

BNP PARIBAS FUNDS SICAV



SEMI-ANNUAL REPORT at 30/06/2023
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

Organisation

Registered office

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

Board of Directors

Chairman

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

Members

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

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

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

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

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

Mr Philippe DITISHEIM, Independent Director, Paris, France

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

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

Company Secretary (non-member of the Board)

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

Management Company

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

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

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

Portfolio management is delegated to:

Effective Investment Manager

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

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

Organisation

Non-group management entities

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

NAV Calculation, Registrar and Transfer Agent

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

Depositary

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

Guarantor

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

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

Information

Establishment

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

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

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

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

Information to the Shareholders

Net Asset Values and Dividends

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

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.

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

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

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

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Absolute Return Global Opportunities	Aqua	Asia High Yield Bond	Asia Tech Innovators
	Expressed in Notes	EUR	EUR	USD	USD
Statement of net assets					
Assets		0	3 753 841 339	65 427 005	30 833 623
<i>Securities portfolio at cost price</i>		0	3 094 095 341	68 690 887	28 834 003
<i>Unrealised gain/(loss) on securities portfolio</i>		0	565 856 284	(4 690 576)	(432 437)
Securities portfolio at market value	2	0	3 659 951 625	64 000 311	28 401 566
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	483 398	0	0
Cash at banks and time deposits		0	50 443 327	378 949	2 353 595
Other assets		0	42 962 989	1 047 745	78 462
Liabilities		0	24 943 607	42 522	76 181
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	54
Other liabilities		0	24 943 607	42 522	76 127
Net asset value		0	3 728 897 732	65 384 483	30 757 442
Statement of operations and changes in net assets					
Income on investments and assets, net		10 453	40 377 158	1 912 850	212 912
Management fees	3	6 846	23 750 188	165 280	193 988
Bank interest		0	11 136	2 524	0
Interest on swaps	2	0	0	0	0
Other fees	6	2 412	5 727 789	55 596	68 612
Taxes	7	545	969 903	3 411	9 297
Performance fees	5	0	0	0	0
Transaction fees	21	3 152	1 088 541	0	31 429
Distribution fees	4	258	757 050	0	4
Total expenses		13 213	32 304 607	226 811	303 330
Net result from investments		(2 760)	8 072 551	1 686 039	(90 418)
Net realised result on:					
Investments securities	2	(498 892)	127 635 442	443 907	(47 126)
Financial instruments	2	197 838	2 595 670	37	(13 731)
Net realised result		(303 814)	138 303 663	2 129 983	(151 275)
Movement on net unrealised gain/(loss) on:					
Investments securities		476 008	212 728 814	(2 184 795)	(631 464)
Financial instruments		(171 966)	255 219	0	(54)
Change in net assets due to operations		228	351 287 696	(54 812)	(782 793)
Net subscriptions/(redemptions)		(10 974 967)	(64 545 417)	8 120 050	9 159 617
Dividends paid	8	0	(6 311 119)	(8 218 000)	0
Increase/(Decrease) in net assets during the year/period		(10 974 739)	280 431 160	(152 762)	8 376 824
Net assets at the beginning of the financial year/period		10 974 739	3 448 466 572	65 537 245	22 380 618
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		0	3 728 897 732	65 384 483	30 757 442

BNP PARIBAS FUNDS

Belgium Equity	Brazil Equity	China A-Shares	China Equity	Climate Impact	Consumer Innovators
EUR	USD	USD	USD	EUR	EUR
150 437 379	85 296 470	159 114 579	1 177 940 614	3 080 278 601	982 764 553
151 814 889	73 068 665	167 204 817	1 481 812 827	2 765 986 575	855 645 963
(1 534 521)	9 564 916	(19 478 079)	(338 374 504)	243 665 529	110 495 801
150 280 368	82 633 581	147 726 738	1 143 438 323	3 009 652 104	966 141 764
0	0	0	0	0	0
0	0	0	125 611	967 410	549 799
0	1 613 575	11 256 511	30 939 057	54 837 261	9 892 320
157 011	1 049 314	131 330	3 437 623	14 821 826	6 180 670
526 479	473 057	321 766	3 906 603	9 501 246	6 763 178
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	0	0
526 479	473 057	321 766	3 906 603	9 501 246	6 763 178
149 910 900	84 823 413	158 792 813	1 174 034 011	3 070 777 355	976 001 375
2 685 881	1 801 187	1 451 720	8 997 624	23 629 374	4 823 250
1 035 498	689 202	840 781	8 048 713	25 463 809	6 793 711
554	1 740	0	1 888	3 992	2 342
0	0	0	0	0	0
279 734	170 102	207 251	1 889 550	4 786 420	1 819 241
65 474	31 668	24 539	301 297	856 412	350 235
0	0	0	0	0	0
12 204	251 079	42 451	1 191 913	1 650 801	88 216
0	5 930	0	97 880	149 630	175 316
1 393 464	1 149 721	1 115 022	11 531 241	32 911 064	9 229 061
1 292 417	651 466	336 698	(2 533 617)	(9 281 690)	(4 405 811)
(97 085)	(2 676 209)	153 620	(73 740 887)	22 638 755	(14 166 399)
0	60 811	(308 166)	(252 845)	290 577	164 706
1 195 332	(1 963 932)	182 152	(76 527 349)	13 647 642	(18 407 504)
(3 731 355)	12 983 738	(9 172 227)	(34 265 615)	225 803 954	161 338 873
0	0	0	73 223	562 560	284 925
(2 536 023)	11 019 806	(8 990 075)	(110 719 741)	240 014 156	143 216 294
(19 353 459)	(6 239 160)	20 994 709	56 273 678	193 339 042	(84 350 030)
(1 191 011)	(172 649)	(1 365)	(629 480)	(2 809 803)	(830 086)
(23 080 493)	4 607 997	12 003 269	(55 075 543)	430 543 395	58 036 178
172 991 393	80 215 416	146 789 544	1 229 109 554	2 640 233 960	917 965 197
0	0	0	0	0	0
149 910 900	84 823 413	158 792 813	1 174 034 011	3 070 777 355	976 001 375

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Disruptive Technology	Ecosystem Restoration	Emerging Bond	Emerging Bond Opportunities
	Expressed in Notes	EUR	EUR	USD	USD
Statement of net assets					
Assets		3 596 152 536	13 795 415	467 167 794	347 814 362
<i>Securities portfolio at cost price</i>		2 586 195 545	28 056 478	599 366 214	381 301 835
<i>Unrealised gain/(loss) on securities portfolio</i>		968 772 353	(14 429 973)	(165 339 259)	(70 212 591)
Securities portfolio at market value	2	3 554 967 898	13 626 505	434 026 955	311 089 244
Options at market value	2,15	0	11 398	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	6 468 337	0	0	0
Cash at banks and time deposits		27 882 000	61 421	23 664 430	21 096 955
Other assets		6 834 301	96 091	9 476 409	15 628 163
Liabilities		15 477 398	141 552	9 892 516	15 797 763
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	257 570
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	30 389	8 823 804	10 050 575
Other liabilities		15 477 398	111 163	1 068 712	5 489 618
Net asset value		3 580 675 138	13 653 863	457 275 278	332 016 599
Statement of operations and changes in net assets					
Income on investments and assets, net		7 849 093	229 702	14 538 821	10 657 102
Management fees	3	20 130 775	118 552	1 358 840	1 803 353
Bank interest		31 864	33 425	56 490	77 075
Interest on swaps	2	0	0	1 291 164	1 566 984
Other fees	6	5 522 291	66 883	438 389	395 110
Taxes	7	1 058 596	5 813	57 087	107 227
Performance fees	5	0	0	0	0
Transaction fees	21	267 406	483 021	0	0
Distribution fees	4	413 565	2 492	8 831	3 277
Total expenses		27 424 497	710 186	3 210 801	3 953 026
Net result from investments		(19 575 404)	(480 484)	11 328 020	6 704 076
Net realised result on:					
Investments securities	2	68 799 711	(54 099 092)	(30 266 942)	(9 011 150)
Financial instruments	2	(838 612)	7 274 473	3 228 123	437 858
Net realised result		48 385 695	(47 305 103)	(15 710 799)	(1 869 216)
Movement on net unrealised gain/(loss) on:					
Investments securities		670 454 566	55 633 990	39 596 517	19 796 301
Financial instruments		3 738 638	(7 221 837)	(1 556 929)	(2 291 972)
Change in net assets due to operations		722 578 899	1 107 050	22 328 789	15 635 113
Net subscriptions/(redemptions)		41 309 183	(118 442 466)	(10 961 799)	16 464 263
Dividends paid	8	(4 602 609)	(60 890)	(2 256 375)	(7 887 948)
Increase/(Decrease) in net assets during the year/period		759 285 473	(117 396 306)	9 110 615	24 211 428
Net assets at the beginning of the financial year/period		2 821 389 665	131 050 169	448 164 663	307 805 171
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		3 580 675 138	13 653 863	457 275 278	332 016 599

BNP PARIBAS FUNDS

Emerging Equity	Emerging Markets Climate Solutions	Emerging Multi-Asset Income	Energy Transition	Enhanced Bond 6M	Environmental Absolute Return Thematic Equity (EARTH)
USD	USD	USD	EUR	EUR	USD
198 436 339	93 718 223	14 254 349	2 089 400 567	2 824 870 455	42 188 556
184 370 221	94 339 266	18 981 993	2 764 074 172	2 879 341 580	46 794 693
7 020 335	(1 142 551)	(5 246 300)	(748 372 273)	(157 461 846)	(9 836 655)
191 390 556	93 196 715	13 735 693	2 015 701 899	2 721 879 734	36 958 038
0	0	740	1 433 108	0	29 161
0	0	220 980	0	0	441 422
6 424 095	316 558	20 735	64 762 500	73 035 162	4 650 847
621 688	204 950	276 201	7 503 060	29 955 559	109 088
1 340 083	17 702	304 407	17 767 169	8 925 053	1 639 020
0	0	0	0	0	0
0	0	0	0	0	1 535 601
0	0	0	548 213	2 073 592	0
1 340 083	17 702	304 407	17 218 956	6 851 461	103 419
197 096 256	93 700 521	13 949 942	2 071 633 398	2 815 945 402	40 549 536
2 317 665	819 173	337 252	4 476 453	26 548 632	2 589 554
1 536 148	197	95 278	12 393 998	1 677 792	275 871
215	1 476	7 306	505 423	244 677	28 222
0	0	0	0	2 345 928	1 911 123
382 031	96 048	28 086	3 572 303	1 012 040	770 118
73 570	4 783	6 130	695 549	242 555	13 709
0	0	0	0	0	0
220 830	161 673	11 741	2 653 628	28 328	125 631
15 302	4	24	478 649	4 928	3 110
2 228 096	264 181	148 565	20 299 550	5 556 248	3 127 784
89 569	554 992	188 687	(15 823 097)	20 992 384	(538 230)
(7 307 319)	(260 010)	(755 596)	(47 755 638)	(34 478 481)	(1 678 006)
114 789	3 060	186 073	146 011 888	12 475 710	(1 932 155)
(7 102 961)	298 042	(380 836)	82 433 153	(1 010 387)	(4 148 391)
16 171 884	7 281 379	1 572 366	149 084 546	58 958 297	12 341 883
0	0	(278 799)	(120 491 061)	(11 512 733)	(704 719)
9 068 923	7 579 421	912 731	111 026 638	46 435 177	7 488 773
(41 715 201)	0	(9 578 706)	10 749 799	(389 757 976)	(47 313 682)
(625 715)	(52)	(244 055)	(2 628 528)	(815 057)	0
(33 271 993)	7 579 369	(8 910 030)	119 147 909	(344 137 856)	(39 824 909)
230 368 249	86 121 152	22 859 972	1 952 485 489	3 160 083 258	80 374 445
0	0	0	0	0	0
197 096 256	93 700 521	13 949 942	2 071 633 398	2 815 945 402	40 549 536

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Euro Bond	Euro Bond Opportunities	Euro Corporate Bond	Euro Corporate Bond Opportunities
	<i>Expressed in</i>	EUR	EUR	EUR	EUR
	Notes				
Statement of net assets					
Assets		407 398 641	190 532 609	1 088 508 765	132 700 873
<i>Securities portfolio at cost price</i>		451 138 887	201 359 203	1 078 885 914	135 366 010
<i>Unrealised gain/(loss) on securities portfolio</i>		(48 608 607)	(30 090 241)	(17 271 498)	(8 383 938)
Securities portfolio at market value	2	402 530 280	171 268 962	1 061 614 416	126 982 072
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	115 585	0	432 765	84 745
Cash at banks and time deposits		2 540 575	16 507 645	5 863 378	1 244 703
Other assets		2 212 201	2 756 002	20 598 206	4 389 353
Liabilities		536 163	17 690 951	39 447 609	2 620 223
Options at market value	2,15	0	1 184 429	0	0
Bank overdrafts		0	990 918	0	488 979
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	3 239 449	0	0
Other liabilities		536 163	12 276 155	39 447 609	2 131 244
Net asset value		406 862 478	172 841 658	1 049 061 156	130 080 650
Statement of operations and changes in net assets					
Income on investments and assets, net		3 134 011	3 546 106	17 631 252	1 988 428
Management fees	3	935 057	564 266	1 534 371	447 907
Bank interest		418	436 908	431	5 302
Interest on swaps	2	0	960 071	0	330 340
Other fees	6	544 760	237 672	1 186 592	201 755
Taxes	7	89 860	57 095	161 506	47 223
Performance fees	5	0	0	0	0
Transaction fees	21	4 878	9 826	14 916	4 662
Distribution fees	4	5 416	6 837	8 741	55 681
Total expenses		1 580 389	2 272 675	2 906 557	1 092 870
Net result from investments		1 553 622	1 273 431	14 724 695	895 558
Net realised result on:					
Investments securities	2	(23 131 335)	(3 853 805)	(43 710 511)	(14 681 704)
Financial instruments	2	(1 867 118)	4 253 469	(302 520)	(994 725)
Net realised result		(23 444 831)	1 673 095	(29 288 336)	(14 780 871)
Movement on net unrealised gain/(loss) on:					
Investments securities		32 992 288	5 443 919	63 917 205	17 506 497
Financial instruments		2 982 605	(3 565 816)	(943 844)	(65 290)
Change in net assets due to operations		12 530 062	3 551 198	33 685 025	2 660 336
Net subscriptions/(redemptions)		(153 820 186)	(12 635 877)	(269 987 592)	(33 100 388)
Dividends paid	8	(1 610 791)	(1 229 221)	(13 642 361)	(346 663)
Increase/(Decrease) in net assets during the year/period		(142 900 915)	(10 313 900)	(249 944 928)	(30 786 715)
Net assets at the beginning of the financial year/period		549 763 393	183 155 558	1 299 006 084	160 867 365
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		406 862 478	172 841 658	1 049 061 156	130 080 650

BNP PARIBAS FUNDS

Euro Corporate Green Bond	Euro Defensive Equity	Euro Equity	Euro Flexible Bond	Euro Government Bond	Euro High Quality Government Bond
EUR	EUR	EUR	EUR	EUR	EUR
143 693 464	179 636 750	1 574 280 740	350 902 250	1 539 759 103	0
138 755 909	153 009 028	1 253 230 252	343 441 713	1 587 806 726	0
2 435 438	15 313 763	304 147 263	(5 843 519)	(86 444 906)	0
141 191 347	168 322 791	1 557 377 515	337 598 194	1 501 361 820	0
0	593 710	0	0	0	0
0	138 545	0	0	0	0
1 224 174	9 605 337	992	10 796 275	14 583 164	0
1 277 943	976 367	16 902 233	2 507 781	23 814 119	0
260 872	140 644	18 766 803	3 022 138	41 995 236	0
0	0	0	0	836 910	0
0	0	0	186 951	42	0
138 132	0	614	2 093 520	2 140 353	0
122 740	140 644	18 766 189	741 667	39 017 931	0
143 432 592	179 496 106	1 555 513 937	347 880 112	1 497 763 867	0
1 344 301	4 893 325	32 090 812	5 211 585	9 377 921	659 319
3 040	341 065	8 862 146	977 664	1 628 825	21 645
6 642	2 404	2 260	1 934	20 715	359
134 644	0	0	1 768 658	0	0
118 630	173 030	2 538 786	377 043	1 269 958	122 856
7 132	13 724	457 887	98 707	107 629	6 732
0	0	0	0	0	0
214	257 577	587 962	54 484	35 650	2 177
2	0	144 645	4 813	11 943	0
270 304	787 800	12 593 686	3 283 303	3 074 720	153 769
1 073 997	4 105 525	19 497 126	1 928 282	6 303 201	505 550
185 936	2 920 817	45 220 319	(19 097 416)	(44 546 366)	(30 074 202)
15 571	(170 944)	199 500	9 358 904	4 699 322	(813 555)
1 275 504	6 855 398	64 916 945	(7 810 230)	(33 543 843)	(30 382 207)
1 041 655	13 359 502	115 036 105	15 470 236	70 618 856	33 222 595
(138 132)	(435 341)	(40 483)	(8 265 870)	(8 948 766)	(5 645)
2 179 027	19 779 559	179 912 567	(605 864)	28 126 247	2 834 743
10 354 541	41 395 214	24 189 918	(84 880 429)	171 626 852	(197 566 384)
0	(622 320)	(2 325 343)	0	(457 700)	(197 297)
12 533 568	60 552 453	201 777 142	(85 486 293)	199 295 399	(194 928 938)
130 899 024	118 943 653	1 353 736 795	433 366 405	1 298 468 468	194 928 938
0	0	0	0	0	0
143 432 592	179 496 106	1 555 513 937	347 880 112	1 497 763 867	0

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Euro High Yield Bond	Euro High Yield Short Duration Bond	Euro Inflation- Linked Bond	Euro Medium Term Bond
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		506 614 728	286 415 787	224 190 769	278 221 347
<i>Securities portfolio at cost price</i>		507 700 460	287 502 260	217 331 343	291 723 390
<i>Unrealised gain/(loss) on securities portfolio</i>		(13 661 734)	(10 088 092)	(1 595 985)	(16 591 013)
Securities portfolio at market value	2	494 038 726	277 414 168	215 735 358	275 132 377
Options at market value	2,15	22 800	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		2 297 314	3 474 101	1 889 581	1 449 008
Other assets		10 255 888	5 527 518	6 565 830	1 639 962
Liabilities		4 770 832	4 327 649	4 073 178	2 925 568
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	8 555
Net Unrealised loss on financial instruments	2,11,12,13, 14	1 705 608	1 748 310	215 255	39 945
Other liabilities		3 065 224	2 579 339	3 857 923	2 877 068
Net asset value		501 843 896	282 088 138	220 117 591	275 295 779
Statement of operations and changes in net assets					
Income on investments and assets, net		13 119 207	6 544 293	955 189	1 484 774
Management fees	3	1 642 853	644 497	354 850	431 337
Bank interest		11 201	8 100	36 592	547
Interest on swaps	2	474 000	399 417	0	0
Other fees	6	570 847	312 325	217 150	286 138
Taxes	7	98 631	68 583	36 640	81 582
Performance fees	5	0	0	0	0
Transaction fees	21	7 866	0	3 123	3 650
Distribution fees	4	57 674	3 808	26 553	5 351
Total expenses		2 863 072	1 436 730	674 908	808 605
Net result from investments		10 256 135	5 107 563	280 281	676 169
Net realised result on:					
Investments securities	2	(28 019 693)	(1 131 637)	(5 835 649)	(2 567 727)
Financial instruments	2	56 172	2 279 869	(1 508 305)	(884 420)
Net realised result		(17 707 386)	6 255 795	(7 063 673)	(2 775 978)
Movement on net unrealised gain/(loss) on:					
Investments securities		48 314 613	7 008 721	13 676 628	3 653 882
Financial instruments		(4 438 559)	(3 879 862)	477 864	1 212 805
Change in net assets due to operations		26 168 668	9 384 654	7 090 819	2 090 709
Net subscriptions/(redemptions)		(85 447 490)	12 921 618	(17 285 875)	46 310 862
Dividends paid	8	(5 384 594)	(636 207)	(424 475)	(1 206 029)
Increase/(Decrease) in net assets during the year/period		(64 663 416)	21 670 065	(10 619 531)	47 195 542
Net assets at the beginning of the financial year/period		566 507 312	260 418 073	230 737 122	228 100 237
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		501 843 896	282 088 138	220 117 591	275 295 779

BNP PARIBAS FUNDS

Euro Money Market	Euro Short Term Corporate Bond Opportunities	Europe Convertible	Europe Emerging Equity (NAV suspended)	Europe Equity	Europe Growth
EUR	EUR	EUR	EUR	EUR	EUR
1 691 867 115	400 999 651	72 159 096	22 698 984	973 518 555	125 188 287
1 530 001 792	417 452 205	71 847 875	22 412 809	763 427 482	98 667 883
8 031 786	(27 739 302)	(1 633 485)	(22 412 792)	191 091 074	24 417 886
1 538 033 578	389 712 903	70 214 390	17	954 518 556	123 085 769
0	0	0	0	0	0
2 350 729	949 313	0	0	0	0
128 699 664	6 028 694	1 135 833	22 650 041	0	194 776
22 783 144	4 308 741	808 873	48 926	18 999 999	1 907 742
20 171 202	2 821 703	791 004	108 661	16 307 313	2 465 706
0	0	0	0	0	0
0	0	0	0	538 748	0
0	0	112 237	0	0	30 796
20 171 202	2 821 703	678 767	108 661	15 768 565	2 434 910
1 671 695 913	398 177 948	71 368 092	22 590 323	957 211 242	122 722 581
19 422 019	5 514 790	241 401	422 376	19 072 821	1 728 552
1 843 883	1 288 793	404 483	0	4 819 947	580 942
18 912	2 193	2 389	0	203	63
11 182 147	1 117 422	0	0	0	0
978 727	509 808	121 507	36 439	1 780 979	261 662
143 008	108 602	25 277	7 713	256 292	39 355
0	0	0	0	0	0
0	24 474	3 786	21 440	227 734	71 582
0	142 730	4 269	0	24 777	2 187
14 166 677	3 194 022	561 711	65 592	7 109 932	955 791
5 255 342	2 320 768	(320 310)	356 784	11 962 889	772 761
6 878 395	(32 386 628)	725 944	1 602 501	54 933 934	1 577 011
(1)	650 443	1 119 324	(158 667)	4 523	(19 689)
12 133 736	(29 415 417)	1 524 958	1 800 618	66 901 346	2 330 083
7 808 643	40 163 162	2 232 985	901 569	42 130 979	9 478 709
(103 159)	(7 280 705)	(1 242 020)	0	0	3 147
19 839 220	3 467 040	2 515 923	2 702 187	109 032 325	11 811 939
302 926 776	(55 548 928)	(4 669 086)	0	(207 215 088)	(3 932 457)
0	(990 984)	(270 392)	0	(3 378 586)	(2 084 480)
322 765 996	(53 072 872)	(2 423 555)	2 702 187	(101 561 349)	5 795 002
1 348 929 917	451 250 820	73 791 647	19 888 136	1 058 772 591	116 927 579
0	0	0	0	0	0
1 671 695 913	398 177 948	71 368 092	22 590 323	957 211 242	122 722 581

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Europe High Conviction Bond	Europe Real Estate Securities	Europe Small Cap	Europe Small Cap Convertible
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		313 457 335	100 905 833	501 502 887	271 458 057
<i>Securities portfolio at cost price</i>		358 752 925	131 413 099	480 011 758	291 792 993
<i>Unrealised gain/(loss) on securities portfolio</i>		(55 794 504)	(30 837 421)	13 689 185	(24 164 993)
Securities portfolio at market value	2	302 958 421	100 575 678	493 700 943	267 628 000
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		5 483 635	12 165	2 540 280	2 706 869
Other assets		5 015 279	317 990	5 261 664	1 123 188
Liabilities		1 963 411	263 574	5 591 778	1 418 059
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	65 941	0
Other liabilities		1 963 411	263 574	5 525 837	1 418 059
Net asset value		311 493 924	100 642 259	495 911 109	270 039 998
Statement of operations and changes in net assets					
Income on investments and assets, net		5 640 594	3 685 868	8 799 960	2 191 898
Management fees	3	298 405	484 598	3 660 752	1 377 114
Bank interest		354	19	2 388	1 546
Interest on swaps	2	0	0	0	0
Other fees	6	227 497	207 211	872 469	416 387
Taxes	7	69 024	24 447	153 888	78 751
Performance fees	5	0	0	0	0
Transaction fees	21	0	63 500	536 959	191
Distribution fees	4	0	2 972	30 390	26 920
Total expenses		595 280	782 747	5 256 846	1 900 909
Net result from investments		5 045 314	2 903 121	3 543 114	290 989
Net realised result on:					
Investments securities	2	(9 248 908)	(24 900 989)	(1 972 741)	2 025 166
Financial instruments	2	6 386	(34 962)	(3 022)	(12 804)
Net realised result		(4 197 208)	(22 032 830)	1 567 351	2 303 351
Movement on net unrealised gain/(loss) on:					
Investments securities		14 631 924	14 082 882	27 251 330	9 499 364
Financial instruments		0	0	22 702	0
Change in net assets due to operations		10 434 716	(7 949 948)	28 841 383	11 802 715
Net subscriptions/(redemptions)		18 928 003	(88 319 276)	(118 212 468)	(19 554 772)
Dividends paid	8	(31 662)	(1 558 266)	(1 747 229)	(2 112 349)
Increase/(Decrease) in net assets during the year/period		29 331 057	(97 827 490)	(91 118 314)	(9 864 406)
Net assets at the beginning of the financial year/period		282 162 867	198 469 749	587 029 423	279 904 404
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		311 493 924	100 642 259	495 911 109	270 039 998

BNP PARIBAS FUNDS

Flexible Global Credit	Global Absolute Return Multi-Factor Bond	Global Bond Opportunities	Global Climate Solutions	Global Convertible	Global Enhanced Bond 36M
EUR	EUR	EUR	EUR	USD	EUR
18 334 515	5 868 127	467 797 703	32 106 784	761 596 409	154 849 130
18 268 254	5 424 391	448 697 340	31 303 164	822 452 025	131 626 606
(683 686)	18 654	(36 034 591)	(177 271)	(82 248 722)	(3 074 378)
17 584 568	5 443 045	412 662 749	31 125 893	740 203 303	128 552 228
0	0	0	0	0	0
0	0	0	0	8 897 417	0
574 743	347 794	37 876 403	824 434	10 706 700	12 594 785
175 204	77 288	17 258 551	156 457	1 788 989	13 702 117
170 556	351 423	72 173 356	6 787	1 551 395	30 180 912
0	0	3 403 620	0	0	757 558
69 502	86 646	551 941	0	0	121
30 664	26 667	7 353 430	0	0	1 600 286
70 390	238 110	60 864 365	6 787	1 551 395	27 822 947
18 163 959	5 516 704	395 624 347	32 099 997	760 045 014	124 668 218
315 703	95 201	8 271 916	356 670	2 872 820	2 348 837
6 593	4 370	1 127 435	1 511	3 155 950	80 626
43 919	5 479	142 772	832	159 800	36 697
32 564	62 615	2 076 994	0	31 946	685 395
18 398	3 227	499 746	30 228	1 010 342	56 208
1 884	279	108 144	1 532	160 834	11 761
0	0	0	0	0	1 303
3 071	3	39 589	27 643	8 468	11 593
0	0	64 270	4	35 048	589
106 429	75 973	4 058 950	61 750	4 562 388	884 172
209 274	19 228	4 212 966	294 920	(1 689 568)	1 464 665
(174 817)	30 359	(12 028 319)	678 834	(4 968 183)	(1 480 035)
365 300	76 099	25 126 881	(15 852)	8 443 561	4 452 747
399 757	125 686	17 311 528	957 902	1 785 810	4 437 377
185 340	14 741	8 820 269	1 626 950	42 641 098	485 952
(432 972)	(102 806)	(21 069 707)	0	(1 524 236)	(3 928 596)
152 125	37 621	5 062 090	2 584 852	42 902 672	994 733
(4 328 010)	0	14 491 339	1 190 000	(41 710 051)	72 750 648
(377 413)	0	(3 185 796)	0	(3 698 780)	(19 523)
(4 553 298)	37 621	16 367 633	3 774 852	(2 506 159)	73 725 858
22 717 257	5 479 083	379 256 714	28 325 145	762 551 173	50 942 360
0	0	0	0	0	0
18 163 959	5 516 704	395 624 347	32 099 997	760 045 014	124 668 218

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

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

BNP PARIBAS FUNDS

Green Tigers	Harmony	Health Care Innovators	Inclusive Growth	India Equity	Japan Equity
USD	EUR	EUR	EUR	USD	JPY
1 409 251 033	0	1 486 190 388	457 030 265	213 560 324	24 108 117 724
1 496 606 864	0	1 289 461 530	397 564 491	174 107 856	18 968 364 444
(142 136 853)	0	159 570 760	56 145 418	27 357 074	3 996 720 334
1 354 470 011	0	1 449 032 290	453 709 909	201 464 930	22 965 084 778
0	0	0	0	0	0
684 633	0	1 172 251	198 110	0	628 179 699
42 379 510	0	28 569 557	2 055 161	11 612 709	424 783 812
11 716 879	0	7 416 290	1 067 085	482 685	90 069 435
34 809 129	0	13 306 362	1 027 120	7 571 531	123 973 432
0	0	0	0	0	0
283 660	0	0	0	0	0
0	0	0	0	0	0
34 525 469	0	13 306 362	1 027 120	7 571 531	123 973 432
1 374 441 904	0	1 472 884 026	456 003 145	205 988 793	23 984 144 292
10 307 424	192 041	8 088 750	4 041 086	1 160 562	241 803 801
7 311 430	305 874	10 599 162	1 787 567	1 350 221	125 938 173
0	1 536	7 666	452	2 164	2 292 765
0	0	0	0	0	0
1 989 298	103 936	2 857 011	612 847	309 408	35 710 974
1 282 409	122 063	546 960	98 247	1 527 706	7 016 614
0	0	0	0	0	0
1 026 329	59 971	335 939	107 841	310 321	15 153 244
16 574	42 942	229 200	713	36 127	1 002 087
11 626 040	636 322	14 575 938	2 607 667	3 535 947	187 113 857
(1 318 616)	(444 281)	(6 487 188)	1 433 419	(2 375 385)	54 689 944
(27 344 018)	(5 195 589)	48 837 011	6 556 609	3 334 855	1 263 568 169
(190 779)	313 190	(43 495)	197 585	(7 064)	455 386 896
(28 853 413)	(5 326 680)	42 306 328	8 187 613	952 406	1 773 645 009
101 132 112	7 736 901	(57 567 461)	44 915 154	13 515 340	3 057 591 235
638 857	(421 094)	367 124	71 972	0	762 661 099
72 917 556	1 989 127	(14 894 009)	53 174 739	14 467 746	5 593 897 343
46 562 628	(119 037 103)	(63 560 363)	37 680 375	(28 055 729)	(1 681 616 133)
(2 650 659)	0	(1 972 797)	(223 631)	(117 385)	(18 702 461)
116 829 525	(117 047 976)	(80 427 169)	90 631 483	(13 705 368)	3 893 578 749
1 257 612 379	117 047 976	1 553 311 195	365 371 662	219 694 161	20 090 565 543
0	0	0	0	0	0
1 374 441 904	0	1 472 884 026	456 003 145	205 988 793	23 984 144 292

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Japan Small Cap	Latin America Equity	Local Emerging Bond	Multi-Asset Thematic
	Expressed in Notes	JPY	USD	USD	EUR
Statement of net assets					
Assets		96 029 524 911	49 264 990	215 257 312	192 745 808
<i>Securities portfolio at cost price</i>		67 188 798 026	40 905 638	207 980 732	200 210 326
<i>Unrealised gain/(loss) on securities portfolio</i>		21 495 131 533	6 787 104	(3 760 814)	(12 437 844)
Securities portfolio at market value	2	88 683 929 559	47 692 742	204 219 918	187 772 482
Options at market value	2,15	0	0	0	118 236
Net Unrealised gain on financial instruments	2,11,12,13, 14	768 683 948	0	981 822	0
Cash at banks and time deposits		4 678 268 974	1 259 115	3 210 750	2 316 292
Other assets		1 898 642 430	313 133	6 844 822	2 538 798
Liabilities		1 866 779 331	130 714	4 847 295	1 787 005
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	95 593	683 571
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	373 121
Other liabilities		1 866 779 331	130 714	4 751 702	730 313
Net asset value		94 162 745 580	49 134 276	210 410 017	190 958 803
Statement of operations and changes in net assets					
Income on investments and assets, net		1 068 560 516	1 041 344	6 441 684	1 472 747
Management fees	3	530 047 210	360 337	934 411	1 259 174
Bank interest		10 514 193	1 043	73 609	8 127
Interest on swaps	2	0	0	447 356	0
Other fees	6	112 122 588	95 558	231 090	355 019
Taxes	7	16 400 712	18 065	34 079	36 626
Performance fees	5	0	0	0	0
Transaction fees	21	39 604 235	97 238	0	25 895
Distribution fees	4	926 104	4 968	16 934	4 196
Total expenses		709 615 042	577 209	1 737 479	1 689 037
Net result from investments		358 945 474	464 135	4 704 205	(216 290)
Net realised result on:					
Investments securities	2	3 828 328 796	(874 911)	(2 823 392)	(5 199 345)
Financial instruments	2	588 670 316	9 613	3 077 508	(2 679 897)
Net realised result		4 775 944 586	(401 163)	4 958 321	(8 095 532)
Movement on net unrealised gain/(loss) on:					
Investments securities		10 324 555 195	7 458 622	13 526 065	8 517 809
Financial instruments		1 103 991 788	0	(2 111 357)	298 385
Change in net assets due to operations		16 204 491 569	7 057 459	16 373 029	720 662
Net subscriptions/(redemptions)		(12 135 780 124)	(1 547 431)	(31 075 736)	(32 536 794)
Dividends paid	8	(9 826 867)	(222 348)	(3 042 137)	(691 226)
Increase/(Decrease) in net assets during the year/period		4 058 884 578	5 287 680	(17 744 844)	(32 507 358)
Net assets at the beginning of the financial year/period		90 103 861 002	43 846 596	228 154 861	223 466 161
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		94 162 745 580	49 134 276	210 410 017	190 958 803

BNP PARIBAS FUNDS

Nordic Small Cap	RMB Bond	Russia Equity (NAV suspended)	Seasons	SMaRT Food	Social Bond
EUR	USD	EUR	EUR	EUR	EUR
145 986 973	233 299 542	58 526 243	536 561 366	1 512 970 507	274 771 092
146 868 428	245 429 125	556 365 733	399 738 784	1 437 013 478	288 171 895
(7 698 699)	(15 714 362)	(499 891 672)	38 172 529	45 478 322	(21 232 195)
139 169 729	229 714 763	56 474 061	437 911 313	1 482 491 800	266 939 700
0	0	0	55 106 250	0	0
223 592	64 851	32 376	0	0	0
4 904 192	661 488	2 019 806	42 374 475	26 941 419	6 529 433
1 689 460	2 858 440	0	1 169 328	3 537 288	1 301 959
854 543	171 080	1 027 383	20 950 797	4 788 726	3 756 001
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	19 403 776	711 733	212 738
854 543	171 080	1 027 383	1 547 021	4 076 993	3 543 263
145 132 430	233 128 462	57 498 860	515 610 569	1 508 181 781	271 015 091
3 599 541	4 015 454	155 163	429 299	20 953 031	1 604 359
1 367 240	226 393	0	2 543 339	10 245 814	49 998
521	16 550	25 941	388	14 131	3 914
0	0	0	0	0	0
315 610	235 233	94 968	305 779	2 486 161	223 672
60 256	20 850	0	201 565	464 656	14 478
0	0	0	0	0	0
60 642	2 145	39	267 063	285 366	2 570
15 785	78	0	505 304	136 131	2
1 820 054	501 249	120 948	3 823 438	13 632 259	294 634
1 779 487	3 514 205	34 215	(3 394 139)	7 320 772	1 309 725
(7 424 505)	10 929	(5 392 948)	14 195 144	14 539 878	(724 289)
(2 992 626)	140 484	(211 902)	(9 802 109)	(45 364)	2 839 082
(8 637 644)	3 665 618	(5 570 635)	998 896	21 815 286	3 424 518
(1 856 732)	(7 407 691)	9 026 294	21 746 852	(16 752 261)	3 857 610
39 230	36 002	90 254	31 704 013	1 977 778	(2 960 335)
(10 455 146)	(3 706 071)	3 545 913	54 449 761	7 040 803	4 321 793
(34 370 711)	(56 423 288)	0	(27 427 518)	(150 639 221)	(1 811 721)
(1 719 556)	(118 039)	0	0	(1 238 373)	(220 808)
(46 545 413)	(60 247 398)	3 545 913	27 022 243	(144 836 791)	2 289 264
191 677 843	293 375 860	53 952 947	488 588 326	1 653 018 572	268 725 827
0	0	0	0	0	0
145 132 430	233 128 462	57 498 860	515 610 569	1 508 181 781	271 015 091

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Sustainable Asia ex- Japan Equity	Sustainable Asian Cities Bond	Sustainable Enhanced Bond 12M	Sustainable Euro Bond
	Expressed in Notes	USD	USD	EUR	EUR
Statement of net assets					
Assets		344 747 054	76 764 925	2 493 780 958	504 779 976
<i>Securities portfolio at cost price</i>		366 849 492	77 634 274	2 529 410 102	552 283 748
<i>Unrealised gain/(loss) on securities portfolio</i>		(29 748 834)	(1 607 140)	(111 905 131)	(59 331 092)
Securities portfolio at market value	2	337 100 658	76 027 134	2 417 504 971	492 952 656
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	20 815	4 390	0	0
Cash at banks and time deposits		6 868 134	0	56 832 496	7 807 170
Other assets		757 447	733 401	19 443 491	4 020 150
Liabilities		2 099 011	1 262 891	8 125 116	6 829 051
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	1 165 780	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	633 410	26 401
Other liabilities		2 099 011	97 111	7 491 706	6 802 650
Net asset value		342 648 043	75 502 034	2 485 655 842	497 950 925
Statement of operations and changes in net assets					
Income on investments and assets, net		4 300 532	1 201 986	23 036 831	3 263 358
Management fees	3	2 699 720	143 214	1 073 839	536 395
Bank interest		6 351	1 427	791	45
Interest on swaps	2	0	0	1 013 722	0
Other fees	6	775 239	72 798	1 622 851	459 058
Taxes	7	142 991	15 204	284 293	50 786
Performance fees	5	0	0	0	0
Transaction fees	21	591 838	0	27 358	5 096
Distribution fees	4	3 990	391	0	8 063
Total expenses		4 220 129	233 034	4 022 854	1 059 443
Net result from investments		80 403	968 952	19 013 977	2 203 915
Net realised result on:					
Investments securities	2	(58 113 320)	171 233	(41 995 210)	(24 721 187)
Financial instruments	2	28 644	(31 890)	13 923 219	387 750
Net realised result		(58 004 273)	1 108 295	(9 058 014)	(22 129 522)
Movement on net unrealised gain/(loss) on:					
Investments securities		67 859 463	(37 815)	66 505 823	35 340 480
Financial instruments		(8 794)	(6 015)	(12 823 186)	(144 093)
Change in net assets due to operations		9 846 396	1 064 465	44 624 623	13 066 865
Net subscriptions/(redemptions)		(228 450 118)	27 751 639	(788 508 829)	(59 204 946)
Dividends paid	8	(2 473 310)	(638 194)	(24 424 577)	(370 870)
Increase/(Decrease) in net assets during the year/period		(221 077 032)	28 177 910	(768 308 783)	(46 508 951)
Net assets at the beginning of the financial year/period		563 725 075	47 324 124	3 253 964 625	544 459 876
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		342 648 043	75 502 034	2 485 655 842	497 950 925

BNP PARIBAS FUNDS

Sustainable Euro Corporate Bond	Sustainable Euro Low Vol Equity	Sustainable Euro Multi-Factor Corporate Bond	Sustainable Euro Multi-Factor Equity	Sustainable Europe Dividend	Sustainable Europe Multi-Factor Equity
EUR	EUR	EUR	EUR	EUR	EUR
1 178 976 695	52 005 859	265 683 983	69 950 082	141 302 265	358 382 561
1 265 558 614	49 352 587	272 698 195	58 545 106	113 848 733	312 267 493
(115 154 673)	2 311 956	(10 765 804)	6 255 672	23 742 048	32 464 392
1 150 403 941	51 664 543	261 932 391	64 800 778	137 590 781	344 731 885
0	0	0	0	0	0
0	0	592 676	75 215	0	68 136
6 349 231	307 533	354 200	2 114 496	185 939	8 653 510
22 223 523	33 783	2 804 716	2 959 593	3 525 545	4 929 030
25 179 492	165 001	1 308 640	359 804	3 620 595	4 181 633
0	0	0	0	0	0
0	0	0	0	0	0
2 093 188	0	0	0	19 741	0
23 086 304	165 001	1 308 640	359 804	3 600 854	4 181 633
1 153 797 203	51 840 858	264 375 343	69 590 278	137 681 670	354 200 928
16 069 664	1 429 384	2 427 117	1 894 632	3 690 843	8 951 368
961 674	296 721	69 199	88 453	520 712	760 800
13 277	0	7 623	0	949	712
1 419 330	0	0	0	0	0
1 372 746	98 831	245 136	65 657	210 983	451 147
166 449	16 108	25 065	3 471	31 361	36 916
0	0	0	0	0	0
295	48 038	2 019	67 685	72 723	415 254
12 229	0	40 584	0	9 902	40 246
3 946 000	459 698	389 626	225 266	846 630	1 705 075
12 123 664	969 686	2 037 491	1 669 366	2 844 213	7 246 293
(61 060 356)	274 954	(8 661 725)	3 769 014	2 561 195	12 757 422
2 047 617	(2)	(333 191)	531 605	17 390	1 911 262
(46 889 075)	1 244 638	(6 957 425)	5 969 985	5 422 798	21 914 977
81 092 564	5 933 293	12 047 496	4 706 987	10 024 630	22 975 061
(5 730 611)	0	803 560	213 885	(30)	867 616
28 472 878	7 177 931	5 893 631	10 890 857	15 447 398	45 757 654
(496 667 446)	(19 708 340)	3 136 192	(3 241 126)	(12 898 950)	(32 835 262)
(11 487 938)	0	(93 569)	0	(813 559)	(114 219)
(479 682 506)	(12 530 409)	8 936 254	7 649 731	1 734 889	12 808 173
1 633 479 709	64 371 267	255 439 089	61 940 547	135 946 781	341 392 755
0	0	0	0	0	0
1 153 797 203	51 840 858	264 375 343	69 590 278	137 681 670	354 200 928

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Sustainable Europe Value	Sustainable Global Corporate Bond	Sustainable Global Equity	Sustainable Global Low Vol Equity
	Expressed in Notes	EUR	USD	USD	EUR
Statement of net assets					
Assets		587 391 773	390 873 357	352 383 521	802 715 478
<i>Securities portfolio at cost price</i>		541 476 586	405 373 497	306 466 539	781 478 014
<i>Unrealised gain/(loss) on securities portfolio</i>		38 720 611	(37 438 413)	34 301 588	13 954 636
Securities portfolio at market value	2	580 197 197	367 935 084	340 768 127	795 432 650
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13,14	2 177 737	4 974 624	555 404	396 240
Cash at banks and time deposits		149 312	3 828 535	2 064 676	5 288 108
Other assets		4 867 527	14 135 114	8 995 314	1 598 480
Liabilities		7 376 708	12 153 602	4 092 496	3 201 932
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	1 087	0	0
Net Unrealised loss on financial instruments	2,11,12,13,14	0	0	0	0
Other liabilities		7 376 708	12 152 515	4 092 496	3 201 932
Net asset value		580 015 065	378 719 755	348 291 025	799 513 546
Statement of operations and changes in net assets					
Income on investments and assets, net		19 587 122	7 872 032	2 907 247	10 698 317
Management fees	3	3 429 440	798 956	2 209 861	4 420 263
Bank interest		12 861	0	437	63 330
Interest on swaps	2	0	934	0	0
Other fees	6	1 001 126	476 903	648 614	1 266 822
Taxes	7	187 260	62 355	121 329	199 808
Performance fees	5	0	0	0	0
Transaction fees	21	529 719	11 855	117 829	428 374
Distribution fees	4	3 594	147 696	81 250	172 179
Total expenses		5 164 000	1 498 699	3 179 320	6 550 776
Net result from investments		14 423 122	6 373 333	(272 073)	4 147 541
Net realised result on:					
Investments securities	2	12 932 474	(30 277 287)	6 938 651	10 318 197
Financial instruments	2	659 626	(16 807 900)	(1 009 140)	(81 994)
Net realised result		28 015 222	(40 711 854)	5 657 438	14 383 744
Movement on net unrealised gain/(loss) on:					
Investments securities		13 651 597	40 070 657	37 556 003	30 781 907
Financial instruments		4 972 180	15 676 942	551 355	263 182
Change in net assets due to operations		46 638 999	15 035 745	43 764 796	45 428 833
Net subscriptions/(redemptions)		(20 773 307)	(85 185 530)	(11 974 890)	(52 670 777)
Dividends paid	8	(148 273)	(7 078 920)	(921 523)	(641 152)
Increase/(Decrease) in net assets during the year/period		25 717 419	(77 228 705)	30 868 383	(7 883 096)
Net assets at the beginning of the financial year/period		554 297 646	455 948 460	317 422 642	807 396 642
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		580 015 065	378 719 755	348 291 025	799 513 546

BNP PARIBAS FUNDS

Sustainable Global Multi-Factor Corporate Bond	Sustainable Global Multi-Factor Equity	Sustainable Global Multi-Factor High Yield Bond	Sustainable Japan Multi-Factor Equity	Sustainable Multi- Asset Balanced	Sustainable Multi- Asset Flexible
USD	USD	USD	JPY	EUR	EUR
77 647 616	25 608 081	33 460 300	2 496 279 946	1 133 443 806	160 685 170
78 646 773	22 648 863	31 964 648	1 995 079 705	1 067 035 787	101 539 449
(3 147 810)	1 494 027	163 721	453 028 174	7 925 537	(40 048)
75 498 963	24 142 890	32 128 369	2 448 107 879	1 074 961 324	101 499 401
0	0	0	0	0	0
663 260	266 119	97 862	9 000 000	0	0
788 137	1 068 207	769 632	29 422 221	48 920 860	35 832 222
697 256	130 865	464 437	9 749 846	9 561 622	23 353 547
61 272	237 703	155 880	4 122 365	11 245 605	53 699 108
0	0	0	0	0	0
46 292	0	143 557	300 000	0	6 809
0	0	0	0	488 252	172 286
14 980	237 703	12 323	3 822 365	10 757 353	53 520 013
77 586 344	25 370 378	33 304 420	2 492 157 581	1 122 198 201	106 986 062
1 323 065	331 865	996 085	28 660 659	4 123 935	21 468
9 602	72 601	30 218	11 522 682	7 176 204	62 939
10 072	274	141	32 817	16 111	24 038
0	0	0	0	0	0
66 650	34 013	32 291	3 840 896	1 705 287	21 267
4 281	6 158	6 290	909 336	418 197	22 464
0	0	0	0	0	54
879	10 354	481	365 905	72 559	10 025
1	23 329	0	0	601 404	1 427
91 485	146 729	69 421	16 671 636	9 989 762	142 214
1 231 580	185 136	926 664	11 989 023	(5 865 827)	(120 746)
(1 681 966)	257 426	154 764	97 327 272	(41 456 541)	(79 581)
176 330	446 625	(109 319)	24 667 238	(4 831 586)	(10 514)
(274 056)	889 187	972 109	133 983 533	(52 153 954)	(210 841)
3 176 989	875 342	566 718	385 231 731	98 682 887	23 451
(108 362)	151 432	97 329	15 209 000	1 173 452	(229 219)
2 794 571	1 915 961	1 636 156	534 424 264	47 702 385	(416 609)
(3 833 830)	782 888	(1 346 500)	(90 122 861)	(191 440 028)	101 870 880
(100)	0	(1 174 726)	0	(7 881 161)	0
(1 039 359)	2 698 849	(885 070)	444 301 403	(151 618 804)	101 454 271
78 625 703	22 671 529	34 189 490	2 047 856 178	1 273 817 005	5 531 791
0	0	0	0	0	0
77 586 344	25 370 378	33 304 420	2 492 157 581	1 122 198 201	106 986 062

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		Sustainable Multi-Asset Growth	Sustainable Multi-Asset Stability	Sustainable US Multi-Factor Corporate Bond	Sustainable US Multi-Factor Equity
	Expressed in Notes	EUR	EUR	USD	USD
Statement of net assets					
Assets		589 344 015	933 294 327	346 704 150	1 182 509 284
<i>Securities portfolio at cost price</i>		554 903 936	967 760 806	346 137 275	972 888 619
<i>Unrealised gain/(loss) on securities portfolio</i>		27 433 270	(59 859 223)	(6 509 809)	144 405 683
Securities portfolio at market value	2	582 337 206	907 901 583	339 627 466	1 117 294 302
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	2 788 631	5 590 218
Cash at banks and time deposits		2 980 378	17 215 265	952 699	40 290 198
Other assets		4 026 431	8 177 479	3 335 354	19 334 566
Liabilities		3 770 418	9 104 244	363 322	32 705 467
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	282 532	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	116 227	186 888	0	0
Other liabilities		3 654 191	8 917 356	80 790	32 705 467
Net asset value		585 573 597	924 190 083	346 340 828	1 149 803 817
Statement of operations and changes in net assets					
Income on investments and assets, net		305 614	4 900 822	5 886 134	8 250 104
Management fees	3	4 003 635	5 229 097	87 783	4 155 249
Bank interest		6 216	2 729	22 709	17 514
Interest on swaps	2	0	0	0	0
Other fees	6	890 321	1 459 971	260 366	1 618 950
Taxes	7	225 312	403 658	33 571	303 994
Performance fees	5	0	0	0	0
Transaction fees	21	55 876	35 823	7 366	185 734
Distribution fees	4	364 346	357 972	0	99 818
Total expenses		5 545 706	7 489 250	411 795	6 381 259
Net result from investments		(5 240 092)	(2 588 428)	5 474 339	1 868 845
Net realised result on:					
Investments securities	2	(16 777 220)	(44 667 394)	(4 369 334)	30 759 664
Financial instruments	2	(2 348 827)	(2 416 184)	(166 423)	14 472 295
Net realised result		(24 366 139)	(49 672 006)	938 582	47 100 804
Movement on net unrealised gain/(loss) on:					
Investments securities		56 068 808	79 793 069	5 247 304	67 268 246
Financial instruments		699 558	(707 405)	1 924 307	7 473 993
Change in net assets due to operations		32 402 227	29 413 658	8 110 193	121 843 043
Net subscriptions/(redemptions)		(72 367 537)	(208 991 151)	180 261 138	(70 268 854)
Dividends paid	8	(1 681 634)	(5 025 635)	(2 716 439)	(471 040)
Increase/(Decrease) in net assets during the year/period		(41 646 944)	(184 603 128)	185 654 892	51 103 149
Net assets at the beginning of the financial year/period		627 220 541	1 108 793 211	160 685 936	1 098 700 668
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		585 573 597	924 190 083	346 340 828	1 149 803 817

BNP PARIBAS FUNDS

Sustainable US Value Multi-Factor Equity	Target Risk Balanced	Turkey Equity	US Growth	US High Yield Bond	US Mid Cap
USD	EUR	EUR	USD	USD	USD
527 038 998	688 780 775	24 195 587	1 373 593 394	46 839 688	77 413 075
429 712 609	700 875 682	24 441 262	1 028 284 076	46 419 153	64 232 894
25 730 101	(27 934 977)	(1 507 581)	236 781 478	(805 712)	10 719 616
455 442 710	672 940 705	22 933 681	1 265 065 554	45 613 441	74 952 510
0	522 693	0	0	0	0
2 605 402	1 210 404	0	2 959 138	152 708	147 297
11 196 159	9 882 467	277 391	55 176 949	250 238	2 169 095
57 794 727	4 224 506	984 515	50 391 753	823 301	144 173
57 895 201	8 583 396	715 511	93 012 163	226 739	1 079 312
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	0	0
57 895 201	8 583 396	715 511	93 012 163	226 739	1 079 312
469 143 797	680 197 379	23 480 076	1 280 581 231	46 612 949	76 333 763
4 457 407	2 445 708	908 458	3 367 289	1 402 650	431 489
2 216 554	2 357 484	280 857	6 262 638	280 920	618 487
9 113	323	272	30 278	4 116	228
0	0	0	0	0	0
871 973	838 582	64 534	1 787 965	70 291	142 901
165 366	667 764	10 476	336 057	19 569	28 092
0	0	0	0	0	0
206 570	225 777	136 291	196 077	55	10 938
7 054	68 844	7 834	18 311	30 105	4 056
3 476 630	4 158 774	500 264	8 631 326	405 056	804 702
980 777	(1 713 066)	408 194	(5 264 037)	997 594	(373 213)
7 960 578	2 269 272	6 136 768	48 094 182	(1 148 019)	2 664 987
8 801 928	(1 079 218)	(138 601)	2 582 973	(2 902)	130 775
17 743 283	(523 012)	6 406 361	45 413 118	(153 327)	2 422 549
12 627 462	15 934 936	(16 823 774)	201 648 321	2 173 282	3 754 149
2 431 190	2 536 671	0	(333 166)	43 497	(58 840)
32 801 935	17 948 595	(10 417 413)	246 728 273	2 063 452	6 117 858
(247 760 690)	(184 301 776)	(34 797 782)	69 346 267	(3 754 866)	(3 712 332)
(222 106)	(2 690)	(42 006)	(227 234)	(1 054 001)	(68 253)
(215 180 861)	(166 355 871)	(45 257 201)	315 847 306	(2 745 415)	2 337 273
684 324 658	846 553 250	68 737 277	964 733 925	49 358 364	73 996 490
0	0	0	0	0	0
469 143 797	680 197 379	23 480 076	1 280 581 231	46 612 949	76 333 763

BNP PARIBAS FUNDS

Financial statements at 30/06/2023

		US Small Cap	USD Money Market	USD Short Duration Bond	Combined
	Expressed in Notes	USD	USD	USD	EUR
Statement of net assets					
Assets		706 508 670	544 580 474	198 147 820	59 576 658 187
<i>Securities portfolio at cost price</i>		699 425 792	489 885 425	192 471 859	56 878 483 766
<i>Unrealised gain/(loss) on securities portfolio</i>		(9 124 532)	5 340 311	(1 131 798)	564 248 245
Securities portfolio at market value	2	690 301 260	495 225 736	191 340 061	57 442 732 011
Options at market value	2,15	0	0	0	57 835 602
Net Unrealised gain on financial instruments	2,11,12,13, 14	1 425 914	418 677	944 053	59 712 158
Cash at banks and time deposits		12 298 162	40 795 454	4 349 754	1 324 288 388
Other assets		2 483 334	8 140 607	1 513 952	692 090 028
Liabilities		2 281 395	10 956 743	1 341 311	929 683 449
Options at market value	2,15	0	0	0	6 182 517
Bank overdrafts		0	0	550 646	13 043 144
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	91 216 341
Other liabilities		2 281 395	10 956 743	790 665	819 241 447
Net asset value		704 227 275	533 623 731	196 806 509	58 646 974 738
Statement of operations and changes in net assets					
Income on investments and assets, net		4 166 814	10 712 366	2 458 305	607 834 111
Management fees	3	4 178 554	712 647	355 562	255 717 296
Bank interest		24 440	11 386	9 980	2 804 401
Interest on swaps	2	0	7 385 423	0	35 584 301
Other fees	6	1 023 917	322 040	239 645	78 511 832
Taxes	7	144 104	54 575	65 526	16 618 769
Performance fees	5	0	0	0	1 357
Transaction fees	21	233 788	0	0	18 293 718
Distribution fees	4	7 354	0	6 074	6 335 735
Total expenses		5 612 157	8 486 071	676 787	413 867 409
Net result from investments		(1 445 343)	2 226 295	1 781 518	193 966 702
Net realised result on:					
Investments securities	2	(8 594 096)	10 904 184	(22 728)	(286 154 002)
Financial instruments	2	2 857 918	12 500	300 690	258 674 173
Net realised result		(7 181 521)	13 142 979	2 059 480	166 486 873
Movement on net unrealised gain/(loss) on:					
Investments securities		52 731 508	147 376	1 213 369	3 643 167 010
Financial instruments		(1 715 313)	(344 486)	359 261	(221 854 093)
Change in net assets due to operations		43 834 674	12 945 869	3 632 110	3 587 799 790
Net subscriptions/(redemptions)		(134 268 878)	(204 865 243)	(10 184 809)	(4 713 387 760)
Dividends paid	8	(247 481)	(323 286)	(834 658)	(190 270 910)
Increase/(Decrease) in net assets during the year/period		(90 681 685)	(192 242 660)	(7 387 357)	(1 315 858 880)
Net assets at the beginning of the financial year/period		794 908 960	725 866 391	204 193 866	60 288 825 743
Reevaluation of opening combined NAV		0	0	0	(325 992 125)
Net assets at the end of the financial year/period		704 227 275	533 623 731	196 806 509	58 646 974 738

