

BNP PARIBAS FUNDS SICAV



SEMI-ANNUAL REPORT at 30/06/2022
R.C.S. Luxembourg B 33 363



BNP PARIBAS
ASSET MANAGEMENT

The asset manager
for a changing
world

Table of contents

	Page
Organisation	5
Information	7
Financial statements at 30/06/2022	8
Key figures relating to the last 3 years	31
Securities portfolio at 30/06/2022	
<i>Absolute Return Global Opportunities</i>	65
<i>Aqua</i>	66
<i>Asia ex-Japan Small Cap</i>	67
<i>Asia High Yield Bond</i>	68
<i>Belgium Equity</i>	70
<i>Brazil Equity</i>	71
<i>China A-Shares</i>	72
<i>China Equity</i>	73
<i>Climate Impact</i>	74
<i>Consumer Innovators</i>	75
<i>Disruptive Technology</i>	76
<i>Ecosystem Restoration</i>	77
<i>Emerging Bond</i>	78
<i>Emerging Bond Opportunities</i>	82
<i>Emerging Climate Solutions</i>	86
<i>Emerging Equity</i>	87
<i>Emerging Multi-Asset Income</i>	88
<i>Energy Transition</i>	92
<i>Enhanced Bond 6M</i>	93
<i>Environmental Absolute Return Thematic Equity (EARTH)</i>	97
<i>Euro Bond</i>	98
<i>Euro Bond Opportunities</i>	101
<i>Euro Corporate Bond</i>	106
<i>Euro Corporate Bond Opportunities</i>	110
<i>Euro Defensive Equity</i>	113
<i>Euro Equity</i>	114
<i>Euro Flexible Bond</i>	115
<i>Euro Government Bond</i>	117
<i>Euro High Quality Government Bond</i>	119
<i>Euro High Yield Bond</i>	120
<i>Euro High Yield Short Duration Bond</i>	122
<i>Euro Inflation-Linked Bond</i>	125
<i>Euro Medium Term Bond</i>	126

Table of contents

	Page
<i>Euro Mid Cap</i>	129
<i>Euro Money Market</i>	130
<i>Euro Short Term Corporate Bond</i>	132
<i>Euro Short Term Corporate Bond Opportunities</i>	136
<i>Europe Convertible</i>	140
<i>Europe Emerging Equity (NAV suspended)</i>	141
<i>Europe Equity</i>	142
<i>Europe Growth</i>	143
<i>Europe High Conviction Bond</i>	144
<i>Europe Real Estate Securities</i>	146
<i>Europe Small Cap</i>	147
<i>Europe Small Cap Convertible</i>	148
<i>Flexible Global Credit</i>	149
<i>Frontiers Equity</i>	152
<i>Germany Multi-Factor Equity</i>	153
<i>Global Absolute Return Multi-Factor Bond</i>	154
<i>Global Bond Opportunities</i>	155
<i>Global Convertible</i>	162
<i>Global Enhanced Bond 36M</i>	165
<i>Global Environment</i>	168
<i>Global High Yield Bond</i>	169
<i>Global Inflation-Linked Bond</i>	172
<i>Green Bond</i>	174
<i>Green Tigers</i>	177
<i>Harmony</i>	178
<i>Health Care Innovators</i>	179
<i>Inclusive Growth</i>	180
<i>India Equity</i>	181
<i>Japan Equity</i>	182
<i>Japan Small Cap</i>	183
<i>Latin America Equity</i>	184
<i>Local Emerging Bond</i>	185
<i>Multi-Asset Thematic</i>	187
<i>Nordic Small Cap</i>	188
<i>Premia Opportunities</i>	189
<i>RMB Bond</i>	190
<i>Russia Equity (NAV suspended)</i>	191
<i>Seasons</i>	192

Table of contents

	Page
<i>SMaRT Food</i>	193
<i>Social Bond</i>	194
<i>Sustainable Asia ex-Japan Equity</i>	196
<i>Sustainable Asian Cities Bond</i>	197
<i>Sustainable Enhanced Bond 12M</i>	198
<i>Sustainable Euro Bond</i>	203
<i>Sustainable Euro Corporate Bond</i>	207
<i>Sustainable Euro Low Vol Equity</i>	216
<i>Sustainable Euro Multi-Factor Corporate Bond</i>	217
<i>Sustainable Euro Multi-Factor Equity</i>	219
<i>Sustainable Europe Dividend</i>	220
<i>Sustainable Europe Multi-Factor Equity</i>	221
<i>Sustainable Europe Value</i>	222
<i>Sustainable Global Corporate Bond</i>	223
<i>Sustainable Global Equity</i>	232
<i>Sustainable Global Low Vol Equity</i>	233
<i>Sustainable Global Multi-Factor Corporate Bond</i>	234
<i>Sustainable Global Multi-Factor Equity</i>	238
<i>Sustainable Global Multi-Factor High Yield Bond</i>	240
<i>Sustainable Japan Multi-Factor Equity</i>	242
<i>Sustainable Multi-Asset Balanced</i>	243
<i>Sustainable Multi-Asset Growth</i>	247
<i>Sustainable Multi-Asset Stability</i>	248
<i>Sustainable US Multi-Factor Corporate Bond</i>	252
<i>Sustainable US Multi-Factor Equity</i>	254
<i>Sustainable US Value Multi-Factor Equity</i>	255
<i>Target Risk Balanced</i>	256
<i>Turkey Equity</i>	257
<i>US Growth</i>	258
<i>US High Yield Bond</i>	259
<i>US Mid Cap</i>	261
<i>US Short Duration Bond</i>	262
<i>US Small Cap</i>	264
<i>USD Money Market</i>	265

Table of contents

	Page
Notes to the financial statements	266

BNP PARIBAS FUNDS

Organisation

Registered office

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

Board of Directors

Chairman

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

Members

Mrs Jane AMBACHTSHEER, Global Head of Sustainability, BNP PARIBAS ASSET MANAGEMENT France, Paris (until 23 March 2022)

Mrs Claire THOULOZE-FIASTRE, Head of ESG integration, BNP PARIBAS ASSET MANAGEMENT France, Paris (since 24 March 2022 and until 23 June 2022)

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

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

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

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

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

Mr Roger MINERS, Global Chief Marketing Officer, BNP PARIBAS ASSET MANAGEMENT UK, London (until 23 March 2022)

Mr Christian VOLLE, Independent director, Paris, France (until 29 June 2022)

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

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

Management Company

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

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

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

Portfolio management is delegated to:

Effective Investment Manager

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

- Alfred Berg Kapitalförvaltning AS, Støperigata 2, Postboks 1294 Vika, 0250 Oslo, Norway
- BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Belgium, 55 rue du Progrès, B-1210 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitchek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch, Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands
- BNP PARIBAS ASSET MANAGEMENT Singapore Limited, 20 Collyer Quay Tung Center #01-01, Singapore 049319
- BNP PARIBAS ASSET MANAGEMENT UK Ltd., 5 Aldermanbury Square, London EC2V 7BP, United Kingdom
- BNP PARIBAS ASSET MANAGEMENT USA, Inc., 200 Park Avenue, 11th floor, New York, NY 10166, United States of America
- TEB Portföy Yönetimi A.Ş., Gayrettepe Mahallesi Yener Sokak n° 1 Kat. 9 Besiktas 34353 Istanbul, Turkey

Organisation

Non-group management entities

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

The Company may also seek advice from the following investment advisor

- FundQuest Advisor, 1 Boulevard Haussmann, F-75009 Paris, France, Advisor for the selection of investment managers from outside the Group

NAV Calculation, Registrar and Transfer Agent

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

Depository

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

Guarantor

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

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

Auditor

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

Information

Establishment

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

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

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

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

Information to the Shareholders

Net Asset Values and Dividends

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

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

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

This information is also available on the website: www.bnpparibas-am.com.

Financial Year

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

Financial Reports

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

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

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

Documents for Consultation

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

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

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

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Absolute Return Global Opportunities	Absolute Return Multi-Strategy	Aqua	Asia ex-Japan Small Cap
	Expressed in Notes	EUR	EUR	EUR	USD
Statement of net assets					
Assets		11 687 321	0	3 258 611 355	25 516 646
<i>Securities portfolio at cost price</i>		11 860 676	0	2 915 828 003	30 447 997
<i>Unrealised gain/(loss) on securities portfolio</i>		(203 631)	0	302 606 844	(5 581 025)
Securities portfolio at market value	2	11 657 045	0	3 218 434 847	24 866 972
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	1 802 771	0
Cash at banks and time deposits		94	0	21 067 477	597 055
Other assets		30 182	0	17 306 260	52 619
Liabilities		129 177	0	6 973 470	110 179
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	115 370	0	0	0
Other liabilities		13 807	0	6 973 470	110 179
Net asset value		11 558 144	0	3 251 637 885	25 406 467
Statement of operations and changes in net assets					
Income on investments and assets, net		107 177	7 058	30 881 069	306 167
Management fees	3	57 611	33 156	23 183 020	264 544
Bank interest		57	3 925	207 619	275
Interest on swaps	2	0	0	0	0
Other fees	6	20 373	29 358	5 607 241	61 357
Taxes	7	3 954	1 987	930 941	42 519
Transaction fees	21	1 650	62 159	574 387	36 077
Distribution fees	4	1 762	0	603 404	0
Total expenses		85 407	130 585	31 106 612	404 772
Net result from investments		21 770	(123 527)	(225 543)	(98 605)
Net realised result on:					
Investments securities	2	78 969	(103 516)	111 964 484	376 887
Financial instruments	2	(155 588)	(145 046)	6 539 000	(4 759)
Net realised result		(54 849)	(372 089)	118 277 941	273 523
Movement on net unrealised gain/(loss) on:					
Investments securities		(235 861)	(1 733)	(1 030 034 779)	(7 562 826)
Financial instruments		(142 614)	(326 571)	1 033 997	0
Change in net assets due to operations		(433 324)	(700 393)	(910 722 841)	(7 289 303)
Net subscriptions/(redemptions)		(1 511 542)	(28 344 583)	(110 078 407)	(2 398 677)
Dividends paid	8	0	0	(5 570 126)	(72 452)
Increase/(Decrease) in net assets during the year/period		(1 944 866)	(29 044 976)	(1 026 371 374)	(9 760 432)
Net assets at the beginning of the financial year/period		13 503 010	29 044 976	4 278 009 259	35 166 899
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		11 558 144	0	3 251 637 885	25 406 467

BNP PARIBAS FUNDS

Asia High Yield Bond	Belgium Equity	Brazil Equity	China A-Shares	China Equity	Climate Impact
USD	EUR	USD	USD	USD	EUR
46 040 337	177 832 770	98 817 152	175 091 938	1 564 127 777	2 660 092 136
49 535 771	179 663 859	94 109 940	150 483 106	1 770 725 174	2 537 925 272
(4 272 083)	(1 986 613)	(13 324 047)	12 170 987	(239 674 234)	67 191 212
45 263 688	177 677 246	80 785 893	162 654 093	1 531 050 940	2 605 116 484
0	0	0	0	0	0
0	0	0	0	0	0
44 063	0	5 363 825	9 366 447	30 741 591	43 390 516
732 586	155 524	12 667 434	3 071 398	2 335 246	11 585 136
31 739	3 010 311	13 163 955	254 501	13 571 019	6 769 348
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	92 259	1 015 032
31 739	3 010 311	13 163 955	254 501	13 478 760	5 754 316
46 008 598	174 822 459	85 653 197	174 837 437	1 550 556 758	2 653 322 788
301 272	3 741 450	2 773 126	1 099 075	12 544 546	19 748 421
34 549	1 202 519	973 804	818 764	10 226 584	22 935 975
0	191	3 833	1 059	15	169 416
0	0	0	0	0	0
9 788	325 259	224 660	190 376	2 425 132	4 609 520
1 093	74 617	42 445	24 015	348 878	747 194
0	7 353	515 280	56 797	967 418	1 351 201
0	0	7 056	0	96 387	121 192
45 430	1 609 939	1 767 078	1 091 011	14 064 414	29 934 498
255 842	2 131 511	1 006 048	8 064	(1 519 868)	(10 186 077)
22 839	7 193 169	4 812 908	(804 599)	(81 753 748)	133 223 481
0	0	(82 460)	(384 788)	(307 948)	(1 706 690)
278 681	9 324 680	5 736 496	(1 181 323)	(83 581 564)	121 330 714
(4 272 083)	(36 996 634)	(2 338 296)	(22 199 005)	(306 263 021)	(891 623 019)
0	0	0	0	(109 095)	(1 543 264)
(3 993 402)	(27 671 954)	3 398 200	(23 380 328)	(389 953 680)	(771 835 569)
50 002 000	(6 766 192)	(27 594 143)	40 618 456	(162 418 984)	(379 040 307)
0	(862 808)	(86 955)	(1 667)	(651 113)	(3 026 283)
46 008 598	(35 300 954)	(24 282 898)	17 236 461	(553 023 777)	(1 153 902 159)
0	210 123 413	109 936 095	157 600 976	2 103 580 535	3 807 224 947
0	0	0	0	0	0
46 008 598	174 822 459	85 653 197	174 837 437	1 550 556 758	2 653 322 788

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Consumer Innovators	Disruptive Technology	Ecosystem Restoration	Emerging Bond
	Expressed in Notes	EUR	EUR	EUR	USD
Statement of net assets					
Assets		949 521 403	2 558 400 978	168 402 011	474 073 290
<i>Securities portfolio at cost price</i>		1 001 739 429	2 208 345 275	220 796 878	653 275 882
<i>Unrealised gain/(loss) on securities portfolio</i>		(75 625 907)	312 577 570	(54 394 926)	(234 995 674)
Securities portfolio at market value	2	926 113 522	2 520 922 845	166 401 952	418 280 208
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		22 412 175	33 504 458	1 644 370	46 026 695
Other assets		995 706	3 973 675	355 689	9 766 387
Liabilities		3 252 222	14 784 433	2 267 883	48 316 232
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	30 550
Net Unrealised loss on financial instruments	2,11,12,13, 14	569 402	8 098 579	2 193 152	45 912 014
Other liabilities		2 682 820	6 685 854	74 731	2 373 668
Net asset value		946 269 181	2 543 616 545	166 134 128	425 757 058
Statement of operations and changes in net assets					
Income on investments and assets, net		5 244 674	6 481 267	1 958 282	17 797 791
Management fees	3	8 621 810	19 046 870	167 435	1 536 540
Bank interest		70 006	102 891	13 644	6 895
Interest on swaps	2	0	0	0	1 837 939
Other fees	6	2 327 590	5 226 654	214 089	509 179
Taxes	7	428 858	989 890	13 318	47 731
Transaction fees	21	182 459	255 808	326 724	12 812
Distribution fees	4	171 467	338 078	1 415	9 615
Total expenses		11 802 190	25 960 191	736 625	3 960 711
Net result from investments		(6 557 516)	(19 478 924)	1 221 657	13 837 080
Net realised result on:					
Investments securities	2	1 977 970	62 469 929	(27 876 270)	(9 369 447)
Financial instruments	2	(884 338)	(18 587 737)	(13 744 157)	(2 424 641)
Net realised result		(5 463 884)	24 403 268	(40 398 770)	2 042 992
Movement on net unrealised gain/(loss) on:					
Investments securities		(436 193 050)	(971 045 027)	(16 762 336)	(162 854 424)
Financial instruments		(850 687)	(10 928 811)	1 000 503	(40 705 770)
Change in net assets due to operations		(442 507 621)	(957 570 570)	(56 160 603)	(201 517 202)
Net subscriptions/(redemptions)		(184 087 996)	(76 915 328)	11 859 918	(56 368 413)
Dividends paid	8	(658 281)	(4 939 203)	(38 489)	(1 970 383)
Increase/(Decrease) in net assets during the year/period		(627 253 898)	(1 039 425 101)	(44 339 174)	(259 855 998)
Net assets at the beginning of the financial year/period		1 573 523 079	3 583 041 646	210 473 302	685 613 056
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		946 269 181	2 543 616 545	166 134 128	425 757 058

BNP PARIBAS FUNDS

Emerging Bond Opportunities	Emerging Climate Solutions	Emerging Equity	Emerging Multi-Asset Income	Energy Transition	Enhanced Bond 6M
USD	USD	USD	USD	EUR	EUR
331 046 497	44 743 938	272 649 299	24 113 873	2 177 226 398	3 505 010 468
416 518 583	18 415 736	262 055 711	28 037 271	3 082 548 754	3 628 817 470
(131 455 708)	(326 175)	(120 970)	(8 616 069)	(963 010 188)	(210 314 950)
285 062 875	18 089 561	261 934 741	19 421 202	2 119 538 566	3 418 502 520
0	0	0	71 555	0	0
0	548	0	0	0	7 649 397
37 958 005	0	9 630 646	4 007 302	26 824 748	52 465 174
8 025 617	26 653 829	1 083 912	613 814	30 863 084	26 393 377
35 634 788	24 277 972	632 044	888 806	35 178 403	2 463 077
0	0	0	0	0	0
145 886	0	0	0	0	1 190 217
33 818 338	0	0	511 112	26 875 450	0
1 670 564	24 277 972	632 044	377 694	8 302 953	1 272 860
295 411 709	20 465 966	272 017 255	23 225 067	2 142 047 995	3 502 547 391
12 569 019	0	2 791 056	611 678	9 551 837	23 973 887
2 155 557	0	1 950 216	133 157	14 033 343	2 218 656
71 553	0	1 242	9 822	124 723	252 969
1 276 607	0	0	0	0	490 656
476 107	228	536 135	54 727	4 119 180	1 296 142
109 056	517	89 976	8 420	719 401	362 817
8 688	19 297	613 648	96 546	1 909 882	48 948
3 802	0	15 145	32	538 671	5 209
4 101 370	20 042	3 206 362	302 704	21 445 200	4 675 397
8 467 649	(20 042)	(415 306)	308 974	(11 893 363)	19 298 490
(14 596 140)	0	(11 664 346)	(4 331 770)	(304 108 692)	(15 895 902)
7 215 089	5 636	80 940	210 483	(138 158 352)	9 247 952
1 086 598	(14 406)	(11 998 712)	(3 812 313)	(454 160 407)	12 650 540
(89 444 700)	(326 175)	(56 428 771)	(5 120 030)	(363 279 025)	(169 401 447)
(27 204 073)	548	0	(580 614)	(19 741 058)	20 795 353
(115 562 175)	(340 033)	(68 427 483)	(9 512 957)	(837 180 490)	(135 955 554)
(87 251 762)	20 805 999	(17 219 533)	(35 254 167)	(19 175 883)	(507 286 585)
(9 905 471)	0	(633 335)	(572 943)	(2 892 492)	0
(212 719 408)	20 465 966	(86 280 351)	(45 340 067)	(859 248 865)	(643 242 139)
508 131 117	0	358 297 606	68 565 134	3 001 296 860	4 145 789 530
0	0	0	0	0	0
295 411 709	20 465 966	272 017 255	23 225 067	2 142 047 995	3 502 547 391

