | 3.471%            |
| 1 000 000 | EUR      | 27/03/2026 | EURIBOR 6M    | 3.360%            |
| 2 000 000 | EUR      | 29/05/2026 | EURIBOR 6M    | 3.405%            |

## BNP PARIBAS FUNDS

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

| Nominal   | Currency | Maturity   | Sub-fund paid                       | Sub-fund received |
|-----------|----------|------------|-------------------------------------|-------------------|
| 3 000 000 | EUR      | 11/09/2026 | EURIBOR 6M                          | 3.517%            |
| 2 000 000 | EUR      | 10/09/2027 | EURIBOR 6M                          | 3.363%            |
| 1 000 000 | EUR      | 08/09/2028 | EURIBOR 6M                          | 3.318%            |
| 1 000 000 | EUR      | 15/12/2028 | EURIBOR 6M                          | 3.314%            |
| 1 000 000 | EUR      | 28/02/2025 | EURIBOR 6M                          | 3.448%            |
| 1 000 000 | EUR      | 27/02/2026 | EURIBOR 6M                          | 2.900%            |
|           |          |            | <b>Net unrealised gain (in EUR)</b> | <b>71 687</b>     |

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

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received            |
|------------|----------|------------|-------------------------------------|------------------------------|
| 25 000 000 | EUR      | 16/11/2026 | 3.090%                              | ESTER (EURO SHORT-TERM RATE) |
| 15 000 000 | EUR      | 01/03/2029 | 2.617%                              | ESTER (EURO SHORT-TERM RATE) |
| 19 300 000 | EUR      | 20/02/2028 | 2.573%                              | ESTER (EURO SHORT-TERM RATE) |
| 15 000 000 | EUR      | 04/01/2028 | 2.237%                              | ESTER (EURO SHORT-TERM RATE) |
| 20 000 000 | EUR      | 09/01/2028 | 2.387%                              | ESTER (EURO SHORT-TERM RATE) |
| 15 000 000 | EUR      | 13/04/2028 | 2.646%                              | ESTER (EURO SHORT-TERM RATE) |
|            |          |            | <b>Net unrealised gain (in EUR)</b> | <b>683 425</b>               |

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

| Nominal    | Currency | Maturity   | Sub-fund paid                           | Sub-fund received                                 |
|------------|----------|------------|---|---|
| 65 214 917 | GBP      | 04/10/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.236%  |
| 75 000 000 | GBP      | 15/12/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.462%  |
| 75 000 000 | GBP      | 15/12/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.609%  |
| 15 314 243 | GBP      | 04/10/2033 | 4.547%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 15 000 000 | GBP      | 15/12/2033 | 3.812%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 19 000 000 | GBP      | 15/12/2033 | 3.688%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
|            |          |            | <b>Net unrealised loss (in EUR)</b>     | <b>(559 738)</b>                                  |

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

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received |
|------------|----------|------------|-------------------------------------|-------------------|
| 21 714 402 | EUR      | 18/06/2025 | EURIBOR 6M                          | 3.074%            |
| 11 533 316 | EUR      | 12/04/2029 | EURIBOR 6M                          | 2.760%            |
|            |          |            | <b>Net unrealised loss (in USD)</b> | <b>(59 051)</b>   |

## BNP PARIBAS FUNDS

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

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

| Nominal   | Currency | Maturity   | Sub-fund paid                           | Sub-fund received                                 |
|-----------|----------|------------|---|---|
| 4 100 000 | GBP      | 04/10/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.228%  |
| 960 000   | GBP      | 04/10/2033 | 4.531%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 4 100 000 | GBP      | 07/12/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.617%  |
| 8 265 000 | GBP      | 13/12/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.452%  |
| 960 000   | GBP      | 07/12/2033 | 3.807%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
|           |          |            | <b>Net unrealised loss (in EUR)</b>     | <b>(70 591)</b>                                   |

#### **Euro Money Market**

| Nominal    | Currency | Maturity   | Sub-fund paid | Sub-fund received            |
|------------|----------|------------|---------------|------------------------------|
| 14 000 000 | EUR      | 24/10/2024 | 3.829%        | ESTER (EURO SHORT-TERM RATE) |
| 19 000 000 | EUR      | 23/06/2025 | 3.366%        | ESTER (EURO SHORT-TERM RATE) |
| 24 000 000 | EUR      | 14/11/2024 | 3.747%        | ESTER (EURO SHORT-TERM RATE) |
| 9 600 000  | EUR      | 17/04/2025 | 3.436%        | ESTER (EURO SHORT-TERM RATE) |
| 14 500 000 | EUR      | 02/07/2024 | 3.684%        | ESTER (EURO SHORT-TERM RATE) |
| 9 800 000  | EUR      | 02/07/2024 | 3.837%        | ESTER (EURO SHORT-TERM RATE) |
| 9 000 000  | EUR      | 04/07/2024 | 3.865%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 15/07/2024 | 3.854%        | ESTER (EURO SHORT-TERM RATE) |
| 10 000 000 | EUR      | 18/07/2024 | 3.826%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 23/07/2024 | 3.854%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 26/07/2024 | 3.808%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 26/07/2024 | 3.807%        | ESTER (EURO SHORT-TERM RATE) |
| 14 400 000 | EUR      | 31/07/2024 | 3.792%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 13/08/2024 | 3.784%        | ESTER (EURO SHORT-TERM RATE) |
| 19 000 000 | EUR      | 23/08/2024 | 3.768%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 27/08/2024 | 3.762%        | ESTER (EURO SHORT-TERM RATE) |
| 24 000 000 | EUR      | 29/08/2024 | 3.800%        | ESTER (EURO SHORT-TERM RATE) |
| 7 800 000  | EUR      | 29/08/2024 | 3.780%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 02/09/2024 | 3.741%        | ESTER (EURO SHORT-TERM RATE) |
| 19 000 000 | EUR      | 09/09/2024 | 3.778%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 12/09/2024 | 3.797%        | ESTER (EURO SHORT-TERM RATE) |
| 9 900 000  | EUR      | 12/09/2024 | 3.670%        | ESTER (EURO SHORT-TERM RATE) |
| 11 400 000 | EUR      | 27/09/2024 | 3.909%        | ESTER (EURO SHORT-TERM RATE) |
| 3 500 000  | EUR      | 03/10/2024 | 3.893%        | ESTER (EURO SHORT-TERM RATE) |
| 33 500 000 | EUR      | 03/10/2024 | 3.900%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 04/10/2024 | 3.900%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 04/10/2024 | 3.902%        | ESTER (EURO SHORT-TERM RATE) |

## BNP PARIBAS FUNDS

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

| Nominal    | Currency | Maturity   | Sub-fund paid | Sub-fund received            |
|------------|----------|------------|---------------|------------------------------|
| 10 800 000 | EUR      | 08/10/2024 | 3.694%        | ESTER (EURO SHORT-TERM RATE) |
| 19 000 000 | EUR      | 08/10/2024 | 3.858%        | ESTER (EURO SHORT-TERM RATE) |
| 19 000 000 | EUR      | 11/10/2024 | 3.824%        | ESTER (EURO SHORT-TERM RATE) |
| 23 500 000 | EUR      | 11/10/2024 | 3.835%        | ESTER (EURO SHORT-TERM RATE) |
| 14 000 000 | EUR      | 14/10/2024 | 3.839%        | ESTER (EURO SHORT-TERM RATE) |
| 14 300 000 | EUR      | 28/10/2024 | 3.833%        | ESTER (EURO SHORT-TERM RATE) |
| 14 000 000 | EUR      | 04/11/2024 | 3.689%        | ESTER (EURO SHORT-TERM RATE) |
| 14 500 000 | EUR      | 05/11/2024 | 3.721%        | ESTER (EURO SHORT-TERM RATE) |
| 11 500 000 | EUR      | 12/11/2024 | 3.732%        | ESTER (EURO SHORT-TERM RATE) |
| 5 700 000  | EUR      | 13/11/2024 | 3.738%        | ESTER (EURO SHORT-TERM RATE) |
| 5 800 000  | EUR      | 02/12/2024 | 3.563%        | ESTER (EURO SHORT-TERM RATE) |
| 13 500 000 | EUR      | 05/12/2024 | 3.615%        | ESTER (EURO SHORT-TERM RATE) |
| 24 000 000 | EUR      | 05/12/2024 | 3.387%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 11/12/2024 | 3.428%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 13/12/2024 | 3.436%        | ESTER (EURO SHORT-TERM RATE) |
| 22 000 000 | EUR      | 10/07/2024 | 3.721%        | ESTER (EURO SHORT-TERM RATE) |
| 8 000 000  | EUR      | 22/07/2024 | 3.763%        | ESTER (EURO SHORT-TERM RATE) |
| 19 500 000 | EUR      | 29/07/2024 | 3.740%        | ESTER (EURO SHORT-TERM RATE) |
| 24 500 000 | EUR      | 26/08/2024 | 3.718%        | ESTER (EURO SHORT-TERM RATE) |
| 49 500 000 | EUR      | 03/09/2024 | 3.691%        | ESTER (EURO SHORT-TERM RATE) |
| 14 500 000 | EUR      | 04/09/2024 | 3.797%        | ESTER (EURO SHORT-TERM RATE) |
| 9 800 000  | EUR      | 06/09/2024 | 3.745%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 10/09/2024 | 3.672%        | ESTER (EURO SHORT-TERM RATE) |
| 24 500 000 | EUR      | 07/10/2024 | 3.656%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 07/10/2024 | 3.655%        | ESTER (EURO SHORT-TERM RATE) |
| 19 600 000 | EUR      | 18/11/2024 | 3.635%        | ESTER (EURO SHORT-TERM RATE) |
| 24 000 000 | EUR      | 22/11/2024 | 3.605%        | ESTER (EURO SHORT-TERM RATE) |
| 24 500 000 | EUR      | 25/11/2024 | 3.623%        | ESTER (EURO SHORT-TERM RATE) |
| 19 000 000 | EUR      | 25/11/2024 | 3.615%        | ESTER (EURO SHORT-TERM RATE) |
| 8 500 000  | EUR      | 07/01/2025 | 3.301%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 13/01/2025 | 3.548%        | ESTER (EURO SHORT-TERM RATE) |
| 10 000 000 | EUR      | 17/01/2025 | 3.542%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 21/01/2025 | 3.390%        | ESTER (EURO SHORT-TERM RATE) |
| 14 500 000 | EUR      | 22/01/2025 | 3.376%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 27/01/2025 | 3.526%        | ESTER (EURO SHORT-TERM RATE) |
| 24 000 000 | EUR      | 27/01/2025 | 3.372%        | ESTER (EURO SHORT-TERM RATE) |
| 5 000 000  | EUR      | 13/02/2025 | 3.361%        | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 20/02/2025 | 3.433%        | ESTER (EURO SHORT-TERM RATE) |
| 7 200 000  | EUR      | 25/02/2025 | 3.464%        | ESTER (EURO SHORT-TERM RATE) |