BNP PARIBAS FUNDS

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

Absolute Return Global Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	13 503 010	10 974 739	0	
Net asset value per share				
Share "Classic - Capitalisation"	90.22	88.18	0	0
Share "I - Capitalisation"	97 460.23	96 054.91	0	0
Share "N - Capitalisation"	81.99	79.54	0	0
Share "Privilege - Capitalisation"	93.58	92.06	0	0

Aqua	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	4 278 009 259	3 448 466 572	3 728 897 732	
Net asset value per share				
Share "B USD - Capitalisation"	0	82.53	92.24	10.000
Share "Classic - Capitalisation"	221.26	181.17	198.99	6 052 694.448
Share "Classic - Distribution"	170.41	137.17	147.72	1 528 349.737
Share "Classic HKD - Capitalisation"	0	89.75	100.96	10.000
Share "Classic RH CNH - Capitalisation"	1 063.04	894.80	981.38	4 144.369
Share "Classic RH CNH MD - Distribution"	0	995.80	1 076.32	100.000
Share "Classic RH CZK - Capitalisation"	2 000.53	1 733.06	1 941.64	1 148 209.350
Share "Classic RH HKD MD - Distribution"	0	90.63	97.74	100.000
Share "Classic RH SGD MD - Distribution"	165.61	132.19	143.26	52 749.442
Share "Classic RH USD - Capitalisation"	205.50	171.91	191.07	137 286.681
Share "Classic RH USD MD - Distribution"	173.47	139.15	150.99	210 944.356
Share "Classic SGD - Capitalisation"	173.22	132.43	150.04	21 459.309
Share "Classic USD - Capitalisation"	251.60	193.35	217.09	285 913.715
Share "Classic USD - Distribution"	164.33	124.04	136.61	12 909.555
Share "I - Capitalisation"	363.68	301.13	332.58	2 478 080.365
Share "I USD - Capitalisation"	136.43	106.01	119.69	237 513.019
Share "K - Capitalisation"	136.18	110.67	121.10	1 115 467.932
Share "Life - Capitalisation"	206.70	171.76	190.04	2 302 355.231
Share "N - Capitalisation"	214.26	174.14	190.55	414 156.545
Share "Privilege - Capitalisation"	349.07	288.88	318.97	646 673.823
Share "Privilege - Distribution"	171.91	139.86	151.40	292 564.812
Share "Privilege CHF - Capitalisation"	165.87	130.82	142.77	6 963.399
Share "Privilege GBP - Capitalisation"	179.39	156.89	167.53	27 510.136
Share "Privilege USD - Capitalisation"	182.30	141.59	159.81	126 362.599
Share "U11 H EUR - Capitalisation"	101.11	79.06	87.33	1 519 369.750
Share "U115 JPY - Capitalisation"	0	0	11 323.00	278 869.441
Share "U18 USD - Capitalisation"	115.08	89.75	101.51	99 465.665
Share "U19 - Capitalisation"	101.54	84.38	93.34	137 392.203
Share "X - Capitalisation"	249.60	207.89	230.25	578 851.432

Asia High Yield Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	65 537 245	65 384 483	
Net asset value per share				
Share "Classic - Capitalisation"	0	93.14	92.00	10.000
Share "I - Distribution"	0	93.62	81.47	802 500.000
Share "Privilege - Capitalisation"	0	93.47	92.69	10.000

BNP PARIBAS FUNDS

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

Asia Tech Innovators	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	22 380 618	30 757 442	
Net asset value per share				
Share "Classic - Capitalisation"	0	762.13	757.58	24 550.971
Share "Classic - Distribution"	0	394.16	391.81	5 452.469
Share "Classic EUR - Capitalisation"	0	0	91.28	108.441
Share "Classic RH CZK - Capitalisation"	0	0	970.59	396.286
Share "Classic RH SGD - Capitalisation"	0	0	96.11	150.000
Share "I - Capitalisation"	0	98.77	98.75	10.000
Share "N - Capitalisation"	0	98.55	97.64	10.000
Share "Privilege - Capitalisation"	0	98.75	98.67	10.000
Share "Privilege - Distribution"	0	98.75	98.67	10.000
Share "X - Capitalisation"	0	98 862.00	99 264.02	100.528
Belgium Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	210 123 413	172 991 393	149 910 900	
Net asset value per share				
Share "Classic - Capitalisation"	1 124.32	992.42	973.04	129 046.558
Share "Classic - Distribution"	383.41	330.63	311.17	78 232.036
Brazil Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	109 936 095	80 215 416	84 823 413	
Net asset value per share				
Share "Classic - Capitalisation"	77.63	79.16	90.35	844 802.021
Share "Classic - Distribution"	47.13	46.92	49.39	45 224.477
Share "Classic EUR - Capitalisation"	68.27	74.19	82.84	47 710.065
Share "N - Capitalisation"	69.36	70.21	79.83	22 177.844
Share "Privilege - Capitalisation"	70.50	72.67	83.34	2 139.492
China A-Shares	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	157 600 976	146 789 544	158 792 813	
Net asset value per share				
Share "Classic - Capitalisation"	287.04	201.34	191.56	29 769.532
Share "Classic - Distribution"	136.80	94.16	87.86	722.641
Share "Classic EUR - Capitalisation"	306.42	229.03	213.15	164 177.241
Share "I - Capitalisation"	226.59	160.80	153.88	235 897.574
Share "I EUR - Capitalisation"	199.27	150.69	141.06	409 396.713
Share "Privilege - Capitalisation"	197.87	140.20	134.05	12 631.305
Share "X - Capitalisation"	0	0	86 159.26	160.783

BNP PARIBAS FUNDS

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

China Equity	USD			Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	2 103 580 535	1 229 109 554	1 174 034 011	
Net asset value per share				
Share "Classic - Capitalisation"	590.77	422.92	387.15	307 572.044
Share "Classic - Distribution"	339.23	237.72	212.99	34 808.941
Share "Classic EUR - Capitalisation"	219.49	167.42	149.93	2 137 578.346
Share "Classic EUR - Distribution"	166.45	124.39	108.96	138 212.649
Share "Classic H EUR - Capitalisation"	80.74	57.28	53.02	85 209.250
Share "Classic RH EUR - Capitalisation"	72.41	50.26	45.28	21 664.380
Share "Classic RH SGD - Capitalisation"	82.37	58.48	52.98	278 982.655
Share "Classic RH SGD MD - Distribution"	81.05	56.09	50.66	210.444
Share "I - Capitalisation"	689.53	499.14	459.46	939 699.500
Share "I EUR - Capitalisation"	145.62	112.32	101.14	687 513.494
Share "K EUR - Capitalisation"	0	76.83	68.54	53 387.208
Share "N - Capitalisation"	526.88	374.34	341.40	59 125.826
Share "Privilege - Capitalisation"	200.09	144.68	133.10	611 305.624
Share "Privilege - Distribution"	161.46	114.30	102.92	1 618.000
Share "Privilege EUR - Capitalisation"	116.31	89.62	80.65	127 863.999
Share "X - Capitalisation"	95.95	70.08	64.80	615 415.139
Share "X AUD - Capitalisation"	92 741.44	72 661.94	68 464.69	1.895

BNP PARIBAS FUNDS

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

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

BNP PARIBAS FUNDS

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

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

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

BNP PARIBAS FUNDS

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

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

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

Emerging Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	358 297 606	230 368 249	197 096 256	
Net asset value per share				
Share "B - Capitalisation"	82.67	63.32	65.36	10.000
Share "Classic - Capitalisation"	651.32	504.13	523.16	139 356.220
Share "Classic - Distribution"	139.02	105.15	105.87	138 429.305
Share "Classic CZK - Capitalisation"	961.93	771.11	769.98	41 081.869
Share "Classic EUR - Capitalisation"	126.95	104.70	106.28	424 074.369
Share "Classic EUR - Distribution"	96.69	78.01	76.77	47 888.662
Share "I - Capitalisation"	785.33	614.65	641.41	22 121.007
Share "I EUR - Capitalisation"	101.46	84.62	86.37	315.646
Share "N - Capitalisation"	185.79	142.75	147.60	20 686.809
Share "Privilege - Capitalisation"	107.49	84.03	87.64	165 040.175
Share "Privilege EUR - Capitalisation"	101.25	84.34	86.05	4 252.484
Share "X - Capitalisation"	119.09	94.05	98.58	230 899.390
Emerging Markets Climate Solutions	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	86 121 152	93 700 521	
Net asset value per share				
Share "Classic - Capitalisation"	0	85.92	92.64	10.000
Share "Classic - Distribution"	0	85.92	89.96	10.000
Share "I - Capitalisation"	0	86.42	93.60	410.000
Share "N - Capitalisation"	0	85.57	91.88	10.000
Share "Privilege - Capitalisation"	0	86.33	93.48	10.000
Share "Privilege - Distribution"	0	86.33	90.80	10.000
Share "X - Capitalisation"	0	86 784.37	94 422.38	991.900
Emerging Multi-Asset Income	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	68 565 134	22 859 972	13 949 942	
Net asset value per share				
Share "B MD - Distribution"	93.34	63.16	63.84	10.000
Share "B RH AUD MD - Distribution"	92.92	61.19	61.22	100.000
Share "Classic - Capitalisation"	113.48	86.33	90.35	56 224.927
Share "Classic - Distribution"	82.59	57.11	56.83	558.591
Share "Classic EUR - Capitalisation"	112.84	91.47	93.64	20 353.372
Share "Classic EUR - Distribution"	82.10	60.76	59.06	11 442.850
Share "Classic HKD MD - Distribution"	76.58	52.47	53.53	22 580.000
Share "Classic MD - Distribution"	76.15	52.06	52.93	39 302.272
Share "Classic RH AUD MD - Distribution"	75.74	50.61	50.98	12 082.203
Share "Classic RH CNH MD - Distribution"	77.15	50.40	50.52	332 612.524
Share "Classic RH EUR - Capitalisation"	87.32	64.58	66.66	4 354.628
Share "Classic RH EUR - Distribution"	66.17	44.42	43.52	549.186
Share "Classic RH SGD MD - Distribution"	77.70	52.62	53.33	14 268.240
Share "I - Capitalisation"	119.81	0	0	0
Share "I RH EUR - Capitalisation"	89.13	66.41	68.82	1 987.414
Share "Privilege RH EUR - Capitalisation"	101.29	75.25	77.96	100.000
Share "X - Capitalisation"	122.65	94.66	0	0

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

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

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

Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	748 798 269	549 763 393	406 862 478	
Net asset value per share				
Share "Classic - Capitalisation"	226.13	187.11	190.96	512 698.944
Share "Classic - Distribution"	115.21	95.33	93.98	375 191.145
Share "I - Capitalisation"	23.32	19.42	19.88	10 872 903.348
Share "N - Capitalisation"	202.72	166.90	169.91	13 407.643
Share "Privilege - Capitalisation"	169.37	140.78	143.99	285 981.407
Share "Privilege - Distribution"	115.10	95.67	94.53	102 754.991
Share "X - Capitalisation"	129.20	107.92	110.65	39 147.597
Euro Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	258 747 342	183 155 558	172 841 658	
Net asset value per share				
Share "Classic - Capitalisation"	446.38	368.26	375.04	223 810.498
Share "Classic - Distribution"	26.34	21.73	21.38	1 604 130.229
Share "I - Capitalisation"	494.61	410.65	419.55	71 526.233
Share "N - Capitalisation"	142.88	117.29	119.15	21 650.916
Share "Privilege - Capitalisation"	123.91	102.68	104.81	210 135.439
Euro Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 668 538 967	1 299 006 084	1 049 061 156	
Net asset value per share				
Share "Classic - Capitalisation"	197.09	167.47	171.35	628 656.104
Share "Classic - Distribution"	117.87	99.50	97.53	492 362.787
Share "Classic H CZK - Capitalisation"	11 579.54	10 416.71	10 882.23	12 119.500
Share "I - Capitalisation"	223.33	190.99	196.04	2 136 199.661
Share "I - Distribution"	109.80	93.25	91.71	45 029.860
Share "N - Capitalisation"	177.94	150.44	153.55	23 398.460
Share "Privilege - Capitalisation"	169.30	144.51	148.19	178 827.903
Share "Privilege - Distribution"	117.95	100.02	98.26	535 473.861
Share "X - Capitalisation"	241.63	207.26	213.06	834 821.430
Share "X - Distribution"	210.07	179.00	176.30	1 158 736.022
Euro Corporate Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	254 899 208	160 867 365	130 080 650	
Net asset value per share				
Share "Classic - Capitalisation"	116.09	96.82	98.40	879 965.281
Share "Classic - Distribution"	109.24	90.51	88.10	83 606.020
Share "I - Capitalisation"	107.29	90.05	99.97	39.983
Share "K - Capitalisation"	98.16	81.26	82.27	129 003.673
Share "N - Capitalisation"	102.42	85.00	86.17	61 278.277
Share "X - Capitalisation"	107.69	90.66	92.57	218 554.432

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

Euro Corporate Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	130 899 024	143 432 592	
Net asset value per share				
Share "Classic - Capitalisation"	0	101.38	102.65	92.356
Share "Classic - Distribution"	0	101.38	102.60	10.000
Share "I - Capitalisation"	0	101.51	103.05	34 910.000
Share "I - Distribution"	0	101.52	103.06	10.000
Share "N - Capitalisation"	0	101.29	102.29	10.000
Share "Privilege - Capitalisation"	0	101.45	102.84	10.000
Share "Privilege - Distribution"	0	101.45	102.84	10.000
Share "X - Capitalisation"	0	101 573.72	103 268.00	1 353.959
Euro Defensive Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	140 218 793	118 943 653	179 496 106	
Net asset value per share				
Share "Classic - Capitalisation"	186.51	160.75	183.83	97 344.252
Share "Classic - Distribution"	128.68	108.49	120.54	2 560.608
Share "I - Capitalisation"	145.51	126.49	145.28	624 783.240
Share "I - Distribution"	116.15	98.78	110.25	145 970.916
Share "Privilege - Capitalisation"	127.18	110.32	126.58	262.000
Share "X - Capitalisation"	118 220.16	103 274.86	118 910.08	457.483
Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 699 815 604	1 353 736 795	1 555 513 937	
Net asset value per share				
Share "Classic - Capitalisation"	695.13	611.23	691.16	1 316 972.392
Share "Classic - Distribution"	339.84	292.13	320.90	224 222.309
Share "Classic H CZK - Capitalisation"	6 119.01	5 669.49	6 536.77	17 716.254
Share "Classic H USD - Capitalisation"	189.08	170.96	195.74	2 603.559
Share "Classic SEK - Capitalisation"	0	6 796.84	8 144.78	805.243
Share "Classic USD - Capitalisation"	790.69	652.49	754.26	2 093.686
Share "I - Capitalisation"	837.51	743.91	845.47	425 253.854
Share "I - Distribution"	140.12	0	0	0
Share "K - Capitalisation"	121.20	105.77	119.16	286 665.359
Share "N - Capitalisation"	622.75	543.49	612.30	17 151.658
Share "Privilege - Capitalisation"	243.27	215.85	245.17	337 975.560
Share "Privilege - Distribution"	157.08	136.26	150.37	21 528.867
Share "X - Capitalisation"	264.99	237.12	270.50	279 756.669
Euro Flexible Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	433 366 405	347 880 112	
Net asset value per share				
Share "Classic - Capitalisation"	0	99.55	99.24	968 721.847
Share "Classic - Distribution"	0	99.37	99.06	438 929.915
Share "I - Capitalisation"	0	104.97	104.97	611 795.978
Share "N - Capitalisation"	0	99.05	98.49	19 440.836
Share "Privilege - Capitalisation"	0	99.64	99.53	219 389.876
Share "Privilege - Distribution"	0	99.65	99.54	118 582.786
Share "U12 - Distribution"	0	95.16	94.86	523 974.839
Share "X - Capitalisation"	0	99.95	100.09	587 289.754

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

Euro Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 252 222 322	1 298 468 468	1 497 763 867	
Net asset value per share				
Share "Classic - Capitalisation"	415.58	344.67	350.27	191 595.498
Share "Classic - Distribution"	120.12	99.63	98.03	115 626.410
Share "I - Capitalisation"	228.03	190.33	194.05	5 763 118.713
Share "N - Capitalisation"	373.47	308.19	312.41	16 691.259
Share "Privilege - Capitalisation"	225.80	188.11	191.66	101 866.669
Share "Privilege - Distribution"	122.71	102.23	100.83	48 540.000
Share "X - Capitalisation"	501.05	419.27	427.98	634 094.060
Euro High Quality Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	242 675 478	194 928 938	0	
Net asset value per share				
Share "Classic - Capitalisation"	120.93	99.78	0	0
Share "Classic - Distribution"	117.07	96.58	0	0
Share "I - Capitalisation"	13 075.11	10 823.99	0	0
Share "Privilege - Capitalisation"	102.21	84.46	0	0
Share "X - Capitalisation"	118.61	98.36	0	0
Euro High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	686 187 774	566 507 312	501 843 896	
Net asset value per share				
Share "Classic - Capitalisation"	229.09	199.15	207.70	245 822.549
Share "Classic - Distribution"	100.10	83.70	81.09	684 954.298
Share "Classic H USD MD - Distribution"	98.57	82.70	83.19	300.000
Share "Classic MD - Distribution"	90.65	74.85	75.08	9 142.031
Share "I - Capitalisation"	264.74	232.07	243.05	1 043 593.239
Share "I - Distribution"	103.10	86.93	84.60	91 220.342
Share "K - Capitalisation"	102.61	88.52	91.98	124 207.358
Share "N - Capitalisation"	111.40	96.36	100.25	17 654.754
Share "N - Distribution"	121.12	100.77	97.37	37 093.370
Share "Privilege - Capitalisation"	161.96	141.77	148.38	135 224.488
Share "Privilege - Distribution"	104.34	87.87	85.44	25 851.359
Share "X - Capitalisation"	175.92	155.06	162.85	577 789.044
Euro High Yield Short Duration Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	260 820 114	260 418 073	282 088 138	
Net asset value per share				
Share "Classic - Capitalisation"	115.90	107.49	111.07	980 778.763
Share "Classic - Distribution"	93.81	84.36	81.31	86 175.014
Share "Classic H USD - Capitalisation"	130.85	123.89	129.57	48 386.114
Share "Classic H USD - Distribution"	97.47	89.54	87.32	19 322.068
Share "I - Capitalisation"	122.62	114.62	118.90	1 137 692.226
Share "N - Distribution"	92.85	83.07	79.84	21 966.364
Share "NH USD - Capitalisation"	125.45	118.39	123.32	7 192.965
Share "Privilege - Capitalisation"	105.47	98.30	101.82	124 700.191
Share "Privilege H USD - Capitalisation"	135.74	129.51	135.60	12.585
Share "X - Capitalisation"	0	100 103.20	103 942.68	80.000

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

Euro Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	294 655 402	230 737 122	220 117 591	
Net asset value per share				
Share "Classic - Capitalisation"	154.65	139.55	143.43	318 222.896
Share "Classic - Distribution"	127.21	114.79	114.16	89 713.258
Share "I - Capitalisation"	173.22	157.21	162.04	536 953.050
Share "N - Capitalisation"	141.69	127.22	130.43	78 209.292
Share "Privilege - Capitalisation"	131.80	119.45	123.01	15 886.163
Share "Privilege - Distribution"	123.17	111.60	111.22	14 753.846
Share "X - Capitalisation"	132.83	90 462.45	93 342.68	679.563
Euro Medium Term Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	359 026 046	228 100 237	275 295 779	
Net asset value per share				
Share "Classic - Capitalisation"	183.88	165.63	167.23	568 415.822
Share "Classic - Distribution"	107.09	96.46	94.07	247 783.612
Share "I - Capitalisation"	192.61	174.35	176.47	245 118.438
Share "N - Capitalisation"	165.24	148.10	149.16	14 205.851
Share "Privilege - Capitalisation"	139.05	125.69	127.12	787 102.427
Share "Privilege - Distribution"	108.50	98.08	95.82	120 041.117
Euro Money Market	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	833 868 452	1 348 929 917	1 671 695 913	
Net asset value per share				
Share "Classic - Capitalisation"	205.275761	205.007074	207.639776	6 011 948.154
Share "Classic - Distribution"	101.148610	101.016412	102.313652	854 257.718
Share "I - Capitalisation"	70.824801	70.766027	71.743244	2 657 009.215
Share "Privilege - Capitalisation"	967.570743	966.425661	979.481462	97 987.606
Share "Privilege - Distribution"	98.294842	98.178484	99.504814	428 315.879
Share "X - Capitalisation"	220.734591	0	100 821.263862	67.001
Euro Short Term Corporate Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	460 221 035	451 250 820	398 177 948	
Net asset value per share				
Share "Classic - Capitalisation"	127.50	116.38	117.14	1 270 343.426
Share "Classic - Distribution"	49.88	45.53	44.00	363 409.900
Share "I - Capitalisation"	49.30	45.31	45.76	3 636 453.435
Share "K - Capitalisation"	99.10	89.78	90.03	405 645.945
Share "N - Capitalisation"	114.02	103.56	103.99	16 945.636
Share "Privilege - Capitalisation"	900.63	91.85	92.70	237 129.355
Share "Privilege - Distribution"	100.71	92.44	89.61	4 618.198
Share "X - Distribution"	102.81	94.84	92.16	68 206.223

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

Europe Convertible	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	114 248 020	73 791 647	71 368 092	
Net asset value per share				
Share "Classic - Capitalisation"	160.36	135.12	139.66	363 267.135
Share "Classic - Distribution"	95.97	79.98	80.35	91 767.544
Share "I - Capitalisation"	190.86	162.12	168.25	64 485.183
Share "I - Distribution"	105.62	0	0	0
Share "N - Capitalisation"	100.42	84.10	86.67	719.924
Share "N - Distribution"	136.84	113.36	113.53	10 943.930
Share "Privilege - Capitalisation"	126.01	106.86	110.81	6 153.353
Share "Privilege - Distribution"	114.37	95.95	96.70	4 387.997
Europe Emerging Equity (NAV suspended)	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	49 489 891	19 888 136	22 590 323	
Net asset value per share				
Share "Classic - Capitalisation"	118.72	48.69	55.30	260 910.574
Share "Classic - Distribution"	207.54	85.11	96.66	14 884.195
Share "Classic USD - Capitalisation"	135.04	51.97	60.34	26 176.156
Share "I - Capitalisation"	141.71	58.37	66.37	4 220.478
Share "N - Capitalisation"	105.55	43.23	49.10	6 414.878
Share "Privilege - Capitalisation"	99.13	40.78	46.34	101 008.619
Europe Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 469 359 756	1 058 772 591	957 211 242	
Net asset value per share				
Share "Classic - Capitalisation"	291.75	257.39	283.10	1 564 612.865
Share "Classic - Distribution"	164.15	141.18	150.69	398 597.071
Share "Classic CHF - Capitalisation"	170.37	143.25	155.73	49 158.273
Share "Classic CHF - Distribution"	132.66	108.71	114.68	1 240.425
Share "Classic USD - Capitalisation"	331.77	274.69	308.85	9 456.587
Share "I - Capitalisation"	348.51	310.60	343.35	447 258.286
Share "I Plus - Capitalisation"	139.89	125.23	138.74	460 400.844
Share "N - Capitalisation"	203.38	178.09	195.14	36 843.727
Share "Privilege - Capitalisation"	227.30	202.36	223.57	24 187.827
Share "Privilege - Distribution"	130.38	113.15	121.33	369 803.623
Share "X - Capitalisation"	247.58	222.28	246.63	683 750.323
Europe Growth	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	343 731 569	116 927 579	122 722 581	
Net asset value per share				
Share "Classic - Capitalisation"	65.00	55.17	60.57	353 887.379
Share "Classic - Distribution"	175.23	144.93	154.43	50 917.728
Share "Classic RH SGD - Capitalisation"	168.93	146.51	161.65	960.000
Share "Classic RH SGD MD - Distribution"	131.49	110.66	120.34	3 554.561
Share "Classic RH USD - Capitalisation"	170.33	148.55	165.03	1 710.502
Share "Classic RH USD MD - Distribution"	131.11	111.29	121.21	7 825.462
Share "Classic USD - Capitalisation"	73.91	58.88	66.08	4 644.286
Share "I - Capitalisation"	264.88	227.15	250.66	115 747.358
Share "N - Capitalisation"	92.59	78.00	85.33	6 208.504
Share "Privilege - Capitalisation"	231.57	198.35	218.76	6 332.785
Share "Privilege - Distribution"	156.97	131.02	140.24	428 236.280
Share "X - Capitalisation"	129.12	111.55	123.55	5 016.000
Share "X3 - Capitalisation"	0.01	0.01	0.01	1 000 000.000

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

Europe High Conviction Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	320 614 658	282 162 867	311 493 924	
Net asset value per share				
Share "Classic - Capitalisation"	334.38	257.74	266.72	174 784.072
Share "Classic - Distribution"	98.61	75.96	75.95	9 331.777
Share "I - Capitalisation"	100.79	78.05	80.95	137 016.947
Share "I Plus - Capitalisation"	16 251.17	126.15	131.00	1 049 449.064
Share "Privilege - Capitalisation"	340.41	263.82	273.73	421 606.754
Share "Privilege - Distribution"	0	105.37	105.64	1 829.234
Europe Real Estate Securities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	323 447 924	198 469 749	100 642 259	
Net asset value per share				
Share "Classic - Capitalisation"	342.66	230.28	214.55	90 939.092
Share "Classic - Distribution"	166.97	109.12	96.77	165 750.195
Share "I - Capitalisation"	414.99	281.71	263.80	111 568.757
Share "N - Capitalisation"	304.99	203.42	188.83	3 812.237
Share "Privilege - Capitalisation"	206.81	140.24	131.25	8 120.301
Share "Privilege - Distribution"	167.57	110.51	98.45	53 435.532
Share "X - Capitalisation"	235.64	161.17	151.49	150 102.000
Share "X - Distribution"	104.75	69.68	62.35	94 238.002
Europe Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 168 935 700	587 029 423	495 911 109	
Net asset value per share				
Share "Classic - Capitalisation"	288.51	223.96	234.00	893 594.758
Share "Classic - Distribution"	236.68	179.76	182.39	264 704.659
Share "Classic RH SGD - Capitalisation"	219.01	173.89	182.65	497.882
Share "Classic RH USD - Capitalisation"	164.57	131.16	138.71	25 304.136
Share "Classic USD - Capitalisation"	328.04	238.98	255.25	3 745.542
Share "I - Capitalisation"	333.14	261.62	274.94	644 471.308
Share "I - Distribution"	116.14	89.25	91.09	145.000
Share "N - Capitalisation"	260.08	200.37	208.58	38 199.921
Share "Privilege - Capitalisation"	257.21	201.67	211.75	110 701.795
Share "Privilege - Distribution"	226.37	173.68	177.11	26 982.146
Share "X - Capitalisation"	295.64	234.14	247.10	5 743.267
Share "X2 - Capitalisation"	117 078.32	92 717.93	97 847.77	200.000
Europe Small Cap Convertible	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	350 917 018	279 904 404	270 039 998	
Net asset value per share				
Share "Classic - Capitalisation"	191.33	172.84	179.89	695 061.382
Share "Classic - Distribution"	145.90	130.28	130.41	298 245.871
Share "I - Capitalisation"	213.45	194.40	203.15	434 703.635
Share "I - Distribution"	113.69	102.35	102.87	300.000
Share "N - Capitalisation"	108.86	97.75	101.43	5 482.050
Share "N - Distribution"	170.20	151.07	150.77	57 052.601
Share "Privilege - Capitalisation"	166.90	151.77	158.47	22 771.130
Share "Privilege - Distribution"	149.73	134.58	135.16	37 047.738

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

Flexible Global Credit	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	35 555 180	22 717 257	18 163 959	
Net asset value per share				
Share "Classic - Capitalisation"	97.18	93.04	93.33	23 256.707
Share "Classic - Distribution"	95.31	91.25	89.60	5 464.281
Share "X - Distribution"	100.66	96.99	95.56	162 244.470
 Global Absolute Return Multi-Factor Bond	 EUR	 EUR	 EUR	 Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	15 439 155	5 479 083	5 516 704	
Net asset value per share				
Share "Classic - Capitalisation"	90.54	81.75	82.16	10.000
Share "I - Capitalisation"	91.25	82.70	83.25	52 553.579
Share "X - Capitalisation"	91.40	82.92	83.54	13 655.000
 Global Bond Opportunities	 EUR	 EUR	 EUR	 Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	397 879 981	379 256 714	395 624 347	
Net asset value per share				
Share "Classic - Capitalisation"	377.56	90.43	91.55	1 177 854.244
Share "Classic - Distribution"	207.47	80.92	80.10	1 539 829.585
Share "Classic H USD - Capitalisation"	431.32	380.10	389.51	13 825.009
Share "I - Capitalisation"	415.01	360.12	365.76	277 869.115
Share "K - Capitalisation"	96.80	82.84	83.56	165 176.609
Share "N - Capitalisation"	126.25	108.31	109.38	36 230.485
Share "Privilege - Capitalisation"	130.23	80.57	81.75	23 495.765
Share "Privilege - Distribution"	101.47	83.69	83.02	43 837.261
Share "X - Capitalisation"	139.71	121.60	123.69	279 402.517
 Global Climate Solutions	 EUR	 EUR	 EUR	 Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	0	28 325 145	32 099 997	
Net asset value per share				
Share "Classic - Capitalisation"	0	94.16	101.62	10.000
Share "Classic - Distribution"	0	94.16	101.62	10.000
Share "I - Capitalisation"	0	94.28	102.21	12 351.707
Share "N - Capitalisation"	0	94.05	101.13	10.000
Share "Privilege - Capitalisation"	0	94.27	102.17	10.000
Share "Privilege - Distribution"	0	94.27	102.17	10.000
Share "X - Capitalisation"	0	94 398.31	102 774.85	300.000

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

Global Convertible	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 215 154 444	762 551 173	760 045 014	
Net asset value per share				
Share "Classic - Capitalisation"	147.25	124.70	130.66	205 174.135
Share "Classic - Distribution"	138.63	115.75	116.31	30 273.063
Share "Classic MD - Distribution"	133.70	112.54	117.61	13 738.466
Share "Classic RH CZK - Capitalisation"	4 139.87	3 620.81	3 822.42	59 923.022
Share "Classic RH EUR - Capitalisation"	203.38	168.25	174.09	882 417.261
Share "Classic RH EUR - Distribution"	108.18	88.23	87.53	707 399.768
Share "Classic RH PLN - Distribution"	599.90	521.99	530.69	323.678
Share "I - Capitalisation"	235.84	201.33	211.82	1 152 903.605
Share "I RH EUR - Capitalisation"	231.96	193.09	200.64	972 824.185
Share "I RH NOK - Capitalisation"	196.91	165.62	172.58	12 674.776
Share "N - Capitalisation"	132.95	111.90	116.91	38 791.274
Share "N RH EUR - Capitalisation"	131.42	108.03	111.42	47 247.204
Share "N RH EUR - Distribution"	123.87	100.38	99.24	12 149.835
Share "Privilege - Capitalisation"	139.40	118.83	124.92	4 725.879
Share "Privilege RH EUR - Capitalisation"	152.71	127.00	131.79	40 112.013
Share "Privilege RH EUR - Distribution"	142.51	116.99	116.41	47 755.437
Share "X - Capitalisation"	136.30	117.05	123.52	8 187.845
Global Enhanced Bond 36M	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	11 149 242	50 942 360	124 668 218	
Net asset value per share				
Share "Classic - Capitalisation"	98.48	98.59	101.07	186 244.850
Share "Classic - Distribution"	98.48	98.60	99.22	5 831.338
Share "Classic RH CZK - Capitalisation"	99.40	105.07	110.00	958 097.291
Share "I - Capitalisation"	98.83	99.55	102.39	15 583.423
Share "N - Capitalisation"	98.29	98.05	100.37	3 536.369
Share "Privilege - Capitalisation"	98.71	99.22	101.94	3 791.511
Share "Privilege - Distribution"	98.71	99.22	100.05	5 616.711
Share "X - Capitalisation"	0	102 246.16	105 318.16	929.860
Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	4 090 082 676	2 936 533 764	2 749 887 292	
Net asset value per share				
Share "B USD - Capitalisation"	0	82.48	91.07	10.000
Share "Classic - Capitalisation"	324.77	263.52	286.03	2 838 563.399
Share "Classic - Distribution"	234.75	187.17	199.15	577 600.615
Share "Classic H EUR - Capitalisation"	144.59	111.21	121.87	402 173.964
Share "Classic HKD - Capitalisation"	0	90.40	100.50	10.000
Share "Classic RH CNH MD - Distribution"	0	996.75	1 063.45	1 389.196
Share "Classic RH HKD MD - Distribution"	0	91.34	97.26	100.000
Share "Classic RH SGD MD - Distribution"	162.42	128.19	137.32	169 048.586
Share "Classic RH USD MD - Distribution"	163.63	129.67	139.01	213 408.232
Share "Classic SGD - Capitalisation"	158.95	120.42	134.82	135 665.816
Share "Classic USD - Capitalisation"	369.36	281.27	312.08	189 789.883
Share "I - Capitalisation"	375.02	307.85	336.08	1 229 981.149
Share "I Plus H JPY - Capitalisation"	13 705.00	10 698.00	11 651.00	4 808 116.897
Share "I Plus JPY - Capitalisation"	14 916.00	13 206.00	16 169.00	5 523 447.162
Share "I USD - Capitalisation"	165.84	127.76	142.58	345 304.714
Share "K - Capitalisation"	127.83	102.95	111.33	476 362.836
Share "N - Capitalisation"	294.74	237.37	256.68	104 788.292
Share "N - Distribution"	152.08	120.35	127.57	11 445.260
Share "Privilege - Capitalisation"	295.46	242.15	264.14	222 327.842
Share "Privilege - Distribution"	157.04	126.49	135.26	51 215.821
Share "Privilege GBP - Distribution"	149.15	126.94	131.27	295.000
Share "Privilege USD - Capitalisation"	164.22	126.31	140.85	18 546.245
Share "UI13 RH USD - Capitalisation"	0	96.41	106.51	13 981.734
Share "X - Capitalisation"	239.21	197.38	216.02	584 222.320
Share "X - Distribution"	119 381.01	96 806.11	103 867.23	67.411

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

Global High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	103 110 844	83 196 922	81 162 417	
Net asset value per share				
Share "BH AUD MD - Distribution"	95.90	74.84	74.23	1 061.478
Share "BH USD MD - Distribution"	95.92	75.86	75.73	5 808.645
Share "Classic - Capitalisation"	110.13	95.45	98.98	59 505.379
Share "Classic - Distribution"	26.92	22.41	21.95	308 561.624
Share "Classic H AUD MD - Distribution"	71.29	56.18	56.02	41 617.688
Share "Classic H CZK - Capitalisation"	11 560.30	10 596.54	11 217.61	18 726.276
Share "Classic H USD - Capitalisation"	131.91	116.93	122.76	43 268.633
Share "Classic H USD - Distribution"	38.41	32.78	32.52	14 852.791
Share "Classic H USD MD - Distribution"	73.44	58.78	58.95	70 933.877
Share "Classic USD MD - Distribution"	59.13	43.18	44.21	224 570.105
Share "I - Capitalisation"	125.66	109.83	114.37	150 534.741
Share "IH USD - Capitalisation"	215.87	193.02	203.50	300.000
Share "K - Capitalisation"	101.06	86.93	89.81	100 657.913
Share "N - Capitalisation"	105.71	91.16	94.29	543.711
Share "N - Distribution"	81.76	67.71	66.16	9 067.950
Share "Privilege - Capitalisation"	127.27	111.08	115.58	1 020.532
Share "Privilege - Distribution"	87.14	73.06	71.81	125 738.267
Share "X - Capitalisation"	0	0	100 848.40	34.000
Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	580 181 494	424 411 842	508 707 346	
Net asset value per share				
Share "Classic - Capitalisation"	167.22	135.98	135.14	396 276.125
Share "Classic - Distribution"	152.41	123.41	120.58	80 282.583
Share "I - Capitalisation"	183.50	150.08	149.57	239 544.419
Share "N - Capitalisation"	155.14	125.53	124.44	59 275.185
Share "Privilege - Capitalisation"	142.35	116.22	115.73	19.424
Share "Privilege - Distribution"	122.93	100.37	98.27	2 274.409
Share "UI10 H SGD - Capitalisation"	189.67	158.43	159.16	3 646 078.904
Share "X - Capitalisation"	0	0	100 172.87	90.000
Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 096 405 657	1 322 734 757	1 318 263 260	
Net asset value per share				
Share "Classic - Capitalisation"	101.06	82.77	84.11	1 520 315.208
Share "Classic - Distribution"	97.19	79.05	77.76	242 862.344
Share "I - Capitalisation"	103.25	84.97	86.58	2 975 100.255
Share "K - Capitalisation"	95.52	77.64	78.64	305 006.286
Share "N - Capitalisation"	99.07	80.73	81.88	43 319.328
Share "Privilege - Capitalisation"	102.12	83.84	85.35	351 865.400
Share "Privilege - Distribution"	98.17	80.05	78.87	503 252.229
Share "X - Capitalisation"	104.24	85 976.38	87 720.78	3 319.939
Share "X - Distribution"	101.22	82 921.94	81 902.34	6 356.916
Share "XH AUD QD - Distribution"	98 974.78	82 014.99	82 996.86	94.431

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

Green Tigers	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	1 974 811 613	1 257 612 379	1 374 441 904	
Net asset value per share				
Share "Classic - Capitalisation"	158.76	118.33	124.84	64 436.701
Share "Classic - Distribution"	140.62	102.19	104.82	291.447
Share "Classic EUR - Capitalisation"	306.55	243.45	251.23	1 791 211.578
Share "Classic EUR - Distribution"	229.41	177.75	178.30	158 236.795
Share "Classic H EUR - Capitalisation"	102.20	80.49	87.56	244 748.731
Share "Classic HKD - Capitalisation"	0	96.96	102.63	305.117
Share "Classic MD - Distribution"	0	100.31	104.87	10 000
Share "Classic RH CNH - Capitalisation"	989.58	735.84	764.26	2 770.458
Share "Classic RH SGD - Capitalisation"	102.35	75.58	78.99	1 180.000
Share "Classic RH SGD MD - Distribution"	100.60	70.30	72.84	3 533.771
Share "I - Capitalisation"	259.05	195.23	207.10	382 750.549
Share "I EUR - Capitalisation"	106.24	85.32	88.53	92 459.564
Share "N - Capitalisation"	199.64	147.68	155.21	28 477.428
Share "Privilege - Capitalisation"	128.50	96.74	102.56	127 962.852
Share "Privilege - Distribution"	98.34	72.15	74.41	456 780.862
Share "Privilege EUR - Capitalisation"	224.52	180.10	186.78	678 710.314
Share "Privilege EUR - Distribution"	184.64	144.52	145.69	129 167.781
Share "Privilege RH EUR - Capitalisation"	101.99	74.63	78.05	6 002.199
Share "Privilege RH EUR - Distribution"	100.07	71.38	72.56	13 843.007
Share "U2 - Capitalisation"	104.19	77.85	82.23	60 495.187
Share "U2 - Distribution"	103.01	75.01	77.07	3 950.000
Share "U2 RH GBP - Distribution"	100.73	71.76	73.27	6 000.000
Share "U2 RH SGD - Capitalisation"	104.79	77.59	81.19	6 910.888
Share "U2 RH SGD - Distribution"	104.17	0	0	0
Share "X - Capitalisation"	16 484.82	12 494.50	13 290.09	38 695.193
Harmony				
	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	210 701 320	117 047 976	0	
Net asset value per share				
Share "Classic - Capitalisation"	104.24	91.31	0	0
Share "Classic - Distribution"	95.99	81.80	0	0
Share "I - Capitalisation"	114.15	100.63	0	0
Share "K - Capitalisation"	100.20	87.11	0	0
Share "U3 - Capitalisation"	98.74	86.79	0	0
Health Care Innovators				
	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 324 608 618	1 553 311 195	1 472 884 026	
Net asset value per share				
Share "Classic - Capitalisation"	1 515.25	1 531.73	1 516.45	687 163.227
Share "Classic - Distribution"	996.48	993.25	967.28	106 914.252
Share "Classic H EUR - Capitalisation"	118.10	111.45	110.92	833 823.389
Share "Classic USD - Capitalisation"	345.57	327.85	331.80	55 936.284
Share "I - Capitalisation"	1 747.53	1 784.55	1 775.68	61 009.939
Share "K - Capitalisation"	115.53	115.91	114.32	418 612.190
Share "N - Capitalisation"	400.26	401.59	396.11	31 449.855
Share "Privilege - Capitalisation"	321.96	328.41	326.58	102 677.832
Share "Privilege - Distribution"	236.34	237.72	232.55	8 172.411
Share "X - Capitalisation"	125.99	129.61	129.45	106 919.679

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

Inclusive Growth	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	445 801 006	365 371 662	456 003 145	
Net asset value per share				
Share "Classic - Capitalisation"	142.06	125.31	140.87	1 552 788.950
Share "Classic - Distribution"	140.52	122.00	134.49	51 443.069
Share "Classic H EUR - Capitalisation"	109.46	91.61	103.28	197 299.375
Share "Classic HKD - Capitalisation"	0	97.67	112.57	10.000
Share "Classic RH CNH - Capitalisation"	0	945.30	1 061.60	100.000
Share "Classic RH SGD - Capitalisation"	0	0	100.21	150.000
Share "Classic USD - Capitalisation"	104.51	86.54	99.43	20.486
Share "I - Capitalisation"	151.84	135.31	152.89	755 672.612
Share "N - Capitalisation"	147.67	129.28	144.81	1 401.913
Share "Privilege - Capitalisation"	143.15	127.42	0	0
Share "Privilege - Distribution"	0	95.43	105.68	16 551.000
Share "Privilege H EUR - Capitalisation"	104.06	87.90	99.52	300.000
Share "X - Capitalisation"	158.90	142.65	161.78	571 328.934
India Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	260 076 827	219 694 161	205 988 793	
Net asset value per share				
Share "Classic - Capitalisation"	177.89	163.60	176.25	334 664.651
Share "Classic - Distribution"	148.96	135.63	144.31	41 328.852
Share "Classic EUR - Capitalisation"	185.12	181.41	191.18	123 130.767
Share "Classic EUR - Distribution"	131.12	127.26	132.42	26 200.390
Share "I - Capitalisation"	346.00	321.77	348.57	258 251.893
Share "N - Capitalisation"	60.94	55.63	59.70	150 965.632
Share "Privilege - Capitalisation"	177.59	164.97	178.60	66 228.012
Share "Privilege EUR - Capitalisation"	129.65	128.35	135.92	4 826.151
Japan Equity	JPY	JPY	JPY	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	18 901 325 856	20 090 565 543	23 984 144 292	
Net asset value per share				
Share "Classic - Capitalisation"	6 318.00	6 183.00	7 554.00	680 784.211
Share "Classic - Distribution"	4 269.00	4 096.00	4 891.00	149 637.833
Share "Classic EUR - Capitalisation"	48.24	43.91	47.90	160 810.954
Share "Classic H EUR - Capitalisation"	102.65	99.89	123.72	489 610.932
Share "Classic H USD - Capitalisation"	150.73	150.05	187.90	6 652.712
Share "Classic USD - Capitalisation"	54.87	46.86	52.27	43 179.905
Share "I - Capitalisation"	5 295.00	5 235.00	6 428.00	601 914.453
Share "IH USD - Capitalisation"	174.10	175.11	220.73	300.000
Share "N - Capitalisation"	5 348.00	5 194.00	6 323.00	47 372.310
Share "Privilege - Capitalisation"	142 702.00	140 917.00	172 933.00	3 186.210
Share "Privilege - Distribution"	17 435.00	16 880.00	20 247.00	6 033.752
Share "Privilege H EUR - Capitalisation"	147.37	144.71	179.76	70 008.791
Share "X - Capitalisation"	8 915.00	8 863.00	0	0

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

Japan Small Cap	JPY	JPY	JPY	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	123 386 423 048	90 103 861 002	94 162 745 580	
Net asset value per share				
Share "Classic - Capitalisation"	15 413.00	13 597.00	15 848.00	168 920.566
Share "Classic - Distribution"	10 608.00	9 148.00	10 418.00	46 577.882
Share "Classic EUR - Capitalisation"	117.68	96.54	100.49	420 816.115
Share "Classic H EUR - Capitalisation"	208.71	183.72	216.63	248 900.316
Share "Classic H USD - Capitalisation"	260.81	235.01	280.80	54 349.126
Share "I - Capitalisation"	18 730.00	16 716.00	19 597.00	2 888 450.136
Share "IH USD - Capitalisation"	208.63	190.22	228.82	1 794.167
Share "N - Capitalisation"	13 074.00	11 447.00	13 292.00	20 402.493
Share "Privilege - Capitalisation"	415 009.00	369 784.00	433 173.00	19 428.765
Share "Privilege EUR - Capitalisation"	136.84	113.38	118.61	129 984.904
Share "Privilege H EUR - Capitalisation"	232.58	206.72	245.01	136 600.604
Share "Privilege H USD - Capitalisation"	172.61	157.16	188.59	20 549.017
Share "X - Capitalisation"	22 118.00	19 881.00	23 386.00	190.000
Latin America Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	41 785 543	43 846 596	49 134 276	
Net asset value per share				
Share "Classic - Capitalisation"	441.77	457.05	532.69	54 591.823
Share "Classic - Distribution"	241.33	243.59	263.09	11 195.726
Share "Classic EUR - Capitalisation"	388.44	428.20	488.19	9 716.960
Share "I - Capitalisation"	29.43	30.79	36.08	50 750.551
Share "N - Capitalisation"	378.46	388.62	451.25	3 157.608
Share "Privilege - Capitalisation"	26.11	27.29	31.96	271 458.683
Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	284 513 677	228 154 861	210 410 017	
Net asset value per share				
Share "B MD - Distribution"	88.21	67.01	67.87	1 177.990
Share "Classic - Capitalisation"	124.39	109.67	118.05	116 204.560
Share "Classic - Distribution"	48.66	40.05	40.10	332 698.452
Share "Classic EUR - Capitalisation"	95.58	89.79	94.55	42 006.900
Share "Classic EUR - Distribution"	50.06	44.04	43.05	323 980.615
Share "Classic MD - Distribution"	34.92	26.89	27.41	397 645.528
Share "Classic RH EUR - Capitalisation"	73.91	63.17	67.22	13 258.191
Share "Classic RH EUR - Distribution"	36.87	29.46	29.06	22 440.705
Share "I - Capitalisation"	146.82	130.73	141.42	702 974.383
Share "I RH EUR - Capitalisation"	93.93	81.38	86.93	425 743.829
Share "N - Capitalisation"	77.89	68.33	73.36	95 442.565
Share "Privilege - Capitalisation"	76.05	67.60	73.05	8 727.896
Share "Privilege - Distribution"	46.44	38.55	38.76	5 938.566
Share "Privilege EUR - Capitalisation"	96.45	91.32	96.54	27 316.015
Share "Privilege RH EUR - Capitalisation"	75.88	65.45	69.74	7 881.267
Share "X - Capitalisation"	92 737.83	83 070.76	0	0

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

Multi-Asset Thematic	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	217 781 977	223 466 161	190 958 803	
Net asset value per share				
Share "Classic - Capitalisation"	105.40	87.54	87.80	1 422 474.347
Share "Classic - Distribution"	102.49	83.38	81.98	67 980.432
Share "Classic MD - Distribution"	98.61	80.78	80.27	378 323.251
Share "Classic RH AUD - Capitalisation"	0	93.66	94.26	387.776
Share "Classic RH AUD MD - Distribution"	98.76	80.82	80.00	65 508.348
Share "Classic RH CAD MD - Distribution"	98.63	81.84	81.72	7 933.441
Share "Classic RH CNH MD - Distribution"	0	947.60	938.16	1 120.787
Share "Classic RH CZK - Capitalisation"	1 004.92	882.82	903.74	12 974.997
Share "Classic RH HKD MD - Distribution"	98.70	81.91	81.07	74 078.446
Share "Classic RH SGD - Capitalisation"	99.08	84.00	84.77	3 831.728
Share "Classic RH SGD MD - Distribution"	98.65	81.78	81.46	29 886.057
Share "Classic RH USD - Capitalisation"	99.03	84.28	85.68	19 522.144
Share "Classic RH USD MD - Distribution"	98.71	82.36	82.06	92 719.228
Share "I - Capitalisation"	105.96	88.72	89.35	152 773.113
Share "N - Capitalisation"	101.54	83.69	83.63	12 511.993
Share "Privilege RH USD - Capitalisation"	0	95.76	97.58	350.270
Share "Privilege RH USD MD - Distribution"	98.94	83.19	83.17	367.818
Nordic Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	316 107 919	191 677 843	145 132 430	
Net asset value per share				
Share "Classic - Capitalisation"	666.93	445.49	422.69	166 092.128
Share "Classic - Distribution"	574.05	375.26	345.73	39 591.680
Share "Classic H NOK - Distribution"	2 036.43	1 414.50	1 373.29	320 964.592
Share "Classic RH CZK - Capitalisation"	0	869.43	840.40	13 154.425
Share "I - Capitalisation"	79.58	53.78	51.32	152 798.872
Share "N - Capitalisation"	320.47	212.46	200.84	19 960.037
Share "Privilege - Capitalisation"	368.27	248.48	236.94	47 323.934
RMB Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	293 081 790	293 375 860	233 128 462	
Net asset value per share				
Share "Classic - Capitalisation"	210.12	197.08	191.96	80 446.521
Share "Classic - Distribution"	105.50	96.18	91.14	13 888.094
Share "Classic CNH MD - Distribution"	0	983.25	986.47	10.000
Share "Classic H AUD MD - Distribution"	0	98.31	97.98	300.000
Share "Classic H EUR - Capitalisation"	99.88	98.08	99.70	300.000
Share "Classic H EUR MD - Distribution"	0	97.71	97.68	300.000
Share "Classic H HKD MD - Distribution"	0	98.61	98.09	300.000
Share "Classic H SGD MD - Distribution"	0	98.62	98.87	300.000
Share "Classic H USD MD - Distribution"	0	100.06	100.28	25 786.934
Share "Classic MD - Distribution"	0	96.58	92.23	10.000
Share "I - Capitalisation"	109.26	103.29	101.01	447 040.776
Share "I CNH - Capitalisation"	1 005.91	1 033.82	1 062.53	10.000
Share "I EUR - Capitalisation"	99.94	100.67	96.27	10.000
Share "I RH EUR - Capitalisation"	103.92	96.17	92.87	100.000
Share "IH EUR - Capitalisation"	99.94	98.70	100.73	300.000
Share "NH EUR - Capitalisation"	99.84	97.31	98.68	300.000
Share "Privilege - Capitalisation"	103.54	97.70	95.45	11 280.156
Share "Privilege - Distribution"	107.46	98.56	93.67	2 651.037
Share "Privilege RH EUR - Capitalisation"	102.97	94.82	91.49	4 522.966
Share "X - Capitalisation"	1 278.17	1 213.20	1 188.70	140 249.352

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

Russia Equity (NAV suspended)	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	713 679 959	53 952 947	57 498 860	
Net asset value per share				
Share "B USD - Capitalisation"	106.56	8.74	9.54	37 639.506
Share "B USD MD - Distribution"	103.26	8.36	9.13	3 452.083
Share "Classic - Capitalisation"	174.55	15.29	16.33	700 319.265
Share "Classic - Distribution"	98.30	8.61	9.19	344 178.200
Share "Classic RH ZAR MD - Distribution"	1 056.65	104.90	114.75	210 130.469
Share "Classic USD - Capitalisation"	133.06	10.94	11.94	1 895 301.316
Share "Classic USD - Distribution"	83.55	6.87	7.50	9 566.441
Share "Classic USD MD - Distribution"	127.63	10.37	11.32	133 955.523
Share "I - Capitalisation"	205.21	18.25	19.50	858 443.954
Share "I - Distribution"	158.27	14.07	15.04	7 910.205
Share "N - Capitalisation"	377.70	33.03	35.27	32 207.835
Share "Privilege - Capitalisation"	189.86	16.80	17.95	63 342.295
Share "Privilege - Distribution"	120.88	10.70	11.43	1 854.002
Share "Privilege GBP - Distribution"	119.44	11.17	11.54	1 770.603
Share "X - Capitalisation"	123.97	11.04	11.80	45.125
Seasons	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	486 425 752	488 588 326	515 610 569	
Net asset value per share				
Share "Classic - Capitalisation"	141.88	125.02	139.23	2 688 952.450
Share "I - Capitalisation"	0	100.06	111.76	27 797.280
Share "K - Capitalisation"	196.78	172.10	190.96	723 268.621

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

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

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

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

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

Sustainable Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	857 230 282	544 459 876	497 950 925	
Net asset value per share				
Share "Classic - Capitalisation"	150.52	124.25	126.76	403 700.802
Share "Classic - Distribution"	114.60	94.60	93.23	56 504.936
Share "Classic H USD - Capitalisation"	100.50	84.76	87.50	100.000
Share "I - Capitalisation"	166.94	138.69	141.94	1 245 570.754
Share "IH GBP - Distribution"	101.03	84.81	84.43	59 846.783
Share "IH USD - Capitalisation"	101.97	86.63	89.70	48 038.482
Share "N - Capitalisation"	112.69	92.56	94.19	33 835.224
Share "Privilege - Capitalisation"	118.82	98.52	100.74	217 718.374
Share "Privilege - Distribution"	112.37	93.19	92.05	13 173.453
Share "Privilege H GBP - Distribution"	100.55	84.36	83.93	100.000
Share "Privilege H USD - Capitalisation"	101.47	85.93	88.90	384.777
Share "X - Capitalisation"	129.85	108.20	110.91	2 060 244.934
Sustainable Euro Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	2 065 953 311	1 633 479 709	1 153 797 203	
Net asset value per share				
Share "Classic - Capitalisation"	30.15	25.82	26.15	2 227 848.158
Share "Classic - Distribution"	54.56	46.43	45.04	670 113.064
Share "Classic H CHF - Capitalisation"	102.27	87.12	87.41	1 390.482
Share "I - Capitalisation"	164.85	142.10	144.40	1 654 994.294
Share "N - Capitalisation"	140.35	119.62	120.86	42 713.998
Share "Privilege - Capitalisation"	121.58	104.74	106.40	1 221 687.962
Share "Privilege - Distribution"	106.18	90.87	88.41	170 558.637
Share "X - Capitalisation"	144.69	125.10	127.31	3 503 574.824
Share "X - Distribution"	102.04	87.65	85.44	2 691 736.849
Sustainable Euro Low Vol Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	79 268 351	64 371 267	51 840 858	
Net asset value per share				
Share "Classic - Capitalisation"	130.48	106.13	118.32	259 688.920
Share "I - Capitalisation"	138.36	113.69	127.38	1 036.972
Share "Privilege - Capitalisation"	131.87	108.24	121.20	20 700.160
Share "X2 - Capitalisation"	106 118.20	87 843.50	98 789.61	187.000
Sustainable Euro Multi-Factor Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	315 192 507	255 439 089	264 375 343	
Net asset value per share				
Share "Classic - Capitalisation"	105.27	90.63	92.50	200 555.404
Share "Classic - Distribution"	103.25	88.29	86.35	24 875.046
Share "I - Capitalisation"	106.48	91.95	93.99	724 177.285
Share "K - Capitalisation"	97.99	83.73	85.14	120 459.602
Share "N - Capitalisation"	98.42	84.69	86.42	175.220
Share "Privilege - Capitalisation"	0	86.78	88.65	2 093.524
Share "Privilege H CZK - Capitalisation"	996.47	910.20	949.66	36 306.504
Share "X - Capitalisation"	106.62	92.20	94.31	1 735 869.080

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Sustainable Euro Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	110 208 590	61 940 547	69 590 278	
Net asset value per share				
Share "Classic - Capitalisation"	116.64	100.29	117.92	2 101.635
Share "I - Capitalisation"	119.67	103.79	122.56	403 976.252
Share "X - Capitalisation"	120 356.74	104 794.38	123 996.02	159.918
Sustainable Europe Dividend	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	195 960 870	135 946 781	137 681 670	
Net asset value per share				
Share "Classic - Capitalisation"	111.58	99.23	110.34	332 570.335
Share "Classic - Distribution"	48.22	41.84	45.14	102 937.446
Share "Classic RH USD MD - Distribution"	94.07	82.94	91.08	8 694.628
Share "I - Capitalisation"	134.82	121.13	135.37	189 467.509
Share "N - Capitalisation"	95.19	84.03	93.08	28 179.846
Share "N - Distribution"	101.56	87.46	94.02	1 634.451
Share "Privilege - Capitalisation"	151.90	136.32	152.25	3 092.549
Share "Privilege - Distribution"	123.11	107.79	116.85	187 915.646
Share "X - Capitalisation"	155.53	140.77	157.90	283 470.240
Sustainable Europe Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	368 118 766	341 392 755	354 200 928	
Net asset value per share				
Share "Classic - Capitalisation"	157.83	139.19	158.09	232 055.334
Share "Classic - Distribution"	116.66	100.43	110.79	31 805.039
Share "I - Capitalisation"	162.66	144.69	165.05	1 482 624.895
Share "K - Capitalisation"	124.92	109.34	123.73	85 077.762
Share "N - Capitalisation"	119.89	104.42	117.86	12 811.243
Share "Privilege - Capitalisation"	130.40	115.75	131.89	37 269.297
Share "Privilege - Distribution"	116.86	101.26	112.08	1 821.927
Share "X - Capitalisation"	137.38	122.68	140.22	371 714.720
Sustainable Europe Value	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	515 822 394	554 297 646	580 015 065	
Net asset value per share				
Share "Classic - Capitalisation"	182.95	168.15	181.89	1 980 566.482
Share "Classic - Distribution"	99.53	88.31	91.40	31 698.921
Share "I - Capitalisation"	220.67	204.89	222.75	349 369.694
Share "I MD - Distribution"	0	0	100.57	26 363.131
Share "N - Capitalisation"	159.94	145.92	157.25	6 522.175
Share "Privilege - Capitalisation"	164.74	152.79	166.02	200 656.124
Share "Privilege - Distribution"	102.95	92.18	95.85	409.676
Share "X - Capitalisation"	123.60	115.61	126.15	808 684.644