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Environmental Absolute Return Thematic Equity (EARTH)	Euro Bond	Euro Bond Opportunities	Euro Corporate Bond
	Expressed in Notes	USD	EUR	EUR	EUR
Statement of net assets					
Assets		165 181 150	553 874 305	205 475 287	1 199 493 166
<i>Securities portfolio at cost price</i>		228 647 057	603 034 642	225 959 924	1 273 390 694
<i>Unrealised gain/(loss) on securities portfolio</i>		(86 242 500)	(54 713 362)	(32 282 138)	(118 565 635)
Securities portfolio at market value	2	142 404 557	548 321 280	193 677 786	1 154 825 059
Options at market value	2,15	0	0	160 894	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	7 895 318	0	0	498 075
Cash at banks and time deposits		14 881 275	3 567 400	7 654 825	3 745 391
Other assets		0	1 985 625	3 981 782	40 424 641
Liabilities		3 241 588	1 227 314	3 905 350	24 562 261
Options at market value	2,15	9 450	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	614 430	1 617 253	0
Other liabilities		3 232 138	612 884	2 288 097	24 562 261
Net asset value		161 939 562	552 646 991	201 569 937	1 174 930 905
Statement of operations and changes in net assets					
Income on investments and assets, net		1 517 389	2 989 978	2 615 186	9 585 289
Management fees	3	658 430	1 036 099	734 973	1 950 721
Bank interest		18 480	22 594	28 390	57 663
Interest on swaps	2	2 712 659	0	130 289	186 944
Other fees	6	410 017	660 802	308 122	1 383 398
Taxes	7	34 223	108 645	72 865	171 073
Transaction fees	21	437 713	4 474	8 512	20 927
Distribution fees	4	3 739	6 049	10 735	10 163
Total expenses		4 275 261	1 838 663	1 293 886	3 780 889
Net result from investments		(2 757 872)	1 151 315	1 321 300	5 804 400
Net realised result on:					
Investments securities	2	(88 086 572)	(5 833 387)	(3 668 968)	(99 347 278)
Financial instruments	2	12 200 824	(2 272 922)	(2 072 737)	(1 367 406)
Net realised result		(78 643 620)	(6 954 994)	(4 420 405)	(94 910 284)
Movement on net unrealised gain/(loss) on:					
Investments securities		8 009 855	(69 524 933)	(31 014 483)	(104 834 666)
Financial instruments		10 340 385	(659 338)	(1 221 896)	1 155 213
Change in net assets due to operations		(60 293 380)	(77 139 265)	(36 656 784)	(198 589 737)
Net subscriptions/(redemptions)		(209 030 497)	(119 012 013)	(20 520 621)	(292 650 172)
Dividends paid	8	0	0	0	(2 368 153)
Increase/(Decrease) in net assets during the year/period		(269 323 877)	(196 151 278)	(57 177 405)	(493 608 062)
Net assets at the beginning of the financial year/period		431 263 439	748 798 269	258 747 342	1 668 538 967
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		161 939 562	552 646 991	201 569 937	1 174 930 905

BNP PARIBAS FUNDS

Euro Corporate Bond Opportunities	Euro Covered Bond	Euro Defensive Equity	Euro Equity	Euro Flexible Bond	Euro Government Bond
EUR	EUR	EUR	EUR	EUR	EUR
173 412 024	0	105 794 286	1 279 256 778	185 175 273	1 405 567 645
204 132 034	0	100 538 023	1 129 229 183	185 617 727	1 483 659 760
(33 562 695)	0	(4 808 262)	139 117 587	(10 400 568)	(98 377 135)
170 569 339	0	95 729 761	1 268 346 770	175 217 159	1 385 282 625
0	0	5 182 115	0	0	0
643 973	0	0	51 590	737 923	0
865 609	0	4 772 702	1	5 925 784	11 135 893
1 333 103	0	109 708	10 858 417	3 294 407	9 149 127
1 458 826	0	242 363	2 322 667	4 215 561	23 017 765
0	0	0	0	0	0
497 540	0	78 340	0	69 668	703 293
0	0	63 180	0	0	2 268 143
961 286	0	100 843	2 322 667	4 145 893	20 046 329
171 953 198	0	105 551 923	1 276 934 111	180 959 712	1 382 549 880
2 046 630	71 396	3 086 688	31 835 285	1 954 776	4 482 901
664 209	37 099	250 930	7 438 255	228 795	1 610 627
6 296	2 083	25 463	2 454	6 273	29 360
805 986	0	0	0	278 083	0
297 178	17 692	135 900	2 298 949	68 134	1 163 692
67 568	1 122	10 110	364 972	22 880	107 433
5 185	457	150 493	180 001	10 278	20 485
71 603	0	0	112 821	1 624	9 965
1 918 025	58 453	572 896	10 397 452	616 067	2 941 562
128 605	12 943	2 513 792	21 437 833	1 338 709	1 541 339
(4 782 583)	(3 513 030)	(2 645 821)	45 941 211	1 292 190	(62 647 647)
1 751 616	472 680	1 069 043	477 311	3 309 221	(690 884)
(2 902 362)	(3 027 407)	937 014	67 856 355	5 940 120	(61 797 192)
(33 976 881)	450 711	(20 250 838)	(360 672 306)	(10 400 568)	(86 142 904)
1 619 443	(86 356)	3 195 024	(104 218)	737 923	(1 792 103)
(35 259 800)	(2 663 052)	(16 118 800)	(292 920 169)	(3 722 525)	(149 732 199)
(47 599 953)	(49 914 648)	(18 091 122)	(128 240 801)	184 682 237	280 059 757
(86 257)	0	(456 948)	(1 720 523)	0	0
(82 946 010)	(52 577 700)	(34 666 870)	(422 881 493)	180 959 712	130 327 558
254 899 208	52 577 700	140 218 793	1 699 815 604	0	1 252 222 322
0	0	0	0	0	0
171 953 198	0	105 551 923	1 276 934 111	180 959 712	1 382 549 880

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Euro High Quality Government Bond	Euro High Yield Bond	Euro High Yield Short Duration Bond	Euro Inflation- Linked Bond
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		205 737 041	614 834 120	275 081 615	257 854 323
<i>Securities portfolio at cost price</i>		225 636 884	698 725 711	296 031 257	267 930 727
<i>Unrealised gain/(loss) on securities portfolio</i>		(22 769 435)	(102 541 527)	(27 890 051)	(11 612 700)
Securities portfolio at market value	2	202 867 449	596 184 184	268 141 206	256 318 027
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	1 326 169	110 033	0
Cash at banks and time deposits		1 454 725	3 150 648	1 790 565	449 751
Other assets		1 414 867	14 173 119	5 039 811	1 086 545
Liabilities		1 180 112	8 764 005	1 314 504	986 039
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	124 631
Net Unrealised loss on financial instruments	2,11,12,13, 14	121 310	0	0	32 893
Other liabilities		1 058 802	8 764 005	1 314 504	828 515
Net asset value		204 556 929	606 070 115	273 767 111	256 868 284
Statement of operations and changes in net assets					
Income on investments and assets, net		873 696	13 825 666	6 191 812	1 260 875
Management fees	3	27 449	1 877 777	681 400	481 086
Bank interest		3 511	16 040	12 586	7 124
Interest on swaps	2	0	775 278	363 195	0
Other fees	6	220 435	655 320	320 804	240 855
Taxes	7	14 039	95 887	61 022	46 253
Transaction fees	21	3 026	2 367	0	2 529
Distribution fees	4	0	65 404	1 537	31 486
Total expenses		268 460	3 488 073	1 440 544	809 333
Net result from investments		605 236	10 337 593	4 751 268	451 542
Net realised result on:					
Investments securities	2	(4 304 958)	(10 603 756)	(2 000 567)	(4 970 707)
Financial instruments	2	126 001	(469 340)	(1 527 917)	976 852
Net realised result		(3 573 721)	(735 503)	1 222 784	(3 542 313)
Movement on net unrealised gain/(loss) on:					
Investments securities		(21 561 195)	(108 165 092)	(29 850 111)	(16 841 197)
Financial instruments		(4 330)	3 278 103	1 713 292	58 235
Change in net assets due to operations		(25 139 246)	(105 622 492)	(26 914 035)	(20 325 275)
Net subscriptions/(redemptions)		(12 979 303)	31 147 951	40 148 146	(17 461 843)
Dividends paid	8	0	(5 643 118)	(287 114)	0
Increase/(Decrease) in net assets during the year/period		(38 118 549)	(80 117 659)	12 946 997	(37 787 118)
Net assets at the beginning of the financial year/period		242 675 478	686 187 774	260 820 114	294 655 402
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		204 556 929	606 070 115	273 767 111	256 868 284

BNP PARIBAS FUNDS

Euro Medium Term Bond	Euro Mid Cap	Euro Money Market	Euro Short Term Bond Opportunities	Euro Short Term Corporate Bond	Euro Short Term Corporate Bond Opportunities
EUR	EUR	EUR	EUR	EUR	EUR
277 000 406	24 441 240	1 052 347 431	0	37 280 177	431 820 720
290 411 588	26 296 910	962 923 291	0	39 355 170	490 224 283
(17 538 104)	(1 863 392)	(1 137 489)	0	(2 754 169)	(73 843 155)
272 873 484	24 433 518	961 785 802	0	36 601 001	416 381 128
0	0	0	0	0	0
0	0	18 292	0	7 440	5 531 850
2 810 844	1 383	80 819 917	0	141 942	6 529 751
1 316 078	6 339	9 723 420	0	529 794	3 377 991
2 524 023	50 144	1 604 916	0	173 233	2 206 700
0	0	0	0	0	0
0	0	0	0	0	0
217 780	0	0	0	0	0
2 306 243	50 144	1 604 916	0	173 233	2 206 700
274 476 383	24 391 096	1 050 742 515	0	37 106 944	429 614 020
1 259 788	602 770	(401 462)	582 316	278 513	3 925 073
557 288	217 435	313 996	153 127	46 309	1 525 754
1 534	139	202 361	2 735	1 201	26 195
0	0	0	152 750	0	1 694 417
372 996	58 065	496 615	103 401	36 946	564 240
92 526	10 981	81 123	23 948	6 057	119 146
5 988	19 239	0	2 048	399	11 068
7 192	5 578	0	3 130	507	98 721
1 037 524	311 437	1 094 095	441 139	91 419	4 039 541
222 264	291 333	(1 495 557)	141 177	187 094	(114 468)
(4 250 827)	(276 110)	(1 642 270)	(3 724 446)	(630 851)	(4 754 509)
(812 432)	491	0	746 999	422 263	17 402 429
(4 840 995)	15 714	(3 137 827)	(2 836 270)	(21 494)	12 533 452
(15 532 085)	(7 564 218)	(139 673)	139 461	(2 439 580)	(66 688 222)
(104 030)	0	17 777	500 274	(22 051)	5 638 283
(20 477 110)	(7 548 504)	(3 259 723)	(2 196 535)	(2 483 125)	(48 516 487)
(64 072 553)	(1 983 376)	220 133 786	(194 418 833)	(1 364 097)	17 909 472
0	(37 472)	0	0	0	0
(84 549 663)	(9 569 352)	216 874 063	(196 615 368)	(3 847 222)	(30 607 015)
359 026 046	33 960 448	833 868 452	196 615 368	40 954 166	460 221 035
0	0	0	0	0	0
274 476 383	24 391 096	1 050 742 515	0	37 106 944	429 614 020

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Europe Convertible	Europe Emerging Equity (NAV suspended)	Europe Equity	Europe Growth
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		84 339 526	22 785 659	1 148 158 390	231 652 211
<i>Securities portfolio at cost price</i>		84 467 273	48 328 610	1 024 145 287	207 430 270
<i>Unrealised gain/(loss) on securities portfolio</i>		(5 941 632)	(26 405 009)	111 034 251	22 265 120
Securities portfolio at market value	2	78 525 641	21 923 601	1 135 179 538	229 695 390
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	35 138
Cash at banks and time deposits		5 092 016	839 212	4 189	43 773
Other assets		721 869	22 846	12 974 663	1 877 910
Liabilities		448 758	142 899	3 663 139	442 961
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	313 627	0	0	0
Other liabilities		135 131	142 899	3 663 139	442 961
Net asset value		83 890 768	22 642 760	1 144 495 251	231 209 250
Statement of operations and changes in net assets					
Income on investments and assets, net		154 595	125 701	25 048 005	3 937 653
Management fees	3	533 837	115 769	5 431 923	1 166 833
Bank interest		10 742	473	9 131	3 246
Interest on swaps	2	0	0	0	0
Other fees	6	157 876	38 451	1 874 889	331 063
Taxes	7	32 675	4 851	268 405	48 105
Transaction fees	21	1	4 369	238 800	22 933
Distribution fees	4	5 930	783	23 836	2 241
Total expenses		741 061	164 696	7 846 984	1 574 421
Net result from investments		(586 466)	(38 995)	17 201 021	2 363 232
Net realised result on:					
Investments securities	2	(732 428)	(20 354)	42 727 790	12 521 806
Financial instruments	2	(1 922 205)	6 086	105 214	118 832
Net realised result		(3 241 099)	(53 263)	60 034 025	15 003 870
Movement on net unrealised gain/(loss) on:					
Investments securities		(15 321 583)	(25 982 714)	(284 314 320)	(72 056 853)
Financial instruments		445 895	0	0	31 511
Change in net assets due to operations		(18 116 787)	(26 035 977)	(224 280 295)	(57 021 472)
Net subscriptions/(redemptions)		(12 066 498)	(811 154)	(97 458 794)	(53 644 511)
Dividends paid	8	(173 967)	0	(3 125 416)	(1 856 336)
Increase/(Decrease) in net assets during the year/period		(30 357 252)	(26 847 131)	(324 864 505)	(112 522 319)
Net assets at the beginning of the financial year/period		114 248 020	49 489 891	1 469 359 756	343 731 569
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		83 890 768	22 642 760	1 144 495 251	231 209 250

BNP PARIBAS FUNDS

Europe High Conviction Bond	Europe Multi-Asset Income	Europe Real Estate Securities	Europe Small Cap	Europe Small Cap Convertible	Flexible Global Credit
EUR	EUR	EUR	EUR	EUR	EUR
250 120 724	0	195 109 944	682 217 822	307 473 319	27 807 859
302 802 724	0	227 712 222	766 707 711	309 992 907	27 110 890
(58 409 539)	0	(33 117 417)	(92 879 483)	(27 379 895)	(338 759)
244 393 185	0	194 594 805	673 828 228	282 613 012	26 772 131
0	0	0	0	0	0
0	0	0	152 839	0	0
0	0	2 615	3 436	23 390 178	815 658
5 727 539	0	512 524	8 233 319	1 470 129	220 070
266 756	0	3 786 565	7 807 155	2 251 944	492 893
0	0	0	0	0	0
59 338	0	0	0	0	43 042
0	0	0	0	0	294 275
207 418	0	3 786 565	7 807 155	2 251 944	155 576
249 853 968	0	191 323 379	674 410 667	305 221 375	27 314 966
4 741 604	380 226	4 740 143	20 797 734	1 867 447	414 122
268 638	223 334	677 247	5 500 552	1 653 648	7 545
4 526	8 370	786	16 091	30 610	3 197
0	0	0	0	0	15 622
217 031	62 647	324 667	1 322 171	497 753	27 611
60 100	6 245	36 577	183 943	98 191	2 511
0	59 870	86 746	517 620	0	3 166
0	0	4 376	32 750	29 106	0
550 295	360 466	1 130 399	7 573 127	2 309 308	59 652
4 191 309	19 760	3 609 744	13 224 607	(441 861)	354 470
(3 687 072)	(6 128 636)	1 619 514	(5 970 415)	2 555 502	11 296
6 057	(691 893)	(53 994)	(195 793)	(15 629)	(839 992)
510 294	(6 800 769)	5 175 264	7 058 399	2 098 012	(474 226)
(73 038 961)	(2 235 546)	(78 209 400)	(270 389 911)	(30 136 258)	(318 040)
0	(224 351)	0	177 323	0	(152 658)
(72 528 667)	(9 260 666)	(73 034 136)	(263 154 189)	(28 038 246)	(944 924)
1 767 977	(117 213 348)	(57 750 897)	(229 761 437)	(16 919 918)	(7 295 290)
0	(767 660)	(1 339 512)	(1 609 407)	(737 479)	0
(70 760 690)	(127 241 674)	(132 124 545)	(494 525 033)	(45 695 643)	(8 240 214)
320 614 658	127 241 674	323 447 924	1 168 935 700	350 917 018	35 555 180
0	0	0	0	0	0
249 853 968	0	191 323 379	674 410 667	305 221 375	27 314 966

