

# BNP PARIBAS FUNDS SICAV



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



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

The sustainable  
investor for a  
changing world



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# BNP PARIBAS FUNDS

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## Organisation

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### Registered office

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

### Board of Directors

#### Chairman

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

#### Members

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

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

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

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

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

Mr Philippe DITISHEIM, Director, Paris, France

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

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

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

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

### Management Company

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

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

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

Portfolio management is delegated to:

### Effective Investment Manager

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

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

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

# BNP PARIBAS FUNDS

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## Organisation

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

### ***Non-group management entity***

- 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

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

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

### **Depository**

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

### **Auditor**

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

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## Information

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### **Establishment**

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

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

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

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

### **Information to the Shareholders**

#### Net Asset Values and Dividends

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

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

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

#### Financial Year

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

#### Financial Reports

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

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

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

#### Documents for Consultation

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

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

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

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Aqua	Brazil Equity	China Equity	Climate Impact
	<i>Expressed in</i>	EUR	USD	USD	EUR
	Notes				
<b>Statement of net assets</b>					
Assets		<b>3 626 109 112</b>	<b>91 819 356</b>	<b>704 159 011</b>	<b>2 432 674 877</b>
<i>Securities portfolio at cost price</i>		2 805 428 168	100 899 604	804 078 137	2 227 178 193
<i>Unrealised gain/(loss) on securities portfolio</i>		730 574 670	(10 771 105)	(109 334 532)	180 855 769
Securities portfolio at market value	2	3 536 002 838	90 128 499	694 743 605	2 408 033 962
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		63 234 822	508 544	2 368 187	15 842 776
Other assets		26 871 452	1 182 313	7 047 219	8 798 139
Liabilities		<b>33 152 940</b>	<b>332 017</b>	<b>2 271 445</b>	<b>7 766 984</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	563 628	0	47 532	66 322
Other liabilities		32 589 312	332 017	2 223 913	7 700 662
Net asset value		<b>3 592 956 172</b>	<b>91 487 339</b>	<b>701 887 566</b>	<b>2 424 907 893</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>42 904 052</b>	<b>2 306 947</b>	<b>6 846 770</b>	<b>22 155 728</b>
Management fees	3	22 994 119	621 589	4 731 926	23 564 063
Bank interest		10 502	15 639	754	4 188
Interest on swaps	2	0	0	0	0
Other fees	6	5 617 582	142 812	1 099 856	4 389 808
Taxes	7	889 567	25 666	157 458	757 043
Transaction fees	20	648 798	156 799	2 359 599	796 858
Distribution fees	4	850 445	5 415	72 621	147 009
Total expenses		<b>31 011 013</b>	<b>967 920</b>	<b>8 422 214</b>	<b>29 658 969</b>
Net result from investments		<b>11 893 039</b>	<b>1 339 027</b>	<b>(1 575 444)</b>	<b>(7 503 241)</b>
Net realised result on:					
Investments securities	2	121 698 396	912 723	(184 703 747)	73 830 131
Financial instruments	2	116 329	(197 400)	(187 846)	(42 198)
Net realised result		<b>133 707 764</b>	<b>2 054 350</b>	<b>(186 467 037)</b>	<b>66 284 692</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(10 209 305)	(20 936 170)	179 322 872	(35 112 990)
Financial instruments		1 070 230	0	(268 824)	(1 003 985)
Change in net assets due to operations		<b>124 568 689</b>	<b>(18 881 820)</b>	<b>(7 412 989)</b>	<b>30 167 717</b>
Net subscriptions/(redemptions)		<b>(268 357 148)</b>	<b>30 411 941</b>	<b>(128 842 580)</b>	<b>(391 777 478)</b>
Dividends paid	8	<b>(5 319 516)</b>	<b>(129 130)</b>	<b>(342 103)</b>	<b>(1 831 176)</b>
Increase/(Decrease) in net assets during the year/period		<b>(149 107 975)</b>	<b>11 400 991</b>	<b>(136 597 672)</b>	<b>(363 440 937)</b>
Net assets at the beginning of the financial year/period		<b>3 742 064 147</b>	<b>80 086 348</b>	<b>838 485 238</b>	<b>2 788 348 830</b>
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		<b>3 592 956 172</b>	<b>91 487 339</b>	<b>701 887 566</b>	<b>2 424 907 893</b>



# BNP PARIBAS FUNDS

Consumer Innovators	Disruptive Technology	Ecosystem Restoration	Emerging Bond Opportunities	Emerging Equity	Energy Transition
EUR	EUR	EUR	USD	USD	EUR
<b>720 408 737</b>	<b>4 564 583 741</b>	<b>79 071 310</b>	<b>271 227 604</b>	<b>180 741 380</b>	<b>919 162 259</b>
587 902 707	2 785 169 795	81 475 291	291 463 593	137 587 036	1 020 762 225
121 079 098	1 721 561 746	(4 352 467)	(40 580 434)	28 819 785	(132 748 938)
708 981 805	4 506 731 541	77 122 824	250 883 159	166 406 821	888 013 287
0	0	0	0	0	0
0	0	31 485	0	0	1 510 524
6 900 612	46 539 111	1 437 386	7 782 730	11 335 407	15 709 536
4 526 320	11 313 089	479 615	12 561 715	2 999 152	13 928 912
<b>8 327 252</b>	<b>13 018 937</b>	<b>730 809</b>	<b>18 144 429</b>	<b>2 529 504</b>	<b>21 644 256</b>
0	0	0	0	0	0
12 870	1 101 748	0	3 782 329	0	0
8 314 382	11 917 189	730 809	14 362 100	2 529 504	21 644 256
<b>712 081 485</b>	<b>4 551 564 804</b>	<b>78 340 501</b>	<b>253 083 175</b>	<b>178 211 876</b>	<b>897 518 003</b>
<b>3 307 428</b>	<b>8 739 956</b>	<b>512 832</b>	<b>7 430 439</b>	<b>2 467 487</b>	<b>3 220 178</b>
5 513 290	23 416 428	55 276	1 528 434	1 219 579	6 498 067
1 989	36 824	7 709	30 070	15	245 948
0	0	0	331 679	0	0
1 476 788	6 815 005	133 396	330 450	321 666	1 844 939
263 522	1 188 414	271 426	73 794	54 552	1 317 290
88 071	243 467	178 881	3 450	550 150	2 503 918
158 369	630 307	1 565	3 254	12 442	237 573
<b>7 502 029</b>	<b>32 330 445</b>	<b>648 253</b>	<b>2 301 131</b>	<b>2 158 404</b>	<b>12 647 735</b>
<b>(4 194 601)</b>	<b>(23 590 489)</b>	<b>(135 421)</b>	<b>5 129 308</b>	<b>309 083</b>	<b>(9 427 557)</b>
38 939 597	287 780 890	(2 660 630)	(16 329 429)	7 607 905	(662 301 885)
120 006	(4 064 739)	133 282	(4 546 790)	(50 571)	490 196
<b>34 865 002</b>	<b>260 125 662</b>	<b>(2 662 769)</b>	<b>(15 746 911)</b>	<b>7 866 417</b>	<b>(671 239 246)</b>
(29 822 074)	516 564 471	1 156 519	10 534 143	6 956 044	388 447 251
(549 341)	(8 840 576)	(1 210 266)	3 140 500	0	(24 842 692)
<b>4 493 587</b>	<b>767 849 557</b>	<b>(2 716 516)</b>	<b>(2 072 268)</b>	<b>14 822 461</b>	<b>(307 634 687)</b>
<b>(184 020 459)</b>	<b>(156 490 823)</b>	<b>(2 599 961)</b>	<b>(25 549 943)</b>	<b>(18 080 815)</b>	<b>(239 112 842)</b>
<b>(647 480)</b>	<b>(10 927 165)</b>	<b>(24 024)</b>	<b>(7 326 465)</b>	<b>(405 855)</b>	<b>(1 404 131)</b>
<b>(180 174 352)</b>	<b>600 431 569</b>	<b>(5 340 501)</b>	<b>(34 948 676)</b>	<b>(3 664 209)</b>	<b>(548 151 660)</b>
892 255 837	3 951 133 235	83 681 002	288 031 851	181 876 085	1 445 669 663
0	0	0	0	0	0
<b>712 081 485</b>	<b>4 551 564 804</b>	<b>78 340 501</b>	<b>253 083 175</b>	<b>178 211 876</b>	<b>897 518 003</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Euro Equity	Europe Equity	Europe Growth	Europe Small Cap
	<i>Expressed in</i>	EUR	EUR	EUR	EUR
	Notes				
<b>Statement of net assets</b>					
Assets		<b>1 182 304 240</b>	<b>842 405 926</b>	<b>120 954 072</b>	<b>475 113 623</b>
<i>Securities portfolio at cost price</i>		922 935 241	638 302 792	91 980 453	428 994 257
<i>Unrealised gain/(loss) on securities portfolio</i>		254 177 138	199 413 704	28 620 324	39 521 597
Securities portfolio at market value	2	1 177 112 379	837 716 496	120 600 777	468 515 854
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	18 218	47 525
Cash at banks and time deposits		999	108 094	46 034	3 145 525
Other assets		5 190 862	4 581 336	289 043	3 404 719
Liabilities		<b>8 415 801</b>	<b>5 093 748</b>	<b>434 627</b>	<b>3 143 037</b>
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	26 792	0	0	0
Other liabilities		8 389 009	5 093 748	434 627	3 143 037
Net asset value		<b>1 173 888 439</b>	<b>837 312 178</b>	<b>120 519 445</b>	<b>471 970 586</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>28 345 102</b>	<b>15 331 659</b>	<b>1 403 790</b>	<b>9 009 908</b>
Management fees	3	7 969 270	4 309 994	553 188	2 812 877
Bank interest		536	1 316	0	0
Interest on swaps	2	0	0	0	0
Other fees	6	2 207 662	1 345 714	162 854	672 829
Taxes	7	369 870	213 177	34 657	102 785
Transaction fees	20	147 395	144 653	24 721	358 677
Distribution fees	4	186 780	26 308	1 650	25 680
Total expenses		<b>10 881 513</b>	<b>6 041 162</b>	<b>777 070</b>	<b>3 972 848</b>
Net result from investments		<b>17 463 589</b>	<b>9 290 497</b>	<b>626 720</b>	<b>5 037 060</b>
Net realised result on:					
Investments securities	2	73 423 209	30 265 386	2 628 576	13 717 845
Financial instruments	2	(39 296)	(18 972)	11 027	(20 887)
Net realised result		<b>90 847 502</b>	<b>39 536 911</b>	<b>3 266 323</b>	<b>18 734 018</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(29 410 681)	15 411 737	3 773 488	3 414 074
Financial instruments		42 327	0	28 633	82 185
Change in net assets due to operations		<b>61 479 148</b>	<b>54 948 648</b>	<b>7 068 444</b>	<b>22 230 277</b>
Net subscriptions/(redemptions)		<b>(327 754 826)</b>	<b>(114 099 082)</b>	<b>(4 714 017)</b>	<b>(7 074 999)</b>
Dividends paid	8	<b>(1 713 623)</b>	<b>(2 850 492)</b>	<b>(2 069 367)</b>	<b>(1 264 395)</b>
Increase/(Decrease) in net assets during the year/period		<b>(267 989 301)</b>	<b>(62 000 926)</b>	<b>285 060</b>	<b>13 890 883</b>
Net assets at the beginning of the financial year/period		<b>1 441 877 740</b>	<b>899 313 104</b>	<b>120 234 385</b>	<b>458 079 703</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>1 173 888 439</b>	<b>837 312 178</b>	<b>120 519 445</b>	<b>471 970 586</b>

# BNP PARIBAS FUNDS

Global Convertible	Global Environment	Global High Yield Bond	Global Inflation-Linked Bond	Green Tigers	Health Care Innovators
USD	EUR	EUR	EUR	USD	EUR
<b>488 797 748</b>	<b>1 885 580 431</b>	<b>78 379 969</b>	<b>488 538 791</b>	<b>502 956 573</b>	<b>1 717 200 382</b>
503 694 185	1 456 353 573	74 027 378	480 814 592	521 293 896	1 317 981 856
(26 985 936)	397 342 676	1 236 142	(5 185 026)	(44 107 680)	353 020 291
476 708 249	1 853 696 249	75 263 520	475 629 566	477 186 216	1 671 002 147
401 000	0	0	0	0	0
0	0	20 420	1 583 415	29 787	0
6 728 583	21 504 091	1 214 385	6 245 596	4 855 340	41 253 187
4 959 916	10 380 091	1 881 644	5 080 214	20 885 230	4 945 048
<b>6 393 785</b>	<b>13 568 472</b>	<b>860 047</b>	<b>5 623 774</b>	<b>9 357 723</b>	<b>6 101 561</b>
1 371 380	0	0	3 557 733	0	0
3 757 867	3 051 451	0	0	0	83 243
1 264 538	10 517 021	860 047	2 066 041	9 357 723	6 018 318
<b>482 403 963</b>	<b>1 872 011 959</b>	<b>77 519 922</b>	<b>482 915 017</b>	<b>493 598 850</b>	<b>1 711 098 821</b>
<b>2 814 480</b>	<b>15 734 240</b>	<b>2 476 913</b>	<b>3 651 855</b>	<b>5 310 768</b>	<b>7 676 948</b>
2 207 164	11 360 764	353 771	360 497	4 029 578	11 078 287
82 164	40	63 955	37 371	10 793	9 565
642 678	0	0	1 429 979	0	0
689 677	2 922 660	100 035	347 869	970 608	3 011 583
95 878	400 506	23 607	40 130	1 027 570	564 971
90 801	693 670	13	0	1 005 623	236 814
27 857	233 741	35 591	13 843	13 144	216 833
<b>3 836 219</b>	<b>15 611 381</b>	<b>576 972</b>	<b>2 229 689</b>	<b>7 057 316</b>	<b>15 118 053</b>
<b>(1 021 739)</b>	<b>122 859</b>	<b>1 899 941</b>	<b>1 422 166</b>	<b>(1 746 548)</b>	<b>(7 441 105)</b>
(12 997 858)	133 217 544	1 371 505	(5 315 399)	(126 208 999)	44 379 258
912 016	(26 358 994)	(79 668)	(6 870 238)	600 894	79 678
<b>(13 107 581)</b>	<b>106 981 409</b>	<b>3 191 778</b>	<b>(10 763 471)</b>	<b>(127 354 653)</b>	<b>37 017 831</b>
20 927 086	44 356 128	270 649	5 962 468	121 380 134	164 651 467
(4 137 951)	(6 641 329)	(1 873 006)	(4 473 800)	(330 103)	(1 893 272)
<b>3 681 554</b>	<b>144 696 208</b>	<b>1 589 421</b>	<b>(9 274 803)</b>	<b>(6 304 622)</b>	<b>199 776 026</b>
<b>(74 445 688)</b>	<b>(521 419 358)</b>	<b>(1 534 096)</b>	<b>(15 433 505)</b>	<b>(382 276 375)</b>	<b>39 388 210</b>
<b>(1 478 774)</b>	<b>(2 577 204)</b>	<b>(1 546 292)</b>	<b>(196 142)</b>	<b>(599 779)</b>	<b>(1 310 689)</b>
<b>(72 242 908)</b>	<b>(379 300 354)</b>	<b>(1 490 967)</b>	<b>(24 904 450)</b>	<b>(389 180 776)</b>	<b>237 853 547</b>
554 646 871	2 251 312 313	79 010 889	507 819 467	882 779 626	1 473 245 274
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>482 403 963</b>	<b>1 872 011 959</b>	<b>77 519 922</b>	<b>482 915 017</b>	<b>493 598 850</b>	<b>1 711 098 821</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Local Emerging Bond	Multi-Asset Opportunities	Russia Equity (NAV suspended)	SMaRT Food
	Expressed in Notes	USD	USD	EUR	EUR
<b>Statement of net assets</b>					
Assets		<b>197 622 586</b>	<b>187 951 569</b>	<b>63 790 665</b>	<b>861 513 816</b>
<i>Securities portfolio at cost price</i>		187 913 779	174 087 975	558 170 061	896 197 440
<i>Unrealised gain/(loss) on securities portfolio</i>		(7 538 486)	4 913 463	(496 494 096)	(50 970 540)
Securities portfolio at market value	2	180 375 293	179 001 438	61 675 965	845 226 900
Options at market value	2,15	0	155 076	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	72 077	1 997 199
Cash at banks and time deposits		10 060 163	8 052 110	1 870 388	8 093 281
Other assets		7 187 130	742 945	172 235	6 196 436
Liabilities		<b>11 419 864</b>	<b>31 348 640</b>	<b>1 231 365</b>	<b>3 059 866</b>
Bank overdrafts		0	278 655	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	1 432 031	2 183 322	0	0
Other liabilities		9 987 833	28 886 663	1 231 365	3 059 866
Net asset value		<b>186 202 722</b>	<b>156 602 929</b>	<b>62 559 300</b>	<b>858 453 950</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>5 341 100</b>	<b>1 449 846</b>	<b>274 997</b>	<b>12 777 024</b>
Management fees	3	774 792	63 412	0	6 192 298
Bank interest		37 247	1 226	29 879	5 623
Interest on swaps	2	9 084	0	0	0
Other fees	6	198 610	147 960	119 101	1 491 689
Taxes	7	24 759	11 248	16 072	281 886
Transaction fees	20	0	108 629	0	294 877
Distribution fees	4	17 741	32	0	109 962
Total expenses		<b>1 062 233</b>	<b>332 507</b>	<b>165 052</b>	<b>8 376 335</b>
Net result from investments		<b>4 278 867</b>	<b>1 117 339</b>	<b>109 945</b>	<b>4 400 689</b>
Net realised result on:					
Investments securities	2	(1 144 303)	544 260	747 025	36 232 836
Financial instruments	2	(1 164 927)	276 898	34 536	(843 486)
Net realised result		<b>1 969 637</b>	<b>1 938 497</b>	<b>891 506</b>	<b>39 790 039</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		(9 964 919)	7 262 342	3 660 716	(16 383 469)
Financial instruments		(2 632 850)	(2 278 424)	47 030	1 454 704
Change in net assets due to operations		<b>(10 628 132)</b>	<b>6 922 415</b>	<b>4 599 252</b>	<b>24 861 274</b>
Net subscriptions/(redemptions)		<b>(10 827 666)</b>	<b>137 663 864</b>	<b>0</b>	<b>(260 142 596)</b>
Dividends paid	8	<b>(1 866 506)</b>	<b>(117 820)</b>	<b>0</b>	<b>(777 671)</b>
Increase/(Decrease) in net assets during the year/period		<b>(23 322 304)</b>	<b>144 468 459</b>	<b>4 599 252</b>	<b>(236 058 993)</b>
Net assets at the beginning of the financial year/period		<b>209 525 026</b>	<b>12 134 470</b>	<b>57 960 048</b>	<b>1 094 512 943</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>186 202 722</b>	<b>156 602 929</b>	<b>62 559 300</b>	<b>858 453 950</b>