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

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

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

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

Sustainable Global Low Vol Equity	EUR			Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	905 742 213	807 396 642	799 513 546	
Net asset value per share				
Share "B USD - Capitalisation"	110.81	92.10	98.82	4 031.325
Share "B USD MD - Distribution"	109.61	89.55	94.75	10.000
Share "Classic - Capitalisation"	114.79	102.63	108.26	2 647 479.593
Share "Classic - Distribution"	103.35	91.00	94.07	301 263.472
Share "Classic CZK - Capitalisation"	18 288.61	15 892.18	16 489.60	27 042.402
Share "Classic H CZK - Capitalisation"	1 246.19	1 119.95	1 225.47	16 547.403
Share "Classic H EUR - Capitalisation"	130.61	111.51	119.66	216 324.790
Share "Classic H USD - Capitalisation"	0	95.95	104.43	1 117.073
Share "Classic RH CNH MD - Distribution"	0	995.26	1 031.51	100.000
Share "Classic RH HKD - Capitalisation"	0	94.46	100.14	100.000
Share "Classic RH HKD MD - Distribution"	0	94.09	97.23	100.000
Share "Classic RH USD - Capitalisation"	0	94.60	100.96	100.000
Share "Classic RH USD MD - Distribution"	0	94.27	98.10	100.000
Share "Classic USD - Capitalisation"	784.64	658.32	709.90	57 819.074
Share "Classic USD - Distribution"	473.16	390.70	413.13	1 918.221
Share "Classic USD MD - Distribution"	140.33	115.80	123.09	5 687.621
Share "I - Capitalisation"	807.27	729.05	772.94	323 795.606
Share "IH USD - Capitalisation"	0	96.05	105.07	300.000
Share "K - Capitalisation"	126.55	112.28	118.00	299 523.860
Share "N - Capitalisation"	329.15	292.06	306.94	33 988.591
Share "Privilege - Capitalisation"	282.13	254.51	269.67	38 261.897
Share "X - Capitalisation"	156.77	142.62	151.77	249 081.679
Share "X2 - Capitalisation"	128 195.72	116 630.53	124 113.37	446.000
Sustainable Global Multi-Factor Corporate Bond	USD			Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	59 004 192	78 625 703	77 586 344	
Net asset value per share				
Share "Classic - Capitalisation"	100.12	85.45	87.95	10.000
Share "Classic - Distribution"	100.12	83.41	80.87	10.000
Share "I - Capitalisation"	100.24	86.04	88.83	10.000
Share "I Plus H EUR - Capitalisation"	0	95.14	97.06	232 526.000
Share "IH EUR - Capitalisation"	99.75	83.53	85.17	7 151.000
Share "N - Capitalisation"	100.04	85.06	87.41	10.000
Share "Privilege - Capitalisation"	100.18	85.90	88.66	10.000
Share "Privilege - Distribution"	100.18	83.85	81.54	10.000
Share "X - Capitalisation"	99 939.24	85 783.73	88 632.27	590.000
Sustainable Global Multi-Factor Equity	USD			Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	13 965 933	22 671 529	25 370 378	
Net asset value per share				
Share "Classic - Capitalisation"	186.04	160.21	172.73	245.247
Share "Classic RH EUR - Capitalisation"	132.08	110.29	117.29	67 458.770
Share "K EUR - Capitalisation"	0	94.33	99.12	58 617.963
Share "X - Capitalisation"	211.12	184.09	199.72	51 855.036

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

Sustainable Global Multi-Factor High Yield Bond

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

Sustainable Japan Multi-Factor Equity

	JPY 31/12/2021	JPY 31/12/2022	JPY 30/06/2023	Number of shares 30/06/2023
Net assets	1 976 627 843	2 047 856 178	2 492 157 581	
Net asset value per share				
Share "Classic - Capitalisation"	1 599.00	1 534.00	1 944.00	36 391.544
Share "Classic EUR - Capitalisation"	132.46	118.17	133.72	114 803.608
Share "N - Capitalisation"	0	0	10 737.00	58.308

Sustainable Multi-Asset Balanced

	EUR 31/12/2021	EUR 31/12/2022	EUR 30/06/2023	Number of shares 30/06/2023
Net assets	1 217 975 721	1 273 817 005	1 122 198 201	
Net asset value per share				
Share "Classic - Capitalisation"	252.70	212.90	221.27	2 201 120.563
Share "Classic - Distribution"	139.87	116.71	117.96	305 193.337
Share "Classic MD - Distribution"	0	88.39	90.55	81 113.372
Share "Classic RH AUD MD - Distribution"	109.04	88.31	89.94	600.000
Share "Classic RH CAD MD - Distribution"	107.05	87.75	90.14	600.000
Share "Classic RH HKD MD - Distribution"	105.46	86.20	87.77	600.000
Share "Classic RH SGD - Capitalisation"	100.76	86.51	90.38	100.000
Share "Classic RH SGD MD - Distribution"	106.84	87.49	89.76	608.036
Share "Classic RH USD - Capitalisation"	129.73	111.76	117.49	64 505.146
Share "Classic RH USD - Distribution"	126.86	108.04	110.47	43 216.037
Share "Classic RH USD MD - Distribution"	115.01	94.86	97.34	5 601.951
Share "Classic Solidarity BE - Capitalisation"	122.43	103.14	107.19	1 063 969.281
Share "Classic Solidarity BE - Distribution"	117.85	98.33	99.39	1 273 660.460
Share "I - Capitalisation"	308.22	262.20	273.82	325 788.305
Share "K - Capitalisation"	108.25	90.52	93.72	1 347 345.255
Share "N - Capitalisation"	127.38	106.51	110.28	238 425.258
Share "Privilege - Capitalisation"	123.51	104.85	109.37	50 775.044
Share "Privilege - Distribution"	134.91	113.42	115.07	798 792.438

Sustainable Multi-Asset Flexible

	EUR 31/12/2021	EUR 31/12/2022	EUR 30/06/2023	Number of shares 30/06/2023
Net assets	0	5 531 791	106 986 062	
Net asset value per share				
Share "Classic - Capitalisation"	0	99.69	98.19	324 574.164
Share "Classic - Distribution"	0	99.99	98.53	45 761.254
Share "Classic H EUR - Capitalisation"	0	0	99.87	569 658.778
Share "I - Capitalisation"	0	100.13	98.93	42 062.456
Share "K - Capitalisation"	0	99.79	97.98	92 585.042
Share "N - Capitalisation"	0	99.86	98.11	4 884.289
Share "Privilege - Capitalisation"	0	100.13	98.90	10.000
Share "Privilege - Distribution"	0	100.13	98.90	10.000
Share "X - Capitalisation"	0	100 248.00	99 230.00	0.010

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

Sustainable Multi-Asset Growth	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	737 027 273	627 220 541	585 573 597	
Net asset value per share				
Share "Classic - Capitalisation"	304.09	254.42	268.20	980 766.089
Share "Classic - Distribution"	167.67	138.43	142.39	30 410.649
Share "Classic RH AUD MD - Distribution"	0	88.56	91.76	100.000
Share "Classic RH CAD MD - Distribution"	0	89.30	93.18	100.000
Share "Classic RH HKD MD - Distribution"	0	89.19	92.17	100.000
Share "Classic RH SGD - Capitalisation"	101.61	86.85	92.08	100.000
Share "Classic RH SGD MD - Distribution"	112.17	90.81	94.49	720.180
Share "Classic RH USD - Capitalisation"	101.51	87.09	92.77	100.000
Share "Classic RH USD MD - Distribution"	126.15	102.75	106.84	164.280
Share "Classic Solidarity BE - Capitalisation"	137.77	115.27	121.51	747 644.840
Share "Classic Solidarity BE - Distribution"	130.66	107.88	110.96	520 138.864
Share "I - Capitalisation"	373.04	315.35	334.13	120 303.278
Share "K - Capitalisation"	114.71	95.26	100.04	860 760.626
Share "N - Capitalisation"	148.49	123.30	129.50	78 809.801
Share "Privilege - Capitalisation"	178.30	150.31	159.04	176 128.327
Share "Privilege - Distribution"	140.38	116.79	120.59	103.000
Share "Privilege USD - Capitalisation"	0	0	102.33	53 477.342
Sustainable Multi-Asset Stability	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 711 298 150	1 108 793 211	924 190 083	
Net asset value per share				
Share "Classic - Capitalisation"	466.46	392.29	403.07	1 306 397.261
Share "Classic - Distribution"	251.36	210.12	209.24	286 799.367
Share "Classic Solidarity BE - Capitalisation"	120.42	101.27	104.05	603 771.293
Share "Classic Solidarity BE - Distribution"	112.72	94.23	93.83	821 592.630
Share "I - Capitalisation"	137.38	116.56	120.29	588 559.329
Share "K - Capitalisation"	102.25	85.34	87.36	759 217.151
Share "N - Capitalisation"	113.68	94.89	97.14	204 224.471
Share "Privilege - Capitalisation"	137.94	116.76	120.36	327 467.327
Share "Privilege - Distribution"	109.51	92.15	92.07	13 658.000
Share "Privilege Solidarity BE - Capitalisation"	113.45	96.04	98.99	141.776
Share "Privilege Solidarity BE - Distribution"	110.63	93.09	93.01	503.930
Sustainable US Multi-Factor Corporate Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	202 266 673	160 685 936	346 340 828	
Net asset value per share				
Share "Classic - Capitalisation"	109.93	92.51	95.11	10.000
Share "I - Capitalisation"	111.60	94.36	97.28	435 099.380
Share "IH EUR - Capitalisation"	104.21	86.19	87.75	701 941.294
Share "Privilege - Capitalisation"	0	86.63	89.30	10.000
Share "Privilege - Distribution"	0	98.22	95.78	501 188.000
Share "X - Capitalisation"	111.47	94.38	97.36	1 586 687.187
Share "XH EUR - Capitalisation"	0	0	98 671.90	318.903

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Sustainable US Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 248 891 210	1 098 700 668	1 149 803 817	
Net asset value per share				
Share "Classic - Capitalisation"	199.03	169.42	188.15	867 853.037
Share "Classic - Distribution"	156.59	131.61	143.97	102 902.772
Share "Classic EUR - Capitalisation"	406.04	368.29	400.09	936 550.690
Share "Classic EUR - Distribution"	138.01	123.67	132.28	45 513.680
Share "Classic H EUR - Capitalisation"	152.47	126.21	138.39	544 140.852
Share "I - Capitalisation"	236.06	202.68	226.06	940 417.562
Share "I EUR - Capitalisation"	161.77	148.00	161.47	195 469.187
Share "I Plus - Capitalisation"	146.00	125.55	140.13	880 733.000
Share "K EUR - Capitalisation"	142.04	127.87	138.39	140 425.211
Share "N - Capitalisation"	145.85	123.22	136.34	67 734.211
Share "Privilege - Capitalisation"	163.09	139.73	155.68	77 692.463
Share "Privilege - Distribution"	148.19	125.37	137.59	49 835.366
Share "Privilege EUR - Capitalisation"	144.82	132.21	144.09	5 172.181
Share "Privilege H EUR - Capitalisation"	151.72	126.07	138.51	75 421.698
Share "X - Capitalisation"	204.25	176.07	196.77	169 549.471
Share "X2 EUR - Capitalisation"	0	93 026.51	101 699.53	79.000
Sustainable US Value Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	193 683 186	684 324 658	469 143 797	
Net asset value per share				
Share "Classic - Capitalisation"	170.55	159.20	169.60	145 659.816
Share "Classic - Distribution"	136.83	125.16	130.16	26 220.319
Share "Classic EUR - Capitalisation"	196.83	195.75	204.00	1 488 273.325
Share "Classic H EUR - Capitalisation"	147.08	133.71	140.50	164 464.122
Share "Classic H EUR - Distribution"	122.07	108.62	111.38	10 004.460
Share "Classic HUF - Capitalisation"	23 414.00	25 318.06	24 586.03	16.136
Share "Classic RH CZK - Capitalisation"	0	1 042.76	1 118.55	1 308.681
Share "I - Capitalisation"	184.05	173.29	185.41	192 417.863
Share "IH EUR - Capitalisation"	157.43	144.65	152.86	66 283.429
Share "N - Capitalisation"	161.23	149.38	158.55	10 869.338
Share "N - Distribution"	126.47	114.82	118.97	24.902
Share "Privilege - Capitalisation"	181.60	170.63	182.37	11 079.034
Share "Privilege EUR - Capitalisation"	0	100.54	105.12	221 509.678
Share "Privilege H EUR - Capitalisation"	0	97.15	102.44	100.000
Share "Privilege H EUR - Distribution"	129.92	115.89	119.30	35 418.145
Share "X - Capitalisation"	117 690.54	111 254.53	119 276.55	23.500
Target Risk Balanced	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 360 736 138	846 553 250	680 197 379	
Net asset value per share				
Share "Classic - Capitalisation"	280.80	233.69	237.71	1 180 284.441
Share "Classic - Distribution"	120.64	96.26	97.91	561 211.772
Share "Classic RH USD - Capitalisation"	106.91	91.01	93.80	7 363.550
Share "Classic RH USD MD - Distribution"	106.79	85.68	86.74	1 792.363
Share "I - Capitalisation"	174.59	146.37	149.44	164 201.841
Share "N - Capitalisation"	239.93	198.18	200.84	86 602.758
Share "N - Distribution"	90.70	71.82	72.78	1 736.985
Share "Privilege - Capitalisation"	1 318.16	1 104.18	1 126.76	7 774.360
Share "Privilege - Distribution"	106.51	85.55	87.29	50 454.835
Share "X - Capitalisation"	127.28	107.46	110.09	2 585 387.134
Share "X RH BRL - Capitalisation"	139.52	131.46	140.64	151 783.196

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

Turkey Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	16 810 381	68 737 277	23 480 076	
Net asset value per share				
Share "Classic - Capitalisation"	99.43	212.33	175.44	84 015.115
Share "Classic - Distribution"	62.71	131.18	106.69	18 164.101
Share "Classic USD - Capitalisation"	33.31	66.77	56.60	8 872.229
Share "I - Capitalisation"	101.98	220.21	182.94	14 639.061
Share "N - Capitalisation"	88.38	187.34	154.22	12 279.356
Share "Privilege - Capitalisation"	51.18	110.38	91.64	15 969.131
Share "Privilege - Distribution"	35.40	74.79	61.12	5 059.439
US Growth	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 283 628 261	964 733 925	1 280 581 231	
Net asset value per share				
Share "Classic - Capitalisation"	169.86	118.57	146.92	1 292 750.570
Share "Classic - Distribution"	91.67	63.54	78.06	317 101.832
Share "Classic EUR - Capitalisation"	612.23	455.35	551.94	641 648.606
Share "Classic H CZK - Capitalisation"	584.17	415.28	518.61	1 361 898.465
Share "Classic H EUR - Capitalisation"	366.23	246.70	301.78	316 738.985
Share "Classic H EUR - Distribution"	320.25	214.31	259.82	5 098.187
Share "I - Capitalisation"	717.86	506.19	630.42	419 786.852
Share "IH EUR - Capitalisation"	100.09	68.06	83.67	300.000
Share "N - Capitalisation"	274.20	189.97	234.52	22 934.211
Share "Privilege - Capitalisation"	416.88	293.63	365.47	204 602.890
Share "Privilege - Distribution"	211.77	148.12	182.80	9 115.531
Share "Privilege EUR - Capitalisation"	632.76	474.88	578.16	126 967.672
Share "Privilege H EUR - Capitalisation"	210.12	143.04	175.77	81 724.875
Share "Privilege H EUR - Distribution"	191.05	129.10	157.22	1 519.223
Share "X - Capitalisation"	417.47	296.56	370.71	266 632.606
US High Yield Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	70 618 763	49 358 364	46 612 949	
Net asset value per share				
Share "B MD - Distribution"	99.93	82.72	82.33	10.000
Share "BH AUD MD - Distribution"	99.81	81.54	80.75	100.000
Share "Classic - Capitalisation"	283.71	252.61	263.61	34 824.394
Share "Classic - Distribution"	97.97	82.98	79.80	10 017.779
Share "Classic H AUD MD - Distribution"	77.59	64.08	63.76	23 565.021
Share "Classic H EUR - Capitalisation"	166.24	144.64	149.17	33 340.103
Share "Classic MD - Distribution"	64.59	54.15	54.24	409 533.771
Share "I - Capitalisation"	33.44	30.02	31.46	6 972.829
Share "K EUR - Capitalisation"	110.16	103.73	105.50	59 632.393
Share "N - Capitalisation"	255.96	226.76	236.06	3 827.821
Share "Privilege - Capitalisation"	25.76	23.08	24.16	66.500

BNP PARIBAS FUNDS

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

US Mid Cap	USD			Number of shares
	31/12/2021	31/12/2022	30/06/2023	
Net assets	149 264 718	73 996 490	76 333 763	30/06/2023
Net asset value per share				
Share "Classic - Capitalisation"	336.37	282.36	306.21	134 872.451
Share "Classic - Distribution"	261.02	216.41	231.35	20 088.478
Share "Classic EUR - Capitalisation"	295.75	264.54	280.65	35 549.077
Share "Classic H EUR - Capitalisation"	217.48	176.53	188.99	36 168.742
Share "Classic H SGD - Capitalisation"	159.04	132.35	142.48	371.286
Share "I - Capitalisation"	40.33	34.25	37.36	15 242.472
Share "I EUR - Capitalisation"	148.81	134.66	143.69	42 460.936
Share "N - Capitalisation"	298.84	248.98	269.01	4 173.202
Share "Privilege - Capitalisation"	309.61	262.52	286.11	12 605.171
Share "Privilege - Distribution"	130.16	0	0	0
Share "Privilege H EUR - Capitalisation"	170.28	139.74	150.34	307.687
US Small Cap	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 144 826 560	794 908 960	704 227 275	
Net asset value per share				
Share "Classic - Capitalisation"	369.31	295.82	314.40	266 476.950
Share "Classic - Distribution"	278.36	220.63	231.58	36 165.053
Share "Classic EUR - Capitalisation"	483.21	412.44	428.80	143 131.188
Share "Classic EUR - Distribution"	244.71	206.76	212.23	12 193.109
Share "Classic H EUR - Capitalisation"	277.86	215.13	225.55	208 154.538
Share "Classic H SGD - Capitalisation"	134.28	106.56	112.39	1 626.278
Share "I - Capitalisation"	451.53	365.90	391.14	1 007 357.537
Share "I EUR - Capitalisation"	0	0	100.65	10.000
Share "IH EUR - Capitalisation"	146.83	115.00	121.42	48 054.306
Share "N - Capitalisation"	294.60	234.21	248.00	7 059.860
Share "Privilege - Capitalisation"	350.62	283.67	302.99	105 714.081
Share "Privilege - Distribution"	239.42	191.68	202.21	35 647.518
Share "Privilege EUR - Capitalisation"	169.50	146.16	152.72	75 451.434
Share "Privilege GBP - Capitalisation"	175.13	159.54	161.26	10.000
Share "Privilege H EUR - Capitalisation"	148.32	116.13	122.42	110 623.605
Share "X - Capitalisation"	124 526.82	0	0	0
Share "X2 EUR - Capitalisation"	117 150.79	102 006.89	107 122.36	190.000
USD Money Market	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	426 524 362	725 866 391	533 623 731	
Net asset value per share				
Share "Classic - Capitalisation"	219.051467	222.918592	228.241412	1 990 174.179
Share "Classic - Distribution"	102.605649	104.417129	105.062586	192 590.114
Share "I - Capitalisation"	102.045075	103.872874	106.454738	267 835.096
Share "Privilege - Capitalisation"	1 066.246930	1 085.210303	1 111.855048	27 553.185
Share "X - Capitalisation"	0	101 803.661290	104 430.500000	0.020

BNP PARIBAS FUNDS

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

USD Short Duration Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	137 642 475	204 193 866	196 806 509	
Net asset value per share				
Share "Classic - Capitalisation"	485.77	464.55	470.97	108 594.248
Share "Classic - Distribution"	100.32	94.88	91.95	96 660.109
Share "Classic EUR - Capitalisation"	100.70	102.60	101.76	55 426.858
Share "Classic H EUR - Capitalisation"	108.99	102.10	102.33	262 634.125
Share "Classic MD - Distribution"	115.60	109.74	108.47	253 450.269
Share "I - Capitalisation"	22.81	21.92	22.27	96 004.482
Share "IH EUR - Capitalisation"	100.41	94.47	94.88	21 283.039
Share "N - Capitalisation"	440.14	419.44	424.51	7 547.468
Share "Privilege - Capitalisation"	184.56	177.02	179.75	105 606.287
Share "Privilege - Distribution"	103.94	98.59	95.68	15 650.000
Share "X - Capitalisation"	0	100 028.42	101 737.83	450.000

BNP PARIBAS FUNDS Aqua

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Asia High Yield Bond

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Cayman Islands</i>		<i>894 681</i>	<i>1.37</i>
250 000	FWD GROUP LTD 17-15/12/2170 FRN	USD	227 419	0.35
750 000	FWD GROUP LTD 19-13/03/2171 FRN	USD	667 262	1.02
	<i>South Korea</i>		<i>480 270</i>	<i>0.73</i>
500 000	WOORI BANK 19-31/12/2059 FRN	USD	480 270	0.73
	<i>Singapore</i>		<i>368 195</i>	<i>0.56</i>
800 000	GLP PTE LTD 21-31/12/2061 FRN	USD	295 320	0.45
200 000	GLP PTE LTD 21-31/12/2061 FRN	USD	72 875	0.11
	<i>Indonesia</i>		<i>204 908</i>	<i>0.31</i>
250 000	BANK NEGARA INDO 21-31/12/2061 FRN	USD	204 908	0.31
	Shares/Units in investment funds		6 349 163	9.72
	<i>Luxembourg</i>		<i>6 349 163</i>	<i>9.72</i>
46 402.11	BNP PARIBAS INSTICASH USD 1D I VNAV - X CAP	USD	6 349 163	9.72
	Total securities portfolio		64 000 311	97.88

BNP PARIBAS FUNDS Asia Tech Innovators

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			28 401 566	92.34
Shares			28 401 566	92.34
<i>China</i>			<i>15 063 384</i>	<i>48.99</i>
126 100	ALIBABA GROUP HOLDING LTD	HKD	1 318 353	4.29
18 761	BILIBILI INC-SPONSORED ADR	USD	283 291	0.92
23 500	BYD CO LTD-H	HKD	752 062	2.45
111 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	337 009	1.10
5 064 000	CHINA TOWER CORP LTD-H	HKD	563 636	1.83
728 000	CHINASOFT INTERNATIONAL LTD	HKD	459 065	1.49
69 099	CHINDATA GROUP HOLDINGS-ADR	USD	494 749	1.61
17 100	CONTEMPORARY AMPEREX TECHN- A	CNY	540 567	1.76
133 995	EAST MONEY INFORMATION CO-A	CNY	262 934	0.85
127 300	ESTUN AUTOMATION CO LTD-A	CNY	491 767	1.60
50 700	HUNDSUN TECHNOLOGIES INC-A	CNY	309 694	1.01
78 286	LONGI GREEN ENERGY TECHNOL-A	CNY	309 611	1.01
141 398	LUXSHARE PRECISION INDUSTR-A	CNY	634 588	2.06
46 300	NETEASE INC	HKD	906 053	2.95
8 135	PINDUODUO INC - ADR	USD	562 454	1.83
18 837	SG MICRO CORP-A	CNY	213 577	0.69
62 400	SHENZHEN INOVANCE TECHNOLO-A	CNY	552 903	1.80
7 200	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	297 718	0.97
12 300	STARPOWER SEMICONDUCTOR LT-A	CNY	365 179	1.19
31 168	SUNGROW POWER SUPPLY CO LT-A	CNY	501 909	1.63
41 900	SUNNY OPTICAL TECH	HKD	420 027	1.37
12 288	SUZHOU MAXWELL TECHNOLOGIE- A	CNY	286 797	0.93
44 600	TENCENT HOLDINGS LTD	HKD	1 895 650	6.16
26 150	TRIP.COM GROUP LTD	HKD	912 548	2.97
117 918	VENUSTECH GROUP INC-A	CNY	484 082	1.57
55 000	WUXI BIOLOGICS CAYMAN INC	HKD	263 744	0.86
40 300	YANGZHOU YANGJIE ELECTRONI-A	CNY	225 734	0.73
111 900	ZHUZHOU CRRC TIMES ELECTRIC	HKD	417 683	1.36
<i>South Korea</i>			<i>6 040 793</i>	<i>19.62</i>
19 593	COUPANG INC	USD	340 918	1.11
10 589	KAKAO CORP	KRW	394 581	1.28
27 458	KT CORP	KRW	620 991	2.02
7 660	LG ELECTRONICS INC	KRW	736 555	2.39
1 644	LG ENERGY SOLUTION	KRW	689 965	2.24
37 346	SAMSUNG ELECTRONICS CO LTD	KRW	2 046 356	6.65
881	SAMSUNG SDI CO LTD	KRW	447 303	1.45
8 740	SK HYNIX INC	KRW	764 124	2.48
<i>Taiwan</i>			<i>4 085 896</i>	<i>13.30</i>
24 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	266 724	0.87
172 000	NANYA TECHNOLOGY CORPORATION	TWD	392 501	1.28
35 000	SILERGY CORP	TWD	437 376	1.42
161 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	2 989 295	9.73
<i>India</i>			<i>2 278 992</i>	<i>7.40</i>
49 083	MAHINDRA + MAHINDRA-SPON GDR	USD	868 769	2.82
22 636	RELIANCE INDUSTRIES - SPONS GDR 144A	USD	1 410 223	4.58
<i>Hong Kong</i>			<i>541 195</i>	<i>1.76</i>
14 300	HONG KONG EXCHANGES & CLEAR	HKD	541 195	1.76
<i>Singapore</i>			<i>391 306</i>	<i>1.27</i>
6 742	SEA LTD-ADR	USD	391 306	1.27
Total securities portfolio			28 401 566	92.34

BNP PARIBAS FUNDS Belgium Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Brazil Equity

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS China A-Shares

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			147 726 738	93.03	Total securities portfolio				
<i>China</i>									
1 072 400	AIR CHINA LTD - A	CNY	1 217 139	0.77	1 122 770	ZHEJIANG SANHUA INTELLIGEN-A	CNY	4 691 946	2.95
255 500	ANHUI CONCH CEMENT CO LTD - A	CNY	836 181	0.53	329 700	ZHONGJI INNOLIGHT CO LTD-A	CNY	6 711 923	4.22
568 360	BANK OF NINGBO CO LTD -A	CNY	1 983 924	1.25	244 580	ZHUZHOU CRRC TIMES ELECTRI-A	CNY	1 411 585	0.89
806 750	BEIJING ORIENTAL YUHONG-A	CNY	3 031 678	1.91					
103 700	BYD CO LTD -A	CNY	3 701 110	2.33					
880 400	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	2 365 994	1.49					
96 300	CHANGZHOU XINGYU AUTOMOTIV-A	CNY	1 640 747	1.03					
1 165 100	CHINA MERCHANTS BANK-A	CNY	5 265 680	3.31					
730 700	CHINA PACIFIC INSURANCE GR - A	CNY	2 617 066	1.65					
5 357 500	CHINA PETROLEUM + CHEMICAL - A	CNY	4 696 185	2.96					
851 100	CHINA VANKE CO LTD - A	CNY	1 644 138	1.04					
1 244 800	CHINA YANGTZE POWER CO LTD-A	CNY	3 781 092	2.38					
1 241 155	CITIC SECURITIES CO-A	CNY	3 386 190	2.13					
226 060	CONTEMPORARY AMPEREX TECHN-A	CNY	7 146 232	4.49					
650 300	GLODON SOFTWARE CO LTD - A	CNY	2 914 730	1.84					
301 300	GOERTEK INC - A	CNY	738 193	0.46					
117 200	HANGZHOU TIGERMED CONSULTI-A	CNY	1 042 907	0.66					
795 680	HONGFA TECHNOLOGY CO LTD-A	CNY	3 496 542	2.20					
1 579 700	HUATAI SECURITIES CO LTD - A	CNY	2 999 451	1.89					
341 000	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	868 044	0.55					
494 150	HUNDSUN TECHNOLOGIES INC-A	CNY	3 018 443	1.90					
1 183 700	INNER MONGOLIA YILI INDUS-A	CNY	4 616 670	2.91					
637 185	INNOCARE PHARMA LTD-A	CNY	1 014 974	0.64					
112 931	JIANGSU CNANO TECHNOLOGY C-A	CNY	712 283	0.45					
263 648	JIANGSU HENGLI HIGHPRESSUR-A	CNY	2 337 741	1.47					
38 200	KWEICHOW MOUTAI CO LTD-A	CNY	8 902 865	5.60					
67 975	LEADER HARMONIOUS DRIVE SY-A	CNY	1 523 242	0.96					
532 700	LONGI GREEN ENERGY TECHNOL-A	CNY	2 106 758	1.33					
403 070	LUXSHARE PRECISIONIndustr-A	CNY	1 808 962	1.14					
148 042	MAXSCEND MICROELECTRONICS -A	CNY	1 975 570	1.24					
329 800	MIDEA GROUP CO LTD - A	CNY	2 680 142	1.69					
912 120	NARI TECHNOLOGY CO LTD-A	CNY	2 903 447	1.83					
602 900	PING AN INSURANCE GROUP CO-A	CNY	3 857 190	2.43					
155 736	PROYA COSMETICS CO LTD-A	CNY	2 413 555	1.52					
152 486	QINGDAO HAIER BIOMEDICAL C-A	CNY	1 080 567	0.68					
1 069 100	QINGDAO HAIER CO LTD - A	CNY	3 461 099	2.18					
359 000	S F HOLDING CO LTD-A	CNY	2 231 762	1.41					
979 100	SANY HEAVY INDUSTRY CO LTD - A	CNY	2 243 740	1.41					
72 280	SG MICRO CORP-A	CNY	819 521	0.52					
637 900	SHANDONG SINOCERA FUNCTION - A	CNY	2 410 773	1.52					
241 900	SHANGHAI INTERNATIONAL AIR-A	CNY	1 514 284	0.95					
282 600	SHANGHAI JINJIANG INTERNAT-A	CNY	1 648 557	1.04					
124 300	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	5 139 763	3.23					
121 700	SINOSEAL HOLDING CO LTD-A	CNY	775 416	0.49					
250 900	SUOFEIYA HOME COLLECTION C - A	CNY	602 597	0.38					
311 100	TSINGTAO BREWERY CO LTD - A	CNY	4 445 180	2.80					
781 100	VENUSTECH GROUP INC-A	CNY	3 206 607	2.02					
163 815	WILL SEMICONDUCTOR LTD-A	CNY	2 217 655	1.40					
123 600	WULIANGYE YIBIN CO LTD-A	CNY	2 792 364	1.76					
357 740	WUXI APPTEC CO LTD-A	CNY	3 073 254	1.94					
708 900	YONYOU NETWORK TECHNOLOGY-A	CNY	2 003 080	1.26					

BNP PARIBAS FUNDS China Equity

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Climate Impact

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Consumer Innovators

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Disruptive Technology

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>					<i>United Kingdom</i>				
			2 802 225 399	78.26	354 645	APTIV PLC	USD	33 185 800	0.93
1 346 908	ADVANCED MICRO DEVICES	USD	140 629 047	3.93				33 185 800	0.93
1 538 363	ALPHABET INC-CL A	USD	168 782 815	4.71	<i>Sweden</i>				
580 378	AMAZON.COM INC	USD	69 347 457	1.94	1 178 944	HEMNET GROUP AB	SEK	18 888 315	0.53
344 410	AMERICAN TOWER CORP - A	USD	61 223 534	1.71	<i>China</i>				
1 294 306	APPLE INC	USD	230 115 981	6.44	424 100	TENCENT HOLDINGS LTD	HKD	16 522 161	0.46
479 718	ARISTA NETWORKS INC	USD	71 258 569	1.99	Total securities portfolio				
823 186	BLOCK INC - A	USD	50 228 682	1.40				3 554 967 898	99.28
44 162	BOOKING HOLDINGS INC	USD	109 305 200	3.05					
2 066 039	CIENA CORP	USD	80 463 792	2.25					
1 384 387	COPART INC	USD	115 737 799	3.23					
1 104 002	COSTAR GROUP INC	USD	90 060 658	2.52					
1 178 108	ENTEGRIS INC	USD	119 668 129	3.34					
281 771	EPAM SYSTEMS INC	USD	58 045 859	1.62					
670 157	FIRST SOLAR INC	USD	116 764 568	3.26					
173 310	GARTNER INC	USD	55 648 237	1.55					
425 177	INTERCONTINENTAL EXCHANGE INC	USD	44 068 758	1.23					
149 951	INTUIT INC	USD	62 975 297	1.76					
217 568	IRHYTHM TECHNOLOGIES INC	USD	20 803 569	0.58					
186 874	MASIMO CORP	USD	28 185 258	0.79					
812 701	MICRON TECHNOLOGY INC	USD	47 011 512	1.31					
828 457	MICROSOFT CORP	USD	258 590 969	7.23					
960 657	NEW RELIC INC	USD	57 621 809	1.61					
549 142	NIKE INC - B	USD	55 553 440	1.55					
164 621	NVIDIA CORP	USD	63 829 492	1.78					
516 670	PALO ALTO NETWORKS INC	USD	121 003 072	3.38					
188 903	PAYCOM SOFTWARE INC	USD	55 621 631	1.55					
572 675	PLEXUS CORP	USD	51 566 995	1.44					
3 015 431	PURE STORAGE INC - CLASS A	USD	101 767 341	2.84					
414 714	RAPID7 INC	USD	17 211 961	0.48					
262 752	SALESFORCE.COM INC	USD	50 878 999	1.42					
307 230	SNOWFLAKE INC-CLASS A	USD	49 556 678	1.38					
330 583	TRANE TECHNOLOGIES PLC	USD	57 953 533	1.62					
554 710	VISA INC-CLASS A SHARES	USD	120 744 758	3.37					
<i>Israel</i>					<i>Israel</i>				
			130 779 025	3.66					
581 373	CYBERARK SOFTWARE LTD/ISRAEL	USD	83 305 262	2.33					
1 869 815	JFROG LTD	USD	47 473 763	1.33					
<i>The Netherlands</i>					<i>The Netherlands</i>				
			126 398 961	3.53					
190 647	ASML HOLDING NV	EUR	126 398 961	3.53					
<i>Taiwan</i>					<i>Taiwan</i>				
			121 193 265	3.38					
1 310 165	TAIWAN SEMICONDUCTOR-SP ADR	USD	121 193 265	3.38					
<i>Denmark</i>					<i>Denmark</i>				
			74 185 720	2.07					
214 102	GENMAB A/S	DKK	74 185 720	2.07					
<i>Canada</i>					<i>Canada</i>				
			67 386 504	1.88					
1 138 060	SHOPIFY INC - CLASS A	USD	67 386 504	1.88					
<i>Germany</i>					<i>Germany</i>				
			59 821 917	1.67					
392 172	SIEMENS AG - REG	EUR	59 821 917	1.67					
<i>Switzerland</i>					<i>Switzerland</i>				
			58 851 610	1.64					
1 284 399	STMICROELECTRONICS NV-NY SHS	USD	58 851 610	1.64					
<i>Japan</i>					<i>Japan</i>				
			45 529 221	1.27					
105 000	KEYENCE CORP	JPY	45 529 221	1.27					

BNP PARIBAS FUNDS Ecosystem Restoration

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Emerging Equity

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Emerging Markets Climate Solutions

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>China</i>									
123 500	BYD CO LTD-H	HKD	3 952 324	4.22					
658 207	CHINA THREE GORGES RENEWAB-A	CNY	487 060	0.52					
99 039	CONTEMPORARY AMPEREX TECHN-A	CNY	3 130 831	3.34					
19 566	DAQO NEW ENERGY CORP - ADR	USD	776 770	0.83					
270 000	GANFENG LITHIUM CO LTD-H	HKD	1 768 052	1.89					
85 680	HONGFA TECHNOLOGY CO LTD-A	CNY	376 513	0.40					
285 600	JIANGSU ZHONGTIAN TECHNOLO - A	CNY	626 532	0.67					
160 100	LI AUTO INC-CLASS A	HKD	2 775 665	2.96					
508 856	LONGI GREEN ENERGY TECHNOL-A	CNY	2 012 458	2.15					
926 935	MING YANG SMART ENERGY GRO-A	CNY	2 159 377	2.30					
130 861	NARI TECHNOLOGY CO LTD-A	CNY	416 555	0.44					
81 700	NINGBO ORIENT WIRES & CABL-A	CNY	552 704	0.59					
137 200	WUXI LEAD INTELLIGENT EQUI-A	CNY	685 955	0.73					
1 402 000	XINYI ENERGY HOLDINGS LTD	HKD	459 174	0.49					
1 474 000	XINYI SOLAR HOLDINGS LTD	HKD	1 710 196	1.83					
135 300	ZHUZHOU CRRC TIMES ELECTRIC	HKD	505 026	0.54					
<i>South Korea</i>									
84 677	DOOSAN FUEL CELL CO LTD	KRW	1 844 367	1.97					
22 182	HYUNDAI MOTOR CO	KRW	3 476 328	3.71					
7 663	LG CHEM LTD	KRW	3 879 043	4.14					
7 452	SAMSUNG SDI CO LTD	KRW	3 783 545	4.04					
51 528	SK IE TECHNOLOGY CO LTD	KRW	3 785 459	4.04					
<i>Taiwan</i>									
95 000	ADVANCED ENERGY SOLUTION HOL	TWD	2 501 462	2.67					
495 000	GIANT MANUFACTURING	TWD	3 671 695	3.92					
3 015 000	TAIWAN HIGH SPEED RAIL CORP	TWD	3 116 346	3.33					
249 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	4 623 197	4.93					
<i>Brazil</i>									
404 675	CIA ENERGETICA MINAS GER-PRF	BRL	1 078 795	1.15					
312 383	CIA SANEAMENTO BASICO DE SP	BRL	3 663 236	3.91					
153 105	EQUATORIAL ENERGIA SA - ORD	BRL	1 020 380	1.09					
225 853	KLABIN SA - UNIT	BRL	1 019 238	1.09					
2 658 114	RAIZEN SA - PREFERENCE	BRL	2 424 475	2.59					
299 015	RUMO SA	BRL	1 376 060	1.47					
<i>India</i>									
884 816	RENEW ENERGY GLOBAL PLC-A	USD	4 848 792	5.16					
<i>Australia</i>									
432 660	ALLKEM LTD	AUD	4 647 911	4.96					
<i>Greece</i>									
146 505	TERNA ENERGY SA	EUR	3 228 706	3.45					
<i>Hong Kong</i>									
6 822 000	BEIJING ENTERPRISES WATER GR	HKD	1 621 905	1.73					
839 000	CANVEST ENVIRONMENTAL PROTEC	HKD	422 425	0.45					
1 064 000	CHINA WATER AFFAIRS GROUP	HKD	805 049	0.86					
<i>Chile</i>									
33 766	QUIMICA Y MINERA CHIL - ADR	USD	2 452 087	2.62					
<i>South Africa</i>									
1 104 973	SAPPI LTD	ZAR	2 281 744	2.44					
<i>Indonesia</i>									
28 603 700	PERTAMINA GEOTHERMAL ENERGY	IDR	1 669 384	1.78					
					<i>Thailand</i>				
785 300	ENERGY ABSOLUTE PCL-FOREIGN	THB	1 262 505	1.35					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
46 023.73	BNP PARIBAS INSTICASH USD 1D 1 VNAV - X CAP	USD	6 297 389	6.71					
					Total securities portfolio				
					93 196 715				
					99.46				

BNP PARIBAS FUNDS Emerging Multi-Asset Income

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Energy Transition

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Environmental Absolute Return Thematic Equity (EARTH)

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			36 958 038	91.14
Shares			36 958 038	91.14
<i>United States of America</i>				
13 485	ALBEMARLE CORP	USD	3 008 369	7.42
65 869	ARRAY TECHNOLOGIES INC	USD	1 488 639	3.67
12 897	CHART INDUSTRIES INC	USD	2 060 812	5.08
68 300	FLUENCE ENERGY INC	USD	1 819 512	4.49
37 767	GREEN PLAINS INC	USD	1 217 608	3.00
300 000	GREENLIGHT BIOSCIENCES HOLDI	USD	89 430	0.22
19 089	NEXTRACKER INC-CL A	USD	759 933	1.87
367 116	PLUG POWER INC	USD	3 814 335	9.42
196 390	SUNNOVA ENERGY INTERNATIONAL	USD	3 595 901	8.87
95 676	SUNRUN INC	USD	1 708 773	4.21
<i>China</i>				
49 000	BYD CO LTD-H	HKD	1 563 184	3.85
42 680	CONTEMPORARY AMPEREX TECHN- A	CNY	1 344 254	3.32
81 956	GOODWE TECHNOLOGIES CO LTD-A	CNY	1 882 578	4.64
368 000	LONGI GREEN ENERGY TECHNOL-A	CNY	1 452 431	3.58
<i>United Kingdom</i>				
664 893	CERES POWER HOLDINGS PLC	GBP	2 566 345	6.33
<i>Canada</i>				
309 389	LI-CYCLE HOLDINGS CORP	USD	1 717 109	4.23
<i>Sweden</i>				
832 926	OATLY GROUP AB	USD	1 707 498	4.21
<i>India</i>				
266 968	RENEW ENERGY GLOBAL PLC-A	USD	1 462 985	3.61
<i>Germany</i>				
79 909	SIEMENS ENERGY AG	EUR	1 410 584	3.48
<i>Denmark</i>				
12 452	ORSTED A/S	DKK	1 176 437	2.90
<i>Switzerland</i>				
1 646 076	MEYER BURGER TECHNOLOGY AG	CHF	1 111 321	2.74
Total securities portfolio			36 958 038	91.14

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	SWISS RE 15-29/12/2049 FRN	EUR	463 805	0.36
400 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	326 154	0.25
600 000	VOLKSWAGEN INTFN 17-31/12/2049 FRN	EUR	535 635	0.41
	<i>Germany</i>		<i>2 795 230</i>	<i>2.16</i>
100 000	COMMERZBANK AG 23-18/01/2030 FRN	EUR	99 726	0.08
700 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	660 152	0.51
900 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	802 124	0.62
400 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	353 593	0.27
100 000	HANNOVER RUECKV 19-09/10/2039 FRN	EUR	78 623	0.06
100 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	73 247	0.06
100 000	HANNOVER RUECKV 22-26/08/2043 FRN	EUR	104 097	0.08
700 000	MERCK 20-09/09/2080 FRN	EUR	623 668	0.48
	<i>Ireland</i>		<i>2 356 656</i>	<i>1.82</i>
254 000	AIB GROUP PLC 23/07/2029 FRN	EUR	249 467	0.19
1 000 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	880 162	0.68
700 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	659 053	0.51
406 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	404 356	0.31
164 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	163 618	0.13
	<i>Portugal</i>		<i>1 616 362</i>	<i>1.24</i>
800 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	699 154	0.54
600 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	520 912	0.40
400 000	EDP SA 23/04/2083 FRN	EUR	396 296	0.30
	<i>Austria</i>		<i>872 863</i>	<i>0.67</i>
300 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	294 395	0.23
400 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	391 285	0.30
200 000	VIENNA INSURANCE 22-15/06/2042 FRN	EUR	187 183	0.14
	<i>Denmark</i>		<i>805 882</i>	<i>0.62</i>
426 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	424 412	0.33
400 000	ORSTED A/S 17-24/11/3017 FRN	EUR	381 470	0.29
	<i>Switzerland</i>		<i>775 340</i>	<i>0.60</i>
800 000	UBS GROUP 22-21/03/2025 FRN	EUR	775 340	0.60
	<i>Luxembourg</i>		<i>634 500</i>	<i>0.49</i>
2 115 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	634 500	0.49
	<i>Sweden</i>		<i>539 902</i>	<i>0.41</i>
386 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	380 384	0.29
165 000	TELIA CO AB 22-21/12/2082 FRN	EUR	159 518	0.12
	<i>Norway</i>		<i>460 639</i>	<i>0.35</i>
471 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	460 639	0.35
	<i>United States of America</i>		<i>286 271</i>	<i>0.22</i>
285 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	286 271	0.22
	<i>Belgium</i>		<i>85 192</i>	<i>0.07</i>
100 000	AGEAS 19-02/07/2049 FRN	EUR	85 192	0.07
	Shares/Units in investment funds		4 447 402	3.44
	<i>Luxembourg</i>		<i>4 447 402</i>	<i>3.44</i>
16 074.00	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	2 616 525	2.02
15 404.94	BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP	EUR	1 830 877	1.42
	Total securities portfolio		126 982 072	97.62

BNP PARIBAS FUNDS Euro Defensive Equity

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			168 322 791	93.78					
<i>France</i>									
	661	ARKEMA	EUR	57 044	0.03				
	190 797	AXA SA	EUR	5 156 289	2.87				
	18 157	CAPGEMINI SE	EUR	3 151 147	1.76				
	102 267	CARREFOUR SA	EUR	1 774 844	0.99				
	70 981	DANONE	EUR	3 984 873	2.22				
	1 790	HERMES INTERNATIONAL	EUR	3 562 100	1.98				
	3 326	IPSEN	EUR	366 525	0.20				
	12 741	LEGRAND SA	EUR	1 156 883	0.64				
	16 219	LOREAL	EUR	6 927 134	3.86				
	13 567	LVMH MOET HENNESSY LOUIS VUI	EUR	11 708 320	6.53				
	76 175	MICHELIN (CGDE)	EUR	2 061 296	1.15				
	296 678	ORANGE	EUR	3 175 048	1.77				
	16 842	PERNOD RICARD SA	EUR	3 408 821	1.90				
	30 096	PUBLICIS GROUPE	EUR	2 212 056	1.23				
	75 021	SANOFI AVENTIS	EUR	7 367 061	4.10				
	121 232	TOTAL SA	EUR	6 370 742	3.55				
	18 585	VALEO SA	EUR	364 824	0.20				
	42 118	VINCI SA	EUR	4 480 513	2.50				
<i>Germany</i>									
	41 659	BAYERISCHE MOTOREN WERKE AG	EUR	4 687 471	2.61				
	88 022	DEUTSCHE LUFTHANSA - REG	EUR	825 558	0.46				
	105 562	DEUTSCHE POST AG - REG	EUR	4 721 788	2.63				
	286 286	DEUTSCHE TELEKOM AG - REG	EUR	5 718 849	3.19				
	280 338	E.ON SE	EUR	3 274 348	1.82				
	133 334	INFINEON TECHNOLOGIES AG	EUR	5 038 025	2.81				
	74 138	MERCEDES BENZ GROUP AG	EUR	5 461 746	3.04				
	15 065	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	5 176 334	2.88				
	170 050	TELEFONICA DEUTSCHLAND HOLDING	EUR	438 219	0.24				
<i>The Netherlands</i>									
	12 282	ASML HOLDING NV	EUR	8 142 965	4.54				
	7 362	HEINEKEN HOLDING NV	EUR	586 383	0.33				
	32 505	HEINEKEN NV	EUR	3 061 321	1.71				
	17 238	JDE PEETS NV	EUR	469 908	0.26				
	114 731	KONINKLIJKE AHOLD DELHAIZE N	EUR	3 586 491	2.00				
	570 482	KONINKLIJKE KPN NV	EUR	1 864 906	1.04				
	58 559	NN GROUP NV - W/I	EUR	1 985 736	1.11				
	26 192	RANDSTAD HOLDING NV	EUR	1 265 336	0.70				
	290 837	STELLANTIS NV	EUR	4 679 567	2.61				
	26 280	WOLTERS KLUWER	EUR	3 056 364	1.70				
<i>Spain</i>									
	25 533	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	821 397	0.46				
	9 176	AENA SA	EUR	1 358 048	0.76				
	12 881	AMADEUS IT GROUP SA	EUR	897 806	0.50				
	365 582	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	2 570 773	1.43				
	38 112	ENAGAS SA	EUR	686 016	0.38				
	75 438	ENDESA SA	EUR	1 482 357	0.83				
	488 870	IBERDROLA SA	EUR	5 841 997	3.25				
	68 935	INDUSTRIA DE DISENO TEXTIL	EUR	2 444 435	1.36				
	17 556	NATURGY ENERGY GROUP SDG SA	EUR	478 577	0.27				
	56 490	RED ELECTRICA CORPORACION SA	EUR	869 099	0.48				
	1 035 232	TELEFONICA SA	EUR	3 846 922	2.14				
					<i>Italy</i>				
	188 795	ASSICURAZIONI GENERALI	EUR	3 515 363	1.96				
	10 397	ENI S.P.A.	EUR	137 053	0.08				
	38 969	PRYSMIAN SPA	EUR	1 491 733	0.83				
	273 893	SNAM SPA	EUR	1 311 126	0.73				
					<i>Belgium</i>				
	13 714	AGEAS	EUR	508 927	0.28				
	31 329	KBC GROEP NV	EUR	2 002 550	1.12				
	11 230	SOLVAY SA	EUR	1 148 829	0.64				
					<i>Switzerland</i>				
	38 734	STMICROELECTRONICS NV	EUR	1 764 721	0.98				
					<i>Portugal</i>				
	92 358	GALP ENERGIA SGPS SA	EUR	990 078	0.55				
	29 879	JERONIMO MARTINS	EUR	754 146	0.42				
					<i>Ireland</i>				
	170 477	AIB GROUP PLC	EUR	656 336	0.37				
	100 041	BANK OF IRELAND GROUP PLC	EUR	874 158	0.49				
					<i>Finland</i>				
	25 953	NOKIA OYJ	EUR	99 543	0.06				
	7 825	ORION OYJ - B	EUR	297 507	0.17				
					<i>Austria</i>				
	1 994	VERBUND AG	EUR	146 459	0.08				
Total securities portfolio								168 322 791	93.78

BNP PARIBAS FUNDS Euro Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro Flexible Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro Government Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro Inflation-Linked Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Euro Medium Term Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Europe Convertible

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Europe Emerging Equity (NAV suspended)

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Europe Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Europe Growth

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Europe Real Estate Securities

Securities portfolio at 30/06/2023

Expressed in EUR

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

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global Absolute Return Multi-Factor Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			4 940 449	89.55
Bonds			4 940 449	89.55
<i>United States of America</i>			<i>1 679 086</i>	<i>30.43</i>
500 000	BANK OF AMERICA CORP 0.750% 16-26/07/2023	EUR	499 056	9.04
200 000	BECTON DICKINSON 0.000% 21-13/08/2023	EUR	199 115	3.61
200 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	198 017	3.59
200 000	EMERSON ELECTRIC 0.375% 19-22/05/2024	EUR	193 229	3.50
200 000	GOLDMAN SACHS GROUP 1.375% 17-15/05/2024	EUR	195 253	3.54
200 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	198 928	3.61
200 000	KRAFT HEINZ FOOD 1.500% 16-24/05/2024	EUR	195 488	3.54
<i>France</i>			<i>1 092 433</i>	<i>19.80</i>
500 000	BPCE 0.625% 18-26/09/2023	EUR	496 327	8.99
200 000	CAPGEMINI SA 2.500% 15-01/07/2023	EUR	200 000	3.63
200 000	CREDIT AGRICOLE SA 3.150% 13-23/12/2023	EUR	197 672	3.58
200 000	CREDIT MUTUEL ARKEA 0.875% 18-05/10/2023	EUR	198 434	3.60
<i>Japan</i>			<i>593 507</i>	<i>10.76</i>
200 000	mitsubishi UFJ FINANCE 0.978% 20-09/06/2024	EUR	194 259	3.52
400 000	SUMITOMO MITSUI 0.819% 18-23/07/2023	EUR	399 248	7.24
<i>United Kingdom</i>			<i>586 453</i>	<i>10.63</i>
200 000	BRITISH SKY BROADCASTING 1.875% 14-24/11/2023	EUR	198 278	3.59
200 000	MONDI FINANCE PL 1.500% 16-15/04/2024	EUR	195 635	3.55
200 000	WESTPAC SEC NZ 0.300% 19-25/06/2024	EUR	192 540	3.49
<i>The Netherlands</i>			<i>199 872</i>	<i>3.62</i>
200 000	BMW FINANCE NV 0.375% 18-10/07/2023	EUR	199 872	3.62
<i>Germany</i>			<i>198 387</i>	<i>3.60</i>
200 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	198 387	3.60
<i>Luxembourg</i>			<i>197 757</i>	<i>3.58</i>
200 000	CK HUTCHISON 0.375% 19-17/10/2023	EUR	197 757	3.58
<i>Belgium</i>			<i>196 796</i>	<i>3.57</i>
200 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	196 796	3.57
<i>Mexico</i>			<i>196 158</i>	<i>3.56</i>
200 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	196 158	3.56
Money Market Instruments			59 964	1.09
<i>France</i>			<i>59 964</i>	<i>1.09</i>
50 000	FRENCH BTF 0.000% 22-12/07/2023	EUR	49 965	0.91
10 000	FRENCH BTF 0.000% 23-05/07/2023	EUR	9 999	0.18
Shares/Units in investment funds			442 632	8.02
<i>France</i>			<i>442 632</i>	<i>8.02</i>
19.18	BNP PARIBAS MOIS ISR - I CAP	EUR	442 632	8.02
Total securities portfolio			5 443 045	98.66

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

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

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BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Poland					Portugal				
310 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	977 234	0.24	550 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	791 467	0.21
1 445 000	POLAND GOVERNMENT BOND 2.500% 15-25/07/2026	PLN	50 956	0.01	90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	459 949	0.12
260 000	POLAND GOVERNMENT BOND 2.750% 19-25/10/2029	PLN	297 782	0.08	200 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	67 790	0.02
430 000	POLAND GOVERNMENT BOND 3.250% 14-25/07/2025	PLN	50 019	0.01	60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	199 552	0.05
30 000	POLAND GOVERNMENT BOND 4.000% 17-25/04/2047	PLN	92 340	0.02	Singapore				
50 000	REPUBLIC OF POLAND 1.000% 19-07/03/2029	EUR	5 137	0.00	100 000	SINGAPORE GOVT 1.625% 21-01/07/2031	SGD	782 833	0.21
50 000	REPUBLIC OF POLAND 3.375% 12-09/07/2024	EUR	43 685	0.01	190 000	SINGAPORE GOVT 2.125% 16-01/06/2026	SGD	60 791	0.02
250 000	REPUBLIC OF POLAND 5.500% 22-16/11/2027	USD	49 800	0.01	70 000	SINGAPORE GOVT 2.250% 16-01/08/2036	SGD	124 024	0.03
166 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	234 771	0.06	100 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	43 887	0.01
Bahrain					34 000	SINGAPORE GOVT 2.625% 22-01/08/2032	SGD	66 239	0.02
1 223 000	BAHRAIN 5.250% 21-25/01/2033	USD	974 499	0.25	120 000	SINGAPORE GOVT 2.750% 12-01/04/2042	SGD	22 221	0.01
Chile					30 000	SINGAPORE GOVT 2.750% 13-01/07/2023	SGD	83 426	0.02
200 000	CHILE 3.250% 21-21/09/2071	USD	973 705	0.26	170 000	SINGAPORE GOVT 2.750% 16-01/03/2046	SGD	20 841	0.01
250 000	CHILE 4.000% 22-31/01/2052	USD	118 412	0.03	165 000	SINGAPORE GOVT 2.875% 10-01/09/2030	SGD	119 541	0.03
300 000	CODELCO INC 3.625% 17-01/08/2027	USD	186 295	0.05	193 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	110 138	0.03
300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	259 185	0.07	Romania				
40 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	265 499	0.07	200 000	ROMANIA 2.124% 19-16/07/2031	EUR	676 970	0.18
30 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	45 134	0.01	70 000	ROMANIA 2.750% 15-29/10/2025	EUR	151 046	0.04
25 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	33 656	0.01	240 000	ROMANIA 3.250% 20-24/06/2026	RON	67 625	0.02
10 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	28 730	0.01	120 000	ROMANIA 3.650% 16-24/09/2031	RON	44 232	0.01
20 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	11 587	0.00	360 000	ROMANIA 3.650% 20-28/07/2025	RON	19 541	0.00
300 000	SAUDI ARAB OIL 2.250% 20-24/11/2030	USD	25 207	0.01	170 000	ROMANIA 3.875% 15-29/10/2035	EUR	68 920	0.02
210 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	923 185	0.23	160 000	ROMANIA 4.750% 19-11/10/2034	RON	134 310	0.03
200 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	228 047	0.06	335 000	ROMANIA 4.850% 18-22/04/2026	RON	27 159	0.01
400 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	170 935	0.04	130 000	ROMANIA 4.850% 21-25/07/2029	RON	64 802	0.02
British Virgin Islands					245 000	ROMANIA 5.000% 18-12/02/2029	RON	23 841	0.01
600 000	HUARONG FINANCE 4.250% 17-07/11/2027	USD	892 347	0.23	150 000	ROMANIA 6.700% 22-25/02/2032	RON	45 485	0.01
500 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	457 155	0.12	Switzerland				
Austria					510 000	SWISS (GOVT) 1.500% 12-30/04/2042	CHF	568 182	0.14
100 000	RAIFFEISEN BK IN 0.050% 21-01/09/2027	EUR	851 947	0.21	Supranational				
50 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	81 595	0.02	3 000 000 000	EURO BK RECON&DV 4.250% 21-07/02/2028	IDR	524 961	0.13
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	43 595	0.01	5 800 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	170 791	0.04
600 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	58 434	0.01	Ireland				
Israel					100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	354 170	0.09
450 000	ISRAEL FIXED 0.400% 21-31/10/2024 FLAT	ILS	668 323	0.17	100 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	520 183	0.13
267 000	ISRAEL FIXED 1.000% 19-31/03/2030 FLAT	ILS	105 191	0.03	100 000	TRANE TECH 5.250% 23-03/03/2033	USD	81 838	0.02
108 000	ISRAEL FIXED 1.500% 20-31/05/2037 FLAT	ILS	55 429	0.01	Czech Republic				
368 000	ISRAEL FIXED 2.000% 16-31/03/2027 FLAT	ILS	19 825	0.01	1 400 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	340 539	0.09
400 000	ISRAEL FIXED 3.750% 17-31/03/2047 FLAT	ILS	85 414	0.02	3 730 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	512 404	0.13
100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	95 133	0.02	1 130 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	46 927	0.01
500 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	88 863	0.02	1 520 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	139 692	0.04
					3 880 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	37 688	0.01
					1 200 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	51 454	0.01
					930 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	148 511	0.04