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

	Expressed in Notes	Flexible Opportunities	Frontiers Equity	Germany Multi- Factor Equity	Global Absolute Return Multi-Factor Bond
		EUR	USD	EUR	EUR
Statement of net assets					
Assets		0	37 895 445	48 324 535	5 998 129
<i>Securities portfolio at cost price</i>		0	34 538 672	49 856 578	5 565 477
<i>Unrealised gain/(loss) on securities portfolio</i>		0	(2 596 551)	(4 255 819)	(6 120)
Securities portfolio at market value	2	0	31 942 121	45 600 759	5 559 357
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		0	5 761 234	1 238 900	420 252
Other assets		0	192 090	1 484 876	18 520
Liabilities		0	12 098	240 683	204 040
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	51 629
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	113 575	129 400
Other liabilities		0	12 098	127 108	23 011
Net asset value		0	37 883 347	48 083 852	5 794 089
Statement of operations and changes in net assets					
Income on investments and assets, net		274	1 614 236	1 474 784	15 821
Management fees	3	37 521	9 361	411 898	8 124
Bank interest		2 245	1 626	5 983	4 599
Interest on swaps	2	211	0	0	23 312
Other fees	6	10 234	77 265	111 081	5 958
Taxes	7	1 454	2 945	21 881	292
Transaction fees	21	1 833	158 378	13 164	582
Distribution fees	4	2 727	218	11 661	0
Total expenses		56 225	249 793	575 668	42 867
Net result from investments		(55 951)	1 364 443	899 116	(27 046)
Net realised result on:					
Investments securities	2	260 341	273 620	(4 060 065)	(53 452)
Financial instruments	2	(235 427)	(118 835)	(514 087)	(1 185 077)
Net realised result		(31 037)	1 519 228	(3 675 036)	(1 265 575)
Movement on net unrealised gain/(loss) on:					
Investments securities		(282 060)	(8 531 072)	(12 132 990)	23 469
Financial instruments		(147 524)	0	(200 200)	414 450
Change in net assets due to operations		(460 621)	(7 011 844)	(16 008 226)	(827 656)
Net subscriptions/(redemptions)		(8 249 474)	(19 406 894)	(3 461 181)	(8 817 410)
Dividends paid	8	0	(5 865)	(46 032)	0
Increase/(Decrease) in net assets during the year/period		(8 710 095)	(26 424 603)	(19 515 439)	(9 645 066)
Net assets at the beginning of the financial year/period		8 710 095	64 307 950	67 599 291	15 439 155
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		0	37 883 347	48 083 852	5 794 089

BNP PARIBAS FUNDS

Global Bond Opportunities	Global Convertible	Global Enhanced Bond 36M	Global Environment	Global High Yield Bond	Global Inflation-Linked Bond
EUR	USD	EUR	EUR	EUR	EUR
340 016 673	860 761 595	43 516 010	2 917 344 889	79 782 709	462 932 687
339 642 258	971 880 905	39 323 778	2 739 777 367	84 373 059	476 375 155
(30 234 877)	(169 404 880)	(1 616 704)	130 437 635	(7 102 580)	(40 321 060)
309 407 381	802 476 025	37 707 074	2 870 215 002	77 270 479	436 054 095
246 688	0	17 403	0	0	0
0	0	0	0	0	6 004 643
18 188 892	55 258 611	2 182 415	38 075 574	792 090	16 960 685
12 173 712	3 026 959	3 609 118	9 054 313	1 720 140	3 913 264
34 416 300	10 569 332	8 681 540	20 317 915	991 582	7 076 023
0	0	0	0	0	0
1 900 000	0	0	0	0	6 682 660
6 903 718	9 033 492	178 750	694 449	508 399	0
25 612 582	1 535 840	8 502 790	19 623 466	483 183	393 363
305 600 373	850 192 263	34 834 470	2 897 026 974	78 791 127	455 856 664
5 086 187	2 206 853	402 393	28 484 324	2 329 207	1 644 225
972 479	4 383 479	41 861	17 352 177	466 384	649 083
79 367	26 982	13 320	122 691	7 017	20 495
242 974	572 689	14 980	0	29 458	0
453 923	1 380 925	19 187	4 706 999	121 570	499 214
93 708	191 755	4 905	612 836	29 911	69 481
13 726	63 949	2 181	1 271 586	0	29 183
79 563	44 354	548	310 286	50 182	31 533
1 935 740	6 664 133	96 982	24 376 575	704 522	1 298 989
3 150 447	(4 457 280)	305 411	4 107 749	1 624 685	345 236
(7 501 192)	(23 863 739)	(1 082 079)	70 705 692	(507 548)	2 682 402
(12 532 995)	(19 100 385)	19 991	(82 073 465)	(5 030 378)	2 884 309
(16 883 740)	(47 421 404)	(756 677)	(7 260 024)	(3 913 241)	5 911 947
(29 450 010)	(200 260 729)	17 360	(1 012 591 058)	(10 885 489)	(59 043 102)
(3 137 217)	(7 139 421)	(240 833)	11 847 453	1 245 610	4 039 215
(49 470 967)	(254 821 554)	(980 150)	(1 008 003 629)	(13 553 120)	(49 091 940)
(42 319 389)	(108 471 878)	24 665 378	(180 948 774)	(8 976 503)	(75 165 021)
(489 252)	(1 668 749)	0	(4 103 299)	(1 790 094)	(67 869)
(92 279 608)	(364 962 181)	23 685 228	(1 193 055 702)	(24 319 717)	(124 324 830)
397 879 981	1 215 154 444	11 149 242	4 090 082 676	103 110 844	580 181 494
0	0	0	0	0	0
305 600 373	850 192 263	34 834 470	2 897 026 974	78 791 127	455 856 664

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Green Bond	Green Tigers	Harmony	Health Care Innovators
	Expressed in Notes	EUR	USD	EUR	EUR
Statement of net assets					
Assets		912 222 283	1 527 407 115	142 467 390	1 435 117 344
<i>Securities portfolio at cost price</i>		1 031 473 691	1 761 055 502	146 761 093	1 154 101 898
<i>Unrealised gain/(loss) on securities portfolio</i>		(127 701 445)	(273 123 562)	(8 324 950)	195 323 252
Securities portfolio at market value	2	903 772 246	1 487 931 940	138 436 143	1 349 425 150
Options at market value	2,15	0	0	166 839	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		3 574 762	30 482 776	2 663 958	56 051 535
Other assets		4 875 275	8 992 399	1 200 450	29 640 659
Liabilities		7 983 123	17 360 037	740 534	49 610 394
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	1 559 491	181 151	568 623	596 434
Other liabilities		6 423 632	17 178 886	171 911	49 013 960
Net asset value		904 239 160	1 510 047 078	141 726 856	1 385 506 950
Statement of operations and changes in net assets					
Income on investments and assets, net		6 105 466	15 370 049	467 077	6 666 798
Management fees	3	1 264 604	9 562 780	450 423	8 150 240
Bank interest		21 456	550	935	67 795
Interest on swaps	2	0	0	0	0
Other fees	6	1 060 128	2 675 109	173 902	2 339 571
Taxes	7	177 007	793 539	39 768	457 019
Transaction fees	21	11 705	765 902	56 956	295 957
Distribution fees	4	162 392	15 991	96 293	148 072
Total expenses		2 697 292	13 813 871	818 277	11 458 654
Net result from investments		3 408 174	1 556 178	(351 200)	(4 791 856)
Net realised result on:					
Investments securities	2	(22 366 620)	(2 089 856)	(3 401 184)	54 837 090
Financial instruments	2	(11 162 548)	(371 083)	(2 270 669)	(1 026 414)
Net realised result		(30 120 994)	(904 761)	(6 023 053)	49 018 820
Movement on net unrealised gain/(loss) on:					
Investments securities		(121 372 018)	(464 955 597)	(13 598 948)	(75 952 171)
Financial instruments		2 065 633	(212 637)	(1 356 952)	(700 165)
Change in net assets due to operations		(149 427 379)	(466 072 995)	(20 978 953)	(27 633 516)
Net subscriptions/(redemptions)		(41 038 312)	3 595 850	(47 825 629)	90 357 870
Dividends paid	8	(1 700 806)	(2 287 390)	(169 882)	(1 826 022)
Increase/(Decrease) in net assets during the year/period		(192 166 497)	(464 764 535)	(68 974 464)	60 898 332
Net assets at the beginning of the financial year/period		1 096 405 657	1 974 811 613	210 701 320	1 324 608 618
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		904 239 160	1 510 047 078	141 726 856	1 385 506 950

BNP PARIBAS FUNDS

Inclusive Growth	India Equity	Japan Equity	Japan Small Cap	Latin America Equity	Local Emerging Bond
EUR	USD	JPY	JPY	USD	USD
342 462 513	205 615 231	19 526 491 730	93 118 911 832	46 340 637	225 660 136
322 614 224	209 809 913	18 217 915 702	76 024 406 282	44 453 793	270 734 844
7 650 199	(7 762 927)	647 257 781	9 401 055 810	(5 270 886)	(56 731 230)
330 264 423	202 046 986	18 865 173 483	85 425 462 092	39 182 907	214 003 614
0	0	0	0	0	0
0	0	164 137 056	506 177 473	0	0
1 837 487	3 568 245	461 949 306	5 352 051 899	2 538 537	7 333 838
10 360 603	0	35 231 885	1 835 220 368	4 619 193	4 322 684
6 976 135	388 756	33 890 798	1 701 254 295	4 417 709	6 428 408
0	0	0	0	0	0
0	0	0	0	0	99 133
121 825	0	0	0	0	5 227 896
6 854 310	388 756	33 890 798	1 701 254 295	4 417 709	1 101 379
335 486 378	205 226 475	19 492 600 932	91 417 657 537	41 922 928	219 231 728
3 292 664	2 877 572	209 024 429	1 099 314 344	1 312 936	7 494 601
1 108 322	1 533 181	90 927 608	601 830 038	378 778	1 075 924
6 127	305	598 456	8 819 489	113	23 661
0	0	0	0	0	21 173
498 975	350 715	28 856 389	125 145 215	90 959	266 952
56 131	54 927	4 993 044	16 765 283	19 080	38 814
124 486	636 473	13 226 854	45 253 214	171 381	0
551	38 559	902 413	973 151	5 548	17 131
1 794 592	2 614 160	139 504 764	798 786 390	665 859	1 443 655
1 498 072	263 412	69 519 665	300 527 954	647 077	6 050 946
29 277 306	21 167 064	235 576 092	4 133 749 182	1 383 786	(7 590 119)
(260 302)	(34 454)	255 471 027	1 050 468 957	(31 053)	(2 305 232)
30 515 076	21 396 022	560 566 784	5 484 746 093	1 999 810	(3 844 405)
(87 958 740)	(56 690 226)	(1 253 155 289)	(20 880 826 739)	(3 097 249)	(37 671 957)
(181 236)	0	91 057 312	195 063 809	0	(5 653 519)
(57 624 900)	(35 294 204)	(601 531 193)	(15 201 016 837)	(1 097 439)	(47 169 881)
(52 532 090)	(19 447 028)	1 209 507 067	(16 760 694 021)	1 329 119	(14 326 327)
(157 638)	(109 120)	(16 700 798)	(7 054 653)	(94 295)	(3 785 741)
(110 314 628)	(54 850 352)	591 275 076	(31 968 765 511)	137 385	(65 281 949)
445 801 006	260 076 827	18 901 325 856	123 386 423 048	41 785 543	284 513 677
0	0	0	0	0	0
335 486 378	205 226 475	19 492 600 932	91 417 657 537	41 922 928	219 231 728

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Multi-Asset Income	Multi-Asset Thematic	Nordic Small Cap	Premia Opportunities
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		0	261 096 458	217 676 307	7 285 139
<i>Securities portfolio at cost price</i>		0	284 698 193	230 423 045	5 908 704
<i>Unrealised gain/(loss) on securities portfolio</i>		0	(26 552 096)	(26 977 837)	568 429
Securities portfolio at market value	2	0	258 146 097	203 445 208	6 477 133
Options at market value	2,15	0	1 321 894	0	55 936
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	2 769	0	0
Cash at banks and time deposits		0	1 610 821	11 939 908	752 070
Other assets		0	14 877	2 291 191	0
Liabilities		0	955 740	3 517 459	71 620
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	60 774	680 000	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	198 131	9 832
Other liabilities		0	894 966	2 639 328	61 788
Net asset value		0	260 140 718	214 158 848	7 213 519
Statement of operations and changes in net assets					
Income on investments and assets, net		1 775 123	1 321 265	6 287 676	412
Management fees	3	620 635	1 572 441	2 058 366	56 304
Bank interest		22 206	15 923	35 090	1 213
Interest on swaps	2	0	0	0	0
Other fees	6	188 080	443 903	477 448	11 730
Taxes	7	23 773	48 861	90 769	1 779
Transaction fees	21	88 192	14 286	133 631	2 539
Distribution fees	4	15 703	7 063	19 478	0
Total expenses		958 589	2 102 477	2 814 782	73 565
Net result from investments		816 534	(781 212)	3 472 894	(73 153)
Net realised result on:					
Investments securities	2	(7 227 547)	2 403 340	5 396 125	382 958
Financial instruments	2	(9 640 655)	(1 206 841)	1 497 393	318 512
Net realised result		(16 051 668)	415 287	10 366 412	628 317
Movement on net unrealised gain/(loss) on:					
Investments securities		(17 406 506)	(33 410 039)	(116 177 233)	(1 525 775)
Financial instruments		3 118 941	(286 175)	(727 293)	127 647
Change in net assets due to operations		(30 339 233)	(33 280 927)	(106 538 114)	(769 811)
Net subscriptions/(redemptions)		(344 150 894)	76 186 054	6 430 009	(3 940 397)
Dividends paid	8	(117 580)	(546 386)	(1 840 966)	(6 352)
Increase/(Decrease) in net assets during the year/period		(374 607 707)	42 358 741	(101 949 071)	(4 716 560)
Net assets at the beginning of the financial year/period		374 607 707	217 781 977	316 107 919	11 930 079
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		0	260 140 718	214 158 848	7 213 519

BNP PARIBAS FUNDS

RMB Bond	Russia Equity (NAV suspended)	Seasons	SMaRT Food	Social Bond	Sustainable Asia ex-Japan Equity
USD	EUR	EUR	EUR	EUR	USD
321 995 696	367 550 354	477 109 312	1 496 494 544	189 304 659	614 312 895
289 728 088	620 765 685	413 953 865	1 421 525 407	188 204 302	642 167 125
(2 237 171)	(284 234 516)	(15 264 670)	16 550 727	(14 834 227)	(78 352 867)
287 490 917	336 531 169	398 689 195	1 438 076 134	173 370 075	563 814 258
0	0	9 722 500	0	0	0
0	118 528	29 438 152	4 187 639	257 121	0
7 826 532	6 571 358	38 450 961	42 369 983	14 658 774	48 481 325
26 678 247	24 329 299	808 504	11 860 788	1 018 689	2 017 312
22 306 127	20 357 989	930 297	6 531 543	2 104 638	1 953 455
0	0	0	0	0	0
0	0	0	0	0	0
429 191	0	0	0	0	34 904
21 876 936	20 357 989	930 297	6 531 543	2 104 638	1 918 551
299 689 569	347 192 365	476 179 015	1 489 963 001	187 200 021	612 359 440
5 000 387	2 028 370	30 992	20 533 538	363 112	5 157 599
358 194	1 311 520	2 367 669	9 623 777	32 601	3 691 412
33 679	3 197	212 071	127 218	58 561	24
0	0	0	0	0	0
294 513	453 879	294 018	2 394 459	126 832	1 119 163
36 785	32 196	189 872	459 405	8 573	493 450
3 360	444 422	1 215 997	433 088	1 693	958 049
81	17 679	417 043	84 118	2	5 546
726 612	2 262 893	4 696 670	13 122 065	228 262	6 267 644
4 273 775	(234 523)	(4 665 678)	7 411 473	134 850	(1 110 045)
5 951 724	(20 492 179)	(18 358 624)	47 642 085	(552 144)	(9 285 160)
(1 210 302)	102 120	(81 554 099)	10 908 899	1 685 224	(241 529)
9 015 197	(20 624 582)	(104 578 401)	65 962 457	1 267 930	(10 636 734)
(21 349 932)	(273 368 317)	(55 928 512)	(278 838 319)	(14 297 037)	(124 955 646)
(503 477)	212 401	82 168 479	4 146 728	(63 973)	(41 741)
(12 838 212)	(293 780 498)	(78 338 434)	(208 729 134)	(13 093 080)	(135 634 121)
19 532 995	(72 418 346)	68 091 697	(24 428 637)	72 604 224	36 511 546
(87 004)	(288 750)	0	(1 035 950)	0	(1 787 687)
6 607 779	(366 487 594)	(10 246 737)	(234 193 721)	59 511 144	(100 910 262)
293 081 790	713 679 959	486 425 752	1 724 156 722	127 688 877	713 269 702
0	0	0	0	0	0
299 689 569	347 192 365	476 179 015	1 489 963 001	187 200 021	612 359 440