## BNP PARIBAS FUNDS

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

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received            |
|------------|----------|------------|-------------------------------------|------------------------------|
| 9 500 000  | EUR      | 25/02/2025 | 3.509%                              | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 14/03/2025 | 3.496%                              | ESTER (EURO SHORT-TERM RATE) |
| 3 500 000  | EUR      | 19/03/2025 | 3.498%                              | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 06/05/2025 | 3.458%                              | ESTER (EURO SHORT-TERM RATE) |
| 14 400 000 | EUR      | 29/05/2025 | 3.462%                              | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 05/06/2025 | 3.428%                              | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 05/06/2025 | 3.430%                              | ESTER (EURO SHORT-TERM RATE) |
| 14 500 000 | EUR      | 05/06/2025 | 3.427%                              | ESTER (EURO SHORT-TERM RATE) |
| 9 500 000  | EUR      | 09/06/2025 | 3.411%                              | ESTER (EURO SHORT-TERM RATE) |
| 19 000 000 | EUR      | 09/06/2025 | 3.458%                              | ESTER (EURO SHORT-TERM RATE) |
| 14 000 000 | EUR      | 25/06/2025 | 3.334%                              | ESTER (EURO SHORT-TERM RATE) |
|            |          |            | <b>Net unrealised loss (in EUR)</b> | <b>(118 064)</b>             |

#### Global Bond Opportunities

| Nominal     | Currency | Maturity   | Sub-fund paid                           | Sub-fund received                                 |
|-------------|----------|------------|---|---|
| 106 900 000 | CAD      | 05/06/2026 | CANADA BANKER ACCEPTANCE                | 4.092%  |
| 11 900 000  | GBP      | 23/05/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.744%  |
| 22 600 000  | EUR      | 01/03/2029 | EURIBOR 6M                              | 3.012%  |
| 4 500 000   | EUR      | 01/03/2054 | 2.666%                                  | EURIBOR 6M  |
| 35 200 000  | GBP      | 30/08/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.575%  |
| 11 500 000  | GBP      | 15/11/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.733%  |
| 68 000 000  | GBP      | 17/01/2026 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.018%  |
| 10 300 000  | GBP      | 15/11/2033 | 4.022%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 15 900 000  | GBP      | 17/01/2034 | 4.322%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 56 200 000  | MXN      | 30/10/2033 | MXN SWAP (TIIE) 1M                      | 9.690%  |
| 2 700 000   | USD      | 20/12/2033 | 3.582%                                  | SOFR (SECURED OVERNIGHT FINANCING RATE)           |
| 59 600 000  | AUD      | 15/05/2026 | 4.444%                                  | AUST BANK BILL 6M                                 |
| 64 200 000  | CAD      | 17/04/2026 | CANADA BANKER ACCEPTANCE                | 4.256%  |
| 52 100 000  | CAD      | 26/06/2026 | CANADA BANKER ACCEPTANCE                | 3.915%  |
| 24 300 000  | CAD      | 05/06/2034 | 3.446%                                  | CANADA BANKER ACCEPTANCE                          |
| 31 200 000  | GBP      | 12/02/2026 | SONIA                                   | 4.489%  |
| 31 200 000  | GBP      | 15/02/2026 | SONIA                                   | 4.461%  |
| 30 750 000  | GBP      | 08/03/2026 | SONIA                                   | 4.514%  |

## BNP PARIBAS FUNDS

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

| Nominal     | Currency | Maturity   | Sub-fund paid                       | Sub-fund received   |
|-------------|----------|------------|-------------------------------------|---------------------|
| 47 200 000  | GBP      | 26/03/2026 | SONIA                               | 4.381%              |
| 3 600 000   | GBP      | 21/02/2034 | SONIA OVERNIGHT                     | 3.835%              |
| 68 500 000  | MXN      | 31/03/2034 | MXN SWAP (TIIE) 1M                  | 9.350%              |
| 84 000 000  | MXN      | 04/04/2034 | MXN SWAP (TIIE) 1M                  | 9.480%              |
| 215 200 000 | SEK      | 29/04/2029 | IBOR 3M                             | 3.013%              |
| 38 500 000  | USD      | 25/06/2026 | SOFR                                | 4.533%              |
| 2 200 000   | USD      | 15/04/2034 | 4.179%                              | SOFR RATES AVERAGES |
|             |          |            | <b>Net unrealised gain (in EUR)</b> | <b>190 247</b>      |

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

| Nominal     | Currency | Maturity   | Sub-fund paid                           | Sub-fund received                                 |
|-------------|----------|------------|---|---|
| 109 000 000 | CAD      | 05/06/2026 | CANADA BANKER ACCEPTANCE                | 4.092%  |
| 9 500 000   | EUR      | 01/03/2029 | EURIBOR 6M                              | 3.012%  |
| 2 200 000   | EUR      | 01/03/2054 | 2.666%                                  | EURIBOR 6M  |
| 39 400 000  | GBP      | 15/11/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.733%  |
| 29 900 000  | GBP      | 17/01/2026 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.018%  |
| 9 100 000   | GBP      | 15/11/2033 | 4.022%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 7 000 000   | GBP      | 17/01/2034 | 4.322%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 13 200 000  | GBP      | 27/11/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.883%  |
| 60 000 000  | CAD      | 17/04/2026 | CANADA BANKER ACCEPTANCE                | 4.256%  |
| 46 300 000  | CAD      | 26/06/2026 | CANADA BANKER ACCEPTANCE                | 3.915%  |
| 24 700 000  | CAD      | 05/06/2034 | 3.446%                                  | CANADA BANKER ACCEPTANCE                          |
| 20 700 000  | GBP      | 12/02/2026 | SONIA                                   | 4.489%  |
| 20 900 000  | GBP      | 15/02/2026 | SONIA                                   | 4.461%  |
| 4 100 000   | GBP      | 08/03/2026 | SONIA                                   | 4.517%  |
| 41 600 000  | GBP      | 08/03/2026 | SONIA                                   | 4.514%  |
| 15 700 000  | GBP      | 26/03/2026 | SONIA                                   | 4.381%  |
| 1 000 000   | GBP      | 21/02/2034 | SONIA                                   | 3.834%  |
| 237 500 000 | SEK      | 29/04/2029 | IBOR 3M                                 | 3.013%  |
| 20 800 000  | GBP      | 13/02/2026 | SONIA                                   | 4.619%  |
| 11 900 000  | GBP      | 21/02/2026 | SONIA                                   | 4.512%  |
| 18 800 000  | GBP      | 26/01/2026 | SONIA                                   | 4.365%  |
| 17 000 000  | GBP      | 23/02/2026 | SONIA                                   | 4.575%  |
| 30 200 000  | GBP      | 07/03/2026 | SONIA                                   | 4.544%  |
| 4 400 000   | GBP      | 26/01/2034 | 3.769%                                  | SONIA   |
| 6 500 000   | GBP      | 07/03/2034 | 3.731%                                  | SONIA   |
|             |          |            | <b>Net unrealised gain (in EUR)</b>     | <b>59 409</b>                                     |