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global Climate Solutions

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			31 125 893	96.97					
<i>United States of America</i>					<i>Brazil</i>				
16 674	AECOM	USD	1 294 336	4.03	27 136	CIA SANEAMENTO BASICO DE SP	BRL	291 675	0.91
44 664	AES CORPORATION	USD	848 657	2.64	467 265	RAIZEN SA - PREFERENCE	BRL	390 645	1.22
1 952	ALBEMARLE CORP	USD	399 149	1.24	<i>South Korea</i>				
11 222	AMERICAN WATER WORKS CO INC	USD	1 468 323	4.57	609	LG CHEM LTD	KRW	282 565	0.88
7 256	ARRAY TECHNOLOGIES INC	USD	150 308	0.47	826	SAMSUNG SDI CO LTD	KRW	384 398	1.20
20 301	BALL CORP	USD	1 083 154	3.37	<i>France</i>				
1 484	CHART INDUSTRIES INC	USD	217 350	0.68	982	AIR LIQUIDE SA	EUR	161 244	0.50
11 917	DARLING INGREDIENTS INC	USD	696 779	2.17	2 725	COMPAGNIE DE SAINT GOBAIN	EUR	151 864	0.47
2 474	DEERE & CO	USD	918 827	2.86	5 221	NEOEN SA	EUR	151 409	0.47
4 025	ECOLAB INC	USD	688 751	2.15	5 386	VEOLIA ENVIRONNEMENT	EUR	155 925	0.49
6 531	FLUENCE ENERGY INC	USD	159 474	0.50	<i>Portugal</i>				
10 321	GREEN PLAINS INC	USD	304 995	0.95	105 506	EDP-ENERGIAS DE PORTUGAL SA	EUR	472 245	1.47
10 161	INTERNATIONAL FLAVORS & FRAGRANCES	USD	741 259	2.31	<i>Australia</i>				
22 494	NEXTERA ENERGY INC	USD	1 529 839	4.77	15 882	ALLKEM LTD	AUD	156 384	0.49
61 000	PLUG POWER INC	USD	580 926	1.81	196 387	CLEANAWAY WASTE MANAGEMENT L	AUD	311 082	0.97
2 780	QUANTA SERVICES INC	USD	500 578	1.56	<i>Denmark</i>				
10 333	REPUBLIC SERVICES INC	USD	1 450 693	4.52	7 357	NOVOZYMES A/S - B	DKK	314 102	0.98
580	SOLAREEDGE TECHNOLOGIES INC	USD	143 033	0.45	1 757	ORSTED A/S	DKK	152 152	0.47
34 178	SUNNOVA ENERGY INTERNATIONAL	USD	573 601	1.79	<i>Taiwan</i>				
1 236	TESLA INC	USD	296 561	0.92	25 000	GIANT MANUFACTURING	TWD	169 972	0.53
10 404	WASTE MANAGEMENT INC	USD	1 653 769	5.15	17 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	289 313	0.90
5 047	XYLEM INC	USD	520 984	1.62	<i>Japan</i>				
10 336	ZOETIS INC	USD	1 631 496	5.08	4 600	FANUC CORP	JPY	147 680	0.46
<i>United Kingdom</i>					4 000	KURITA WATER INDUSTRIES LTD	JPY	140 314	0.44
4 645	APTIV PLC	USD	434 654	1.35	<i>India</i>				
45 829	CERES POWER HOLDINGS PLC	GBP	162 136	0.51	54 783	RENEW ENERGY GLOBAL PLC-A	USD	275 170	0.86
12 071	CNH INDUSTRIAL NV	EUR	159 398	0.50	<i>Canada</i>				
2 666	LINDE PLC	USD	931 218	2.90	16 632	TRANSALTA CORP	CAD	142 853	0.45
12 552	NATIONAL GRID PLC	GBP	152 192	0.47	<i>Israel</i>				
7 171	SSE PLC	GBP	153 840	0.48	8 657	ENLIGHT RENEWABLE ENERGY LTD	USD	140 845	0.44
108 246	TATE & LYLE PLC	GBP	915 768	2.85	Total securities portfolio				
<i>China</i>								31 125 893	96.97
5 000	BYD CO LTD-H	HKD	146 666	0.46					
15 960	CONTEMPORARY AMPEREX TECHNOLOGY A	CNY	462 447	1.44					
10 400	LI AUTO INC-CLASS A	HKD	165 266	0.51					
202 374	LONGI GREEN ENERGY TECHNOLOGY A	CNY	733 604	2.29					
170 100	MING YANG SMART ENERGY GROUP A	CNY	363 211	1.13					
53 040	NARI TECHNOLOGY CO LTD-A	CNY	154 754	0.48					
<i>The Netherlands</i>									
6 434	ALFEN NV	EUR	396 206	1.23					
5 403	KONINKLIJKE DSM NV	EUR	616 212	1.92					
<i>Italy</i>									
64 565	ENEL SPA	EUR	398 237	1.24					
15 647	PRYSMIAN SPA	EUR	598 967	1.87					
<i>Switzerland</i>									
4 370	ABB LTD - REG	CHF	157 509	0.49					
5 910	DSM-FIRMENICH AG	EUR	582 844	1.82					
263 594	MEYER BURGER TECHNOLOGY AG	CHF	163 117	0.51					
<i>Germany</i>									
6 419	SIEMENS ENERGY AG	EUR	103 859	0.32					
6 656	SYMRISE AG	EUR	639 109	1.99					

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global Environment

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
			<i>1 388 533 384</i>	<i>50.49</i>					
748 871	AGILENT TECHNOLOGIES INC	USD	82 540 548	3.00					
523 839	AMERICAN WATER WORKS CO INC	USD	68 540 804	2.49					
229 472	ANSYS INC	USD	69 466 285	2.53					
378 390	APPLIED MATERIALS INC	USD	50 130 606	1.82					
324 081	AUTODESK INC	USD	60 779 297	2.21					
856 031	COGNEX CORP	USD	43 954 956	1.60					
592 104	CROWN HOLDINGS INC	USD	47 145 806	1.71					
72 057	DEERE & CO	USD	26 761 481	0.97					
62 728	EQUINIX INC	USD	45 073 317	1.64					
168 579	HUBBELL INC	USD	51 231 946	1.86					
331 633	IDEX CORP	USD	65 432 924	2.38					
493 004	INTERNATIONAL FLAVORS & FRAGRANCES	USD	35 965 342	1.31					
40 550	METTLER - TOLEDO INTERNATIONAL	USD	48 750 689	1.77					
265 552	MICROSOFT CORP	USD	82 888 248	3.01					
768 482	REPUBLIC SERVICES INC	USD	107 890 365	3.92					
144 421	ROCKWELL AUTOMATION INC	USD	43 610 906	1.59					
419 541	TEXAS INSTRUMENTS INC	USD	69 226 188	2.52					
334 633	TRANE TECHNOLOGIES PLC	USD	58 663 527	2.13					
871 769	TRIMBLE INC	USD	42 301 971	1.54					
174 813	UNITED RENTALS INC	USD	71 362 480	2.60					
755 182	WASTE MANAGEMENT INC	USD	120 040 021	4.38					
285 252	WATERS CORP	USD	69 689 338	2.53					
1 016 553	WESTROCK CO	USD	27 086 339	0.98					
<i>United Kingdom</i>									
			<i>408 281 189</i>	<i>14.84</i>					
662 188	APTIV PLC	USD	61 964 045	2.25					
764 226	CRODA INTERNATIONAL PLC	GBP	50 102 377	1.82					
360 854	FERGUSON PLC	GBP	52 184 328	1.90					
973 132	HALMA PLC	GBP	25 820 912	0.94					
333 371	LINDE PLC	USD	116 444 565	4.23					
1 247 473	PENTAIR PLC	USD	73 865 037	2.69					
230 992	SPIRAX-SARCO ENGINEERING PLC	GBP	27 899 925	1.01					
<i>France</i>									
			<i>240 902 539</i>	<i>8.76</i>					
501 550	AIR LIQUIDE SA	EUR	82 354 510	2.99					
499 808	SCHNEIDER ELECTRIC SE	EUR	83 198 040	3.03					
2 602 763	VEOLIA ENVIRONNEMENT	EUR	75 349 989	2.74					
<i>Germany</i>									
			<i>114 810 438</i>	<i>4.18</i>					
1 597 891	GEA GROUP AG	EUR	61 215 204	2.23					
351 352	SIEMENS AG - REG	EUR	53 595 234	1.95					
<i>Japan</i>									
			<i>114 336 703</i>	<i>4.16</i>					
58 900	KEYENCE CORP	JPY	25 539 725	0.93					
3 871 400	KUBOTA CORP	JPY	51 851 917	1.89					
241 800	SHIMANO INC	JPY	36 945 061	1.34					
<i>Denmark</i>									
			<i>108 662 010</i>	<i>3.95</i>					
771 041	ORSTED A/S	DKK	66 770 155	2.43					
1 718 972	VESTAS WIND SYSTEMS A/S	DKK	41 891 855	1.52					
<i>Switzerland</i>									
			<i>105 834 842</i>	<i>3.85</i>					
434 162	DSM-FIRMENICH AG	EUR	42 817 056	1.56					
490 528	TE CONNECTIVITY LTD	USD	63 017 786	2.29					
<i>Taiwan</i>									
			<i>80 636 957</i>	<i>2.93</i>					
3 747 525	DELTA ELECTRONICS INDUSTRIAL CO	TWD	38 174 240	1.39					
2 089 000	MEDIA TEK INC	TWD	42 482 717	1.54					
					Total securities portfolio				
					2 719 957 029 98.91				
					<i>Luxembourg</i>				
			<i>57 922 126</i>	<i>2.11</i>					
995 910	EUROFINS SCIENTIFIC	EUR	57 922 126	2.11					
					<i>Ireland</i>				
			<i>52 992 240</i>	<i>1.93</i>					
592 887	KERRY GROUP PLC - A	EUR	52 992 240	1.93					
					<i>The Netherlands</i>				
			<i>47 024 601</i>	<i>1.71</i>					
70 927	ASML HOLDING NV	EUR	47 024 601	1.71					

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			493 700 444	97.06					
<i>United States of America</i>									
2 099 317	US TREASURY I/L STOCK 2.500% 09-15/01/2029	USD	1 983 344	0.39	915 768	UK TREASURY I/L GILT 0.125% 16-22/11/2056	GBP	841 763	0.17
15 501 238	US TREASURY INFL IX N/B 0.125% 20-15/01/2030	USD	12 752 933	2.51	1 309 127	UK TREASURY I/L GILT 0.125% 16-22/11/2065	GBP	1 213 390	0.24
7 569 985	US TREASURY INFL IX N/B 0.125% 20-15/04/2025	USD	6 602 657	1.30	10 976 658	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	10 357 160	2.04
518 154	US TREASURY INFL IX N/B 0.125% 20-15/07/2030	USD	426 051	0.08	3 249 313	UK TREASURY I/L GILT 0.125% 18-10/08/2028	GBP	3 642 034	0.72
22 775 510	US TREASURY INFL IX N/B 0.125% 20-15/10/2025	USD	19 801 260	3.88	3 374 901	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	3 410 540	0.67
3 777 481	US TREASURY INFL IX N/B 0.125% 21-15/01/2031	USD	3 079 009	0.61	10 933 002	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	12 115 210	2.38
10 665 667	US TREASURY INFL IX N/B 0.125% 21-15/02/2051	USD	6 532 280	1.28	5 568 832	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	6 248 663	1.23
8 239 405	US TREASURY INFL IX N/B 0.125% 21-15/04/2026	USD	7 083 314	1.39	3 552 765	UK TREASURY I/L GILT 0.750% 07-22/11/2047	GBP	3 915 114	0.77
13 422 172	US TREASURY INFL IX N/B 0.125% 21-15/07/2031	USD	10 919 094	2.15	2 450 087	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	2 885 918	0.57
53 029 772	US TREASURY INFL IX N/B 0.125% 21-15/10/2026	USD	45 462 339	8.93	5 565 921	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	6 781 841	1.33
3 718 058	US TREASURY INFL IX N/B 0.125% 22-15/01/2032	USD	3 002 460	0.59	4 528 733	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	5 811 409	1.14
10 373 782	US TREASURY INFL IX N/B 0.125% 22-15/02/2052	USD	6 316 078	1.24	29 758 545	UK TREASURY I/L GILT 1.250% 06-22/11/2027	GBP	35 030 566	6.88
1 471 173	US TREASURY INFL IX N/B 0.250% 20-15/02/2050	USD	944 455	0.19	9 986 338	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	9 554 908	1.88
8 579 666	US TREASURY INFL IX N/B 0.375% 15-15/07/2025	USD	7 527 921	1.48	593 000	UK TREASURY I/L STOCK 6.287% 86-17/07/2024	GBP	2 586 804	0.51
2 563 389	US TREASURY INFL IX N/B 0.375% 17-15/01/2027	USD	2 205 136	0.43	<i>France</i>				
4 684 967	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	4 018 264	0.79				47 606 412	9.37
763 852	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	575 138	0.11	1 218 267	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	1 092 886	0.21
928 023	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	811 391	0.16	7 705 625	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	7 565 313	1.49
17 930 020	US TREASURY INFL IX N/B 0.625% 22-15/07/2032	USD	15 117 118	2.97	5 462 471	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	5 317 309	1.05
3 395 300	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	2 576 229	0.51	9 305 640	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	9 120 047	1.79
10 044 243	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	8 730 315	1.72	514 863	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	487 902	0.10
8 692 536	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	6 694 631	1.32	757 862	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	736 862	0.14
6 003 577	US TREASURY INFL IX N/B 0.875% 19-15/01/2029	USD	5 212 228	1.02	1 257 236	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	1 234 619	0.24
3 214 331	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	2 560 550	0.50	1 171 396	FRANCE O.A.T. I/L 0.100% 18-25/07/2036	EUR	1 101 714	0.22
11 234 729	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	8 870 970	1.74	3 202 771	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	2 983 564	0.59
3 309 919	US TREASURY INFL IX N/B 1.000% 19-15/02/2049	USD	2 612 939	0.51	9 048 342	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	10 772 678	2.12
11 977 803	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	10 352 228	2.04	3 520 581	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	4 352 785	0.86
12 477 367	US TREASURY INFL IX N/B 1.625% 22-15/10/2027	USD	11 272 347	2.22	2 403 160	FRANCE O.A.T. I/L 3.400% 99-25/07/2029	EUR	2 840 733	0.56
562 731	US TREASURY INFL IX N/B 2.125% 10-15/02/2040	USD	554 359	0.11	<i>Italy</i>				
2 825 482	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	2 782 063	0.55				30 820 424	6.06
358 832	US TREASURY INFL IX N/B 2.375% 04-15/01/2025	USD	325 601	0.06	8 925 126	ITALY BTPS 0.100% 22-15/05/2033	EUR	7 511 992	1.48
4 750 978	US TREASURY INFL IX N/B 3.875% 99-15/04/2029	USD	4 814 260	0.95	9 709 809	ITALY BTPS 0.650% 20-15/05/2026	EUR	9 399 318	1.85
13 105 130	US TSY INFL IX N/B 0.250% 19-15/07/2029	USD	10 976 232	2.16	7 951 133	ITALY BTPS 2.400% 23-15/05/2039	EUR	8 343 551	1.64
19 091 176	US TSY INFL IX N/B 1.125% 23-15/01/2033	USD	16 785 302	3.30	5 309 348	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	5 565 563	1.09
4 728 418	US TSY INFL IX N/B 1.250% 23-15/04/2028	USD	4 195 066	0.82	<i>Spain</i>				
1 722 401	US TSY INFL IX N/B 1.500% 23-15/02/2053	USD	1 538 366	0.30				13 143 066	2.59
<i>United Kingdom</i>									
3 260 062	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	3 192 402	0.63	1 572 674	SPAIN I/L BOND 0.150% 18-30/11/2023	EUR	1 562 389	0.31
4 052 924	UK TREASURY I/L GILT 0.125% 13-22/03/2068	GBP	3 759 012	0.74	2 852 723	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	2 801 887	0.55
2 523 525	UK TREASURY I/L GILT 0.125% 14-22/03/2058	GBP	2 314 570	0.45	3 484 670	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	3 336 734	0.66
					4 313 049	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	4 302 707	0.85
					1 133 674	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	1 139 349	0.22
					<i>Japan</i>				
								9 513 302	1.87
					581 860 864	JAPAN I/L-10YR 0.005% 21-10/03/2031	JPY	3 964 299	0.78
					59 231 100	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	378 900	0.07
					4 384 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	28 355	0.01
					125 906 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	820 876	0.16
					9 621 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	62 991	0.01
					316 181 502	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 100 846	0.41
					40 013 272	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	267 618	0.05
					94 862 700	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	639 582	0.13
					178 096 334	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	1 249 835	0.25

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>8 345 088</i>	<i>1.64</i>
1 755 258	CANADA GOVERNMENT I/L 1.250% 13-01/12/2047	CAD	1 167 951	0.23
1 880 142	CANADA GOVERNMENT I/L 1.500% 10-01/12/2044	CAD	1 311 709	0.26
1 980 927	CANADA GOVERNMENT I/L 2.000% 07-01/12/2041	CAD	1 480 456	0.29
2 489 864	CANADA GOVERNMENT I/L 3.000% 03-01/12/2036	CAD	2 039 851	0.40
1 163 541	CANADA GOVERNMENT I/L 4.000% 99-01/12/2031	CAD	960 231	0.19
436 193	CANADA GOVERNMENT I/L 4.250% 95-01/12/2026	CAD	325 617	0.06
1 916 538	CANADA-GOVT RRB 0.500% 17- 01/12/2050	CAD	1 059 273	0.21
	<i>Australia</i>		<i>6 637 055</i>	<i>1.32</i>
222 000	AUSTRALIAN GOVT. 0.250% 21- 21/11/2032	AUD	133 249	0.03
5 575 000	AUSTRALIAN GOVT. 0.750% 17- 21/11/2027	AUD	3 944 882	0.78
1 966 000	AUSTRALIAN I/L 1.250% 15-21/08/2040	AUD	1 349 486	0.27
1 500 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	1 209 438	0.24
	<i>Germany</i>		<i>3 466 798</i>	<i>0.68</i>
1 597 844	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	1 562 295	0.31
1 832 545	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	1 904 503	0.37
	<i>Sweden</i>		<i>2 185 581</i>	<i>0.43</i>
11 515 000	SWEDEN I/L 0.125% 15-01/06/2032	SEK	1 176 061	0.23
10 520 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 009 520	0.20
	<i>New Zealand</i>		<i>1 877 316</i>	<i>0.36</i>
1 120 000	NEW ZEALAND I/L 2.500% 14- 20/09/2035 FLAT	NZD	782 534	0.15
1 607 000	NEW ZEALAND I/L 2.500% 17- 20/09/2040 FLAT	NZD	1 091 012	0.21
5 000	NEW ZEALAND I/L 3.000% 13- 20/09/2030 FLAT	NZD	3 770	0.00
	<i>Denmark</i>		<i>430 170</i>	<i>0.08</i>
3 362 736	DENMARK I/L GOVERNMENT 0.100% 22-15/11/2034	DKK	430 170	0.08
	Floating rate bonds		4 654 036	0.91
	<i>United Kingdom</i>		<i>4 654 036</i>	<i>0.91</i>
1 663 000	UK TREASURY I/L STOCK 02- 26/01/2035 FRN	GBP	4 654 036	0.91
	Money Market Instruments		3 665 341	0.72
	<i>United States of America</i>		<i>3 665 341</i>	<i>0.72</i>
4 000 000	US TREASURY BILL 0.000% 23- 05/07/2023	USD	3 665 341	0.72
	Total securities portfolio		502 019 821	98.69

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Bonds		1 103 654 326	83.76					
	<i>France</i>		<i>201 376 388</i>	<i>15.29</i>				<i>174 085 374</i>	<i>13.22</i>
100 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	80 461	0.01	9 500 000	SOCIETE PARIS 3.500% 23-25/05/2043	EUR	9 237 690	0.70
900 000	ALD SA 4.000% 22-05/07/2027	EUR	888 901	0.07	6 300 000	SUEZ 4.625% 22-03/11/2028	EUR	6 428 660	0.49
3 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	3 310 963	0.25	3 900 000	SUEZ 5.000% 22-03/11/2032	EUR	4 137 662	0.31
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 252 164	0.09		<i>The Netherlands</i>			
100 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	97 689	0.01	1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	909 489	0.07
100 000	BPCE 0.125% 19-04/12/2024	EUR	94 588	0.01	100 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	94 478	0.01
7 200 000	BPCE SFH 0.010% 20-27/05/2030	EUR	5 733 105	0.43	12 700 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	13 827 955	1.05
3 300 000	BPCE SFH 1.750% 22-27/05/2032	EUR	2 906 584	0.22	6 929 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	6 833 990	0.52
2 200 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	1 881 484	0.14	1 994 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	1 974 545	0.15
2 500 000	CAISSE FR DE FINANCEMENT 0.100% 19-13/11/2029	EUR	2 038 915	0.15	7 800 000	ALLIANDER 0.875% 16-22/04/2026	EUR	7 204 510	0.55
4 000 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	3 279 719	0.25	100 000	ALLIANDER 0.875% 19-24/06/2032	EUR	80 393	0.01
1 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	920 550	0.07	3 509 000	ALLIANDER 2.625% 22-09/09/2027	EUR	3 381 266	0.26
2 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 826 442	0.14	1 545 000	ALLIANDER 3.250% 23-13/06/2028	EUR	1 524 931	0.12
11 400 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	8 224 211	0.62	2 904 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	2 667 955	0.20
10 000 000	ELEC DE FRANCE 3.625% 15-13/10/2025	USD	8 792 374	0.67	8 000 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	7 799 333	0.59
4 800 000	ENGIE 1.000% 21-26/10/2036	EUR	3 324 824	0.25	4 400 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	3 935 180	0.30
3 300 000	ENGIE 3.500% 22-27/09/2029	EUR	3 265 243	0.25	2 051 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	1 837 003	0.14
3 308 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 695 228	0.20	22 700 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	17 789 988	1.35
51 759 672	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	30 700 731	2.32	100 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	89 092	0.01
24 852 466	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	20 645 441	1.57	671 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	668 693	0.05
6 233 737	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	5 807 274	0.44	100 000	ENBW 1.875% 18-31/10/2033	EUR	81 996	0.01
6 000 000	ICADE 1.000% 22-19/01/2030	EUR	4 732 703	0.36	100 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	95 101	0.01
3 100 000	ICADE 1.500% 17-13/09/2027	EUR	2 744 019	0.21	1 000 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	779 395	0.06
7 800 000	ILE DE FRANCE MB 0.400% 21-28/05/2031	EUR	6 287 833	0.48	2 006 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	2 012 533	0.15
7 800 000	LA BANQUE POST H 1.625% 22-12/05/2030	EUR	7 013 897	0.53	400 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	361 453	0.03
1 000 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	853 112	0.06	6 300 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	5 533 217	0.42
9 400 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	8 380 589	0.64	3 350 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	3 281 756	0.25
1 100 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	1 090 676	0.08	8 100 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	7 948 097	0.60
100 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	90 884	0.01	6 831 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	6 784 293	0.51
2 119 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 114 956	0.16	4 632 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	3 520 143	0.27
3 100 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	2 320 474	0.18	1 100 000	NED WATERSCHAPBK 1.000% 15-03/09/2025	EUR	1 038 434	0.08
1 000 000	SFIL SA 0.000% 20-23/11/2028	EUR	840 997	0.06	5 000 000	NED WATERSCHAPBK 2.375% 16-24/03/2026	USD	4 304 080	0.33
7 000 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	5 033 167	0.38	18 250 948	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	12 880 424	0.98
3 400 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	2 978 417	0.23	1 000 000	NN BANK NV 0.500% 21-21/09/2028	EUR	826 887	0.06
2 500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	2 090 389	0.16	9 300 000	NN BANK NV 1.875% 22-17/05/2032	EUR	8 310 490	0.63
1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	948 724	0.07	1 400 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	1 365 793	0.10
2 000 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 528 483	0.12	3 569 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	3 144 893	0.24
12 000 000	SOCIETE GENERALE 0.010% 21-02/12/2026	EUR	10 644 517	0.81	7 809 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	7 807 439	0.59
100 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	83 555	0.01	2 357 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	1 988 323	0.15
100 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	98 536	0.01	362 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	308 485	0.02
3 300 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 599 180	0.20	1 500 000	TENNET HLD BV 1.000% 16-13/06/2026	EUR	1 393 718	0.11
4 000 000	SOCIETE PARIS 0.300% 21-25/11/2031	EUR	3 132 817	0.24	11 189 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	10 591 634	0.80
3 000 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	1 184 302	0.09	1 100 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	973 217	0.07
500 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	205 416	0.02	5 600 000	TENNET HLD BV 4.750% 22-28/10/2042	EUR	6 226 922	0.47
100 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	89 713	0.01	6 500 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	5 716 805	0.43
1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 348 743	0.10	6 300 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	6 191 045	0.47
8 000 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	5 369 386	0.41		<i>Germany</i>		<i>104 955 932</i>	<i>7.95</i>
					5 800 000	BAYERISCHE LND BK 4.250% 23-21/06/2027	EUR	5 767 804	0.44
					3 700 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	3 248 287	0.25
					3 789 000	BERLIN HYP AG 3.000% 23-10/01/2033	EUR	3 748 472	0.28

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
9 500 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	5 136 565	0.39	2 960 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	2 679 529	0.20
1 000 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	834 904	0.06	6 495 571	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	6 320 879	0.48
4 062 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	3 159 009	0.24	6 500 000	FLUVIUS 0.250% 20-02/12/2030	EUR	5 062 346	0.38
5 600 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	3 928 685	0.30	1 500 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	1 008 272	0.08
2 453 133	DEUTSCHLAND REP 1.800% 23-15/08/2053	EUR	2 151 447	0.16	4 700 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	4 720 378	0.36
12 200 000	DEUTSCHLAND REP 2.300% 23-15/02/2033	EUR	12 114 722	0.92		<i>United States of America</i>		<i>81 270 938</i>	<i>6.17</i>
1 250 000	E.ON SE 0.350% 19-28/02/2030	EUR	1 007 540	0.08	19 815 000	APPLE INC 3.000% 17-20/06/2027	USD	17 210 989	1.31
3 300 000	E.ON SE 0.375% 20-29/09/2027	EUR	2 892 338	0.22	3 481 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	3 446 341	0.26
1 733 000	E.ON SE 0.875% 22-08/01/2025	EUR	1 653 784	0.13	5 368 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	3 979 347	0.30
1 549 000	E.ON SE 3.875% 23-12/01/2035	EUR	1 537 277	0.12	21 100 000	INT BANK RECON & DEV 2.125% 15-03/03/2025	USD	18 437 091	1.40
800 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	775 038	0.06	10 000 000	INT BK RECON&DEV 2.900% 18-26/11/2025	AUD	5 867 777	0.45
100 000	ING-DIBA AG 0.010% 21-07/10/2028	EUR	84 362	0.01	17 945 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	13 280 739	1.01
1 000 000	KFW 0.000% 20-15/09/2028	EUR	855 359	0.06	24 210 000	TOYOTA MTR CREDIT 2.150% 20-13/02/2030	USD	19 048 654	1.44
100 000	KFW 0.000% 21-15/06/2029	EUR	83 752	0.01		<i>Spain</i>		<i>73 243 055</i>	<i>5.56</i>
10 000 000	KFW 0.750% 20-30/09/2030	USD	7 289 588	0.55	4 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 559 687	0.27
33 100 000	KFW 0.875% 19-15/09/2026	GBP	33 280 436	2.51	6 600 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	5 980 193	0.45
6 835 000	KFW 1.375% 22-07/06/2032	EUR	6 007 881	0.46	4 978 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	4 217 745	0.32
500 000	NRW BANK 0.500% 17-13/09/2027	EUR	445 579	0.03	500 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	481 345	0.04
2 100 000	NRW BANK 0.875% 15-10/11/2025	EUR	1 970 619	0.15	2 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	2 007 966	0.15
100 000	UNICREDIT 2.625% 22-27/04/2028	EUR	96 912	0.01	5 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	5 980 247	0.45
2 100 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 509 808	0.11	1 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	887 797	0.07
1 700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 381 684	0.10	7 400 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	6 307 324	0.48
4 100 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	3 994 080	0.30	3 100 000	CAIXABANK 3.750% 22-07/09/2029	EUR	3 058 002	0.23
	<i>Italy</i>		<i>93 989 968</i>	<i>7.13</i>	6 200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	5 320 674	0.40
3 411 000	A2A SPA 4.500% 22-19/09/2030	EUR	3 424 742	0.26	3 300 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	3 211 338	0.24
2 890 000	ACEA SPA 0.000% 21-28/09/2025	EUR	2 626 318	0.20	6 321 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	5 683 779	0.43
547 000	ACEA SPA 0.250% 21-28/07/2030	EUR	422 636	0.03	500 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	472 501	0.04
1 531 000	ACEA SPA 3.875% 23-24/01/2031	EUR	1 492 430	0.11	100 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	98 146	0.01
514 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	422 666	0.03	600 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	557 492	0.04
4 655 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	3 852 264	0.29	1 200 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	1 030 295	0.08
5 439 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	5 677 682	0.43	1 000 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	905 494	0.07
3 000 000	BANCO BPM SPA 4.875% 23-18/01/2027	EUR	2 974 927	0.23	100 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	98 029	0.01
9 400 000	CASSA DEPOSITI E 3.875% 23-13/02/2029	EUR	9 276 853	0.70	293 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	288 620	0.02
7 300 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	5 168 881	0.39	5 600 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	4 321 111	0.33
1 489 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	1 258 015	0.10	29 695 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	18 676 967	1.42
4 145 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	4 071 370	0.31	100 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	98 303	0.01
3 712 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	3 673 465	0.28		<i>Canada</i>		<i>70 205 769</i>	<i>5.31</i>
2 247 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 913 361	0.15	79 239 000	CANADA-GOVT 2.250% 22-01/12/2029	CAD	51 304 691	3.88
2 931 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	2 899 469	0.22	2 880 000	CDP FINANCIAL 1.000% 21-26/05/2026	USD	2 368 627	0.18
5 799 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	5 809 892	0.44	12 000 000	CPPIB CAPITAL 3.000% 18-15/06/2028	CAD	7 935 735	0.60
23 732 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	14 676 699	1.11	12 700 000	ONTARIO PROVINCE 2.650% 18-05/02/2025	CAD	8 499 835	0.64
11 451 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	11 327 558	0.86	100 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	96 881	0.01
9 687 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	9 766 724	0.74		<i>Luxembourg</i>		<i>67 343 255</i>	<i>5.11</i>
1 560 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 194 564	0.09	7 400 000	EIB 2.125% 16-13/04/2026	USD	6 348 926	0.48
100 000	TERNA SPA 1.000% 18-23/07/2023	EUR	99 840	0.01	32 236 000	EIB 2.375% 17-24/05/2027	USD	27 423 123	2.07
2 000 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	1 959 612	0.15	2 000 000	EIB 0.500% 16-13/11/2037	EUR	1 390 974	0.11
	<i>Belgium</i>		<i>92 087 727</i>	<i>6.98</i>	4 250 000	EIB 1.000% 19-14/11/2042	EUR	2 897 216	0.22
4 000 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	3 471 995	0.26					
2 900 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	2 872 995	0.22					
25 000 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	21 411 999	1.62					
14 156 548	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	13 230 781	1.00					
1 600 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	1 579 580	0.12					
24 783 882	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	17 346 911	1.32					
17 200 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	12 382 062	0.94					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Green Tigers

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Health Care Innovators

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		1 449 032 290	98.38					
	<i>United States of America</i>					<i>Japan</i>			
			<i>1 069 825 056</i>	<i>72.63</i>	1 011 700	DAIICHI SANKYO CO LTD	JPY	29 309 198	1.99
566 339	AGIOS PHARMACEUTICALS INC	USD	14 700 935	1.00				29 309 198	1.99
89 581	ALNYLAM PHARMACEUTICALS INC	USD	15 595 798	1.06	Total securities portfolio				
336 384	ARCUS BIOSCIENCES INC	USD	6 262 107	0.43				1 449 032 290	98.38
288 916	ATRICURE INC	USD	13 071 397	0.89					
312 830	AXONICS INC	USD	14 471 613	0.98					
1 400 566	BIOCRYSST PHARMACEUTICALS INC	USD	9 037 566	0.61					
129 095	BIOGEN INC	USD	33 705 509	2.29					
1 340 955	BOSTON SCIENTIFIC CORP	USD	66 482 361	4.51					
1 418 009	BRISTOL-MYERS SQUIBB CO	USD	83 117 943	5.64					
762 885	CENTENE CORP	USD	47 164 613	3.20					
206 992	CEREVEL THERAPEUTICS HOLDING	USD	6 031 417	0.41					
152 463	CHARLES RIVER LABORATORIES	USD	29 381 618	1.99					
146 782	CONMED CORP	USD	18 282 499	1.24					
88 157	COOPER COS INC/THE	USD	30 982 620	2.10					
436 593	CRINETICS PHARMACEUTICALS IN	USD	7 211 188	0.49					
398 805	CRYOPORT INC	USD	6 305 579	0.43					
190 416	CYTOKINETICS INC	USD	5 693 281	0.39					
378 155	EDWARDS LIFESCIENCES CORP	USD	32 696 023	2.22					
304 196	ELI LILLY & CO	USD	130 762 456	8.88					
674 519	HOLOGIC INC	USD	50 060 315	3.40					
476 979	INSMED INC	USD	9 224 800	0.63					
85 187	IRHYTHM TECHNOLOGIES INC	USD	8 145 470	0.55					
76 564	MASIMO CORP	USD	11 547 760	0.78					
462 643	NEUROCRINE BIOSCIENCES INC	USD	39 988 300	2.71					
163 135	PROCEPT BIOROBOTICS CORP	USD	5 285 813	0.36					
315 316	PTC THERAPEUTICS INC	USD	11 754 264	0.80					
644 387	PULMONX CORP	USD	7 743 276	0.53					
29 088	REGENERON PHARMACEUTICALS	USD	19 157 554	1.30					
138 286	REPLIGEN CORP	USD	17 930 282	1.22					
42 034	SEAGEN INC	USD	7 415 090	0.50					
25 230	SHOCKWAVE MEDICAL INC	USD	6 600 270	0.45					
377 941	SILK ROAD MEDICAL INC	USD	11 255 090	0.76					
726 482	SPRINGWORKS THERAPEUTICS INC	USD	17 459 540	1.19					
294 327	TANDEM DIABETES CARE INC	USD	6 620 334	0.45					
118 839	THERMO FISHER SCIENTIFIC INC	USD	56 832 492	3.86					
267 446	UNITEDHEALTH GROUP INC	USD	117 823 322	8.00					
623 060	VERICEL CORP	USD	21 455 879	1.46					
201 396	VERTEX PHARMACEUTICALS INC	USD	64 961 747	4.41					
1 103 051	VIEWRAY INC	USD	356 090	0.02					
915 587	ZYMEWORKS INC	USD	7 250 845	0.49					
	<i>United Kingdom</i>					<i>France</i>			
679 025	ASTRAZENECA PLC	GBP	89 223 165	6.06					
345 713	BICYCLE THERAPEUTICS PLC-ADR	USD	8 086 706	0.55					
	<i>Switzerland</i>					<i>Switzerland</i>			
827 628	SANOFI AVENTIS	EUR	81 273 070	5.52					
	<i>Ireland</i>					<i>Denmark</i>			
			<i>73 926 232</i>	<i>5.02</i>					
406 414	ALCON INC	CHF	30 854 236	2.09					
40 086	LONZA GROUP AG - REG	CHF	21 906 534	1.49					
75 534	ROCHE HOLDING AG GENUSSSCHEIN	CHF	21 165 462	1.44					
	<i>Ireland</i>					<i>Denmark</i>			
448 154	JAZZ PHARMACEUTICALS PLC	USD	50 923 603	3.46					
			<i>50 923 603</i>	<i>3.46</i>					
	<i>Denmark</i>					<i>Denmark</i>			
134 100	GENMAB A/S	DKK	46 465 260	3.15					
			<i>46 465 260</i>	<i>3.15</i>					

BNP PARIBAS FUNDS Inclusive Growth

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS India Equity

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Japan Equity

Securities portfolio at 30/06/2023

Expressed in JPY

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

BNP PARIBAS FUNDS Japan Small Cap

Securities portfolio at 30/06/2023

Expressed in JPY

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Japan Small Cap

Securities portfolio at 30/06/2023

Expressed in JPY

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

BNP PARIBAS FUNDS Latin America Equity

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds									
<i>Brazil</i>									
22 700 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	4 648 353	2.21	83 720 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	2 552 970	1.21
54 190 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	11 148 717	5.30	48 430 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	1 497 676	0.71
22 640 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	4 583 312	2.18	20 000 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	613 197	0.29
5 200 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	1 044 172	0.50	57 870 000	THAILAND GOVT 4.875% 09-22/06/2029	THB	1 846 862	0.88
2 400	BRAZIL NTN-F 10.000% 22-01/01/2033 FLAT	BRL	479 570	0.23	16 900 000	THAILAND GOVT 5.670% 07-13/03/2028	THB	545 681	0.26
<i>Malaysia</i>					<i>United States of America</i>				
5 980 000	MALAYSIA GOVT 3.828% 19-05/07/2034	MYR	1 263 440	0.60	74 400 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	3 075 912	1.46
9 120 000	MALAYSIA GOVT 3.900% 16-30/11/2026	MYR	1 978 084	0.94	10 000 000	INT BK RECON&DEV 0.000% 18-25/05/2033	MXN	245 532	0.12
7 200 000	MALAYSIA GOVT 4.065% 20-15/06/2050	MYR	1 517 697	0.72	3 700 000	INT BK RECON&DEV 0.000% 22-26/05/2037	BRL	220 685	0.10
7 328 000	MALAYSIA GOVT 4.392% 11-15/04/2026	MYR	1 610 164	0.77	60 700 000 000	INT BK RECON&DEV 5.350% 22-09/02/2029	IDR	3 927 501	1.87
5 860 000	MALAYSIA GOVT 4.736% 16-15/03/2046	MYR	1 358 966	0.65	10 400 000 000	INT BK RECON&DEV 6.000% 23-17/07/2026	IDR	701 900	0.33
2 210 000	MALAYSIA GOVT 4.762% 17-07/04/2037	MYR	508 292	0.24	910 000 000	INT BK RECON&DEV 6.250% 22-27/04/2026	CLP	1 140 691	0.54
2 400 000	MALAYSIA INVEST 3.422% 20-30/09/2027	MYR	509 966	0.24	8 300 000 000	INT BK RECON&DEV 6.500% 22-08/12/2027	IDR	565 845	0.27
6 060 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	1 268 125	0.60	33 000 000	INT BK RECON&DEV 6.650% 19-30/07/2024	MXN	1 820 149	0.87
9 070 000	MALAYSIA INVEST 3.655% 19-15/10/2024	MYR	1 950 644	0.93	43 100 000	INTL FIN CORP 0.000% 17-21/11/2047	MXN	299 212	0.14
9 040 000	MALAYSIA INVEST 3.726% 19-31/03/2026	MYR	1 949 402	0.93	171 350 000	INTL FIN CORP 0.000% 22-07/11/2047	MXN	1 221 478	0.58
7 180 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	1 559 507	0.74	270 000 000	INTL FIN CORP 11.000% 22-25/07/2024	HUF	781 037	0.37
900 000	MALAYSIA INVEST 4.130% 19-09/07/2029	MYR	196 665	0.09	4 300 000 000	INTL FIN CORP 12.000% 22-03/11/2027	COP	1 107 829	0.53
2 000 000	MALAYSIA INVEST 4.193% 22-07/10/2032	MYR	438 997	0.21	28 430 000	INTL FIN CORP 7.750% 18-18/01/2030	MXN	1 552 475	0.74
2 620 000	MALAYSIA INVEST 4.582% 13-30/08/2033	MYR	594 177	0.28	<i>Poland</i>				
850 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	192 310	0.09	7 400 000	POLAND GOVERNMENT BOND 0.250% 21-25/10/2026	PLN	1 527 437	0.73
2 990 000	MALAYSIA INVEST 4.943% 13-06/12/2028	MYR	678 875	0.32	9 285 000	POLAND GOVERNMENT BOND 1.250% 20-25/10/2030	PLN	1 700 629	0.81
9 772 000	MALAYSIA GOVT 3.885% 19-15/08/2029	MYR	2 106 938	1.00	6 040 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	1 083 162	0.51
<i>South Africa</i>					<i>Czech Republic</i>				
52 350 000	REPUBLIC OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	2 878 200	1.37	11 100 000	POLAND GOVERNMENT BOND 2.500% 15-25/07/2026	PLN	2 495 621	1.19
42 240 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	1 789 691	0.85	11 992 000	POLAND GOVERNMENT BOND 2.500% 16-25/07/2027	PLN	2 617 953	1.24
35 150 000	REPUBLIC OF SOUTH AFRICA 8.000% 13-31/01/2030	ZAR	1 643 732	0.78	4 489 000	POLAND GOVERNMENT BOND 2.750% 13-25/04/2028	PLN	974 318	0.46
42 670 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	1 900 468	0.90	3 280 000	POLAND GOVERNMENT BOND 3.250% 14-25/07/2025	PLN	768 461	0.37
64 500 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	2 610 040	1.24	<i>Indonesia</i>				
82 000 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	3 181 352	1.51	21 212 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	1 522 369	0.72
31 685 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	1 373 169	0.65	8 625 000 000	INDONESIA GOVT 7.500% 17-15/05/2038	IDR	621 023	0.30
50 800 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	2 064 945	0.98	9 200 000 000	INDONESIA GOVT 7.500% 19-15/04/2040	IDR	660 890	0.31
<i>Thailand</i>					<i>Poland</i>				
65 450 000	THAILAND GOVT 1.000% 21-17/06/2027	THB	1 749 844	0.83	38 200 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 490 895	0.71
76 780 000	THAILAND GOVT 2.125% 16-17/12/2026	THB	2 145 141	1.02	37 460 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	1 369 899	0.65
8 265 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	219 951	0.10	37 760 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 373 986	0.65
62 650 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	1 803 889	0.86	35 700 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	1 318 454	0.63
23 797 000	THAILAND GOVT 3.300% 18-17/06/2038	THB	702 392	0.33	43 500 000	CZECH REPUBLIC 2.400% 14-17/09/2025	CZK	1 877 366	0.89
91 224 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	2 718 735	1.29	27 010 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	1 123 554	0.53
11 130 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	313 899	0.15	10 400 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	434 295	0.21

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Multi-Asset Thematic

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Nordic Small Cap

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS RMB Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Russia Equity (NAV suspended)

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Seasons

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			401 753 881	77.92
<i>France</i>				
33 000	AIR LIQUIDE SA	EUR	5 418 600	1.05
366 865	AMUNDI SA	EUR	19 829 053	3.85
4 686	ATOS SE	EUR	61 293	0.01
475 000	AXA SA	EUR	12 836 875	2.49
769 004	BNP PARIBAS	EUR	44 386 912	8.61
33 000	CAPGEMINI SE	EUR	5 727 150	1.11
90 000	CARREFOUR SA	EUR	1 561 950	0.30
1 932 255	CREDIT AGRICOLE SA	EUR	21 007 476	4.07
341 234	DANONE	EUR	19 156 877	3.72
1 590 475	ENGIE	EUR	24 219 753	4.70
7 000	KERING	EUR	3 539 200	0.69
40 000	LEGRAND SA	EUR	3 632 000	0.70
9 000	LVMH MOET HENNESSY LOUIS VUI	EUR	7 767 000	1.51
620 280	MICHELIN (CGDE)	EUR	16 784 777	3.26
3 793 012	ORANGE	EUR	40 592 815	7.87
26 000	PERNOD RICARD SA	EUR	5 262 400	1.02
115 000	PUBLICIS GROUPE	EUR	8 452 500	1.64
211 802	SANOFI AVENTIS	EUR	20 798 956	4.03
1 693 648	SOCIETE GENERALE SA	EUR	40 308 822	7.82
3 711	SODEXO SA	EUR	374 254	0.07
701 569	TOTAL SA	EUR	36 867 451	7.15
100 000	VALEO SA	EUR	1 963 000	0.38
792 855	VEOLIA ENVIRONNEMENT	EUR	22 953 152	4.45
134 364	VINCI SA	EUR	14 293 642	2.77
447 250	VIVENDI	EUR	3 759 584	0.73
<i>The Netherlands</i>				
11 754	ASM INTERNATIONAL NV	EUR	4 564 666	0.89
1 732	ASML HOLDING NV	EUR	1 148 316	0.22
67 500	RANDSTAD HOLDING NV	EUR	3 260 925	0.63
199 965	UNIVERSAL MUSIC GROUP NV	EUR	4 069 288	0.79
<i>Germany</i>				
46 907	SIEMENS AG - REG	EUR	7 155 194	1.39
Shares/Units in investment funds			36 157 432	7.01
<i>France</i>				
1 566.44	BNP PARIBAS MOIS ISR - I CAP	EUR	36 157 432	7.01
Total securities portfolio			437 911 313	84.93

BNP PARIBAS FUNDS SMaRT Food

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds									
<i>France</i>									
700 000	ACTION LOGEMENT 0.750% 21-19/07/2041	EUR	434 833	0.16					
3 100 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	2 641 595	0.97					
500 000	ACTION LOGEMENT 3.625% 23-25/05/2043	EUR	493 616	0.18					
2 800 000	AGENCE FRANCAISE 0.000% 20-20/09/2027	EUR	2 429 245	0.90					
600 000	AGENCE FRANCAISE 0.000% 20-28/10/2027	EUR	519 691	0.19					
1 900 000	AGENCE FRANCAISE 1.625% 22-25/05/2032	EUR	1 661 365	0.61					
1 400 000	AGENCE FRANCAISE 2.875% 23-21/01/2030	EUR	1 365 366	0.50					
4 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	3 980 337	1.47					
3 400 000	BPCE 0.625% 18-26/09/2023	EUR	3 375 023	1.25					
7 200 000	CAISSE AMORT DET 0.000% 20-25/02/2026	EUR	6 587 564	2.43					
500 000	CAISSE AMORT DET 0.000% 21-25/05/2031	EUR	392 772	0.14					
100 000	CAISSE AMORT DET 0.450% 22-19/01/2032	EUR	80 102	0.03					
300 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	263 307	0.10					
1 900 000	CAISSE AMORT DET 1.750% 22-25/11/2027	EUR	1 787 211	0.66					
600 000	CAISSE AMORT DET 2.750% 22-25/11/2032	EUR	581 800	0.21					
800 000	CAISSE AMORT DET 2.875% 22-25/05/2027	EUR	786 331	0.29					
500 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	495 371	0.18					
2 900 000	CAISSE AMORT DET 3.750% 23-24/05/2028	USD	2 588 952	0.96					
3 600 000	CAISSE DES DEPOT 0.010% 21-01/06/2026	EUR	3 258 075	1.20					
2 000 000	CAISSE DES DEPOT 3.000% 23-25/05/2028	EUR	1 981 728	0.73					
4 300 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	4 006 528	1.48					
8 600 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	7 703 547	2.84					
5 500 000	COUNCIL OF EUROP 0.000% 21-15/04/2028	EUR	4 727 053	1.74					
1 500 000	COUNCIL OF EUROP 1.000% 22-13/04/2029	EUR	1 334 468	0.49					
2 000 000	COUNCIL OF EUROP 2.875% 23-13/04/2030	EUR	1 973 662	0.73					
1 300 000	CREDIT AG HOME L 3.250% 23-08/06/2033	EUR	1 291 324	0.48					
4 200 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	3 539 881	1.31					
900 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	892 376	0.33					
900 000	DANONE 1.000% 18-26/03/2025	EUR	858 214	0.32					
3 700 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	2 822 844	1.04					
4 200 000	ILE DE FRANCE 0.000% 21-20/04/2028	EUR	3 589 014	1.32					
1 800 000	LA BANQUE POST H 3.000% 23-31/01/2031	EUR	1 763 953	0.65					
5 600 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	4 270 474	1.58					
5 000 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	4 776 187	1.76					
2 900 000	ORANGE 0.125% 20-16/09/2029	EUR	2 369 206	0.87					
1 300 000	ORANGE 2.375% 22-18/05/2032	EUR	1 185 386	0.44					
12 200 000	UNEDIC 0.100% 20-25/11/2026	EUR	10 935 153	4.04					
300 000	UNEDIC 0.100% 21-25/05/2034	EUR	215 994	0.08					
200 000	UNEDIC 1.750% 22-25/11/2032	EUR	178 558	0.07					
800 000	VILLE DE PARIS 3.000% 22-27/09/2042	EUR	735 151	0.27					
					<i>Spain</i>				
2 300 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	1 978 268	0.73					
1 500 000	AUTONOMOUS COMMU 3.596% 23-30/04/2033	EUR	1 501 983	0.55					
3 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	3 369 915	1.24					
600 000	BASQUE GOVERNMENT 0.450% 21-30/04/2032	EUR	463 017	0.17					
2 100 000	BASQUE GOVERNMENT 1.450% 18-30/04/2028	EUR	1 915 173	0.71					
1 354 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	1 157 986	0.43					
787 000	BASQUE GOVERNMENT 3.500% 23-30/04/2033	EUR	784 031	0.29					
3 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	2 867 961	1.06					
2 200 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	2 170 247	0.80					
1 900 000	COMUNIDAD MADRID 0.420% 21-30/04/2031	EUR	1 497 189	0.55					
7 000 000	INSTIT CRDT OFCL 2.650% 22-31/01/2028	EUR	6 754 983	2.49					
2 700 000	INSTIT CRDT OFCL 3.250% 23-31/10/2028	EUR	2 685 015	0.99					
1 200 000	JUNTA ANDALUCIA 0.500% 21-30/04/2031	EUR	946 634	0.35					
1 499 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	1 357 952	0.50					
800 000	JUNTA CASTILLA 3.500% 23-30/04/2033	EUR	794 856	0.29					
3 200 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	2 970 351	1.10					
3 000 000	XUNTA DE GALICIA 3.711% 23-30/07/2029	EUR	3 030 189	1.12					
					<i>Belgium</i>				
1 100 000	COMM FRANC BELG 0.625% 21-11/06/2035	EUR	785 076	0.29					
1 500 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	1 305 789	0.48					
3 300 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	2 663 763	0.98					
10 200 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	9 446 442	3.49					
8 500 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	7 778 598	2.87					
1 951 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 855 681	0.68					
1 800 000	FLEMISH COMMUNIT 0.375% 20-15/04/2030	EUR	1 492 573	0.55					
3 300 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	3 062 600	1.13					
1 200 000	KBC GROUP NV 4.375% 23-06/12/2031	EUR	1 192 936	0.44					
2 700 000	REGION WALLONNE 0.250% 19-03/05/2026	EUR	2 465 033	0.91					
					<i>Germany</i>				
2 200 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	1 847 293	0.68					
492 000	BERLIN HYP AG 3.000% 23-11/05/2026	EUR	484 612	0.18					
3 100 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	2 238 319	0.83					
800 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	548 679	0.20					
2 700 000	NORDRHEIN-WEST 2.000% 22-15/06/2032	EUR	2 486 204	0.92					
300 000	NORDRHEIN-WEST 2.900% 23-07/06/2033	EUR	297 494	0.11					
2 000 000	NRW BANK 0.100% 20-09/07/2035	EUR	1 391 282	0.51					
800 000	NRW BANK 2.875% 23-05/04/2033	EUR	788 549	0.29					
4 400 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	4 013 530	1.48					
1 400 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	1 371 750	0.51					
					<i>Italy</i>				
3 000 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	2 282 602	0.84					
7 100 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	6 073 333	2.24					
600 000	CASSA DEPOSITI E 2.125% 19-21/03/2026	EUR	568 642	0.21					
3 364 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	3 451 214	1.27					
1 000 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	764 673	0.28					

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Asia ex-Japan Equity

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			337 100 658	98.38
<i>China</i>				
			<i>109 556 784</i>	<i>31.97</i>
1 455 500	ALIBABA GROUP HOLDING LTD	HKD	15 216 998	4.44
191 500	BYD CO LTD-H	HKD	6 128 502	1.79
1 232 500	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	3 742 019	1.09
13 767 846	CHINA CONSTRUCTION BANK - H	HKD	8 921 684	2.60
1 257 000	CHINA MENGNIU DAIRY CO	HKD	4 745 683	1.39
48 114 000	CHINA TOWER CORP LTD-H	HKD	5 355 208	1.56
195 030	CONTEMPORARY AMPEREX TECHN-A	CNY	6 165 309	1.80
25 821	KWEICHOW MOUTAI CO LTD-A	CNY	6 017 825	1.76
484 100	NETEASE INC	HKD	9 473 438	2.76
903 000	PING AN INSURANCE GROUP CO - H	HKD	5 775 740	1.69
486 394	TENCENT HOLDINGS LTD	HKD	20 673 383	6.03
236 900	TRIP.COM GROUP LTD	HKD	8 267 024	2.41
1 195 500	WUXI BIOLOGICS CAYMAN INC	HKD	5 732 832	1.67
527 298	ZHEJIANG HUAYOU COBALT CO -A	CNY	3 341 139	0.98
<i>South Korea</i>				
			<i>58 183 139</i>	<i>16.99</i>
175 434	KT CORP	KRW	3 967 619	1.16
79 070	LG ELECTRONICS INC	KRW	7 603 058	2.22
15 180	LG ENERGY SOLUTION	KRW	6 370 842	1.86
478 495	SAMSUNG ELECTRONICS CO LTD	KRW	26 218 903	7.66
9 808	SAMSUNG SDI CO LTD	KRW	4 979 738	1.45
103 433	SK HYNIX INC	KRW	9 042 979	2.64
<i>India</i>				
			<i>55 301 891</i>	<i>16.13</i>
568 870	BHARTI AIRTEL LTD	INR	6 101 188	1.78
359 404	HDFC BANK LIMITED	INR	7 461 578	2.18
186 845	HINDUSTAN UNILEVER LTD	INR	6 111 032	1.78
343 047	HOUSING DEVELOPMENT FINANCE	INR	11 821 212	3.45
769 728	JUBILANT FOODWORKS LTD	INR	4 707 567	1.37
320 687	MAHINDRA & MAHINDRA LTD	INR	5 689 364	1.66
430 790	RELIANCE INDUSTRIES LTD	INR	13 409 950	3.91
<i>Taiwan</i>				
			<i>40 819 883</i>	<i>11.92</i>
1 138 000	CHAILEASE HOLDING CO LTD	TWD	7 473 449	2.18
1 796 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	33 346 434	9.74
<i>Hong Kong</i>				
			<i>26 728 926</i>	<i>7.80</i>
2 147 000	AIA GROUP LTD	HKD	21 799 216	6.36
451 500	TECHTRONIC INDUSTRIES CO LTD	HKD	4 929 710	1.44
<i>Singapore</i>				
			<i>23 671 059</i>	<i>6.90</i>
579 000	DBS GROUP HOLDINGS LTD	SGD	13 480 881	3.93
3 001 717	SATS LTD	SGD	5 722 433	1.67
76 977	SEA LTD-ADR	USD	4 467 745	1.30
<i>Thailand</i>				
			<i>8 138 817</i>	<i>2.38</i>
2 287 900	AIRPORTS OF THAILAND PCL-FOR	THB	4 646 138	1.36
26 920 200	WHA CORP PCL-FOREIGN	THB	3 492 679	1.02
<i>United States of America</i>				
			<i>6 570 159</i>	<i>1.92</i>
116 286	YUM CHINA HOLDINGS INC	USD	6 570 159	1.92
<i>Indonesia</i>				
			<i>4 755 437</i>	<i>1.39</i>
13 142 100	BANK RAKYAT INDONESIA PERSER	IDR	4 755 437	1.39
<i>Malaysia</i>				
			<i>3 374 563</i>	<i>0.98</i>
3 351 200	PRESS METAL ALUMINIUM HOLDIN	MYR	3 374 563	0.98
Total securities portfolio			337 100 658	98.38