# BNP PARIBAS FUNDS

Sustainable Asia ex-Japan Equity	Sustainable Asian Cities Bond	Sustainable Europe Dividend	Sustainable Global Corporate Bond	Sustainable Global Low Vol Equity	Sustainable Multi-Asset Balanced
USD	USD	EUR	USD	EUR	EUR
<b>254 154 245</b>	<b>71 594 151</b>	<b>135 385 868</b>	<b>367 367 821</b>	<b>614 081 333</b>	<b>873 683 093</b>
211 698 325	68 278 307	106 104 184	365 096 938	561 777 609	796 423 281
19 187 903	230 744	29 090 153	(13 635 851)	45 517 437	41 530 157
230 886 228	68 509 051	135 194 337	351 461 087	607 295 046	837 953 438
0	0	0	0	0	59 150
0	0	17 765	0	0	1 177 920
14 864 690	65 729	46 639	11 045 224	2 379 332	14 344 059
8 403 327	3 019 371	127 127	4 861 510	4 406 955	20 148 526
<b>4 896 557</b>	<b>3 060 053</b>	<b>208 426</b>	<b>8 387 638</b>	<b>3 101 915</b>	<b>8 081 832</b>
0	0	0	0	0	260 000
12 074	9 833	0	2 803 026	128	0
4 884 483	3 050 220	208 426	5 584 612	3 101 787	7 821 832
<b>249 257 688</b>	<b>68 534 098</b>	<b>135 177 442</b>	<b>358 980 183</b>	<b>610 979 418</b>	<b>865 601 261</b>
<b>2 817 189</b>	<b>1 582 838</b>	<b>3 297 842</b>	<b>7 049 215</b>	<b>7 586 564</b>	<b>4 312 512</b>
1 529 015	167 731	517 454	752 976	3 782 572	5 179 855
6 036	1 568	778	63 973	14 290	1 167
0	0	0	0	0	0
420 688	82 557	184 728	366 701	1 084 219	1 267 953
245 874	16 226	29 043	51 321	159 583	251 738
956 261	0	92 423	7 471	258 984	107 429
3 390	374	10 230	128 481	161 550	414 809
<b>3 161 264</b>	<b>268 456</b>	<b>834 656</b>	<b>1 370 923</b>	<b>5 461 198</b>	<b>7 222 951</b>
<b>(344 075)</b>	<b>1 314 382</b>	<b>2 463 186</b>	<b>5 678 292</b>	<b>2 125 366</b>	<b>(2 910 439)</b>
1 765 361	(1 325 153)	7 582 378	(6 340 478)	36 586 234	42 228 241
(104 303)	(32 581)	(3 563)	(806 086)	57 333	(2 735 865)
<b>1 316 983</b>	<b>(43 352)</b>	<b>10 042 001</b>	<b>(1 468 272)</b>	<b>38 768 933</b>	<b>36 581 937</b>
23 298 069	1 102 552	2 880 933	(5 620 723)	2 585 497	(6 899 169)
(22 018)	(53 920)	24 962	2 033 389	(201 102)	(601 976)
<b>24 593 034</b>	<b>1 005 280</b>	<b>12 947 896</b>	<b>(5 055 606)</b>	<b>41 153 328</b>	<b>29 080 792</b>
<b>(56 706 588)</b>	<b>(11 699 546)</b>	<b>(11 629 519)</b>	<b>(15 415 506)</b>	<b>(182 541 850)</b>	<b>(156 000 181)</b>
<b>(1 356 289)</b>	<b>(1 371 185)</b>	<b>(901 111)</b>	<b>(1 008 730)</b>	<b>(405 702)</b>	<b>(5 384 860)</b>
<b>(33 469 843)</b>	<b>(12 065 451)</b>	<b>417 266</b>	<b>(21 479 842)</b>	<b>(141 794 224)</b>	<b>(132 304 249)</b>
<b>282 727 531</b>	<b>80 599 549</b>	<b>134 760 176</b>	<b>380 460 025</b>	<b>752 773 642</b>	<b>997 905 510</b>
<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>249 257 688</b>	<b>68 534 098</b>	<b>135 177 442</b>	<b>358 980 183</b>	<b>610 979 418</b>	<b>865 601 261</b>

# BNP PARIBAS FUNDS

## Financial statements at 30/06/2024

		Sustainable Multi-Asset Growth	US Growth	US Mid Cap	USD Short Duration Bond
	Expressed in Notes	EUR	USD	USD	USD
<b>Statement of net assets</b>					
Assets		<b>490 527 793</b>	<b>1 641 715 297</b>	<b>70 500 860</b>	<b>220 525 014</b>
<i>Securities portfolio at cost price</i>		438 014 443	1 102 070 749	57 803 500	205 269 164
<i>Unrealised gain/(loss) on securities portfolio</i>		42 123 308	529 542 736	11 865 667	608 778
Securities portfolio at market value	2	480 137 751	1 631 613 485	69 669 167	205 877 942
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	578 706	0	0	0
Cash at banks and time deposits		3 138 622	8 449 656	765 439	11 089 650
Other assets		6 672 714	1 652 156	66 254	3 557 422
Liabilities		<b>3 928 717</b>	<b>5 227 387</b>	<b>409 097</b>	<b>8 031 585</b>
Bank overdrafts		0	0	0	1 107 805
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	597 076	95 525	656 358
Other liabilities		3 928 717	4 630 311	313 572	6 267 422
Net asset value		<b>486 599 076</b>	<b>1 636 487 910</b>	<b>70 091 763</b>	<b>212 493 429</b>
<b>Statement of operations and changes in net assets</b>					
Income on investments and assets, net		<b>162 258</b>	<b>3 360 856</b>	<b>404 356</b>	<b>3 556 999</b>
Management fees	3	3 113 934	8 570 329	582 537	424 224
Bank interest		833	26 995	0	6 527
Interest on swaps	2	0	0	0	0
Other fees	6	721 870	2 432 135	134 225	223 026
Taxes	7	112 971	446 141	24 933	68 284
Transaction fees	20	61 380	160 838	6 876	6 247
Distribution fees	4	289 443	23 004	4 308	4 573
Total expenses		<b>4 300 431</b>	<b>11 659 442</b>	<b>752 879</b>	<b>732 881</b>
Net result from investments		<b>(4 138 173)</b>	<b>(8 298 586)</b>	<b>(348 523)</b>	<b>2 824 118</b>
Net realised result on:					
Investments securities	2	30 543 337	95 942 015	4 936 239	431 576
Financial instruments	2	(1 446 701)	(2 179 882)	(108 872)	940 395
Net realised result		<b>24 958 463</b>	<b>85 463 547</b>	<b>4 478 844</b>	<b>4 196 089</b>
Movement on net unrealised gain/(loss) on:					
Investments securities		3 961 967	182 198 384	(3 033 724)	(2 634 299)
Financial instruments		(394 597)	(4 265 331)	(170 272)	201 072
Change in net assets due to operations		<b>28 525 833</b>	<b>263 396 600</b>	<b>1 274 848</b>	<b>1 762 862</b>
Net subscriptions/(redemptions)		<b>(76 827 565)</b>	<b>(34 875 492)</b>	<b>(5 298 320)</b>	<b>43 304 030</b>
Dividends paid	8	<b>(973 016)</b>	<b>(192 915)</b>	<b>(66 008)</b>	<b>(2 076 431)</b>
Increase/(Decrease) in net assets during the year/period		<b>(49 274 748)</b>	<b>228 328 193</b>	<b>(4 089 480)</b>	<b>42 990 461</b>
Net assets at the beginning of the financial year/period		<b>535 873 824</b>	<b>1 408 159 717</b>	<b>74 181 243</b>	<b>169 502 968</b>
Reevaluation of opening combined NAV		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Net assets at the end of the financial year/period		<b>486 599 076</b>	<b>1 636 487 910</b>	<b>70 091 763</b>	<b>212 493 429</b>

# BNP PARIBAS FUNDS

Combined

EUR

**27 071 057 829**

22 690 488 699

3 815 218 067

26 505 706 766

577 999

7 083 047

344 467 073

213 222 944

**251 818 811**

6 390 945

19 253 719

226 174 147

**26 819 239 018**

**242 090 361**

165 008 123

736 574

2 347 582

42 973 074

9 456 398

11 931 408

4 047 126

**236 500 285**

**5 590 076**

83 844 893

(47 686 143)

**41 748 826**

1 505 855 703

(57 972 495)

**1 489 632 034**

**(3 397 783 508)**

**(59 234 380)**

**(1 967 385 854)**

**28 635 362 215**

**151 262 657**

**26 819 239 018**

# BNP PARIBAS FUNDS

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

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



# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

Emerging Bond Opportunities	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	307 805 171	288 031 851	253 083 175	
Net asset value per share				
Share "B MD - Distribution"	63.85	62.92	59.21	1 003.153
Share "B RH AUD MD - Distribution"	62.28	60.26	56.54	172.921
Share "B RH ZAR MD - Distribution"	623.01	602.89	563.91	265.397
Share "Classic - Capitalisation"	181.90	201.20	200.24	109 504.406
Share "Classic - Distribution"	95.80	98.34	91.14	14 241.758
Share "Classic EUR - Distribution"	82.50	81.64	78.19	730.264
Share "Classic EUR MD - Distribution"	57.85	55.24	53.78	28 491.930
Share "Classic GBP - Distribution"	0	77.14	77.43	70.086
Share "Classic HKD MD - Distribution"	49.85	49.65	46.96	276 064.761
Share "Classic MD - Distribution"	11.11	11.07	10.48	10 706 948.198
Share "Classic MD2 - Distribution"	80.14	81.03	0	0
Share "Classic RH AUD MD - Distribution"	47.74	46.69	44.04	106 878.069
Share "Classic RH CNH MD - Distribution"	465.05	452.56	427.13	939.152
Share "Classic RH EUR - Capitalisation"	53.36	57.60	56.84	259 749.212
Share "Classic RH EUR - Distribution"	13.01	13.00	11.95	144 487.494
Share "Classic RH HKD MD - Distribution"	49.61	48.77	46.01	300.000
Share "Classic RH SGD MD - Distribution"	48.96	48.45	45.82	1 833.713
Share "Classic RH ZAR MD - Distribution"	460.26	450.93	425.39	33 086.151
Share "I - Capitalisation"	103.18	115.38	115.45	438 098.338
Share "I EUR - Capitalisation"	0	104.45	0	0
Share "I RH EUR - Capitalisation"	63.76	69.50	68.97	65 226.534
Share "N - Capitalisation"	98.60	108.52	107.74	10 306.888
Share "Privilege - Capitalisation"	88.26	98.47	98.41	70 741.621
Share "Privilege EUR - Capitalisation"	92.35	99.53	102.53	187 206.340
Share "Privilege RH EUR - Distribution"	43.98	44.37	40.95	191 964.601
Share "X - Capitalisation"	107.40	0	0	0
<b>Emerging Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	230 368 249	181 876 085	178 211 876	
Net asset value per share				
Share "B - Capitalisation"	63.32	66.09	71.55	10.000
Share "Classic - Capitalisation"	504.13	531.73	578.44	111 577.430
Share "Classic - Distribution"	105.15	107.60	113.57	99 070.014
Share "Classic CZK - Capitalisation"	771.11	803.17	913.57	40 550.498
Share "Classic EUR - Capitalisation"	104.70	106.69	119.63	353 015.066
Share "Classic EUR - Distribution"	78.01	77.07	83.92	26 283.409
Share "Classic NOK - Capitalisation"	0	5 399.97	6 158.84	1 131.497
Share "Classic SEK - Capitalisation"	0	5 358.57	6 125.65	1 173.416
Share "I - Capitalisation"	614.65	655.56	717.07	7 092.364
Share "I EUR - Capitalisation"	84.62	87.18	98.29	47 482.771
Share "N - Capitalisation"	142.75	149.45	161.99	44 207.686
Share "N EUR - Capitalisation"	0	135.32	151.16	110.999
Share "Privilege - Capitalisation"	84.03	89.52	97.87	145 897.965
Share "Privilege EUR - Capitalisation"	84.34	86.81	97.82	4 044.003
Share "X - Capitalisation"	94.05	101.21	111.20	179 018.910

# BNP PARIBAS FUNDS

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

Energy Transition	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	1 952 485 489	1 445 669 663	897 518 003	
Net asset value per share				
Share "B USD - Capitalisation"	49.70	37.80	28.59	56 985.939
Share "Classic - Capitalisation"	714.11	530.07	415.29	540 625.054
Share "Classic - Distribution"	372.41	270.19	205.92	152 622.897
Share "Classic GBP - Distribution"	0	234.12	179.58	2.988
Share "Classic H EUR - Capitalisation"	45.87	34.03	26.44	60 794.309
Share "Classic HKD - Capitalisation"	60.80	46.75	35.54	7 175.636
Share "Classic RH CNH - Capitalisation"	618.08	458.26	357.77	50 363.496
Share "Classic RH HKD - Capitalisation"	76.99	58.43	46.03	100.000
Share "Classic RH SGD - Capitalisation"	51.45	38.42	30.08	177 066.423
Share "Classic RH USD - Capitalisation"	59.74	45.70	36.19	23 143.439
Share "Classic Solidarity H EUR - Capitalisation"	48.77	36.18	28.11	172 466.067
Share "Classic USD - Capitalisation"	96.60	74.22	56.41	6 604 112.285
Share "Classic USD - Distribution"	396.16	297.67	219.89	24 747.638
Share "I - Capitalisation"	847.36	635.38	500.28	161 508.337
Share "I Plus - Capitalisation"	49.28	37.01	29.17	211 938.246
Share "I RH GBP - Capitalisation"	61.67	46.77	37.10	100.000
Share "I USD - Capitalisation"	54.14	42.01	32.10	56 863.815
Share "K - Capitalisation"	51.66	38.06	29.71	330 911.613
Share "N - Capitalisation"	633.38	466.63	364.24	103 939.198
Share "N USD - Capitalisation"	0	515.43	390.34	10 195.318
Share "Privilege - Capitalisation"	130.02	97.38	76.63	1 097 977.693
Share "Privilege - Distribution"	97.20	71.16	54.48	260 808.973
Share "Privilege H USD - Capitalisation"	49.02	38.03	29.97	104 454.945
Share "Privilege RH GBP - Capitalisation"	61.58	46.65	36.98	100.000
Share "Privilege USD - Capitalisation"	54.04	41.88	31.99	9 902.611
Share "X - Capitalisation"	1 753.62	1 324.82	1 046.99	31 000.797
<b>Euro Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 353 736 795	1 441 877 740	1 173 888 439	
Net asset value per share				
Share "Classic - Capitalisation"	611.23	703.28	734.99	961 662.283
Share "Classic - Distribution"	292.13	326.53	330.66	145 072.939
Share "Classic H CZK - Capitalisation"	5 669.49	6 750.20	7 119.33	18 003.787
Share "Classic H USD - Capitalisation"	170.96	201.71	212.02	2 603.559
Share "Classic SEK - Capitalisation"	6 796.84	7 829.21	8 341.96	615.074
Share "Classic USD - Capitalisation"	652.49	777.08	787.91	2 008.129
Share "I - Capitalisation"	743.91	864.66	908.16	260 785.039
Share "K - Capitalisation"	105.77	120.79	125.77	315 675.247
Share "N - Capitalisation"	543.49	620.68	646.27	12 816.098
Share "Privilege - Capitalisation"	215.85	250.60	263.06	226 933.907
Share "Privilege - Distribution"	136.26	153.70	156.34	19 199.410
Share "X - Capitalisation"	237.12	277.69	292.73	218 737.767
<b>Europe Equity</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 058 772 591	899 313 104	837 312 178	
Net asset value per share				
Share "Classic - Capitalisation"	257.39	288.94	306.77	1 327 355.355
Share "Classic - Distribution"	141.18	153.80	158.10	277 388.311
Share "Classic CHF - Capitalisation"	143.25	151.40	166.51	45 234.603
Share "Classic CHF - Distribution"	108.71	111.49	118.88	1 169.849
Share "Classic USD - Capitalisation"	274.69	319.17	328.76	11 152.221
Share "I - Capitalisation"	310.60	352.21	375.82	272 990.395
Share "I Plus - Capitalisation"	125.23	142.65	152.55	460 348.103
Share "N - Capitalisation"	178.09	198.42	209.89	33 972.495
Share "N CHF - Capitalisation"	0	184.46	202.12	266.860
Share "Privilege - Capitalisation"	202.36	229.22	244.44	18 843.740
Share "Privilege - Distribution"	113.15	124.39	128.45	330 758.423
Share "X - Capitalisation"	222.28	253.96	271.98	543 332.003