## BNP PARIBAS FUNDS

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

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

| Nominal    | Currency | Maturity   | Sub-fund paid                           | Sub-fund received                                 |
|------------|----------|------------|---|---|
| 5 456 422  | GBP      | 04/10/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.214%  |
| 5 456 422  | GBP      | 04/10/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 5.211%  |
| 1 290 000  | GBP      | 04/10/2033 | 4.516%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 1 290 000  | GBP      | 04/10/2033 | 4.511%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
| 11 237 000 | GBP      | 07/12/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.619%  |
| 22 198 000 | GBP      | 13/12/2025 | SONIA (STERLING INTERBANK AVERAGE RATE) | 4.445%  |
| 2 578 000  | GBP      | 07/12/2033 | 3.813%                                  | SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) |
|            |          |            | <b>Net unrealised loss (in EUR)</b>     | <b>(194 814)</b>                                  |

#### **Local Emerging Bond**

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

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

| Nominal    | Currency | Maturity   | Sub-fund paid | Sub-fund received |
|------------|----------|------------|---------------|-------------------|
| 2 000 000  | EUR      | 20/06/2025 | EURIBOR 6M    | 3.172%            |
| 1 000 000  | EUR      | 25/04/2025 | EURIBOR 6M    | 3.582%            |
| 2 000 000  | EUR      | 16/05/2025 | EURIBOR 6M    | 3.135%            |
| 3 000 000  | EUR      | 19/09/2025 | EURIBOR 6M    | 3.231%            |
| 5 000 000  | EUR      | 28/11/2025 | EURIBOR 6M    | 3.204%            |
| 5 000 000  | EUR      | 23/01/2026 | EURIBOR 6M    | 3.390%            |
| 3 000 000  | EUR      | 27/03/2026 | EURIBOR 6M    | 3.351%            |
| 22 000 000 | EUR      | 22/05/2026 | EURIBOR 6M    | 3.189%            |
| 10 000 000 | EUR      | 11/06/2027 | EURIBOR 6M    | 3.227%            |
| 10 000 000 | EUR      | 17/12/2027 | EURIBOR 6M    | 3.212%            |
| 8 000 000  | EUR      | 28/04/2028 | EURIBOR 6M    | 3.163%            |
| 4 000 000  | EUR      | 23/06/2028 | EURIBOR 6M    | 3.270%            |
| 19 000 000 | EUR      | 11/09/2026 | EURIBOR 6M    | 3.517%            |
| 20 000 000 | EUR      | 10/09/2027 | EURIBOR 6M    | 3.363%            |



## BNP PARIBAS FUNDS

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

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received |
|------------|----------|------------|-------------------------------------|-------------------|
| 9 000 000  | EUR      | 08/09/2028 | EURIBOR 6M                          | 3.318%            |
| 10 000 000 | EUR      | 15/12/2028 | EURIBOR 6M                          | 3.314%            |
| 1 000 000  | EUR      | 28/02/2025 | EURIBOR 6M                          | 3.448%            |
| 1 000 000  | EUR      | 27/02/2026 | EURIBOR 6M                          | 2.900%            |
|            |          |            | <b>Net unrealised gain (in EUR)</b> | <b>812 405</b>    |

#### **USD Money Market**

| Nominal    | Currency | Maturity   | Sub-fund paid | Sub-fund received               |
|------------|----------|------------|---------------|---------------------------------|
| 9 500 000  | USD      | 02/01/2025 | 4.748%        | ESTER (EURO SHORT-TERM RATE)    |
| 4 700 000  | USD      | 17/04/2025 | 5.196%        | ESTER (EURO SHORT-TERM RATE)    |
| 9 400 000  | USD      | 11/10/2024 | 5.351%        | FEDERAL FUNDS EFFECTIVE RATE US |
| 5 500 000  | USD      | 04/11/2024 | 5.210%        | ESTER (EURO SHORT-TERM RATE)    |
| 14 000 000 | USD      | 12/11/2024 | 5.320%        | FEDERAL FUNDS EFFECTIVE RATE US |
| 9 400 000  | USD      | 20/08/2024 | 5.357%        | FEDERAL FUNDS EFFECTIVE RATE US |
| 6 500 000  | USD      | 22/08/2024 | 5.402%        | FEDERAL FUNDS EFFECTIVE RATE US |
| 9 300 000  | USD      | 30/08/2024 | 5.406%        | FEDERAL FUNDS EFFECTIVE RATE US |
| 9 400 000  | USD      | 11/09/2024 | 5.419%        | FEDERAL FUNDS EFFECTIVE RATE US |
| 9 400 000  | USD      | 09/10/2024 | 5.446%        | FEDERAL FUNDS EFFECTIVE RATE US |
| 14 000 000 | USD      | 07/01/2025 | 4.840%        | ESTER (EURO SHORT-TERM RATE)    |
| 9 500 000  | USD      | 21/01/2025 | 4.777%        | ESTER (EURO SHORT-TERM RATE)    |
| 5 500 000  | USD      | 05/06/2025 | 5.133%        | ESTER (EURO SHORT-TERM RATE)    |
| 4 500 000  | USD      | 16/01/2025 | 4.668%        | ESTER (EURO SHORT-TERM RATE)    |
| 14 200 000 | USD      | 29/01/2025 | 4.768%        | ESTER (EURO SHORT-TERM RATE)    |
| 23 500 000 | USD      | 05/02/2025 | 4.886%        | ESTER (EURO SHORT-TERM RATE)    |
| 9 500 000  | USD      | 21/02/2025 | 5.254%        | ESTER (EURO SHORT-TERM RATE)    |
| 9 500 000  | USD      | 21/02/2025 | 4.998%        | ESTER (EURO SHORT-TERM RATE)    |
| 6 500 000  | USD      | 07/04/2025 | 5.042%        | ESTER (EURO SHORT-TERM RATE)    |

## BNP PARIBAS FUNDS

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

| Nominal   | Currency | Maturity   | Sub-fund paid                       | Sub-fund received            |
|-----------|----------|------------|-------------------------------------|------------------------------|
| 4 500 000 | USD      | 10/04/2025 | 5.085%                              | ESTER (EURO SHORT-TERM RATE) |
| 4 500 000 | USD      | 20/05/2025 | 5.131%                              | ESTER (EURO SHORT-TERM RATE) |
| 4 500 000 | USD      | 04/06/2025 | 5.176%                              | ESTER (EURO SHORT-TERM RATE) |
| 5 500 000 | USD      | 04/06/2025 | 5.165%                              | ESTER (EURO SHORT-TERM RATE) |
| 4 800 000 | USD      | 06/06/2025 | 5.115%                              | ESTER (EURO SHORT-TERM RATE) |
| 9 400 000 | USD      | 10/06/2025 | 5.067%                              | ESTER (EURO SHORT-TERM RATE) |
| 4 500 000 | USD      | 18/06/2025 | 5.073%                              | ESTER (EURO SHORT-TERM RATE) |
| 4 500 000 | USD      | 26/06/2025 | 5.021%                              | ESTER (EURO SHORT-TERM RATE) |
|           |          |            | <b>Net unrealised gain (in USD)</b> | <b>241 237</b>               |

### Inflation Swaps

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

### *Euro Bond Opportunities*

| Nominal   | Currency | Maturity   | Sub-fund paid                       | Sub-fund received          |
|-----------|----------|------------|-------------------------------------|----------------------------|
| 6 700 000 | EUR      | 15/05/2034 | FRANCE CPI EX TOBACCO               | 2.269%                     |
| 8 100 000 | USD      | 07/05/2034 | 2.609%                              | US CPI URBAN CONSUMERS NSA |
| 8 100 000 | USD      | 16/05/2034 | 2.566%                              | US CPI URBAN CONSUMERS NSA |
|           |          |            | <b>Net unrealised gain (in EUR)</b> | <b>14 264</b>              |

### *Euro Government Bond*

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received |
|------------|----------|------------|-------------------------------------|-------------------|
| 7 243 720  | EUR      | 15/07/2052 | 0.000%                              | 2.345%            |
| 35 101 415 | EUR      | 15/02/2033 | 2.295%                              | 0.000%            |
| 34 555 355 | EUR      | 15/02/2043 | 0.000%                              | 2.441%            |
| 59 000 000 | EUR      | 15/06/2026 | FRANCE CPI EX TOBACCO               | 1.981%            |
| 15 000 000 | GBP      | 15/05/2044 | UK RPI ALL ITEMS NSA                | 3.448%            |
|            |          |            | <b>Net unrealised loss (in EUR)</b> | <b>(240 681)</b>  |

### *Euro Inflation-Linked Bond*

| Nominal | Currency | Maturity   | Sub-fund paid | Sub-fund received |
|---------|----------|------------|---------------|-------------------|
| 420 000 | EUR      | 15/03/2052 | HICPXT 0D     | 2.540%            |
| 420 000 | EUR      | 15/03/2052 | HICPXT 0D     | 2.560%            |
| 600 000 | USD      | 17/03/2052 | 2.763%        | USCPI 0D          |
| 640 000 | USD      | 29/03/2052 | 2.690%        | USCPI 0D          |