BNP PARIBAS FUNDS Sustainable Asian Cities Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Euro Low Vol Equity

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			51 664 543	99.66					
<i>France</i>					<i>Belgium</i>				
26 168	BOUYGUES SA	EUR	804 928	1.55	12 221	UCB SA	EUR	992 345	1.91
2 175	BUREAU VERITAS SA	EUR	54 636	0.11	39 866	WAREHOUSES DE PAUW SCA	EUR	1 001 434	1.93
5 933	CAPGEMINI SE	EUR	1 029 672	1.99	<i>Spain</i>				
19 020	DANONE	EUR	1 067 783	2.06	56 122	ENAGAS SA	EUR	1 010 196	1.95
25 091	DASSAULT SYSTEMES SE	EUR	1 019 322	1.97	50 873	RED ELECTRICA CORPORACION SA	EUR	782 681	1.51
16 466	EDENRED	EUR	1 010 024	1.95	Total securities portfolio				
2 189	ESSILORLUXOTTICA	EUR	377 821	0.73				51 664 543	99.66
10 731	GECINA SA	EUR	1 046 809	2.02					
65 072	GETLINK SE	EUR	1 013 822	1.96					
520	HERMES INTERNATIONAL	EUR	1 034 800	2.00					
11 362	LEGRAND SA	EUR	1 031 670	1.99					
1 237	LVMH MOET HENNESSY LOUIS VUI	EUR	1 067 531	2.06					
37 600	MICHELIN (CGDE)	EUR	1 017 456	1.96					
5 163	PERNOD RICARD SA	EUR	1 044 991	2.02					
10 873	SANOFI AVENTIS	EUR	1 067 729	2.06					
6 326	SCHNEIDER ELECTRIC SE	EUR	1 053 026	2.03					
9 669	VINCI SA	EUR	1 028 588	1.98					
10 252	WENDEL	EUR	963 688	1.86					
<i>Germany</i>					<i>Spain</i>				
4 844	ALLIANZ SE - REG	EUR	1 032 741	1.99					
9 315	BAYERISCHE MOTOREN WERKE AG	EUR	1 048 124	2.02					
12 879	BRENTAG AG	EUR	919 561	1.77					
6 145	DEUTSCHE BOERSE AG	EUR	1 039 120	2.00					
23 505	DEUTSCHE POST AG - REG	EUR	1 051 379	2.03					
47 170	DEUTSCHE TELEKOM AG - REG	EUR	942 268	1.82					
55 455	EVONIK INDUSTRIES AG	EUR	966 581	1.86					
26 490	GEA GROUP AG	EUR	1 014 832	1.96					
5 337	HANNOVER RUECK SE	EUR	1 037 246	2.00					
15 447	HENKEL AG & CO KGAA	EUR	996 332	1.92					
6 254	MERCK KGAA	EUR	947 794	1.83					
3 118	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 071 345	2.07					
8 132	SAP SE	EUR	1 017 638	1.96					
11 065	SYMRISE AG	EUR	1 062 461	2.05					
<i>The Netherlands</i>					<i>Spain</i>				
14 442	AKZO NOBEL N.V.	EUR	1 079 105	2.08					
35 413	FERROVIAL SE	EUR	1 025 915	1.98					
30 580	JDE PEETS NV	EUR	833 611	1.61					
34 395	KONINKLIJKE AHOLD DELHAIZE N	EUR	1 075 187	2.07					
332 573	KONINKLIJKE KPN NV	EUR	1 087 180	2.09					
30 717	NN GROUP NV - W/I	EUR	1 041 613	2.01					
12 466	QIAGEN N.V.	EUR	512 851	0.99					
9 002	WOLTERS KLUWER	EUR	1 046 933	2.02					
<i>Italy</i>					<i>Spain</i>				
55 555	ASSICURAZIONI GENERALI	EUR	1 034 434	2.00					
73 252	ENI S.P.A.	EUR	965 608	1.86					
104 176	POSTE ITALIANE SPA	EUR	1 033 009	1.99					
27 465	PRYSMIAN SPA	EUR	1 051 360	2.03					
23 380	RECORDATI SPA	EUR	1 022 875	1.97					
209 996	SNAM SPA	EUR	1 005 251	1.94					
131 293	TERNA SPA	EUR	1 024 873	1.98					
<i>Finland</i>					<i>Spain</i>				
21 237	KONE OYJ - B	EUR	1 015 766	1.96					
4 389	SAMPO OYJ - A	EUR	180 476	0.35					
35 208	UPM-KYMMENE OYJ	EUR	960 122	1.85					

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Europe Dividend

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Europe Value

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			571 885 540	98.60					
<i>France</i>					<i>The Netherlands</i>				
212 022	ALSTOM	EUR	5 792 441	1.00	1 364 229	ING GROEP NV	EUR	16 831 857	2.90
76 796	AMUNDI SA	EUR	4 150 824	0.72	228 648	KONINKLIJKE AHOLD DELHAIZE N	EUR	7 147 536	1.23
86 175	ARKEMA	EUR	7 436 903	1.28	3 168 980	KONINKLIJKE KPN NV	EUR	10 359 396	1.79
752 994	AXA SA	EUR	20 349 663	3.51	598 979	SHELL PLC	GBP	16 350 385	2.82
428 084	BNP PARIBAS	EUR	24 709 008	4.25	483 208	STELLANTIS NV	EUR	7 774 817	1.34
22 818	CAPGEMINI SE	EUR	3 960 064	0.68	<i>United Kingdom</i>				
230 574	COMPAGNIE DE SAINT GOBAIN	EUR	12 849 889	2.22	328 865	ANGLO AMERICAN PLC	GBP	8 557 426	1.48
128 654	DANONE	EUR	7 222 636	1.25	91 160	ASTRAZENECA PLC	GBP	11 978 327	2.07
152 887	ENGIE	EUR	2 328 163	0.40	<i>Norway</i>				
315 155	FAURECIA	EUR	6 797 893	1.17	1 716 782	NORSK HYDRO ASA	NOK	9 370 808	1.62
66 880	NEXANS SA	EUR	5 306 928	0.91	<i>Belgium</i>				
167 650	SANOFI AVENTIS	EUR	16 463 230	2.84	71 660	SOLVAY SA	EUR	7 330 818	1.26
258 731	SPIE SA - W/I	EUR	7 658 438	1.32	<i>Finland</i>				
476 510	TECHNIP ENERGIES NV	EUR	10 059 126	1.73	371 845	STORA ENSO OYJ - R	EUR	3 950 853	0.68
506 148	TOTAL SA	EUR	26 598 077	4.58	<i>Ireland</i>				
307 042	VEOLIA ENVIRONNEMENT	EUR	8 888 866	1.53	317 373	BANK OF IRELAND GROUP PLC	EUR	2 773 205	0.48
50 514	VINCI SA	EUR	5 373 679	0.93	Shares/Units in investment funds				
350 372	VIVENDI	EUR	2 945 227	0.51	<i>Luxembourg</i>				
<i>Germany</i>					8 311 657				
83 780	ALLIANZ SE - REG	EUR	17 861 896	3.08	<i>BNP PARIBAS INSTICASH EUR 1D - X CAP</i>				
104 473	BAYER AG - REG	EUR	5 293 647	0.91	68 753.83	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	8 311 657	1.43
78 055	BAYERISCHE MOTOREN WERKE AG	EUR	8 782 749	1.51	Total securities portfolio				
245 718	DEUTSCHE LUFTHANSA - REG	EUR	2 304 589	0.40	580 197 197				
122 447	DEUTSCHE POST AG - REG	EUR	5 477 054	0.94	100.03				
791 228	DEUTSCHE TELEKOM AG - REG	EUR	15 805 571	2.73					
344 384	E.ON SE	EUR	4 022 405	0.69					
140 129	FRESENIUS MEDICAL CARE AG	EUR	6 133 446	1.06					
146 192	INFINEON TECHNOLOGIES AG	EUR	5 523 865	0.95					
48 943	MERCEDES BENZ GROUP AG	EUR	3 605 631	0.62					
39 278	MERCK KGAA	EUR	5 952 581	1.03					
47 099	SAP SE	EUR	5 893 969	1.02					
153 591	SIEMENS AG - REG	EUR	23 428 771	4.03					
<i>Italy</i>					<i>Spain</i>				
2 638 261	ENEL SPA	EUR	16 272 794	2.81	940 446	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	6 613 216	1.14
1 089 028	ENI S.P.A.	EUR	14 355 567	2.48	6 016 563	BANCO SANTANDER SA	EUR	20 366 066	3.51
7 753 849	INTESA SANPAOLO	EUR	18 609 238	3.21	414 537	EDP RENOVAVEIS SA	EUR	7 583 954	1.31
597 699	UNICREDIT S.P.A.	EUR	12 710 069	2.19	635 822	GRIFOLS SA	EUR	7 464 550	1.29
<i>Switzerland</i>					<i>Switzerland</i>				
62 502	NESTLE SA-REG	CHF	6 890 236	1.19	1 007 184	IBERDROLA SA	EUR	12 035 849	2.08
322 044	NOVARTIS AG - REG	CHF	29 695 160	5.11	443 332	REPSOL SA	EUR	5 909 616	1.02
103 261	STMICROELECTRONICS NV	EUR	4 704 571	0.81					
39 676	ZURICH INSURANCE GROUP AG	CHF	17 271 997	2.98					

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable Global Equity

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		340 592 833	97.79					
<i>United States of America</i>									
98 381	ALPHABET INC-CL A	USD	11 776 206	3.38					
84 876	AMAZON.COM INC	USD	11 064 435	3.18					
94 349	AMERICAN INTERNATIONAL GROUP	USD	5 428 841	1.56					
98 711	APPLE INC	USD	19 146 973	5.51					
135 646	BAKER HUGHES CO	USD	4 287 770	1.23					
180 950	BANK OF AMERICA CORP	USD	5 191 456	1.49					
16 751	BIOGEN INC	USD	4 771 522	1.37					
108 737	BRISTOL-MYERS SQUIBB CO	USD	6 953 731	2.00					
127 977	COMCAST CORP - A	USD	5 317 444	1.53					
101 547	CORPORATE OFFICE PROPERTIES	USD	2 411 741	0.69					
18 374	DEERE & CO	USD	7 444 961	2.14					
16 423	ELI LILLY & CO	USD	7 702 059	2.21					
19 201	FIRST SOLAR INC	USD	3 649 918	1.05					
115 307	GENERAL MOTORS CO	USD	4 446 238	1.28					
80 937	HF SINCLAIR CORP	USD	3 610 600	1.04					
64 034	HOLOGIC INC	USD	5 184 833	1.49					
36 020	KEYSIGHT TECHNOLOGIES IN-W/I	USD	6 031 549	1.73					
126 635	KROGER CO	USD	5 951 845	1.71					
39 885	MARSH & MCLENNAN COS	USD	7 501 571	2.15					
61 303	MICROSOFT CORP	USD	20 876 123	6.00					
25 117	NVIDIA CORP	USD	10 624 993	3.05					
33 154	PALO ALTO NETWORKS INC	USD	8 471 179	2.43					
70 701	TJX COMPANIES INC	USD	5 994 738	1.72					
26 697	UNION PACIFIC CORP	USD	5 462 740	1.57					
15 294	UNITEDHEALTH GROUP INC	USD	7 350 908	2.11					
18 367	VERTEX PHARMACEUTICALS INC	USD	6 463 531	1.86					
36 666	VISA INC-CLASS A SHARES	USD	8 707 442	2.50					
43 969	WASTE CONNECTIONS INC	USD	6 284 489	1.80					
89 550	YUM CHINA HOLDINGS INC	HKD	5 072 546	1.46					
<i>France</i>									
192 934	ALSTOM	EUR	5 750 614	1.65					
102 375	DANONE	EUR	6 270 340	1.80					
14 967	LOREAL	EUR	6 974 115	2.00					
95 691	TOTAL SA	EUR	5 486 161	1.58					
<i>United Kingdom</i>									
261 985	ANTOFAGASTA PLC	GBP	4 866 180	1.40					
55 258	ASTRAZENECA PLC	GBP	7 921 579	2.27					
16 215	LINDE PLC	USD	6 179 212	1.77					
<i>Japan</i>									
109 900	KDDI CORP	JPY	3 386 972	0.97					
760 700	MITSUBISHI UFJ FINANCIAL GROUP	JPY	5 606 364	1.61					
73 100	SONY CORP	JPY	6 616 607	1.90					
<i>China</i>									
510 940	ALIBABA GROUP HOLDING LTD	HKD	5 341 788	1.53					
136 200	TENCENT HOLDINGS LTD	HKD	5 788 959	1.66					
<i>Spain</i>									
577 164	IBERDROLA SA	EUR	7 524 747	2.16					
<i>Germany</i>									
41 536	SIEMENS AG - REG	EUR	6 912 468	1.98					
<i>Taiwan</i>									
331 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	6 145 696	1.76					
					<i>Italy</i>				
248 066	UNICREDIT S.P.A.	EUR	5 755 160	1.65					
					<i>India</i>				
166 069	HOUSING DEVELOPMENT FINANCE	INR	5 722 647	1.64					
					<i>Singapore</i>				
212 300	DBS GROUP HOLDINGS LTD	SGD	4 942 990	1.42					
					<i>Hong Kong</i>				
469 400	AIA GROUP LTD	HKD	4 765 977	1.37					
					<i>Switzerland</i>				
15 128	COCA-COLA HBC AG-DI	GBP	451 010	0.13					
78 004	STMICROELECTRONICS NV	EUR	3 877 689	1.11					
					<i>Norway</i>				
148 564	EQUINOR ASA	NOK	4 327 861	1.24					
					<i>Ireland</i>				
34 473	JAZZ PHARMACEUTICALS PLC	USD	4 273 618	1.23					
					<i>South Korea</i>				
28 843	SK HYNIX INC	KRW	2 521 697	0.72					
					Other transferable securities				
					0				
					0.00				
					<i>Shares</i>				
					<i>China</i>				
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00					
					Shares/Units in investment funds				
					175 294				
					0.05				
					<i>Luxembourg</i>				
1 056.17	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	175 294	0.05					
					Total securities portfolio				
					340 768 127				
					97.84				

BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			24 142 890	95.16					
<i>United States of America</i>									
2 215	ABBVIE INC	USD	298 427	1.18	837	UNITEDHEALTH GROUP INC	USD	402 296	1.59
3 267	AFLAC INC	USD	228 037	0.90	808	VERTEX PHARMACEUTICALS INC	USD	284 343	1.12
489	AMERICAN EXPRESS CO	USD	85 184	0.34	3 083	WR BERKLEY CORP	USD	183 623	0.72
1 377	AMERISOURCE BERGEN CORP	USD	264 976	1.04	396	WW GRAINGER INC	USD	312 282	1.23
1 343	AMGEN INC	USD	298 173	1.18	<i>Japan</i>				
654	ANTHEM INC	USD	290 566	1.15	2 000	ADVANTEST CORP	JPY	267 950	1.06
3 412	APPLE INC	USD	661 826	2.61	6 100	BRIDGESTONE CORP	JPY	249 880	0.98
1 587	ARISTA NETWORKS INC	USD	257 189	1.01	4 800	CANON INC	JPY	126 260	0.50
442	AUTOMATIC DATA PROCESSING	USD	97 147	0.38	1 100	FAST RETAILING CO LTD	JPY	281 196	1.11
92	AUTOZONE INC	USD	229 389	0.90	5 000	HANKYU HANSHIN HOLDINGS INC	JPY	164 894	0.65
107	BOOKING HOLDINGS INC	USD	288 935	1.14	8 400	INPEX CORP	JPY	93 789	0.37
4 025	BRISTOL-MYERS SQUIBB CO	USD	257 399	1.01	8 400	KDDI CORP	JPY	258 877	1.02
4 580	CAMPBELL SOUP CO	USD	209 352	0.83	8 300	KIRIN HOLDINGS CO LTD	JPY	120 900	0.48
2 881	CARDINAL HEALTH INC	USD	272 456	1.07	2 100	NISSAN CHEMICAL INDUSTRIES	JPY	90 268	0.36
855	CIGNA CORP	USD	239 913	0.95	15 800	OLYMPUS CORP	JPY	249 131	0.98
6 382	CISCO SYSTEMS INC	USD	330 205	1.30	3 700	SECOM CO LTD	JPY	249 781	0.98
1 319	CVS HEALTH CORP	USD	91 182	0.36	2 500	TAKEDA PHARMACEUTICAL CO LTD	JPY	78 394	0.31
253	GARTNER INC	USD	88 628	0.35	4 900	TOYOTA MOTOR CORP	JPY	78 700	0.31
3 039	GENERAL MILLS INC	USD	233 091	0.92	2 800	TREND MICRO INC	JPY	135 210	0.53
1 511	GENUINE PARTS CO	USD	255 707	1.01	<i>Canada</i>				
965	HERSHEY CO/THE	USD	240 961	0.95	1 592	BCE INC	CAD	72 665	0.29
17 518	HEWLETT - PACKARD ENTERPRISE - W/I	USD	294 302	1.16	4 551	CAN IMPERIAL BANK OF COMMERCE	CAD	194 520	0.77
1 655	HILTON WORLDWIDE HOLDINGS INC	USD	240 885	0.95	922	CGI INC	CAD	97 336	0.38
215	HUBBELL INC	USD	71 285	0.28	2 298	INDUSTRIAL ALLIANCE INSURANC	CAD	156 727	0.62
1 198	ILLINOIS TOOL WORKS	USD	299 692	1.18	1 037	LOBLAW COMPANIES LTD	CAD	95 042	0.37
2 294	INTERNATIONAL BUSINESS MACHINES CORP	USD	306 960	1.21	672	LULULEMON ATHLETICA INC	USD	254 352	1.00
878	JM SMUCKER CO/THE	USD	129 654	0.51	1 747	NATIONAL BANK OF CANADA	CAD	130 304	0.51
7 084	JUNIPER NETWORKS INC	USD	221 942	0.87	666	ROYAL BANK OF CANADA	CAD	63 677	0.25
2 784	KELLOGG CO	USD	187 642	0.74	6 523	TELUS-SHS NON-CANADIAN	CAD	127 080	0.50
2 163	KEURIG DR PEPPER INC	USD	67 637	0.27	5 925	TMX GROUP LTD	CAD	133 474	0.53
957	LPL FINANCIAL HOLDINGS INC	USD	208 081	0.82	4 172	TORONTO DOMINION BANK	CAD	258 874	1.02
1 581	MARRIOTT INTERNATIONAL - A	USD	290 414	1.14	<i>United Kingdom</i>				
990	MASTERCARD INC - A	USD	389 367	1.53	2 089	ASTRAZENECA PLC	GBP	299 471	1.18
222	MCDONALDS CORP	USD	66 247	0.26	43 220	BP PLC	GBP	251 851	0.99
661	MCKESSON CORP	USD	282 452	1.11	9 341	COMPASS GROUP PLC	GBP	261 500	1.03
3 011	MERCK & CO INC	USD	347 439	1.37	14 053	GSK PLC	GBP	248 125	0.98
1 073	MICROCHIP TECHNOLOGY INC	USD	96 130	0.38	671	LINDE PLC	USD	255 705	1.01
2 393	MICROSOFT CORP	USD	814 913	3.22	1 723	RELX PLC	GBP	57 413	0.23
715	MOLINA HEALTHCARE INC	USD	215 387	0.85	<i>Switzerland</i>				
2 946	MONDELEZ INTERNATIONAL INC - A	USD	214 881	0.85	4 401	COCA-COLA HBC AG-DI	GBP	131 207	0.52
538	MOTOROLA SOLUTIONS INC	USD	157 785	0.62	3 145	NOVARTIS AG - REG	CHF	316 385	1.25
2 587	OMNICOM GROUP	USD	246 153	0.97	371	SWISS LIFE HOLDING AG - REG	CHF	216 884	0.85
1 801	ON SEMICONDUCTOR CORPORATION	USD	170 339	0.67	127	SWISSCOM AG - REG	CHF	79 184	0.31
734	PALO ALTO NETWORKS INC	USD	187 544	0.74	527	ZURICH INSURANCE GROUP AG	CHF	250 294	0.99
1 963	PEPSICO INC	USD	363 587	1.43	<i>France</i>				
4 330	PFIZER INC	USD	158 824	0.63	3 987	AXA SA	EUR	117 554	0.46
2 675	PRINCIPAL FINANCIAL GROUP	USD	202 872	0.80	3 406	DANONE	EUR	208 613	0.82
1 330	PROGRESSIVE CORP	USD	176 052	0.69	823	IPSEN	EUR	98 948	0.39
190	REGENERON PHARMACEUTICALS	USD	136 523	0.54	1 931	SODEXO SA	EUR	212 463	0.84
797	RELIANCE STEEL & ALUMINUM	USD	216 457	0.85	4 939	TOTAL SA	EUR	283 163	1.12
1 367	TEXAS INSTRUMENTS INC	USD	246 087	0.97	<i>Germany</i>				
356	TRACTOR SUPPLY COMPANY	USD	78 712	0.31	2 032	BAYERISCHE MOTOREN WERKE AG	EUR	249 447	0.98
1 196	TRAVELERS COS INC/THE	USD	207 697	0.82	1 402	DEUTSCHE BOERSE AG	EUR	258 652	1.02
					11 804	DEUTSCHE TELEKOM AG - REG	EUR	257 254	1.01
					1 869	GEA GROUP AG	EUR	78 117	0.31
					355	HANNOVER RUECK SE	EUR	75 273	0.30

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>439 382</i>	<i>1.73</i>
9 915	SHELL PLC	GBP	295 280	1.16
8 209	STELLANTIS NV	EUR	144 102	0.57
	<i>Ireland</i>		<i>411 611</i>	<i>1.62</i>
957	ACCENTURE PLC - A	USD	295 311	1.16
2 080	DCC PLC	GBP	116 300	0.46
	<i>Bermuda</i>		<i>263 397</i>	<i>1.04</i>
3 519	ARCH CAPITAL GROUP LTD	USD	263 397	1.04
	<i>Norway</i>		<i>245 612</i>	<i>0.97</i>
13 111	DNB BANK ASA	NOK	245 612	0.97
	<i>Finland</i>		<i>180 600</i>	<i>0.71</i>
43 159	NOKIA OYJ	EUR	180 600	0.71
	<i>Spain</i>		<i>166 187</i>	<i>0.66</i>
4 735	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	166 187	0.66
	<i>Australia</i>		<i>139 399</i>	<i>0.55</i>
2 912	MINERAL RESOURCES LTD	AUD	139 399	0.55
	<i>Portugal</i>		<i>127 972</i>	<i>0.50</i>
10 942	GALP ENERGIA SGPS SA	EUR	127 972	0.50
	<i>Italy</i>		<i>97 347</i>	<i>0.38</i>
4 792	ASSICURAZIONI GENERALI	EUR	97 347	0.38
	<i>Singapore</i>		<i>82 758</i>	<i>0.33</i>
4 000	UNITED OVERSEAS BANK LTD	SGD	82 758	0.33
	<i>Austria</i>		<i>56 612</i>	<i>0.22</i>
1 336	OMV AG	EUR	56 612	0.22
	Total securities portfolio		24 142 890	95.16

BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable Japan Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
Japan									
			2 448 107 879	98.23					
1 700	ADVANTEST CORP	JPY	32 918 936	1.32	8 300	SUMITOMO MITSUI TRUST HOLDINGS	JPY	42 524 456	1.71
9 500	AEON CO LTD	JPY	28 042 115	1.13	5 000	SUNTORY BEVERAGE AND FOOD LTD	JPY	26 132 616	1.05
24 100	ASTELLAS PHARMA INC	JPY	51 862 050	2.08	2 300	TAISEI CORP	JPY	11 586 220	0.46
6 700	BRIDGESTONE CORP	JPY	39 668 883	1.59	16 200	TAKEDA PHARMACEUTICAL CO LTD	JPY	73 423 095	2.95
10 900	BROTHER INDUSTRIES LTD	JPY	22 989 338	0.92	13 500	TOKIO MARINE HOLDINGS INC	JPY	44 966 372	1.80
15 200	CANON INC	JPY	57 788 273	2.32	2 500	TOKYO ELECTRON LTD	JPY	51 881 541	2.08
1 100	CENTRAL JAPAN RAILWAY CO	JPY	19 894 665	0.80	2 900	TOPPAN PRINTING CO LTD	JPY	9 030 690	0.36
11 300	DAI-ICHI LIFE HOLDINGS INC	JPY	31 030 254	1.25	52 600	TOYOTA MOTOR CORP	JPY	122 106 740	4.90
5 400	DAIICHI SANKYO CO LTD	JPY	24 668 558	0.99	5 500	TREND MICRO INC	JPY	38 387 315	1.54
112	DAIWA HOUSE REIT INVESTMENT	JPY	30 973 322	1.24	8 800	USS CO LTD	JPY	21 008 704	0.84
56 900	DAIWA SECURITIES GROUP INC	JPY	42 276 331	1.70	Total securities portfolio				
1 900	DISCO CORP	JPY	43 326 476	1.74				2 448 107 879	98.23
1 200	FAST RETAILING CO LTD	JPY	44 337 483	1.78					
4 500	FUJI ELECTRIC HOLDINGS CO LTD	JPY	28 530 526	1.14					
6 500	HITACHI LTD	JPY	58 216 428	2.34					
3 100	HOYA CORP	JPY	53 355 738	2.14					
29 500	HULIC CO LTD	JPY	36 456 762	1.46					
1 100	IBIDEN CO LTD	JPY	9 001 842	0.36					
15 300	INPEX CORP	JPY	24 691 009	0.99					
74	JAPAN REAL ESTATE INVESTMENT	JPY	40 642 565	1.63					
13 500	KAJIMA CORP	JPY	29 397 987	1.18					
6 000	KAO CORP	JPY	31 386 224	1.26					
14 100	KDDI CORP	JPY	62 806 716	2.52					
14 100	KOMATSU LTD	JPY	55 043 937	2.21					
10 500	KUBOTA CORP	JPY	22 176 035	0.89					
3 700	KYOCERA CORP	JPY	28 986 138	1.16					
6 400	MAZDA MOTOR CORP	JPY	8 968 471	0.36					
20 500	MITSUBISHI ESTATE CO LTD	JPY	35 182 211	1.41					
58 000	MITSUBISHI UFJ FINANCIAL GROUP	JPY	61 782 996	2.48					
15 060	MIZUHO FINANCIAL GROUP INC	JPY	33 179 707	1.33					
8 800	MS&AD INSURANCE GROUP HOLDING	JPY	44 994 308	1.81					
2 800	NINTENDO CO LTD	JPY	18 377 770	0.74					
54	NIPPON BUILDING FUND INC	JPY	30 640 618	1.23					
275 000	NIPPON TELEGRAPH & TELEPHONE	JPY	46 909 082	1.88					
3 500	NIPPON YUSEN KK	JPY	11 209 255	0.45					
5 700	NISSAN CHEMICAL INDUSTRIES	JPY	35 412 924	1.42					
10 300	NOMURA REAL ESTATE HOLDINGS	JPY	35 290 858	1.42					
244	NOMURA REAL ESTATE MASTER FUND	JPY	40 591 142	1.63					
32 500	OBAYASHI CORP	JPY	40 563 472	1.63					
8 200	OLYMPUS CORP	JPY	18 687 743	0.75					
15 600	ONO PHARMACEUTICAL CO LTD	JPY	40 725 744	1.63					
11 700	ORIENTAL LAND CO LTD	JPY	65 757 601	2.64					
15 000	RENASAS ELECTRONICS CORP	JPY	40 906 321	1.64					
22 600	RESONA HOLDINGS INC	JPY	15 625 645	0.63					
13 300	RICOH CO LTD	JPY	16 335 360	0.66					
4 400	SECOM CO LTD	JPY	42 932 242	1.72					
10 400	SEIKO EPSON CORP	JPY	23 398 600	0.94					
18 600	SEKISUI CHEMICAL CO LTD	JPY	38 718 226	1.55					
16 400	SEKISUI HOUSE LTD	JPY	47 789 143	1.92					
12 300	SHIN-ETSU CHEMICAL CO LTD	JPY	59 035 402	2.37					
4 600	SHIONOGI & CO LTD	JPY	28 016 647	1.12					
3 900	SOMPO HOLDINGS INC	JPY	25 267 381	1.01					
3 700	SONY CORP	JPY	48 405 281	1.94					
16 800	SUBARU CORP	JPY	45 639 314	1.83					
9 100	SUMITOMO MITSUI FINANCIAL GR	JPY	56 248 075	2.26					

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2023

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>					<i>United States of America</i>				
300 000	AT&T INC 3.150% 17-04/09/2036	EUR	263 795	0.02	3 000 000	CAIXABANK 22-13/04/2026 FRN	EUR	2 832 306	0.25
384 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	379 581	0.03	1 200 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 188 092	0.11
250 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	250 287	0.02	1 500 000	MAPFRE 17-31/03/2047 FRN	EUR	1 419 338	0.13
620 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	467 044	0.04	<i>The Netherlands</i>				
615 000	IBM CORP 3.625% 23-06/02/2031	EUR	607 800	0.05	600 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	538 627	0.05
600 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	492 142	0.04	300 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	258 361	0.02
260 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	197 709	0.02	600 000	ING GROEP NV 22-23/05/2026 FRN	EUR	571 836	0.05
458 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	450 089	0.04	600 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	553 421	0.05
<i>Sweden</i>					300 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	288 946	0.03
600 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	569 353	0.05	1 500 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	1 407 113	0.13
400 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	346 506	0.03	1 400 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	1 303 591	0.12
1 433 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	1 430 672	0.13	<i>Ireland</i>				
300 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	284 322	0.03	2 320 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 102 858	0.19
177 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	164 742	0.01	414 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	426 102	0.04
<i>Australia</i>					400 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	376 602	0.03
360 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	338 189	0.03	638 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	635 416	0.06
1 525 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	1 510 589	0.13	<i>United States of America</i>				
<i>Norway</i>					1 900 000	BANK OF AMERICA CORP 21-22/09/2026 FRN	EUR	1 894 436	0.17
490 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	448 561	0.04	530 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	498 369	0.04
425 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	418 006	0.04	1 300 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	1 132 766	0.10
<i>Austria</i>					<i>Italy</i>				
900 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	820 634	0.07	699 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	697 363	0.06
<i>Japan</i>					1 216 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 211 083	0.11
470 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	420 100	0.04	929 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	927 014	0.08
340 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	309 659	0.03	200 000	TERNA RETE 22-09/02/2171 FRN	EUR	170 218	0.02
<i>Denmark</i>					500 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	461 475	0.04
200 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	186 528	0.02	<i>Belgium</i>				
Floating rate bonds					900 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	833 346	0.07
			42 009 560	3.72	200 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	170 323	0.02
<i>France</i>					1 200 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 192 194	0.11
1 700 000	AXA SA 13-04/07/2043 FRN	EUR	1 700 000	0.15	500 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	495 684	0.04
2 100 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 800 547	0.16	<i>Japan</i>				
900 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	709 901	0.06	2 700 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	2 642 696	0.24
200 000	BPCE 23-01/06/2033 FRN	EUR	199 476	0.02	<i>United Kingdom</i>				
600 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	592 444	0.05	1 065 000	NATIONWIDE BLDG 23-07/06/2025 FRN	EUR	1 065 847	0.09
400 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	386 876	0.03	<i>Australia</i>				
1 600 000	LA POSTE 18-31/12/2049 FRN	EUR	1 482 800	0.13	1 220 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	1 056 398	0.09
600 000	ORANGE 19-31/12/2049 FRN	EUR	568 276	0.05	<i>Finland</i>				
1 100 000	ORANGE 21-31/12/2061 FRN	EUR	873 976	0.08	900 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	828 386	0.07
400 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	346 351	0.03	<i>Norway</i>				
400 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	324 399	0.03	510 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	493 704	0.04
<i>Spain</i>					<i>Germany</i>				
500 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	503 243	0.04	200 000	TALANX AG 21-01/12/2042 FRN	EUR	148 946	0.01
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	99 642	0.01	Money Market Instruments				
1 300 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	1 275 692	0.11	<i>France</i>				
800 000	CAIXABANK 20-18/11/2026 FRN	EUR	721 009	0.06	2 200 000	FRENCH BTF 0.000% 23-24/01/2024	EUR	2 155 670	0.19
200 000	CAIXABANK 21-09/02/2029 FRN	EUR	165 768	0.01					
500 000	CAIXABANK 21-18/06/2031 FRN	EUR	436 303	0.04					

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Multi-Asset Flexible

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Sustainable Multi-Asset Growth

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			582 337 206	99.45
<i>Luxembourg</i>			582 337 206	99.45
431 810.00	BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP	EUR	7 257 517	1.24
502 900.00	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - UCITS ETF CAP	EUR	7 033 409	1.20
72.00	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY 9XC	EUR	7 129 034	1.22
105 100.00	BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE - UCITS ETF CAP	EUR	7 161 083	1.22
81.50	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH - TRACK X CAP	EUR	6 826 279	1.17
124.00	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP	EUR	9 496 175	1.62
1 625 000.00	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP	EUR	12 421 825	2.12
18 900.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE PAB - UCITS ETF CAP	EUR	4 361 041	0.74
216 600.00	BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	26 287 398	4.49
64.85	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5PC CAPPED - TRACK X CAP	EUR	9 799 494	1.67
99 400.00	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	EUR	2 855 583	0.49
23.97	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5PC CAPPED - TRACK X CAP	EUR	2 938 285	0.50
382 400.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	EUR	9 582 562	1.64
39.65	BNP PARIBAS EASY MSCI NORTH AMERICA ESG FILTERED MIN TE - X CAP	EUR	16 845 216	2.88
470 000.00	BNP PARIBAS EASY MSCI PACIFIC EX JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	5 803 560	0.99
301.00	BNP PARIBAS EASY MSCI USA SRI S- SERIES PAB 5PC CAPPED - TRACK X CAP	USD	70 029 313	11.96
2 841 000.00	BNP PARIBAS EASY MSCI USA SRI S- SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	46 651 511	7.97
137.30	BNP PARIBAS FUNDS EMERGING MARKETS CLIMATE SOLUTION - X CAP	USD	11 882 853	2.03
89.50	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	9 242 486	1.58
99 665.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	21 529 633	3.68
1 560.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	19 003 249	3.25
132 740.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	21 474 677	3.67
47 750.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	6 981 528	1.19
1 010 980.00	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	112 127 791	19.15
78 750.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	10 025 663	1.71
948 517.00	JAN HN HOR GL SUST EQ -IU2EU	EUR	16 077 363	2.75
2 720 775.00	LO FD-GOLDN AGE-XIAEURACC	EUR	23 843 240	4.07
290 510.00	PICTET HUMAN-JEURACC	EUR	22 619 109	3.86
66 250.00	SPARINVEST ETHICAL GLOBAL VALUE - I EUR ACC	EUR	17 651 650	3.01
452 000.00	TEMP GLB CLI CHANGE-I ACC	EUR	15 946 560	2.72
1 593.00	THEAM QUANT WORLD CLIMATE CARBON OFFSET PLAN XEC	EUR	21 452 119	3.66
Total securities portfolio			582 337 206	99.45

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			525 465 221	56.87					
<i>France</i>					<i>113 984 358 12.38</i>				
1 400 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	1 192 978	0.13	1 600 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	1 528 380	0.17
500 000	ALSTOM S 0.500% 21-27/07/2030	EUR	400 051	0.04	2 000 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	1 993 351	0.22
2 000 000	ARKEA HL 2.750% 22-22/12/2026	EUR	1 940 792	0.21	1 000 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	999 354	0.11
2 600 000	ARKEA HL 3.000% 22-04/10/2028	EUR	2 550 899	0.28	1 400 000	LOREAL SA 3.125% 23-19/05/2025	EUR	1 385 467	0.15
882 000	AXA SA 3.625% 23-10/01/2033	EUR	884 456	0.10	1 000 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	824 016	0.09
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 103 654	0.12	600 000	ORANGE 0.000% 19-04/09/2026	EUR	534 798	0.06
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	1 298 588	0.14	1 446 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 438 388	0.16
2 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	2 189 185	0.24	932 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	930 221	0.10
700 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	692 699	0.07	69 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	78 427	0.01
2 000 000	BPCE 0.010% 21-14/01/2027	EUR	1 729 155	0.19	500 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	374 270	0.04
2 200 000	BPCE 3.500% 23-25/01/2028	EUR	2 137 736	0.23	1 300 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	1 232 403	0.13
1 800 000	BPCE SFH 0.125% 21-03/12/2030	EUR	1 424 520	0.15	1 300 000	RTE RESEAU DE TR 3.750% 23-04/07/2035	EUR	1 296 660	0.14
800 000	BPCE SFH 1.750% 22-27/05/2032	EUR	704 626	0.08	600 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	592 516	0.06
1 500 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	1 517 367	0.16	2 000 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 681 994	0.18
900 000	CAISSE AMORT DET 0.450% 22-19/01/2032	EUR	720 918	0.08	500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	418 078	0.05
2 800 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	2 457 531	0.27	1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	948 724	0.10
1 900 000	CAISSE AMORT DET 1.750% 22-25/11/2027	EUR	1 787 211	0.19	1 500 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	1 181 446	0.13
900 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	891 667	0.10	500 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	448 564	0.05
3 100 000	CAISSE FR DE FINANCEMENT 0.010% 20-22/02/2028	EUR	2 642 962	0.29	1 900 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	1 375 785	0.15
3 000 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	2 803 437	0.30	1 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	896 324	0.10
800 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	716 609	0.08	1 300 000	UNEDIC 1.750% 22-25/11/2032	EUR	1 160 627	0.13
600 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	603 524	0.07	<i>The Netherlands</i>				
1 900 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	1 868 285	0.20	700 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	622 478	0.07
600 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	541 799	0.06	2 700 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	2 515 410	0.27
2 600 000	CRED MUTUEL HOME 3.250% 23-20/04/2029	EUR	2 574 399	0.28	7 000 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	6 936 489	0.75
3 300 000	CREDIT AG HOME L 0.875% 22-31/08/2027	EUR	2 963 717	0.32	3 600 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	3 572 362	0.39
2 400 000	CREDIT AG HOME L 1.625% 22-31/05/2030	EUR	2 145 319	0.23	557 000	ALLIANDER 2.625% 22-09/09/2027	EUR	536 724	0.06
2 000 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	1 762 145	0.19	562 000	ALLIANDER 3.250% 23-13/06/2028	EUR	554 700	0.06
800 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	775 888	0.08	933 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	857 163	0.09
200 000	CREDIT MUTUEL ARKEA 4.250% 22-01/12/2032	EUR	199 945	0.02	2 269 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	2 244 201	0.24
1 400 000	CREDIT MUTUEL HOME 2.750% 22-08/12/2027	EUR	1 355 732	0.15	459 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	447 487	0.05
1 300 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	1 116 663	0.12	600 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	597 150	0.06
1 600 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 415 019	0.15	4 500 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 030 480	0.44
4 700 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	4 353 526	0.47	1 500 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-17/06/2036	EUR	992 070	0.11
2 300 000	EDENRED 3.625% 23-13/12/2026	EUR	2 280 638	0.25	1 500 000	ENEL FINANCE INTERNATIONAL NV 1.125% 19-17/10/2034	EUR	1 088 990	0.12
1 400 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	1 009 991	0.11	1 941 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	1 845 902	0.20
17 638 726	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	10 462 234	1.13	1 963 000	HEIMSTADEN BOST 1.625% 21-13/10/2031	EUR	1 138 614	0.12
3 650 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	1 945 633	0.21	637 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	559 470	0.06
5 000 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	4 040 850	0.44	3 378 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	3 354 903	0.36
6 511 620	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	5 917 109	0.64	934 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	709 804	0.08
10 300 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	8 556 416	0.93	500 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	389 652	0.04
1 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	831 076	0.09	16 699 119	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	11 785 236	1.28
2 000 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 840 761	0.20	600 000	NN BANK NV 0.500% 21-21/09/2028	EUR	496 132	0.05
900 000	KERING 3.375% 23-27/02/2033	EUR	894 420	0.10	1 300 000	NN BANK NV 1.875% 22-17/05/2032	EUR	1 161 681	0.13
1 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	798 349	0.09	1 268 000	ROCHE FINANCE EU 3.204% 23-27/08/2029	EUR	1 263 040	0.14
700 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	624 086	0.07	400 000	SIEMENS ENER FIN 4.000% 23-05/04/2026	EUR	390 226	0.04
					2 000 000	SIEMENS FINAN 3.375% 23-24/08/2031	EUR	1 997 763	0.22
					707 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	621 918	0.07
					2 013 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	1 978 680	0.21
					1 214 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 213 757	0.13
					3 521 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	3 333 018	0.36

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 495 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	1 322 690	0.14	3 566 103	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	2 535 125	0.27
1 265 000	TENNET HLD BV 4.250% 22-28/04/2032	EUR	1 324 345	0.14	755 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	593 201	0.06
944 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	646 001	0.07	2 657 963	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	2 484 146	0.27
1 025 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	1 010 702	0.11	1 000 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	931 335	0.10
1 098 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	973 898	0.11	1 300 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	1 131 684	0.12
2 400 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	2 358 493	0.26	3 850 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	2 660 287	0.29
1 200 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	1 171 791	0.13	1 300 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	1 203 958	0.13
	<i>Spain</i>		<i>60 973 317</i>	<i>6.58</i>	4 290 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	3 925 904	0.42
1 100 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	1 077 923	0.12	4 237 987	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	3 609 257	0.39
1 500 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	1 219 094	0.13	7 899 701	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	7 168 068	0.78
3 100 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	2 398 920	0.26	4 020 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	2 389 728	0.26
2 100 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	2 071 157	0.22	661 458	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	462 972	0.05
1 500 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	1 354 473	0.15	4 200 000	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	3 981 780	0.43
1 500 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 420 243	0.15	1 068 139	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	768 940	0.08
2 500 000	ARVAL SERVICE 0.875% 22-17/02/2025	EUR	2 355 091	0.25	920 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	832 827	0.09
3 700 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	3 599 964	0.39	1 224 165	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	1 191 242	0.13
1 412 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	1 196 355	0.13	1 150 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 093 815	0.12
1 400 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	1 204 163	0.13	1 419 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 349 672	0.15
1 500 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	1 444 035	0.16	500 000	ING BELGIUM SA 1.500% 22-19/05/2029	EUR	451 183	0.05
569 000	AUTONOMOUS COMMU 3.362% 23-31/10/2028	EUR	566 629	0.06	1 200 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	1 205 203	0.13
2 500 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	2 427 206	0.26		<i>Germany</i>		<i>57 595 444</i>	<i>6.23</i>
3 530 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	3 018 973	0.33	1 300 000	BAYERISCHE LND BK 4.250% 23-21/06/2027	EUR	1 292 784	0.14
700 000	CAIXABANK 1.000% 18-17/01/2028	EUR	623 400	0.07	1 407 000	BERLIN HYP AG 3.000% 23-10/01/2033	EUR	1 391 950	0.15
1 300 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	1 115 625	0.12	13 200 000	BUNDES OBL-120 0.000% 20-10/10/2025	EUR	12 347 940	1.34
1 600 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	1 557 012	0.17	5 132 695	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	3 861 172	0.42
600 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	505 664	0.05	4 350 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	3 184 896	0.34
900 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	772 721	0.08	2 176 060	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	1 176 576	0.13
1 900 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	1 690 573	0.18	3 480 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	3 266 780	0.35
4 700 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	4 057 275	0.44	3 704 430	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	3 622 013	0.39
3 290 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	2 578 938	0.28	5 052 715	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	5 064 841	0.55
9 062 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	6 313 133	0.68	403 000	DEUTSCHE KREDIT 1.625% 22-05/05/2032	EUR	357 342	0.04
3 168 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	1 691 560	0.18	469 600	DEUTSCHLAND REP 1.800% 23-15/08/2053	EUR	411 848	0.04
4 848 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	3 049 198	0.33	1 808 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	1 461 393	0.16
1 532 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	1 285 884	0.14	2 195 000	E.ON SE 0.875% 22-08/01/2025	EUR	2 094 665	0.23
11 730 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	7 753 530	0.84	674 000	E.ON SE 1.625% 22-29/03/2031	EUR	583 633	0.06
32 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	27 670	0.00	758 000	E.ON SE 3.875% 23-12/01/2035	EUR	752 263	0.08
1 127 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 021 859	0.11	2 647 000	FRESENIUS MEDICA 3.875% 22-20/09/2027	EUR	2 609 983	0.28
1 700 000	TELEFONICA EMIS 1.447% 18-22/01/2027	EUR	1 575 049	0.17	840 000	KFW 0.010% 19-05/05/2027	EUR	744 188	0.08
	<i>Belgium</i>		<i>59 393 521</i>	<i>6.41</i>	1 650 000	KFW 0.050% 19-29/09/2034	EUR	1 190 104	0.13
800 000	BELFIUS BANK SA 3.000% 23-15/02/2027	EUR	784 528	0.08	2 000	KFW 0.625% 18-07/01/2028	EUR	1 792	0.00
900 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	891 619	0.10	500 000	KFW 1.375% 22-07/06/2032	EUR	439 494	0.05
2 200 000	BELGIAN 3.300% 23-22/06/2054	EUR	2 147 640	0.23	9 820 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	6 735 035	0.73
6 500 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	5 105 295	0.55	2 524 000	NRW BANK 0.750% 18-30/06/2028	EUR	2 238 839	0.24
620 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	388 027	0.04	1 000 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	912 166	0.10
8 297 585	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	7 106 715	0.77	600 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	487 653	0.05
2 626 618	BELGIUM GOVERNMENT 1.400% 22-22/06/2053	EUR	1 675 152	0.18	400 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	391 928	0.04
1 850 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	1 324 218	0.14	1 000 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	974 166	0.11

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Italy					Ireland				
			47 640 257	5.15				11 313 997	1.22
2 500 000	A2A SPA 2.500% 22-15/06/2026	EUR	2 388 575	0.26	2 870 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	2 348 761	0.25
838 000	ACEA SPA 0.000% 21-28/09/2025	EUR	761 541	0.08	6 100 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	4 859 931	0.53
894 000	ACEA SPA 0.250% 21-28/07/2030	EUR	690 744	0.07	830 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	701 275	0.08
1 000 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	809 197	0.09	2 490 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	2 435 369	0.26
1 500 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	1 436 762	0.16	988 462	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	968 661	0.10
1 689 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	1 763 119	0.19	Finland				
730 000	BANCO BPM SPA 3.750% 23-27/06/2028	EUR	726 206	0.08	4 000 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	3 249 220	0.35
1 700 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	1 677 874	0.18	4 000 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	3 719 060	0.40
3 908 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	3 301 760	0.36	626 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	615 398	0.07
2 396 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	2 353 438	0.25	1 154 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	1 147 851	0.12
1 856 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	1 836 733	0.20	Sweden				
5 300 000	HERA SPA 0.875% 19-05/07/2027	EUR	4 703 730	0.51	3 920 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	3 719 772	0.40
3 088 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 629 487	0.28	1 874 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 623 381	0.18
2 490 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	2 476 035	0.27	1 024 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	1 022 336	0.11
1 242 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	1 239 703	0.13	1 580 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	1 497 428	0.16
1 000 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	1 025 926	0.11	772 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	718 538	0.08
1 560 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	1 442 364	0.16	South Korea				
2 550 000	MEDIOBANCA SPA 2.375% 22-30/06/2027	EUR	2 407 803	0.26	4 600 000	KHFC 0.010% 20-05/02/2025	EUR	4 302 656	0.47
5 992 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	5 629 706	0.61	2 500 000	KHFC 0.010% 20-07/07/2025	EUR	2 298 600	0.25
2 031 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	1 663 462	0.18	2 000 000	KHFC 1.963% 22-19/07/2026	EUR	1 882 760	0.20
1 649 000	SNAM 0.000% 20-07/12/2028	EUR	1 332 569	0.14	Canada				
2 073 000	SNAM 0.625% 21-30/06/2031	EUR	1 586 837	0.17	961 000	NATIONAL BANK CANADA 0.125% 22-27/01/2027	EUR	845 809	0.09
1 500 000	TERNA RETE 3.625% 23-21/04/2029	EUR	1 475 484	0.16	2 100 000	NATIONAL BANK CANADA 3.500% 23-25/04/2028	EUR	2 088 110	0.23
3 000 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	2 281 202	0.25	2 022 000	ROYAL BANK OF CANADA 2.375% 22-13/09/2027	EUR	1 922 861	0.21
Luxembourg					3 111 000	TORONTO DOMINION BANK 1.707% 22-28/07/2025	EUR	2 972 683	0.32
			17 470 604	1.90	Slovakia				
2 459 000	EF SF 0.000% 19-19/04/2024	EUR	2 390 776	0.26	3 500 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	2 261 875	0.24
1 500 000	EF SF 0.875% 17-26/07/2027	EUR	1 367 073	0.15	1 863 436	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	1 846 913	0.20
2 800 000	EF SF 3.000% 23-15/12/2028	EUR	2 780 767	0.30	2 970 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 951 483	0.32
1 050 000	EIB 1.500% 17-15/11/2047	EUR	753 829	0.08	United States of America				
1 743 000	EIB 1.500% 22-15/06/2032	EUR	1 534 288	0.17	700 000	AT&T INC 3.150% 17-04/09/2036	EUR	615 521	0.07
1 823 000	EIB 2.250% 22-15/03/2030	EUR	1 736 666	0.19	768 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	759 163	0.08
7 100 000	ESM 0.000% 21-15/12/2026	EUR	6 347 330	0.69	676 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	676 776	0.07
585 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	559 875	0.06	1 022 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	769 869	0.08
United Kingdom					1 477 000	IBM CORP 3.625% 23-06/02/2031	EUR	1 459 709	0.16
			15 177 538	1.64	1 672 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	1 371 435	0.15
2 300 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	2 137 873	0.23	750 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	570 315	0.06
1 566 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	1 275 478	0.14	744 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	731 149	0.08
1 600 000	LINDE PLC 3.625% 23-12/06/2025	EUR	1 593 885	0.17	Australia				
1 144 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	1 128 584	0.12	2 361 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	2 217 957	0.24
8 000 000	SANTANDER UK PLC 1.125% 22-12/03/2027	EUR	7 287 030	0.79	2 966 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	2 937 972	0.32
1 765 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	1 754 688	0.19	Norway				
Portugal					1 800 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	1 647 775	0.18
			13 852 734	1.49	1 086 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	1 068 127	0.12
700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	635 832	0.07					
400 000	EDP SA 3.875% 23-26/06/2028	EUR	399 285	0.04					
2 100 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	1 685 880	0.18					
2 800 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	2 109 016	0.23					
7 800 000	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	4 284 137	0.46					
1 500 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	1 604 400	0.17					
2 870 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	3 134 184	0.34					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Japan</i>		2 523 841	0.27		<i>Australia</i>		2 421 922	0.26
1 499 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	1 339 852	0.14	2 797 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	2 421 922	0.26
1 300 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	1 183 989	0.13		<i>United Kingdom</i>		1 725 371	0.19
	<i>Austria</i>		2 188 357	0.24	1 724 000	NATIONWIDE BLDG 23-07/06/2025 FRN	EUR	1 725 371	0.19
2 400 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	2 188 357	0.24		<i>Norway</i>		1 363 010	0.15
	<i>Denmark</i>		1 795 331	0.19	1 408 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 363 010	0.15
1 925 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	1 795 331	0.19		<i>Germany</i>		968 147	0.10
	Floating rate bonds		65 496 902	7.08	1 300 000	TALANX AG 21-01/12/2042 FRN	EUR	968 147	0.10
	<i>Spain</i>		14 173 588	1.54		Shares/Units in investment funds		316 939 460	34.29
1 300 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	1 308 432	0.14		<i>Luxembourg</i>		316 939 460	34.29
1 100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 096 066	0.12		BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP	EUR	2 409 816	0.26
3 400 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	3 336 425	0.36	143 380.00	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - UCITS ETF CAP	EUR	3 804 810	0.41
1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 081 513	0.12	272 050.00	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY 9XC	EUR	3 663 531	0.40
1 000 000	CAIXABANK 21-09/02/2029 FRN	EUR	828 841	0.09	37.00	BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE - UCITS ETF CAP	EUR	3 762 124	0.41
4 000 000	CAIXABANK 22-13/04/2026 FRN	EUR	3 776 408	0.41	55 215.00	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH - TRACK X CAP	EUR	3 727 232	0.40
2 200 000	CAIXABANK 23-16/05/2027 FRN	EUR	2 178 168	0.24	294.00	BNP PARIBAS EASY JPM ESG GREEN BOND - TRACK X CAP	EUR	22 515 125	2.44
600 000	MAPFRE 17-31/03/2047 FRN	EUR	567 735	0.06	2 024 828.00	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP	EUR	15 478 190	1.67
	<i>Ireland</i>		8 897 341	0.96	238 020.00	BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	28 887 010	3.13
4 686 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	4 247 410	0.46	36 725.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	EUR	920 292	0.10
1 075 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	1 106 423	0.12	295 715.00	BNP PARIBAS EASY MSCI PACIFIC EX JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	3 651 489	0.40
2 782 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	2 619 266	0.28	136.00	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5PC CAPPED - TRACK X CAP	USD	31 641 151	3.41
928 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	924 242	0.10	1 837 520.00	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	30 173 561	3.25
	<i>Italy</i>		7 880 408	0.85	87.20	BNP PARIBAS FUNDS EMERGING MARKETS CLIMATE SOLUTION - X CAP	USD	7 546 867	0.82
1 677 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 673 073	0.18	115.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	11 875 820	1.28
1 684 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 677 191	0.18	52 430.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	11 325 929	1.23
2 129 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	2 124 449	0.23	210.60	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	18 473 996	2.00
1 573 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 338 765	0.14	742.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	9 038 725	0.98
1 156 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	1 066 930	0.12	70 305.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	11 373 943	1.23
	<i>The Netherlands</i>		7 285 918	0.78	25 830.00	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	3 776 604	0.41
1 300 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	1 167 025	0.13	205.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	18 662 977	2.02
1 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	861 203	0.09	88 470.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	11 263 116	1.22
1 100 000	ING GROEP NV 22-23/05/2026 FRN	EUR	1 048 366	0.11	542 620.00	JAN HN HOR GL SUST EQ -IU2EU	EUR	9 197 409	1.00
600 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	577 892	0.06	1 392 700.00	LO FD-GOLDN AGE-XIAEURACC	EUR	12 204 787	1.32
3 900 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	3 631 432	0.39	147 340.00	PICTET HUMAN-JEURACC	EUR	11 471 892	1.24
	<i>France</i>		7 154 723	0.77	38 200.00	SPARINVEST ETHICAL GLOBAL VALUE - I EUR ACC	EUR	10 178 008	1.10
2 500 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	2 143 508	0.23	245 000.00	TEMP GLB CLI CHANGE-I ACC	EUR	8 643 600	0.94
1 700 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	1 340 924	0.15	837.00	THEAM QUANT WORLD CLIMATE CARBON OFFSET PLAN XEC	EUR	11 271 456	1.22
400 000	BPCE 23-01/06/2033 FRN	EUR	398 953	0.04		Total securities portfolio		907 901 583	98.24
1 500 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 481 109	0.16					
900 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	870 472	0.09					
300 000	ORANGE 19-31/12/2049 FRN	EUR	284 138	0.03					
800 000	ORANGE 21-31/12/2061 FRN	EUR	635 619	0.07					
	<i>United States of America</i>		5 827 624	0.63					
3 108 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	2 922 514	0.32					
3 334 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	2 905 110	0.31					
	<i>Japan</i>		3 982 641	0.43					
4 069 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	3 982 641	0.43					
	<i>Belgium</i>		3 816 209	0.42					
1 100 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	936 776	0.10					
2 100 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	2 086 339	0.23					
800 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	793 094	0.09					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable US Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			292 778 246	84.52					
<i>United States of America</i>									
3 150 000	3M CO 3.625% 17-15/10/2047	USD	2 422 339	0.70	1 840 000	FORTINET INC 2.200% 21-15/03/2031	USD	1 492 183	0.43
3 120 000	ABBVIE INC 4.400% 13-06/11/2042	USD	2 789 264	0.81	2 810 000	FORTIVE CORP 3.150% 17-15/06/2026	USD	2 647 469	0.76
2 820 000	ABBVIE INC 4.850% 20-15/06/2044	USD	2 631 952	0.76	1 250 000	FOX CORP 5.476% 20-25/01/2039	USD	1 167 539	0.34
3 310 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	2 720 894	0.79	2 120 000	FOX CORP 5.576% 20-25/01/2049	USD	1 980 801	0.57
3 220 000	AGILENT TECH INC 2.300% 21-12/03/2031	USD	2 635 517	0.76	1 860 000	GENERAL MILLS IN 4.000% 18-17/04/2025	USD	1 814 430	0.52
3 110 000	AMDOCS LTD 2.538% 20-15/06/2030	USD	2 590 194	0.75	2 990 000	GENUINE PARTS CO 2.750% 22-01/02/2032	USD	2 457 370	0.71
1 490 000	AMERISOURCEBERGE 2.700% 21-15/03/2031	USD	1 264 593	0.37	3 010 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	2 596 358	0.75
2 040 000	AMGEN INC 4.400% 15-01/05/2045	USD	1 769 250	0.51	1 730 000	HARTFORD FINL 2.900% 21-15/09/2051	USD	1 125 680	0.33
2 720 000	AMGEN INC 4.563% 17-15/06/2048	USD	2 400 514	0.69	2 720 000	HARTFORD FINL 3.600% 19-19/08/2049	USD	2 054 787	0.59
2 940 000	AON CORP/AON GLO 2.600% 21-02/12/2031	USD	2 428 981	0.70	3 500 000	HOME DEPOT INC 3.500% 16-15/09/2056	USD	2 700 484	0.78
470 000	AON CORP/AON GLO 5.000% 22-12/09/2032	USD	464 496	0.13	1 030 000	HOST HOTELS 2.900% 21-15/12/2031	USD	813 958	0.24
2 810 000	APPLE INC 4.100% 22-08/08/2062	USD	2 466 059	0.71	900 000	HOST HOTELS 3.375% 19-15/12/2029	USD	767 695	0.22
2 780 000	AUTOZONE INC 3.625% 20-15/04/2025	USD	2 680 630	0.77	3 050 000	HUMANA INC 1.350% 21-03/02/2027	USD	2 658 537	0.77
1 080 000	AUTOZONE INC 4.000% 20-15/04/2030	USD	1 001 457	0.29	2 700 000	HUMANA INC 5.500% 23-15/03/2053	USD	2 688 607	0.78
2 000 000	AUTOZONE INC 4.750% 22-01/08/2032	USD	1 931 470	0.56	1 890 000	HUMANA INC 5.750% 22-01/03/2028	USD	1 928 614	0.56
2 520 000	AUTOZONE INC 4.750% 23-01/02/2033	USD	2 414 106	0.70	1 550 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	1 416 416	0.41
210 000	BEST BUY CO INC 1.950% 20-01/10/2030	USD	169 130	0.05	2 760 000	INTERPUBLIC GRP 4.750% 20-30/03/2030	USD	2 677 420	0.77
80 000	BLACKSTONE HLDGS 1.600% 20-30/03/2031	USD	59 591	0.02	2 790 000	LEAR CORP 3.800% 17-15/09/2027	USD	2 587 284	0.75
200 000	BLACKSTONE HLDGS 2.000% 21-30/01/2032	USD	149 139	0.04	1 820 000	LKQ CORP 5.750% 23-15/06/2028	USD	1 809 143	0.52
440 000	BLACKSTONE HLDGS 2.550% 22-30/03/2032	USD	343 598	0.10	870 000	LOWES COS INC 3.700% 16-15/04/2046	USD	666 237	0.19
1 380 000	BLACKSTONE HLDGS 5.900% 22-03/11/2027	USD	1 397 792	0.40	3 240 000	LOWES COS INC 4.050% 17-03/05/2047	USD	2 617 963	0.76
3 180 000	BROADCOM INC 3.469% 21-15/04/2034	USD	2 609 813	0.75	900 000	LOWES COS INC 5.625% 22-15/04/2053	USD	902 687	0.26
3 640 000	BROADCOM INC 3.500% 21-15/02/2041	USD	2 727 790	0.79	1 600 000	MANUF & TRADERS 5.400% 22-21/11/2025	USD	1 553 785	0.45
1 722 000	CARDINAL HEALTH 4.368% 17-15/06/2047	USD	1 415 003	0.41	1 690 000	MARRIOTT INTL 5.750% 20-01/05/2025	USD	1 691 347	0.49
3 390 000	CARLISLE COS INC 2.200% 21-01/03/2032	USD	2 678 179	0.77	1 460 000	MASCO CORP 1.500% 21-15/02/2028	USD	1 242 294	0.36
3 100 000	CARLISLE COS INC 2.750% 20-01/03/2030	USD	2 642 283	0.76	2 980 000	MCKESSON CORP 0.900% 20-03/12/2025	USD	2 670 699	0.77
3 340 000	CBRE SERVICES IN 2.500% 21-01/04/2031	USD	2 689 745	0.78	3 020 000	MCKESSON CORP 1.300% 21-15/08/2026	USD	2 680 978	0.77
1 720 000	CF INDUSTRIES IN 4.950% 13-01/06/2043	USD	1 489 526	0.43	2 700 000	MEAD JOHNSON NUT 4.125% 15-15/11/2025	USD	2 634 369	0.76
1 480 000	CF INDUSTRIES IN 5.375% 14-15/03/2044	USD	1 352 579	0.39	600 000	MOTOROLA Solutio 4.600% 18-23/02/2028	USD	582 302	0.17
2 550 000	CINTAS CORP NO.2 3.450% 22-01/05/2025	USD	2 469 973	0.71	2 010 000	MSCI INC 3.250% 21-15/08/2033	USD	1 621 588	0.47
1 810 000	COMERICA INC 4.000% 19-01/02/2029	USD	1 506 030	0.43	200 000	MSCI INC 3.875% 20-15/02/2031	USD	173 243	0.05
2 130 000	CON EDISON CO 6.150% 22-15/11/2052	USD	2 347 354	0.68	1 446 000	NORFOLK SOUTHERN 3.800% 18-01/08/2028	USD	1 370 021	0.40
440 000	CONSTELLATION BR 4.100% 18-15/02/2048	USD	360 150	0.10	2 940 000	NORFOLK SOUTHERN 3.942% 18-01/11/2047	USD	2 385 760	0.69
650 000	CSX CORP 3.800% 18-01/03/2028	USD	618 876	0.18	2 940 000	NVR INC 3.000% 20-15/05/2030	USD	2 547 144	0.74
2 790 000	CSX CORP 4.750% 18-15/11/2048	USD	2 580 591	0.75	3 630 000	OLD REPUB INTL 3.850% 21-11/06/2051	USD	2 588 472	0.75
2 450 000	CSX CORP 6.150% 07-01/05/2037	USD	2 635 186	0.76	1 150 000	ORACLE CORP 4.125% 15-15/05/2045	USD	904 042	0.26
2 700 000	DARDEN RESTAURAN 3.850% 17-01/05/2027	USD	2 573 749	0.74	90 000	ORACLE CORP 4.500% 14-08/07/2044	USD	75 358	0.02
1 840 000	DICKS SPORTING 4.100% 22-15/01/2052	USD	1 279 874	0.37	770 000	ORACLE CORP 5.375% 11-15/07/2040	USD	735 143	0.21
430 000	DOW CHEMICAL CO 5.550% 19-30/11/2048	USD	417 971	0.12	1 250 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	1 171 601	0.34
750 000	EATON CORP 4.700% 22-23/08/2052	USD	720 632	0.21	2 910 000	OREILLY AUTOMOT 4.200% 20-01/04/2030	USD	2 747 157	0.79
4 020 000	ELECTRONIC ARTS 2.950% 21-15/02/2051	USD	2 725 147	0.79	2 700 000	OREILLY AUTOMOT 4.700% 22-15/06/2032	USD	2 603 585	0.75
2 420 000	ELECTRONIC ARTS 4.800% 16-01/03/2026	USD	2 400 160	0.69	2 870 000	OTIS WORLDWIDE 2.056% 20-05/04/2025	USD	2 704 875	0.78
1 020 000	ELI LILLY & CO 4.950% 23-27/02/2063	USD	1 041 528	0.30	3 400 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	2 618 750	0.76
2 990 000	ERP OPERATING LP 4.500% 14-01/07/2044	USD	2 620 089	0.76	3 650 000	OTIS WORLDWIDE 3.362% 20-15/02/2050	USD	2 677 888	0.77
1 380 000	FMC CORP 6.375% 23-18/05/2053	USD	1 400 085	0.40	300 000	PROGRESSIVE CORP 4.200% 18-15/03/2048	USD	256 622	0.07
2 990 000	FORTINET INC 1.000% 21-15/03/2026	USD	2 666 778	0.77	3 400 000	PUBLIC SERVICE 2.450% 21-15/11/2031	USD	2 751 719	0.79
					1 160 000	PUBLIC SERVICE 2.875% 19-15/06/2024	USD	1 126 543	0.33
					2 480 000	PUBLIC SERVICE 5.850% 22-15/11/2027	USD	2 524 075	0.73
					2 510 000	QUEST DIAGNOSTIC 3.450% 16-01/06/2026	USD	2 392 651	0.69
					2 730 000	QUEST DIAGNOSTIC 3.500% 15-30/03/2025	USD	2 631 949	0.76
					260 000	RADIAN GROUP INC 4.875% 19-15/03/2027	USD	245 243	0.07
					720 000	RADIAN GROUP INC 6.625% 20-15/03/2025	USD	716 400	0.21