# BNP PARIBAS FUNDS

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

Europe Growth	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	
Net assets	116 927 579	120 234 385	120 519 445	
Net asset value per share				
Share "Classic - Capitalisation"	55.17	61.12	64.56	310 728.433
Share "Classic - Distribution"	144.93	155.83	159.28	45 491.574
Share "Classic RH SGD - Capitalisation"	146.51	163.20	172.27	300.000
Share "Classic RH SGD MD - Distribution"	110.66	119.64	125.23	2 950.098
Share "Classic RH USD - Capitalisation"	148.55	168.51	179.35	1 710.502
Share "Classic RH USD MD - Distribution"	111.29	121.09	126.85	7 091.497
Share "Classic USD - Capitalisation"	58.88	67.52	69.19	517.314
Share "I - Capitalisation"	227.15	254.22	269.85	117 952.194
Share "N - Capitalisation"	78.00	85.77	90.26	5 107.111
Share "Privilege - Capitalisation"	198.35	221.74	235.25	6 022.331
Share "Privilege - Distribution"	131.02	142.16	145.96	393 055.933
Share "X - Capitalisation"	111.55	125.78	134.01	5 016.000
Share "X3 - Capitalisation"	0.01	0.01	0.01	1 000 000.000
<b>Europe Small Cap</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	587 029 423	458 079 703	471 970 586	
Net asset value per share				
Share "Classic - Capitalisation"	223.96	242.57	254.64	644 010.756
Share "Classic - Distribution"	179.76	189.08	192.51	182 354.547
Share "Classic NOK - Capitalisation"	0	2 721.22	2 906.18	1 002.799
Share "Classic RH SGD - Capitalisation"	173.89	189.42	198.81	497.882
Share "Classic RH USD - Capitalisation"	131.16	145.53	154.12	22 489.522
Share "Classic SEK - Capitalisation"	0	2 700.38	2 890.13	10 232.267
Share "Classic USD - Capitalisation"	238.98	267.91	272.86	3 110.708
Share "I - Capitalisation"	261.62	286.68	302.67	630 295.808
Share "I - Distribution"	89.25	0	0	0
Share "N - Capitalisation"	200.37	215.41	225.29	30 388.197
Share "Privilege - Capitalisation"	201.67	220.62	232.74	89 496.970
Share "Privilege - Distribution"	173.68	184.53	188.82	23 543.085
Share "X - Capitalisation"	234.14	0	96 507.33	253.356
Share "X2 - Capitalisation"	92 717.93	102 464.71	108 632.80	171.000
<b>Global Convertible</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	762 551 173	554 646 871	482 403 963	
Net asset value per share				
Share "Classic - Capitalisation"	124.70	133.37	137.55	157 015.363
Share "Classic - Distribution"	115.75	118.72	119.10	22 935.735
Share "Classic MD - Distribution"	112.54	119.73	123.13	14 029.095
Share "Classic RH CZK - Capitalisation"	3 620.81	3 918.98	4 053.74	55 970.259
Share "Classic RH EUR - Capitalisation"	168.25	175.87	179.98	437 600.420
Share "Classic RH EUR - Distribution"	88.23	88.45	88.03	448 853.980
Share "Classic RH PLN - Distribution"	521.99	544.32	547.11	263.642
Share "I - Capitalisation"	201.33	217.08	224.79	669 548.001
Share "I RH EUR - Capitalisation"	193.09	203.52	209.14	657 443.946
Share "I RH NOK - Capitalisation"	165.62	174.84	180.20	13 188.374
Share "N - Capitalisation"	111.90	118.97	122.34	31 481.996
Share "N RH EUR - Capitalisation"	108.03	112.21	114.47	29 636.800
Share "N RH EUR - Distribution"	100.38	99.93	99.13	10 064.568
Share "Privilege - Capitalisation"	118.83	127.92	132.36	5 083.762
Share "Privilege RH EUR - Capitalisation"	127.00	133.54	137.06	31 101.501
Share "Privilege RH EUR - Distribution"	116.99	117.96	117.75	25 074.391
Share "X - Capitalisation"	117.05	0	0	0
Share "X EUR - Capitalisation"	0	114.95	123.04	36 288.147

# BNP PARIBAS FUNDS

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

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



# BNP PARIBAS FUNDS

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

Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	424 411 842	507 819 467	482 915 017	
Net asset value per share				
Share "Classic - Capitalisation"	135.98	136.87	133.69	246 821.688
Share "Classic - Distribution"	123.41	122.11	116.03	56 969.518
Share "Classic USD - Capitalisation"	0	151.17	143.28	9 381.747
Share "I - Capitalisation"	150.08	151.90	148.79	212 007.640
Share "N - Capitalisation"	125.53	125.71	122.49	41 920.083
Share "Privilege - Capitalisation"	116.22	117.24	114.44	0.243
Share "Privilege - Distribution"	100.37	0	0	0
Share "UI10 H SGD - Capitalisation"	158.43	161.89	158.59	3 646 078.904
Share "X - Capitalisation"	0	101 851.31	99 877.40	73.000
<b>Green Tigers</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 257 612 379	882 779 626	493 598 850	
Net asset value per share				
Share "Classic - Capitalisation"	118.33	116.97	119.70	45 697.982
Share "Classic - Distribution"	102.19	98.20	97.78	74 872.440
Share "Classic EUR - Capitalisation"	243.45	232.49	245.19	1 127 558.973
Share "Classic EUR - Distribution"	177.75	165.00	169.38	78 698.051
Share "Classic H EUR - Capitalisation"	80.49	81.08	87.66	199 452.785
Share "Classic HKD - Capitalisation"	96.96	95.83	98.04	587.869
Share "Classic MD - Distribution"	100.31	97.09	97.27	10.000
Share "Classic RH CNH - Capitalisation"	735.84	704.96	712.68	3 275.064
Share "Classic RH SGD - Capitalisation"	75.58	73.14	74.19	1 883.414
Share "Classic RH SGD MD - Distribution"	70.30	67.18	67.21	3 759.691
Share "I - Capitalisation"	195.23	195.14	200.76	44 685.829
Share "I EUR - Capitalisation"	85.32	82.38	87.36	138 336.635
Share "I Plus - Capitalisation"	0	0	111.34	216 010.000
Share "N - Capitalisation"	147.68	144.88	147.70	1 232.055
Share "N EUR - Capitalisation"	0	131.14	137.79	22 861.321
Share "Privilege - Capitalisation"	96.74	96.58	99.31	79 445.630
Share "Privilege - Distribution"	72.15	70.09	70.10	9 280.063
Share "Privilege EUR - Capitalisation"	180.10	173.73	184.12	412 997.527
Share "Privilege EUR - Distribution"	144.52	135.51	139.81	25 766.057
Share "Privilege RH EUR - Capitalisation"	74.63	72.55	73.96	7 053.567
Share "Privilege RH EUR - Distribution"	71.38	67.49	66.92	7 286.796
Share "U2 - Capitalisation"	77.85	77.14	79.03	31 947.826
Share "U2 - Distribution"	75.01	72.31	72.04	3 950.000
Share "U2 RH GBP - Distribution"	71.76	68.32	67.92	6 000.000
Share "U2 RH SGD - Capitalisation"	77.59	75.28	76.42	6 910.888
Share "UI14 - Capitalisation"	0	103.46	106.61	2 515.050
Share "X - Capitalisation"	12 494.50	0	0	0
Share "X EUR - Capitalisation"	0	11 367.38	12 087.55	182.446
<b>Health Care Innovators</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 553 311 195	1 473 245 274	1 711 098 821	
Net asset value per share				
Share "Classic - Capitalisation"	1 531.73	1 536.22	1 744.10	730 813.571
Share "Classic - Distribution"	993.25	979.90	1 094.30	68 860.585
Share "Classic H EUR - Capitalisation"	111.45	112.49	124.22	469 459.228
Share "Classic RH CZK - Capitalisation"	0	0	1 100.46	16 180.685
Share "Classic SEK - Capitalisation"	0	17 101.52	19 795.00	763.203
Share "Classic USD - Capitalisation"	327.85	340.33	374.88	51 988.638
Share "I - Capitalisation"	1 784.55	1 807.99	2 062.93	56 843.079
Share "K - Capitalisation"	115.91	115.38	130.51	355 177.381
Share "N - Capitalisation"	401.59	399.76	452.19	31 055.668
Share "Privilege - Capitalisation"	328.41	332.35	378.99	134 730.587
Share "Privilege - Distribution"	237.72	236.65	265.47	6 277.414
Share "X - Capitalisation"	129.61	132.31	151.52	344 487.370



# BNP PARIBAS FUNDS

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

Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	228 154 861	209 525 026	186 202 722	
Net asset value per share				
Share "B MD - Distribution"	67.01	67.25	60.42	1 177.990
Share "Classic - Capitalisation"	109.67	123.84	117.88	94 674.406
Share "Classic - Distribution"	40.05	42.07	37.23	248 817.476
Share "Classic EUR - Capitalisation"	89.79	97.96	96.11	31 064.830
Share "Classic EUR - Distribution"	44.04	44.61	40.80	159 271.753
Share "Classic GBP - Distribution"	0	33.00	0	0
Share "Classic MD - Distribution"	26.89	27.30	24.64	313 980.040
Share "Classic RH EUR - Capitalisation"	63.17	69.73	65.83	12 254.319
Share "Classic RH EUR - Distribution"	29.46	30.14	26.43	16 893.209
Share "I - Capitalisation"	130.73	149.10	142.61	638 637.758
Share "I RH EUR - Capitalisation"	81.38	90.59	85.93	378 532.415
Share "N - Capitalisation"	68.33	76.77	72.90	94 873.729
Share "Privilege - Capitalisation"	67.60	76.95	73.54	5 888.123
Share "Privilege - Distribution"	38.55	40.83	36.28	3 157.018
Share "Privilege EUR - Capitalisation"	91.32	100.43	98.92	27 189.363
Share "Privilege RH EUR - Capitalisation"	65.45	72.62	68.80	6 742.632
Share "X - Capitalisation"	83 070.76	0	0	0
Share "X EUR - Capitalisation"	0	104 191.36	103 023.91	87.650
<b>Multi-Asset Opportunities</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	22 859 972	12 134 470	156 602 929	
Net asset value per share				
Share "B MD - Distribution"	63.16	60.13	61.28	20.000
Share "B RH AUD MD - Distribution"	61.19	57.31	58.35	200.000
Share "Classic - Capitalisation"	86.33	87.69	92.02	4 535.468
Share "Classic - Distribution"	57.11	55.16	54.97	294.616
Share "Classic EUR - Capitalisation"	91.47	89.76	97.08	12 957.158
Share "Classic EUR - Distribution"	60.76	56.61	58.26	7 716.109
Share "Classic HKD MD - Distribution"	52.47	50.52	51.74	22 580.000
Share "Classic MD - Distribution"	52.06	50.18	51.40	33 672.091
Share "Classic RH AUD MD - Distribution"	50.61	47.92	48.94	11 538.224
Share "Classic RH CNH MD - Distribution"	50.40	47.51	48.54	242 621.384
Share "Classic RH EUR - Capitalisation"	64.58	63.99	66.63	3 074.806
Share "Classic RH EUR - Distribution"	44.42	41.77	41.29	3 984.850
Share "Classic RH SGD MD - Distribution"	52.62	50.34	51.54	8 091.945
Share "I RH EUR - Capitalisation"	66.41	66.32	69.40	1 254.956
Share "Privilege RH EUR - Capitalisation"	75.25	75.08	78.49	100.000
Share "X - Capitalisation"	94.66	0	0	0
Share "X RH EUR - Capitalisation"	0	0	105 596.47	1 322.350
<b>Russia Equity (NAV suspended)</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	53 952 947	57 960 048	62 559 300	
Net asset value per share				
Share "B USD - Capitalisation"	8.74	9.73	10.17	37 639.506
Share "B USD MD - Distribution"	8.36	9.30	9.73	3 452.083
Share "Classic - Capitalisation"	15.29	16.43	17.71	700 319.265
Share "Classic - Distribution"	8.61	9.26	9.97	344 178.200
Share "Classic RH ZAR MD - Distribution"	104.90	118.16	129.89	210 130.469
Share "Classic USD - Capitalisation"	10.94	12.17	12.73	1 895 301.316
Share "Classic USD - Distribution"	6.87	7.64	7.99	9 566.441
Share "Classic USD MD - Distribution"	10.37	11.54	12.07	133 955.523
Share "I - Capitalisation"	18.25	19.66	21.21	858 443.954
Share "I - Distribution"	14.07	15.16	16.36	7 910.205
Share "N - Capitalisation"	33.03	35.51	38.27	32 207.835
Share "Privilege - Capitalisation"	16.80	18.08	19.50	63 342.295
Share "Privilege - Distribution"	10.70	11.51	12.42	1 854.002
Share "Privilege GBP - Distribution"	11.17	11.74	12.39	1 770.603
Share "X - Capitalisation"	11.04	11.90	12.84	45.125

# BNP PARIBAS FUNDS

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

<b>SMaRT Food</b>	<b>EUR</b>	<b>EUR</b>	<b>EUR</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	1 653 018 572	1 094 512 943	858 453 950	
Net asset value per share				
Share "Classic - Capitalisation"	126.07	119.29	121.55	3 265 306.800
Share "Classic - Distribution"	108.92	100.88	100.80	111 232.825
Share "Classic CHF - Capitalisation"	0	100.76	106.41	10.000
Share "Classic H EUR - Capitalisation"	113.34	108.05	108.84	103 786.731
Share "Classic RH USD - Capitalisation"	136.99	132.59	136.19	57 439.503
Share "Classic RH USD MD - Distribution"	103.08	95.26	96.08	12 028.778
Share "Classic SGD - Capitalisation"	82.89	79.84	81.10	3 853.123
Share "Classic USD - Capitalisation"	108.41	106.18	104.97	60 360.148
Share "I - Capitalisation"	137.80	131.92	135.19	1 290 211.991
Share "I MD - Distribution"	0	91.52	92.03	56 600.159
Share "I USD - Capitalisation"	0	94.34	93.80	7 500.000
Share "K - Capitalisation"	89.71	84.25	85.53	182 712.845
Share "N - Capitalisation"	120.16	112.85	114.57	101 270.907
Share "Privilege - Capitalisation"	136.55	130.64	133.84	343 528.052
Share "Privilege - Distribution"	119.47	111.87	112.40	54 858.794
Share "Privilege CHF - Capitalisation"	0	100.83	106.95	715.715
Share "Privilege GBP - Capitalisation"	95.00	88.76	88.97	22 317.530
Share "Privilege H EUR - Capitalisation"	88.79	85.59	86.69	6 800.000
Share "Privilege H USD - Capitalisation"	115.25	113.76	116.15	18 609.761
Share "U - Capitalisation"	109.83	104.44	106.69	160 948.795
Share "U - Distribution"	106.30	98.94	99.12	12 551.266
Share "U RH CHF - Capitalisation"	109.63	102.07	103.20	35 061.242
Share "U RH CHF - Distribution"	105.33	95.97	95.14	2 704.000
Share "U RH GBP - Capitalisation"	110.58	106.60	109.59	320.000
Share "U RH GBP - Distribution"	107.94	101.84	102.69	100.000
Share "U RH USD - Capitalisation"	114.21	110.96	114.20	135 365.470
Share "U RH USD - Distribution"	110.89	105.55	106.63	100.000
Share "U11 H EUR - Capitalisation"	85.75	81.81	82.41	3 963.048
Share "UP - Capitalisation"	112.61	108.00	110.79	327 108.390
Share "UP - Distribution"	108.99	102.32	102.93	29 820.359
Share "UP RH CHF - Capitalisation"	111.69	104.91	106.49	285 512.000
Share "UP RH CHF - Distribution"	108.55	99.78	99.34	43 648.729
Share "UP RH GBP - Capitalisation"	112.97	109.80	113.39	111 571.862
Share "UP RH GBP - Distribution"	110.36	105.02	106.39	19 295.021
Share "UP RH USD - Capitalisation"	116.63	114.40	118.29	255 928.686
Share "UP RH USD - Distribution"	112.87	108.35	109.93	15 658.392
Share "X - Capitalisation"	145.17	139.69	0	0
<b>Sustainable Asia ex-Japan Equity</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	563 725 075	282 727 531	249 257 688	
Net asset value per share				
Share "Classic - Capitalisation"	137.14	135.96	149.84	164 221.743
Share "Classic - Distribution"	412.01	397.95	427.95	5 035.554
Share "Classic EUR - Capitalisation"	655.07	627.46	712.75	129 598.650
Share "Classic EUR - Distribution"	387.28	361.15	400.65	58 438.265
Share "Classic MD - Distribution"	86.80	84.75	92.68	1 155.049
Share "Classic RH AUD - Capitalisation"	127.71	123.28	134.79	300.000
Share "Classic RH SGD - Capitalisation"	132.65	128.71	140.56	300.000
Share "Classic SEK - Capitalisation"	0	1 370.16	1 586.78	7 522.182
Share "I - Capitalisation"	133.15	133.34	147.69	3 841.021
Share "I EUR - Capitalisation"	781.35	755.98	863.02	39 284.402
Share "N - Capitalisation"	90.89	89.42	98.19	382.206
Share "N RH EUR - Distribution"	110.54	103.20	109.61	7 545.512
Share "Privilege - Capitalisation"	184.03	184.09	203.78	116 131.068
Share "Privilege EUR - Capitalisation"	101.76	98.34	112.20	40 707.911
Share "Privilege EUR - Distribution"	132.75	124.92	139.21	45 334.154
Share "Privilege Plus EUR - Distribution"	56.23	53.01	59.13	378 073.792
Share "X - Capitalisation"	89.35	0	0	0