## BNP PARIBAS FUNDS

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

| Nominal    | Currency | Maturity   | Sub-fund paid                       | Sub-fund received           |
|------------|----------|------------|-------------------------------------|-----------------------------|
| 7 440 000  | EUR      | 15/02/2033 | 2.310%                              | 0.000%                      |
| 7 440 000  | EUR      | 15/02/2043 | 0.000%                              | 2.445%                      |
| 1 792 000  | EUR      | 15/12/2053 | 0.000%                              | 2.431%                      |
| 1 974 000  | EUR      | 15/11/2053 | FRANCE CPI EX TOBACCO<br>(CPTFEMU)  | 2.553%                      |
| 2 953 000  | USD      | 21/11/2053 | 2.599%                              | 0.000%                      |
| 2 730 000  | USD      | 02/01/2054 | 2.403%                              | US CPI URBAN CONSUMERS NASA |
| 14 137 000 | EUR      | 15/06/2026 | FRANCE CPI EX TOBACCO               | 1.981%                      |
| 1 316 000  | GBP      | 15/04/2044 | UK RPI ALL ITEMS NSA                | 3.576%                      |
| 3 580 000  | USD      | 11/04/2027 | 2.536%                              | US CPI URBAN CONSUMERS NSA  |
| 790 000    | USD      | 17/01/2044 | 2.460%                              | US CPI URBAN CONSUMERS NSA  |
|            |          |            | <b>Net unrealised gain (in EUR)</b> | <b>65 594</b>               |

#### **Global Bond Opportunities**

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

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

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

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

| Nominal    | Currency | Maturity   | Sub-fund paid                         | Sub-fund received           |
|------------|----------|------------|---------------------------------------|-----------------------------|
| 1 430 000  | EUR      | 15/03/2052 | HICPXT 0D                             | 2.555%                      |
| 1 440 000  | EUR      | 15/03/2052 | HICPXT 0D                             | 2.540%                      |
| 2 080 000  | USD      | 17/03/2052 | 2.763%                                | USCPI 0D                    |
| 2 200 000  | USD      | 29/03/2052 | 2.690%                                | USCPI 0D                    |
| 4 560 000  | EUR      | 15/02/2033 | 2.310%                                | 0.000%                      |
| 4 560 000  | EUR      | 15/02/2043 | 0.000%                                | 2.445%                      |
| 900 000    | EUR      | 15/11/2053 | FRANCE CPI EX TOBACCO<br>(CPTFEMU)    | 2.553%                      |
| 890 000    | EUR      | 15/11/2053 | FRANCE CPI EX TOBACCO<br>(CPTFEMU)    | 2.553%                      |
| 1 397 000  | USD      | 21/11/2053 | 2.599%                                | US CPI URBAN CONSUMERS NASA |
| 1 331 000  | USD      | 21/11/2053 | 2.599%                                | US CPI URBAN CONSUMERS NASA |
| 12 564 000 | EUR      | 15/06/2026 | FRANCE CPI EX TOBACCO                 | 1.981%                      |
| 1 170 000  | GBP      | 15/04/2044 | UK RPI ALL ITEMS NSA (UKRPI<br>INDEX) | 3.576%                      |

## BNP PARIBAS FUNDS

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

| Nominal   | Currency | Maturity   | Sub-fund paid                       | Sub-fund received          |
|-----------|----------|------------|-------------------------------------|----------------------------|
| 9 370 000 | USD      | 11/04/2027 | 2.536%                              | US CPI URBAN CONSUMERS NSA |
| 706 000   | USD      | 17/01/2044 | 2.459%                              | US CPI URBAN CONSUMERS NSA |
|           |          |            | <b>Net unrealised loss (in EUR)</b> | <b>(139 749)</b>           |

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

| Nominal   | Currency | Maturity   | Sub-fund paid                       | Sub-fund received                         |
|-----------|----------|------------|-------------------------------------|---|
| 1 220 000 | USD      | 02/06/2043 | 0.500%                              | BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P) |
| 700 000   | USD      | 21/06/2043 | 0.500%                              | BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P) |
| 4 234 120 | USD      | 06/07/2043 | 0.500%                              | BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P) |
|           |          |            | <b>Net unrealised gain (in EUR)</b> | <b>67 559</b>                             |

#### **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.

#### **Seasons**

| Nominal     | % of net assets engaged | Counterparty                                 | Currency | Maturity   | Sub-fund paid                       | Sub-fund received              |
|-------------|-------------------------|--|----------|------------|-------------------------------------|--------------------------------|
| 137 617 865 | 22.87%                  | JP MORGAN SECURITIES LIMITED, UNITED KINGDOM | EUR      | 30/06/2027 | PERFORMANCE OF BASKET SHARES (*)    | EURIBOR 3M +SPREAD             |
| 235 000 000 | 39.05%                  | JP MORGAN, GERMANY                           | EUR      | 05/06/2029 | PERFORMANCE OF BASKET SHARES (*)    | EURIBOR 3M +SPREAD             |
| 10 000 000  | 1.66%                   | JP MORGAN, GERMANY                           | EUR      | 09/10/2024 | PERFORMANCE OF BASKET SHARES (*)    | ESTER CAPI (EUR) RI 3M +SPREAD |
| 45 000 000  | 7.48%                   | JP MORGAN SECURITIES LIMITED, UNITED KINGDOM | EUR      | 22/04/2025 | PERFORMANCE OF BASKET SHARES (*)    | ESTER CAPI (EUR) RI 3M +SPREAD |
|             |                         |  |          |            | <b>Net unrealised loss (in EUR)</b> | <b>(28 020 188)</b>            |

# BNP PARIBAS FUNDS

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

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

|                              |                                  |                              |
|------------------------------|----------------------------------|------------------------------|
| A2A SPA                      | ENGIE                            | PUBLICIS GROUPE              |
| AIR LIQUIDE SA               | ENI S.P.A.                       | RANDSTAD HOLDING NV          |
| ALLIANZ SE - REG             | FINECOBANK SPA                   | SANOFI AVENTIS               |
| AMUNDI SA                    | ASSICURAZIONI GENERALI           | SIEMENS AG - REG             |
| ANHEUSER - BUSCH INBEV SA/NV | ING GROEP NV                     | SNAM SPA                     |
| ATOS SE                      | INTESA SANPAOLO                  | SOCIETE GENERALE SA          |
| AXA SA                       | KERING                           | SODEXO SA                    |
| BANCO BPM SPA                | KONINKLIJKE AHOLD DELHAIZE       | STELLANTIS NV                |
| BEIERSDORF AG                | LEGRAND SA                       | TERNA SPA                    |
| BNP PARIBAS                  | LVMH MOET HENNESSY LOUIS VUITTON | TOTAL SA                     |
| BPER BANCA                   | MEDIOBANCA SPA                   | UNICREDIT SPA                |
| CAPGEMINI SE                 | MICHELIN (CGDE)                  | UNIPOL GRUPPO FINANZIARIO SP |
| CARREFOUR SA                 | MONCLER SPA                      | VALEO SA                     |
| CREDIT AGRICOLE SA           | ORANGE                           | VEOLIA ENVIRONNEMENT         |
| DANONE                       | PERNOD RICARD SA                 | VINCI SA                     |
| DEUTSCHE TELEKOM AG - REG    | PLUXEE NV                        | VIVENDI                      |
| ENEL SPA                     | POSTE ITALIANE SPA               |                              |

### Counterparties to Swaps contracts:

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

Note that all TRS are settled on a bilateral mode.

### Note 14 - Contracts for Difference (CFD)

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

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

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

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

| Currency | Quantity | Purchase/<br>Sale | Description           | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|----------|----------|-------------------|-----------------------|---------------------|---|
| USD      | 2 613    | S                 | ACUITY BRANDS INC-W/D | 630 883             | 0   |
| USD      | 1 705    | S                 | TEXAS INSTRUMENTS INC | 331 674             | 0   |
| USD      | 6 500    | S                 | DOW INC               | 344 825             | 0   |
| USD      | 4 250    | S                 | DOW INC               | 225 463             | 0   |

## BNP PARIBAS FUNDS

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

| Currency      | Quantity | Purchase/<br>Sale | Description                     | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|---------------|----------|-------------------|---------------------------------|---------------------|---|
| USD           | 10 969   | S                 | MSBNRNW                         | 1 119 532           | 23 903                                    |
| EUR           | 26 000   | S                 | ENAGAS SA                       | 387 052             | 0   |
| EUR           | 50 839   | S                 | IBERDROLA SA                    | 660 107             | 0   |
| EUR           | 4 000    | S                 | VOLKSWAGEN AG-PREF              | 451 850             | 0   |
| GBP           | 12 000   | S                 | ISHARES CORE EM IMI ACC         | 411 382             | 0   |
| HKD           | 265 000  | S                 | GEELY AUTOMOBILE<br>HOLDINGS LT | 298 351             | 0   |
| SEK           | 12 000   | S                 | ABB LTD-REG                     | 666 279             | 0   |
| USD           | 4 190    | S                 | ADVANCED MICRO DEVICES          | 679 660             | 0   |
| USD           | 1 013    | S                 | EATON CORP PLC                  | 317 626             | 0   |
| USD           | 6 277    | S                 | ENERSYS                         | 649 795             | 0   |
| USD           | 57 000   | S                 | ISHARES MSCI INDIA UCITS ETF    | 570 684             | 0   |
| USD           | 11 206   | S                 | NEXTRACKER INC-CL A             | 525 337             | 0   |
| USD           | 3 500    | S                 | REPUBLIC SERVICES INC           | 680 190             | 0   |
| USD           | 31 806   | S                 | SUNRUN INC                      | 377 219             | 0   |
| <b>Total:</b> |          |                   |                                 |                     | <b>23 903</b>                             |