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable US Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 260 000	REGENCY CENTERS 3.700% 20-15/06/2030	USD	1 129 912	0.33					
3 330 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	2 662 893	0.77					
4 330 000	REGENERON PHARM 2.800% 20-15/09/2050	USD	2 776 968	0.80					
3 220 000	REGIONS FINL 1.800% 21-12/08/2028	USD	2 607 546	0.75					
2 890 000	REGIONS FINL 2.250% 20-18/05/2025	USD	2 672 995	0.77					
2 980 000	RELIANCE STEEL 2.150% 20-15/08/2030	USD	2 428 906	0.70					
2 770 000	RELX CAPITAL INC 3.000% 20-22/05/2030	USD	2 466 242	0.71					
2 540 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	2 424 720	0.70					
3 400 000	TAPESTRY INC 3.050% 21-15/03/2032	USD	2 718 498	0.78					
2 670 000	TEXAS INSTRUMENT 5.000% 23-14/03/2053	USD	2 725 299	0.79					
830 000	UNION PAC CORP 3.839% 20-20/03/2060	USD	661 495	0.19					
2 630 000	UNITED PARCEL 5.050% 23-03/03/2053	USD	2 678 553	0.77					
840 000	UNITEDHEALTH GRP 3.875% 19-15/08/2059	USD	681 482	0.20					
2 210 000	UNITEDHEALTH GRP 5.875% 22-15/02/2053	USD	2 459 160	0.71					
3 240 000	VERISIGN INC 2.700% 21-15/06/2031	USD	2 694 884	0.78					
2 620 000	VERISK ANALYTICS 5.750% 23-01/04/2033	USD	2 746 090	0.79					
2 830 000	WEYERHAEUSER CO 4.000% 20-15/04/2030	USD	2 608 274	0.75					
810 000	WEYERHAEUSER CO 4.000% 22-09/03/2052	USD	645 927	0.19					
2 293 000	WEYERHAEUSER CO 7.375% 02-15/03/2032	USD	2 561 588	0.74					
3 150 000	WILLIS NORTH AME 2.950% 19-15/09/2029	USD	2 709 335	0.78					
2 780 000	WILLIS NORTH AME 4.500% 18-15/09/2028	USD	2 626 267	0.76					
2 660 000	WILLIS NORTH AME 4.650% 22-15/06/2027	USD	2 582 709	0.75					
2 970 000	XYLEM INC 1.950% 20-30/01/2028	USD	2 606 553	0.75					
2 670 000	ZOETIS INC 4.700% 13-01/02/2043	USD	2 463 449	0.71					
	Canada		13 486 632	3.89					
40 000	BANK NOVA SCOTIA 1.300% 21-15/09/2026	USD	35 154	0.01					
1 440 000	BELL CANADA 2.150% 21-15/02/2032	USD	1 156 534	0.33					
2 980 000	CANADIAN NATIONAL RR 4.400% 22-05/08/2052	USD	2 735 290	0.79					
2 250 000	CI FINANCIAL CO 4.100% 21-15/06/2051	USD	1 363 568	0.39					
3 100 000	MAGNA INTL INC 2.450% 20-15/06/2030	USD	2 627 247	0.76					
1 140 000	MAGNA INTL INC 3.625% 14-15/06/2024	USD	1 118 500	0.32					
2 570 000	MAGNA INTL INC 5.500% 23-21/03/2033	USD	2 616 545	0.76					
1 430 000	ROYAL BANK OF CANADA 1.400% 21-02/11/2026	USD	1 259 714	0.36					
560 000	ROYAL BANK OF CANADA 6.000% 22-01/11/2027	USD	574 080	0.17					
	United Kingdom		8 398 597	2.42					
800 000	AON PLC 3.875% 16-15/12/2025	USD	771 848	0.22					
2 880 000	LSEGA FIN PLC 1.375% 21-06/04/2026	USD	2 568 703	0.74					
2 960 000	LSEGA FIN PLC 2.000% 21-06/04/2028	USD	2 540 200	0.73					
2 590 000	ROYAL BANK OF SCOTLAND 4.800% 16-05/04/2026	USD	2 517 846	0.73					
	Japan		7 541 899	2.18					
2 930 000	NTT FINANCE 1.162% 21-03/04/2026	USD	2 620 713	0.76					
1 200 000	NTT FINANCE 4.142% 22-26/07/2024	USD	1 179 205	0.34					
2 610 000	NTT FINANCE 4.239% 22-25/07/2025	USD	2 538 958	0.73					
1 230 000	NTT FINANCE 4.372% 22-27/07/2027	USD	1 203 023	0.35					
	Sweden		7 401 332	2.13					
2 840 000	SKANDINAVISKA ENSKILDA BANK 0.850% 20-02/09/2025	USD	2 556 027	0.74					
2 930 000	SKANDINAVISKA ENSKILDA BANK 1.200% 21-09/09/2026	USD	2 544 414	0.73					
2 360 000	SWEDBANK AB 5.337% 22-20/09/2027	USD	2 300 891	0.66					
	Australia		4 220 323	1.22					
2 500 000	COM BK AUSTRALIA 2.296% 22-14/03/2025	USD	2 375 166	0.69					
2 010 000	COM BK AUSTRALIA 2.552% 22-14/03/2027	USD	1 845 157	0.53					
	Spain		3 559 588	1.02					
2 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.125% 20-18/09/2025	USD	2 161 569	0.62					
1 550 000	TELEFONICA EMIS 5.520% 19-01/03/2049	USD	1 398 019	0.40					
	The Netherlands		3 409 497	0.99					
2 260 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	1 932 338	0.56					
1 260 000	ENEL FINANCE INTERNATIONAL 7.750% 22-14/10/2052	USD	1 477 159	0.43					
	Luxembourg		2 722 820	0.79					
2 890 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	2 722 820	0.79					
	Ireland		2 439 734	0.70					
2 410 000	TRANE TECH 5.250% 23-03/03/2033	USD	2 439 734	0.70					
	Norway		2 179 210	0.63					
2 440 000	DNB BANK ASA 1.127% 20-16/09/2026	USD	2 179 210	0.63					
	Mexico		1 566 017	0.45					
1 740 000	AMERICA MOVIL SA 5.375% 22-04/04/2032	USD	1 566 017	0.45					
	Finland		1 383 546	0.40					
1 440 000	NOKIA CORP 6.625% 09-15/05/2039	USD	1 383 546	0.40					
	Italy		231 984	0.07					
230 000	INTESA SANPAOLO 7.000% 22-21/11/2025	USD	231 984	0.07					
	Floating rate bonds		35 352 603	10.21					
	United Kingdom		12 313 617	3.55					
2 670 000	HSBC HOLDINGS 17-13/03/2028 FRN	USD	2 509 252	0.72					
2 720 000	HSBC HOLDINGS 20-04/06/2026 FRN	USD	2 515 400	0.73					
2 000 000	HSBC HOLDINGS 21-22/11/2027 FRN	USD	1 774 503	0.51					
2 590 000	NATWEST GROUP 22-10/11/2026 FRN	USD	2 641 930	0.76					
410 000	ROYAL BK SCOTLND 18-18/05/2029 FRN	USD	390 497	0.11					
2 760 000	ROYAL BK SCOTLND 20-22/05/2028 FRN	USD	2 482 035	0.72					
	Ireland		7 705 748	2.23					
2 460 000	AIB GROUP PLC 22-14/10/2026 FRN	USD	2 502 135	0.72					
3 100 000	BANK OF IRELAND 21-30/09/2027 FRN	USD	2 691 467	0.78					
2 520 000	BANK OF IRELAND 22-16/09/2026 FRN	USD	2 512 146	0.73					
	Norway		5 858 514	1.69					
2 910 000	DNB BANK ASA 21-25/05/2027 FRN	USD	2 566 228	0.74					
640 000	DNB BANK ASA 21-30/09/2025 FRN	USD	599 436	0.17					
2 720 000	DNB BANK ASA 22-09/10/2026 FRN	USD	2 692 850	0.78					
	Spain		5 359 818	1.55					
2 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2026 FRN	USD	2 755 085	0.80					
2 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2028 FRN	USD	2 604 733	0.75					
	Belgium		2 535 432	0.73					
2 550 000	KBC GROUP NV 23-19/01/2029 FRN	USD	2 535 432	0.73					
	Italy		1 311 251	0.38					
1 250 000	INTESA SANPAOLO 22-21/11/2033 FRN	USD	1 311 251	0.38					
	France		268 223	0.08					
290 000	BNP PARIBAS 20-09/06/2026 FRN	USD	268 223	0.08					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable US Multi-Factor Corporate Bond

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		11 496 617	3.33
	<i>Luxembourg</i>		<i>11 496 617</i>	<i>3.33</i>
69 268.59	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	11 496 617	3.33
Total securities portfolio			339 627 466	98.06

BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS Sustainable US Value Multi-Factor Equity

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		455 442 710	97.08					
<i>United States of America</i>									
20 963	ABBOTT LABORATORIES	USD	2 285 386	0.49	108 021	INTERPUBLIC GROUP OF COS INC	USD	4 167 450	0.89
39 707	ABBVIE INC	USD	5 349 724	1.14	6 269	JM SMUCKER CO/THE	USD	925 743	0.20
65 994	AFLAC INC	USD	4 606 381	0.98	43 602	JOHNSON & JOHNSON	USD	7 217 003	1.54
3 398	AKAMAI TECHNOLOGIES INC	USD	305 378	0.07	92 347	JP MORGAN CHASE AND CO	USD	13 430 947	2.85
10 541	AMERICAN EXPRESS CO	USD	1 836 242	0.39	77 025	KELLOGG CO	USD	5 191 485	1.11
1 913	AMERIPRISE FINANCIAL INC	USD	635 422	0.14	2 882	KEYSIGHT TECHNOLOGIES IN-W/I	USD	482 591	0.10
58 762	AMERISOURCE BERGEN CORP	USD	11 307 572	2.41	151 312	KROGER CO	USD	7 111 664	1.52
27 273	AMGEN INC	USD	6 055 151	1.29	3 288	LABORATORY CORP AMERICA HOLDINGS	USD	793 493	0.17
20 595	ANTHEM INC	USD	9 150 153	1.95	1 190	LAM RESEARCH CORP	USD	765 003	0.16
48 849	APPLE INC	USD	9 475 241	2.02	29 671	LENNAR CORP - A	USD	3 718 073	0.79
16 924	APPLIED MATERIALS INC	USD	2 446 195	0.52	40 894	LOWES COS INC	USD	9 229 776	1.97
9 889	ARCHER DANIELS MIDLAND CO	USD	747 213	0.16	11 845	MARSH & MCLENNAN COS	USD	2 227 808	0.47
198 268	AT&T INC	USD	3 162 375	0.67	6 176	MASTERCARD INC - A	USD	2 429 021	0.52
4 810	AUTOMATIC DATA PROCESSING	USD	1 057 190	0.23	22 969	MCKESSON CORP	USD	9 814 883	2.09
1 354	AUTOZONE INC	USD	3 376 009	0.72	106 735	MERCK & CO INC	USD	12 316 152	2.62
11 764	BEST BUY CO INC	USD	964 060	0.21	77 013	MICROCHIP TECHNOLOGY INC	USD	6 899 595	1.47
82 738	BORGWARNER INC	USD	4 046 716	0.86	19 139	MICROSOFT CORP	USD	6 517 595	1.39
159 823	BRISTOL-MYERS SQUIBB CO	USD	10 220 681	2.18	7 543	MOLINA HEALTHCARE INC	USD	2 272 253	0.48
7 166	BROADCOM INC	USD	6 216 003	1.32	13 094	MOTOROLA SOLUTIONS INC	USD	3 840 208	0.82
55 028	BUILDERS FIRSTSOURCE INC	USD	7 483 808	1.60	45 031	NETAPP INC	USD	3 440 368	0.73
10 894	C.H. ROBINSON WORLDWIDE INC	USD	1 027 849	0.22	18 436	NUCOR CORP	USD	3 023 135	0.64
3 525	CADENCE DESIGN SYS INC	USD	826 683	0.18	1 366	NVR INC	USD	8 674 947	1.85
132 119	CAMPBELL SOUP CO	USD	6 039 159	1.29	59 160	OMNICOM GROUP	USD	5 629 074	1.20
78 852	CARDINAL HEALTH INC	USD	7 457 034	1.59	19 178	ON SEMICONDUCTOR CORPORATION	USD	1 813 855	0.39
45 904	CENTENE CORP	USD	3 096 225	0.66	4 305	ORACLE CORP	USD	512 682	0.11
43 928	CIGNA CORP	USD	12 326 196	2.62	1 130	OREILLY AUTOMOTIVE INC	USD	1 079 489	0.23
223 282	CISCO SYSTEMS INC	USD	11 552 611	2.45	55 910	OWENS CORNING	USD	7 296 255	1.56
2 413	COCA-COLA CO	USD	145 311	0.03	76 140	PACCAR INC	USD	6 369 111	1.36
34 114	COGNIZANT TECH SOLUTIONS - A	USD	2 226 962	0.47	11 647	PALO ALTO NETWORKS INC	USD	2 975 925	0.63
79 647	COMCAST CORP - A	USD	3 309 333	0.71	19 689	PAYCHEX INC	USD	2 202 608	0.47
71 988	CONAGRA BRANDS INC	USD	2 427 435	0.52	29 417	PEPSICO INC	USD	5 448 617	1.16
4 685	CUMMINS INC	USD	1 148 575	0.24	70 185	PFIZER INC	USD	2 574 386	0.55
88 684	CVS HEALTH CORP	USD	6 130 725	1.31	31 109	PULTEGROUP INC	USD	2 416 547	0.52
4 427	DARDEN RESTAURANTS INC	USD	739 663	0.16	23 492	QUEST DIAGNOSTICS INC	USD	3 302 036	0.70
2 082	DELTA AIR LINES INC	USD	98 978	0.02	2 395	REGENERON PHARMACEUTICALS	USD	1 720 903	0.37
68 128	DICKS SPORTING GOODS INC	USD	9 005 840	1.92	213 984	REGIONS FINANCIAL CORP	USD	3 813 195	0.81
37 013	DISCOVER FINANCIAL SERVICES	USD	4 324 969	0.92	36 640	RELIANCE STEEL & ALUMINUM	USD	9 951 058	2.12
85 952	DROPBOX INC-CLASS A	USD	2 292 340	0.49	137 497	ROYALTY PHARMA PLC- CL A	USD	4 226 658	0.90
79 898	EBAY INC	USD	3 570 642	0.76	31 677	STEEL DYNAMICS INC	USD	3 450 576	0.74
31 498	EXPEDITORS INTERNATIONAL WASH INC	USD	3 815 353	0.81	54 658	SYNCHRONY FINANCIAL	USD	1 853 999	0.40
562	FAIR ISAAC CORP	USD	454 776	0.10	25 856	TEXAS INSTRUMENTS INC	USD	4 654 597	0.99
15 584	FISERV INC	USD	1 965 922	0.42	12 389	TRAVELERS COS INC/THE	USD	2 151 474	0.46
7 587	FORTINET INC	USD	573 501	0.12	4 484	ULTA BEAUTY INC	USD	2 110 148	0.45
2 747	GARTNER INC	USD	962 302	0.21	2 287	UNITED PARCEL SERVICE- B	USD	409 945	0.09
117 841	GENERAL MILLS INC	USD	9 038 405	1.93	2 897	UNITED RENTALS INC	USD	1 290 237	0.28
4 673	GENUINE PARTS CO	USD	790 812	0.17	27 453	UNITEDHEALTH GROUP INC	USD	13 195 009	2.80
83 064	GILEAD SCIENCES INC	USD	6 401 742	1.36	154 642	VERIZON COMMUNICATIONS INC	USD	5 751 136	1.23
9 516	GLOBE LIFE INC	USD	1 043 144	0.22	5 955	VERTEX PHARMACEUTICALS INC	USD	2 095 624	0.45
56 831	HARTFORD FINANCIAL SVCS GRP	USD	4 092 969	0.87	35 471	VISA INC-CLASS A SHARES	USD	8 423 653	1.80
5 812	HCA HEALTHCARE INC	USD	1 763 826	0.38	35 115	WR BERKLEY CORP	USD	2 091 449	0.45
33 088	HERSHEY CO/THE	USD	8 262 074	1.76	<i>Bermuda</i>				
275 790	HEWLETT - PACKARD ENTERPRISE - W/I	USD	4 633 272	0.99	94 182	ARCH CAPITAL GROUP LTD	USD	7 049 523	1.50
52 326	HOLOGIC INC	USD	4 236 836	0.90	7 217	EVEREST RE GROUP LTD	USD	2 467 204	0.53
29 982	INTERNATIONAL BUSINESS MACHINES CORP	USD	4 011 891	0.86	<i>Ireland</i>				
					786	ACCENTURE PLC - A	USD	242 544	0.05
					6 963	JAZZ PHARMACEUTICALS PLC	USD	863 203	0.18
					<i>Switzerland</i>				
					5 196	CHUBB LTD	USD	1 000 542	0.21
Total securities portfolio								455 442 710	97.08

BNP PARIBAS FUNDS Target Risk Balanced

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS Turkey Equity

Securities portfolio at 30/06/2023

Expressed in EUR

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

BNP PARIBAS FUNDS US Growth

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		1 265 065 554	98.79					
	<i>United States of America</i>		<i>1 157 351 161</i>	<i>90.37</i>		<i>United Kingdom</i>		<i>22 943 802</i>	<i>1.80</i>
282 035	ADVANCED MICRO DEVICES	USD	32 126 607	2.51	83 661	ASTRAZENECA PLC	GBP	11 993 327	0.94
77 111	ALBEMARLE CORP	USD	17 202 693	1.34	211 931	NVENT ELECTRIC PLC	USD	10 950 475	0.86
729 174	ALPHABET INC-CL A	USD	87 282 128	6.82		<i>Ireland</i>		<i>16 519 994</i>	<i>1.29</i>
670 771	AMAZON.COM INC	USD	87 441 707	6.83	133 258	JAZZ PHARMACEUTICALS PLC	USD	16 519 994	1.29
64 644	AMERICAN TOWER CORP - A	USD	12 537 057	0.98		<i>Denmark</i>		<i>15 662 092</i>	<i>1.22</i>
648 477	APPLE INC	USD	125 785 083	9.83	41 431	GENMAB A/S	DKK	15 662 092	1.22
116 671	ARISTA NETWORKS INC	USD	18 907 702	1.48	Total securities portfolio				
334 402	AZEK CO INC/THE	USD	10 129 037	0.79				1 265 065 554	98.79
167 987	BLOCK INC - A	USD	11 182 895	0.87					
7 836	BOOKING HOLDINGS INC	USD	21 159 786	1.65					
289 389	BOSTON SCIENTIFIC CORP	USD	15 653 051	1.22					
42 443	CHARLES RIVER LABORATORIES	USD	8 923 641	0.70					
382 256	CIENA CORP	USD	16 242 057	1.27					
181 638	COPART INC	USD	16 567 202	1.29					
84 694	CUMMINS INC	USD	20 763 581	1.62					
220 621	EDWARDS LIFESCIENCES CORP	USD	20 811 179	1.63					
193 099	ENTEGRIS INC	USD	21 399 231	1.67					
45 531	EPAM SYSTEMS INC	USD	10 233 092	0.80					
45 976	ESTEE LAUDER COMPANIES - A	USD	9 028 767	0.71					
80 234	FIRST SOLAR INC	USD	15 251 681	1.19					
36 280	GARTNER INC	USD	12 709 247	0.99					
88 377	HOME DEPOT INC	USD	27 453 431	2.14					
113 386	INTERCONTINENTAL EXCHANGE INC	USD	12 821 689	1.00					
37 489	INTUIT INC	USD	17 177 085	1.34					
248 098	MICRON TECHNOLOGY INC	USD	15 657 465	1.22					
361 719	MICROSOFT CORP	USD	123 179 787	9.63					
149 549	NEUROCRINE BIOSCIENCES INC	USD	14 102 471	1.10					
163 154	NEW RELIC INC	USD	10 676 798	0.83					
127 136	NIKE INC - B	USD	14 032 000	1.10					
70 050	NVIDIA CORP	USD	29 632 551	2.31					
113 955	PALO ALTO NETWORKS INC	USD	29 116 642	2.27					
122 128	PEPSICO INC	USD	22 620 548	1.77					
77 121	REPLIGEN CORP	USD	10 909 537	0.85					
87 573	SALESFORCE.COM INC	USD	18 500 672	1.44					
90 416	SNOWFLAKE INC-CLASS A	USD	15 911 408	1.24					
187 595	STARBUCKS CORP	USD	18 583 161	1.45					
56 435	TESLA INC	USD	14 772 990	1.15					
97 560	TRANE TECHNOLOGIES PLC	USD	18 659 326	1.46					
25 577	ULTA BEAUTY INC	USD	12 036 408	0.94					
107 053	UNION PACIFIC CORP	USD	21 905 185	1.71					
30 994	UNITED RENTALS INC	USD	13 803 798	1.08					
36 595	UNITEDHEALTH GROUP INC	USD	17 589 021	1.37					
68 720	VERTEX PHARMACEUTICALS INC	USD	24 183 255	1.89					
219 671	VISA INC-CLASS A SHARES	USD	52 167 469	4.07					
136 633	YETI HOLDINGS INC	USD	5 306 826	0.41					
603 497	ZYMEWORKS INC	USD	5 214 214	0.41					
	<i>Canada</i>		<i>28 422 101</i>	<i>2.22</i>					
36 910	LULULEMON ATHLETICA INC	USD	13 970 435	1.09					
223 710	SHOPIFY INC - CLASS A	USD	14 451 666	1.13					
	<i>Taiwan</i>		<i>24 166 404</i>	<i>1.89</i>					
239 461	TAIWAN SEMICONDUCTOR-SP ADR	USD	24 166 404	1.89					

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				43 982 491	94.35				
Bonds				43 829 366	94.02				
<i>United States of America</i>				35 234 314	75.58				
300 000	ACCO BRANDS CORP 4.250% 21-15/03/2029	USD	252 824	0.54	175 000	HANESBRANDS INC 9.000% 23-15/02/2031	USD	176 386	0.38
450 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	359 719	0.77	250 000	HARSCO CORP 5.750% 19-31/07/2027	USD	217 756	0.47
572 000	ADVANCED DRAINAG 6.375% 22-15/06/2030	USD	565 862	1.21	150 000	HCA 4.625% 22-15/03/2052	USD	123 256	0.26
550 000	ALBERTSONS COS 3.500% 20-15/03/2029	USD	477 412	1.02	600 000	HERC HOLDINGS 5.500% 19-15/07/2027	USD	574 339	1.23
200 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	186 746	0.40	350 000	HILCORP ENERGY I 6.000% 21-01/02/2031	USD	313 715	0.67
650 000	AMERICAN AIRLINE 11.750% 20-15/07/2025	USD	712 659	1.53	250 000	HILCORP ENERGY I 6.000% 22-15/04/2030	USD	228 438	0.49
200 000	AMERICAN AIRLINE 5.500% 21-20/04/2026	USD	198 188	0.43	300 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	281 786	0.60
250 000	ANTERO MIDSTREAM 5.750% 19-15/01/2028	USD	239 609	0.51	250 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	211 276	0.45
100 000	ATCOSA INC 4.375% 21-15/04/2029	USD	89 974	0.19	250 000	II-VI INC 5.000% 21-15/12/2029	USD	225 625	0.48
150 000	ATKORE INC 4.250% 21-01/06/2031	USD	130 125	0.28	175 000	INGLES MKTS INC 4.000% 21-15/06/2031	USD	146 773	0.31
100 000	BEACON ROOFING S 4.125% 21-15/05/2029	USD	88 500	0.19	125 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	107 406	0.23
350 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	312 932	0.67	250 000	IRON MOUNTAIN 5.000% 20-15/07/2028	USD	231 205	0.50
200 000	BLUE RACER MID/F 7.625% 20-15/12/2025	USD	201 460	0.43	500 000	IRON MOUNTAIN 7.000% 23-15/02/2029	USD	501 100	1.08
300 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	268 018	0.57	100 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	89 234	0.19
200 000	BOYNE USA 4.750% 21-15/05/2029	USD	180 711	0.39	175 000	JB POINDEXTER & 7.125% 18-15/04/2026	USD	171 063	0.37
250 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	195 313	0.42	150 000	L BRANDS INC 6.625% 20-01/10/2030	USD	144 937	0.31
450 000	CAESARS ENT 7.000% 23-15/02/2030	USD	452 250	0.97	300 000	L BRANDS INC 6.694% 18-15/01/2027	USD	300 994	0.65
825 000	CALPINE CORP 4.500% 19-15/02/2028	USD	746 624	1.60	450 000	LAMAR MEDIA CORP 4.000% 20-15/02/2030	USD	396 094	0.85
75 000	CALPINE CORP 5.250% 16-01/06/2026	USD	72 369	0.16	150 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	136 875	0.29
300 000	CARRIAGE SERVICE 4.250% 21-15/05/2029	USD	259 187	0.56	300 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	299 224	0.64
150 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	127 818	0.27	250 000	MATCH GROUP INC 4.125% 20-01/08/2030	USD	213 750	0.46
100 000	CCO HOLDINGS LLC 5.000% 17-01/02/2028	USD	91 125	0.20	50 000	MATCH GROUP INC 5.625% 19-15/02/2029	USD	47 069	0.10
450 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	406 575	0.87	450 000	MATTEL INC 3.750% 21-01/04/2029	USD	393 582	0.84
850 000	CCO HOLDINGS LLC 6.375% 22-01/09/2029	USD	801 788	1.73	800 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	768 138	1.65
200 000	CF INDUSTRIES IN 4.950% 13-01/06/2043	USD	173 201	0.37	250 000	MIDCONTINENT COM 5.375% 19-15/08/2027	USD	233 513	0.50
250 000	CHS/COMMUNITY 6.000% 20-15/01/2029	USD	210 313	0.45	300 000	MOLINA HEALTHCAR 3.875% 21-15/05/2032	USD	251 625	0.54
500 000	CLEARWATER PAPER 5.375% 14-01/02/2025	USD	488 035	1.05	300 000	MOSS CREEK RES 7.500% 18-15/01/2026	USD	275 646	0.59
254 000	CLEARWAY ENERGY 3.750% 21-15/01/2032	USD	206 330	0.44	325 000	MOZART DEBT ME 3.875% 21-01/04/2029	USD	281 775	0.60
200 000	CLEARWAY ENERGY 3.750% 21-15/02/2031	USD	165 768	0.36	150 000	MPH ACQUISITION 5.500% 21-01/09/2028	USD	127 914	0.27
600 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	580 500	1.25	200 000	MUELLER WATER 4.000% 21-15/06/2029	USD	177 779	0.38
500 000	CRESTWOOD MID PA 7.375% 23-01/02/2031	USD	494 621	1.06	250 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	228 385	0.49
250 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	208 125	0.45	150 000	NEWELL BRANDS I 4.875% 20-01/06/2025	USD	144 693	0.31
600 000	CVR PARTNERS LP 6.125% 21-15/06/2028	USD	521 531	1.12	300 000	NOVELIS CORP 3.875% 21-15/08/2031	USD	246 396	0.53
100 000	DISH DBS CORP 7.750% 16-01/07/2026	USD	61 188	0.13	100 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	88 503	0.19
150 000	DISH NETWORK 11.750% 22-15/11/2027	USD	146 813	0.31	300 000	OASIS MIDSTREAM 8.000% 21-01/04/2029	USD	304 359	0.65
250 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	290 175	0.62	925 000	OCCIDENTAL PETE 6.625% 20-01/09/2030	USD	961 016	2.07
800 000	FORD MOTOR CREDIT 6.800% 23-12/05/2028	USD	801 803	1.73	550 000	OCEANEERING INTL 4.650% 14-15/11/2024	USD	536 855	1.15
200 000	FORD MOTOR CREDIT 6.950% 23-06/03/2026	USD	200 969	0.43	400 000	ORGANON FIN 1 5.125% 21-30/04/2031	USD	330 000	0.71
400 000	FRONTIER COMM 5.000% 20-01/05/2028	USD	345 020	0.74	300 000	OWENS-BROCKWAY 7.250% 23-15/05/2031	USD	303 750	0.65
250 000	FRONTIER COMM 6.750% 20-01/05/2029	USD	193 750	0.42	200 000	PBF HOLDING CO 6.000% 20-15/02/2028	USD	187 264	0.40
200 000	GPC MERGER SUB 7.125% 20-15/08/2028	USD	170 750	0.37	350 000	PERFORMANCE FOOD 4.250% 21-01/08/2029	USD	311 892	0.67
75 000	GRAPHIC PACKAGIN 1.512% 21-15/04/2026	USD	66 862	0.14	250 000	PETSMART INC/PE 7.750% 21-15/02/2029	USD	248 346	0.53
					507 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	504 329	1.08
					400 000	PILGRIMS PRIDE 3.500% 23-01/03/2032	USD	317 155	0.68
					550 000	PILGRIMS PRIDE 4.250% 23-15/04/2031	USD	472 010	1.01
					162 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	119 880	0.26
					250 000	POST HOLDINGS IN 4.500% 21-15/09/2031	USD	213 447	0.46

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS US Mid Cap

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS US Small Cap

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					107 079	POWER INTEGRATIONS INC	USD	10 137 169	1.44
			690 301 260	98.02	60 418	PROCEPT BIROBOTICS CORP	USD	2 135 776	0.30
					165 549	PTC THERAPEUTICS INC	USD	6 732 878	0.96
					263 405	PULMONX CORP	USD	3 453 240	0.49
					365 544	PURE STORAGE INC - CLASS A	USD	13 459 330	1.91
					456 823	RADIAN GROUP INC	USD	11 548 485	1.64
					110 308	RAPID7 INC	USD	4 994 746	0.71
					173 253	REXFORD INDUSTRIAL REALTY IN	USD	9 047 272	1.28
					981 332	RLJ LODGING TRUST	USD	10 078 280	1.43
					16 142	SAIA INC	USD	5 527 182	0.78
					140 613	SENSIENT TECHNOLOGIES CORP	USD	10 001 803	1.42
					192 037	SILK ROAD MEDICAL INC	USD	6 239 282	0.89
					65 178	SOUTHSTATE CORP	USD	4 288 712	0.61
					290 175	SPRINGWORKS THERAPEUTICS INC	USD	7 608 389	1.08
					318 612	SPROUTS FARMERS MARKET INC	USD	11 702 619	1.66
					104 636	TANDEM DIABETES CARE INC	USD	2 567 767	0.36
					285 174	UNITED BANKSHARES INC	USD	8 461 113	1.20
					341 287	UNITED COMMUNITY BANKS/GA	USD	8 528 762	1.21
					323 833	VERICEL CORP	USD	12 166 406	1.73
					54 641	VISTEON CORP	USD	7 846 994	1.11
					45 105	WATTS WATER TECHNOLOGIES - A	USD	8 287 142	1.18
					134 439	WAYFAIR INC - A	USD	8 739 879	1.24
					106 126	WINTRUST FINANCIAL CORP	USD	7 706 870	1.09
					62 018	WOODWARD INC	USD	7 374 560	1.05
					128 937	YETI HOLDINGS INC	USD	5 007 913	0.71
					535 532	ZYMEWORKS INC	USD	4 626 996	0.66
						<i>Israel</i>		25 807 332	3.68
					90 468	CYBERARK SOFTWARE LTD/ISRAEL	USD	14 142 862	2.02
					421 100	JFROG LTD	USD	11 664 470	1.66
						<i>Bermuda</i>		21 747 532	3.09
					226 224	AXIS CAPITAL HOLDINGS LTD	USD	12 177 638	1.73
					1 597 645	KOSMOS ENERGY LTD	USD	9 569 894	1.36
						<i>United Kingdom</i>		13 800 909	1.96
					163 597	BICYCLE THERAPEUTICS PLC-ADR	USD	4 174 995	0.59
					186 296	NVENT ELECTRIC PLC	USD	9 625 914	1.37
						Total securities portfolio		690 301 260	98.02
Shares			690 301 260	98.02					
	<i>United States of America</i>								
361 920	AGIOS PHARMACEUTICALS INC	USD	10 249 574	1.46					
179 723	ALCOA CORP	USD	6 098 001	0.87					
341 033	AMERICAN EAGLE OUTFITTERS	USD	4 024 189	0.57					
54 237	AMERICAN STATES WATER CO	USD	4 718 619	0.67					
274 788	ARCUS BIOSCIENCES INC	USD	5 580 944	0.79					
82 457	ARMSTRONG WORLD INDUSTRIES	USD	6 057 291	0.86					
284 815	ARTISAN PARTNERS ASSET MA -A	USD	11 196 078	1.59					
154 767	ATRICURE INC	USD	7 639 299	1.08					
80 578	AXCELIS TECHNOLOGIES INC	USD	14 772 364	2.11					
156 776	AXONICS INC	USD	7 912 485	1.12					
323 652	AZEK CO INC/THE	USD	9 803 419	1.39					
819 619	BIOCRYSST PHARMACEUTICALS INC	USD	5 770 118	0.82					
226 102	BJS RESTAURANTS INC	USD	7 190 044	1.02					
58 406	BOK FINANCIAL CORPORATION	USD	4 718 037	0.67					
132 108	CASELLA WASTE SYSTEMS INC-A	USD	11 949 169	1.70					
149 807	CEREVEL THERAPEUTICS HOLDING	USD	4 762 365	0.68					
384 013	CHAMPIONX CORP	USD	11 919 764	1.69					
55 590	CHART INDUSTRIES INC	USD	8 882 726	1.26					
240 021	CIENA CORP	USD	10 198 492	1.45					
220 457	CLEARWAY ENERGY INC-C	USD	6 296 252	0.89					
313 589	COLUMBIA BANKING SYSTEM INC	USD	6 359 585	0.90					
91 962	COLUMBIA SPORTSWEAR CO	USD	7 103 145	1.01					
60 118	CONMED CORP	USD	8 169 435	1.16					
204 752	CRINETICS PHARMACEUTICALS IN	USD	3 689 631	0.52					
223 603	CRYOPORT INC	USD	3 857 152	0.55					
741 169	CUSHMAN & WAKEFIELD PLC	USD	6 062 762	0.86					
197 484	CYTOKINETICS INC	USD	6 441 928	0.91					
54 577	DICKS SPORTING GOODS INC	USD	7 214 534	1.02					
458 337	DIGITALBRIDGE GROUP INC	USD	6 742 137	0.96					
51 888	EMCOR GROUP INC	USD	9 587 865	1.36					
117 854	FIRST MERCHANTS CORP	USD	3 327 018	0.47					
241 254	FRONTDOOR INC	USD	7 696 003	1.09					
152 323	GREENBRIER COMPANIES INC	USD	6 565 121	0.93					
138 814	HAMILTON LANE INC-CLASS A	USD	11 102 344	1.58					
439 576	HEALTHCARE REALTY TRUST INC	USD	8 290 403	1.18					
84 934	HERC HOLDINGS INC	USD	11 623 218	1.65					
147 272	HEXCEL CORP	USD	11 195 617	1.59					
92 353	IDACORP INC	USD	9 475 418	1.35					
151 042	INDEPENDENT BANK CORP/MA	USD	6 722 879	0.95					
324 617	INSMED INC	USD	6 849 419	0.97					
58 141	IRHYTHM TECHNOLOGIES INC	USD	6 065 269	0.86					
130 703	ITT INC	USD	12 182 827	1.73					
104 643	JACK IN THE BOX INC	USD	10 205 832	1.45					
276 146	LIVENT CORP	USD	7 574 685	1.08					
31 139	MERITAGE HOMES CORP	USD	4 430 146	0.63					
18 660	MORNINGSTAR INC	USD	3 658 666	0.52					
315 374	MP MATERIALS CORP	USD	7 215 757	1.02					
80 804	MSA SAFETY INC	USD	14 056 664	2.00					
81 594	NEVRO CORP	USD	2 074 119	0.29					
124 649	NEW RELIC INC	USD	8 157 031	1.16					
71 341	NEXSTAR MEDIA GROUP INC - A	USD	11 881 844	1.69					
492 736	OCEANEERING INTERNATIONAL INC	USD	9 214 163	1.31					
103 033	OSHKOSH CORP	USD	8 921 627	1.27					
184 917	PACIFIC PREMIER BANCORP INC	USD	3 824 084	0.54					
136 384	PLEXUS CORP	USD	13 398 364	1.90					

BNP PARIBAS FUNDS USD Money Market

Securities portfolio at 30/06/2023

Expressed in USD

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

BNP PARIBAS FUNDS USD Short Duration Bond

Securities portfolio at 30/06/2023

Expressed in USD

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

Notes to the financial statements

Notes to the financial statements at 30/06/2023

Note 1 - General information

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

a) Liquidated and merged sub-funds

Sub-fund	Date	Events
Absolute Return Global Opportunities	25 January 2023	Merged into the sub-fund "Sustainable Multi-Asset Flexible"
Euro High Quality Government Bond	23 May 2023	Liquidation of the sub-fund
Harmony	29 June 2023	Merged into the sub-fund "Sustainable Multi-Asset Flexible"

b) Activated, liquidated and splitted share classes

Sub-fund	Date	Events
Sustainable US Multi-Factor Corporate Bond	23 January 2023	Activation of the share class "XH EUR - Capitalisation"
US Small Cap	23 January 2023	Activation of the share class "I EUR - Capitalisation"
SMaRT Food	06 February 2023	Activation of the share class "I USD - Capitalisation"
Asia Tech Innovators	24 February 2023	Activation of the share class "Classic EUR - Capitalisation"
Sustainable Global Multi-Factor High Yield Bond	24 February 2023	Activation of the share class "Privilege H CZK - Capitalisation"
Sustainable Global Equity	21 March 2023	Activation of the share class "Privilege EUR - Capitalisation"
Aqua	04 April 2023	Activation of the share class "UI15 JPY - Capitalisation"
Asia Tech Innovators	14 April 2023	Activation of the share class "Classic RH CZK - Capitalisation"
SMaRT Food	02 May 2023	Activation of the share class "I MD - Distribution"
Sustainable Europe Value	02 May 2023	Activation of the share class "I MD - Distribution"
Disruptive Technology	19 May 2023	Split by 1000 of the share class "X NOK - Capitalisation"
Sustainable Multi-Asset Growth	7 June 2023	Activation of the share class "Privilege USD - Capitalisation"
Inclusive Growth	16 June 2023	Activation of the share class "Classic RH SGD - Capitalisation"
Asia Tech Innovators	16 June 2023	Activation of the share class "Classic RH SGD - Capitalisation"
Sustainable Global Equity	22 June 2023	Activation of the share class "Privilege H NOK - Capitalisation"
Sustainable Multi-Asset Flexible	29 June 2023	Activation of the share class "Classic H EUR - Capitalisation"

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

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

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

b) Globalised statements for the various sub-funds

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

Notes to the financial statements at 30/06/2023

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 2023. This principle has been applied uniformly and consistently for all the sub-funds. By way of information, a certain lead time is required before indicative prices become available for certain illiquid securities, so that for these securities it was impossible for material reasons to use prices as at 30 June 2023 in the last net asset value of the financial period.

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

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

e) Valuation of the securities portfolio

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

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

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

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

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

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

Notes to the financial statements at 30/06/2023

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.

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

Notes to the financial statements at 30/06/2023

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.

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

Notes to the financial statements at 30/06/2023

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 2023.

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

u) Cross-investments

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

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

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Emerging Bond	Sustainable Asian Cities Bond	USD	3 808 144
Emerging Bond Opportunities	RMB Bond	USD	13 772 841
Emerging Bond Opportunities	Sustainable Asian Cities Bond	USD	2 600 684
Emerging Multi-Asset Income	China Equity	USD	376 092
Emerging Multi-Asset Income	RMB Bond	USD	378 058
Enhanced Bond 6M	Euro Flexible Bond	EUR	16 401 783
Enhanced Bond 6M	Global Enhanced Bond 36M	EUR	10 543 437
Euro Bond Opportunities	Sustainable Asian Cities Bond	EUR	2 786 168
Euro Corporate Bond	Euro Corporate Green Bond	EUR	7 220 833
Euro Corporate Bond Opportunities	Euro High Yield Bond	EUR	2 616 525
Euro Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	1 830 877
Euro Flexible Bond	Euro High Yield Bond	EUR	3 887 360
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	7 384 103
Euro Short Term Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	5 136 566
Euro Short Term Corporate Bond Opportunities	Global Enhanced Bond 36M	EUR	10 648 872
Europe High Conviction Bond	Euro Inflation-Linked Bond	EUR	269
Global Bond Opportunities	RMB Bond	EUR	25 950 022
Global Bond Opportunities	Sustainable Asian Cities Bond	EUR	3 818 454
Global Enhanced Bond 36M	Sustainable Asian Cities Bond	EUR	648 964
Local Emerging Bond	RMB Bond	USD	18 670 093
Multi-Asset Thematic	Aqua	EUR	3 127 716
Multi-Asset Thematic	Asia Tech Innovators	EUR	4 050 445
Multi-Asset Thematic	China Equity	EUR	4 457 494
Multi-Asset Thematic	Global Environment	EUR	7 001 794
Multi-Asset Thematic	Green Bond	EUR	36 951 765
Multi-Asset Thematic	Green Tigers	EUR	16 442 513
Multi-Asset Thematic	Health Care Innovators	EUR	5 963 720
Multi-Asset Thematic	Inclusive Growth	EUR	8 749 442
Multi-Asset Thematic	Social Bond	EUR	34 318 938
Multi-Asset Thematic	Sustainable Asian Cities Bond	EUR	8 345 519
Sustainable Euro Bond	Euro Corporate Green Bond	EUR	9 902 855
Sustainable Euro Bond	Social Bond	EUR	9 913 956
Sustainable Euro Corporate Bond	Euro Corporate Green Bond	EUR	20 630 949

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Sustainable Euro Corporate Bond	Social Bond	EUR	18 190 745
Sustainable Global Corporate Bond	Euro Corporate Green Bond	USD	7 220 833
Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	9 378 109
Sustainable Multi-Asset Balanced	Emerging Markets Climate Solutions	EUR	17 395 874
Sustainable Multi-Asset Balanced	Euro Corporate Green Bond	EUR	17 555 560
Sustainable Multi-Asset Balanced	Global Environment	EUR	27 040 304
Sustainable Multi-Asset Balanced	Green Bond	EUR	16 930 111
Sustainable Multi-Asset Balanced	Green Tigers	EUR	22 791 717
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	27 046 219
Sustainable Multi-Asset Balanced	SMaRT Food	EUR	9 086 952
Sustainable Multi-Asset Balanced	Social Bond	EUR	16 933 237
Sustainable Multi-Asset Balanced	Sustainable Euro Bond	EUR	58 935 357
Sustainable Multi-Asset Balanced	Sustainable Euro Corporate Bond	EUR	18 547 794
Sustainable Multi-Asset Flexible	Green Tigers	EUR	3 515 848
Sustainable Multi-Asset Flexible	Sustainable Enhanced Bond 12M	EUR	20 536 928
Sustainable Multi-Asset Flexible	Sustainable Euro Multi-Factor Corporate Bond	EUR	12 435 559
Sustainable Multi-Asset Flexible	Sustainable US Multi-Factor Corporate Bond	EUR	6 284 008
Sustainable Multi-Asset Growth	Emerging Markets Climate Solutions	EUR	11 882 853
Sustainable Multi-Asset Growth	Euro Corporate Green Bond	EUR	9 242 486
Sustainable Multi-Asset Growth	Global Environment	EUR	21 529 633
Sustainable Multi-Asset Growth	Green Tigers	EUR	19 003 249
Sustainable Multi-Asset Growth	Inclusive Growth	EUR	21 474 677
Sustainable Multi-Asset Growth	SMaRT Food	EUR	6 981 528
Sustainable Multi-Asset Growth	Sustainable Euro Bond	EUR	112 127 791
Sustainable Multi-Asset Growth	Sustainable Euro Corporate Bond	EUR	10 025 663
Sustainable Multi-Asset Stability	Emerging Markets Climate Solutions	EUR	7 546 867
Sustainable Multi-Asset Stability	Euro Corporate Green Bond	EUR	11 875 820
Sustainable Multi-Asset Stability	Global Environment	EUR	11 325 929
Sustainable Multi-Asset Stability	Green Bond	EUR	18 473 996
Sustainable Multi-Asset Stability	Green Tigers	EUR	9 038 725
Sustainable Multi-Asset Stability	Inclusive Growth	EUR	11 373 943
Sustainable Multi-Asset Stability	SMaRT Food	EUR	3 776 604
Sustainable Multi-Asset Stability	Social Bond	EUR	18 662 977
Sustainable Multi-Asset Stability	Sustainable Euro Corporate Bond	EUR	11 263 116
		Total:	933 768 263

The net assets at the end of the financial period of combined figures would be EUR 57 713 206 475 without taking into account the cross-investments values.

Notes to the financial statements at 30/06/2023

v) Technical performance provision

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

The following sub-funds are concerned by this provision

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

w) Swing Pricing

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

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

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

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

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

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

Notes to the financial statements at 30/06/2023

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

- Sustainable Enhanced Bond 12M

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

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

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

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

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

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

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

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

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

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

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

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

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

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Absolute Return Global Opportunities (merged on 26 January 2023)	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Aqua	1.75%	0.90%	0.90%	1.75%	N/A	1.615%	0.90%	1.75%	1.75%	0.60% ⁽¹⁵⁾
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% ⁽¹⁾	2.20%	N/A	N/A	N/A	N/A	2.20%	0.60% ⁽¹⁵⁾
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Disruptive Technology	1.50%	0.75%	0.75% ⁽²⁾	N/A	0.75%	N/A	0.75% ⁽³⁾	1.50%	1.50%	N/A
Ecosystem Restoration	1.50%	0.75%	0.75%	N/A	N/A	N/A	0.75%	N/A	N/A	N/A
Emerging Bond	1.25%	0.65%	0.55%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60%	N/A	N/A	N/A	N/A	1.50%	N/A	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
Emerging Markets Climate Solutions	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Emerging Multi-Asset Income	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A

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Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Energy Transition	1.50% ⁽⁴⁾	0.75% ⁽⁵⁾	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Enhanced Bond 6M	0.50%	0.25%	0.20% ⁽⁶⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Environmental Absolute Return Thematic Equity (EARTH)	1.50%	0.75%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro 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	N/A	N/A
Euro High Quality Government Bond (liquidated on 23 May 2023)	0.60%	0.30%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Yield Bond	1.20%	0.60%	0.55% ⁽¹⁶⁾	N/A	N/A	N/A	N/A	N/A	1.20%	N/A
Euro High Yield Short Duration Bond	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Medium Term Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	0.90%	N/A
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe High Conviction Bond	0.75%	0.40%	0.30% ⁽⁷⁾	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	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% ⁽⁸⁾	N/A	N/A	N/A	0.85%	1.75%	1.75%	0.60% ⁽¹⁵⁾
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
Global Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.25%	N/A	N/A	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Green Tigers	1.75%	0.90%	0.90%	1.75%	N/A	N/A	0.90%	N/A	N/A	0.60% ⁽¹⁵⁾
Harmony (merged on 29 June 2023)	0.90%	N/A	0.40%	0.90%	N/A	N/A	N/A	N/A	0.90%	N/A
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Inclusive Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹⁵⁾
Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹⁵⁾
Latin America Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A	N/A	1.40%	N/A	N/A
Multi-Asset Thematic	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Nordic Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
RMB Bond	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Russia Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
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%	1.75%	0.90%	N/A	N/A	N/A	1.75%	0.60% ⁽¹⁵⁾
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% ⁽¹⁷⁾	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Asian Cities Bond	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Enhanced Bond 12M	0.80%	0.50%	0.40% ⁽⁶⁾	0.80%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro 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%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable Europe Value	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	0.75%	0.75%	N/A
Sustainable Global Equity	1.50%	0.75%	0.75%	N/A	N/A	1.385%	N/A	1.50%	1.50%	N/A
Sustainable Global Low Vol Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Sustainable Global Multi-Factor Corporate Bond	0.50%	0.25%	0.25% ⁽⁷⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Multi-Factor 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% ⁽⁹⁾	0.65% ⁽¹⁰⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.30%	N/A
Sustainable Multi-Asset Flexible	1.00%	0.50%	0.50%	N/A	N/A	N/A	N/A	N/A	1.00%	N/A
Sustainable Multi-Asset Growth	1.40% ⁽¹¹⁾	0.70% ⁽¹²⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.40%	N/A
Sustainable Multi-Asset Stability	1.10% ⁽¹³⁾	0.55% ⁽¹⁴⁾	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% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable US Value Multi-Factor Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Target Risk Balanced	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Turkey Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
US Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
USD Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
USD Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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- (1) 0.85% for "I Plus" Category.
- (2) 0.60% for "I Plus" Category.
- (3) With specific Entry fee of maximum 3% payable by the authorised investor.
- (4) 1.45% for "Classic Solidarity".
- (5) 0.70% for "Privilege Solidarity".
- (6) 0.15% for "I Plus" Category.
- (7) 0.20% for "I Plus" Category.
- (8) 0.70% for "I Plus" Category.
- (9) 1.25% for "Classic Solidarity BE".
- (10) 0.60% for "Privilege Solidarity BE".
- (11) 1.35% for "Classic Solidarity BE".
- (12) 0.65% for "Privilege Solidarity BE".
- (13) 1.05% for "Classic Solidarity BE".
- (14) 0.50% for "Privilege Solidarity BE".
- (15) Paid in full to the non-group management entities only.
- (16) 0.45% for I plus Category.
- (17) 0.62 for Privilege Plus Category.