# BNP PARIBAS FUNDS

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

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

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

# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

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

# BNP PARIBAS FUNDS

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

US Growth	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	964 733 925	1 408 159 717	1 636 487 910	
Net asset value per share				
Share "Classic - Capitalisation"	118.57	163.23	194.71	827 948.028
Share "Classic - Distribution"	63.54	86.73	102.79	276 041.262
Share "Classic EUR - Capitalisation"	455.35	605.63	744.61	747 761.547
Share "Classic EUR - Distribution"	0	78.51	96.53	382.954
Share "Classic H CZK - Capitalisation"	415.28	576.96	688.23	1 498 585.270
Share "Classic H EUR - Capitalisation"	246.70	330.97	391.00	139 790.064
Share "Classic H EUR - Distribution"	214.31	284.95	334.66	3 170.179
Share "Classic RH CNH - Capitalisation"	0	0	1 116.17	100.000
Share "Classic SEK - Capitalisation"	0	1 644.92	2 061.93	425 176.604
Share "I - Capitalisation"	506.19	703.95	843.94	273 351.241
Share "I EUR - Capitalisation"	0	637.26	787.43	107 221.245
Share "IH EUR - Capitalisation"	68.06	92.23	109.59	300.000
Share "N - Capitalisation"	189.97	259.57	308.49	23 027.896
Share "Privilege - Capitalisation"	293.63	407.88	488.71	209 292.966
Share "Privilege - Distribution"	148.12	204.01	242.85	14 092.528
Share "Privilege EUR - Capitalisation"	474.88	637.28	787.01	125 230.984
Share "Privilege H EUR - Capitalisation"	143.04	193.59	229.80	72 370.858
Share "Privilege H EUR - Distribution"	129.10	173.18	204.26	1 000.402
Share "X - Capitalisation"	296.56	415.51	499.98	211 562.426
<b>US Mid Cap</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	73 996 490	74 181 243	70 091 763	
Net asset value per share				
Share "Classic - Capitalisation"	282.36	329.51	336.55	108 573.524
Share "Classic - Distribution"	216.41	248.95	250.32	16 976.976
Share "Classic EUR - Capitalisation"	264.54	298.27	313.99	32 995.325
Share "Classic EUR - Distribution"	0	225.36	237.24	436.677
Share "Classic H EUR - Capitalisation"	176.53	200.85	203.50	31 600.178
Share "Classic H SGD - Capitalisation"	132.35	151.57	153.46	373.198
Share "I - Capitalisation"	34.25	40.44	41.54	21 661.093
Share "I EUR - Capitalisation"	134.66	153.60	162.63	29 629.440
Share "N - Capitalisation"	248.98	288.38	293.45	3 832.439
Share "Privilege - Capitalisation"	262.52	309.44	317.60	10 864.695
Share "Privilege EUR - Capitalisation"	0	280.11	296.33	1 442.887
Share "Privilege H EUR - Capitalisation"	139.74	160.57	163.49	313.645
<b>USD Short Duration Bond</b>	<b>USD</b>	<b>USD</b>	<b>USD</b>	<b>Number of shares</b>
	<b>31/12/2022</b>	<b>31/12/2023</b>	<b>30/06/2024</b>	<b>30/06/2024</b>
Net assets	204 193 866	169 502 968	212 493 429	
Net asset value per share				
Share "Classic - Capitalisation"	464.55	485.23	492.54	94 542.406
Share "Classic - Distribution"	94.88	94.73	92.00	69 507.733
Share "Classic EUR - Capitalisation"	102.60	103.54	108.33	87 004.688
Share "Classic H EUR - Capitalisation"	102.10	104.53	105.32	267 332.048
Share "Classic MD - Distribution"	109.74	108.44	107.25	626 883.501
Share "I - Capitalisation"	21.92	22.99	23.39	627 888.535
Share "IH EUR - Capitalisation"	94.47	97.10	98.03	12 590.242
Share "N - Capitalisation"	419.44	436.59	442.40	6 520.201
Share "N EUR - Capitalisation"	0	395.22	412.84	40.436
Share "Privilege - Capitalisation"	177.02	185.48	188.55	39 854.382
Share "Privilege - Distribution"	98.59	98.72	96.01	11 841.000
Share "Privilege EUR - Capitalisation"	0	167.90	175.93	33 899.357
Share "Privilege H EUR - Capitalisation"	0	100.33	101.15	166 655.603
Share "X - Capitalisation"	100 028.42	0	0	0

# BNP PARIBAS FUNDS Aqua

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United States of America</i>									
			<i>1 485 810 111</i>	<i>41.35</i>					
572 282	ADVANCED DRAINAGE SYSTEMS INC	USD	85 643 396	2.38	4 389 740	Brazil CIA SANEAMENTO BASICO DE - ADR	USD	55 089 343	1.53
896 496	AECOM	USD	73 727 229	2.05		<i>Finland</i>		<i>46 679 440</i>	<i>1.30</i>
1 497 743	AMERICAN WATER WORKS CO INC	USD	180 497 771	5.01	2 050 942	KEMIRA OYJ	EUR	46 679 440	1.30
150 874	CHEMED CORP	USD	76 380 886	2.13		<i>Canada</i>		<i>37 292 086</i>	<i>1.04</i>
125 715	CINTAS CORPORATION	USD	82 139 665	2.29	477 523	STANTEC INC	CAD	37 292 086	1.04
330 176	ECOLAB INC	USD	73 321 099	2.04	<b>Total securities portfolio</b>				
514 020	FRANKLIN ELECTRIC CO INC	USD	46 195 854	1.29				<b>3 536 002 838</b>	<b>98.41</b>
541 711	IDEX CORP	USD	101 695 594	2.83					
86 456	KLA TENCOR CORPORATION	USD	66 511 627	1.85					
1 470 460	MASCO CORPORATION	USD	91 472 422	2.55					
3 263 131	MUELLER WATER PRODUCTS INC - A	USD	54 560 586	1.52					
536 463	SITEONE LANDSCAPE SUPPLY INC	USD	60 771 610	1.69					
1 502 011	SMITH (A.O.) CORP	USD	114 611 112	3.19					
217 921	VALMONT INDUSTRIES	USD	55 804 449	1.55					
920 180	VERALTO CORP	USD	81 968 355	2.28					
455 717	WATTS WATER TECHNOLOGIES - A	USD	77 970 447	2.17					
736 844	XYLEM INC	USD	93 247 634	2.60					
2 525 917	ZURN WATER SOLUTIONS CORP	USD	69 290 375	1.93					
<i>United Kingdom</i>									
			<i>749 186 312</i>	<i>20.86</i>					
563 699	FERGUSON PLC	GBP	101 290 963	2.82					
308 001	LINDE PLC	USD	126 105 826	3.51					
7 309 438	PENNON GROUP PLC	GBP	49 442 268	1.38					
1 593 494	PENTAIR PLC	USD	113 994 108	3.17					
8 885 418	POLYPIPE GROUP PLC	GBP	45 220 946	1.26					
4 767 873	SEVERN TRENT PLC	GBP	133 838 978	3.73					
729 580	SPIRAX-SARCO ENGINEERING PLC	GBP	72 970 908	2.03					
9 174 168	UNITED UTILITIES GROUP PLC	GBP	106 322 315	2.96					
<i>Switzerland</i>									
			<i>255 730 554</i>	<i>7.12</i>					
1 465 946	FISCHER (GEORG)-REG	CHF	91 712 005	2.55					
147 104	GEBERIT AG - REG	CHF	81 078 660	2.26					
310 557	SIKA AG - REG	CHF	82 939 889	2.31					
<i>France</i>									
			<i>173 481 143</i>	<i>4.83</i>					
6 213 508	VEOLIA ENVIRONNEMENT	EUR	173 481 143	4.83					
<i>The Netherlands</i>									
			<i>156 114 031</i>	<i>4.34</i>					
2 417 158	AALBERTS INDUSTRIES NV	EUR	91 658 631	2.55					
1 089 694	ARCADIS NV	EUR	64 455 400	1.79					
<i>Japan</i>									
			<i>153 357 911</i>	<i>4.27</i>					
4 224 018	KUBOTA CORP	JPY	55 319 878	1.54					
1 055 200	KURITA WATER INDUSTRIES LTD	JPY	41 914 471	1.17					
4 332 999	SEKISUI CHEMICAL CO LTD	JPY	56 123 562	1.56					
<i>Denmark</i>									
			<i>100 330 867</i>	<i>2.79</i>					
1 755 955	NOVOZYMES A/S - B	DKK	100 330 867	2.79					
<i>Sweden</i>									
			<i>93 771 875</i>	<i>2.61</i>					
2 293 279	ALFA LAVAL AB	SEK	93 771 875	2.61					
<i>Germany</i>									
			<i>84 577 362</i>	<i>2.35</i>					
386 198	SARTORIUS AG - VORZUG	EUR	84 577 362	2.35					
<i>Austria</i>									
			<i>79 490 450</i>	<i>2.21</i>					
2 567 521	WIENERBERGER AG	EUR	79 490 450	2.21					
<i>Australia</i>									
			<i>65 091 353</i>	<i>1.81</i>					
7 463 345	ALS LTD	AUD	65 091 353	1.81					



# BNP PARIBAS FUNDS Brazil Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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



# BNP PARIBAS FUNDS China Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Climate Impact

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Consumer Innovators

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Disruptive Technology

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Ecosystem Restoration

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

*Expressed in USD*

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

*Expressed in USD*

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

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# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Hungary</i>					<i>Ivory Coast</i>				
500 000	HUNGARY 5.500% 24-26/03/2036	USD	4 982 433	1.96	220 000 000	AFRICAN DEV BANK 0.000% 16-05/04/2046	ZAR	3 974 654	1.58
424 000	MVM ENERGETIKA 6.500% 24-13/03/2031	USD	480 625	0.19	310 000	IVORY COAST - PDI 6.125% 17-15/06/2033	USD	1 231 697	0.49
212 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	425 408	0.17	861 000	IVORY COAST - PDI 7.625% 24-30/01/2033	USD	273 188	0.11
70 000 000	REPUBLIC OF HUNGARY 3.000% 18-27/10/2038	HUF	180 562	0.07	1 695 000	IVORY COAST - PDI 8.250% 24-30/01/2037	USD	834 094	0.33
152 000 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	124 502	0.05	<i>Poland</i>				
88 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	336 512	0.13	4 670 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	3 803 468	1.51
180 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	148 761	0.06	1 370 000	POLAND GOVERNMENT BOND 5.000% 24-25/10/2034	PLN	883 979	0.35
240 000 000	REPUBLIC OF HUNGARY 4.750% 22-24/11/2032	HUF	391 663	0.15	3 200 000	POLAND GOVERNMENT BOND 6.000% 22-25/10/2033	PLN	321 733	0.13
500 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	566 786	0.22	200 000	REPUBLIC OF POLAND 4.875% 23-04/10/2033	USD	815 423	0.32
500 000	REPUBLIC OF HUNGARY 6.125% 23-22/05/2028	USD	485 469	0.19	900 000	REPUBLIC OF POLAND 5.125% 24-18/09/2034	USD	195 038	0.08
490 000 000	REPUBLIC OF HUNGARY 6.750% 11-22/10/2028	HUF	509 375	0.20	717 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	885 510	0.35
<i>Chile</i>					<i>Oman</i>				
400 000	CHILE 3.250% 21-21/09/2071	USD	4 515 274	1.79	500 000	OMAN INTRNL BOND 4.750% 16-15/06/2026	USD	3 600 237	1.43
1 000 000	CHILE 4.950% 23-05/01/2036	USD	247 800	0.10	800 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	490 156	0.19
850 000	CODELCO INC 4.375% 19-05/02/2049	USD	958 500	0.38	300 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	823 500	0.33
353 000	CODELCO INC 5.125% 23-02/02/2033	USD	653 969	0.26	940 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	299 250	0.12
440 000	CODELCO INC 5.950% 23-08/01/2034	USD	334 688	0.13	1 000 000	OMAN INTRNL BOND 6.750% 20-28/10/2027	USD	957 331	0.38
431 000	CODELCO INC 6.300% 23-08/09/2053	USD	438 020	0.17	<i>Qatar</i>				
300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	424 939	0.17	500 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	3 359 438	1.32
250 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	222 844	0.09	500 000	STATE OF QATAR 4.400% 20-16/04/2050	USD	349 375	0.14
120 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	251 211	0.10	1 000 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	438 438	0.17
300 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	113 040	0.04	1 700 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	916 250	0.36
160 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	295 459	0.12	<i>Ukraine</i>				
140 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	166 751	0.07	2 300 000	UKRAINE GOVERNMENT 6.750% 19-20/06/2028	EUR	1 655 375	0.65
240 000 000	TESORERIA PESOS 6.200% 24-01/10/2040 FLAT	CLP	149 122	0.06	2 900 000	UKRAINE GOVERNMENT 6.876% 21-21/05/2031	USD	3 332 182	1.32
<i>Kenya</i>					2 200 000	UKRAINE GOVERNMENT 7.253% 20-15/03/2035	USD	690 207	0.27
385 900 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	4 285 825	1.69	2 175 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	826 500	0.33
200 000	REPUBLIC OF KENYA 7.250% 18-28/02/2028	USD	2 410 939	0.95	1 800 000	UKRAINE GOVERNMENT 9.750% 18-01/11/2030	USD	625 900	0.25
500 000	REPUBLIC OF KENYA 8.000% 19-22/05/2032	USD	181 563	0.07	<i>Bahrain</i>				
300 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	432 000	0.17	800 000	BAHRAIN 5.625% 21-18/05/2034	USD	717 000	0.28
1 080 000	REPUBLIC OF KENYA 9.750% 24-16/02/2031	USD	232 623	0.09	250 000	BAHRAIN 6.000% 14-19/09/2044	USD	205 234	0.08
<i>Egypt</i>					200 000	BAHRAIN 6.875% 18-05/10/2025	USD	201 500	0.08
400 000	ARAB REPUBLIC OF EGYPT 3.875% 21-16/02/2026	USD	4 045 751	1.61	725 000	BAHRAIN 7.500% 17-20/09/2047	USD	691 922	0.27
475 000	ARAB REPUBLIC OF EGYPT 5.875% 21-16/02/2031	USD	370 000	0.15	800 000	BAHRAIN 7.500% 24-12/02/2036	USD	816 750	0.32
500 000	ARAB REPUBLIC OF EGYPT 7.053% 19-15/01/2032	USD	368 125	0.15	600 000	OIL & GAS HOLDINGING 7.500% 17-25/10/2027	USD	611 438	0.24
1 000 000	ARAB REPUBLIC OF EGYPT 7.300% 21-30/09/2033	USD	399 531	0.16	<i>Dominican Republic</i>				
400 000	ARAB REPUBLIC OF EGYPT 7.500% 17-31/01/2027	USD	787 813	0.31	11 850 000	DOMINICAN REPUBLIC 11.250% 23-15/09/2035	DOP	3 115 224	1.23
1 200 000	ARAB REPUBLIC OF EGYPT 7.500% 21-16/02/2061	USD	384 125	0.15	400 000	DOMINICAN REPUBLIC 5.500% 22-22/02/2029	USD	209 535	0.08
500 000	ARAB REPUBLIC OF EGYPT 7.903% 18-21/02/2048	USD	802 125	0.32	1 463 000	DOMINICAN REPUBLIC 5.875% 20-30/01/2060	USD	386 250	0.15
300 000	ARAB REPUBLIC OF EGYPT 8.150% 19-20/11/2059	USD	350 938	0.14	500 000	DOMINICAN REPUBLIC 6.000% 18-19/07/2028	USD	1 244 464	0.49
500 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	213 094	0.08	150 000	DOMINICAN REPUBLIC 6.600% 24-01/06/2036	USD	495 500	0.20
			370 000	0.15	600 000	DOMINICAN REPUBLIC 7.450% 14-30/04/2044	USD	149 475	0.06
								630 000	0.25

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# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Emerging Bond Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Emerging Equity

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Energy Transition

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Euro Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Europe Growth