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Sustainable Asian Cities Bond	Sustainable Enhanced Bond 12M	Sustainable Euro Bond	Sustainable Euro Corporate Bond
	Expressed in Notes	USD	EUR	EUR	EUR
Statement of net assets					
Assets		32 060 382	3 499 492 457	758 700 872	1 741 457 280
<i>Securities portfolio at cost price</i>		33 652 939	3 381 385 712	835 129 554	1 924 705 117
<i>Unrealised gain/(loss) on securities portfolio</i>		(1 973 157)	(158 948 450)	(91 691 737)	(218 773 708)
Securities portfolio at market value	2	31 679 782	3 222 437 262	743 437 817	1 705 931 409
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	2 068 944	0	0
Cash at banks and time deposits		30 658	211 587 662	11 724 890	12 844 171
Other assets		349 942	63 398 589	3 538 165	22 681 700
Liabilities		106 919	39 613 716	2 587 742	12 252 096
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	351 097
Net Unrealised loss on financial instruments	2,11,12,13, 14	42 167	0	142 167	600 964
Other liabilities		64 752	39 613 716	2 445 575	11 300 035
Net asset value		31 953 463	3 459 878 741	756 113 130	1 729 205 184
Statement of operations and changes in net assets					
Income on investments and assets, net		620 124	20 755 782	3 173 909	12 558 629
Management fees	3	206 217	1 160 596	708 304	1 317 759
Bank interest		882	450 451	41 891	47 022
Interest on swaps	2	0	1 488 056	0	300
Other fees	6	53 478	2 017 993	730 815	1 750 006
Taxes	7	12 867	317 235	74 580	187 107
Transaction fees	21	13 276	50 222	6 296	16 659
Distribution fees	4	457	0	10 407	13 706
Total expenses		287 177	5 484 553	1 572 293	3 332 559
Net result from investments		332 947	15 271 229	1 601 616	9 226 070
Net realised result on:					
Investments securities	2	(5 048 147)	(26 499 881)	(21 677 191)	(41 780 076)
Financial instruments	2	(167 917)	32 719 381	2 197 975	(7 591 833)
Net realised result		(4 883 117)	21 490 729	(17 877 600)	(40 145 839)
Movement on net unrealised gain/(loss) on:					
Investments securities		(408 123)	(125 387 990)	(84 442 052)	(224 125 797)
Financial instruments		49 316	2 764 343	(589 902)	(120 445)
Change in net assets due to operations		(5 241 924)	(101 132 918)	(102 909 554)	(264 392 081)
Net subscriptions/(redemptions)		(3 447 286)	(347 675 394)	1 792 402	(69 142 501)
Dividends paid	8	(484 375)	0	0	(3 213 545)
Increase/(Decrease) in net assets during the year/period		(9 173 585)	(448 808 312)	(101 117 152)	(336 748 127)
Net assets at the beginning of the financial year/period		41 127 048	3 908 687 053	857 230 282	2 065 953 311
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		31 953 463	3 459 878 741	756 113 130	1 729 205 184

BNP PARIBAS FUNDS

Sustainable Euro Low Vol Equity	Sustainable Euro Multi-Factor Corporate Bond	Sustainable Euro Multi-Factor Equity	Sustainable Europe Dividend	Sustainable Europe Multi-Factor Equity	Sustainable Europe Value
EUR	EUR	EUR	EUR	EUR	EUR
75 005 202	217 773 124	101 544 594	135 941 895	357 009 596	690 045 234
85 439 703	238 056 026	101 208 823	128 673 025	348 579 144	714 654 888
(11 022 598)	(21 927 479)	(2 580 127)	6 708 517	(4 445 712)	(36 889 101)
74 417 105	216 128 547	98 628 696	135 381 542	344 133 432	677 765 787
0	0	0	0	0	0
0	0	0	18 271	0	0
467 317	409 763	2 754 347	253 800	9 744 478	1 233 348
120 780	1 234 814	161 551	288 282	3 131 686	11 046 099
516 979	972 080	96 120	188 716	2 520 889	7 946 549
0	0	0	0	0	0
0	0	0	0	0	0
0	791 038	57 500	0	32 532	573 828
516 979	181 042	38 620	188 716	2 488 357	7 372 721
74 488 223	216 801 044	101 448 474	135 753 179	354 488 707	682 098 685
1 859 419	2 130 692	2 922 463	3 942 905	8 406 878	22 032 040
364 269	85 130	95 433	583 896	775 223	4 431 744
1 042	13 489	7 944	1 794	31 077	5 750
0	0	0	0	0	0
127 230	245 337	111 510	219 189	417 490	1 214 695
21 195	26 735	5 364	32 105	36 142	238 757
71 367	1 284	98 306	206 134	610 919	1 494 348
0	46 569	0	10 270	26 468	4 210
585 103	418 544	318 557	1 053 388	1 897 319	7 389 504
1 274 316	1 712 148	2 603 906	2 889 517	6 509 559	14 642 536
222 219	(11 618 505)	(2 987 908)	5 751 905	1 324 136	(6 984 180)
0	688 345	(1 167 693)	78 785	(3 662 465)	(1 982 162)
1 496 535	(9 218 012)	(1 551 695)	8 720 207	4 171 230	5 676 194
(18 223 752)	(18 943 564)	(17 813 936)	(32 224 997)	(54 476 800)	(104 884 909)
0	(4 734 338)	(219 950)	21 277	(853 078)	(847 616)
(16 727 217)	(32 895 914)	(19 585 581)	(23 483 513)	(51 158 648)	(100 056 331)
11 947 089	(65 479 011)	10 825 465	(36 050 552)	37 619 084	266 447 107
0	(16 538)	0	(673 626)	(90 495)	(114 485)
(4 780 128)	(98 391 463)	(8 760 116)	(60 207 691)	(13 630 059)	166 276 291
79 268 351	315 192 507	110 208 590	195 960 870	368 118 766	515 822 394
0	0	0	0	0	0
74 488 223	216 801 044	101 448 474	135 753 179	354 488 707	682 098 685

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Sustainable Global Corporate Bond	Sustainable Global Equity	Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Corporate Bond
	Expressed in Notes	USD	USD	EUR	USD
Statement of net assets					
Assets		381 517 395	348 532 967	823 888 524	81 896 049
<i>Securities portfolio at cost price</i>		456 415 214	343 071 946	781 331 446	87 017 084
<i>Unrealised gain/(loss) on securities portfolio</i>		(84 174 774)	2 200 658	2 531 539	(6 938 527)
Securities portfolio at market value	2	372 240 440	345 272 604	783 862 985	80 078 557
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		5 845 961	1 784 860	19 183 183	1 171 792
Other assets		3 430 994	1 475 503	20 842 356	645 700
Liabilities		2 157 587	4 211 972	35 413 025	2 225 946
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	180 750
Net Unrealised loss on financial instruments	2,11,12,13, 14	914 054	46 181	154 153	781 820
Other liabilities		1 243 533	4 165 791	35 258 872	1 263 376
Net asset value		379 359 808	344 320 995	788 475 499	79 670 103
Statement of operations and changes in net assets					
Income on investments and assets, net		5 125 134	1 970 986	10 560 706	810 487
Management fees	3	782 314	2 638 470	5 050 095	1 265
Bank interest		18 803	289	54 025	1 189
Interest on swaps	2	1 279	0	0	0
Other fees	6	458 416	723 609	1 414 093	49 002
Taxes	7	69 774	132 005	195 893	3 152
Transaction fees	21	11 548	95 014	759 070	1 460
Distribution fees	4	180 316	88 269	92 974	1
Total expenses		1 522 450	3 677 656	7 566 150	56 069
Net result from investments		3 602 684	(1 706 670)	2 994 556	754 418
Net realised result on:					
Investments securities	2	(9 671 753)	25 783 060	29 284 721	(4 089 322)
Financial instruments	2	9 718 855	98 370	(169 853)	1 476 471
Net realised result		3 649 786	24 174 760	32 109 424	(1 858 433)
Movement on net unrealised gain/(loss) on:					
Investments securities		(80 716 807)	(122 946 228)	(132 707 752)	(6 299 350)
Financial instruments		(7 109 648)	(92 074)	(173 602)	(1 145 237)
Change in net assets due to operations		(84 176 669)	(98 863 542)	(100 771 930)	(9 303 020)
Net subscriptions/(redemptions)		(15 667 289)	(31 040 806)	(15 918 958)	29 968 973
Dividends paid	8	(2 459 651)	(969 255)	(575 826)	(42)
Increase/(Decrease) in net assets during the year/period		(102 303 609)	(130 873 603)	(117 266 714)	20 665 911
Net assets at the beginning of the financial year/period		481 663 417	475 194 598	905 742 213	59 004 192
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		379 359 808	344 320 995	788 475 499	79 670 103

BNP PARIBAS FUNDS

Sustainable Global Multi-Factor Equity	Sustainable Global Multi-Factor High Yield Bond	Sustainable Japan Multi-Factor Equity	Sustainable Multi-Asset Balanced	Sustainable Multi-Asset Growth	Sustainable Multi-Asset Stability
USD	USD	JPY	EUR	EUR	EUR
19 630 573	21 289 178	2 089 347 874	1 499 298 762	672 309 975	1 392 524 693
20 454 497	22 227 183	1 943 296 820	1 404 035 433	652 438 318	1 454 843 210
(1 257 629)	(1 309 808)	116 556 798	(71 672 879)	(21 517 980)	(128 647 752)
19 196 868	20 917 375	2 059 853 618	1 332 362 554	630 920 338	1 326 195 458
0	0	0	0	0	0
0	0	0	0	229 357	953 472
364 381	68 312	25 856 277	98 690 705	9 587 489	30 818 724
69 324	303 491	3 637 979	68 245 503	31 572 791	34 557 039
153 596	53 096	5 357 432	114 350 132	34 821 467	45 746 101
0	0	0	0	0	0
0	626	0	0	0	0
126 903	48 175	1 981 000	2 745 732	0	0
26 693	4 295	3 376 432	111 604 400	34 821 467	45 746 101
19 476 977	21 236 082	2 083 990 442	1 384 948 630	637 488 508	1 346 778 592
196 539	214 054	25 443 698	351 676	4 731	3 007 504
43 289	1 180	9 963 600	8 136 299	4 524 648	7 845 423
92	37	31 129	186 708	34 708	156 238
0	0	0	10 554	0	0
25 556	5 150	3 321 205	1 963 488	1 018 865	2 243 434
4 152	484	796 346	249 940	109 955	446 847
12 519	176	343 996	73 327	37 959	80 735
13 008	0	0	592 098	337 158	440 132
98 616	7 027	14 456 276	11 212 414	6 063 293	11 212 809
97 923	207 027	10 987 422	(10 860 738)	(6 058 562)	(8 205 305)
(413 704)	(6 951)	53 017 083	13 291 382	10 849 974	(3 496 823)
(777 014)	(108 011)	(687 290)	(3 554 089)	2 135 254	11 782 501
(1 092 795)	92 065	63 317 215	(1 123 445)	6 926 666	80 373
(3 133 264)	(1 309 808)	(139 255 953)	(184 677 172)	(119 235 100)	(205 585 442)
(158 892)	(48 175)	(4 932 200)	(2 094 489)	199 540	2 124 767
(4 384 951)	(1 265 918)	(80 870 938)	(187 895 106)	(112 108 894)	(203 380 302)
9 895 995	22 502 000	188 233 537	358 365 772	13 685 767	(159 814 930)
0	0	0	(3 497 757)	(1 115 638)	(1 324 326)
5 511 044	21 236 082	107 362 599	166 972 909	(99 538 765)	(364 519 558)
13 965 933	0	1 976 627 843	1 217 975 721	737 027 273	1 711 298 150
0	0	0	0	0	0
19 476 977	21 236 082	2 083 990 442	1 384 948 630	637 488 508	1 346 778 592

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

		Sustainable US Multi-Factor Corporate Bond	Sustainable US Multi-Factor Equity	Sustainable US Value Multi-Factor Equity	Target Risk Balanced
	Expressed in Notes	USD	USD	USD	EUR
Statement of net assets					
Assets		165 885 776	1 041 457 205	573 200 186	1 016 432 456
<i>Securities portfolio at cost price</i>		170 422 082	1 007 994 606	593 512 084	979 592 194
<i>Unrealised gain/(loss) on securities portfolio</i>		(14 310 129)	13 487 715	(31 615 894)	(49 686 864)
Securities portfolio at market value	2	156 111 953	1 021 482 321	561 896 190	929 905 330
Options at market value	2,15	0	0	0	6 969 551
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		771 839	18 529 058	9 887 204	68 494 371
Other assets		9 001 984	1 445 826	1 416 792	11 063 204
Liabilities		5 527 683	1 184 087	2 311 919	13 658 988
Options at market value	2,15	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	796 167	20 437	373 031	6 691 420
Other liabilities		4 731 516	1 163 650	1 938 888	6 967 568
Net asset value		160 358 093	1 040 273 118	570 888 267	1 002 773 468
Statement of operations and changes in net assets					
Income on investments and assets, net		2 859 641	7 356 332	3 228 122	5 224 148
Management fees	3	48 084	3 794 139	1 139 820	3 699 296
Bank interest		474	3 375	259	56 307
Interest on swaps	2	0	0	0	0
Other fees	6	144 958	1 589 201	525 333	1 324 633
Taxes	7	7 654	269 364	113 966	168 303
Transaction fees	21	6 145	194 241	163 926	531 972
Distribution fees	4	0	75 456	6 770	86 305
Total expenses		207 315	5 925 776	1 950 074	5 866 816
Net result from investments		2 652 326	1 430 556	1 278 048	(642 668)
Net realised result on:					
Investments securities	2	(17 342 804)	28 153 442	(7 603 817)	7 262 382
Financial instruments	2	(805 316)	(22 599 129)	(5 863 535)	(45 367 079)
Net realised result		(15 495 794)	6 984 869	(12 189 304)	(38 747 365)
Movement on net unrealised gain/(loss) on:					
Investments securities		(11 858 774)	(241 797 156)	(48 863 707)	(120 385 139)
Financial instruments		(2 029 820)	(1 556 621)	(561 655)	(12 395 012)
Change in net assets due to operations		(29 384 388)	(236 368 908)	(61 614 666)	(171 527 516)
Net subscriptions/(redemptions)		(12 524 192)	28 117 952	438 969 339	(182 212 327)
Dividends paid	8	0	(367 136)	(149 592)	(4 222 827)
Increase/(Decrease) in net assets during the year/period		(41 908 580)	(208 618 092)	377 205 081	(357 962 670)
Net assets at the beginning of the financial year/period		202 266 673	1 248 891 210	193 683 186	1 360 736 138
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		160 358 093	1 040 273 118	570 888 267	1 002 773 468

BNP PARIBAS FUNDS

Turkey Equity	US Growth	US High Yield Bond	US Mid Cap	US Short Duration Bond	US Small Cap
EUR	USD	USD	USD	USD	USD
19 419 368	834 192 196	56 425 478	71 624 806	129 225 143	722 757 454
19 325 695	792 381 697	61 961 476	70 392 241	129 004 581	815 128 154
(664 302)	33 392 145	(7 133 477)	(811 964)	(1 848 518)	(113 995 198)
18 661 393	825 773 842	54 827 999	69 580 277	127 156 063	701 132 956
0	0	0	0	0	0
0	0	0	0	0	0
584 821	5 220 017	294 958	1 759 512	1 107 326	12 296 950
173 154	3 198 337	1 302 521	285 017	961 754	9 327 548
411 148	5 792 041	737 415	628 776	1 672 012	4 304 040
0	0	0	0	0	0
0	0	0	0	3 342	0
0	2 514 630	146 849	207 620	752 192	2 894 582
411 148	3 277 411	590 566	421 156	916 478	1 409 458
19 008 220	828 400 155	55 688 063	70 996 030	127 553 131	718 453 414
437 754	2 029 899	1 670 344	291 934	965 125	3 281 910
161 090	5 231 444	369 581	754 080	264 680	4 900 557
577	208	21	2	229	55
0	0	0	0	0	0
37 154	1 530 154	93 203	174 372	145 623	1 187 086
7 275	227 042	22 687	32 250	44 448	174 033
48 853	101 154	439	41 218	159	298 504
8 621	19 280	29 643	4 466	6 089	10 015
263 570	7 109 282	515 574	1 006 388	461 228	6 570 250
174 184	(5 079 383)	1 154 770	(714 454)	503 897	(3 288 340)
(473 174)	59 834 768	(3 326 965)	8 695 069	(4 203 747)	12 846 746
(74 620)	(7 439 019)	(268 199)	(588 164)	(2 187 568)	(7 226 425)
(373 610)	47 316 366	(2 440 394)	7 392 451	(5 887 418)	2 331 981
2 616 311	(438 236 717)	(8 058 339)	(34 805 364)	(1 533 227)	(265 956 711)
0	(3 353 315)	(183 141)	(247 417)	(881 946)	(3 544 745)
2 242 701	(394 273 666)	(10 681 874)	(27 660 330)	(8 302 591)	(267 169 475)
7 276	(60 730 667)	(3 319 019)	(50 517 795)	(1 641 801)	(158 964 488)
(52 138)	(223 773)	(929 807)	(90 563)	(144 952)	(239 183)
2 197 839	(455 228 106)	(14 930 700)	(78 268 688)	(10 089 344)	(426 373 146)
16 810 381	1 283 628 261	70 618 763	149 264 718	137 642 475	1 144 826 560
0	0	0	0	0	0
19 008 220	828 400 155	55 688 063	70 996 030	127 553 131	718 453 414