#### Global Convertible

| Currency      | Quantity  | Purchase/<br>Sale | Description                                 | Nominal<br>(in USD) | Net unrealised<br>gain/(loss)<br>(in USD) |
|---------------|-----------|-------------------|---|---------------------|---|
| EUR           | 6 000 000 | P                 | DELIVERY HERO AG 3.25% 23-<br>21/02/2030 CV | 5 578 461           | (489 153)                                 |
| EUR           | 36 323    | S                 | DELIVERY HERO SE                            | 862 282             | 224 232                                   |
| EUR           | 2 000 000 | S                 | SCHNEIDER ELEC 1.97% 23-<br>27/11/2030 CV   | 2 593 229           | 32 569                                    |
| EUR           | 4 500 000 | P                 | SIMON GLOBAL DEV 3.5% 23-<br>14/11/2026 CV  | 5 003 590           | (88 886)                                  |
| <b>Total:</b> |           |                   |   |                     | <b>(321 238)</b>                          |

#### Brokers for Contracts for difference:

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

#### Note 15 - Options positions

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

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

#### Enhanced Bond 6M

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

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

## BNP PARIBAS FUNDS

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

#### **Euro Bond**

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

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

#### **Euro Bond Opportunities**

| Currency | Quantity   | Purchase/<br>Sale | Description                      | Maturity<br>date | Strike  | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|----------|------------|-------------------|----------------------------------|------------------|---------|---------------------|--------------------------|
| EUR      | 8 900 000  | S                 | PUT JPY/EUR 03/07/2024<br>144.75 | 03/07/2024       | 144.750 | 7 782 261           | 0                        |
| EUR      | 8 900 000  | P                 | PUT EUR/JPY 03/07/2024<br>150.75 | 03/07/2024       | 150.750 | 7 472 519           | 0                        |
| EUR      | 3 370 000  | P                 | PUT EUR/USD 17/10/2024<br>1.055  | 17/10/2024       | 1.055   | 3 317 331           | 7 805                    |
| EUR      | 3 340 000  | P                 | PUT EUR/USD 03/07/2024<br>1.075  | 03/07/2024       | 1.075   | 3 350 128           | 17 077                   |
| EUR      | 6 670 000  | S                 | PUT USD/EUR 03/07/2024<br>1.059  | 03/07/2024       | 1.059   | 6 587 539           | (4 109)                  |
| USD      | 9 170 000  | S                 | PUT JPY/USD 05/08/2024 131       | 05/08/2024       | 131.000 | 7 313 588           | 0                        |
| USD      | 9 170 000  | P                 | PUT USD/JPY 05/08/2024<br>137.5  | 05/08/2024       | 137.500 | 6 967 855           | 0                        |
| USD      | 6 620 000  | P                 | PUT USD/JPY 03/10/2024 130       | 03/10/2024       | 130.000 | 4 991 830           | 25                       |
| USD      | 3 780 000  | P                 | CALL CNH/USD 02/09/2024<br>7.115 | 02/09/2024       | 7.115   | 3 437 176           | 77 222                   |
| USD      | 3 780 000  | S                 | CALL USD/CNH 02/09/2024<br>7.205 | 02/09/2024       | 7.205   | 3 480 654           | (40 546)                 |
| USD      | 9 100 000  | S                 | PUT JPY/USD 10/10/2024 142       | 10/10/2024       | 142.000 | 7 785 596           | (9 467)                  |
| USD      | 9 100 000  | P                 | PUT USD/JPY 10/10/2024<br>147.5  | 10/10/2024       | 147.500 | 7 495 286           | 27 824                   |
| CHF      | 5 014 000  | S                 | CALL CHF/JPY<br>27/12/2024 175   | 27/12/2024       | 175.000 | 4 653 318           | (173 518)                |
| CHF      | 5 014 000  | S                 | PUT JPY/CHF 27/12/2024 150       | 27/12/2024       | 150.000 | 4 653 318           | (677)                    |
| CHF      | 5 014 000  | P                 | PUT CHF/JPY 27/12/2024 160       | 27/12/2024       | 160.000 | 4 362 486           | 8 773                    |
| AUD      | 5 152 000  | P                 | PUT AUD/USD 25/07/2024<br>0.644  | 25/07/2024       | 0.644   | 3 033 275           | 2 305                    |
| AUD      | 5 152 000  | S                 | PUT USD/AUD 25/07/2024<br>0.631  | 25/07/2024       | 0.631   | 3 095 767           | (266)                    |
| NOK      | 56 000 000 | P                 | CALL SEK/NOK 30/07/2024<br>0.998 | 30/07/2024       | 0.998   | 4 924 053           | 24 198                   |
| NOK      | 56 000 000 | S                 | CALL NOK/SEK 30/07/2024<br>1.009 | 30/07/2024       | 1.009   | 4 978 326           | (8 980)                  |
|          |            |                   |                                  |                  |         | <b>Total:</b>       | <b>(72 334)</b>          |

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

## BNP PARIBAS FUNDS

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

#### *Euro Defensive Equity*

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity<br>date | Strike    | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|----------|----------|-------------------|---|------------------|-----------|---------------------|--------------------------|
| EUR      | 340      | S                 | PUT EURO STOXX 50 -<br>OPTION 19/07/2024 26 | 19/07/2024       | 2 600.000 | 8 840 000           | (340)                    |
| EUR      | 340      | P                 | PUT EURO STOXX 50 -<br>OPTION 19/07/2024 37 | 19/07/2024       | 3 750.000 | 12 750 000          | 1 360                    |
| EUR      | 293      | P                 | PUT EURO STOXX 50 -<br>OPTION 16/08/2024 37 | 16/08/2024       | 3 700.000 | 10 841 000          | 7 325                    |
| EUR      | 293      | S                 | PUT EURO STOXX 50 -<br>OPTION 16/08/2024 26 | 16/08/2024       | 2 600.000 | 7 618 000           | (293)                    |
| EUR      | 294      | S                 | PUT EURO STOXX 50 -<br>OPTION 20/09/2024 26 | 20/09/2024       | 2 600.000 | 7 644 000           | (1 764)                  |
| EUR      | 294      | P                 | PUT EURO STOXX 50 -<br>OPTION 20/09/2024 36 | 20/09/2024       | 3 600.000 | 10 584 000          | 16 170                   |
| EUR      | 364      | P                 | PUT EURO STOXX 50 -<br>OPTION 20/12/2024 38 | 20/12/2024       | 3 850.000 | 14 014 000          | 88 452                   |
| EUR      | 372      | S                 | PUT EURO STOXX 50 -<br>OPTION 18/10/2024 25 | 18/10/2024       | 2 500.000 | 9 300 000           | (3 348)                  |
| EUR      | 372      | P                 | PUT EURO STOXX 50 -<br>OPTION 18/10/2024 35 | 18/10/2024       | 3 500.000 | 13 020 000          | 27 156                   |
| EUR      | 367      | P                 | PUT EURO STOXX 50 -<br>OPTION 15/11/2024 36 | 15/11/2024       | 3 600.000 | 13 212 000          | 43 673                   |
| EUR      | 367      | S                 | PUT EURO STOXX 50 -<br>OPTION 15/11/2024 25 | 15/11/2024       | 2 500.000 | 9 175 000           | (4 771)                  |
| EUR      | 364      | S                 | PUT EURO STOXX 50 -<br>OPTION 20/12/2024 27 | 20/12/2024       | 2 700.000 | 9 828 000           | (13 468)                 |
| EUR      | 309      | P                 | PUT EURO STOXX 50 -<br>OPTION 17/01/2025 38 | 17/01/2025       | 3 800.000 | 11 742 000          | 79 104                   |
| EUR      | 309      | S                 | PUT EURO STOXX 50 -<br>OPTION 17/01/2025 27 | 17/01/2025       | 2 700.000 | 8 343 000           | (12 978)                 |
| EUR      | 352      | P                 | PUT EURO STOXX 50 -<br>OPTION 21/02/2025 40 | 21/02/2025       | 4 000.000 | 14 080 000          | 150 304                  |
| EUR      | 352      | S                 | PUT EURO STOXX 50 -<br>OPTION 21/02/2025 28 | 21/02/2025       | 2 800.000 | 9 856 000           | (21 120)                 |
| EUR      | 300      | P                 | PUT EURO STOXX 50 -<br>OPTION 21/03/2025 42 | 21/03/2025       | 4 200.000 | 12 600 000          | 203 100                  |
| EUR      | 300      | S                 | PUT EURO STOXX 50 -<br>OPTION 21/03/2025 30 | 21/03/2025       | 3 000.000 | 9 000 000           | (35 700)                 |
| EUR      | 200      | P                 | PUT EURO STOXX 50 -<br>OPTION 17/04/2025 42 | 17/04/2025       | 4 250.000 | 8 500 000           | 166 800                  |
| EUR      | 200      | S                 | PUT EURO STOXX 50 -<br>OPTION 17/04/2025 30 | 17/04/2025       | 3 000.000 | 6 000 000           | (27 000)                 |
| EUR      | 3 801    | S                 | CALL EURO STOXX 50 -<br>OPTION 19/07/2024 5 | 19/07/2024       | 5 150.000 | 195 751 500         | (190 050)                |
| EUR      | 316      | P                 | PUT EURO STOXX 50 -<br>OPTION 16/05/2025 43 | 16/05/2025       | 4 300.000 | 13 588 000          | 330 852                  |
| EUR      | 316      | S                 | PUT EURO STOXX 50 -<br>OPTION 16/05/2025 31 | 16/05/2025       | 3 100.000 | 9 796 000           | (59 724)                 |