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Europe Small Cap

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>									
<i>United Kingdom</i>									
35 374	COMPUTACENTER PLC	GBP	1 198 256	0.25					
1 509 556	CONVATEC GROUP PLC	GBP	4 180 501	0.89					
531 685	DISCOVERIE GROUP PLC	GBP	4 207 827	0.89					
344 784	FUTURE PLC	GBP	4 265 830	0.90					
3 666 431	GRAINGER PLC	GBP	10 529 881	2.23					
236 232	GREGGS PLC	GBP	7 723 478	1.64					
759 864	HOWDEN JOINERY GROUP PLC	GBP	7 873 333	1.67					
1 095 494	IG GROUP HOLDINGS PLC	GBP	10 582 174	2.24					
1 244 573	INCHCAPE PLC	GBP	10 921 299	2.31					
373 017	INTERMEDIATE CAPITAL GROUP	GBP	9 599 848	2.03					
2 538 733	MAN GROUP PLC/JERSEY	GBP	7 252 240	1.54					
3 889 611	MARKS & SPENCER GROUP PLC	GBP	13 143 522	2.79					
5 017 570	MITIE GROUP PLC	GBP	6 876 707	1.46					
1 391 341	PETS AT HOME GROUP PLC	GBP	4 847 581	1.03					
469 401	SAFESTORE HOLDINGS PLC	GBP	4 260 236	0.90					
256 427	TELECOM PLUS PLC	GBP	5 335 109	1.13					
455 772	WEIR GROUP PLC/THE	GBP	10 665 231	2.26					
48 480	WH SMITH PLC	GBP	647 277	0.14					
<i>France</i>									
461 298	ELIS SA - W/I	EUR	9 327 446	1.98					
71 237	GAZTRANSPORT ET TECHNIGA SA	EUR	8 683 790	1.84					
60 439	IPSOS	EUR	3 559 857	0.75					
177 341	PLUXEE NV	EUR	4 645 448	0.98					
2 596	S.O.I.T.E.C.	EUR	270 503	0.06					
53 162	SOPRA STERIA GROUP	EUR	9 627 638	2.04					
351 178	SPIE SA - W/I	EUR	11 862 793	2.51					
48 795	VALLOUREC SA	EUR	714 603	0.15					
160 886	VERALLIA	EUR	5 450 818	1.15					
<i>Italy</i>									
349 595	AZIMUT HOLDING SPA	EUR	7 698 082	1.63					
164 247	BANCA GENERALI S.P.A.	EUR	6 152 693	1.30					
2 577 277	BPER BANCA	EUR	12 167 325	2.58					
13 700	BRUNELLO CUCINELLI SPA	EUR	1 280 950	0.27					
28 460	INTERPUMP GROUP SPA	EUR	1 180 521	0.25					
387 876	IVECO GROUP NV	EUR	4 061 062	0.86					
45 367	REPLY SPA	EUR	6 251 573	1.32					
1 647 287	SAIPEM SPA	EUR	3 940 311	0.83					
<i>Sweden</i>									
451 141	AAK AB	SEK	12 345 762	2.62					
140 524	AXFOOD AB	SEK	3 446 862	0.73					
266 517	CASTELLUM AB	SEK	3 038 529	0.64					
1 229 760	FABEGE AB	SEK	9 171 734	1.94					
179 881	LINDAB INTERNATIONAL AB	SEK	3 594 450	0.76					
409 651	LOOMIS AB	SEK	9 961 557	2.11					
<i>Denmark</i>									
423 153	ALK-ABELLO A/S	DKK	8 687 249	1.84					
1 298 210	H LUNDBECK A/S	DKK	6 764 838	1.43					
117 208	NKT A/S	DKK	9 579 451	2.03					
102 878	ROYAL UNIBREW	DKK	7 615 023	1.61					
					<i>Spain</i>				
253 836	BANKINTER SA	EUR	1 935 753	0.41					
564 456	INDRA SISTEMAS SA	EUR	10 899 645	2.31					
542 714	INMOBILIARIA COL SOCIMI	EUR	2 946 937	0.62					
63 469	LABORATORIOS FARMACEUTICOS R	EUR	5 556 711	1.18					
807 273	MERLIN PROPERTIES SOCIMI SA	EUR	8 395 639	1.78					
					<i>Austria</i>				
54 261	ANDRITZ AG	EUR	3 138 999	0.67					
210 500	BAWAG GROUP AG	EUR	12 440 550	2.65					
287 537	WIENERBERGER AG	EUR	8 902 146	1.89					
					<i>Switzerland</i>				
18 698	FISCHER (GEORG)-REG	CHF	1 169 778	0.25					
15 417	LANDIS+GYR GROUP AG	CHF	1 162 218	0.25					
44 913	PSP SWISS PROPERTY AG - REG	CHF	5 377 155	1.14					
6 173	SIEGFRIED HOLDING AG - REG	CHF	5 980 384	1.27					
23 076	SWISSQUOTE GROUP HOLDING-REG	CHF	6 795 445	1.44					
					<i>Germany</i>				
438 463	FREENET AG	EUR	10 873 882	2.30					
67 813	GERRESHEIMER AG	EUR	6 801 644	1.44					
13 083	HUGO BOSS AG - ORD	EUR	546 477	0.12					
26 946	JENOPTIK AG	EUR	728 081	0.15					
					<i>Ireland</i>				
615 457	GLANBIA PLC	EUR	11 201 317	2.37					
208 387	GRAFTON GROUP PLC - UTS	GBP	2 281 602	0.48					
					<i>Finland</i>				
222 659	HUHTAMAKI OYJ	EUR	8 340 806	1.77					
149 896	VALMET OYJ	EUR	4 000 724	0.85					
					<i>Norway</i>				
2 759 688	AKER SOLUTIONS ASA	NOK	10 689 060	2.26					
95 367	TOMRA SYSTEMS ASA	NOK	1 064 694	0.23					
					<i>The Netherlands</i>				
69 438	AALBERTS INDUSTRIES NV	EUR	2 633 089	0.56					
120 795	ARCADIS NV	EUR	7 145 024	1.51					
					<i>Belgium</i>				
265 805	SOLVAY SA	EUR	8 737 010	1.85					
					<i>Poland</i>				
471 623	INPOST SA	EUR	7 762 915	1.64					
					<i>Luxembourg</i>				
398 315	B&M EUROPEAN VALUE RETAIL SA	GBP	2 053 940	0.44					
					<i>United Arab Emirates</i>				
422 910	NMC HEALTH PLC	GBP	0	0.00					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
109 452.71	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	13 763 031	2.93					
					<b>Total securities portfolio</b>				
					<b>468 515 854 99.27</b>				



# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2024

*Expressed in USD*

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Convertible

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Global Environment

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

*Expressed in EUR*

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

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global High Yield Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Global Inflation-Linked Bond

## Securities portfolio at 30/06/2024

*Expressed in EUR*

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Global Inflation-Linked Bond

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Green Tigers

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Health Care Innovators

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Local Emerging Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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



# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Multi-Asset Opportunities

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Russia Equity (NAV suspended)

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS SMaRT Food

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Asia ex-Japan Equity

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Shares</b>					<b>230 886 228 92.63</b>				
<i>China</i>					<i>58 680 849 23.55</i>				
643 600	ALIBABA GROUP HOLDING LTD	HKD	5 790 774	2.32					
140 000	BYD COMPANY LIMITED - H	HKD	4 157 265	1.67					
723 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	3 608 380	1.45					
3 272 800	CHINA CONSTRUCTION BANK - A	CNY	3 332 554	1.34					
45 130 000	CHINA TOWER CORP LTD - H	HKD	5 833 829	2.34					
160 021	CONTEMPORARY AMPEREX TECHN - A	CNY	3 960 154	1.59					
221 000	NETEASE INC	HKD	4 205 825	1.69					
343 194	TENCENT HOLDINGS LTD	HKD	16 304 828	6.54					
136 750	TRIP.COM GROUP LTD	HKD	6 475 439	2.60					
2 379 400	XIAOMI CORP - B	HKD	5 011 801	2.01					
<i>Taiwan</i>					<i>42 672 907 17.12</i>				
508 760	CHAILEASE HOLDING CO LTD	TWD	2 411 072	0.97					
158 000	ECLAT TEXTILE COMPANY LTD	TWD	2 582 490	1.04					
441 000	GIGABYTE TECHNOLOGY CO LTD	TWD	4 170 325	1.67					
812 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	24 256 081	9.73					
2 323 000	UNITED MICROELECTRONICS CORP	TWD	4 017 988	1.61					
64 000	WIWYNN CORP	TWD	5 234 951	2.10					
<i>India</i>					<i>38 948 041 15.63</i>				
470 701	BHARTI AIRTEL LTD	INR	8 147 413	3.27					
481 018	HDFC BANK LIMITED	INR	9 706 428	3.89					
266 078	INFOSYS LTD	INR	4 998 321	2.01					
31 126	INTERGLOBE AVIATION LTD	INR	1 577 718	0.63					
179 669	MAHINDRA & MAHINDRA LTD	INR	6 173 388	2.48					
152 177	NESTLE INDIA LTD	INR	4 655 639	1.87					
281 787	UNO MINDA LTD	INR	3 689 134	1.48					
<i>South Korea</i>					<i>38 904 792 15.60</i>				
170 219	KT CORP	KRW	4 623 150	1.85					
20 388	LG ELECTRONICS INC	KRW	1 641 809	0.66					
10 296	LG ENERGY SOLUTION	KRW	2 440 516	0.98					
326 968	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	19 348 789	7.76					
9 713	SAMSUNG SDI CO LTD	KRW	2 496 546	1.00					
48 627	SK HYNIX INC	KRW	8 353 982	3.35					
<i>Singapore</i>					<i>11 778 295 4.73</i>				
315 070	DBS GROUP HOLDINGS LTD	SGD	8 319 759	3.34					
1 644 217	SATS LTD	SGD	3 458 536	1.39					
<i>Hong Kong</i>					<i>10 130 869 4.06</i>				
1 070 000	AIA GROUP LTD	HKD	7 238 217	2.90					
253 500	TECHTRONIC INDUSTRIES CO LTD	HKD	2 892 652	1.16					
<i>Thailand</i>					<i>9 911 765 3.97</i>				
2 219 900	AIRPORTS OF THAILAND PCL-FOR	THB	3 448 605	1.38					
3 733 400	BANGKOK DUSIT MED SERVICE - F	THB	2 692 371	1.08					
26 119 900	WHA CORP PCL-FOREIGN	THB	3 770 789	1.51					
<i>Ireland</i>					<i>7 821 847 3.14</i>				
58 833	PINDUODUO INC - ADR	USD	7 821 847	3.14					
<i>Switzerland</i>					<i>6 130 068 2.46</i>				
60 220	ABB INDIA LTD	INR	6 130 068	2.46					
<i>Indonesia</i>					<i>3 482 649 1.40</i>				
12 414 600	BANK RAKYAT INDONESIA PERSER	IDR	3 482 649	1.40					
					<b>United Kingdom</b>				
					90 887 ANTOFAGASTA PLC				
					GBP				
					2 424 146				
					0.97				
					<b>Total securities portfolio</b>				
					<b>230 886 228 92.63</b>				

# BNP PARIBAS FUNDS Sustainable Asian Cities Bond

## Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
<b>Bonds</b>			<b>54 138 986</b>	<b>79.00</b>					
<i>South Korea</i>					<i>Philippines</i>				
1 500 000	EXP-IMP BK KOREA 5.125% 23-11/01/2033	USD	1 518 285	2.22	1 750 000	BANK PHILIPP ISL 2.500% 19-10/09/2024	USD	1 732 500	2.53
900 000	HYUNDAI CAP AMER 5.125% 24-05/02/2029	USD	891 281	1.30	<i>Mauritius</i>				
700 000	KHFC 4.625% 23-24/02/2033	USD	673 969	0.98	1 700 000	GREENKO SOLAR 5.950% 19-29/07/2026	USD	1 659 094	2.42
2 500 000	KODIT GLB 2023-1 4.954% 23-25/05/2026	USD	2 477 349	3.61	<i>Malaysia</i>				
1 000 000	KODIT GLB 2024-1 5.357% 24-29/05/2027	USD	1 002 890	1.46	1 600 000	AXIATA SPV2 4.357% 16-24/03/2026	USD	1 569 280	2.29
1 100 000	LG CHEM LTD 1.375% 21-07/07/2026	USD	1 012 688	1.48	<i>British Virgin Islands</i>				
2 000 000	LG ENERGY SOLUTION 5.375% 24-02/07/2029	USD	1 989 720	2.90	1 600 000	MIDEA INVST DEV 2.880% 22-24/02/2027	USD	1 504 320	2.19
750 000	SHINHAN BANK 5.750% 24-15/04/2034	USD	739 453	1.08	<i>Australia</i>				
2 000 000	SHINHAN FINL GRP 5.000% 23-24/07/2028	USD	1 977 500	2.89	1 000 000	CHN CONST BK/SYD 4.500% 23-31/05/2026	USD	986 790	1.44
2 071 000	SK ON CO LTD 5.375% 23-11/05/2026	USD	2 066 470	3.02	<b>Floating rate bonds</b>				
<i>Indonesia</i>					<i>Singapore</i>				
2 000 000	BANK MANDIRI PT 2.000% 21-19/04/2026	USD	1 874 375	2.73	1 000 000	GLP PTE LTD 21-31/12/2061 FRN	USD	629 350	0.92
2 100 000	PERTAMINA GEOTHE 5.150% 23-27/04/2028	USD	2 080 313	3.04	3 500 000	UNITED OVERSEAS 21-14/10/2031 FRN	USD	3 229 417	4.71
1 700 000	SBSN INDO III 2.300% 20-23/06/2025	USD	1 646 752	2.40	<i>Hong Kong</i>				
3 200 000	SBSN INDO III 3.550% 21-09/06/2051	USD	2 324 352	3.39	2 500 000	BANK OF COMM/HK 23-30/08/2026 FRN	USD	2 500 549	3.65
2 000 000	SBSN INDO III 5.600% 23-15/11/2033	USD	2 054 375	3.00	<i>South Korea</i>				
1 200 000	TOWER BERSAMA IN 2.800% 21-02/05/2027	USD	1 106 625	1.61	2 000 000	SHINHAN BANK 23-26/10/2028 FRN	USD	2 029 020	2.96
<i>China</i>					<i>United Kingdom</i>				
2 400 000	ALIBABA GROUP 2.700% 21-09/02/2041	USD	1 623 048	2.37	1 000 000	CHN MERCH BK/LN 23-13/06/2026 FRN	USD	1 000 410	1.46
600 000	BAIDU INC 1.625% 21-23/02/2027	USD	546 474	0.80	<i>British Virgin Islands</i>				
2 000 000	BAIDU INC 2.375% 21-23/08/2031	USD	1 657 780	2.42	200 000	CMB INTERNATIONAL TIONA 24-04/06/2027 FRN	USD	200 313	0.29
800 000	LENOVO GROUP LIMITED 3.421% 20-02/11/2030	USD	706 250	1.03	Shares/Units in investment funds				
700 000	LENOVO GROUP LIMITED 6.536% 22-27/07/2032	USD	733 775	1.07	<i>Luxembourg</i>				
1 000 000	SF HOLDING INV 2021 2.375% 21-17/11/2026	USD	929 605	1.36	33 066.30	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	4 781 006	6.97
<i>Hong Kong</i>					<b>Total securities portfolio</b>				
1 000 000	AIA GROUP 5.375% 24-05/04/2034	USD	983 390	1.43	<b>68 509 051</b>				
1 500 000	CHINA WATER AFF 4.850% 21-18/05/2026	USD	1 377 660	2.01	<b>99.96</b>				
550 000	CHN MERCH BK/HK 1.200% 20-10/09/2025	USD	522 929	0.76					
1 300 000	HONG KONG 5.250% 23-11/01/2053	USD	1 350 381	1.97					
1 350 000	MTR CORP LTD 1.625% 20-19/08/2030	USD	1 128 028	1.65					
450 000	YUEXIU REIT MTN 2.650% 21-02/02/2026	USD	406 533	0.59					
<i>India</i>									
800 000	10 RENEW PW SUB 4.500% 21-14/07/2028	USD	728 250	1.06					
2 070 000	ADANI RENEW ENERGY 4.625% 19-15/10/2039	USD	1 668 938	2.44					
800 000	HDFC BANK LTD 5.196% 24-15/02/2027	USD	793 750	1.16					
250 000	IRB INFRASTRUCTUR 7.110% 24-11/03/2032	USD	250 391	0.37					
500 000	SHRIRAM FINANCE 6.625% 24-22/04/2027	USD	499 688	0.73					
1 000 000	ULTRATECH CEMENT 2.800% 21-16/02/2031	USD	843 125	1.23					
<i>Cayman Islands</i>									
1 000 000	CHINA OVERSEA FI 6.375% 13-29/10/2043	USD	994 063	1.45					
1 060 000	HK LAND FINANCE 5.250% 23-14/07/2033	USD	1 050 355	1.53					
1 000 000	LINK FIN CAYM 09 2.750% 22-19/01/2032	USD	839 870	1.23					
1 700 000	LINK FIN CAYM 09 2.875% 16-21/07/2026	USD	1 616 322	2.36					



# BNP PARIBAS FUNDS Sustainable Europe Dividend

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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