BNP PARIBAS FUNDS

Financial statements at 30/06/2022

	Expressed in Notes	USD Money Market	Combined
		USD	EUR
Statement of net assets			
Assets		746 230 051	62 009 400 108
<i>Securities portfolio at cost price</i>		659 227 718	63 187 369 065
<i>Unrealised gain/(loss) on securities portfolio</i>		348 716	(3 642 040 904)
Securities portfolio at market value	2	659 576 434	59 545 328 161
Options at market value	2,15	0	23 912 264
Net Unrealised gain on financial instruments	2,11,12,13,14	446 999	74 544 092
Cash at banks and time deposits		80 339 807	1 583 525 101
Other assets		5 866 811	782 090 490
Liabilities		22 518 423	914 910 122
Options at market value	2,15	0	9 039
Bank overdrafts		0	12 932 505
Net Unrealised loss on financial instruments	2,11,12,13,14	0	168 140 292
Other liabilities		22 518 423	733 828 286
Net asset value		723 711 628	61 094 489 986
Statement of operations and changes in net assets			
Income on investments and assets, net		850 031	565 429 095
Management fees	3	78 250	276 746 630
Bank interest		0	3 685 878
Interest on swaps	2	667 728	13 484 904
Other fees	6	382 379	85 815 631
Taxes	7	58 534	14 586 221
Transaction fees	21	0	20 939 015
Distribution fees	4	0	6 120 426
Total expenses		1 186 891	421 378 705
Net result from investments		(336 860)	144 050 390
Net realised result on:			
Investments securities	2	1 122 064	(177 815 202)
Financial instruments	2	0	(381 334 906)
Net realised result		785 204	(415 099 718)
Movement on net unrealised gain/(loss) on:			
Investments securities		150 018	(12 273 044 976)
Financial instruments		446 999	2 683 735
Change in net assets due to operations		1 382 221	(12 685 460 959)
Net subscriptions/(redemptions)		295 805 045	(3 041 502 168)
Dividends paid	8	0	(95 932 285)
Increase/(Decrease) in net assets during the year/period		297 187 266	(15 822 895 412)
Net assets at the beginning of the financial year/period		426 524 362	75 827 677 502
Reevaluation of opening combined NAV		0	1 089 707 896
Net assets at the end of the financial year/period		723 711 628	61 094 489 986

BNP PARIBAS FUNDS

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

Absolute Return Global Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	24 981 346	13 503 010	11 558 144	
Net asset value per share				
Share "Classic - Capitalisation"	93.88	90.22	87.12	110 248.492
Share "I - Capitalisation"	100 573.72	97 460.23	94 502.09	0.373
Share "N - Capitalisation"	85.96	81.99	78.87	5 567.654
Share "Privilege - Capitalisation"	96.74	93.58	90.65	16 319.440
Absolute Return Multi-Strategy	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	187 158 242	29 044 976	0	
Net asset value per share				
Share "Classic - Capitalisation"	91.59	83.15	0	0
Share "Classic RH USD - Capitalisation"	101.16	92.67	0	0
Share "I - Capitalisation"	95.34	87.30	0	0
Share "I RH USD - Capitalisation"	105.09	0	0	0
Share "Privilege RH USD - Capitalisation"	102.90	0	0	0
Share "X - Capitalisation"	97.99	90.19	0	0
Aqua	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	2 303 883 910	4 278 009 259	3 251 637 885	
Net asset value per share				
Share "B USD - Capitalisation"	0	0	77.68	10.000
Share "Classic - Capitalisation"	161.51	221.26	173.31	6 383 174.108
Share "Classic - Distribution"	126.47	170.41	131.22	1 701 111.166
Share "Classic HKD - Capitalisation"	0	0	84.80	10.000
Share "Classic RH CNH - Capitalisation"	0	1 063.04	848.18	6 935.375
Share "Classic RH CZK - Capitalisation"	1 446.77	2 000.53	1 608.36	971 619.154
Share "Classic RH HKD MD - Distribution"	0	0	87.52	100.000
Share "Classic RH SGD MD - Distribution"	122.03	165.61	128.09	55 664.451
Share "Classic RH USD - Capitalisation"	149.03	205.50	162.16	165 364.381
Share "Classic RH USD MD - Distribution"	127.95	173.47	134.24	221 701.811
Share "Classic SGD - Capitalisation"	133.39	173.22	128.77	22 956.290
Share "Classic USD - Capitalisation"	197.60	251.60	181.18	335 539.336
Share "Classic USD - Distribution"	131.25	164.33	116.23	13 726.592
Share "I - Capitalisation"	262.51	363.68	286.47	2 799 585.308
Share "I USD - Capitalisation"	105.96	136.43	98.79	261 719.450
Share "K - Capitalisation"	0	136.18	106.27	943 277.152
Share "Life - Capitalisation"	148.66	206.70	163.10	1 791 962.231
Share "N - Capitalisation"	157.58	214.26	167.21	386 690.450
Share "Privilege - Capitalisation"	252.12	349.07	274.87	1 072 421.413
Share "Privilege - Distribution"	126.24	171.91	133.08	225 533.025
Share "Privilege CHF - Capitalisation"	125.06	165.87	126.17	8 507.776
Share "Privilege GBP - Capitalisation"	138.15	179.39	144.83	10 782.573
Share "Privilege USD - Capitalisation"	141.67	182.30	131.97	111 748.315
Share "U11 H EUR - Capitalisation"	0	101.11	75.40	18 673.317
Share "UI8 USD - Capitalisation"	0	115.08	83.48	139 475.628
Share "UI9 - Capitalisation"	0	101.54	80.13	142 831.600
Share "X - Capitalisation"	178.82	249.60	197.19	444 782.741
Share "X USD - Capitalisation"	137.45	0	0	0
Asia ex-Japan Small Cap	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	38 299 097	35 166 899	25 406 467	
Net asset value per share				
Share "Classic - Capitalisation"	1 017.88	1 030.69	806.58	28 371.696
Share "Classic - Distribution"	550.44	545.28	417.15	6 046.868
Share "X - Capitalisation"	127.84	131.89	0	0

BNP PARIBAS FUNDS

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

Asia High Yield Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	0	46 008 598	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	91.92	10.000
Share "I - Distribution"	0	0	92.01	500 000.000
Share "Privilege - Capitalisation"	0	0	91.96	10.000
 Belgium Equity	 EUR	 EUR	 EUR	 Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	240 905 117	210 123 413	174 822 459	
Net asset value per share				
Share "Classic - Capitalisation"	923.37	1 124.32	972.51	147 396.339
Share "Classic - Distribution"	321.59	383.41	324.00	97 153.329
Share "X - Capitalisation"	12 043.26	0	0	0
 Brazil Equity	 USD	 USD	 USD	 Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	106 722 545	109 936 095	85 653 197	
Net asset value per share				
Share "Classic - Capitalisation"	101.87	77.63	76.62	1 001 615.207
Share "Classic - Distribution"	63.88	47.13	45.41	56 834.676
Share "Classic EUR - Capitalisation"	83.26	68.27	73.31	57 449.883
Share "N - Capitalisation"	91.70	69.36	68.22	27 604.275
Share "Privilege - Capitalisation"	91.59	70.50	69.98	534.751
 China A-Shares	 USD	 USD	 USD	 Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	123 693 792	157 600 976	174 837 437	
Net asset value per share				
Share "Classic - Capitalisation"	299.33	287.04	239.88	29 545.811
Share "Classic - Distribution"	144.71	136.80	112.18	772.125
Share "Classic EUR - Capitalisation"	297.00	306.42	278.55	135 640.911
Share "I - Capitalisation"	233.55	226.59	190.47	245 936.484
Share "I EUR - Capitalisation"	190.89	199.27	182.20	415 605.987
Share "Privilege - Capitalisation"	204.29	197.87	166.19	12 965.305

BNP PARIBAS FUNDS

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

China Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	2 201 004 922	2 103 580 535	1 550 556 758	
Net asset value per share				
Share "Classic - Capitalisation"	728.09	590.77	487.63	348 763.283
Share "Classic - Distribution"	424.47	339.23	274.10	37 150.793
Share "Classic EUR - Capitalisation"	251.42	219.49	197.07	2 012 284.338
Share "Classic EUR - Distribution"	193.53	166.45	146.42	157 490.554
Share "Classic H EUR - Capitalisation"	0	80.74	66.75	32 810.828
Share "Classic RH EUR - Capitalisation"	0	72.41	58.90	18 552.934
Share "Classic RH SGD - Capitalisation"	0	82.37	67.81	725.777
Share "Classic RH SGD MD - Distribution"	0	81.05	65.96	172.967
Share "I - Capitalisation"	840.33	689.53	572.33	1 014 890.526
Share "I EUR - Capitalisation"	164.94	145.62	131.47	1 041 477.604
Share "K EUR - Capitalisation"	0	0	90.78	37 880.694
Share "N - Capitalisation"	654.24	526.88	433.27	56 491.250
Share "Privilege - Capitalisation"	244.13	200.09	165.98	556 906.370
Share "Privilege - Distribution"	199.98	161.46	131.12	1 523.000
Share "Privilege EUR - Capitalisation"	131.91	116.31	104.96	262 991.639
Share "X - Capitalisation"	116.07	95.95	79.99	681 863.711
Share "X AUD - Capitalisation"	0	92 741.44	81 773.97	0.587

Climate Impact	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	2 213 587 463	3 807 224 947	2 653 322 788	
Net asset value per share				
Share "Classic - Capitalisation"	254.47	310.99	245.26	4 830 544.233
Share "Classic - Distribution"	194.18	233.39	180.80	468 456.847
Share "Classic H EUR - Capitalisation"	128.58	149.81	112.40	199 833.219
Share "Classic RH SGD - Capitalisation"	0	99.82	79.37	100.000
Share "Classic USD - Capitalisation"	151.06	171.58	124.40	150 912.338
Share "I - Capitalisation"	303.89	376.51	298.96	2 580 976.829
Share "I - Distribution"	0	103.22	80.51	9 157.607
Share "I Plus - Capitalisation"	133.80	166.32	132.33	954 783.089
Share "K - Capitalisation"	0	0	85.82	142 260.479
Share "N - Capitalisation"	210.88	255.79	200.98	116 833.023
Share "Privilege - Capitalisation"	2 361.54	2 922.31	2 319.10	50 592.994
Share "Privilege - Distribution"	151.79	184.75	144.03	220 593.886
Share "Privilege RH EUR - Distribution"	0	106.22	75.26	4 088.126
Share "Privilege RH GBP - Distribution"	0	106.38	75.92	148 362.812
Share "Privilege USD - Capitalisation"	158.34	182.10	132.85	568 670.521
Share "Privilege USD - Distribution"	0	107.05	76.66	126 867.092
Share "U2 HKD - Distribution"	0	114.20	82.08	95 322.492
Share "U2 RH AUD - Distribution"	0	108.05	76.31	17 827.871
Share "U2 RH CHF - Distribution"	0	102.15	71.87	2 000.000
Share "U2 RH CNH - Distribution"	0	110.80	79.90	3 383.564
Share "U2 RH GBP - Distribution"	0	110.53	78.57	8 271.099
Share "U2 RH SGD - Capitalisation"	0	108.09	78.52	12 019.146
Share "U2 RH USD - Capitalisation"	0	0	87.55	100.000
Share "U2 USD - Capitalisation"	106.97	122.35	89.02	544 684.485
Share "U2 USD - Distribution"	0	107.65	76.87	16 542.885
Share "X - Capitalisation"	167.15	209.08	166.55	674 229.932
Share "X - Distribution"	142.25	175.01	136.96	12 163.230

BNP PARIBAS FUNDS

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

Consumer Innovators	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	836 990 939	1 573 523 079	946 269 181	
Net asset value per share				
Share "B USD - Capitalisation"	0	0	72.06	10.000
Share "Classic - Capitalisation"	300.42	347.72	247.30	2 588 224.465
Share "Classic - Distribution"	213.83	245.28	173.01	327 667.726
Share "Classic H EUR - Capitalisation"	125.35	136.64	90.38	269 718.783
Share "Classic RH SGD - Capitalisation"	0	100.49	72.20	100.000
Share "Classic USD - Capitalisation"	367.60	395.46	258.56	185 192.723
Share "I - Capitalisation"	362.95	424.42	303.38	313 747.321
Share "K - Capitalisation"	0	114.47	81.10	293 095.727
Share "N - Capitalisation"	348.75	400.65	283.88	60 364.671
Share "Privilege - Capitalisation"	398.03	464.90	332.13	66 937.136
Share "Privilege - Distribution"	262.24	303.53	215.07	41 704.796
Share "X - Capitalisation"	123.69	145.51	104.39	115 192.000

Disruptive Technology	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	2 379 679 244	3 583 041 646	2 543 616 545	
Net asset value per share				
Share "B USD - Capitalisation"	0	119.00	80.14	6 941.090
Share "Classic - Capitalisation"	1 579.47	2 110.72	1 553.97	879 008.697
Share "Classic - Distribution"	1 252.87	1 644.87	1 190.02	110 478.511
Share "Classic CZK - Capitalisation"	1 848.58	2 337.20	1 712.75	450 408.153
Share "Classic H EUR - Capitalisation"	168.12	209.46	140.83	1 705 753.912
Share "Classic USD - Capitalisation"	1 940.09	2 409.63	1 630.91	46 199.563
Share "Classic USD - Distribution"	476.01	580.69	385.90	26 522.562
Share "I - Capitalisation"	1 805.50	2 437.51	1 803.67	126 183.933
Share "I GBP - Capitalisation"	170.79	216.26	164.07	2 844.393
Share "I Plus - Capitalisation"	147.98	200.08	148.16	454 792.177
Share "I USD - Capitalisation"	157.68	197.85	134.59	213 628.616
Share "K - Capitalisation"	0	131.88	96.73	280 222.293
Share "N - Capitalisation"	708.90	940.25	689.66	82 334.951
Share "Privilege - Capitalisation"	501.07	675.66	499.67	179 644.610
Share "Privilege - Distribution"	401.81	532.31	386.86	74 977.865
Share "Privilege H EUR - Capitalisation"	166.15	208.79	141.05	30 766.786
Share "Privilege RH USD - Capitalisation"	194.83	264.01	197.34	543.816
Share "Privilege USD - Capitalisation"	187.84	235.42	160.05	126 873.780
Share "UI6 H EUR - Capitalisation"	103.93	131.16	88.77	502 800.000
Share "UP4 - Distribution"	135.42	179.77	130.78	511 534.193
Share "X - Capitalisation"	134.00	181.98	135.15	229 864.519
Share "X NOK - Capitalisation"	0	1 114 228.15	852 269.62	3.153

BNP PARIBAS FUNDS

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

Ecosystem Restoration	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	210 473 302	166 134 128	
Net asset value per share				
Share "Classic - Capitalisation"	0	80.10	58.91	180 693.823
Share "Classic - Distribution"	0	80.11	57.87	41 913.525
Share "Classic H EUR - Capitalisation"	0	80.11	58.97	493.744
Share "Classic HKD - Capitalisation"	0	75.54	51.85	10.000
Share "Classic RH CNH - Capitalisation"	0	819.84	614.82	100.000
Share "Classic RH CZK - Capitalisation"	0	807.38	608.99	10 751.050
Share "Classic RH SGD - Capitalisation"	0	80.64	59.74	1 960.000
Share "Classic USD - Capitalisation"	0	74.43	50.31	3 825.858
Share "I - Capitalisation"	0	80.60	59.56	258 730.124
Share "I JPY - Capitalisation"	0	8 460.00	6 788.00	10.000
Share "I USD - Capitalisation"	0	74.90	50.91	10.000
Share "IH EUR - Capitalisation"	0	80.59	59.63	60 575.844
Share "IH JPY - Capitalisation"	0	8 478.00	6 271.00	300.000
Share "N - Capitalisation"	0	79.76	58.42	9 265.986
Share "Privilege - Capitalisation"	0	80.56	59.49	9 366.524
Share "Privilege - Distribution"	0	80.52	58.47	10.000
Share "Privilege RH GBP - Capitalisation"	0	80.79	60.09	100.000
Share "Privilege USD - Capitalisation"	0	75.01	50.94	560.000
Share "X - Capitalisation"	0	80 881.91	59 987.87	2 205.910
Emerging Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	777 522 150	685 613 056	425 757 058	
Net asset value per share				
Share "B MD - Distribution"	0	91.27	61.84	247.408
Share "BH AUD MD - Distribution"	0	90.99	61.11	600.000
Share "Classic - Capitalisation"	510.38	484.13	352.47	35 090.319
Share "Classic - Distribution"	78.90	71.89	49.30	108 468.538
Share "Classic EUR - Capitalisation"	416.05	424.62	336.28	14 809.243
Share "Classic EUR - Distribution"	260.57	255.58	191.20	13 174.238
Share "Classic H AUD MD - Distribution"	77.70	66.61	45.02	11 246.986
Share "Classic H EUR - Capitalisation"	104.92	98.53	70.86	120 592.729
Share "Classic H EUR - Distribution"	87.47	78.89	53.44	93 326.517
Share "Classic MD - Distribution"	94.23	80.81	55.05	217 956.205
Share "I - Capitalisation"	42.54	40.71	29.78	2 698 488.650
Share "IH EUR - Capitalisation"	120.00	113.82	82.17	2 629 990.878
Share "N - Capitalisation"	458.40	432.65	314.21	9 766.899
Share "Privilege - Capitalisation"	33.12	31.65	23.12	166 155.500
Share "Privilege H EUR - Capitalisation"	107.33	101.60	73.25	5 332.576
Share "X - Capitalisation"	151.45	145.76	106.89	561 900.959