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

An indirect fee of maximum 1.00% is applied for the sub-funds Absolute Return Global Opportunities (liquidated on 26 January 2023), 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 Harmony (merged on 29 June 2023), 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, Sustainable Multi-Asset Balanced, Sustainable Multi-Asset Growth and Sustainable Multi-Asset Stability.

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.

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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 unsprung (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.

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 %)
Absolute Return Global Opportunities (liquidated on 25 January 2023)	Share "Classic - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Absolute Return Global Opportunities (liquidated on 25 January 2023)	Share "I - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Absolute Return Global Opportunities (liquidated on 25 January 2023)	Share "N - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Absolute Return Global Opportunities (liquidated on 25 January 2023)	Share "Privilege - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic - Distribution"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH CZK - Capitalisation"	CZK	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH EUR - Capitalisation"	EUR	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH SGD - Capitalisation"	SGD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I EUR - Capitalisation"	EUR	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I Plus - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I RH EUR - Capitalisation"	EUR	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "IH JPY - Capitalisation"	JPY	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "N - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege - Distribution"	USD	20%	N/A	0.00	0.00%

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Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege RH EUR - Capitalisation"	EUR	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "U7 - Capitalisation"	USD	20%	N/A	0.00	0.00%
Global Absolute Return Multi-Factor Bond	Share "Classic - Capitalisation"	EUR	15%	€str or SOFR(1)	0.00	0.00%
Global Absolute Return Multi-Factor Bond	Share "I - Capitalisation"	EUR	15%	€str or SOFR(1)	0.00	0.00%
Global Enhanced Bond 36M	Share "Classic - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(2)	1 302.58	0.01%
Global Enhanced Bond 36M	Share "Classic - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(2)	0.00	0.00%
Global Enhanced Bond 36M	Share "Classic RH CZK - Capitalisation"	CZK	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(2)	0.00	0.00%
Global Enhanced Bond 36M	Share "I - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(2)	0.00	0.00%
Global Enhanced Bond 36M	Share "N - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(2)	0.00	0.00%
Global Enhanced Bond 36M	Share "Privilege - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(2)	0.00	0.00%
Global Enhanced Bond 36M	Share "Privilege - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(2)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "Classic - Capitalisation"	EUR	15%	€str + 2%(3)	115.28	0.00%
Sustainable Multi-Asset Flexible	Share "Classic - Distribution"	EUR	15%	€str + 2%(3)	16.04	0.01%
Sustainable Multi-Asset Flexible	Share "I - Capitalisation"	EUR	15%	€str + 2%(3)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "K - Capitalisation"	EUR	15%	€str + 2%(3)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "N - Capitalisation"	EUR	15%	€str + 2%(3)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "Privilege - Capitalisation"	EUR	15%	€str + 2%(3)	0.00	0.00%
Sustainable Multi-Asset Flexible	Share "Privilege - Distribution"	EUR	15%	€str + 2%(3)	0.00	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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Note 6 - Other fees

Fee serving to cover notably the following services:

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

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

Note 7 - Taxes

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

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

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

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

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

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

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

Indian Tax

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

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

Note 8 - Dividends

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

- Payment dates

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

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

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

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

- Monthly amount:

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

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

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Sub-fund	Class	Currency	Dividend
Multi-Asset Thematic	Privilege RH USD MD - Distribution	USD	0.29
RMB Bond	Classic CNH MD - Distribution	CNH	3.36
RMB Bond	Classic H AUD MD- Distribution	AUD	0.39
RMB Bond	Classic H EUR MD- Distribution	EUR	0.27
RMB Bond	Classic H HKD MD- Distribution	HKD	0.46
RMB Bond	Classic H SGD MD- Distribution	SGD	0.33
RMB Bond	Classic H USD MD - Distribution	USD	0.46
RMB Bond	Classic MD - Distribution	USD	0.31
SmaRT Food	Classic RH USD MD - Distribution	USD	0.39
SmaRT Food	I MD - Distribution	EUR	0.33 ⁽¹⁾
Sustainable Asia ex-Japan Equity	Classic MD - Distribution	USD	0.11
Sustainable Asian Cities Bond	Classic MD - Distribution	USD	0.39
Sustainable Asian Cities Bond	Classic RH AUD MD - Distribution	AUD	0.34
Sustainable Asian Cities Bond	Classic RH CNH MD - Distribution	CNH	5.42
Sustainable Asian Cities Bond	Classic RH HKD MD - Distribution	HKD	0.67
Sustainable Asian Cities Bond	Classic RH SGD MD - Distribution	SGD	0.31
Sustainable Europe Dividend	Classic RH USD MD - Distribution	USD	0.38
Sustainable Europe Value	I MD - Distribution	EUR	0.33 ⁽¹⁾
Sustainable Multi-Asset Balanced	Classic MD	EUR	0.20
Sustainable Multi-Asset Balanced	Classic RH AUD MD	AUD	0.31
Sustainable Multi-Asset Balanced	Classic RH CAD MD	CAD	0.27
Sustainable Multi-Asset Balanced	Classic RH HKD MD	HKD	0.36
Sustainable Multi-Asset Balanced	Classic RH SGD MD	SGD	0.25
Sustainable Multi-Asset Balanced	Classic RH USD MD	USD	0.39
Sustainable Multi-Asset Growth	Classic RH AUD MD	AUD	0.30
Sustainable Multi-Asset Growth	Classic RH CAD MD	CAD	0.26
Sustainable Multi-Asset Growth	Classic RH HKD MD	HKD	0.35
Sustainable Multi-Asset Growth	Classic RH SGD MD	SGD	0.25
Sustainable Multi-Asset Growth	Classic RH USD MD	USD	0.41
Sustainable Global Corporate Bond	B MD - Distribution	USD	0.59 ⁽²⁾
Sustainable Global Corporate Bond	Classic H CNH MD- Distribution	CNH	5.79 ⁽³⁾
Sustainable Global Corporate Bond	Classic HKD MD - Distribution	HKD	0.71 ⁽⁴⁾
Sustainable Global Corporate Bond	Classic MD - Distribution	USD	0.61 ⁽⁵⁾
Sustainable Global Low Vol Equity	B USD MD - Distribution	USD	0.24
Sustainable Global Low Vol Equity	Classic RH CNH MD Distribution	CNH	3.33
Sustainable Global Low Vol Equity	Classic RH HKD MD Distribution	HKD	0.45
Sustainable Global Low Vol Equity	Classic RH USD MD - Distribution	USD	0.45
Sustainable Global Low Vol Equity	Classic USD MD - Distribution	USD	0.31
Target Risk Balanced	Classic RH USD MD - Distribution	USD	0.21
US High Yield Bond	B MD - Distribution	USD	0.60

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Sub-fund	Class	Currency	Dividend
US High Yield Bond	BH AUD MD - Distribution	AUD	0.54
US High Yield Bond	Classic H AUD MD - Distribution	AUD	0.43
US High Yield Bond	Classic MD - Distribution	USD	0.39
USD Short Duration Bond	Classic MD - Distribution	USD	0.54

(1) From May 2023

(2) 0.44 USD until May 2023

(3) 4.18 CNH until May 2023

(4) 0.54 HKD until May 2023

(5) 0.46 USD until May 2023

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

- Payment dates

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

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

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

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

- Quarterly amount:

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

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

Sub-fund	Class	Currency	Dividend
Aqua	Classic - Distribution	EUR	2.83
Aqua	Classic USD - Distribution	USD	2.56
Aqua	Privilege - Distribution	EUR	2.89
Asia High Yield Bond	I - Distribution	USD	11.74
Belgium Equity	Classic - Distribution	EUR	13.76
Brazil Equity	Classic - Distribution	USD	3.54
China A-Shares	Classic - Distribution	USD	1.89
China Equity	Classic - Distribution	USD	5.08
China Equity	Classic EUR - Distribution	EUR	2.66
China Equity	Privilege - Distribution	USD	2.44
Climate Impact	Classic - Distribution	EUR	3.87
Climate Impact	I - Distribution	EUR	1.73
Climate Impact	Privilege - Distribution	EUR	3.10
Climate Impact	Privilege RH CHF - Distribution	CHF	2.09
Climate Impact	Privilege RH EUR - Distribution	EUR	1.62
Climate Impact	Privilege RH GBP - Distribution	GBP	1.63
Climate Impact	Privilege USD - Distribution	USD	1.68
Climate Impact	U2 HKD - Distribution	HKD	1.79

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Sub-fund	Class	Currency	Dividend
Climate Impact	U2 RH AUD - Distribution	AUD	1.64
Climate Impact	U2 RH CHF - Distribution	CHF	1.54
Climate Impact	U2 RH CNH - Distribution	CNH	1.73
Climate Impact	U2 RH EUR - Distribution	EUR	2.09
Climate Impact	U2 RH GBP - Distribution	GBP	1.68
Climate Impact	U2 RH SGD - Distribution	SGD	2.11
Climate Impact	U2 USD - Distribution	USD	1.68
Consumer Innovators	Classic - Distribution	EUR	2.35
Consumer Innovators	Privilege - Distribution	EUR	2.93
Disruptive Technology	Classic - Distribution	EUR	24.63
Disruptive Technology	Classic USD - Distribution	USD	8.15
Disruptive Technology	Privilege - Distribution	EUR	8.04
Disruptive Technology	UP4 - Distribution	EUR	2.72
Ecosystem Restoration	Classic - Distribution	EUR	1.04
Ecosystem Restoration	Privilege - Distribution	EUR	1.05
Emerging Bond	Classic - Distribution	USD	3.97
Emerging Bond	Classic EUR - Distribution	EUR	15.09
Emerging Bond	Classic H EUR - Distribution	EUR	4.23
Emerging Bond Opportunities	Classic - Distribution	USD	7.03
Emerging Bond Opportunities	Classic EUR - Distribution	EUR	6.06
Emerging Bond Opportunities	Classic RH EUR - Distribution	EUR	0.96
Emerging Bond Opportunities	Privilege RH EUR - Distribution	EUR	3.23
Emerging Equity	Classic - Distribution	USD	3.20
Emerging Equity	Classic EUR - Distribution	EUR	2.37
Emerging Markets Climate Solutions	Classic - Distribution	USD	2.61
Emerging Markets Climate Solutions	Privilege - Distribution	USD	2.62
Emerging Multi-Asset Income	Classic - Distribution	USD	2.91
Emerging Multi-Asset Income	Classic EUR - Distribution	EUR	3.10
Emerging Multi-Asset Income	Classic RH EUR - Distribution	EUR	2.27
Energy Transition	Classic - Distribution	EUR	8.09
Energy Transition	Classic USD - Distribution	USD	8.61
Energy Transition	Privilege - Distribution	EUR	2.11
Enhanced Bond 6M	Classic - Distribution	EUR	2.15
Enhanced Bond 6M	I - Distribution	EUR	2.12
Enhanced Bond 6M	Privilege - Distribution	EUR	2.17
Euro Bond	Classic - Distribution	EUR	3.28
Euro Bond	Privilege - Distribution	EUR	3.29
Euro Bond Opportunities	Classic - Distribution	EUR	0.75
Euro Corporate Bond	Classic - Distribution	EUR	4.25
Euro Corporate Bond	I - Distribution	EUR	3.98
Euro Corporate Bond	Privilege - Distribution	EUR	4.27
Euro Corporate Bond	X - Distribution	EUR	7.64
Euro Corporate Bond Opportunities	Classic - Distribution	EUR	3.86
Euro Defensive Equity	Classic - Distribution	EUR	3.51
Euro Defensive Equity	I - Distribution	EUR	3.19
Euro Equity	Classic - Distribution	EUR	9.44

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Sub-fund	Class	Currency	Dividend
Euro Equity	Privilege - Distribution	EUR	4.40
Euro Government Bond	Classic - Distribution	EUR	3.17
Euro Government Bond	Privilege - Distribution	EUR	3.25
Euro High Quality Government Bond	Classic - Distribution	EUR	2.50
Euro High Yield Bond	Classic - Distribution	EUR	6.13
Euro High Yield Bond	I - Distribution	EUR	6.36
Euro High Yield Bond	N - Distribution	EUR	7.38
Euro High Yield Bond	Privilege - Distribution	EUR	6.43
Euro High Yield Short Duration Bond	Classic - Distribution	EUR	5.81
Euro High Yield Short Duration Bond	Classic H USD - Distribution	USD	6.17
Euro High Yield Short Duration Bond	N - Distribution	EUR	5.73
Euro Inflation-Linked Bond	Classic - Distribution	EUR	3.78
Euro Inflation-Linked Bond	Privilege - Distribution	EUR	3.67
Euro Medium Term Bond	Classic - Distribution	EUR	3.32
Euro Medium Term Bond	Privilege - Distribution	EUR	3.37
Euro Short Term Corporate Bond Opportunities	Classic - Distribution	EUR	1.82
Euro Short Term Corporate Bond Opportunities	Privilege - Distribution	EUR	3.70
Euro Short Term Corporate Bond Opportunities	X - Distribution	EUR	3.79
Europe Convertible	Classic - Distribution	EUR	2.33
Europe Convertible	N - Distribution	EUR	3.31
Europe Convertible	Privilege - Distribution	EUR	2.80
Europe Equity	Classic - Distribution	EUR	4.62
Europe Equity	Classic CHF - Distribution	CHF	3.56
Europe Equity	Privilege - Distribution	EUR	3.70
Europe Growth	Classic - Distribution	EUR	4.74
Europe Growth	Privilege - Distribution	EUR	4.28
Europe High Conviction Bond	Classic - Distribution	EUR	2.62
Europe High Conviction Bond	Privilege - Distribution	EUR	3.63
Europe Real Estate Securities	Classic - Distribution	EUR	5.21
Europe Real Estate Securities	Privilege - Distribution	EUR	5.28
Europe Real Estate Securities	X - Distribution	EUR	3.33
Europe Small Cap	Classic - Distribution	EUR	5.54
Europe Small Cap	I - Distribution	EUR	2.75
Europe Small Cap	Privilege - Distribution	EUR	5.35
Europe Small Cap Convertible	Classic - Distribution	EUR	5.13
Europe Small Cap Convertible	I - Distribution	EUR	4.03
Europe Small Cap Convertible	N - Distribution	EUR	5.94
Europe Small Cap Convertible	Privilege - Distribution	EUR	5.29
Flexible Global Credit	Classic - Distribution	EUR	1.95
Flexible Global Credit	X - Distribution	EUR	2.07
Global Bond Opportunities	Classic - Distribution	EUR	1.86
Global Bond Opportunities	Privilege - Distribution	EUR	1.93
Global Convertible	Classic - Distribution	USD	4.87
Global Convertible	Classic RH EUR - Distribution	EUR	3.71

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Sub-fund	Class	Currency	Dividend
Global Convertible	Classic RH PLN - Distribution	PLN	21.97
Global Convertible	N RH EUR - Distribution	EUR	4.23
Global Convertible	Privilege RH EUR - Distribution	EUR	4.92
Global Enhanced Bond 36M	Classic - Distribution	EUR	1.88
Global Enhanced Bond 36M	Privilege - Distribution	EUR	1.89
Global Environment	Classic - Distribution	EUR	3.86
Global Environment	N - Distribution	EUR	2.48
Global Environment	Privilege - Distribution	EUR	2.61
Global Environment	Privilege GBP - Distribution	GBP	2.62
Global Environment	X - Distribution	EUR	1 998.03
Global High Yield Bond	Classic - Distribution	EUR	1.28
Global High Yield Bond	Classic H USD - Distribution	USD	1.87
Global High Yield Bond	N - Distribution	EUR	3.87
Global High Yield Bond	Privilege - Distribution	EUR	4.18
Global Inflation-Linked Bond	Classic - Distribution	EUR	2.10
Global Inflation-Linked Bond	Privilege - Distribution	EUR	1.70
Green Bond	Classic - Distribution	EUR	2.56
Green Bond	Privilege - Distribution	EUR	2.60
Green Bond	X - Distribution	EUR	2 689.87
Green Tigers	Classic - Distribution	USD	2.92
Green Tigers	Classic EUR - Distribution	EUR	5.08
Green Tigers	Privilege - Distribution	USD	2.06
Green Tigers	Privilege EUR - Distribution	EUR	4.13
Green Tigers	Privilege RH EUR - Distribution	EUR	2.04
Green Tigers	U2 - Distribution	USD	2.14
Green Tigers	U2 RH GBP - Distribution	GBP	2.05
Health Care Innovators	Classic - Distribution	EUR	16.21
Health Care Innovators	Privilege - Distribution	EUR	3.88
Inclusive Growth	Classic - Distribution	EUR	2.52
Inclusive Growth	Privilege - Distribution	EUR	1.97
India Equity	Classic - Distribution	USD	1.63
India Equity	Classic EUR - Distribution	EUR	1.53
Japan Equity	Classic - Distribution	JPY	100.93
Japan Equity	Privilege - Distribution	JPY	415.94
Japan Small Cap	Classic - Distribution	JPY	219.07
Latin America Equity	Classic - Distribution	USD	18.68
Local Emerging Bond	Classic - Distribution	USD	2.93
Local Emerging Bond	Classic EUR - Distribution	EUR	3.22
Local Emerging Bond	Classic RH EUR - Distribution	EUR	2.16
Local Emerging Bond	Privilege - Distribution	USD	2.82
Multi-Asset Thematic	Classic - Distribution	EUR	1.67
Nordic Small Cap	Classic - Distribution	EUR	10.85
Nordic Small Cap	Classic H NOK - Distribution	NOK	40.89
RMB Bond	Classic - Distribution	USD	2.65
RMB Bond	Privilege - Distribution	USD	2.72
SMaRT Food	Classic - Distribution	EUR	2.37

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Sub-fund	Class	Currency	Dividend
SMaRT Food	Privilege - Distribution	EUR	2.60
SMaRT Food	U - Distribution	EUR	2.31
SMaRT Food	U RH CHF - Distribution	CHF	2.29
SMaRT Food	U RH GBP - Distribution	GBP	2.35
SMaRT Food	U RH USD - Distribution	USD	2.41
SMaRT Food	UP - Distribution	EUR	2.37
SMaRT Food	UP RH CHF - Distribution	CHF	2.36
SMaRT Food	UP RH GBP - Distribution	GBP	2.40
SMaRT Food	UP RH USD - Distribution	USD	2.45
Social Bond	Classic - Distribution	EUR	1.72
Social Bond	I - Distribution	EUR	1.73
Social Bond	Privilege - Distribution	EUR	1.73
Sustainable Asia ex-Japan Equity	Classic - Distribution	USD	10.79
Sustainable Asia ex-Japan Equity	Classic EUR - Distribution	EUR	10.14
Sustainable Asia ex-Japan Equity	N RH EUR - Distribution	EUR	2.89
Sustainable Asia ex-Japan Equity	Privilege EUR - Distribution	EUR	3.47
Sustainable Asia ex-Japan Equity	Privilege Plus EUR - Distribution	EUR	1.47
Sustainable Asian Cities Bond	Classic - Distribution	USD	6.36
Sustainable Asian Cities Bond	Classic EUR - Distribution	EUR	5.91
Sustainable Asian Cities Bond	Privilege - Distribution	USD	5.53
Sustainable Enhanced Bond 12M	Classic - Distribution	EUR	1.87
Sustainable Enhanced Bond 12M	I - Distribution	EUR	2.14
Sustainable Enhanced Bond 12M	Privilege - Distribution	EUR	1.90
Sustainable Enhanced Bond 12M	X - Distribution	EUR	21.29
Sustainable Euro Bond	Classic - Distribution	EUR	3.25
Sustainable Euro Bond	IH GBP - Distribution	GBP	2.91
Sustainable Euro Bond	Privilege - Distribution	EUR	3.20
Sustainable Euro Bond	Privilege H GBP - Distribution	GBP	2.89
Sustainable Euro Corporate Bond	Classic - Distribution	EUR	1.98
Sustainable Euro Corporate Bond	Privilege - Distribution	EUR	3.88
Sustainable Euro Corporate Bond	X - Distribution	EUR	3.74
Sustainable Euro Multi-Factor Corporate Bond	Classic - Distribution	EUR	3.74
Sustainable Europe Dividend	Classic - Distribution	EUR	1.37
Sustainable Europe Dividend	N - Distribution	EUR	2.86
Sustainable Europe Dividend	Privilege - Distribution	EUR	3.52
Sustainable Europe Multi-Factor Equity	Classic - Distribution	EUR	3.28
Sustainable Europe Multi-Factor Equity	Privilege - Distribution	EUR	3.31
Sustainable Europe Value	Classic - Distribution	EUR	4.14
Sustainable Europe Value	Privilege - Distribution	EUR	4.32
Sustainable Global Corporate Bond	Classic - Distribution	USD	6.17
Sustainable Global Corporate Bond	NH EUR - Distribution	EUR	4.90
Sustainable Global Corporate Bond	Privilege - Distribution	USD	5.78
Sustainable Global Corporate Bond	X - Distribution	USD	5.64
Sustainable Global Equity	Classic - Distribution	USD	2.12
Sustainable Global Equity	Classic EUR - Distribution	EUR	2.91

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Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend
Sustainable Global Low Vol Equity	Classic - Distribution	EUR	1.88
Sustainable Global Low Vol Equity	Classic USD - Distribution	USD	8.06
Sustainable Global Multi-Factor Corporate Bond	Classic - Distribution	USD	4.97
Sustainable Global Multi-Factor Corporate Bond	Privilege - Distribution	USD	5.00
Sustainable Global Multi-Factor High Yield Bond	Privilege - Distribution	USD	9.74
Sustainable Multi-Asset Balanced	Classic - Distribution	EUR	3.28
Sustainable Multi-Asset Balanced	Classic RH USD - Distribution	USD	3.03
Sustainable Multi-Asset Balanced	Classic Solidarity BE - Distribution	EUR	2.76
Sustainable Multi-Asset Balanced	Privilege - Distribution	EUR	3.19
Sustainable Multi-Asset Growth	Classic - Distribution	EUR	3.45
Sustainable Multi-Asset Growth	Classic Solidarity BE - Distribution	EUR	2.69
Sustainable Multi-Asset Growth	Privilege - Distribution	EUR	2.91
Sustainable Multi-Asset Stability	Classic - Distribution	EUR	6.57
Sustainable Multi-Asset Stability	Classic Solidarity BE - Distribution	EUR	2.95
Sustainable Multi-Asset Stability	Privilege - Distribution	EUR	2.88
Sustainable Multi-Asset Stability	Privilege Solidarity BE - Distribution	EUR	2.91
Sustainable US Multi-Factor Corporate Bond	Privilege - Distribution	USD	5.42
Sustainable US Multi-Factor Equity	Classic - Distribution	USD	2.07
Sustainable US Multi-Factor Equity	Classic EUR - Distribution	EUR	1.95
Sustainable US Multi-Factor Equity	Privilege - Distribution	USD	1.97
Sustainable US Value Multi-Factor Equity	Classic - Distribution	USD	3.04
Sustainable US Value Multi-Factor Equity	Classic H EUR - Distribution	EUR	2.64
Sustainable US Value Multi-Factor Equity	N - Distribution	USD	2.79
Sustainable US Value Multi-Factor Equity	Privilege H EUR - Distribution	EUR	2.82
Turkey Equity	Classic - Distribution	EUR	1.93
Turkey Equity	Privilege - Distribution	EUR	1.10
US Growth	Classic - Distribution	USD	0.62
US Growth	Classic H EUR - Distribution	EUR	2.08
US Growth	Privilege - Distribution	USD	1.43
US Growth	Privilege H EUR - Distribution	EUR	1.25
US High Yield Bond	Classic - Distribution	USD	6.77
US Mid Cap	Classic - Distribution	USD	3.23
US Small Cap	Classic - Distribution	USD	2.77
US Small Cap	Classic EUR - Distribution	EUR	2.60

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Sub-fund	Class	Currency	Dividend
US Small Cap	Privilege - Distribution	USD	2.41
USD Money Market	Classic - Distribution	USD	1.83
USD Short Duration Bond	Classic - Distribution	USD	4.25
USD Short Duration Bond	Privilege - Distribution	USD	4.42

Note 9 - Share currencies

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

Note 10 - Exchange rates

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

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

Note 11 - Futures contracts

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

Emerging Bond

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

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

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Notes to the financial statements at 30/06/2023

Emerging Bond Opportunities

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

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

Enhanced Bond 6M

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

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

Environmental Absolute Return Thematic Equity (EARTH)

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Euro Bond

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

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

Euro Bond Opportunities

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

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

Euro Corporate Bond

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

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

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Notes to the financial statements at 30/06/2023

Euro Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	P	EURO BUXL 30Y BONDS	07/09/2023	698 000	9 900
EUR	35	S	EURO-BOBL FUTURE	07/09/2023	4 049 850	58 450
EUR	29	S	EURO-BTP FUTURE	07/09/2023	3 367 190	(290)
EUR	90	P	EURO-BUND FUTURE	07/09/2023	12 036 600	(126 010)
EUR	156	P	EURO-SCHATZ FUTURE	07/09/2023	16 356 600	(139 620)
					Total:	(197 570)

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 443 566.

Euro Corporate Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1	P	EURO-BUND FUTURE	07/09/2023	133 740	540
					Total:	540

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 0.

Euro Defensive Equity

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

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

Euro Flexible Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	180	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	23 112 000	(286 200)
EUR	427	S	EURO-BOBL FUTURE	07/09/2023	49 408 170	338 050
EUR	393	S	EURO-BTP FUTURE	07/09/2023	45 631 230	(1 005 740)
EUR	118	S	EURO-BUND FUTURE	07/09/2023	15 781 320	113 340
EUR	191	S	EURO-SCHATZ FUTURE	07/09/2023	20 026 350	106 005
EUR	452	P	SHORT TERM EURO BTP FUTURES	07/09/2023	47 301 800	(483 640)
USD	311	S	US 2YR NOTE FUTURE (CBT)	29/09/2023	57 965 084	574 381

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	356	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	34 945 348	500 258
GBP	180	S	LONG GILT FUTURE (LIFFE)	27/09/2023	19 989 512	(53 755)
Total:						(197 301)

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

Euro Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2	S	EURO BUXL 30Y BONDS	07/09/2023	279 200	(14 641)
EUR	103	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	13 225 200	(163 770)
EUR	258	P	EURO-BOBL FUTURE	07/09/2023	29 853 180	(134 180)
EUR	70	P	EURO-BTP FUTURE	07/09/2023	8 127 700	269 500
EUR	770	S	EURO-BUND FUTURE	07/09/2023	102 979 800	(759 061)
EUR	1 616	P	EURO-SCHATZ FUTURE	07/09/2023	169 437 600	(154 147)
GBP	250	P	LONG GILT FUTURE (LIFFE)	27/09/2023	27 763 212	(21 569)
Total:						(977 868)

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

Euro High Yield Bond

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

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

Euro Inflation-Linked Bond

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

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

BNP PARIBAS FUNDS

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Euro Medium Term Bond

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

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

Euro Short Term Corporate Bond Opportunities

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

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

Europe Convertible

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

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

Flexible Global Credit

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global Absolute Return Multi-Factor Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
GBP	1	S	LONG GILT FUTURE (LIFFE)	27/09/2023	111 053	746
AUD	3	P	AUST 10 YR BONDS FUTURE	15/09/2023	211 016	(1 977)
CAD	1	S	CAN 10YR BOND FUTURE	20/09/2023	84 872	42
					Total:	(1 189)

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 14 223.

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	38	S	EURO BUXL 30Y BONDS	07/09/2023	5 304 800	(76 660)
EUR	28	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/09/2023	3 595 200	(32 200)
EUR	198	S	EURO-BOBL FUTURE	07/09/2023	22 910 580	111 520
EUR	15	P	EURO-BTP FUTURE	07/09/2023	1 741 650	150
EUR	74	S	EURO-BUND FUTURE	07/09/2023	9 896 760	25 540
EUR	45	P	EURO-SCHATZ FUTURE	07/09/2023	4 718 250	(40 275)
USD	40	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	4 342 346	30 205
USD	76	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	9 489 115	103 517
USD	58	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	5 968 292	80 789
USD	41	P	US LONG BOND FUTURE (CBT)	20/09/2023	4 769 162	(4 612)
USD	68	P	US 2YR NOTE FUTURE (CBT)	29/09/2023	12 674 038	(138 326)
USD	100	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	9 816 109	156 551
GBP	53	P	LONG GILT FUTURE (LIFFE)	27/09/2023	5 885 801	(1 235)
JPY	134	S	JPN 10Y BOND (TSE)	12/09/2023	126 234 957	(398 113)
AUD	314	P	AUST 10 YR BONDS FUTURE	15/09/2023	22 906 405	(99 524)
AUD	64	P	AUST 3 YR BONDS	15/09/2023	4 238 891	(20 418)
CAD	247	S	CAN 10YR BOND FUTURE	20/09/2023	20 963 434	117 448
					Total:	(185 643)

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

BNP PARIBAS FUNDS

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Global Convertible

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

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

Global Enhanced Bond 36M

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

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

Global Inflation-Linked Bond

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

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

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Notes to the financial statements at 30/06/2023

Green Bond

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

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

Multi-Asset Thematic

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

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

Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 250	S	EURO STOXX 50 - FUTURE	15/09/2023	55 337 500	(1 157 040)
					Total:	(1 157 040)

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 157 040.

Social Bond

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable Enhanced Bond 12M

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

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

Sustainable Euro Bond

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

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

Sustainable Euro Corporate Bond

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

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

Sustainable Euro Multi-Factor Corporate Bond

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable Euro Multi-Factor Equity

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

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

Sustainable Europe Multi-Factor Equity

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

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

Sustainable Global Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	1	P	EURO BUXL 30Y BONDS	07/09/2023	152 304	2 160
EUR	40	S	EURO-BOBL FUTURE	07/09/2023	5 049 586	26 620
EUR	19	S	EURO-BTP FUTURE	07/09/2023	2 406 845	(196)
EUR	30	P	EURO-BUND FUTURE	07/09/2023	4 377 312	37 312
EUR	4	P	EURO-SCHATZ FUTURE	07/09/2023	457 566	(3 906)
USD	369	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	43 703 438	573 472
USD	32	P	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	4 359 000	21 250
USD	131	P	US LONG BOND FUTURE (CBT)	20/09/2023	16 624 719	(59 211)
USD	122	P	US 2YR NOTE FUTURE (CBT)	29/09/2023	24 807 938	(320 297)
USD	43	S	US 5YR NOTE FUTURE (CBT)	29/09/2023	4 605 031	2 016
					Total:	279 220

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

Sustainable Global Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	22	S	EURO-BOBL FUTURE	07/09/2023	2 777 272	18 568
EUR	5	S	EURO-BUND FUTURE	07/09/2023	729 552	2 640
EUR	11	S	EURO-SCHATZ FUTURE	07/09/2023	1 258 305	8 281
USD	4	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	473 750	(7 297)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	6	S	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	817 313	(8 625)
USD	13	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	1 459 453	19 734
USD	10	P	US LONG BOND FUTURE (CBT)	20/09/2023	1 269 063	5 313
USD	5	P	US 2YR NOTE FUTURE (CBT)	29/09/2023	1 016 719	(12 656)
USD	3	P	US 5YR NOTE FUTURE (CBT)	29/09/2023	321 281	(3 398)
GBP	16	P	LONG GILT FUTURE (LIFFE)	27/09/2023	1 938 538	(407)
JPY	4	P	10 YR MINI JGB FUTURE (SGX)	11/09/2023	410 918	1 079
AUD	2	P	AUST 10 YR BONDS FUTURE	15/09/2023	158 727	(1 401)
CAD	20	P	CAN 10YR BOND FUTURE	20/09/2023	1 851 912	(10 731)
					Total:	11 100

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

Sustainable Global Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	21	P	S&P 500 E-MINI FUTURE	15/09/2023	4 712 663	105 262
					Total:	105 262

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 208 583.

Sustainable Global Multi-Factor High Yield Bond

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable Japan Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in JPY)	Net unrealised gain/(loss) (in JPY)
JPY	10	P	TOPIX INDX FUTURE	08/09/2023	228 800 000	9 000 000
					Total:	9 000 000

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to JPY (300 000).

Sustainable Multi-Asset Balanced

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

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

Sustainable Multi-Asset Flexible

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable Multi-Asset Growth

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	85	S	EURO-BUND FUTURE	07/09/2023	11 367 900	(71 171)
GBP	81	P	LONG GILT FUTURE (LIFFE)	27/09/2023	8 995 281	50 283
					Total:	(20 888)

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 906 061.

Sustainable Multi-Asset Stability

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	5	P	EURO BUXL 30Y BONDS	07/09/2023	698 000	20 000
EUR	297	S	EURO-BOBL FUTURE	07/09/2023	34 365 870	151 470
EUR	238	S	EURO-BUND FUTURE	07/09/2023	31 830 120	(99 400)
EUR	565	P	EURO-SCHATZ FUTURE	07/09/2023	59 240 250	(174 140)
GBP	127	P	LONG GILT FUTURE (LIFFE)	27/09/2023	14 103 711	78 844
					Total:	(23 226)

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to EUR 2 110 948.

Sustainable US Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	16	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	20/09/2023	1 895 000	(4 578)
USD	44	S	ULTRA LONG TERM US TREASURY BOND FUTURE	20/09/2023	5 993 625	(65 376)
USD	103	S	US 10YR NOTE FUTURE (CBT)	20/09/2023	11 563 359	138 141
USD	108	P	US LONG BOND FUTURE (CBT)	20/09/2023	13 705 875	58 000
USD	8	P	US 2YR NOTE FUTURE (CBT)	29/09/2023	1 626 750	(12 312)
USD	48	P	US 5YR NOTE FUTURE (CBT)	29/09/2023	5 140 500	(74 000)
					Total:	39 875

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to USD 254 997.

Sustainable US Multi-Factor Equity

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable US Value Multi-Factor Equity

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

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

Target Risk Balanced

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

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

USD Short Duration Bond

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

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

Brokers for Futures contracts:

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Note 12 - Forward foreign exchange contracts

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

Aqua

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

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

Asia Tech Innovators

Currency	Purchase amount	Currency	Sale amount
CZK	763 610	CZK	381 880
SGD	29 350	SGD	15 020
USD	28 505	USD	56 655
		Net unrealised loss (in USD)	(54)

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

China Equity

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

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

Climate Impact

Currency	Purchase amount	Currency	Sale amount
AUD	2 852 620	AUD	3 792 050
CHF	318 300	CAD	1 866 100
CNH	1 131 910	CHF	159 410
EUR	50 682 955	CNH	567 220
GBP	16 176 670	DKK	29 243 800
HKD	19 650	EUR	1 268 496
SGD	3 134 340	GBP	12 280 020
USD	13 989 701	HKD	12 617 000
		JPY	333 850 000
		KRW	377 656 300
		NOK	5 684 400
		SEK	9 531 400
		SGD	1 564 470

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
		TWD	77 983 500
		USD	58 811 217
		Net unrealised gain (in EUR)	967 410

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

Consumer Innovators

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

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

Disruptive Technology

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

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

Ecosystem Restoration

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

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

Emerging Bond

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	4 845 300	AUD	2 406 490
BRL	26 677 465	BRL	60 255 000
CLP	535 948 000	CNH	420 880
CNH	848 900	EUR	24 984 759
COP	15 475 000 000	HKD	15 701 220
CZK	37 858 322	HUF	535 000 000
EUR	54 662 220	IDR	69 170 375 288
HKD	31 671 150	MXN	57 932 179
HUF	547 469 389	PEN	11 454 000
IDR	76 260 880 721	RON	22 723 770
INR	203 575 000	RUB	293 675 298
MXN	82 090 825	SGD	100 010
PEN	2 162 000	THB	31 586 000
PLN	5 572 000	TRY	6 942 000
RON	7 218 000	USD	107 003 104
RUB	162 461 250	ZAR	88 858 486
SGD	200 380		
THB	156 704 000		
USD	69 600 429		
ZAR	116 215 688		
Net unrealised gain (in USD)			996 453

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

Emerging Multi-Asset Income

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

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

Energy Transition

Currency	Purchase amount	Currency	Sale amount
CAD	9 951 000	AUD	89 858 000
CNH	155 356 720	BRL	61 040 000
DKK	120 035 000	CAD	40 057 000
EUR	2 726 642 370	CHF	40 960 000
GBP	26 270	CNH	1 140 624 100
HKD	141 405 310	DKK	418 264 000
SGD	27 484 030	EUR	884 261 211
USD	880 168 631	GBP	300 500
		HKD	1 120 135 380

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
		NOK	444 663 000
		SEK	32 416 000
		SGD	14 258 310
		USD	2 412 064 882
Net unrealised loss (in EUR)			(548 213)

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

Environmental Absolute Return Thematic Equity (EARTH)

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

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

Euro Bond Opportunities

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

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

Euro Corporate Bond

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

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

Euro Equity

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Euro High Yield Bond

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

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

Euro High Yield Short Duration Bond

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

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

Euro Inflation-Linked Bond

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

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

Europe Convertible

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

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

Europe Growth

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

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

Europe Small Cap

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

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

Flexible Global Credit

Currency	Purchase amount	Currency	Sale amount
AUD	310 000	AUD	450 000
EUR	8 551 374	CAD	396 000
USD	463 000	CHF	91 500
		EUR	612 612
		GBP	58 000

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
		HKD	790 000
		JPY	37 000 000
		NOK	260 000
		NZD	82 000
		SEK	40 000
		SGD	66 000
		USD	8 088 000
		Net unrealised loss (in EUR)	(4 414)

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

Global Absolute Return Multi-Factor Bond

Currency	Purchase amount	Currency	Sale amount
EUR	134 212	AUD	55 000
USD	10 000	CAD	22 000
		EUR	9 139
		GBP	44 000
		USD	37 000
		Net unrealised gain (in EUR)	395

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

Global Bond Opportunities

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global Convertible

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

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

Global Enhanced Bond 36M

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

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

Global Environment

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global High Yield Bond

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

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

Global Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
AUD	3 139 289	AUD	14 541 335
CAD	2 998 773	CAD	15 579 937
CHF	2 657 926	CHF	2 553 527
EUR	458 382 530	DKK	3 460 971
GBP	13 658 420	EUR	437 304 280
JPY	582 461 564	GBP	117 333 624
MXN	26 344 514	JPY	2 153 061 644
NZD	1 151 000	NZD	4 667 435
SEK	667 868	SEK	27 887 651
SGD	571 296 880	USD	502 397 026
USD	213 051 610		
Net unrealised loss (in EUR)			(6 085 183)

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

Green Bond

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

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

Green Tigers

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Health Care Innovators

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

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

Inclusive Growth

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

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

Japan Equity

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

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

Japan Small Cap

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

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

Local Emerging Bond

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
USD	42 637 252		
ZAR	74 303 798		
Net unrealised gain (in USD)			1 159 200

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

Multi-Asset Thematic

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

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

Nordic Small Cap

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

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

RMB Bond

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

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

Russia Equity (NAV suspended)

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

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

SMaRT Food

Currency	Purchase amount	Currency	Sale amount
CHF	102 380 130	AUD	6 213 800
EUR	268 096 696	CAD	3 141 900
GBP	49 313 500	CHF	60 405 490
NOK	13 104 700	DKK	15 708 600
USD	195 948 023	EUR	343 611 765
		GBP	28 133 620

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
		HKD	16 195 400
		INR	186 670 500
		JPY	371 855 500
		KRW	1 515 375 500
		NOK	110 455 500
		PHP	83 205 300
		USD	160 660 420
Net unrealised loss (in EUR)			(711 733)

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

Social Bond

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

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

Sustainable Asia ex-Japan Equity

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

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

Sustainable Asian Cities Bond

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

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

Sustainable Enhanced Bond 12M

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

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

Sustainable Euro Bond

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable Euro Corporate Bond

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

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

Sustainable Euro Multi-Factor Corporate Bond

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

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

Sustainable Europe Dividend

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

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

Sustainable Europe Value

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

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

Sustainable Global Corporate Bond

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

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

Sustainable Global Equity

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

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

Sustainable Global Low Vol Equity

Currency	Purchase amount	Currency	Sale amount
AUD	857 500	AUD	3 476 900
CAD	10 200	CAD	9 744 100
CNH	203 550	CHF	551 600
CZK	20 648 752	CNH	101 800

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
EUR	25 147 902	CZK	638 332
HKD	38 890	EUR	1 269 017
JPY	50 627 500	GBP	1 030 100
USD	474 826	HKD	1 803 120
		JPY	495 277 800
		NOK	794 100
		SEK	4 381 700
		SGD	1 560 100
		USD	11 076 905
		Net unrealised gain (in EUR)	396 240

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

Sustainable Global Multi-Factor Corporate Bond

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

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

Sustainable Global Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	15 788 000	EUR	8 013 830
USD	8 694 432	USD	17 031 281
		Net unrealised gain (in USD)	160 857

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

Sustainable Global Multi-Factor High Yield Bond

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

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

Sustainable Multi-Asset Balanced

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

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

Sustainable Multi-Asset Flexible

Currency	Purchase amount	Currency	Sale amount
CHF	797 912	CHF	795 072
EUR	6 734 337	CNY	6 661 400
JPY	118 810 188	EUR	7 229 961
USD	6 117 400	HKD	25 184 300

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Purchase amount	Currency	Sale amount
		JPY	126 029 865
		KRW	852 375 200
		TWD	24 590 300
		Net unrealised loss (in EUR)	(39 029)

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

Sustainable Multi-Asset Growth

Currency	Purchase amount	Currency	Sale amount
AUD	18 240	AUD	9 180
CAD	18 530	CAD	9 320
CHF	4 795 288	CHF	4 890 269
EUR	90 165	EUR	6 093 048
HKD	18 330	HKD	9 220
JPY	771 395 000	JPY	771 395 000
NOK	69 169 000	SGD	77 090
SGD	153 460	USD	26 720
USD	53 230		
		Net unrealised loss (in EUR)	(95 339)

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

Sustainable Multi-Asset Stability

Currency	Purchase amount	Currency	Sale amount
CHF	8 330 732	CHF	8 495 741
JPY	1 340 125 000	EUR	9 308 727
NOK	108 900 000	JPY	1 340 125 000
		Net unrealised loss (in EUR)	(163 662)

As at 30 June 2023, the latest maturity of all outstanding contracts is 20 July 2023.

Sustainable US Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	123 794 540	EUR	31 056 020
USD	33 683 359	USD	133 003 800
		Net unrealised gain (in USD)	1 944 405

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

Sustainable US Multi-Factor Equity

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

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

Sustainable US Value Multi-Factor Equity

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Target Risk Balanced

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

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

US Growth

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

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

US High Yield Bond

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

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

US Mid Cap

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

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

US Small Cap

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

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

USD Short Duration Bond

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

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

Counterparties to Forward foreign exchange contracts:

Bank of America Securities Europe
 Barclays Bank Ireland Plc
 BNP Paribas Paris
 BNP Paribas Securities Services Luxembourg
 Citigroup Global Market
 Deutsche Bank
 Goldman Sachs International
 Goldman Sachs International London

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Bank of America Securities Europe
 HSBC France
 JP Morgan
 JP Morgan Chase Bank
 Morgan Stanley Bank AG
 Morgan Stanley Europe
 Royal Bank of Canada
 Société Générale
 State Street Boston FX

Note 13 - Swaps

Credit Default Swaps

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

Emerging Bond

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
25 000 000	USD	20/12/2027	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
24 400 000	USD	20/12/2027	1.000%	UNITED MEXICAN 4.15% 17-28/03/2027
			Net unrealised loss (in USD)	(14 560 553)

Emerging Bond Opportunities

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Enhanced Bond 6M

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

Euro Bond Opportunities

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

Euro Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 000 000	EUR	20/06/2028	ITRX XOVER CDSI S39 5Y CORP 20/06/2028	5.000%
			Net unrealised gain (in EUR)	282 315

Euro Flexible Bond

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

Euro High Yield Bond

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Euro High Yield Short Duration Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	EUR	20/06/2028	1.000%	UNIBAIL-RODAMCO 1.375% 16-09/03/2026
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/06/2028
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/06/2028
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI S39 5Y CORP 20/06/2028
5 000 000	EUR	20/06/2028	5.000%	ITRX XOVER CDSI S39 5Y CORP 20/06/2028
			Net unrealised loss (in EUR)	(643 961)

Euro Short Term Corporate Bond Opportunities

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

Global Bond Opportunities

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

Global Enhanced Bond 36M

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

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

Global High Yield Bond

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

Sustainable Enhanced Bond 12M

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

Sustainable Euro Multi-Factor Corporate Bond

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

Sustainable Global Multi-Factor Corporate Bond

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable Global Multi-Factor High Yield Bond

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

Sustainable US Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	USD	20/06/2028	CDX IG CDSI S40 5Y Corp 20/06/2028	1.000%
2 000 000	USD	20/06/2028	CDX IG CDSI S40 5Y Corp 20/06/2028	1.000%
20 000 000	USD	20/06/2028	CDX IG CDSI S40 5Y Corp 20/06/2028	1.000%
33 600 000	USD	20/06/2028	CDX IG CDSI S40 5Y Corp 20/06/2028	1.000%
			Net unrealised gain (in USD)	804 351

US High Yield Bond

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

Interest Rate Swaps

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

Emerging Bond Opportunities

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Euro Bond Opportunities

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

Euro Corporate Green Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	EUR	20/06/2025	EURIBOR 6M	3.597%
3 000 000	EUR	16/05/2025	EURIBOR 6M	3.295%
2 000 000	EUR	19/09/2025	EURIBOR 6M	3.320%
3 000 000	EUR	23/01/2026	EURIBOR 6M	3.472%
3 000 000	EUR	23/01/2026	EURIBOR 6M	3.471%
3 500 000	EUR	27/03/2026	EURIBOR 6M	3.360%
2 000 000	EUR	29/05/2026	EURIBOR 6M	3.405%
			Net unrealised loss (in EUR)	(138 672)

Euro Inflation-Linked Bond

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

Euro Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	22/04/2024	3.612%	EURO SHORT-TERM RATE
24 000 000	EUR	22/04/2024	3.606%	EURO SHORT-TERM RATE
9 500 000	EUR	23/05/2024	3.619%	EURO SHORT-TERM RATE
14 000 000	EUR	24/06/2024	3.835%	EURO SHORT-TERM RATE
9 500 000	EUR	24/06/2024	3.828%	EURO SHORT-TERM RATE
6 700 000	EUR	30/05/2024	3.631%	EURO SHORT-TERM RATE
10 000 000	EUR	11/04/2024	3.389%	EURO SHORT-TERM RATE
30 000 000	EUR	18/07/2023	0.762%	EURO SHORT-TERM RATE
20 000 000	EUR	25/07/2023	0.819%	EURO SHORT-TERM RATE
25 000 000	EUR	29/09/2023	2.350%	EURO SHORT-TERM RATE
25 000 000	EUR	04/10/2023	2.221%	EURO SHORT-TERM RATE
10 000 000	EUR	05/10/2023	2.137%	EURO SHORT-TERM RATE
10 000 000	EUR	05/10/2023	3.435%	EURO SHORT-TERM RATE
15 000 000	EUR	05/10/2023	2.081%	EURO SHORT-TERM RATE
20 000 000	EUR	10/10/2023	2.375%	EURO SHORT-TERM RATE
15 000 000	EUR	16/10/2023	2.415%	EURO SHORT-TERM RATE

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
15 000 000	EUR	17/10/2023	2.431%	EURO SHORT-TERM RATE
5 000 000	EUR	23/10/2023	2.963%	EURO SHORT-TERM RATE
15 000 000	EUR	23/10/2023	2.561%	EURO SHORT-TERM RATE
10 000 000	EUR	25/10/2023	2.479%	EURO SHORT-TERM RATE
11 000 000	EUR	27/10/2023	2.404%	EURO SHORT-TERM RATE
10 000 000	EUR	13/11/2023	2.614%	EURO SHORT-TERM RATE
20 000 000	EUR	23/11/2023	2.590%	EURO SHORT-TERM RATE
20 000 000	EUR	29/11/2023	2.657%	EURO SHORT-TERM RATE
20 000 000	EUR	07/12/2023	2.613%	EURO SHORT-TERM RATE
25 000 000	EUR	08/12/2023	2.583%	EURO SHORT-TERM RATE
12 500 000	EUR	12/12/2023	2.612%	EURO SHORT-TERM RATE
10 000 000	EUR	12/09/2023	3.464%	EURO SHORT-TERM RATE
24 000 000	EUR	07/07/2023	3.236%	EURO SHORT-TERM RATE
9 750 000	EUR	10/07/2023	3.221%	EURO SHORT-TERM RATE
25 000 000	EUR	11/07/2023	2.726%	EURO SHORT-TERM RATE
10 000 000	EUR	17/07/2023	2.758%	EURO SHORT-TERM RATE
8 000 000	EUR	17/07/2023	3.179%	EURO SHORT-TERM RATE
4 000 000	EUR	27/07/2023	3.285%	EURO SHORT-TERM RATE
35 000 000	EUR	27/07/2023	3.285%	EURO SHORT-TERM RATE
22 000 000	EUR	02/08/2023	3.294%	EURO SHORT-TERM RATE
14 500 000	EUR	02/08/2023	3.291%	EURO SHORT-TERM RATE
10 000 000	EUR	03/08/2023	2.941%	EURO SHORT-TERM RATE
4 000 000	EUR	08/08/2023	2.976%	EURO SHORT-TERM RATE
9 750 000	EUR	14/08/2023	3.305%	EURO SHORT-TERM RATE
9 500 000	EUR	22/08/2023	3.477%	EURO SHORT-TERM RATE
10 000 000	EUR	25/08/2023	3.381%	EURO SHORT-TERM RATE
20 000 000	EUR	01/09/2023	3.207%	EURO SHORT-TERM RATE
4 950 000	EUR	01/09/2023	3.414%	EURO SHORT-TERM RATE
4 900 000	EUR	12/10/2023	3.523%	EURO SHORT-TERM RATE
9 750 000	EUR	09/11/2023	3.413%	EURO SHORT-TERM RATE
20 000 000	EUR	03/01/2024	3.083%	EURO SHORT-TERM RATE
10 000 000	EUR	23/01/2024	3.098%	EURO SHORT-TERM RATE
15 000 000	EUR	24/01/2024	3.104%	EURO SHORT-TERM RATE
25 000 000	EUR	29/01/2024	3.097%	EURO SHORT-TERM RATE
10 000 000	EUR	05/02/2024	3.235%	EURO SHORT-TERM RATE
5 000 000	EUR	15/02/2024	3.330%	EURO SHORT-TERM RATE
5 000 000	EUR	23/02/2024	3.604%	EURO SHORT-TERM RATE
7 500 000	EUR	27/02/2024	3.465%	EURO SHORT-TERM RATE
4 500 000	EUR	13/03/2024	3.018%	EURO SHORT-TERM RATE
24 000 000	EUR	28/03/2024	3.271%	EURO SHORT-TERM RATE
10 000 000	EUR	02/04/2024	3.457%	EURO SHORT-TERM RATE

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 000 000	EUR	15/04/2024	3.501%	EURO SHORT-TERM RATE
28 500 000	EUR	30/04/2024	3.553%	EURO SHORT-TERM RATE
14 000 000	EUR	07/05/2024	3.443%	EURO SHORT-TERM RATE
9 500 000	EUR	07/05/2024	3.525%	EURO SHORT-TERM RATE
14 400 000	EUR	13/05/2024	3.474%	EURO SHORT-TERM RATE
12 500 000	EUR	22/05/2024	3.577%	EURO SHORT-TERM RATE
24 000 000	EUR	31/05/2024	3.548%	EURO SHORT-TERM RATE
19 000 000	EUR	31/05/2024	3.548%	EURO SHORT-TERM RATE
10 000 000	EUR	10/06/2024	3.637%	EURO SHORT-TERM RATE
19 000 000	EUR	14/06/2024	3.659%	EURO SHORT-TERM RATE
9 000 000	EUR	18/06/2024	3.753%	EURO SHORT-TERM RATE
9 500 000	EUR	21/06/2024	3.812%	EURO SHORT-TERM RATE
9 500 000	EUR	25/06/2024	3.802%	EURO SHORT-TERM RATE
19 000 000	EUR	25/06/2024	3.801%	EURO SHORT-TERM RATE
24 000 000	EUR	27/06/2024	3.800%	EURO SHORT-TERM RATE
Net unrealised gain (in EUR)				2 350 729

Euro Short Term Corporate Bond Opportunities

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

Flexible Global Credit

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000	CAD	12/04/2033	3.313%	CANADA BANKER ACCEPTANCE 3M
400 000	EUR	12/04/2033	2.807%	EURIBOR 6M
700 000	USD	12/04/2033	3.235%	SOFR RATES AVERAGES
1 000 000	AUD	12/04/2033	AUST BANK BILLS 6M	4.225%
600 000	GBP	12/04/2033	Sonia Sterling Interbank Average Rate	3.419%
400 000	CAD	11/04/2033	3.364%	CANADA BANKER ACCEPTANCE 3M
Net unrealised loss (in EUR)				(20 986)

Global Absolute Return Multi-Factor Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	GBP	12/04/2033	Sonia Sterling Interbank Average Rate	4.310%
400 000	CAD	12/04/2033	3.313%	CANADA BANKER ACCEPTANCE 3M
900 000	EUR	12/04/2033	2.807%	EURIBOR 6M
1 000 000	GBP	12/04/2033	Sonia Sterling Interbank Average Rate	3.419%
1 400 000	USD	12/04/2033	3.235%	SOFR RATES AVERAGES
2 100 000	AUD	12/04/2033	AUST BANK BILLS 6M	4.225%
800 000	CAD	11/04/2033	3.364%	CANADA BANKER ACCEPTANCE 3M
Net unrealised loss (in EUR)				(25 873)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 700 000	USD	20/06/2028	SOFR RATES AVERAGES	3.790%
4 900 000	USD	23/05/2028	SOFR RATES AVERAGES	3.560%
29 400 000	USD	23/05/2028	SOFR RATES AVERAGES	3.543%
19 600 000	USD	26/06/2028	SOFR RATES AVERAGES	3.785%
87 100 000	GBP	11/04/2025	Sonia Sterling Interbank Average Rate	4.202%
11 900 000	GBP	23/05/2025	Sonia Sterling Interbank Average Rate	4.744%
30 100 000	USD	28/06/2029	SOFR RATES AVERAGES	3.460%
16 200 000	USD	28/06/2034	3.363%	SOFR RATES AVERAGES
			Net unrealised loss (in EUR)	(4 103 834)

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 600 000	USD	20/06/2028	SOFR RATES AVERAGES	3.790%
6 000 000	USD	23/05/2028	SOFR RATES AVERAGES	3.543%
7 600 000	USD	26/06/2028	SOFR RATES AVERAGES	3.785%
16 200 000	GBP	11/04/2025	Sonia Sterling Interbank Average Rate	4.202%
11 800 000	USD	28/06/2029	SOFR RATES AVERAGES	3.460%
6 300 000	USD	28/06/2034	3.363%	SOFR RATES AVERAGES
7 200 000	USD	14/06/2028	SOFR RATES AVERAGES	3.666%
21 100 000	GBP	12/06/2025	Sonia Sterling Interbank Average Rate	5.231%
			Net unrealised loss (in EUR)	(1 148 977)

Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 620 000	EUR	15/06/2053	0.000%	2.735%
			Net unrealised gain (in EUR)	15 914

Local Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
131 850 000	CZK	21/09/2032	4.681%	IBOR 6M
131 850 000	CZK	21/09/2032	IBOR 6M	4.621%
165 120 000	CZK	30/06/2025	5.620%	IBOR 6M
1033 310 000	HUF	03/07/2028	7.571%	HUNGARIAN BUBOR CURVES 6M
208 490 000	MXN	19/06/2025	9.780%	MXN SWAP (TIIE) 28 DAY
54 650 000	MXN	09/06/2033	MXN SWAP (TIIE) 28 DAY	8.280%
12 280 000	PLN	15/05/2028	5.143%	IBOR 6M
11 550 000	PLN	09/06/2028	5.136%	IBOR 6M
119 180 000	ZAR	30/03/2025	IBOR 3M	7.753%
121 990 000	ZAR	04/04/2025	IBOR 3M	7.912%
130 780 000	ZAR	17/04/2025	IBOR 3M	8.126%
			Net unrealised loss (in USD)	(177 378)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Sustainable Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/06/2025	EURIBOR 6M	3.172%
23 000 000	EUR	25/04/2025	EURIBOR 6M	3.582%
10 000 000	EUR	16/05/2025	EURIBOR 6M	3.135%
30 000 000	EUR	19/09/2025	EURIBOR 6M	3.231%
30 000 000	EUR	28/11/2025	EURIBOR 6M	3.204%
20 000 000	EUR	23/01/2026	EURIBOR 6M	3.390%
25 000 000	EUR	27/03/2026	EURIBOR 6M	3.351%
22 000 000	EUR	22/05/2026	EURIBOR 6M	3.189%
10 000 000	EUR	11/06/2027	EURIBOR 6M	3.227%
10 000 000	EUR	17/12/2027	EURIBOR 6M	3.212%
8 000 000	EUR	28/04/2028	EURIBOR 6M	3.163%
4 000 000	EUR	23/06/2028	EURIBOR 6M	3.270%
			Net unrealised loss (in EUR)	(1 967 074)