# BNP PARIBAS FUNDS Sustainable Global Corporate Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

## Securities portfolio at 30/06/2024

Expressed in EUR

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

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					295 169 101	34.17			
<b>Bonds</b>					<b>251 740 996</b>	<b>29.15</b>			
<i>France</i>					<i>60 536 078</i>	<i>7.01</i>			
1 100 000	ARKEA HL 2.750% 22-22/12/2026	EUR	1 084 739	0.13					
2 200 000	ARKEA HL 3.000% 22-04/10/2028	EUR	2 182 667	0.25					
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 014 165	0.12					
1 300 000	BPCE SFH 0.125% 21-03/12/2030	EUR	1 067 035	0.12					
400 000	BPCE SFH 1.750% 22-27/05/2032	EUR	357 907	0.04					
400 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	399 378	0.05					
1 300 000	CAISSE AMORTISSEMENT DE LA DETTE 1.750% 22-25/11/2027	EUR	1 240 697	0.14					
400 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 23-25/05/2028	EUR	396 996	0.05					
1 300 000	CARMILA SA 5.500% 23-09/10/2028	EUR	1 352 208	0.16					
500 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	512 396	0.06					
500 000	COMPAGNIE DE SAINT GOBAIN 1.625% 22-10/08/2025	EUR	488 869	0.06					
600 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	588 851	0.07					
400 000	COVIVIO 4.625% 23-05/06/2032	EUR	404 352	0.05					
1 000 000	CREDIT AGRICOLE 3.750% 23-13/07/2026	EUR	1 008 096	0.12					
1 900 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	1 732 254	0.20					
600 000	CREDIT AGRICOLE HOME L 1.625% 22-31/05/2030	EUR	549 429	0.06					
600 000	CREDIT AGRICOLE HOME LOAN 3.375% 23-04/09/2028	EUR	603 620	0.07					
1 300 000	CREDIT MUTUEL HOME LOAN 3.250% 23-20/04/2029	EUR	1 301 481	0.15					
1 600 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 474 932	0.17					
2 300 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	2 208 508	0.26					
600 000	EDENRED 3.625% 23-13/12/2026	EUR	599 140	0.07					
8 400 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	4 751 544	0.55					
5 970 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	5 394 850	0.62					
8 380 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	6 709 782	0.78					
1 300 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	1 129 830	0.13					
400 000	ICADE 1.000% 22-19/01/2030	EUR	338 091	0.04					
400 000	KERING 3.375% 23-27/02/2033	EUR	389 495	0.04					
1 100 000	KERING 3.625% 23-05/09/2031	EUR	1 096 872	0.13					
400 000	KLEPIERRE 3.875% 24-23/09/2033	EUR	390 346	0.05					
800 000	LA BANQUE POSTALE 3.500% 24-13/06/2030	EUR	787 982	0.09					
600 000	LA BANQUE POSTALE H 3.125% 24-29/01/2034	EUR	595 459	0.07					
1 800 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 504 814	0.17					
2 000 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	1 831 311	0.21					
1 700 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	1 710 053	0.20					
500 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	502 336	0.06					
200 000	ORANGE 0.000% 19-04/09/2026	EUR	185 384	0.02					
400 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	412 919	0.05					
1 084 000	RCI BANQUE 4.125% 24-04/04/2031	EUR	1 075 621	0.12					
627 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	636 101	0.07					
1 362 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 397 245	0.16					
568 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	585 249	0.07					
200 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 0.750% 22-12/01/2034	EUR	155 024	0.02					
200 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 1.625% 15-27/11/2025	EUR	194 604	0.02					
900 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.750% 23-04/07/2035	EUR	893 329	0.10					
1 500 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 299 697	0.15					
300 000	SFIL SA 0.750% 18-06/02/2026	EUR	287 384	0.03					
300 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	252 848	0.03					
400 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	345 085	0.04					
1 700 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	1 719 050	0.20					
1 100 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	893 885	0.10					
300 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	274 511	0.03					
800 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	571 583	0.07					
600 000	UNEDIC 0.100% 20-25/11/2026	EUR	555 846	0.06					
1 100 000	URW 4.125% 23-11/12/2030	EUR	1 100 228	0.13					
<i>Germany</i>					<i>42 808 611</i>	<i>4.97</i>			
4 640 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	3 525 890	0.41					
5 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	4 414 050	0.51					
3 600 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	2 656 152	0.31					
1 150 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	948 117	0.11					
7 000 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	6 739 180	0.78					
2 540 000	BUNDESREPUBLIK DEUTSCHLAND 2.200% 24-15/02/2034	EUR	2 475 128	0.29					
10 570 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	10 443 477	1.21					
3 500 000	BUNDESREPUBLIK DEUTSCHLAND 3.100% 23-12/12/2025	EUR	3 504 060	0.40					
835 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	845 297	0.10					
260 000	DEUTSCHE KREDIT 1.625% 22-05/05/2032	EUR	233 449	0.03					
150 000	E.ON SE 1.625% 22-29/03/2031	EUR	133 082	0.02					
500 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	497 118	0.06					
910 000	FRESENIUS MEDICAL 3.875% 22-20/09/2027	EUR	916 387	0.11					
1 880 000	KFW 0.000% 21-15/06/2029	EUR	1 630 477	0.19					
850 000	KFW 0.050% 19-29/09/2034	EUR	629 169	0.07					
1 500 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	1 060 509	0.12					
700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	619 097	0.07					
400 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	392 636	0.05					
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	102 619	0.01					
1 000 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 042 717	0.12					
<i>Spain</i>					<i>37 451 747</i>	<i>4.33</i>			
1 500 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	1 451 241	0.17					
700 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	592 577	0.07					
2 900 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	2 335 627	0.27					
800 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	799 692	0.09					
600 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	596 162	0.07					
2 400 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	2 378 149	0.27					
680 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	601 306	0.07					
980 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	866 227	0.10					
950 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	927 238	0.11					
672 000	AUTONOMOUS COMMU 3.362% 23-31/10/2028	EUR	675 458	0.08					
1 500 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	1 500 626	0.17					
1 000 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	985 704	0.11					
970 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	851 098	0.10					
300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	276 679	0.03					
200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	177 382	0.02					
700 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	691 477	0.08					
100 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	86 420	0.01					
600 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	599 938	0.07					
1 130 000	JUNTA ANDALUCIA 3.400% 24-30/04/2034	EUR	1 104 936	0.13					
1 280 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	914 266	0.11					
2 370 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	1 255 602	0.15					

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

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

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# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

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



# BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements

# BNP PARIBAS FUNDS Sustainable Multi-Asset Growth

## Securities portfolio at 30/06/2024

Expressed in EUR

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

The accompanying notes form an integral part of these financial statements



# BNP PARIBAS FUNDS Sustainable Multi-Asset Growth

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## Securities portfolio at 30/06/2024

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*Expressed in EUR*

<b>Total securities portfolio</b>	480 137 751	98.67
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# BNP PARIBAS FUNDS US Growth

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS US Mid Cap

## Securities portfolio at 30/06/2024

Expressed in USD

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

# BNP PARIBAS FUNDS USD Short Duration Bond

## Securities portfolio at 30/06/2024

Expressed in USD

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

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## Notes to the financial statements

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Notes to the financial statements at 30/06/2024

**Note 1 - General information**

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

**a) Merged sub-fund**

Sub-fund	Date	Events
Sustainable Multi-Asset Growth	20 June 2024	Merged of the sub-fund "BNP Paribas A Fund Sustainable Thematic Select" into the sub-fund "Sustainable Multi-Asset Growth" <sup>(1)</sup>

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

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

**b) Activated share classes**

Sub-fund	Date	Events
Health Care Innovators	11 January 2024	Activation of the share class "Classic RH CZK - Capitalisation"
Climate Impact	18 January 2024	Activation of the share class "Classic USD MD - Distribution"
Disruptive Technology	18 January 2024	Activation of the share class "Classic H SGD- Capitalisation"
Green Tigers	26 January 2024	Activation of the share class "I Plus - Capitalisation"
Sustainable Multi-Asset Growth	29 January 2024	Activation of the share class "X - Capitalisation"
Sustainable Multi-Asset Balanced	29 January 2024	Activation of the share class "X - Capitalisation"
Aqua	25 April 2024	Activation of the share class "Privilege RH CZK - Capitalisation"
Disruptive Technology	25 April 2024	Activation of the share class "Privilege RH CZK- Capitalisation"
US Growth	30 April 2024	Activation of the share class "Classic RH CNH - Capitalisation"
Sustainable Europe Dividend	19 June 2024	Activation of the share classes "Classic RH CNH MD - Distribution" and "Classic RH HKD MD - Distribution"

**Note 2 - Principal accounting methods**

**a) Net asset value**

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

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

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

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

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

### c) Currency conversion

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

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

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

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

### d) Presentation of the financial statements

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

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

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

### e) Valuation of the securities portfolio

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

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

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.



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Notes to the financial statements at 30/06/2024

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**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".

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

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### **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".

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Notes to the financial statements at 30/06/2024

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

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

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

**o) Valuation of Contracts for Difference**

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

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

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

**q) Interest**

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

**r) Comparisons**

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

**s) Geographic distribution**

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

**t) "To be announced"**

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

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

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

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

# BNP PARIBAS FUNDS

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

### u) Cross-investments

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

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

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Emerging Bond Opportunities	RMB Bond	USD	6 638 312
Emerging Bond Opportunities	Sustainable Asian Cities Bond	USD	2 773 885
Local Emerging Bond	RMB Bond	USD	13 683 963
Sustainable Global Corporate Bond	Euro Corporate Green Bond	USD	7 745 257
Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	11 356 147
Sustainable Multi-Asset Balanced	Emerging Markets Climate Solutions	EUR	8 885 252
Sustainable Multi-Asset Balanced	Europe Real Estate Securities	EUR	5 192 160
Sustainable Multi-Asset Balanced	Global Environment	EUR	22 927 465
Sustainable Multi-Asset Balanced	Green Bond	EUR	22 606 167
Sustainable Multi-Asset Balanced	Health Care Innovators	EUR	7 454 784
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	19 150 056
Sustainable Multi-Asset Growth	Emerging Markets Climate Solutions	EUR	7 615 930
Sustainable Multi-Asset Growth	Europe Real Estate Securities	EUR	2 906 714
Sustainable Multi-Asset Growth	Global Environment	EUR	19 438 397
Sustainable Multi-Asset Growth	Inclusive Growth	EUR	15 650 005
Sustainable Multi-Asset Growth	Sustainable Euro Bond	EUR	53 585 126
		<b>Total:</b>	<b>227 609 620</b>

The net assets at the end of the financial period of combined figures would be EUR 26 591 629 398 without taking into account the cross-investments values.

### v) 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.

Notes to the financial statements at 30/06/2024

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

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

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

- Emerging Bond Opportunities
- Europe Small Cap
- Global Convertible
- Global High Yield Bond
- Local Emerging Bond

During the period ending 30 June 2024, the below sub-fund has applied the Swing Pricing:

- Global Convertible

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

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

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

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

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

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

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

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

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

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

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

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

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

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Aqua	1.75%	0.90%	0.90%	1.75%	N/A	1.615%	0.90%	1.75%	1.75%	0.60% <sup>(11)</sup>
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	1.75%	N/A
Climate Impact	2.20%	1.10%	1.10% <sup>(11)</sup>	2.20%	N/A	N/A	N/A	N/A	2.20%	0.60% <sup>(11)</sup>
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A

## BNP PARIBAS FUNDS

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

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Disruptive Technology	1.50%	0.75%	0.75% <sup>(2)</sup>	N/A	0.75%	N/A	0.75% <sup>(3)</sup>	1.50%	1.50%	N/A
Ecosystem Restoration	1.50%	0.75%	0.75%	N/A	N/A	N/A	0.75%	N/A	N/A	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60%	N/A	N/A	N/A	N/A	1.50%	N/A	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
Energy Transition	1.50% <sup>(4)</sup>	0.75% <sup>(5)</sup>	0.75% <sup>(2)</sup>	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Europe Equity	1.50%	0.75%	0.75% <sup>(2)</sup>	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	0.85%	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 Environment	1.75%	0.90%	0.85% <sup>(6)</sup>	N/A	N/A	N/A	0.85%	1.75%	1.75%	0.60% <sup>(11)</sup>
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
Global Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.25%	N/A	N/A	N/A
Green Tigers	1.75%	0.90%	0.90% <sup>(2)</sup>	1.75%	N/A	N/A	0.90%	N/A	N/A	0.60% <sup>(11)</sup>
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A	N/A	1.40%	N/A	N/A
Multi-Asset Opportunities	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Russia Equity (NAV suspended)	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
SMaRT Food	1.75%	0.90%	0.85% <sup>(6)</sup>	1.75%	0.90%	N/A	N/A	N/A	1.75%	0.60% <sup>(11)</sup>
Sustainable Asia ex-Japan Equity	1.50%	0.75% <sup>(12)</sup>	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Asian Cities Bond	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Europe Dividend	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	0.75%	0.75%	N/A
Sustainable Global Low Vol Equity	1.50%	0.75%	0.75% <sup>(2)</sup>	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Sustainable Multi-Asset Balanced	1.30% <sup>(7)</sup>	0.65% <sup>(8)</sup>	0.50%	N/A	N/A	N/A	N/A	N/A	1.30%	N/A
Sustainable Multi-Asset Growth	1.40% <sup>(9)</sup>	0.70% <sup>(10)</sup>	0.50%	N/A	N/A	N/A	N/A	N/A	1.40%	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 Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
USD Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

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

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

(4) 1.45% for "Classic Solidarity".

(5) 0.70% for "Privilege Solidarity".

(6) 0.70% for "I Plus" Category.

(7) 1.25% for "Classic Solidarity BE".

(8) 0.60% for "Privilege Solidarity BE".

(9) 1.35% for "Classic Solidarity BE".

(10) 0.65% for "Privilege Solidarity BE".

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

(12) 0.62% for Privilege Plus Category.

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

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 and Sustainable Multi-Asset Growth.

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

#### Note 4 - Distribution fees

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

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Notes to the financial statements at 30/06/2024

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

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

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

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

2. Absolute Performance Fee:

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

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

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

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

During the period ended 30 June 2024, no performance Fees have been applied.

**Note 6 - Other fees**

Fee serving to cover notably the following services:

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

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



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Notes to the financial statements at 30/06/2024

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**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.

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.

# BNP PARIBAS FUNDS

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

### Note 8 - Dividends

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

- Payment dates

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

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

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

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

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

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

- Monthly and yearly amounts:

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Aqua	“Classic - Distribution”	EUR	2.95	3 524 026
Aqua	“Classic RH CNH MD - Distribution”	CNH	1.67(1)	21
Aqua	“Classic RH CNH MD - Distribution”	CNH	2.66(2)	170
Aqua	“Classic RH HKD MD - Distribution”	HKD	0.25(1)	3
Aqua	“Classic RH HKD MD - Distribution”	HKD	0.39(2)	25
Aqua	“Classic RH SGD MD - Distribution”	SGD	0.40(1)	15 974
Aqua	“Classic RH SGD MD - Distribution”	SGD	0.41(2)	71 528
Aqua	“Classic RH USD MD - Distribution”	USD	0.60(1)	113 186
Aqua	“Classic RH USD MD - Distribution”	USD	0.63(2)	602 951
Aqua	“Classic USD - Distribution”	USD	2.77	30 416
Aqua	“Privilege - Distribution”	EUR	3.04	961 216
Brazil Equity	“Classic - Distribution”	USD	3.77	129 130
China Equity	“Classic - Distribution”	USD	4.36	125 964
China Equity	“Classic EUR - Distribution”	EUR	2.20	209 632
China Equity	“Privilege - Distribution”	USD	2.12	6 507
Climate Impact	“Classic - Distribution”	EUR	3.73	1 220 278
Climate Impact	“Privilege - Distribution”	EUR	3.03	360 844
Climate Impact	“Privilege RH CHF - Distribution”	CHF	2.02	208
Climate Impact	“Privilege RH EUR - Distribution”	EUR	1.59	1 255
Climate Impact	“Privilege RH GBP - Distribution”	GBP	1.63	102 943

## BNP PARIBAS FUNDS

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

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Climate Impact	"Privilege USD - Distribution"	USD	1.71	53 738
Climate Impact	"U2 HKD - Distribution"	HKD	1.80	12 951
Climate Impact	"U2 HKD MD - Distribution"	HKD	0.25(1)	76
Climate Impact	"U2 HKD MD - Distribution"	HKD	0.33(2)	464
Climate Impact	"U2 RH AUD - Distribution"	AUD	1.60	11 968
Climate Impact	"U2 RH CHF - Distribution"	CHF	1.48	3 051
Climate Impact	"U2 RH CNH - Distribution"	CNH	1.69	739
Climate Impact	"U2 RH CNH MD - Distribution"	CNH	1.42(1)	18
Climate Impact	"U2 RH CNH MD - Distribution"	CNH	1.91(2)	122
Climate Impact	"U2 RH EUR - Distribution"	EUR	2.04	204
Climate Impact	"U2 RH EUR MD - Distribution"	EUR	0.09(1)	65
Climate Impact	"U2 RH EUR MD - Distribution"	EUR	0.23(2)	790
Climate Impact	"U2 RH GBP - Distribution"	GBP	1.67	13 573
Climate Impact	"U2 RH SGD - Distribution"	SGD	2.08	143
Climate Impact	"U2 RH SGD MD - Distribution"	SGD	0.14(1)	454
Climate Impact	"U2 RH SGD MD - Distribution"	SGD	0.21(2)	2 793
Climate Impact	"U2 USD - Distribution"	USD	1.70	23 521
Climate Impact	"U2 USD MD - Distribution"	USD	0.25(1)	7
Climate Impact	"U2 USD MD - Distribution"	USD	0.33(2)	207
Climate Impact	"X - Distribution"	EUR	2 173.32	20 764
Consumer Innovators	"Classic - Distribution"	EUR	2.59	534 962
Consumer Innovators	"Privilege - Distribution"	EUR	3.26	112 518
Disruptive Technology	"Classic - Distribution"	EUR	30.09	2 564 177
Disruptive Technology	"Classic USD - Distribution"	USD	10.32	213 278
Disruptive Technology	"Privilege - Distribution"	EUR	9.92	1 036 438
Disruptive Technology	"UP4 - Distribution"	EUR	3.36	1 450 452
Disruptive Technology	"X - Distribution"	EUR	2 014.68	5 662 820
Ecosystem Restoration	"Classic - Distribution"	EUR	0.68	24 017
Ecosystem Restoration	"Privilege - Distribution"	EUR	0.70	7
Emerging Bond Opportunities	"B MD - Distribution"	USD	0.52	3 366
Emerging Bond Opportunities	"B RH AUD MD - Distribution"	AUD	0.48(1)	32
Emerging Bond Opportunities	"B RH AUD MD - Distribution"	AUD	0.45(2)	263
Emerging Bond Opportunities	"B RH ZAR MD - Distribution"	ZAR	6.73(1)	36
Emerging Bond Opportunities	"B RH ZAR MD - Distribution"	ZAR	6.59(2)	443
Emerging Bond Opportunities	"Classic - Distribution"	USD	6.62	97 624
Emerging Bond Opportunities	"Classic EUR - Distribution"	EUR	5.49	4 728
Emerging Bond Opportunities	"Classic EUR MD - Distribution"	EUR	0.51(1)	11 137
Emerging Bond Opportunities	"Classic EUR MD - Distribution"	EUR	0.47(2)	65 580
Emerging Bond Opportunities	"Classic HKD MD - Distribution"	HKD	0.41	85 753