## BNP PARIBAS FUNDS

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

| Currency | Quantity | Purchase/<br>Sale | Description                                 | Maturity<br>date | Strike    | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|----------|----------|-------------------|---|------------------|-----------|---------------------|--------------------------|
| EUR      | 316      | S                 | PUT EURO STOXX 50 -<br>OPTION 20/06/2025 29 | 20/06/2025       | 2 900.000 | 9 164 000           | (52 140)                 |
| EUR      | 316      | P                 | PUT EURO STOXX 50 -<br>OPTION 20/06/2025 41 | 20/06/2025       | 4 150.000 | 13 114 000          | 299 568                  |
|          |          |                   |   |                  |           | <b>Total:</b>       | <b>991 168</b>           |

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

#### **Euro Flexible Bond**

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

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

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

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

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

#### **Global Bond Opportunities**

| Currency | Quantity   | Purchase/<br>Sale | Description                      | Maturity<br>date | Strike  | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|----------|------------|-------------------|----------------------------------|------------------|---------|---------------------|--------------------------|
| EUR      | 17 560 000 | S                 | PUT JPY/EUR 03/07/2024<br>144.75 | 03/07/2024       | 144.750 | 15 354 663          | 0                        |
| EUR      | 17 560 000 | P                 | PUT EUR/JPY 03/07/2024<br>150.75 | 03/07/2024       | 150.750 | 14 743 532          | 0                        |
| EUR      | 6 680 000  | P                 | PUT EUR/USD 17/10/2024<br>1.055  | 17/10/2024       | 1.055   | 6 575 601           | 15 471                   |
| EUR      | 5 450 000  | P                 | PUT EUR/USD 03/07/2024<br>1.075  | 03/07/2024       | 1.075   | 5 466 527           | 27 866                   |
| EUR      | 10 890 000 | S                 | PUT USD/EUR 03/07/2024<br>1.059  | 03/07/2024       | 1.059   | 10 755 367          | (6 708)                  |
| USD      | 18 950 000 | S                 | PUT JPY/USD 05/08/2024 131       | 05/08/2024       | 131.000 | 15 113 685          | 0                        |
| USD      | 18 950 000 | P                 | PUT USD/JPY 05/08/2024<br>137.5  | 05/08/2024       | 137.500 | 14 399 220          | 0                        |
| USD      | 17 790 000 | P                 | PUT USD/JPY 03/10/2024 130       | 03/10/2024       | 130.000 | 14 377 099          | 66                       |
| USD      | 7 670 000  | P                 | CALL CNH/USD 02/09/2024<br>7.115 | 02/09/2024       | 7.115   | 6 974 376           | 156 692                  |
| USD      | 7 670 000  | S                 | CALL USD/CNH 02/09/2024<br>7.205 | 02/09/2024       | 7.205   | 7 062 597           | (82 271)                 |
| USD      | 17 780 000 | S                 | PUT JPY/USD 10/10/2024 142       | 10/10/2024       | 142.000 | 15 211 857          | (18 498)                 |
| USD      | 17 780 000 | P                 | PUT USD/JPY 10/10/2024<br>147.5  | 10/10/2024       | 147.500 | 14 644 635          | 54 364                   |

## BNP PARIBAS FUNDS

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

| Currency | Quantity   | Purchase/<br>Sale | Description                      | Maturity<br>date | Strike  | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|----------|------------|-------------------|----------------------------------|------------------|---------|---------------------|--------------------------|
| CHF      | 10 126 000 | S                 | CALL CHF/JPY<br>27/12/2024 175   | 27/12/2024       | 175.000 | 9 397 587           | (350 428)                |
| CHF      | 10 126 000 | S                 | PUT JPY/CHF 27/12/2024 150       | 27/12/2024       | 150.000 | 9 397 587           | (1 367)                  |
| CHF      | 10 126 000 | P                 | PUT CHF/JPY 27/12/2024 160       | 27/12/2024       | 160.000 | 8 810 238           | 17 717                   |
| AUD      | 10 931 000 | P                 | PUT AUD/USD 25/07/2024<br>0.644  | 25/07/2024       | 0.644   | 6 435 700           | 4 891                    |
| AUD      | 10 931 000 | S                 | PUT USD/AUD 25/07/2024<br>0.631  | 25/07/2024       | 0.631   | 6 568 289           | (565)                    |
| NOK      | 91 000 000 | P                 | CALL SEK/NOK 30/07/2024<br>0.998 | 30/07/2024       | 0.998   | 8 001 586           | 39 322                   |
| NOK      | 91 000 000 | S                 | CALL NOK/SEK 30/07/2024<br>1.009 | 30/07/2024       | 1.009   | 8 089 780           | (14 593)                 |
|          |            |                   |                                  |                  |         | <b>Total:</b>       | <b>(158 041)</b>         |

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

#### Global Convertible

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

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

#### Global Enhanced Bond 36M

| Currency | Quantity   | Purchase/<br>Sale | Description                            | Maturity<br>date | Strike  | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|----------|------------|-------------------|--|------------------|---------|---------------------|--------------------------|
| EUR      | 8 450 000  | S                 | PUT JPY/EUR 03/07/2024<br>144.75       | 03/07/2024       | 144.750 | 7 388 776           | 0                        |
| EUR      | 8 450 000  | P                 | PUT EUR/JPY 03/07/2024<br>150.75       | 03/07/2024       | 150.750 | 7 094 695           | 0                        |
| EUR      | 4 960 000  | P                 | PUT EUR/USD 17/10/2024<br>1.055        | 17/10/2024       | 1.055   | 4 882 482           | 11 487                   |
| EUR      | 3          | P                 | PUT EURO-BUND FUTURE<br>26/07/2024 130 | 26/07/2024       | 130.000 | 390 000             | 1 140                    |
| EUR      | 4 820 000  | P                 | PUT EUR/USD 03/07/2024<br>1.075        | 03/07/2024       | 1.075   | 4 834 616           | 24 645                   |
| EUR      | 9 640 000  | S                 | PUT USD/EUR 03/07/2024<br>1.059        | 03/07/2024       | 1.059   | 9 520 821           | (5 938)                  |
| USD      | 7 010 000  | S                 | PUT JPY/USD 05/08/2024 131             | 05/08/2024       | 131.000 | 5 590 867           | 0                        |
| USD      | 7 010 000  | P                 | PUT USD/JPY 05/08/2024<br>137.5        | 05/08/2024       | 137.500 | 5 326 572           | 0                        |
| USD      | 11 530 000 | P                 | PUT USD/JPY 03/10/2024 130             | 03/10/2024       | 130.000 | 8 694 230           | 43                       |

## BNP PARIBAS FUNDS

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

| Currency      | Quantity   | Purchase/<br>Sale | Description   | Maturity<br>date | Strike  | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|---------------|------------|-------------------|---|------------------|---------|---------------------|--------------------------|
| USD           | 3 930 000  | P                 | CALL CNH/USD 02/09/2024<br>7.115                      | 02/09/2024       | 7.115   | 3 573 572           | 80 287                   |
| USD           | 3 930 000  | S                 | CALL USD/CNH 02/09/2024<br>7.205                      | 02/09/2024       | 7.205   | 3 618 775           | (42 155)                 |
| USD           | 13 420 000 | S                 | PUT JPY/USD 10/10/2024 142                            | 10/10/2024       | 142.000 | 11 481 615          | (13 962)                 |
| USD           | 13 420 000 | P                 | PUT USD/JPY 10/10/2024<br>147.5                       | 10/10/2024       | 147.500 | 11 053 487          | 41 033                   |
| USD           | 60         | P                 | CALL US 10YR NOTE<br>FUTURE (CBT) 26/07/2024<br>111.5 | 26/07/2024       | 111.500 | 6 242 127           | 13 121                   |
| CHF           | 7 321 000  | S                 | CALL CHF/JPY<br>27/12/2024 175                        | 27/12/2024       | 175.000 | 6 794 365           | (253 355)                |
| CHF           | 7 321 000  | S                 | PUT JPY/CHF 27/12/2024 150                            | 27/12/2024       | 150.000 | 6 794 365           | (988)                    |
| CHF           | 7 321 000  | P                 | PUT CHF/JPY 27/12/2024 160                            | 27/12/2024       | 160.000 | 6 369 717           | 12 809                   |
| AUD           | 8 212 000  | P                 | PUT AUD/USD 25/07/2024<br>0.644                       | 25/07/2024       | 0.644   | 4 834 870           | 3 674                    |
| AUD           | 8 212 000  | S                 | PUT USD/AUD 25/07/2024<br>0.631                       | 25/07/2024       | 0.631   | 4 934 479           | (425)                    |
| NOK           | 81 000 000 | P                 | CALL SEK/NOK 30/07/2024<br>0.998                      | 30/07/2024       | 0.998   | 7 122 291           | 35 001                   |
| NOK           | 81 000 000 | S                 | CALL NOK/SEK 30/07/2024<br>1.009                      | 30/07/2024       | 1.009   | 7 200 793           | (12 990)                 |
| <b>Total:</b> |            |                   |   |                  |         |                     | <b>(106 573)</b>         |