BNP PARIBAS FUNDS

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

Emerging Bond Opportunities	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	474 157 424	508 131 117	295 411 709	
Net asset value per share				
Share "B MD - Distribution"	0	89.04	62.85	794.353
Share "B RH AUD MD - Distribution"	0	88.81	62.08	100.000
Share "B RH ZAR MD - Distribution"	0	901.36	629.70	314.233
Share "Classic - Capitalisation"	236.99	216.72	164.34	135 271.039
Share "Classic - Distribution"	139.00	121.93	86.55	23 785.555
Share "Classic EUR - Distribution"	0	98.26	76.09	1 319.745
Share "Classic EUR MD - Distribution"	82.97	73.75	57.16	14 395.066
Share "Classic HKD MD - Distribution"	82.42	68.63	49.04	218 822.550
Share "Classic MD - Distribution"	18.44	15.28	10.86	9 518 231.468
Share "Classic MD2 - Distribution"	0	0	75.77	10.000
Share "Classic RH AUD MD - Distribution"	81.50	67.28	47.36	44 524.672
Share "Classic RH CNH MD - Distribution"	809.74	669.35	470.64	939.152
Share "Classic RH EUR - Capitalisation"	72.50	65.61	49.08	533 056.655
Share "Classic RH EUR - Distribution"	19.71	17.09	11.97	199 218.574
Share "Classic RH HKD MD - Distribution"	83.59	68.85	48.75	300.000
Share "Classic RH SGD MD - Distribution"	82.43	68.15	48.22	1 794.136
Share "Classic RH ZAR MD - Distribution"	786.88	657.69	461.84	35 273.251
Share "Classic SGD MD - Distribution"	83.09	0	0	0
Share "I - Capitalisation"	131.53	121.60	92.72	654 374.602
Share "I RH EUR - Capitalisation"	84.88	77.61	58.40	79 662.368
Share "N - Capitalisation"	129.76	118.07	89.31	13 071.396
Share "Privilege - Capitalisation"	113.05	104.26	79.40	780 235.301
Share "Privilege EUR - Capitalisation"	103.17	102.37	84.81	21 051.931
Share "Privilege RH EUR - Capitalisation"	98.80	0	0	0
Share "Privilege RH EUR - Distribution"	65.53	57.37	40.33	34 252.554
Share "X - Capitalisation"	135.28	125.82	96.22	10 400.000

Emerging Climate Solutions	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	0	20 465 966	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	98.35	10.000
Share "Classic - Distribution"	0	0	98.35	10.000
Share "I - Capitalisation"	0	0	98.36	10.000
Share "N - Capitalisation"	0	0	98.34	10.000
Share "Privilege - Capitalisation"	0	0	98.35	10.000
Share "Privilege - Distribution"	0	0	98.35	10.000
Share "X - Capitalisation"	0	0	98 365.70	208.000

Emerging Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	862 754 486	358 297 606	272 017 255	
Net asset value per share				
Share "B - Capitalisation"	0	82.67	65.85	10.000
Share "Classic - Capitalisation"	766.38	651.32	521.33	155 228.499
Share "Classic - Distribution"	166.85	139.02	108.74	171 831.764
Share "Classic CZK - Capitalisation"	1 111.82	961.93	833.66	38 575.882
Share "Classic EUR - Capitalisation"	138.82	126.95	110.53	565 667.304
Share "Classic EUR - Distribution"	107.82	96.69	82.36	61 076.223
Share "I - Capitalisation"	913.78	785.33	632.10	26 685.493
Share "I EUR - Capitalisation"	109.73	101.46	88.83	3 113.008
Share "N - Capitalisation"	220.26	185.79	148.16	22 693.545
Share "Privilege - Capitalisation"	125.21	107.49	86.46	178 459.665
Share "Privilege EUR - Capitalisation"	109.57	101.25	88.59	5 683.158
Share "X - Capitalisation"	137.54	119.09	96.28	664 226.804

BNP PARIBAS FUNDS

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

Emerging Multi-Asset Income	USD			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	94 401 207	68 565 134	23 225 067	30/06/2022
Net asset value per share				
Share "B MD - Distribution"	0	93.34	64.91	10.000
Share "B RH AUD MD - Distribution"	0	92.92	63.75	100.000
Share "Classic - Capitalisation"	124.85	113.48	83.12	82 758.858
Share "Classic - Distribution"	98.41	82.59	54.98	609.157
Share "Classic EUR - Capitalisation"	115.38	112.84	89.89	24 916.069
Share "Classic EUR - Distribution"	90.82	82.10	59.72	16 449.932
Share "Classic HKD MD - Distribution"	89.32	76.58	53.88	22 580.000
Share "Classic MD - Distribution"	89.31	76.15	53.21	52 136.314
Share "Classic RH AUD MD - Distribution"	89.39	75.74	52.33	11 519.342
Share "Classic RH CNH MD - Distribution"	90.37	77.15	53.40	358 674.418
Share "Classic RH EUR - Capitalisation"	97.19	87.32	63.10	6 049.952
Share "Classic RH EUR - Distribution"	79.78	66.17	43.45	935.899
Share "Classic RH SGD MD - Distribution"	91.21	77.70	54.11	10 914.334
Share "I - Capitalisation"	130.67	119.81	88.13	1 506.912
Share "I RH EUR - Capitalisation"	98.30	89.13	64.70	2 475.042
Share "Privilege EUR - Distribution"	82.22	0	0	0
Share "Privilege RH EUR - Capitalisation"	111.76	101.29	73.41	100.000
Share "X - Capitalisation"	133.10	122.65	90.47	61 510.997
Energy Transition	EUR			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	1 957 845 101	3 001 296 860	2 142 047 995	30/06/2022
Net asset value per share				
Share "B USD - Capitalisation"	0	83.09	54.81	55 847.161
Share "Classic - Capitalisation"	1 239.68	1 109.15	799.87	678 844.002
Share "Classic - Distribution"	672.80	590.01	417.14	196 013.843
Share "Classic H EUR - Capitalisation"	0	71.20	51.39	226 629.215
Share "Classic HKD - Capitalisation"	0	100.53	67.05	8 398.034
Share "Classic RH CNH - Capitalisation"	0	933.08	686.43	24 473.485
Share "Classic RH SGD - Capitalisation"	0	77.86	56.81	293 284.534
Share "Classic RH USD - Capitalisation"	0	89.88	65.79	100.000
Share "Classic Solidarity H EUR - Capitalisation"	0	75.70	54.63	234 276.639
Share "Classic USD - Capitalisation"	192.26	159.87	105.99	6 856 593.568
Share "Classic USD - Distribution"	821.58	669.41	434.67	32 199.877
Share "I - Capitalisation"	1 441.43	1 302.86	944.33	332 881.104
Share "I Plus - Capitalisation"	0	75.66	54.88	257 823.987
Share "I RH GBP - Capitalisation"	0	93.85	68.66	100.000
Share "I USD - Capitalisation"	0	88.69	59.10	118 139.264
Share "K - Capitalisation"	0	80.85	58.08	764 945.042
Share "N - Capitalisation"	1 116.22	991.20	712.14	126 066.469
Share "Privilege - Capitalisation"	221.69	200.15	144.98	365 017.127
Share "Privilege - Distribution"	172.44	152.60	108.37	347 036.608
Share "Privilege H USD - Capitalisation"	0	72.71	53.58	75 242.083
Share "Privilege RH GBP - Capitalisation"	0	93.84	68.63	100.000
Share "Privilege USD - Capitalisation"	0	88.57	59.02	2 908.189
Share "X - Capitalisation"	2 943.33	2 676.36	1 946.89	104 537.781
Enhanced Bond 6M	EUR			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	2 384 680 925	4 145 789 530	3 502 547 391	30/06/2022
Net asset value per share				
Share "Classic - Capitalisation"	110.63	110.29	106.27	2 569 977.581
Share "Classic - Distribution"	103.09	102.78	99.03	76 837.106
Share "I - Capitalisation"	114.69	114.60	110.56	18 304 797.262
Share "I - Distribution"	101.25	101.18	97.60	451 002.568
Share "I Plus - Capitalisation"	101.32	101.30	97.74	7 256 979.695
Share "N - Capitalisation"	106.97	106.53	102.60	96 967.659
Share "Privilege - Capitalisation"	90.28	90.14	86.92	2 106 149.330
Share "Privilege - Distribution"	103.59	103.42	99.73	216 516.578
Share "X - Capitalisation"	116.78	116.80	112.72	2 041 817.612

BNP PARIBAS FUNDS

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

Environmental Absolute Return Thematic Equity (EARTH)

	USD 31/12/2020	USD 31/12/2021	USD 30/06/2022	Number of shares 30/06/2022
Net assets	140 427 979	431 263 439	161 939 562	
Net asset value per share				
Share "Classic - Capitalisation"	126.10	101.69	88.31	183 183.175
Share "Classic - Distribution"	135.24	103.00	89.44	19 213.646
Share "Classic RH CZK - Capitalisation"	1 313.58	1 086.26	965.33	105 033.402
Share "Classic RH EUR - Capitalisation"	129.06	104.30	89.59	215 987.946
Share "Classic RH SGD - Capitalisation"	0	85.59	74.25	100.000
Share "I - Capitalisation"	142.80	73.18	63.82	56 058.616
Share "I EUR - Capitalisation"	0	78.98	74.93	10 288.497
Share "I Plus - Capitalisation"	0	121.14	105.64	71 507.714
Share "I RH EUR - Capitalisation"	0	75.54	65.13	151 499.003
Share "IH JPY - Capitalisation"	0	8 804.00	0	0
Share "N - Capitalisation"	0	74.68	64.61	15 986.875
Share "Privilege - Capitalisation"	124.84	103.33	90.09	84 395.632
Share "Privilege - Distribution"	0	73.86	64.39	17 903.493
Share "Privilege RH EUR - Capitalisation"	0	73.06	63.31	5 337.594
Share "U7 - Capitalisation"	0	71.43	62.28	180 221.037
Share "X - Capitalisation"	144 166.96	123 380.03	108 001.44	701.614
Share "X AUD - Capitalisation"	0	90 715.82	83 956.30	2.255

Euro Bond

	EUR 31/12/2020	EUR 31/12/2021	EUR 30/06/2022	Number of shares 30/06/2022
Net assets	890 438 388	748 798 269	552 646 991	
Net asset value per share				
Share "Classic - Capitalisation"	233.92	226.13	199.06	564 742.933
Share "Classic - Distribution"	119.18	115.21	101.42	428 818.933
Share "I - Capitalisation"	23.97	23.32	20.60	7 881 696.737
Share "N - Capitalisation"	210.76	202.72	178.01	12 472.094
Share "Privilege - Capitalisation"	174.43	169.37	149.43	294 025.688
Share "Privilege - Distribution"	118.54	115.10	101.55	107 548.082
Share "X - Capitalisation"	132.39	129.20	114.27	1 551 794.343

Euro Bond Opportunities

	EUR 31/12/2020	EUR 31/12/2021	EUR 30/06/2022	Number of shares 30/06/2022
Net assets	265 387 532	258 747 342	201 569 937	
Net asset value per share				
Share "Classic - Capitalisation"	459.72	446.38	380.11	270 966.434
Share "Classic - Distribution"	27.12	26.34	22.43	1 788 421.167
Share "I - Capitalisation"	506.11	494.61	422.52	72 960.232
Share "N - Capitalisation"	147.88	142.88	121.36	29 706.313
Share "Privilege - Capitalisation"	127.04	123.91	105.75	227 282.700

Euro Corporate Bond

	EUR 31/12/2020	EUR 31/12/2021	EUR 30/06/2022	Number of shares 30/06/2022
Net assets	1 961 481 625	1 668 538 967	1 174 930 905	
Net asset value per share				
Share "Classic - Capitalisation"	198.94	197.09	170.82	800 014.933
Share "Classic - Distribution"	119.52	117.87	101.49	608 953.492
Share "Classic H CZK - Capitalisation"	11 568.94	11 579.54	10 299.58	13 556.328
Share "I - Capitalisation"	223.97	223.33	194.19	2 182 829.781
Share "I - Distribution"	110.62	109.80	94.81	25 705.511
Share "N - Capitalisation"	180.51	177.94	153.84	24 019.965
Share "Privilege - Capitalisation"	170.12	169.30	147.07	246 067.199
Share "Privilege - Distribution"	119.06	117.95	101.79	572 720.368
Share "X - Capitalisation"	241.60	241.63	210.41	1 345 023.334
Share "X - Distribution"	210.99	210.07	181.72	898 716.022

BNP PARIBAS FUNDS

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

Euro Corporate Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	273 678 392	254 899 208	171 953 198	
Net asset value per share				
Share "Classic - Capitalisation"	117.12	116.09	98.03	1 195 415.737
Share "Classic - Distribution"	110.71	109.24	91.63	119 177.869
Share "I - Capitalisation"	107.53	107.29	90.89	1 000.000
Share "K - Capitalisation"	0	98.16	82.58	146 383.451
Share "N - Capitalisation"	103.84	102.42	86.27	85 528.830
Share "X - Capitalisation"	107.61	107.69	91.36	265 807.432
Euro Covered Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	68 591 941	52 577 700	0	
Net asset value per share				
Share "Classic - Capitalisation"	113.92	110.38	0	0
Share "Classic - Distribution"	109.54	106.13	0	0
Share "I - Capitalisation"	120.47	117.48	0	0
Share "Privilege - Capitalisation"	100.44	97.71	0	0
Euro Defensive Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	50 348 959	140 218 793	105 551 923	
Net asset value per share				
Share "Classic - Capitalisation"	156.24	186.51	163.34	72 620.796
Share "Classic - Distribution"	110.08	128.68	110.23	1 961.574
Share "I - Capitalisation"	120.83	145.51	127.98	401 762.730
Share "I - Distribution"	0	116.15	99.94	192 267.213
Share "Privilege - Capitalisation"	105.85	127.18	111.73	252.000
Share "X - Capitalisation"	0	118 220.16	104 225.52	218.894
Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 573 211 384	1 699 815 604	1 276 934 111	
Net asset value per share				
Share "Classic - Capitalisation"	567.62	695.13	572.78	1 039 082.005
Share "Classic - Distribution"	283.46	339.84	273.75	231 166.316
Share "Classic H CZK - Capitalisation"	4 953.80	6 119.01	5 152.43	45 543.674
Share "Classic H SGD - Capitalisation"	151.46	0	0	0
Share "Classic H USD - Capitalisation"	153.09	189.08	157.57	2 548.500
Share "Classic USD - Capitalisation"	694.74	790.69	598.96	895.626
Share "I - Capitalisation"	676.95	837.51	693.61	408 624.015
Share "I - Distribution"	115.68	140.12	0	0
Share "K - Capitalisation"	0	121.20	99.49	243 751.482
Share "N - Capitalisation"	512.34	622.75	511.24	9 984.614
Share "Privilege - Capitalisation"	196.86	243.27	201.36	289 265.067
Share "Privilege - Distribution"	129.83	157.08	127.11	24 475.542
Share "X - Capitalisation"	212.91	264.99	220.25	1 062 264.135

BNP PARIBAS FUNDS

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

Euro Flexible Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	0	180 959 712	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	98.30	347 479.155
Share "Classic - Distribution"	0	0	98.12	53 262.747
Share "I - Capitalisation"	0	0	103.33	246 253.222
Share "N - Capitalisation"	0	0	98.03	18 777.113
Share "Privilege - Capitalisation"	0	0	98.18	159 780.325
Share "Privilege - Distribution"	0	0	98.18	135 708.568
Share "U12 - Distribution"	0	0	93.95	636 805.024
Share "X - Capitalisation"	0	0	98.23	259 110.000
Euro Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 193 900 825	1 252 222 322	1 382 549 880	
Net asset value per share				
Share "Classic - Capitalisation"	433.98	415.58	368.62	232 613.436
Share "Classic - Distribution"	125.44	120.12	106.55	101 302.784
Share "I - Capitalisation"	236.58	228.03	202.91	5 400 700.520
Share "N - Capitalisation"	391.95	373.47	330.44	11 005.487
Share "Privilege - Capitalisation"	234.74	225.80	200.73	34 334.171
Share "Privilege - Distribution"	127.57	122.71	109.09	54 567.507
Share "X - Capitalisation"	518.55	501.05	446.42	389 026.397
Euro High Quality Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	374 290 585	242 675 478	204 556 929	
Net asset value per share				
Share "Classic - Capitalisation"	125.11	120.93	107.68	5 645.867
Share "Classic - Distribution"	121.11	117.07	104.24	78 935.042
Share "I - Capitalisation"	13 479.64	13 075.11	11 662.52	275.166
Share "Privilege - Capitalisation"	105.59	102.21	91.08	4 850.839
Share "X - Capitalisation"	122.07	118.61	105.88	1 813 953.708
Euro High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	526 487 738	686 187 774	606 070 115	
Net asset value per share				
Share "Classic - Capitalisation"	220.83	229.09	193.25	310 767.734
Share "Classic - Distribution"	99.27	100.10	81.22	800 333.384
Share "Classic H USD - Capitalisation"	135.08	0	0	0
Share "Classic H USD MD - Distribution"	99.28	98.57	81.57	750.000
Share "Classic MD - Distribution"	91.44	90.65	74.63	10 987.846
Share "I - Capitalisation"	253.04	264.74	224.26	757 977.539
Share "I - Distribution"	101.37	103.10	84.01	649 412.157
Share "K - Capitalisation"	0	102.61	86.23	156 195.203
Share "N - Capitalisation"	107.92	111.40	93.74	19 783.400
Share "N - Distribution"	120.73	121.12	98.03	27 352.654
Share "Privilege - Capitalisation"	155.04	161.96	137.09	236 860.496
Share "Privilege - Distribution"	102.74	104.34	84.97	26 519.030
Share "X - Capitalisation"	167.22	175.92	149.43	1 357 552.144