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

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Emerging Bond Opportunities	"Classic MD - Distribution"	USD	0.09	6 101 164
Emerging Bond Opportunities	"Classic MD2 - Distribution"	USD	0.60	18
Emerging Bond Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.37(1)	13 176
Emerging Bond Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.35(2)	109 839
Emerging Bond Opportunities	"Classic RH CNH MD - Distribution"	CNH	3.33(1)	437
Emerging Bond Opportunities	"Classic RH CNH MD - Distribution"	CNH	3.03(2)	1 969
Emerging Bond Opportunities	"Classic RH EUR - Distribution"	EUR	0.87	135 562
Emerging Bond Opportunities	"Classic RH HKD MD - Distribution"	HKD	0.41(1)	17 123
Emerging Bond Opportunities	"Classic RH HKD MD - Distribution"	HKD	0.39(2)	22 644
Emerging Bond Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.35(1)	515
Emerging Bond Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.33(2)	2 219
Emerging Bond Opportunities	"Classic RH ZAR MD - Distribution"	ZAR	4.95(1)	8 761
Emerging Bond Opportunities	"Classic RH ZAR MD - Distribution"	ZAR	4.92(2)	44 171
Emerging Bond Opportunities	"Privilege RH EUR - Distribution"	EUR	2.98	599 905
Emerging Equity	"Classic - Distribution"	USD	3.16	333 439
Emerging Equity	"Classic EUR - Distribution"	EUR	2.27	72 416
Energy Transition	"Classic - Distribution"	EUR	5.39	868 333
Energy Transition	"Classic USD - Distribution"	USD	5.94	146 417
Energy Transition	"Privilege - Distribution"	EUR	1.42	389 381
Euro Equity	"Classic - Distribution"	EUR	10.45	1 615 302
Euro Equity	"Privilege - Distribution"	EUR	4.92	98 321
Europe Equity	"Classic - Distribution"	EUR	5.02	1 511 853
Europe Equity	"Classic CHF - Distribution"	CHF	3.64	4 381
Europe Equity	"Privilege - Distribution"	EUR	4.06	1 334 258
Europe Growth	"Classic - Distribution"	EUR	5.08	233 306
Europe Growth	"Classic RH SGD MD - Distribution"	SGD	0.29(1)	710
Europe Growth	"Classic RH SGD MD - Distribution"	SGD	0.15(2)	1 520
Europe Growth	"Classic RH USD MD - Distribution"	USD	0.42(1)	2 722
Europe Growth	"Classic RH USD MD - Distribution"	USD	0.31(2)	10 180
Europe Growth	"Privilege - Distribution"	EUR	4.64	1 820 929
Europe Small Cap	"Classic - Distribution"	EUR	5.81	1 128 625
Europe Small Cap	"Privilege - Distribution"	EUR	5.67	135 770
Global Convertible	"Classic - Distribution"	USD	3.25	75 968
Global Convertible	"Classic MD - Distribution"	USD	0.05(1)	624
Global Convertible	"Classic MD - Distribution"	USD	0.06(2)	4 168
Global Convertible	"Classic RH EUR - Distribution"	EUR	2.43	1 275 842
Global Convertible	"Classic RH PLN - Distribution"	PLN	14.92	973
Global Convertible	"N RH EUR - Distribution"	EUR	2.74	29 905
Global Convertible	"Privilege RH EUR - Distribution"	EUR	3.23	91 294

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

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Global Environment	"Classic - Distribution"	EUR	3.84	1 607 414
Global Environment	"Classic RH CNH MD - Distribution"	CNH	1.67(1)	143
Global Environment	"Classic RH CNH MD - Distribution"	CNH	2.16(2)	843
Global Environment	"Classic RH HKD MD - Distribution"	HKD	0.25(1)	3
Global Environment	"Classic RH HKD MD - Distribution"	HKD	0.34(2)	20
Global Environment	"Classic RH SGD MD - Distribution"	SGD	0.38(1)	44 219
Global Environment	"Classic RH SGD MD - Distribution"	SGD	0.33(2)	179 048
Global Environment	"Classic RH USD MD - Distribution"	USD	0.55(1)	100 321
Global Environment	"Classic RH USD MD - Distribution"	USD	0.51(2)	398 884
Global Environment	"N - Distribution"	EUR	2.45	27 536
Global Environment	"Privilege - Distribution"	EUR	2.62	122 799
Global Environment	"X - Distribution"	EUR	2 020.47	95 974
Global High Yield Bond	"BH AUD MD - Distribution"	AUD	0.50(1)	328
Global High Yield Bond	"BH AUD MD - Distribution"	AUD	0.46(2)	1 650
Global High Yield Bond	"BH USD MD - Distribution"	USD	0.55(1)	3 118
Global High Yield Bond	"BH USD MD - Distribution"	USD	0.53(2)	15 520
Global High Yield Bond	"Classic - Distribution"	EUR	1.35	420 567
Global High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.37(1)	9 647
Global High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.35(2)	44 890
Global High Yield Bond	"Classic H USD - Distribution"	USD	2.03	30 198
Global High Yield Bond	"Classic H USD MD - Distribution"	USD	0.43(1)	24 049
Global High Yield Bond	"Classic H USD MD - Distribution"	USD	0.42(2)	113 061
Global High Yield Bond	"Classic USD MD - Distribution"	USD	0.22(1)	44 716
Global High Yield Bond	"Classic USD MD - Distribution"	USD	0.25(2)	250 954
Global High Yield Bond	"N - Distribution"	EUR	4.07	73 344
Global High Yield Bond	"Privilege - Distribution"	EUR	4.44	514 250
Global Inflation-Linked Bond	"Classic - Distribution"	EUR	3.22	196 142
Green Tigers	"Classic - Distribution"	USD	2.55	3 933
Green Tigers	"Classic EUR - Distribution"	EUR	4.29	427 741
Green Tigers	"Classic MD - Distribution"	USD	0.20(1)	2
Green Tigers	"Classic MD - Distribution"	USD	0.36(2)	20
Green Tigers	"Classic RH SGD MD - Distribution"	SGD	0.05(1)	181
Green Tigers	"Classic RH SGD MD - Distribution"	SGD	0.16(2)	2 480
Green Tigers	"Privilege - Distribution"	USD	1.82	26 942
Green Tigers	"Privilege EUR - Distribution"	EUR	3.52	103 503
Green Tigers	"Privilege RH EUR - Distribution"	EUR	1.75	14 346
Green Tigers	"U2 - Distribution"	USD	1.88	7 426
Green Tigers	"U2 RH GBP - Distribution"	GBP	1.77	13 205
Health Care Innovators	"Classic - Distribution"	EUR	16.95	1 279 933

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

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Health Care Innovators	"Privilege - Distribution"	EUR	4.09	30 756
Local Emerging Bond	"B MD - Distribution"	USD	0.57(1)	809
Local Emerging Bond	"B MD - Distribution"	USD	0.56(2)	3 305
Local Emerging Bond	"Classic - Distribution"	USD	2.78	746 288
Local Emerging Bond	"Classic EUR - Distribution"	EUR	2.95	600 999
Local Emerging Bond	"Classic MD - Distribution"	USD	0.23	468 854
Local Emerging Bond	"Classic RH EUR - Distribution"	EUR	1.99	36 215
Local Emerging Bond	"Privilege - Distribution"	USD	2.70	10 036
Multi-Asset Opportunities	"B MD - Distribution"	USD	0.25(1)	3
Multi-Asset Opportunities	"B MD - Distribution"	USD	0.24(2)	19
Multi-Asset Opportunities	"B RH AUD MD - Distribution"	AUD	0.21(1)	14
Multi-Asset Opportunities	"B RH AUD MD - Distribution"	AUD	0.19(2)	99
Multi-Asset Opportunities	"Classic - Distribution"	USD	2.76	802
Multi-Asset Opportunities	"Classic EUR - Distribution"	EUR	2.83	24 386
Multi-Asset Opportunities	"Classic HKD MD - Distribution"	HKD	0.21(1)	607
Multi-Asset Opportunities	"Classic HKD MD - Distribution"	HKD	0.20(2)	2 887
Multi-Asset Opportunities	"Classic MD - Distribution"	USD	0.20	41 328
Multi-Asset Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.17(1)	1 342
Multi-Asset Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.16(2)	6 124
Multi-Asset Opportunities	"Classic RH CNH MD - Distribution"	CNH	0.14(1)	4 796
Multi-Asset Opportunities	"Classic RH CNH MD - Distribution"	CNH	0.12(2)	20 231
Multi-Asset Opportunities	"Classic RH EUR - Distribution"	EUR	2.09	8 886
Multi-Asset Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.15(1)	1 282
Multi-Asset Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.13(2)	5 014
SMaRT Food	"Classic - Distribution"	EUR	2.01	259 248
SMaRT Food	"Classic RH USD MD - Distribution"	USD	0.39(1)	4 586
SMaRT Food	"Classic RH USD MD - Distribution"	USD	0.28(2)	16 029
SMaRT Food	"I MD - Distribution"	EUR	0.33(1)	19 175
SMaRT Food	"I MD - Distribution"	EUR	0.29(2)	83 041
SMaRT Food	"Privilege - Distribution"	EUR	2.23	121 393
SMaRT Food	"U - Distribution"	EUR	1.97	25 120
SMaRT Food	"U RH CHF - Distribution"	CHF	1.91	5 323
SMaRT Food	"U RH GBP - Distribution"	GBP	2.03	237
SMaRT Food	"U RH USD - Distribution"	USD	2.11	198
SMaRT Food	"UP - Distribution"	EUR	2.04	62 139
SMaRT Food	"UP RH CHF - Distribution"	CHF	1.99	86 652
SMaRT Food	"UP RH GBP - Distribution"	GBP	2.09	60 559
SMaRT Food	"UP RH USD - Distribution"	USD	2.16	33 971
Sustainable Asia ex-Japan Equity	"Classic - Distribution"	USD	9.53	50 858

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

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Asia ex-Japan Equity	"Classic EUR - Distribution"	EUR	8.65	616 439
Sustainable Asia ex-Japan Equity	"Classic MD - Distribution"	USD	0.11	774
Sustainable Asia ex-Japan Equity	"N RH EUR - Distribution"	EUR	2.47	19 912
Sustainable Asia ex-Japan Equity	"Privilege EUR - Distribution"	EUR	2.99	146 998
Sustainable Asia ex-Japan Equity	"Privilege Plus EUR - Distribution"	EUR	1.27	521 308
Sustainable Asian Cities Bond	"Classic - Distribution"	USD	5.54	100 948
Sustainable Asian Cities Bond	"Classic EUR - Distribution"	EUR	4.96	130 940
Sustainable Asian Cities Bond	"Classic HKD MD - Distribution"	HKD	0.48	5
Sustainable Asian Cities Bond	"Classic MD - Distribution"	USD	0.39(1)	53 668
Sustainable Asian Cities Bond	"Classic MD - Distribution"	USD	0.29(2)	159 544
Sustainable Asian Cities Bond	"Classic RH AUD MD - Distribution"	AUD	0.34(1)	6 912
Sustainable Asian Cities Bond	"Classic RH AUD MD - Distribution"	AUD	0.23(2)	20 851
Sustainable Asian Cities Bond	"Classic RH CNH MD - Distribution"	CNH	5.42(1)	4 729
Sustainable Asian Cities Bond	"Classic RH CNH MD - Distribution"	CNH	3.04(2)	13 121
Sustainable Asian Cities Bond	"Classic RH HKD MD - Distribution"	HKD	0.67(1)	1 123
Sustainable Asian Cities Bond	"Classic RH HKD MD - Distribution"	HKD	0.44(2)	30
Sustainable Asian Cities Bond	"Classic RH SGD MD - Distribution"	SGD	0.31(1)	2 360
Sustainable Asian Cities Bond	"Classic RH SGD MD - Distribution"	SGD	0.20(2)	6 229
Sustainable Asian Cities Bond	"Privilege - Distribution"	USD	4.85	870 725
Sustainable Europe Dividend	"Classic - Distribution"	EUR	1.52	144 799
Sustainable Europe Dividend	"Classic RH USD MD - Distribution"	USD	0.38(1)	2 801
Sustainable Europe Dividend	"Classic RH USD MD - Distribution"	USD	0.34(2)	15 543
Sustainable Europe Dividend	"N - Distribution"	EUR	3.15	6 772
Sustainable Europe Dividend	"Privilege - Distribution"	EUR	3.95	731 196
Sustainable Global Corporate Bond	"B MD - Distribution"	USD	0.59	301 959
Sustainable Global Corporate Bond	"Classic - Distribution"	USD	5.04	203 618
Sustainable Global Corporate Bond	"Classic H CNH MD - Distribution"	CNH	5.79(1)	243
Sustainable Global Corporate Bond	"Classic H CNH MD - Distribution"	CNH	5.51(2)	1 144
Sustainable Global Corporate Bond	"Classic HKD MD - Distribution"	HKD	0.71(1)	1
Sustainable Global Corporate Bond	"Classic HKD MD - Distribution"	HKD	0.72(2)	5
Sustainable Global Corporate Bond	"Classic MD - Distribution"	USD	0.61	431 887
Sustainable Global Corporate Bond	"NH EUR - Distribution"	EUR	3.89	34 508
Sustainable Global Corporate Bond	"Privilege - Distribution"	USD	4.74	35 365
Sustainable Global Low Vol Equity	"B USD MD - Distribution"	USD	0.24(1)	2
Sustainable Global Low Vol Equity	"B USD MD - Distribution"	USD	0.14(2)	7
Sustainable Global Low Vol Equity	"Classic - Distribution"	EUR	1.82	389 003
Sustainable Global Low Vol Equity	"Classic RH CNH MD - Distribution"	CNH	2.08(1)	27
Sustainable Global Low Vol Equity	"Classic RH CNH MD - Distribution"	CNH	1.00(2)	65
Sustainable Global Low Vol Equity	"Classic RH HKD MD - Distribution"	HKD	0.31(1)	4

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

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Global Low Vol Equity	"Classic RH HKD MD - Distribution"	HKD	0.25(2)	15
Sustainable Global Low Vol Equity	"Classic RH USD MD - Distribution"	USD	0.45(1)	41
Sustainable Global Low Vol Equity	"Classic RH USD MD - Distribution"	USD	0.27(2)	125
Sustainable Global Low Vol Equity	"Classic USD - Distribution"	USD	8.11	11 529
Sustainable Global Low Vol Equity	"Classic USD MD - Distribution"	USD	0.31(1)	1 254
Sustainable Global Low Vol Equity	"Classic USD MD - Distribution"	USD	0.19(2)	3 630
Sustainable Multi-Asset Balanced	"Classic - Distribution"	EUR	3.19	781 525
Sustainable Multi-Asset Balanced	"Classic MD - Distribution"	EUR	0.20(1)	14 383
Sustainable Multi-Asset Balanced	"Classic MD - Distribution"	EUR	0.21(2)	72 355
Sustainable Multi-Asset Balanced	"Classic RH AUD MD - Distribution"	AUD	0.31(1)	115
Sustainable Multi-Asset Balanced	"Classic RH AUD MD - Distribution"	AUD	0.24(2)	437
Sustainable Multi-Asset Balanced	"Classic RH CAD MD - Distribution"	CAD	0.27(1)	111
Sustainable Multi-Asset Balanced	"Classic RH CAD MD - Distribution"	CAD	0.28(2)	573
Sustainable Multi-Asset Balanced	"Classic RH HKD MD - Distribution"	HKD	0.23(1)	16
Sustainable Multi-Asset Balanced	"Classic RH HKD MD - Distribution"	HKD	0.29(2)	104
Sustainable Multi-Asset Balanced	"Classic RH SGD MD - Distribution"	SGD	0.25(1)	105
Sustainable Multi-Asset Balanced	"Classic RH SGD MD - Distribution"	SGD	0.19(2)	1 106
Sustainable Multi-Asset Balanced	"Classic RH USD - Distribution"	USD	3.02	91 627
Sustainable Multi-Asset Balanced	"Classic RH USD MD - Distribution"	USD	0.39(1)	1 996
Sustainable Multi-Asset Balanced	"Classic RH USD MD - Distribution"	USD	0.34(2)	7 644
Sustainable Multi-Asset Balanced	"Classic Solidarity BE - Distribution"	EUR	2.69	2 193 624
Sustainable Multi-Asset Balanced	"Privilege - Distribution"	EUR	3.12	2 219 139
Sustainable Multi-Asset Growth	"Classic - Distribution"	EUR	3.39	77 019
Sustainable Multi-Asset Growth	"Classic RH AUD MD - Distribution"	AUD	0.30(1)	19
Sustainable Multi-Asset Growth	"Classic RH AUD MD - Distribution"	AUD	0.22(2)	66
Sustainable Multi-Asset Growth	"Classic RH CAD MD - Distribution"	CAD	0.26	108
Sustainable Multi-Asset Growth	"Classic RH HKD MD - Distribution"	HKD	0.22(1)	3
Sustainable Multi-Asset Growth	"Classic RH HKD MD - Distribution"	HKD	0.27(2)	15
Sustainable Multi-Asset Growth	"Classic RH SGD MD - Distribution"	SGD	0.25(1)	125
Sustainable Multi-Asset Growth	"Classic RH SGD MD - Distribution"	SGD	0.17(2)	436
Sustainable Multi-Asset Growth	"Classic RH USD MD - Distribution"	USD	0.41(1)	62
Sustainable Multi-Asset Growth	"Classic RH USD MD - Distribution"	USD	0.34(2)	261
Sustainable Multi-Asset Growth	"Classic Solidarity BE - Distribution"	EUR	2.64	894 605
Sustainable Multi-Asset Growth	"Privilege - Distribution"	EUR	2.88	297
US Growth	"Classic - Distribution"	USD	0.58	164 761
US Growth	"Classic H EUR - Distribution"	EUR	1.91	7 139
US Growth	"Privilege - Distribution"	USD	1.37	19 777
US Growth	"Privilege H EUR - Distribution"	EUR	1.16	1 238
US Mid Cap	"Classic - Distribution"	USD	3.84	66 008