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

#### **Green Bond**

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

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

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

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

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

## BNP PARIBAS FUNDS

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

#### Multi-Asset Thematic

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

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

#### Seasons

| Currency      | Quantity | Purchase/<br>Sale | Description                                 | Maturity<br>date | Strike    | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|---------------|----------|-------------------|---|------------------|-----------|---------------------|--------------------------|
| EUR           | 3 000    | P                 | CALL EURO STOXX 50 -<br>OPTION 20/12/2024 4 | 20/12/2024       | 4 700.000 | 141 000 000         | 11 010 000               |
| EUR           | 2 200    | P                 | CALL EURO STOXX 50 -<br>OPTION 20/12/2024 4 | 20/12/2024       | 4 200.000 | 92 400 000          | 17 294 200               |
| EUR           | 19 400   | P                 | CALL EUR STX 50 ESG<br>(EUR)P 20/12/2024 17 | 20/12/2024       | 177.000   | 343 380 000         | 64 446 800               |
| <b>Total:</b> |          |                   |   |                  |           |                     | <b>92 751 000</b>        |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 0.

#### Social Bond

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

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

## BNP PARIBAS FUNDS

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

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

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

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

#### **Sustainable Euro Bond**

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

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

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

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

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

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

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

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

#### **Sustainable Multi-Asset Stability**

| Currency      | Quantity | Purchase/<br>Sale | Description                               | Maturity<br>date | Strike  | Nominal<br>(in EUR) | Market value (in<br>EUR) |
|---------------|----------|-------------------|---|------------------|---------|---------------------|--------------------------|
| EUR           | 170      | P                 | PUT EURO-BUND FUTURE<br>26/07/2024 130    | 26/07/2024       | 130.000 | 22 100 000          | 64 600                   |
| EUR           | 82       | P                 | CALL EURO-BUND FUTURE<br>26/07/2024 135.5 | 26/07/2024       | 135.500 | 11 111 000          | 12 300                   |
| <b>Total:</b> |          |                   |   |                  |         |                     | <b>76 900</b>            |

As at 30 June 2024, the cash margin balance in relation to futures and/or options amounted to EUR 192 264.

## BNP PARIBAS FUNDS

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

#### Target Risk Balanced

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

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

#### Counterparties to Options:

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

#### Note 16 - Global overview of collateral

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

As at 30 June 2024, the Company pledged the following collaterals in favour of forward exchange contracts traded and swap agreements counterparties:

| Sub-fund                    | Currency | OTC<br>collateral | Type of collateral |
|-----------------------------|----------|-------------------|--------------------|
| Aqua                        | EUR      | 760 000           | Cash               |
| China A-Shares              | USD      | 103 933           | Cash               |
| China Equity                | USD      | 31 461            | Cash               |
| Disruptive Technology       | EUR      | 2 430 000         | Cash               |
| Emerging Bond               | USD      | 7 281 600         | Cash               |
| Emerging Bond Opportunities | USD      | 4 798 744         | Cash               |

## BNP PARIBAS FUNDS

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

| Sub-fund  | Currency | OTC collateral | Type of collateral |
|---|----------|----------------|--------------------|
| Enhanced Bond 6M                                      | EUR      | 11 661 646     | Cash               |
| Environmental Absolute Return Thematic Equity (EARTH) | USD      | 34 852         | Cash               |
| Euro Bond Opportunities                               | EUR      | 7 036 040      | Cash               |
| Euro Corporate Bond Opportunities                     | EUR      | 208            | Cash               |
| Euro Corporate Green Bond                             | EUR      | 495 827        | Cash               |
| Euro Flexible Bond                                    | EUR      | 4 567 056      | Cash               |
| Euro Government Bond                                  | EUR      | 6 074 299      | Cash               |
| Euro Government Green Bond (launched on 3 May 2024)   | EUR      | 595 453        | Cash               |
| Euro High Yield Bond                                  | EUR      | 4 011 896      | Cash               |
| Euro High Yield Short Duration Bond                   | EUR      | 805 867        | Cash               |
| Euro Inflation-Linked Bond                            | EUR      | 1 194 359      | Cash               |
| Euro Money Market                                     | EUR      | 1 122 454      | Cash               |
| Euro Short Term Corporate Bond Opportunities          | EUR      | 726            | Cash               |
| Flexible Global Credit                                | EUR      | 311            | Cash               |
| Global Bond Opportunities                             | EUR      | 14 551 081     | Cash               |
| Global Convertible                                    | USD      | 6 026 892      | Cash               |
| Global Enhanced Bond 36M                              | EUR      | 12 523 650     | Cash               |
| Global Environment                                    | EUR      | 6 390 000      | Cash               |
| Global High Yield Bond                                | EUR      | 486 754        | Cash               |
| Global Inflation-Linked Bond                          | EUR      | 1 959 103      | Cash               |
| Green Bond  | EUR      | 1 830 000      | Cash               |
| Health Care Innovators                                | EUR      | 490 000        | Cash               |
| Local Emerging Bond                                   | USD      | 2 214 022      | Cash               |
| Multi-Asset Opportunities                             | USD      | 2 655 662      | Cash               |
| Nordic Small Cap                                      | EUR      | 280 000        | Cash               |
| RMB Bond  | USD      | 14 823         | Cash               |
| Seasons   | EUR      | 39 770 000     | Cash               |
| SMaRT Food  | EUR      | 10 000         | Cash               |
| Sustainable Enhanced Bond 12M                         | EUR      | 7 387 465      | Cash               |
| Sustainable Euro Corporate Bond                       | EUR      | 3 665 502      | Cash               |
| Sustainable Euro Multi-Factor Corporate Bond          | EUR      | 1 933 986      | Cash               |
| Sustainable Global Corporate Bond                     | USD      | 2 365 000      | Cash               |
| Sustainable Global Multi-Factor Corporate Bond        | USD      | 822 740        | Cash               |
| Sustainable Global Multi-Factor High Yield Bond       | USD      | 352 355        | Cash               |
| Sustainable Multi-Asset Balanced                      | EUR      | 270 000        | Cash               |
| Sustainable Multi-Asset Flexible                      | EUR      | 699 529        | Cash               |
| Sustainable US Multi-Factor Corporate Bond            | USD      | 3 033 413      | Cash               |
| Sustainable US Multi-Factor Equity                    | USD      | 1 544 000      | Cash               |
| Sustainable US Value Multi-Factor Equity              | USD      | 1 449 000      | Cash               |
| US Growth   | USD      | 470 000        | Cash               |

## BNP PARIBAS FUNDS

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

| Sub-fund                | Currency | OTC collateral | Type of collateral |
|-------------------------|----------|----------------|--------------------|
| US High Yield Bond      | USD      | 430 032        | Cash               |
| US Small Cap            | USD      | 2 717 000      | Cash               |
| USD Money Market        | USD      | 572 522        | Cash               |
| USD Short Duration Bond | USD      | 779 000        | Cash               |

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

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

### Note 17 - Related party transactions

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

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

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



Notes to the financial statements at 30/06/2024

**Note 18 - Change in the composition of the securities portfolio**

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

**Note 19 - List of Investment managers**

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

| <b>Sub-fund</b>                              | <b>Investment managers</b>  |
|--|---|
| Nordic Small Cap                             | <b>Alfred Berg AS, Sweden</b><br><b>BNPP AM UK</b> (FX management)  |
| Russia Equity (NAV suspended)                | <b>Alfred Berg AS, Sweden</b><br>sub delegating to <b>BNPP AM UK</b> for the FX management<br><b>BNPP AM UK</b> (FX management)         |
| Asia Tech Innovators                         | <b>BNPP AM Asia</b><br>sub delegating to <b>BNPP AM UK</b> for the FX management<br><b>BNPP AM UK</b> (FX management)                   |
| Sustainable Asia ex-Japan Equity             | <b>BNPP AM Asia</b><br><b>BNPP AM UK</b> (FX management)  |
| Sustainable Multi-Asset Stability            | <b>BNPP AM BE</b><br>Additional Manager(s) SRI pockets:<br><b>BNPP AM Europe</b><br>sub delegating to <b>BNPP AM UK</b> (FX management) |
| Sustainable Multi-Asset Balanced             | <b>BNPP AM BE</b><br><b>BNPP AM UK</b> (FX management)<br>Additional Manager SRI pockets:<br><b>BNPP AM Europe</b>                      |
| Sustainable Multi-Asset Growth               | <b>BNPP AM BE</b><br><b>BNPP AM UK</b> (FX management)  |
| Brazil Equity                                | <b>BNPP AM Brazil</b>   |
| Latin America Equity (merged on 6 June 2024) | <b>BNPP AM Brazil</b><br>sub delegating to <b>BNPP AM UK</b> for the FX management  |