BNP PARIBAS FUNDS

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

Euro High Yield Short Duration Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	129 603 936	260 820 114	273 767 111	
Net asset value per share				
Share "Classic - Capitalisation"	112.21	115.90	104.47	1 011 690.020
Share "Classic - Distribution"	93.30	93.81	81.99	81 595.526
Share "Classic H USD - Capitalisation"	125.82	130.85	118.90	100 379.819
Share "Classic H USD - Distribution"	96.16	97.47	85.87	18 956.214
Share "I - Capitalisation"	117.77	122.62	110.97	1 249 955.533
Share "N - Distribution"	92.81	92.85	80.94	5 436.885
Share "NH USD - Capitalisation"	121.11	125.45	113.65	3 795.533
Share "Privilege - Capitalisation"	101.59	105.47	95.30	92 606.125
Share "Privilege H USD - Capitalisation"	129.64	135.74	123.51	217.518
Share "X - Capitalisation"	118.64	0	0	0

Euro Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	235 127 729	294 655 402	256 868 284	
Net asset value per share				
Share "Classic - Capitalisation"	146.69	154.65	145.04	431 562.830
Share "Classic - Distribution"	120.65	127.21	119.30	111 826.123
Share "I - Capitalisation"	163.23	173.22	162.95	590 756.456
Share "N - Capitalisation"	135.07	141.69	132.56	92 374.239
Share "Privilege - Capitalisation"	124.46	131.80	123.90	11 773.970
Share "Privilege - Distribution"	116.30	123.17	115.76	23 866.461
Share "X - Capitalisation"	124.79	132.83	93 651.39	728.282

Euro Medium Term Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	469 480 336	359 026 046	274 476 383	
Net asset value per share				
Share "Classic - Capitalisation"	186.84	183.88	171.98	685 472.801
Share "Classic - Distribution"	108.81	107.09	100.16	263 459.668
Share "I - Capitalisation"	194.73	192.61	180.60	353 375.397
Share "N - Capitalisation"	168.73	165.24	154.16	17 341.834
Share "Privilege - Capitalisation"	140.79	139.05	130.28	407 655.965
Share "Privilege - Distribution"	109.85	108.50	101.66	104 236.535

Euro Mid Cap	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	34 839 225	33 960 448	24 391 096	
Net asset value per share				
Share "Classic - Capitalisation"	859.19	983.74	758.32	27 195.065
Share "Classic - Distribution"	464.77	522.71	393.88	3 395.728
Share "Classic USD - Capitalisation"	1 051.26	1 118.69	792.77	1 145.458
Share "I - Capitalisation"	270.44	312.81	242.36	100.001
Share "N - Capitalisation"	734.42	834.60	640.96	1 950.157
Share "Privilege - Capitalisation"	174.40	201.48	156.01	1 847.469

BNP PARIBAS FUNDS

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

Euro Money Market	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 179 987 397	833 868 452	1 050 742 515	
Net asset value per share				
Share "Classic - Capitalisation"	206.563260	205.275761	204.530792	3 098 228.401
Share "Classic - Distribution"	101.783002	101.148610	100.781725	389 454.483
Share "I - Capitalisation"	71.233379	70.824801	70.585135	3 821 438.034
Share "Privilege - Capitalisation"	973.541877	967.570743	964.106559	109 064.601
Share "Privilege - Distribution"	98.901282	98.294842	97.942931	11 960.000
Share "X - Capitalisation"	221.919159	220.734591	220.032468	7 960.177
Euro Short Term Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	208 562 175	196 615 368	0	
Net asset value per share				
Share "Classic - Capitalisation"	122.40	121.80	0	0
Share "Classic - Distribution"	99.14	98.65	0	0
Share "I - Capitalisation"	131.05	130.99	0	0
Share "N - Capitalisation"	113.15	112.03	0	0
Share "Privilege - Capitalisation"	1 014.68	1 012.73	0	0
Share "Privilege - Distribution"	103.52	103.32	0	0
Share "X - Capitalisation"	134.67	134.88	0	0
Euro Short Term Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	39 542 965	40 954 166	37 106 944	
Net asset value per share				
Share "Classic - Capitalisation"	101.40	101.23	94.94	83 110.907
Share "Classic - Distribution"	101.37	101.20	94.91	4 035.204
Share "I - Capitalisation"	104.77	105.07	98.77	202 775.064
Share "N - Capitalisation"	100.92	100.26	93.80	2 100.000
Share "Privilege - Capitalisation"	103.32	103.46	97.18	44 741.737
Share "X - Capitalisation"	105.33	105.84	99.59	42 780.909
Euro Short Term Corporate Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	398 406 216	460 221 035	429 614 020	
Net asset value per share				
Share "Classic - Capitalisation"	127.48	127.50	114.60	1 615 141.165
Share "Classic - Distribution"	49.87	49.88	44.83	469 447.248
Share "I - Capitalisation"	48.95	49.30	44.46	3 412 503.829
Share "K - Capitalisation"	0	99.10	88.74	344 892.212
Share "N - Capitalisation"	114.58	114.02	102.23	15 131.645
Share "Privilege - Capitalisation"	895.60	900.63	811.73	38 806.806
Share "Privilege - Distribution"	100.15	100.71	90.77	5 950.676
Share "X - Distribution"	101.68	102.81	92.91	81 226.223

BNP PARIBAS FUNDS

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

Europe Convertible	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	127 168 842	114 248 020	83 890 768	
Net asset value per share				
Share "Classic - Capitalisation"	160.13	160.36	133.13	456 124.768
Share "Classic - Distribution"	96.32	95.97	78.81	108 026.248
Share "I - Capitalisation"	189.03	190.86	159.09	51 725.543
Share "I - Distribution"	105.15	105.62	87.09	37 223.025
Share "N - Capitalisation"	100.87	100.42	83.12	789.056
Share "N - Distribution"	138.18	136.84	112.04	15 089.907
Share "Privilege - Capitalisation"	125.00	126.01	104.95	7 932.405
Share "Privilege - Distribution"	114.05	114.37	94.23	6 289.339
Europe Emerging Equity (NAV suspended)	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	28/02/2022	28/02/2022
Net assets	47 154 465	49 489 891	22 642 760	
Net asset value per share				
Share "Classic - Capitalisation"	102.67	118.72	55.29	261 088.734
Share "Classic - Distribution"	187.87	207.54	96.65	14 906.148
Share "Classic USD - Capitalisation"	125.63	135.04	62.11	26 176.156
Share "I - Capitalisation"	121.18	141.71	66.12	5 020.478
Share "N - Capitalisation"	91.96	105.55	49.09	6 409.878
Share "Privilege - Capitalisation"	84.87	99.13	46.24	101 034.496
Europe Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 331 838 176	1 469 359 756	1 144 495 251	
Net asset value per share				
Share "Classic - Capitalisation"	240.23	291.75	245.17	1 693 110.697
Share "Classic - Distribution"	138.53	164.15	134.48	477 804.141
Share "Classic CHF - Capitalisation"	146.43	170.37	138.30	53 038.473
Share "Classic CHF - Distribution"	116.81	132.66	104.96	1 335.318
Share "Classic USD - Capitalisation"	293.92	331.77	256.31	10 408.157
Share "I - Capitalisation"	284.06	348.51	294.36	813 882.644
Share "I Plus - Capitalisation"	113.50	139.89	118.41	458 108.000
Share "N - Capitalisation"	168.72	203.38	170.27	34 121.222
Share "Privilege - Capitalisation"	185.49	227.30	191.87	55 682.868
Share "Privilege - Distribution"	109.04	130.38	107.29	424 600.920
Share "X - Capitalisation"	200.58	247.58	209.87	1 425 889.624
Europe Growth	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	533 370 551	343 731 569	231 209 250	
Net asset value per share				
Share "Classic - Capitalisation"	54.83	65.00	53.11	409 047.090
Share "Classic - Distribution"	151.59	175.23	139.52	54 223.351
Share "Classic RH SGD - Capitalisation"	141.43	168.93	139.22	960.000
Share "Classic RH SGD MD - Distribution"	112.19	131.49	106.89	8 020.145
Share "Classic RH USD - Capitalisation"	142.64	170.33	140.58	1 710.502
Share "Classic RH USD MD - Distribution"	111.86	131.11	106.84	7 825.462
Share "Classic USD - Capitalisation"	67.09	73.91	55.52	4 742.682
Share "I - Capitalisation"	221.19	264.88	217.55	640 355.094
Share "N - Capitalisation"	78.69	92.59	75.38	7 388.903
Share "Privilege - Capitalisation"	193.62	231.57	190.08	17 268.038
Share "Privilege - Distribution"	134.57	156.97	125.56	448 542.112
Share "X - Capitalisation"	107.18	129.12	106.44	4 503.000
Share "X3 - Capitalisation"	0.01	0.01	0.01	1 000 000.000

BNP PARIBAS FUNDS

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

Europe High Conviction Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	320 614 658	249 853 968	
Net asset value per share				
Share "Classic - Capitalisation"	0	334.38	262.31	127 538.016
Share "Classic - Distribution"	0	98.61	77.36	10.000
Share "I - Capitalisation"	0	100.79	79.25	38 060.854
Share "I Plus - Capitalisation"	0	16 251.17	12 793.16	10 177.000
Share "Privilege - Capitalisation"	0	340.41	267.75	310 684.113
Europe Multi-Asset Income	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	201 000 901	127 241 674	0	
Net asset value per share				
Share "Classic - Capitalisation"	104.44	109.88	0	0
Share "Classic MD - Distribution"	75.51	75.97	0	0
Share "Classic RH AUD - Capitalisation"	113.16	119.73	0	0
Share "Classic RH AUD MD - Distribution"	74.79	75.30	0	0
Share "Classic RH CAD MD - Distribution"	73.11	73.41	0	0
Share "Classic RH CNH MD - Distribution"	75.04	75.86	0	0
Share "Classic RH HKD MD - Distribution"	74.76	74.94	0	0
Share "Classic RH SGD - Capitalisation"	113.10	119.98	0	0
Share "Classic RH SGD MD - Distribution"	76.59	77.21	0	0
Share "Classic RH USD - Capitalisation"	114.77	121.85	0	0
Share "Classic RH USD MD - Distribution"	76.29	76.89	0	0
Share "I - Capitalisation"	97.26	103.12	0	0
Share "I RH USD MD - Distribution"	78.74	80.03	0	0
Share "Privilege - Capitalisation"	107.57	0	0	0
Share "Privilege MD - Distribution"	84.20	85.43	0	0
Share "Privilege RH USD - Capitalisation"	118.04	126.06	0	0
Share "Privilege RH USD MD - Distribution"	84.71	85.92	0	0
Europe Real Estate Securities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	316 290 451	323 447 924	191 323 379	
Net asset value per share				
Share "Classic - Capitalisation"	292.50	342.66	251.29	108 683.244
Share "Classic - Distribution"	147.37	166.97	119.08	201 835.782
Share "I - Capitalisation"	350.64	414.99	305.87	96 263.184
Share "N - Capitalisation"	262.30	304.99	222.82	4 372.057
Share "Privilege - Capitalisation"	174.96	206.81	152.35	10 844.840
Share "Privilege - Distribution"	146.56	167.57	120.05	53 056.571
Share "X - Capitalisation"	197.67	235.64	174.33	540 214.176
Share "X - Distribution"	90.84	104.75	75.37	97 680.940

BNP PARIBAS FUNDS

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

Europe Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 296 723 215	1 168 935 700	674 410 667	
Net asset value per share				
Share "Classic - Capitalisation"	250.17	288.51	215.04	1 145 618.131
Share "Classic - Distribution"	208.60	236.68	172.61	326 328.152
Share "Classic RH SGD - Capitalisation"	188.44	219.01	164.72	620.120
Share "Classic RH USD - Capitalisation"	141.60	164.57	124.03	45 688.299
Share "Classic USD - Capitalisation"	306.05	328.04	224.77	4 840.065
Share "I - Capitalisation"	285.52	333.14	249.75	1 208 605.453
Share "I - Distribution"	0	116.14	85.20	145.000
Share "N - Capitalisation"	227.22	260.08	193.13	38 348.843
Share "Privilege - Capitalisation"	220.82	257.21	192.66	131 464.136
Share "Privilege - Distribution"	197.51	226.37	165.93	30 523.147
Share "X - Capitalisation"	251.61	295.64	222.56	22 493.163
Share "X2 - Capitalisation"	0	117 078.32	88 132.63	233.000
Europe Small Cap Convertible	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	270 444 520	350 917 018	305 221 375	
Net asset value per share				
Share "Classic - Capitalisation"	181.75	191.33	175.23	882 259.385
Share "Classic - Distribution"	139.27	145.90	132.08	329 279.553
Share "I - Capitalisation"	201.10	213.45	196.29	441 673.398
Share "I - Distribution"	107.63	113.69	103.34	400.000
Share "IH EUR - Distribution"	105.72	0	0	0
Share "N - Capitalisation"	104.04	108.86	99.40	3 372.338
Share "N - Distribution"	163.44	170.20	153.62	59 662.691
Share "Privilege - Capitalisation"	157.50	166.90	153.36	27 577.268
Share "Privilege - Distribution"	141.99	149.73	135.99	48 985.257
Flexible Global Credit	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	66 612 352	35 555 180	27 314 966	
Net asset value per share				
Share "Classic - Capitalisation"	98.56	97.18	93.93	26 430.285
Share "Classic - Distribution"	96.66	95.31	92.12	4 882.445
Share "Classic RH USD - Capitalisation"	109.79	0	0	0
Share "Classic RH USD - Distribution"	105.56	0	0	0
Share "X - Distribution"	101.43	100.66	97.61	249 804.120
Flexible Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	19 331 307	8 710 095	0	
Net asset value per share				
Share "Classic - Capitalisation"	104.23	101.92	0	0
Share "Classic - Distribution"	104.23	101.91	0	0
Share "Classic RH CZK - Capitalisation"	1 056.00	1 043.24	0	0
Share "I - Capitalisation"	118.61	116.86	0	0
Share "I RH GBP - Capitalisation"	106.22	0	0	0
Share "N - Capitalisation"	103.01	99.97	0	0

BNP PARIBAS FUNDS

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

Frontiers Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	67 435 372	64 307 950	37 883 347	
Net asset value per share				
Share "Classic - Capitalisation"	111.80	105.16	90.87	6 689.462
Share "Classic - Distribution"	85.40	77.29	65.09	2 740.848
Share "N - Capitalisation"	98.79	92.23	79.40	607.638
Share "X - Capitalisation"	122.03	117.12	102.30	362 172.576
Germany Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	76 822 673	67 599 291	48 083 852	
Net asset value per share				
Share "Classic - Capitalisation"	279.27	310.68	235.13	167 841.224
Share "Classic - Distribution"	213.17	231.62	170.55	8 684.935
Share "Classic USD - Capitalisation"	124.81	129.07	89.80	464.670
Share "N - Capitalisation"	79.68	87.97	66.33	42 830.867
Share "Privilege - Capitalisation"	164.91	185.11	140.72	30 245.880
Global Absolute Return Multi-Factor Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	13 946 103	15 439 155	5 794 089	
Net asset value per share				
Share "Classic - Capitalisation"	97.89	90.54	84.07	10.000
Share "I - Capitalisation"	97.92	91.25	84.87	52 553.579
Share "X - Capitalisation"	97.95	91.40	85.05	15 671.000
Global Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	527 708 894	397 879 981	305 600 373	
Net asset value per share				
Share "Classic - Capitalisation"	387.25	377.56	327.32	302 530.613
Share "Classic - Distribution"	212.79	207.47	179.01	516 507.266
Share "Classic H USD - Capitalisation"	438.89	431.32	376.29	9 666.769
Share "I - Capitalisation"	422.91	415.01	360.95	100 380.769
Share "K - Capitalisation"	0	96.80	83.61	195 993.981
Share "N - Capitalisation"	130.14	126.25	109.18	39 646.703
Share "Privilege - Capitalisation"	132.98	130.23	113.16	13 977.552
Share "Privilege - Distribution"	103.60	101.47	88.16	5 224.915
Share "X - Capitalisation"	141.95	139.71	121.69	424 416.177