USD Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 000 000	USD	20/06/2024	5.240%	FEDERAL FUNDS EFFECTIVE RATE US
9 400 000	USD	20/06/2024	5.251%	FEDERAL FUNDS EFFECTIVE RATE US
12 000 000	USD	04/03/2024	5.392%	FEDERAL FUNDS EFFECTIVE RATE US
15 000 000	USD	13/09/2023	5.417%	FEDERAL FUNDS EFFECTIVE RATE US
4 000 000	USD	11/04/2024	4.760%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	18/07/2023	3.2975	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	10/10/2023	5.073%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	03/07/2023	4.822%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	03/07/2023	3.109%	FEDERAL FUNDS EFFECTIVE RATE US
15 000 000	USD	13/07/2023	3.119%	FEDERAL FUNDS EFFECTIVE RATE US
7 000 000	USD	04/12/2023	0.487%	FEDERAL FUNDS EFFECTIVE RATE US
16 700 000	USD	30/08/2023	5.255%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	11/07/2023	4.936%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	27/07/2023	5.094%	FEDERAL FUNDS EFFECTIVE RATE US

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	USD	03/08/2023	5.110%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	08/08/2023	5.085%	FEDERAL FUNDS EFFECTIVE RATE US
19 500 000	USD	14/08/2023	5.126%	FEDERAL FUNDS EFFECTIVE RATE US
12 000 000	USD	03/01/2024	5.344%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	24/01/2024	4.825%	FEDERAL FUNDS EFFECTIVE RATE US
13 000 000	USD	14/07/2023	4.946%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	24/07/2023	4.808%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	24/07/2023	5.084%	FEDERAL FUNDS EFFECTIVE RATE US
14 500 000	USD	24/07/2023	5.093%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	31/07/2023	4.832%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	31/07/2023	5.069%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	16/08/2023	5.089%	FEDERAL FUNDS EFFECTIVE RATE US
4 900 000	USD	29/08/2023	5.213%	FEDERAL FUNDS EFFECTIVE RATE US
13 500 000	USD	02/10/2023	5.083%	FEDERAL FUNDS EFFECTIVE RATE US
9 000 000	USD	11/10/2023	4.840%	FEDERAL FUNDS EFFECTIVE RATE US
8 000 000	USD	11/10/2023	4.885%	FEDERAL FUNDS EFFECTIVE RATE US
14 500 000	USD	24/11/2023	5.138%	FEDERAL FUNDS EFFECTIVE RATE US
9 700 000	USD	27/12/2023	5.329%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	18/01/2024	4.865%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	07/02/2024	5.052%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	08/02/2024	5.044%	FEDERAL FUNDS EFFECTIVE RATE US
15 000 000	USD	05/03/2024	5.404%	FEDERAL FUNDS EFFECTIVE RATE US

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
18 500 000	USD	26/04/2024	4.728%	FEDERAL FUNDS EFFECTIVE RATE US
6 500 000	USD	03/06/2024	5.082%	FEDERAL FUNDS EFFECTIVE RATE US
6 500 000	USD	04/06/2024	4.994%	FEDERAL FUNDS EFFECTIVE RATE US
			Net unrealised gain (in USD)	418 677

Inflation Swaps

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

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
11 500 000	EUR	15/03/2032	2.545%	HICPXT 0D
11 500 000	EUR	15/03/2042	HICPXT 0D	2.465%
15 000 000	USD	11/03/2032	USCPI 0D	3.100%
15 000 000	USD	11/03/2042	2.833%	USCPI 0D
15 700 000	USD	23/05/2028	2.447%	0.000%
6 400 000	USD	26/06/2028	2.477%	0.000%
			Net unrealised loss (in EUR)	(481 265)

Euro Government Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 986 378	EUR	15/07/2052	0.000%	2.345%
35 101 415	EUR	15/02/2033	2.295%	0.000%
34 555 355	EUR	15/02/2043	0.000%	2.441%
			Net unrealised loss (in EUR)	(1 162 485)

Euro Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
420 000	EUR	15/03/2052	HICPXT 0D	2.540%
420 000	EUR	15/03/2052	HICPXT 0D	2.560%
600 000	USD	17/03/2052	2.763%	USCPI 0D
640 000	USD	29/03/2052	2.690%	USCPI 0D
7 440 000	EUR	15/02/2033	2.310%	0.000%
7 440 000	EUR	15/02/2043	0.000%	2.445%
			Net unrealised loss (in EUR)	(273 622)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
17 100 000	EUR	15/03/2032	2.545%	HICPXT 0D
17 100 000	EUR	15/03/2042	HICPXT 0D	2.465%
22 300 000	USD	11/03/2032	USCPI 0D	3.100%
22 300 000	USD	11/03/2042	2.833%	USCPI 0D
7 000 000	USD	23/05/2028	2.485%	0.000%
42 000 000	USD	23/05/2028	2.447%	0.000%
19 600 000	USD	26/06/2028	2.477%	0.000%
			Net unrealised loss (in EUR)	(656 271)

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	EUR	15/03/2032	2.545%	HICPXT 0D
500 000	EUR	15/03/2042	HICPXT 0D	2.465%
700 000	USD	11/03/2032	USCPI 0D	3.100%
700 000	USD	11/03/2042	2.833%	USCPI 0D
300 000	EUR	15/05/2052	HICPXT 0D	2.660%
420 000	USD	09/05/2052	2.775%	USCPI 0D
8 500 000	USD	23/05/2028	2.447%	0.000%
7 600 000	USD	26/06/2028	2.477%	0.000%
10 300 000	USD	14/06/2028	2.430%	0.000%
			Net unrealised loss (in EUR)	(8 474)

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%
			Net unrealised loss (in EUR)	(586 209)

Sustainable Multi-Asset Flexible

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 220 000	USD	02/06/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
700 000	USD	21/06/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
11 000 000	USD	06/07/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
			Net unrealised loss (in EUR)	(5 873)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Total Return Swaps

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

Emerging Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 557 283	11.16%	GOLDMAN SACHS INTERNATIONAL, UNITED KINGDOM	USD	30/08/2023	0.100%	GOLDMAN SACHS DYNAMIC FX CARRY STRATEGY (GSFXCA19)
768 005	5.51%	BNP PARIBAS SA, FRANCE	USD	28/03/2024	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
					Net unrealised gain (in USD)	292 447

Euro Bond Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
6 300 000	3.64%	BNP PARIBAS SA, FRANCE	EUR	20/09/2023	EURIBOR 3M +SPREAD	Markit iBoxx Euro Corporate Index
					Net unrealised loss (in EUR)	(38 743)

Global Bond Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
20 300 000	5.13%	BNP PARIBAS SA, FRANCE	EUR	20/09/2023	EURIBOR 3M +SPREAD	Markit iBoxx Euro Corporate Index
					Net unrealised loss (in EUR)	(124 838)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global Convertible

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
10 792 159	1.42%	MORGAN STANLEY BANK AG, GERMANY	USD	20/11/2023	USD SOFR AVERAGE +SPREAD	MSCI EMERGING - CHINA NET USD INDEX
10 388 009	1.37%	MORGAN STANLEY BANK AG, GERMANY	USD	20/11/2023	MSCI EMERGING MARKET INDEX	USD SOFR AVERAGE +SPREAD
					Net unrealised loss (in USD)	(755 317)

Global Enhanced Bond 36M

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
7 800 000	6.26%	BNP PARIBAS SA, FRANCE	EUR	20/09/2023	EURIBOR 3M +SPREAD	Markit iBoxx Euro Corporate Index
					Net unrealised loss (in EUR)	(47 967)

Seasons

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
137 617 865	26.69%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	30/06/2027	PERFORMANCE OF BASKET SHARES*	EURIBOR 3M +SPREAD
210 000 000	40.73%	JP MORGAN, GERMANY	EUR	05/06/2029	PERFORMANCE OF BASKET SHARES*	EURIBOR 3M +SPREAD
35 000 000	6.79%	JP MORGAN, GERMANY	EUR	09/10/2023	PERFORMANCE OF BASKET SHARES*	ESTER CAPI (EUR) RI 3M
					Net unrealised loss (in EUR)	(18 246 736)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

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

AIR LIQUIDE SA	DANONE	SANOFI AVENTIS
AMUNDI SA	ENGIE	SIEMENS AG - REG
ASM INTERNATIONAL NV	KERING	SOCIETE GENERALE SA
ASML HOLDING NV	LEGRAND SA	SODEXO SA
ATOS SE	LVMH MOET HENNESSY LOUIS VUI	TOTAL SA
AXA SA	MICHELIN (CGDE)	UNIVERSAL MUSIC GROUP NV
BNP PARIBAS	ORANGE	VALEO SA
CAPGEMINI SE	PERNOD RICARD SA	VEOLIA ENVIRONNEMENT
CARREFOUR SA	PUBLICIS GROUPE	VINCI SA
CREDIT AGRICOLE SA	RANDSTAD HOLDING NV	VIVENDI

Sustainable Multi-Asset Flexible

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	0.26%	BNP PARIBAS SA, FRANCE	USD	06/06/2024	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
					Net unrealised loss (in EUR)	(1 781)

Counterparties to Swaps contracts:

Bank of America Securities Europe, France
 Barclays Bank Ireland Plc, Ireland
 Barclays Bank London, United Kingdom
 BNP Paribas SA, France
 Citigroup Global Market, Germany
 Goldman Sachs International, United Kingdom
 HSBC France, France
 JP Morgan Securities Limited, United Kingdom
 JP Morgan, Germany
 Morgan Stanley Bank AG, Germany
 Société Générale Paris, France

Note that all TRS are settled on a bilateral mode.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Note 14 - Contracts for Difference (CFD)

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

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

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

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
GBP	9 907	S	RIO TINTO PLC	627 932	0
EUR	64 287	S	E.ON SE	819 202	0
USD	6 335	S	TEXAS INSTRUMENTS INC	1 140 427	0
USD	15 962	S	EXXON MOBIL CORP	1 711 925	0
AUD	266 566	S	WHITEHAVEN COAL LTD	1 190 620	0
GBP	282 708	S	BP PLC	1 647 392	0
USD	2 597	S	LG ENERGY SOLUTION	1 089 843	42
EUR	13 000	S	STOXX 600 AUTO EUX(SXAP)	9 088 186	0
EUR	45 095	S	STOXX 600 BANK (SX7P)	7 653 836	0
GBP	45 256	S	BHP GROUP LTD-DI	1 346 336	0
GBP	52 514	S	SHELL PLC	1 563 926	0
USD	3 975	S	DIEBOLD NIXDORF INC	211	0
USD	11 331	S	DOW INC	603 489	0
				Total:	42

Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	6 000 000	P	DELIVERY HERO AG 3.25% 23- 21/02/2030 CV	637 024 187	340 478
EUR	66 483	S	DELIVERY HERO SE	2 930 695	(392 041)
				Total:	(51 563)

Brokers for Contracts for difference:

BNP Paribas Paris
Goldman Sachs International London

Note 15 - Options positions

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

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

Ecosystem Restoration

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	9 100	P	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	440.000	9 100	12 048
EUR	9 100	S	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	394.000	9 100	(650)
						Total:	11 398

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 0 EUR.

Emerging Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	1	S	PUT MSCI EM 18/08/2023 890	18/08/2023	890.000	89 000	(230)
USD	2	P	PUT MSCI EM 18/08/2023 930	18/08/2023	930.000	186 000	970
Total:							740

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 0 USD.

Energy Transition

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	1 144 218	P	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	440.000	1 144 218	1 514 793
EUR	1 144 218	S	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	394.000	1 144 218	(81 685)
Total:							1 433 108

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 0 EUR.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
EUR	21 341	P	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	440.000	23 283	30 823
EUR	21 341	S	PUT EURO STOXX 600 MEDIA OPTIONS 18/08/2023	18/08/2023	394.000	23 283	(1 662)
Total:							29 161

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

Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	5 780 000	P	PUT USD/JPY 30/11/2023 124.5	30/11/2023	124.500	4 306 931	11 306
USD	5 780 000	S	PUT JPY/USD 30/11/2023 117.5	30/11/2023	117.500	4 563 514	(1 796)
USD	384 000	P	PUT USD/CHF 22/12/2023 0.98	22/12/2023	0.980	420 639	6 447
USD	13 700 000	S	PUT JPY/USD 31/10/2023 120	31/10/2023	120.000	11 033 835	(3 416)
USD	13 700 000	P	PUT USD/JPY 31/10/2023 127	31/10/2023	127.000	10 425 670	25 592
USD	3 770 000	S	CALL USD/JPY 06/07/2023 141.75	06/07/2023	141.750	3 388 961	(65 676)
USD	1 880 000	P	CALL JPY/USD 06/07/2023 140	06/07/2023	140.000	1 669 122	52 885
USD	1 910 000	P	CALL JPY/USD 20/07/2023 142	20/07/2023	142.000	1 719 982	33 795
USD	3 820 000	S	CALL USD/JPY 20/07/2023 143.75	20/07/2023	143.750	3 482 358	(39 149)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	11 000 000	P	CALL USD/EUR 10/10/2023 1.1325	10/10/2023	1.133	11 418 423	34 243
EUR	11 000 000	S	CALL EUR/USD 10/10/2023 1.165	10/10/2023	1.165	11 746 104	(3 465)
EUR	10 510 000	P	PUT EUR/NOK 08/09/2023 11.48	08/09/2023	11.480	10 061 762	105 795
EUR	10 510 000	S	PUT NOK/EUR 08/09/2023 11.19	08/09/2023	11.190	10 322 522	(40 705)
EUR	3 490 000	S	PUT NOK/EUR 18/07/2023 11.2	18/07/2023	11.200	3 344 142	(1 131)
EUR	1 750 000	P	PUT EUR/NOK 18/07/2023 11.37	18/07/2023	11.370	1 702 314	2 408
CAD	8 080 000	P	PUT CAD/JPY 05/10/2023 90.75	05/10/2023	90.750	4 650 077	996
CAD	5 471 000	S	PUT JPY/CAD 23/08/2023 90	23/08/2023	90.000	3 296 040	(8)
CAD	5 471 000	P	PUT CAD/JPY 23/08/2023 95	23/08/2023	95.000	3 122 564	333
CHF	5 336 000	S	PUT JPY/CHF 17/07/2023 138	17/07/2023	138.000	4 872 821	0
CHF	5 336 000	P	PUT CHF/JPY 17/07/2023 144	17/07/2023	144.000	4 669 787	0
						Total:	118 454

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

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	75	S	PUT EURO STOXX 50 - OPTION 15/12/23 2500	15/12/2023	2 500.000	1 875 000	(3 000)
EUR	50	P	PUT EURO STOXX 50 - OPTION 15/12/2023 35	15/12/2023	3 500.000	1 750 000	10 300
EUR	270	S	PUT EURO STOXX 50 - OPTION 21/07/2023 21	21/07/2023	2 100.000	5 670 000	(270)
EUR	220	S	PUT EURO STOXX 50 - OPTION 18/08/2023 23	18/08/2023	2 300.000	5 060 000	(220)
EUR	220	P	PUT EURO STOXX 50 - OPTION 18/08/2023 32	18/08/2023	3 200.000	7 040 000	3 300
EUR	270	P	PUT EURO STOXX 50 - OPTION 15/09/2023 31	15/09/2023	3 100.000	8 370 000	7 560
EUR	270	S	PUT EURO STOXX 50 - OPTION 15/09/2023 22	15/09/2023	2 200.000	5 940 000	(1 080)
EUR	50	S	PUT EURO STOXX 50 - OPTION 18/08/2023 21	18/08/2023	2 100.000	1 050 000	(50)
EUR	150	S	PUT EURO STOXX 50 - OPTION 20/10/2023 20	20/10/2023	2 050.000	3 075 000	(1 050)
EUR	235	S	PUT EURO STOXX 50 - OPTION 17/11/2023 23	17/11/2023	2 350.000	5 522 500	(4 935)
EUR	235	P	PUT EURO STOXX 50 - OPTION 17/11/2023 33	17/11/2023	3 300.000	7 755 000	25 850
EUR	220	P	PUT EURO STOXX 50 - OPTION 15/12/2023 33	15/12/2023	3 350.000	7 370 000	34 760
EUR	220	S	PUT EURO STOXX 50 - OPTION 15/12/2023 23	15/12/2023	2 350.000	5 170 000	(6 820)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	325	P	PUT EURO STOXX 50 - OPTION 19/01/2024 35	19/01/2024	3 500.000	11 375 000	85 475
EUR	325	S	PUT EURO STOXX 50 - OPTION 19/01/2024 25	19/01/2024	2 500.000	8 125 000	(17 225)
EUR	55	P	PUT EURO STOXX 50 - OPTION 15/09/2023 36	15/09/2023	3 600.000	1 980 000	4 125
EUR	175	S	PUT EURO STOXX 50 - OPTION 20/10/2023 25	20/10/2023	2 500.000	4 375 000	(3 150)
EUR	175	P	PUT EURO STOXX 50 - OPTION 20/10/2023 35	20/10/2023	3 500.000	6 125 000	19 600
EUR	325	P	PUT EURO STOXX 50 - OPTION 21/06/2024 37	21/06/2024	3 700.000	12 025 000	266 500
EUR	90	S	PUT EURO STOXX 50 - OPTION 17/11/2023 25	17/11/2023	2 500.000	2 250 000	(2 520)
EUR	90	P	PUT EURO STOXX 50 - OPTION 17/11/2023 36	17/11/2023	3 600.000	3 240 000	17 280
EUR	325	S	PUT EURO STOXX 50 - OPTION 16/02/2024 26	16/02/2024	2 600.000	8 450 000	(24 050)
EUR	325	P	PUT EURO STOXX 50 - OPTION 16/02/2024 36	16/02/2024	3 600.000	11 700 000	123 175
EUR	55	S	PUT EURO STOXX 50 - OPTION 18/08/2023 26	18/08/2023	2 600.000	1 430 000	(165)
EUR	55	P	PUT EURO STOXX 50 - OPTION 18/08/2023 36	18/08/2023	3 600.000	1 980 000	1 925
EUR	55	S	PUT EURO STOXX 50 - OPTION 15/12/2023 26	15/12/2023	2 600.000	1 430 000	(2 585)
EUR	80	P	PUT EURO STOXX 50 - OPTION 15/12/2023 36	15/12/2023	3 600.000	2 880 000	19 840
EUR	55	S	PUT EURO STOXX 50 - OPTION 21/07/2023 26	21/07/2023	2 600.000	1 430 000	(55)
EUR	55	P	PUT EURO STOXX 50 - OPTION 21/07/2023 36	21/07/2023	3 600.000	1 980 000	440
EUR	55	S	PUT EURO STOXX 50 - OPTION 15/09/2023 26	15/09/2023	2 600.000	1 430 000	(495)
EUR	350	S	PUT EURO STOXX 50 - OPTION 15/03/2024 25	15/03/2024	2 500.000	8 750 000	(26 950)
EUR	310	P	PUT EURO STOXX 50 - OPTION 15/03/2024 35	15/03/2024	3 500.000	10 850 000	114 390
EUR	40	P	PUT EURO STOXX 50 - OPTION 15/03/2024 36	15/03/2024	3 600.000	1 440 000	17 480
EUR	270	P	PUT EURO STOXX 50 - OPTION 21/07/2023 38	21/07/2023	3 800.000	10 260 000	4 050
EUR	325	S	PUT EURO STOXX 50 - OPTION 19/04/2024 26	19/04/2024	2 650.000	8 612 500	(37 375)
EUR	325	P	PUT EURO STOXX 50 - OPTION 19/04/2024 37	19/04/2024	3 700.000	12 025 000	193 050
EUR	50	P	PUT EURO STOXX 50 - OPTION 18/08/2023 38	18/08/2023	3 800.000	1 900 000	2 950
EUR	150	P	PUT EURO STOXX 50 - OPTION 20/10/2023 38	20/10/2023	3 800.000	5 700 000	31 950

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	3 903	S	CALL EURO STOXX 50 - OPTION 21/07/2023 4	21/07/2023	4 500.000	175 635 000	(390 300)
EUR	320	P	PUT EURO STOXX 50 - OPTION 17/05/2024 37	17/05/2024	3 700.000	11 840 000	226 880
EUR	320	S	PUT EURO STOXX 50 - OPTION 17/05/2024 26	17/05/2024	2 600.000	8 320 000	(43 200)
EUR	325	S	PUT EURO STOXX 50 - OPTION 21/06/2024 26	21/06/2024	2 600.000	8 450 000	(51 675)
Total:							593 710

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

Euro Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	631	S	CALL EURO-BUND FUTURE 21/07/2023 137.5	21/07/2023	137.500	86 762 500	(82 030)
EUR	1 348	S	PUT EURO-BUND FUTURE 21/07/2023 132.5	21/07/2023	132.500	178 610 000	(754 880)
Total:							(836 910)

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

Euro High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	300	P	PUT EURO STOXX 50 - OPTION 21/07/2023 42	21/07/2023	4 200.000	12 600 000	22 800
Total:							22 800

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

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	11 860 000	P	PUT USD/JPY 30/11/2023 124.5	30/11/2023	124.500	10 216 002	23 198
USD	11 860 000	S	PUT JPY/USD 30/11/2023 117.5	30/11/2023	117.500	9 641 608	(3 685)
USD	790 000	P	PUT USD/CHF 22/12/2023 0.98	22/12/2023	0.980	865 378	13 264
USD	18 300 000	S	PUT JPY/USD 30/11/2023 117	30/11/2023	117.000	9 363 888	(4 881)
USD	18 300 000	P	PUT USD/JPY 30/11/2023 124	30/11/2023	124.000	8 837 405	31 903
USD	16 700 000	S	PUT JPY/USD 31/10/2023 120	31/10/2023	120.000	13 865 152	(4 164)
USD	16 700 000	P	PUT USD/JPY 31/10/2023 127	31/10/2023	127.000	14 673 953	31 196
USD	8 710 000	S	CALL USD/JPY 06/07/2023 141.75	06/07/2023	141.750	7 829 669	(151 734)
USD	4 360 000	P	CALL JPY/USD 06/07/2023 140	06/07/2023	140.000	3 870 942	122 647
USD	4 400 000	P	CALL JPY/USD 20/07/2023 142	20/07/2023	142.000	3 962 262	77 853

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	8 800 000	S	CALL USD/JPY 20/07/2023 143.75	20/07/2023	143.750	8 022 186	(90 186)
USD	8	P	CALL US 10YR NOTE FUTURE (CBT) 21/07/2023 1	21/07/2023	115.000	843 263	573
EUR	22 550 000	P	CALL USD/EUR 10/10/2023 1.1325	10/10/2023	1.133	23 407 768	70 198
EUR	22 550 000	S	CALL EUR/USD 10/10/2023 1.165	10/10/2023	1.165	24 079 514	(7 103)
EUR	24 340 000	P	PUT EUR/NOK 08/09/2023 11.48	08/09/2023	11.480	23 301 929	245 007
EUR	24 340 000	S	PUT NOK/EUR 08/09/2023 11.19	08/09/2023	11.190	23 905 822	(94 269)
EUR	8 070 000	S	PUT NOK/EUR 18/07/2023 11.2	18/07/2023	11.200	7 732 729	(2 615)
EUR	4 040 000	P	PUT EUR/NOK 18/07/2023 11.37	18/07/2023	11.370	3 929 914	5 559
CAD	16 640 000	P	PUT CAD/JPY 05/10/2023 90.75	05/10/2023	90.750	9 576 397	2 052
CAD	10 711 000	S	PUT JPY/CAD 23/08/2023 90	23/08/2023	90.000	6 452 913	(15)
CAD	10 711 000	P	PUT CAD/JPY 23/08/2023 95	23/08/2023	95.000	6 113 286	653
CHF	10 964 000	S	PUT JPY/CHF 17/07/2023 138	17/07/2023	138.000	10 012 296	0
CHF	10 964 000	P	PUT CHF/JPY 17/07/2023 144	17/07/2023	144.000	9 595 117	0
						Total:	265 451

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

Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	1 720 000	P	PUT USD/JPY 30/11/2023 124.5	30/11/2023	124.500	1 281 647	3 364
USD	1 720 000	S	PUT JPY/USD 30/11/2023 117.5	30/11/2023	117.500	1 358 001	(534)
USD	115 000	P	PUT USD/CHF 22/12/2023 0.98	22/12/2023	0.980	125 973	1 931
USD	3 300 000	S	PUT JPY/USD 30/11/2023 117	30/11/2023	117.000	2 595 003	(880)
USD	3 300 000	P	PUT USD/JPY 30/11/2023 124	30/11/2023	124.000	2 448 511	5 753
USD	3 200 000	S	PUT JPY/USD 31/10/2023 120	31/10/2023	120.000	2 577 246	(798)
USD	3 200 000	P	PUT USD/JPY 31/10/2023 127	31/10/2023	127.000	2 435 193	5 978
USD	1 140 000	S	CALL USD/JPY 06/07/2023 141.75	06/07/2023	141.750	1 024 779	(19 860)
USD	570 000	P	CALL JPY/USD 06/07/2023 140	06/07/2023	140.000	506 064	16 034
USD	1 370 000	P	CALL JPY/USD 20/07/2023 142	20/07/2023	142.000	1 233 704	24 241
USD	2 750 000	S	CALL USD/JPY 20/07/2023 143.75	20/07/2023	143.750	2 506 933	(28 183)
USD	10	P	CALL US 10YR NOTE FUTURE (CBT) 21/07/2023 1	21/07/2023	115.000	1 054 079	716
EUR	3 320 000	P	CALL USD/EUR 10/10/2023 1.1325	10/10/2023	1.133	3 446 288	10 335

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	3 320 000	S	CALL EUR/USD 10/10/2023 1.165	10/10/2023	1.165	3 545 188	(1 046)
EUR	3 220 000	P	PUT EUR/NOK 08/09/2023 11.48	08/09/2023	11.480	3 082 671	32 413
EUR	3 220 000	S	PUT NOK/EUR 08/09/2023 11.19	08/09/2023	11.190	3 162 561	(12 471)
EUR	2 510 000	S	PUT NOK/EUR 18/07/2023 11.2	18/07/2023	11.200	2 405 099	(813)
EUR	1 260 000	P	PUT EUR/NOK 18/07/2023 11.37	18/07/2023	11.370	1 225 666	1 734
CAD	2 450 000	P	PUT CAD/JPY 05/10/2023 90.75	05/10/2023	90.750	1 409 986	302
CAD	1 660 000	S	PUT JPY/CAD 23/08/2023 90	23/08/2023	90.000	1 515 908	(2)
CAD	1 660 000	P	PUT CAD/JPY 23/08/2023 95	23/08/2023	95.000	1 452 745	101
CHF	1 660 000	S	PUT JPY/CHF 17/07/2023 138	17/07/2023	138.000	1 515 908	0
CHF	1 660 000	P	PUT CHF/JPY 17/07/2023 144	17/07/2023	144.000	1 452 745	0
						Total:	38 315

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

Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	28	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 360	15/09/2023	3 600.000	4 619 615	(8 341)
USD	28	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 380	15/09/2023	3 800.000	4 876 260	13 153
USD	12	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 375	15/09/2023	3 750.000	2 062 328	5 087
USD	28	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 405	15/09/2023	4 050.000	5 197 067	(25 985)
USD	14	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 392	15/09/2023	3 925.000	2 518 332	9 143
USD	7	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 377	15/09/2023	3 775.000	1 211 045	(3 128)
USD	10	P	PUT S&P 500 E-MINI FUTURE 15/12/2023 400	15/12/2023	4 000.000	1 833 181	22 686
USD	56	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 420	15/09/2023	4 200.000	10 779 102	82 768
USD	1	S	PUT NASDAQ 100 STOCK INDEX 18/08/2023 11	18/08/2023	11 900.000	1 090 742	(972)
USD	2	P	PUT NASDAQ 100 STOCK INDEX 18/08/2023 12	18/08/2023	12 500.000	2 291 476	3 245
EUR	40	P	PUT EURO STOXX 50 - OPTION 15/09/2023 38	15/09/2023	3 800.000	1 520 000	4 760
EUR	28	P	PUT EURO STOXX 50 - OPTION 15/12/2023 40	15/12/2023	4 000.000	1 120 000	15 820
						Total:	118 236

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	6 250	S	CALL EURO STOXX 50 - OPTION 18/08/2023 4	18/08/2023	4 600.000	287 500 000	(631 250)
EUR	24 500	P	CALL EUR STX 50 ESG (EUR)P 15/12/2023 15	15/12/2023	159.000	389 550 000	55 737 500
						Total:	55 106 250

As at 30 June 2023, the cash margin balance in relation to futures and/or options amounted to 1 157 040 EUR.

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	104	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 360	15/09/2023	3 600.000	17 158 570	(30 980)
USD	104	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 380	15/09/2023	3 800.000	18 111 824	48 854
USD	48	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 375	15/09/2023	3 750.000	8 249 313	20 348
USD	72	P	PUT S&P 500 E-MINI FUTURE 15/09/2023 392	15/09/2023	3 925.000	12 951 421	47 021
USD	36	S	PUT S&P 500 E-MINI FUTURE 15/09/2023 377	15/09/2023	3 775.000	6 228 231	(16 086)
USD	36	P	PUT S&P 500 E-MINI FUTURE 15/12/2023 400	15/12/2023	4 000.000	6 599 450	81 668
EUR	156	P	PUT EURO STOXX 50 - OPTION 15/09/2023 38	15/09/2023	3 800.000	5 928 000	18 564
EUR	752	P	PUT EURO STOXX 50 - OPTION 15/09/2023 42	15/09/2023	4 200.000	31 584 000	309 824
EUR	100	P	PUT EURO STOXX 50 - OPTION 15/12/2023 40	15/12/2023	4 000.000	4 000 000	56 500
EUR	222	S	PUT EURO STOXX 50 - OPTION 18/08/2023 40	18/08/2023	4 050.000	8 991 000	(28 860)
EUR	444	P	PUT EURO STOXX 50 - OPTION 18/08/2023 42	18/08/2023	4 200.000	18 648 000	108 336
EUR	376	S	PUT EURO STOXX 50 - OPTION 15/09/2023 40	15/09/2023	4 050.000	15 228 000	(92 496)
						Total:	522 693

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

Counterparties to Options:

BNP Paribas, France
 Citigroup Global Market
 Goldman Sachs International London
 JP Morgan
 Morgan Stanley Bank AG

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Swaptions

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

Euro Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
72 000 000	S	EUR	Swaption Call on CDS	0.725%	16/08/2023	ITRX EUR CDSI S39 16/08/2023 0.725
37 000 000	P	GBP	Swaption Put on IRS	4.930%	27/11/2023	3-M GBP-LIBOR 27/11/2023 4.93
17 000 000	S	EUR	Swaption Put on IRS	3.510%	11/09/2023	6-M EURIBOR 11/09/2023 3.51
17 000 000	S	EUR	Swaption Put on IRS	3.470%	06/12/2023	6-M EURIBOR 06/12/2023 3.47
76 000 000	S	GBP	Swaption Put on IRS	5.650%	14/12/2023	SONIA1D 14/12/2023 5.65
37 000 000	S	GBP	Swaption Call on IRS	4.250%	27/11/2023	SONIA1D 27/11/2023 4.25
17 000 000	S	EUR	Swaption Call on IRS	2.910%	11/09/2023	6-M EURIBOR 11/09/2023 2.91
17 000 000	S	EUR	Swaption Call on IRS	2.470%	06/12/2023	6-M EURIBOR 06/12/2023 2.47
72 000 000	S	EUR	Swaption Put on CDS	0.950%	16/08/2023	ITRX EUR CDSI S39 5Y 16/08/2023 0.95
45 600 000	P	EUR	Swaption Put on CDS	4.375%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.375
45 600 000	S	EUR	Swaption Put on CDS	4.625%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.625
45 600 000	S	EUR	Swaption Put on CDS	4.875%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.875
37 500 000	P	EUR	Swaption Put on CDS	4.250%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.25
37 500 000	S	EUR	Swaption Put on CDS	4.375%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.375
37 500 000	S	EUR	Swaption Put on CDS	4.625%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.625
Market value (in EUR)						(1 302 883)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
197 000 000	S	EUR	Swaption Call on CDS	0.725%	16/08/2023	ITRX EUR CDSI S39 16/08/2023 0.725
116 000 000	P	GBP	Swaption Put on IRS	4.930%	27/11/2023	3-M GBP-LIBOR 27/11/2023 4.93
46 000 000	S	EUR	Swaption Put on IRS	3.510%	11/09/2023	6-M EURIBOR 11/09/2023 3.51
46 000 000	S	EUR	Swaption Put on IRS	3.470%	06/12/2023	6-M EURIBOR 06/12/2023 3.47
219 000 000	S	GBP	Swaption Put on IRS	5.650%	14/12/2023	SONIA1D 14/12/2023 5.65
116 000 000	S	GBP	Swaption Call on IRS	4.250%	27/11/2023	SONIA1D 27/11/2023 4.25
46 000 000	S	EUR	Swaption Call on IRS	2.910%	11/09/2023	6-M EURIBOR 11/09/2023 2.91
46 000 000	S	EUR	Swaption Call on IRS	2.470%	06/12/2023	6-M EURIBOR 06/12/2023 2.47
197 000 000	S	EUR	Swaption Put on CDS	0.950%	16/08/2023	ITRX EUR CDSI S39 5Y 16/08/2023 0.95
130 600 000	P	EUR	Swaption Put on CDS	4.375%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.375
130 600 000	S	EUR	Swaption Put on CDS	4.625%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.625
130 600 000	S	EUR	Swaption Put on CDS	4.875%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.875
107 500 000	S	EUR	Swaption Put on CDS	4.625%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.625
107 500 000	P	EUR	Swaption Put on CDS	4.250%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.25
107 500 000	S	EUR	Swaption Put on CDS	4.375%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.375
Market value (in EUR)						(3 669 071)

Global Enhanced Bond 36M

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
36 000 000	S	EUR	Swaption Call on CDS	0.725%	16/08/2023	ITRX EUR CDSI S39 16/08/2023 0.725
11 000 000	S	EUR	Swaption Put on IRS	3.510%	13/09/2023	6-M EURIBOR 13/09/2023 3.51
20 000 000	P	GBP	Swaption Put on IRS	4.930%	27/11/2023	3-M GBP-LIBOR 27/11/2023 4.93
8 500 000	S	EUR	Swaption Put on IRS	3.510%	11/09/2023	6-M EURIBOR 11/09/2023 3.51

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Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
8 500 000	S	EUR	Swaption Put on IRS	3.470%	06/12/2023	6-M EURIBOR 06/12/2023 3.47
38 000 000	S	GBP	Swaption Put on IRS	5.650%	14/12/2023	SONIA1D 14/12/2023 5.65
11 000 000	S	EUR	Swaption Put on IRS	3.470%	13/12/2023	6-M EURIBOR 13/12/2023 3.47
11 000 000	S	EUR	Swaption Call on IRS	2.910%	13/09/2023	6-M EURIBOR 13/09/2023 2.91
20 000 000	S	GBP	Swaption Call on IRS	4.250%	27/11/2023	SONIA1D 27/11/2023 4.25
8 500 000	S	EUR	Swaption Call on IRS	2.910%	11/09/2023	6-M EURIBOR 11/09/2023 2.91
8 500 000	S	EUR	Swaption Call on IRS	2.470%	06/12/2023	6-M EURIBOR 06/12/2023 2.47
11 000 000	S	EUR	Swaption Call on IRS	2.470%	13/12/2023	6-M EURIBOR 13/12/2023 2.47
25 800 000	S	GBP	Swaption Call on IRS	4.250%	13/12/2023	SONIA1D 13/12/2023 4.25
25 800 000	P	GBP	Swaption Call on IRS	4.930%	13/12/2023	SONIA1D 13/12/2023 4.93
36 000 000	S	EUR	Swaption Put on CDS	0.950%	16/08/2023	ITRX EUR CDSI S39 5Y 16/08/2023 0.95
23 000 000	S	EUR	Swaption Put on CDS	4.625%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.625
23 000 000	S	EUR	Swaption Put on CDS	4.875%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.875
23 000 000	P	EUR	Swaption Put on CDS	4.375%	16/08/2023	ITRX XOVER CDSI S39 16/08/2023 4.375
19 000 000	S	EUR	Swaption Put on CDS	4.375%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.375
19 000 000	P	EUR	Swaption Put on CDS	4.250%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.25
19 000 000	S	EUR	Swaption Put on CDS	4.625%	19/07/2023	ITRX XOVER CDSI S39 19/07/2023 4.625
Market value (in EUR)						(795 873)

Counterparties to Swaptions:

Goldman Sachs International London, Germany
 J.P. Morgan AG, Luxembourg
 Morgan Stanley Bank AG, Luxembourg
 Morgan Stanley Bank AG, United Kingdom
 Morgan Stanley International, United Kingdom

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Notes to the financial statements at 30/06/2023

Note 16 - Securities lending

For the period ended 30 June 2023, the securities lending income generated by the Fund is disclosed in the "Statement of Operations and Changes in Net Asset" under "Income on Investments and assets, net" as follows:

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

The only remaining fees attributable to securities lending are:

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

As at 30 June 2023, there is no securities lending in the sub-funds.

Note 17 - Global overview of collateral

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

As at 30 June 2023, the Company pledged the following collaterals in favour of forward exchange contracts traded and swap agreements counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Aqua	EUR	880 000	Cash
China A-Shares	USD	169 164	Cash
China Equity	USD	54 994	Cash
Ecosystem Restoration	EUR	50 000	Cash
Emerging Bond	USD	22 200 794	Cash
Emerging Bond Opportunities	USD	11 714 780	Cash
Energy Transition	EUR	12 930 000	Cash

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Sub-fund	Currency	OTC collateral	Type of collateral
Enhanced Bond 6M	EUR	3 841 721	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	4 339 491	Cash
Euro Bond Opportunities	EUR	10 477 028	Cash
Euro Corporate Bond Opportunities	EUR	835 000	Cash
Euro Corporate Green Bond	EUR	505 007	Cash
Euro Flexible Bond	EUR	1 510 000	Cash
Euro Government Bond	EUR	4 679 232	Cash
Euro High Yield Bond	EUR	1 789 978	Cash
Euro High Yield Short Duration Bond	EUR	1 671 498	Cash
Euro Inflation-Linked Bond	EUR	995 537	Cash
Euro Short Term Corporate Bond Opportunities	EUR	3 797 432	Cash
Flexible Global Credit	EUR	273 666	Cash
Global Absolute Return Multi-Factor Bond	EUR	216 819	Cash
Global Bond Opportunities	EUR	20 822 990	Cash
Global Convertible	USD	791 637	Cash
Global Enhanced Bond 36M	EUR	4 728 957	Cash
Global Environment	EUR	12 490 000	Cash
Global High Yield Bond	EUR	280 000	Cash
Global Inflation-Linked Bond	EUR	9 524 024	Cash
Green Bond	EUR	4 680 000	Cash
Local Emerging Bond	USD	1 523 471	Cash
Multi-Asset Thematic	EUR	1 070 768	Cash
Nordic Small Cap	EUR	270 000	Cash
RMB Bond	USD	14 827	Cash
Seasons	EUR	13 740 000	Cash
SMaRT Food	EUR	1 760 000	Cash
Sustainable Enhanced Bond 12M	EUR	1 950 000	Cash
Sustainable Euro Corporate Bond	EUR	5 993 237	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	120 000	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	114 643	Cash
Sustainable Global Multi-Factor High Yield Bond	USD	351 302	Cash
Sustainable Multi-Asset Balanced	EUR	430 000	Cash
Sustainable Multi-Asset Flexible	EUR	195 000	Cash
Sustainable Multi-Asset Growth	EUR	20 000	Cash
Sustainable Multi-Asset Stability	EUR	20 000	Cash
Sustainable US Multi-Factor Corporate Bond	USD	697 702	Cash
Sustainable US Multi-Factor Equity	USD	2 054 000	Cash

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As at 30 June 2023, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
Climate Impact	EUR	870 000	Cash
Consumer Innovators	EUR	440 000	Cash
Disruptive Technology	EUR	7 170 000	Cash
Emerging Bond	USD	4 550 000	Cash
Emerging Multi-Asset Income	USD	283 660	Cash
Energy Transition	EUR	12 870 000	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	300 000	Cash
Euro Bond Opportunities	EUR	540 000	Cash
Euro Money Market	EUR	2 430 000	Cash
Global Bond Opportunities	EUR	4 060 000	Cash
Global Convertible	USD	10 025 000	Cash
Global Enhanced Bond 36M	EUR	380 000	Cash
Global Environment	EUR	500 000	Cash
Global Inflation-Linked Bond	EUR	5 430 000	Cash
Green Bond	EUR	290 000	Cash
Health Care Innovators	EUR	1 360 000	Cash
Japan Equity	JPY	605 520 768	Cash
Japan Small Cap	JPY	728 517 174	Cash
Local Emerging Bond	USD	1 275 010	Cash
Nordic Small Cap	EUR	170 000	Cash
SMaRT Food	EUR	1 240 000	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	600 000	Cash
Sustainable Europe Value	EUR	1 100 000	Cash
Sustainable Global Corporate Bond	USD	4 253 660	Cash
Sustainable Global Equity	USD	265 852	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	550 000	Cash
Sustainable US Multi-Factor Corporate Bond	USD	2 705 742	Cash
Sustainable US Multi-Factor Equity	USD	2 070 000	Cash
Sustainable US Value Multi-Factor Equity	USD	880 000	Cash
US Growth	USD	3 502 160	Cash
US Small Cap	USD	1 690 000	Cash
USD Money Market	USD	236 000	Cash
USD Short Duration Bond	USD	661 615	Cash

Note 18 - Related party transactions

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

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

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

Note 19 - Change in the composition of the securities portfolio

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

Note 20 - List of Investment managers

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

Sub-fund	Investment managers
Nordic Small Cap	Alfred Berg AS, Sweden BNPP AM UK (FX management)
Europe Emerging Equity	Alfred Berg AS, Sweden sub delegating to BNPP AM UK for the FX management
Russia Equity	Alfred Berg AS, Sweden sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
Asia Tech Innovators	BNPP AM Asia sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
Sustainable Asia ex-Japan Equity	BNPP AM Asia BNPP AM UK (FX management)
Sustainable Multi-Asset Stability	BNPP AM BE Additional Manager(s) SRI pockets: BNPP AM France sub delegating to BNPP AM UK (FX management)
Sustainable Multi-Asset Balanced	BNPP AM BE BNPP AM UK (FX management) Additional Manager(s) SRI pockets: BNPP AM France
Sustainable Multi-Asset Growth	BNPP AM BE BNPP AM UK (FX management)
Brazil Equity	BNPP AM Brazil
Latin America Equity	BNPP AM Brazil sub delegating to BNPP AM UK for the FX management
Enhanced Bond 6M	BNPP AM France BNPP AM UK (FX management)

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Sub-fund	Investment managers
Euro Bond Euro Money Market Sustainable Euro Low Vol Equity Sustainable Euro Multi-Factor Equity Sustainable Japan Multi-Factor Equity USD Money Market	<u>BNPP AM France</u>
Euro Government Bond Euro High Quality Government Bond (liquidated on 23 May 2023) Euro Medium Term Bond Europe High Conviction Bond	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the Cash management
Emerging Multi-Asset Income	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> (inclusive FX and Futures implementation), <u>Alfred Berg AS, Sweden</u> , <u>BNPP AM Asia</u> , <u>BNPP AM Brazil</u> , <u>BNPP AM UK</u> (FX management)
Absolute Return Global Opportunities (merged on 26 January 2023) Euro Corporate Bond Opportunities Euro Corporate Green Bond Euro Short Term Corporate Bond Opportunities Europe Convertible Europe Real Estate Securities Harmony (absorbed on 29 June 2023) Sustainable Europe Value	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX and Cash management
Sustainable Multi-Asset Flexible	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX management <u>BNPP AM UK</u> (FX management)
Multi-Asset Thematic	<u>BNPP AM France</u> subdelegating to <u>BNPP AM UK</u> for the FX and Cash Management <u>BNPP AM UK</u> (FX Management)
Green Bond	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> (inclusive FX and Cash management) <u>BNPP AM UK</u> (FX management)
Euro Corporate Bond Europe Small Cap Europe Small Cap Convertible Global Absolute Return Multi-Factor Bond Inclusive Growth Social Bond Sustainable Euro Corporate Bond Sustainable Europe Dividend Target Risk Balanced	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX and Cash management <u>BNPP AM UK</u> (FX management)
Euro High Yield Bond	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX and Cash management <u>BNPP AM UK</u> (inclusive FX management)
Sustainable Europe Multi-Factor Equity	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX management
Sustainable Global Multi-Factor Equity Sustainable US Value Multi-Factor Equity	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the FX management <u>BNPP AM UK</u> (FX management)
Belgium Equity Seasons	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> for the Cash management
Sustainable Enhanced Bond 12M	<u>BNPP AM France</u> subdelegating to <u>BNPP AM UK</u> for the Cash Management <u>BNPP AM UK</u> (FX Management)
RMB Bond	<u>BNPP AM France</u> sub delegating to <u>BNPP AM UK</u> (inclusive FX management) <u>BNPP AM UK</u> (FX management)
Global Enhanced Bond 36M	<u>BNPP AM UK</u> (inclusive FX and Futures implementation) sub delegating to <u>BNPP AM France</u> sub delegating to <u>BNPP AM USA</u>

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Sub-fund	Investment managers
Sustainable Global Low Vol Equity Sustainable US Multi-Factor Equity	BNPP AM France BNPP AM UK (FX management)
China A-Shares	BNPP AM France sub delegating to BNPP AM Asia
China Equity	BNPP AM France sub delegating to BNPP AM Asia BNPP AM UK (FX management)
Flexible Global Credit	BNPP AM France sub delegating to BNPP AM UK for the Cash management
Global Convertible Sustainable Euro Bond Sustainable Euro Multi-Factor Corporate Bond Sustainable US Multi-Factor Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
Euro Defensive Equity	BNPP AM Nederland making use of the services of BNPP AM France
Ecosystem Restoration Energy Transition Euro High Yield Short Duration Bond Europe Growth Sustainable Global Equity	BNPP AM UK (inclusive FX and Cash management)
Emerging Bond Emerging Bond Opportunities Emerging Markets Climate Solutions Local Emerging Bond Sustainable Asian Cities Bond	BNPP AM UK (inclusive FX, Cash management and Futures Implementation)
Environmental Absolute Return Thematic Equity (EARTH)	BNPP AM UK (inclusive FX and Futures Implementation)
Euro Equity	BNPP AM UK (inclusive FX and Cash management) BNPP AM France
Global Inflation-Linked Bond	BNPP AM UK (inclusive FX management) BNPP AM USA
Global Bond Opportunities	BNPP AM UK (inclusive FX, Cash management and Futures implementation) BNPP AM USA BNPP AM France
Europe Equity	BNPP AM UK BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management
Global High Yield Bond Sustainable Global Corporate Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management BNPP AM France BNPP AM UK (inclusive FX management)
Euro Bond Opportunities	BNPP AM UK (inclusive FX, Cash management and Futures implementation) sub delegating to BNPP AM France sub delegating to BNPP AM USA
USD Short Duration Bond	BNPP AM UK (inclusive FX and Cash management)
Euro Inflation-Linked Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management
Emerging Equity	BNPP AM Asia
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap US Small Cap	BNPP AM USA sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
US High Yield Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (FX management)
Green Tigers	Impax BNPP AM UK (FX management)

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Sub-fund	Investment managers
Aqua Climate Impact Global Environment SMaRT Food	Impax BNPP AM UK (FX management)
Japan Equity	MUKAM BNPP AM UK (FX management)
Japan Small Cap	Sumitomo BNPP AM UK (FX management)
Turkey Equity	TEB sub delegating to BNPP AM UK for the FX management
Sustainable Global Multi-Factor Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management BNPP AM UK (FX Management)
Euro Flexible Bond	BNPP AM France
Sustainable Global Multi-Factor High Yield Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management
Asia High Yield Bond	BNPP AM UK
Global Climate Solutions	BNPP AM UK (inclusive FX management)

Note 21 - Transaction fees

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

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

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

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

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

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

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

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

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

Note 23 - Money Market Funds

On 14 June 2017, The European Parliament and The Council of the European Union released the Regulation 2017/1131 on money market funds (the "MMF Regulation") with effect as of 20 July 2018.

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As at 30 June 2023, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

Note 24 - Recovery of Belgian tax collected in Belgium

The Management Company has introduced recovery requests to Belgian tax authorities so as to safeguard SICAV rights, and so the interest of the shareholders, to benefit from a refund of Belgian tax levied. A potential tax refund is contingent upon the end of court and trial legal proceedings.

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

Note 25 - Transparency of the promotion of environmental or social characteristics and of sustainable investments

The table below disclose the classification SFDR of the sub-funds:

Sub-fund	SFDR Category	Sub-fund	SFDR Category
Aqua	Article 9	Europe Emerging Equity	Article 8
Asia High Yield Bond	Article 8	Europe Equity	Article 8
Asia Tech Innovators	Article 8	Europe Growth	Article 8
Belgium Equity	Article 8	Europe High Conviction Bond	Article 8
Brazil Equity	Article 8	Europe Real Estate Securities	Article 8
China A-Shares	Article 8	Europe Small Cap	Article 8
China Equity	Article 8	Europe Small Cap Convertible	Article 8
Climate Impact	Article 9	Flexible Global Credit	Article 8
Consumer Innovators	Article 8	Global Absolute Return Multi-Factor Bond	Article 8
Disruptive Technology	Article 8	Global Bond Opportunities	Article 8
Ecosystem Restoration	Article 9	Global Climate Solutions	Article 9
Emerging Bond	Article 8	Global Convertible	Article 8
Emerging Bond Opportunities	Article 8	Global Enhanced Bond 36M	Article 8
Emerging Markets Climate Solutions	Article 9	Global Environment	Article 9
Emerging Equity	Article 8	Global High Yield Bond	Article 8
Emerging Multi-Asset Income	Article 8	Global Inflation-Linked Bond	Article 8
Energy Transition	Article 9	Green Bond	Article 9
Enhanced Bond 6M	Article 8	Green Tigers	Article 9
Environmental Absolute Return Thematic Equity (EARTH)	Article 8	Health Care Innovators	Article 8
Euro Bond	Article 8	Inclusive Growth	Article 8
Euro Bond Opportunities	Article 8	India Equity	Article 8
Euro Corporate Bond	Article 8	Japan Equity	Article 8
Euro Corporate Bond Opportunities	Article 8	Japan Small Cap	Article 8
Euro Corporate Green Bond	Article 9	Latin America Equity	Article 8
Euro Defensive Equity	Article 8	Local Emerging Bond	Article 8
Euro Equity	Article 8	Multi-Asset Thematic	Article 8
Euro Flexible Bond	Article 8	Nordic Small Cap	Article 8
Euro Government Bond	Article 8	RMB Bond	Article 8
Euro High Yield Bond	Article 8	Russia Equity	Article 8
Euro High Yield Short Duration Bond	Article 8	Seasons	Article 8
Euro Inflation-Linked Bond	Article 8	SMArT Food	Article 9
Euro Medium Term Bond	Article 8	Social Bond	Article 9
Euro Money Market	Article 8	Sustainable Asia ex-Japan Equity	Article 8
Euro Short Term Corporate Bond Opportunities	Article 8	Sustainable Asian Cities Bond	Article 9
Europe Convertible	Article 8	Sustainable Enhanced Bond 12M	Article 8
		Sustainable Euro Bond	Article 8
		Sustainable Euro Corporate Bond	Article 8

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Sub-fund	SFDR Category	Sub-fund	SFDR Category
Sustainable Euro Low Vol Equity	Article 8	Sustainable Multi-Asset Balanced	Article 8
Sustainable Euro Multi-Factor Corporate Bond	Article 8	Sustainable Multi-Asset Flexible	Article 8
Sustainable Euro Multi-Factor Equity	Article 8	Sustainable Multi-Asset Growth	Article 8
Sustainable Europe Dividend	Article 8	Sustainable Multi-Asset Stability	Article 8
Sustainable Europe Multi-Factor Equity	Article 8	Sustainable US Multi-Factor Corporate Bond	Article 8
Sustainable Europe Value	Article 8	Sustainable US Multi-Factor Equity	Article 8
Sustainable Global Corporate Bond	Article 8	Sustainable US Value Multi-Factor Equity	Article 8
Sustainable Global Equity	Article 8	Target Risk Balanced	Article 8
Sustainable Global Low Vol Equity	Article 8	Turkey Equity	Article 8
Sustainable Global Multi-Factor Corporate Bond	Article 8	US Growth	Article 8
Sustainable Global Multi-Factor Equity	Article 8	US High Yield Bond	Article 8
Sustainable Global Multi-Factor High Yield Bond	Article 8	US Mid Cap	Article 8
Sustainable Japan Multi-Factor Equity	Article 8	USD Short Duration Bond	Article 8
		US Small Cap	Article 8
		USD Money Market	Article 8

Note 26 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)

1. Total Return Swaps

This collateral applies to all OTC activity of the Company and attributed to Total Return Swaps agreements.

Emerging Multi-Asset Income

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	283 660	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	283 660				

Euro Bond Opportunities

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	260 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	EUR	540 000	Less than one day	BNPP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	EUR	1 240 000	Less than one day	N/A	Pooled	N/A
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	640 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	990 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	660 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	4 330 000				

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2023

Global Bond Opportunities

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	960 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	EUR	660 000	Less than one day	BNP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	EUR	3 482 565	Less than one day	N/A	Pooled	N/A
GOLDMAN SACHS INTERNATIONAL	Cash	EUR	1 900 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	EUR	1 670 000	Less than one day	BNP SA	N/A	No
SOCIETE GENERALE	Cash	EUR	3 380 000	Less than one day	N/A	Pooled	N/A
BARCLAYS BANK IRELAND PLC	Cash	EUR	1 730 000	Less than one day	BNP SA	N/A	No
Total (absolute value)		EUR	13 782 565				

Global Convertible

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
J.P. MORGAN AG	Cash	USD	1 000	Less than one day	BNP SA	N/A	No
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	USD	9 740 000	Less than one day	BNP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	USD	791 637	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	USD	284 000	Less than one day	BNP SA	N/A	No
Total (absolute value)		USD	10 816 637				

Global Enhanced Bond 36M

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
J.P. MORGAN AG	Cash	EUR	380 000	Less than one day	BNPP SA	N/A	No
MORGAN STANLEY EUROPE SE	Cash	EUR	610 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	649 397	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	1 639 397				

Seasons

Counterparty Name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
JP MORGAN CHASE BANK	Cash	EUR	13 740 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	13 740 000				

Sustainable Multi-Asset Flexible

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

Notes to the financial statements at 30/06/2023

Data on cost and return

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

2. Securities lending

During the period ended 30 June 2023, the Company entered into securities lending transactions. Those transactions are in the scope of the requirements of the Regulation (EU) 2015/2365 on transparency of Securities Financing Transactions and of Reuse.

As at 30 June 2023, there is no securities lending in the sub-funds.

The Company receives a remuneration on these lending transactions. This remuneration is presented in the statement of operations and changes in net assets in the section entitled "Income on investment and assets, net". A fee amounting to 15% of the interest received is perceived by the Agency (BP2S) and a fee amounting to 15% of the interest is perceived by the Management Company, (BNP Paribas Asset Management) for the services that it provides to the Company in the framework of securities lending contracts.

Guarantee on securities lending

In the framework of lending transactions, the sub-funds of the SICAV receive a guarantee (in the form of bonds issued or guaranteed by a government or by a regional or local government in a member state of the OECD, or issued or guaranteed by local, regional or international branches of supranational institutions or organisations that have a rating of at least AA and/or bonds issued or guaranteed by leading issuers offering adequate liquidity), whose value at the time of concluding the securities lending contract is at least equal to 105% of the total market value of the securities lent.

Data on return and cost

The sub-funds receive a remuneration on these Securities lending contracts. This remuneration is presented in the statement of operations and changes in net assets in the section entitled "Income on investment and assets, net". A fee amounting to 15% of the interest received is perceived by the Agency (BP2S) and a fee amounting to 15% of the interest is perceived by the Management Company, (BNP Paribas Asset Management) for the services that it provides to the SICAV in the framework of securities lending contracts.

Data on reuse of collateral

There were no collateral securities and cash collateral reused during the period ended 30 June 2023.

Note 27 - Eligibility for the "Plan Epargne en Actions" (PEA)

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the Company listed below permanently invest at least 75% of their net assets in shares and rights that are eligible for the PEA and are issued by companies established in France, another Member State of the European Union or in Iceland or Norway and which are subject to corporation tax or an equivalent regime.

- Euro Defensive Equity
- Euro Equity
- Nordic Small Cap
- Seasons
- Sustainable Euro Low Vol Equity
- Sustainable Euro Multi-Factor Equity
- Sustainable Europe Value

Note 28 - Significant event

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

Notes to the financial statements at 30/06/2023

Note 29 - Subsequent event

Liquidation of the sub-fund Europe Emerging Equity as at 3 July 2023.

VIEWPOINT



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world