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

## BNP PARIBAS FUNDS

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

| Sub-fund  | Investment managers  |
|---|--|
| Euro Bond<br>Euro Flexible Bond<br>Euro Money Market<br>Sustainable Euro Low Vol Equity<br>Sustainable Euro Multi-Factor Equity<br>Sustainable Japan Multi-Factor Equity<br>USD Money Market  | <b><u>BNPP AM Europe</u></b>   |
| Belgium Equity<br>Euro Government Bond<br>Euro Government Green Bond (launched on 3 May 2024)<br>Euro Medium Term Income Bond (formerly Euro Medium Term Bond)<br>Euro High Conviction Income Bond (formerly Europe High Conviction Bond)<br>Flexible Global Credit<br>Seasons  | <b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the Cash management   |
| Multi-Asset Opportunities   | <b><u>BNPP AM UK</u></b> (incl. FX and futures implementation)<br>sub delegating to <b><u>BNPP AM Europe</u></b>   |
| Euro Corporate Bond Opportunities<br>Euro Corporate Green Bond<br>Euro Short Term Corporate Bond Opportunities<br>Europe Convertible<br>Europe Real Estate Securities<br>Sustainable Europe Value   | <b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the FX and Cash management  |
| Green Bond  | <b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> (inclusive FX and Cash management)<br><b><u>BNPP AM UK</u></b> (FX management)  |
| Euro Corporate Bond<br>Europe Small Cap<br>Europe Small Cap Convertible<br>Global Absolute Return Multi-Factor Bond (merged on 6 June 2024)<br>Inclusive Growth<br>Social Bond<br>Sustainable Euro Corporate Bond<br>Sustainable Europe Dividend<br>Sustainable Global Multi-Factor Corporate Bond<br>Sustainable Global Multi-Factor High Yield Bond<br>Target Risk Balanced | <b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the FX and Cash management<br><b><u>BNPP AM UK</u></b> (FX management)  |
| Multi-Asset Thematic  | Until 31 May 2024:<br><b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the FX and Cash management<br><b><u>BNPP AM UK</u></b> (FX management)<br><br>As of 1 June 2024:<br><b><u>BNPP AM UK</u></b> (inclusive FX and cash management) |
| Euro High Yield Bond  | <b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the FX and Cash management<br><b><u>BNPP AM UK</u></b> (inclusive FX management)  |
| Sustainable Europe Multi-Factor Equity  | <b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the FX management   |
| Sustainable Global Multi-Factor Equity<br>Sustainable US Value Multi-Factor Equity  | <b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the FX management<br><b><u>BNPP AM UK</u></b> (FX management)   |
| Sustainable Multi-Asset Flexible  | Until 31 May 2024:<br><b><u>BNPP AM Europe</u></b><br>sub delegating to <b><u>BNPP AM UK</u></b> for the FX management<br><b><u>BNPP AM UK</u></b> (FX management)<br><br>As of 1 June 2024:<br><b><u>BNPP AM UK</u></b> (inclusive FX management)                   |

## BNP PARIBAS FUNDS

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

| Sub-fund  | Investment managers   |
|---|---|
| RMB Bond  | <b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> (inclusive FX management)<br><b>BNPP AM UK</b> (FX management)                                      |
| Global Enhanced Bond 36M  | <b>BNPP AM UK</b> (incl. FX and futures implementation)<br>sub delegating to <b>BNPP AM Europe</b> and <b>BNPP AM USA</b>                                     |
| Enhanced Bond 6M<br>Sustainable US Multi-Factor Equity  | <b>BNPP AM Europe</b><br><b>BNPP AM UK</b> (FX management)  |
| Sustainable Global Low Vol Equity   | <b>BNPP AM Europe</b><br>sub delegating to <b>BNPP AM UK</b> for the FX management (as of 1 July 2024)<br><b>BNPP AM UK</b> (FX management)                   |
| China A-Shares  | <b>BNPP AM Europe</b><br>sub delegating to <b>BNPP AM Asia</b>  |
| China Equity  | <b>BNPP AM Europe</b><br>sub delegating to <b>BNPP AM Asia</b><br><b>BNPP AM UK</b> (FX management)   |
| Global Convertible<br>Sustainable Enhanced Bond 12M<br>Sustainable Euro Bond<br>Sustainable Euro Multi-Factor Corporate Bond<br>Sustainable US Multi-Factor Corporate Bond  | <b>BNPP AM Europe</b><br>sub delegating to <b>BNPP AM UK</b> for the Cash management<br><b>BNPP AM UK</b> (FX management)                                     |
| Euro Defensive Equity   | <b>BNPP AM Nederland</b><br>making use of the services of <b>BNPP AM Europe</b>   |
| Ecosystem Restoration<br>Energy Transition<br>Euro High Yield Short Duration Bond<br>Europe Growth<br>Global Equity Net Zero Transition (formerly Global Net Zero Transition Equity) (launched on 15 February 2024)<br>Global Megatrends (formerly Sustainable Global Equity) | <b>BNPP AM UK</b> (inclusive FX and Cash management)  |
| Emerging Bond<br>Emerging Bond Opportunities<br>Emerging Markets Climate Solutions<br>Local Emerging Bond<br>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)<br><b>BNPP AM Europe</b>   |
| Global Inflation-Linked Bond  | <b>BNPP AM UK</b> (inclusive FX management)<br><b>BNPP AM USA</b>   |
| Global Bond Opportunities   | <b>BNPP AM UK</b> (inclusive FX, Cash-management and Futures implementation)<br><b>BNPP AM USA</b>  |
| Europe Equity   | <b>BNPP AM Europe</b><br>sub delegating to <b>BNPP AM UK</b> for the FX and Cash management<br>( <b>BNPP AM UK</b> terminated as per 1 March 2024)            |
| Global High Yield Bond<br>Sustainable Global Corporate Bond   | <b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management<br><b>BNPP AM Europe</b><br><b>BNPP AM UK</b> (inclusive FX management) |
| Euro Bond Opportunities   | <b>BNPP AM UK</b> (incl. FX, Cash management and futures implementation)<br>sub delegating to <b>BNPP AM Europe</b> and <b>BNPP AM USA</b>                    |
| USD Short Duration Bond   | <b>BNPP AM UK</b> (incl. FX and cash management)<br>sub delegating to <b>BNPP AM USA</b>  |
| Euro Inflation-Linked Bond  | <b>BNPP AM USA</b><br>sub delegating to <b>BNPP AM UK</b> for the FX and Cash management  |
| Emerging Equity   | <b>BNPP AM Asia</b>   |
| India Equity  | <b>BNPP AM Asia</b> (until 28 April 2024)<br><b>Baroda BNPP AM India</b> (as of 29 April 2024)  |

# BNP PARIBAS FUNDS

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

| Sub-fund  | Investment managers   |
|---|---|
| Consumer Innovators<br>Disruptive Technology<br>Health Care Innovators<br>US Growth<br>US Mid Cap<br>US Small Cap | <b>BNPP AM USA</b><br>sub delegating to <b>BNPP AM UK</b> for the Cash management<br><b>BNPP AM UK</b> (FX management)        |
| US High Yield Bond  | <b>BNPP AM USA</b><br>sub delegating to <b>BNPP AM UK</b> for the FX and Cash management<br><b>BNPP AM UK</b> (FX management) |
| Aqua<br>Climate Impact<br>Global Environment<br>Green Tigers<br>SMaRT Food  | <b>Impax</b><br><b>BNPP AM UK</b> (FX management)   |
| Japan Equity  | <b>MUKAM</b><br><b>BNPP AM UK</b> (FX management)   |
| Japan Small Cap   | <b>Sumitomo</b><br><b>BNPP AM UK</b> (FX management)  |
| Turkey Equity   | <b>TEB</b><br>sub delegating to <b>BNPP AM UK</b> for the FX management   |
| Asia High Yield Bond  | <b>BNPP AM UK</b>   |
| Global Climate Solutions  | <b>BNPP AM UK</b> (inclusive FX management)   |

### Note 20 - Transaction fees

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

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

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

### Note 21 - Tax reclaims as part of the Aberdeen/Fokus Bank Project

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

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

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.

Notes to the financial statements at 30/06/2024

**Note 22 - Money Market Funds**

On 14 June 2017, The European Parliament and The Council of the European Union released the Regulation 2017/1131 on money market funds (the "MMF Regulation") with effect as of 20 July 2018.

As at 30 June 2024, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

**Note 23 - Recovery of Belgian tax collected in Belgium**

The Management Company has introduced recovery requests to Belgian tax authorities so as to safeguard SICAV rights, and so the interest of the shareholders, to benefit from a refund of Belgian tax levied. A potential tax refund is contingent upon the end of court and trial legal proceedings.

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

**Note 24 - 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.

**Seasons**

| 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               | 39 770 000                    | Less than one day | N/A                                | Pooled                            | N/A          |
| <b>Total (absolute value)</b> |      | <b>EUR</b>        | <b>39 770 000</b>             |                   |                                    |                                   |              |

**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.

**Note 25 - 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
- Seasons
- Sustainable Euro Low Vol Equity
- Sustainable Euro Multi-Factor Equity
- Sustainable Europe Value

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Notes to the financial statements at 30/06/2024

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**Note 26 - Significant events**

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

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

**Note 27 - Subsequent event**

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

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

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

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



# VIEWPOINT



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

The sustainable  
investor for a  
changing world