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

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
USD Short Duration Bond	"Classic - Distribution"	USD	4.10	278 908
USD Short Duration Bond	"Classic MD - Distribution"	USD	0.54(1)	297 489
USD Short Duration Bond	"Classic MD - Distribution"	USD	0.45(2)	1 427 124
USD Short Duration Bond	"Privilege - Distribution"	USD	4.28	72 910

(1) In December 2023

(2) Since January 2024

### Note 9 - Share currencies

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

### Note 10 - Exchange rates

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

EUR 1 =	AUD 1.6048
EUR 1 =	CAD 1.46655
EUR 1 =	CHF 0.96305
EUR 1 =	CNH 7.82465
EUR 1 =	CZK 25.0455
EUR 1 =	GBP 0.84785
EUR 1 =	HKD 8.3676
EUR 1 =	JPY 172.4017
EUR 1 =	NOK 11.4115
EUR 1 =	PLN 4.3085
EUR 1 =	SEK 11.35
EUR 1 =	SGD 1.4525
EUR 1 =	USD 1.07175
EUR 1 =	ZAR 19.57015

### Note 11 - Futures contracts

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

#### Emerging Bond Opportunities

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

## BNP PARIBAS FUNDS

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	71	P	US 5YR NOTE FUTURE (CBT)	30/09/2024	7 567 047	32 726
					<b>Total:</b>	<b>(6 814)</b>

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

#### Global Convertible

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

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

#### Global Inflation-Linked Bond

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

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

#### Multi-Asset Opportunities

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

## BNP PARIBAS FUNDS

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

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	173	S	STOXX 600(SXXP)	20/09/2024	4 766 964	(5 316)
USD	60	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/09/2024	6 811 875	(48 734)
USD	6	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/09/2024	752 063	4 406
USD	60	S	US 10YR NOTE FUTURE (CBT)	19/09/2024	6 599 063	16 969
USD	20	P	US LONG BOND FUTURE (CBT)	19/09/2024	2 366 250	23 125
USD	60	S	S&P 500 E-MINI FUTURE	20/09/2024	16 564 500	(57 000)
USD	17	P	US 2YR NOTE FUTURE (CBT)	30/09/2024	3 471 719	5 078
USD	7	S	US 5YR NOTE FUTURE (CBT)	30/09/2024	746 047	(5 195)
JPY	223	S	10 YR MINI JGB FUTURE (SGX)	11/09/2024	19 786 641	25
JPY	28	P	TOPIX INDX FUTURE	12/09/2024	4 892 080	60 052
					<b>Total:</b>	<b>121 515</b>

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

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

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

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

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

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

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

# BNP PARIBAS FUNDS

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

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

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

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

### **USD Short Duration Bond**

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

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

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

BNP Paribas, France  
Goldman Sachs London Derivatives  
Société Générale

## **Note 12 - Forward foreign exchange contracts**

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

### **Aqua**

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

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

## BNP PARIBAS FUNDS

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

#### **China Equity**

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

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

#### **Climate Impact**

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

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

#### **Consumer Innovators**

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

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

#### **Disruptive Technology**

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

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

## BNP PARIBAS FUNDS

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

#### **Ecosystem Restoration**

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

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

#### **Emerging Bond Opportunities**

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

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

#### **Energy Transition**

Currency	Purchase amount	Currency	Sale amount
CNH	185 966 460	CAD	337 100
EUR	86 547 810	CNH	573 843 107
GBP	16 224	DKK	2 800 100
HKD	9 898	EUR	35 231 094
SGD	12 052 161	GBP	130 966
USD	3 429 857	HKD	5 062
		INR	20 889 600
		NOK	1 249 300

## BNP PARIBAS FUNDS

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

Currency	Purchase amount	Currency	Sale amount
		SGD	6 451 253
		USD	6 637 352
		<b>Net unrealised gain (in EUR)</b>	<b>1 510 524</b>

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

#### **Euro Equity**

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

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

#### **Europe Growth**

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

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

#### **Europe Small Cap**

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

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

#### **Global Convertible**

Currency	Purchase amount	Currency	Sale amount
CZK	453 011 574	CZK	228 852 060
EUR	544 782 402	EUR	324 528 091
NOK	4 756 132	HKD	25 508 183
PLN	285 766	JPY	4 499 867 877
USD	393 872 408	NOK	2 378 066
		PLN	142 883
		SGD	5 194 077
		USD	608 483 693
		<b>Net unrealised loss (in USD)</b>	<b>(3 519 310)</b>

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

#### **Global Environment**

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

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

# BNP PARIBAS FUNDS

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

### Global High Yield Bond

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

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

### Global Inflation-Linked Bond

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

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

### Green Tigers

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

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

### Health Care Innovators

Currency	Purchase amount	Currency	Sale amount
CZK	36 118 266	CHF	1 761 900
EUR	55 137 488	CZK	17 778 268
USD	1 436 800	DKK	18 595 900
		EUR	2 789 558
		GBP	3 517 500



## BNP PARIBAS FUNDS

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

Currency	Purchase amount	Currency	Sale amount
		JPY	262 026 800
		USD	47 758 300
		<b>Net unrealised loss (in EUR)</b>	<b>(83 243)</b>

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

#### Local Emerging Bond

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

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

#### Multi-Asset Opportunities

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

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

#### Russia Equity (NAV suspended)

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

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

# BNP PARIBAS FUNDS

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

### **SMaRT Food**

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

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

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

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

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

### **Sustainable Asian Cities Bond**

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

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

### **Sustainable Europe Dividend**

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

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

### **Sustainable Global Corporate Bond**

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

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

## BNP PARIBAS FUNDS

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

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

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

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

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

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

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

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

Currency	Purchase amount	Currency	Sale amount
AUD	739 502	AUD	369 751
CAD	19 568	CAD	9 784
EUR	19 754 634	EUR	15 830 052
HKD	19 614	HKD	9 807
NOK	118 630 000	NOK	118 630 000
SGD	6 372 398	SGD	3 186 199
USD	596 109	USD	7 373 055
<b>Net unrealised gain (in EUR)</b>			<b>38 206</b>

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

#### **US Growth**

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

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

#### **US Mid Cap**

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

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

## BNP PARIBAS FUNDS

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

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

Currency	Purchase amount	Currency	Sale amount
CAD	19 710 000	AUD	370 000
EUR	101 290 698	CAD	21 577 110
GBP	16 040 000	EUR	55 943 401
JPY	268 900 000	GBP	25 651 000
USD	113 864 838	JPY	892 122 000
		USD	145 625 380
		<b>Net unrealised loss (in USD)</b>	<b>(718 311)</b>

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

#### **Counterparties to Forward foreign exchange contracts:**

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

### **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 Opportunities**

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 600 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
900 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
1 400 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
2 800 000	USD	20/12/2026	TURKEY REP OF 11.875% 00- 15/01/2030	1.000%
2 800 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
2 300 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%

## BNP PARIBAS FUNDS

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

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 400 000	USD	20/06/2027	1.000%	TURKEY REP OF 11.875% 00-15/01/2030
1 400 000	USD	20/06/2027	1.000%	TURKEY REP OF 11.875% 00-15/01/2030
15 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
			<b>Net unrealised loss (in USD)</b>	<b>(2 295 736)</b>

### Interest Rate Swaps

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

### Emerging Bond Opportunities

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

### Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 456 422	GBP	04/10/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.214%
5 456 422	GBP	04/10/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.211%
1 290 000	GBP	04/10/2033	4.516%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
1 290 000	GBP	04/10/2033	4.511%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
11 237 000	GBP	07/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.619%
22 198 000	GBP	13/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.445%
2 578 000	GBP	07/12/2033	3.813%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
			<b>Net unrealised loss (in EUR)</b>	<b>(194 814)</b>

## BNP PARIBAS FUNDS

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

#### Local Emerging Bond

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

#### 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.

#### Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 430 000	EUR	15/03/2052	HICPXT 0D	2.555%
1 440 000	EUR	15/03/2052	HICPXT 0D	2.540%
2 080 000	USD	17/03/2052	2.763%	USCPI 0D
2 200 000	USD	29/03/2052	2.690%	USCPI 0D
4 560 000	EUR	15/02/2033	2.310%	0.000%
4 560 000	EUR	15/02/2043	0.000%	2.445%
900 000	EUR	15/11/2053	FRANCE CPI EX TOBACCO (CPTFEMU)	2.553%
890 000	EUR	15/11/2053	FRANCE CPI EX TOBACCO (CPTFEMU)	2.553%
1 397 000	USD	21/11/2053	2.599%	US CPI URBAN CONSUMERS NASA
1 331 000	USD	21/11/2053	2.599%	US CPI URBAN CONSUMERS NASA
12 564 000	EUR	15/06/2026	FRANCE CPI EX TOBACCO	1.981%
1 170 000	GBP	15/04/2044	UK RPI ALL ITEMS NSA (UKRPI INDEX)	3.576%
9 370 000	USD	11/04/2027	2.536%	US CPI URBAN CONSUMERS NSA
706 000	USD	17/01/2044	2.459%	US CPI URBAN CONSUMERS NSA
<b>Net unrealised loss (in EUR)</b>				<b>(139 749)</b>

#### Counterparties to Swaps contracts:

Bank of America Securities Europe, France  
 Barclays Bank Ireland Plc, Ireland  
 Barclays Bank PLC, United Kingdom  
 BNP Paribas Paris, France  
 Citigroup Global Market, Germany  
 Goldman Sachs International, United Kingdom  
 HSBC France, France  
 JP Morgan Chase Bank, United Kingdom

Notes to the financial statements at 30/06/2024

Bank of America Securities Europe, France  
 JP Morgan Securities Limited, United Kingdom  
 JP Morgan, Germany  
 Merrill Lynch International, United Kingdom  
 Morgan Stanley Europe SE, Germany  
 Morgan Stanley International, United Kingdom  
 Société Générale Paris, France

**Note 14 - Contracts for Difference (CFD)**

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

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

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

**Global Convertible**

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	6 000 000	P	DELIVERY HERO AG 3.25% 23- 21/02/2030 CV	5 578 461	(489 153)
EUR	36 323	S	DELIVERY HERO SE	862 282	224 232
EUR	2 000 000	S	SCHNEIDER ELEC 1.97% 23- 27/11/2030 CV	2 593 229	32 569
EUR	4 500 000	P	SIMON GLOBAL DEV 3.5% 23- 14/11/2026 CV	5 003 590	(88 886)
				<b>Total:</b>	<b>(321 238)</b>

**Broker for Contracts for difference:**

BNP Paribas Paris

**Note 15 - Options positions**

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

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

**Global Convertible**

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

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

## BNP PARIBAS FUNDS

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

#### Multi-Asset Opportunities

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

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

#### Sustainable Multi-Asset Balanced

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

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

#### Counterparty to Options:

BNP Paribas, France

#### Note 16 - Global overview of collateral

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

As at 30 June 2024, the Company pledged the following collaterals in favour of forward exchange contracts traded and swap agreements counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Aqua	EUR	760 000	Cash
China Equity	USD	31 461	Cash
Disruptive Technology	EUR	2 430 000	Cash
Emerging Bond Opportunities	USD	4 798 744	Cash
Global Convertible	USD	6 026 892	Cash
Global Environment	EUR	6 390 000	Cash
Global High Yield Bond	EUR	486 754	Cash
Global Inflation-Linked Bond	EUR	1 959 103	Cash
Health Care Innovators	EUR	490 000	Cash
Local Emerging Bond	USD	2 214 022	Cash
Multi-Asset Opportunities	USD	2 655 662	Cash
SMaRT Food	EUR	10 000	Cash
Sustainable Global Corporate Bond	USD	2 365 000	Cash



# BNP PARIBAS FUNDS

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

Sub-fund	Currency	OTC collateral	Type of collateral
Sustainable Multi-Asset Balanced	EUR	270 000	Cash
US Growth	USD	470 000	Cash
USD Short Duration Bond	USD	779 000	Cash

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

Sub-fund	Currency	OTC collateral	Type of collateral
Energy Transition	EUR	250 000	Cash
Global Convertible	USD	297 000	Cash
Global High Yield Bond	EUR	70 000	Cash
Global Inflation-Linked Bond	EUR	9 331	Cash
Local Emerging Bond	USD	280 000	Cash
SMaRT Food	EUR	750 000	Cash
Sustainable Multi-Asset Balanced	EUR	150 000	Cash
Sustainable Multi-Asset Growth	EUR	10 000	Cash

### Note 17 - Related party transactions

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

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

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

### Note 18 - Change in the composition of the securities portfolio

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

### Note 19 - List of Investment managers

- Alfred Berg Kapitalforvaltning AS, Norway, abbreviated to Alfred Berg AS, Norway
- Alfred Berg Kapitalforvaltning AS, Sweden branch, abbreviated to Alfred Berg AS, Sweden
- BNP PARIBAS ASSET MANAGEMENT Asia Limited, Hong Kong, abbreviated to BNPP AM Asia
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Sao Paulo - SP, Brazil, abbreviated to BNPP AM Brazil
- BNP PARIBAS ASSET MANAGEMENT Europe\*, Paris, abbreviated to BNPP AM Europe
- BNP PARIBAS ASSET MANAGEMENT Europe\*, Belgian Branch, Brussels abbreviated to BNPP AM BE
- BNP PARIBAS ASSET MANAGEMENT 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

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

## BNP PARIBAS FUNDS

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

Sub-fund	Investment managers
Russia Equity (NAV suspended)	<b>Alfred Berg AS, Sweden</b> sub delegating to <b>BNPP AM UK</b> for the FX management <b>BNPP AM UK</b> (FX management)
Sustainable Asia ex-Japan Equity	<b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Sustainable Multi-Asset Balanced	<b>BNPP AM BE</b> <b>BNPP AM UK</b> (FX management) Additional Manager SRI pockets: <b>BNPP AM Europe</b>
Sustainable Multi-Asset Growth	<b>BNPP AM BE</b> <b>BNPP AM UK</b> (FX management)
Brazil Equity	<b>BNPP AM Brazil</b>
Multi-Asset Opportunities	<b>BNPP AM UK</b> (incl. FX and futures implementation) sub delegating to <b>BNPP AM Europe</b>
Europe Small Cap Sustainable Europe Dividend	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM UK</b> (FX management)
Sustainable Global Low Vol Equity	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the FX management (as of 1 July 2024) <b>BNPP AM UK</b> (FX management)
China Equity	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM Asia</b> <b>BNPP AM UK</b> (FX management)
Global Convertible	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the Cash management <b>BNPP AM UK</b> (FX management)
Ecosystem Restoration Energy Transition Europe Growth	<b>BNPP AM UK</b> (inclusive FX and Cash management)
Emerging Bond Opportunities Local Emerging Bond Sustainable Asian Cities Bond	<b>BNPP AM UK</b> (inclusive FX, Cash management and Futures Implementation)
Euro Equity	<b>BNPP AM UK</b> (inclusive FX and Cash management) <b>BNPP AM Europe</b>
Global Inflation-Linked Bond	<b>BNPP AM UK</b> (inclusive FX management) <b>BNPP AM USA</b>
Europe Equity	<b>BNPP AM Europe</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management ( <b>BNPP AM UK</b> terminated as per 1 March 2024)
Global High Yield Bond Sustainable Global Corporate Bond	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the FX and Cash management <b>BNPP AM Europe</b> <b>BNPP AM UK</b> (inclusive FX management)
USD Short Duration Bond	<b>BNPP AM UK</b> (incl. FX and cash management) sub delegating to <b>BNPP AM USA</b>
Emerging Equity	<b>BNPP AM Asia</b>
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap	<b>BNPP AM USA</b> sub delegating to <b>BNPP AM UK</b> for the Cash management <b>BNPP AM UK</b> (FX management)
Aqua Climate Impact Global Environment Green Tigers SMaRT Food	<b>Impax</b> <b>BNPP AM UK</b> (FX management)

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

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### **Note 20 - Transaction fees**

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

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

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

### **Note 21 - Tax reclaims as part of the Aberdeen/Fokus Bank Project**

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

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

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

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

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

### **Note 22 - 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 23 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)**

The Fund is not affected by SFTR instruments as at 30 June 2024.

### **Note 24 - Eligibility for the "Plan Epargne en Actions" (PEA)**

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

- Euro Equity

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Notes to the financial statements at 30/06/2024

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**Note 25 - Significant events**

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

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

**Note 26 - Subsequent event**

For the “MD - Distribution” share classes which pay monthly dividends, the following dividend will be paid after the closing date:

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

\* Payment date is 5 July 2024 for the share classes Share “B MD - Distribution”, Share “B USD MD - Distribution”, Share “BH USD MD - Distribution”, Share “Classic H USD MD - Distribution”, Share “Classic MD - Distribution\*\*”, Share “Classic RH USD MD - Distribution”, Share “Classic USD MD - Distribution” and Share “Privilege RH USD MD - Distribution”.

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



# VIEWPOINT



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

The sustainable  
investor for a  
changing world