BNP PARIBAS FUNDS

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

Global Convertible	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	843 864 221	1 215 154 444	850 192 263	
Net asset value per share				
Share "Classic - Capitalisation"	146.54	147.25	122.14	283 541.807
Share "Classic - Distribution"	138.62	138.63	113.38	34 815.244
Share "Classic MD - Distribution"	133.58	133.70	110.59	16 187.022
Share "Classic RH CHF - Capitalisation"	133.03	0	0	0
Share "Classic RH CZK - Capitalisation"	4 114.61	4 139.87	3 487.97	62 903.670
Share "Classic RH EUR - Capitalisation"	204.14	203.38	167.14	1 087 729.154
Share "Classic RH EUR - Distribution"	109.12	108.18	87.67	920 448.997
Share "Classic RH PLN - Distribution"	600.67	599.90	496.53	323.678
Share "I - Capitalisation"	232.76	235.84	196.41	1 283 783.034
Share "I RH EUR - Capitalisation"	230.96	231.96	191.30	1 115 929.295
Share "I RH NOK - Capitalisation"	195.73	196.91	163.03	24 714.876
Share "N - Capitalisation"	133.10	132.95	109.94	37 702.157
Share "N RH EUR - Capitalisation"	132.74	131.42	107.64	61 849.273
Share "N RH EUR - Distribution"	125.77	123.87	100.02	11 781.615
Share "Privilege - Capitalisation"	137.83	139.40	116.00	49 042.217
Share "Privilege RH EUR - Capitalisation"	152.43	152.71	125.86	152 920.181
Share "Privilege RH EUR - Distribution"	142.92	142.51	115.81	67 948.871
Share "X - Capitalisation"	133.71	136.30	113.85	35 043.558
Global Enhanced Bond 36M	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	11 149 242	34 834 470	
Net asset value per share				
Share "Classic - Capitalisation"	0	98.48	94.52	92 311.327
Share "Classic - Distribution"	0	98.48	94.53	4 858.662
Share "Classic RH CZK - Capitalisation"	0	99.40	97.71	964 086.274
Share "I - Capitalisation"	0	98.83	95.16	11 167.070
Share "N - Capitalisation"	0	98.29	94.18	3 139.982
Share "Privilege - Capitalisation"	0	98.71	94.94	3 797.138
Share "Privilege - Distribution"	0	98.71	94.94	6 359.459
Share "X - Capitalisation"	0	0	97 586.41	200.000
Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	2 257 852 218	4 090 082 676	2 897 026 974	
Net asset value per share				
Share "B USD - Capitalisation"	0	0	76.34	10.000
Share "Classic - Capitalisation"	251.54	324.77	247.73	3 153 925.068
Share "Classic - Distribution"	184.89	234.75	175.95	692 923.451
Share "Classic H EUR - Capitalisation"	118.30	144.59	104.48	227 375.836
Share "Classic HKD - Capitalisation"	0	0	83.96	10.000
Share "Classic RH HKD MD - Distribution"	0	0	86.77	100.000
Share "Classic RH SGD MD - Distribution"	126.97	162.42	122.29	180 613.736
Share "Classic RH USD MD - Distribution"	128.00	163.63	123.24	277 671.264
Share "Classic SGD - Capitalisation"	129.87	158.95	115.06	140 283.843
Share "Classic USD - Capitalisation"	307.82	369.36	259.01	209 573.195
Share "I - Capitalisation"	287.08	375.02	287.72	1 172 631.192
Share "I Plus H JPY - Capitalisation"	10 985.00	13 705.00	9 998.00	6 559 105.769
Share "I Plus JPY - Capitalisation"	10 981.00	14 916.00	12 430.00	7 468 460.223
Share "I USD - Capitalisation"	136.60	165.84	116.97	219 001.131
Share "K - Capitalisation"	0	127.83	97.15	530 003.343
Share "N - Capitalisation"	230.00	294.74	223.98	110 561.103
Share "N - Distribution"	120.69	152.08	113.56	10 400.038
Share "Privilege - Capitalisation"	226.57	295.46	226.49	212 522.488
Share "Privilege - Distribution"	122.44	157.04	118.31	68 571.796
Share "Privilege GBP - Distribution"	124.06	149.15	115.18	575.825
Share "Privilege USD - Capitalisation"	135.51	164.22	115.73	10 791.187
Share "X - Capitalisation"	181.84	239.21	184.01	1 265 436.588
Share "X - Distribution"	124.58	119 381.01	90 248.79	155.846

BNP PARIBAS FUNDS

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

Global High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	113 049 979	103 110 844	78 791 127	
Net asset value per share				
Share "BH AUD MD - Distribution"	0	95.90	77.04	1 167.309
Share "BH USD MD - Distribution"	0	95.92	77.57	9 363.773
Share "Classic - Capitalisation"	108.06	110.13	93.10	79 452.555
Share "Classic - Distribution"	27.28	26.92	21.85	342 365.183
Share "Classic H AUD MD - Distribution"	75.33	71.29	57.57	49 050.213
Share "Classic H CZK - Capitalisation"	11 231.99	11 560.30	10 021.96	19 864.745
Share "Classic H USD - Capitalisation"	128.39	131.91	112.48	51 479.151
Share "Classic H USD - Distribution"	38.55	38.41	31.50	17 426.356
Share "Classic H USD MD - Distribution"	77.61	73.44	59.74	67 297.981
Share "Classic USD - Capitalisation"	129.51	0	0	0
Share "Classic USD MD - Distribution"	67.27	59.13	43.80	249 913.064
Share "I - Capitalisation"	122.26	125.66	106.68	111 495.184
Share "IH USD - Capitalisation"	208.27	215.87	184.88	300.000
Share "K - Capitalisation"	0	101.06	85.11	125 568.228
Share "N - Capitalisation"	104.23	105.71	89.14	158.039
Share "N - Distribution"	83.25	81.76	66.21	10 800.363
Share "Privilege - Capitalisation"	124.00	127.27	107.96	1 650.467
Share "Privilege - Distribution"	87.67	87.14	71.00	131 405.252
Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	157 537 622	580 181 494	455 856 664	
Net asset value per share				
Share "Classic - Capitalisation"	161.36	167.22	145.86	539 268.654
Share "Classic - Distribution"	147.06	152.41	132.38	108 480.237
Share "I - Capitalisation"	175.92	183.50	160.53	219 269.072
Share "I Plus - Capitalisation"	112.08	0	0	0
Share "N - Capitalisation"	150.45	155.14	134.98	81 698.831
Share "Privilege - Capitalisation"	136.73	142.35	124.41	4 713.458
Share "Privilege - Distribution"	118.08	122.93	107.44	2 274.409
Share "UH10 H SGD - Capitalisation"	0	189.67	167.39	2 744 783.293
Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 079 446 102	1 096 405 657	904 239 160	
Net asset value per share				
Share "Classic - Capitalisation"	104.99	101.06	87.32	2 183 589.967
Share "Classic - Distribution"	101.49	97.19	83.40	367 059.952
Share "I - Capitalisation"	106.72	103.25	89.43	3 377 714.868
Share "K - Capitalisation"	0	95.52	82.22	401 581.067
Share "N - Capitalisation"	103.44	99.07	85.39	49 363.209
Share "Privilege - Capitalisation"	105.82	102.12	88.34	267 641.950
Share "Privilege - Distribution"	102.25	98.17	84.35	308 470.221
Share "X - Capitalisation"	107.51	104.24	90.38	1 269 727.893
Share "X - Distribution"	104.93	101.22	87.17	2 005 915.109
Share "XH AUD QD - Distribution"	0	98 974.78	86 097.20	77.276

BNP PARIBAS FUNDS

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

Green Tigers	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	873 152 023	1 974 811 613	1 510 047 078	
Net asset value per share				
Share "Classic - Capitalisation"	148.51	158.76	121.13	59 864.264
Share "Classic - Distribution"	134.04	140.62	104.57	5 415.000
Share "Classic EUR - Capitalisation"	266.51	306.55	254.42	2 353 146.326
Share "Classic EUR - Distribution"	203.24	229.41	185.77	193 244.014
Share "Classic H EUR - Capitalisation"	0	102.20	82.79	92 134.088
Share "Classic RH CNH - Capitalisation"	0	989.58	762.15	1 376.024
Share "Classic RH SGD - Capitalisation"	0	102.35	77.91	1 180.000
Share "Classic RH SGD MD - Distribution"	0	100.60	74.77	100.000
Share "I - Capitalisation"	239.60	259.05	198.76	495 239.678
Share "I EUR - Capitalisation"	0	106.24	88.67	105 459.906
Share "N - Capitalisation"	188.15	199.64	151.76	26 217.850
Share "Privilege - Capitalisation"	119.00	128.50	98.54	103 093.862
Share "Privilege - Distribution"	0	98.34	73.49	283 907.643
Share "Privilege EUR - Capitalisation"	193.26	224.52	187.28	697 900.211
Share "Privilege EUR - Distribution"	161.95	184.64	150.28	131 831.622
Share "Privilege RH EUR - Capitalisation"	0	101.99	77.36	15 288.268
Share "Privilege RH EUR - Distribution"	0	100.07	73.90	6 397.876
Share "U2 - Capitalisation"	0	104.19	79.60	95 446.246
Share "U2 - Distribution"	0	103.01	76.70	3 950.000
Share "U2 RH GBP - Distribution"	0	100.73	74.51	6 000.000
Share "U2 RH SGD - Capitalisation"	0	104.79	79.88	6 910.888
Share "U2 RH SGD - Distribution"	0	104.17	0	0
Share "X - Capitalisation"	15 133.71	16 484.82	12 684.95	40 950.499

Harmony	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	178 434 561	210 701 320	141 726 856	
Net asset value per share				
Share "Classic - Capitalisation"	103.77	104.24	92.67	288 393.405
Share "Classic - Distribution"	95.56	95.99	83.02	62 333.173
Share "I - Capitalisation"	112.90	114.15	101.80	69 513.194
Share "K - Capitalisation"	0	100.20	88.74	237 165.798
Share "U3 - Capitalisation"	97.95	98.74	87.93	929 247.776

Health Care Innovators	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	719 846 717	1 324 608 618	1 385 506 950	
Net asset value per share				
Share "Classic - Capitalisation"	1 275.14	1 515.25	1 474.48	681 946.927
Share "Classic - Distribution"	851.92	996.48	956.12	127 083.507
Share "Classic H EUR - Capitalisation"	106.41	118.10	107.02	245 159.619
Share "Classic USD - Capitalisation"	312.89	345.57	309.14	67 292.519
Share "I - Capitalisation"	1 455.67	1 747.53	1 709.17	44 530.166
Share "K - Capitalisation"	0	115.53	112.00	337 907.018
Share "N - Capitalisation"	339.36	400.26	388.05	29 436.254
Share "Privilege - Capitalisation"	268.51	321.96	314.70	94 669.705
Share "Privilege - Distribution"	200.23	236.34	227.80	9 150.035
Share "X - Capitalisation"	104.32	125.99	123.67	445 479.117

BNP PARIBAS FUNDS

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

Inclusive Growth	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	287 426 752	445 801 006	335 486 378	
Net asset value per share				
Share "Classic - Capitalisation"	113.51	142.06	121.57	768 593.341
Share "Classic - Distribution"	114.24	140.52	118.35	71 569.635
Share "Classic H EUR - Capitalisation"	0	109.46	88.71	81 623.228
Share "Classic USD - Capitalisation"	0	104.51	82.24	10.000
Share "I - Capitalisation"	120.09	151.84	130.60	519 022.699
Share "N - Capitalisation"	118.88	147.67	125.90	1 145.664
Share "Privilege - Capitalisation"	113.35	143.15	123.05	469.246
Share "Privilege H EUR - Capitalisation"	0	104.06	84.72	300.000
Share "X - Capitalisation"	124.92	158.90	137.17	1 154 271.191
India Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	349 508 007	260 076 827	205 226 475	
Net asset value per share				
Share "Classic - Capitalisation"	154.35	177.89	151.06	355 869.542
Share "Classic - Distribution"	130.40	148.96	125.23	46 148.021
Share "Classic EUR - Capitalisation"	149.28	185.12	171.00	125 784.181
Share "Classic EUR - Distribution"	106.67	131.12	119.96	30 240.965
Share "I - Capitalisation"	296.86	346.00	295.45	337 934.481
Share "N - Capitalisation"	53.26	60.94	51.56	160 988.350
Share "Privilege - Capitalisation"	152.55	177.59	151.56	70 148.282
Share "Privilege EUR - Capitalisation"	103.52	129.65	120.37	5 047.349
Japan Equity	JPY	JPY	JPY	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	19 553 292 553	18 901 325 856	19 492 600 932	
Net asset value per share				
Share "Classic - Capitalisation"	5 635.00	6 318.25	5 986.12	696 768.649
Share "Classic - Distribution"	3 884.00	4 268.72	3 965.30	179 487.069
Share "Classic EUR - Capitalisation"	44.60	48.24	42.14	151 617.639
Share "Classic H EUR - Capitalisation"	92.25	102.65	96.53	355 612.323
Share "Classic H USD - Capitalisation"	134.30	150.73	142.84	1 995.689
Share "Classic USD - Capitalisation"	54.58	54.87	44.06	65 005.739
Share "I - Capitalisation"	4 675.00	5 295.39	5 042.49	446 898.953
Share "IH USD - Capitalisation"	153.54	174.10	165.77	300.000
Share "N - Capitalisation"	4 805.00	5 347.62	5 047.65	48 094.550
Share "NH EUR - Distribution"	103.82	0	0	0
Share "Privilege - Capitalisation"	126 125.00	142 701.69	135 805.34	3 204.680
Share "Privilege - Distribution"	15 723.00	17 435.32	16 267.49	5 736.752
Share "Privilege H EUR - Capitalisation"	131.20	147.37	139.19	20 533.697
Share "X - Capitalisation"	7 813.00	8 914.72	8 513.50	582 820.036

BNP PARIBAS FUNDS

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

Japan Small Cap	JPY	JPY	JPY	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	134 823 419 310	123 386 423 048	91 417 657 537	
Net asset value per share				
Share "Classic - Capitalisation"	13 399.00	15 413.28	13 230.22	182 362.852
Share "Classic - Distribution"	9 410.00	10 607.67	8 901.52	33 832.675
Share "Classic EUR - Capitalisation"	106.06	117.68	93.14	395 677.612
Share "Classic H EUR - Capitalisation"	182.88	208.71	178.14	234 983.879
Share "Classic H USD - Capitalisation"	226.73	260.81	224.49	69 918.228
Share "I - Capitalisation"	16 093.00	18 729.91	16 170.95	3 738 668.369
Share "IH USD - Capitalisation"	179.20	208.63	180.47	1 348.167
Share "N - Capitalisation"	11 451.00	13 073.51	11 180.12	21 535.105
Share "NH EUR - Distribution"	117.04	0	0	0
Share "Privilege - Capitalisation"	357 189.00	415 008.67	358 005.05	21 718.442
Share "Privilege EUR - Capitalisation"	122.09	136.84	108.84	156 762.968
Share "Privilege H EUR - Capitalisation"	201.69	232.58	199.46	141 826.886
Share "Privilege H USD - Capitalisation"	148.50	172.61	149.19	21 720.449
Share "X - Capitalisation"	18 843.00	22 117.80	19 164.93	190.000
Latin America Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	58 765 818	41 785 543	41 922 928	
Net asset value per share				
Share "Classic - Capitalisation"	510.32	441.77	432.64	60 037.855
Share "Classic - Distribution"	287.76	241.33	230.58	12 525.512
Share "Classic EUR - Capitalisation"	417.07	388.44	413.78	10 167.382
Share "I - Capitalisation"	33.62	29.43	28.98	1 910.013
Share "N - Capitalisation"	440.50	378.46	369.26	3 515.746
Share "Privilege - Capitalisation"	29.87	26.11	25.70	284 364.018
Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	478 716 262	284 513 677	219 231 728	
Net asset value per share				
Share "B MD - Distribution"	0	88.21	69.05	10.000
Share "Classic - Capitalisation"	139.13	124.39	104.29	138 519.347
Share "Classic - Distribution"	56.82	48.66	38.08	412 898.025
Share "Classic EUR - Capitalisation"	99.37	95.58	87.17	46 185.134
Share "Classic EUR - Distribution"	54.28	50.06	42.75	476 757.511
Share "Classic MD - Distribution"	43.26	34.92	27.49	410 306.848
Share "Classic RH EUR - Capitalisation"	83.61	73.91	61.15	14 684.400
Share "Classic RH EUR - Distribution"	43.59	36.87	28.50	28 778.347
Share "I - Capitalisation"	162.60	146.82	123.71	879 160.262
Share "I RH EUR - Capitalisation"	105.20	93.93	78.27	371 352.699
Share "N - Capitalisation"	87.56	77.89	65.14	96 595.971
Share "Privilege - Capitalisation"	84.39	76.05	64.02	8 767.559
Share "Privilege - Distribution"	53.79	46.44	36.51	5 978.743
Share "Privilege EUR - Capitalisation"	99.42	96.45	88.30	27 333.650
Share "Privilege RH EUR - Capitalisation"	85.23	75.88	63.09	9 562.932
Share "X - Capitalisation"	102 086.84	92 737.83	78 371.84	13.949

BNP PARIBAS FUNDS

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

Multi-Asset Income	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	593 523 355	374 607 707	0	
Net asset value per share				
Share "Classic - Capitalisation"	96.02	101.17	0	0
Share "Classic - Distribution"	74.65	75.57	0	0
Share "Classic MD - Distribution"	74.60	76.02	0	0
Share "Classic RH AUD MD - Distribution"	75.54	0	0	0
Share "Classic RH CNH MD - Distribution"	80.68	0	0	0
Share "Classic RH HKD MD - Distribution"	78.36	0	0	0
Share "Classic RH SGD MD - Distribution"	78.19	0	0	0
Share "Classic RH USD - Capitalisation"	98.79	0	0	0
Share "Classic RH USD - Distribution"	77.92	0	0	0
Share "Classic RH USD MD - Distribution"	78.53	80.10	0	0
Share "I - Capitalisation"	100.54	106.64	0	0
Share "K - Capitalisation"	0	104.44	0	0
Share "N - Capitalisation"	91.68	95.88	0	0
Share "Privilege - Capitalisation"	101.02	107.27	0	0
Share "Privilege - Distribution"	36.96	37.71	0	0
Share "X - Capitalisation"	92.90	0	0	0
Share "X - Distribution"	82.82	0	0	0
Multi-Asset Thematic	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	217 781 977	260 140 718	
Net asset value per share				
Share "Classic - Capitalisation"	0	105.40	90.07	1 862 647.673
Share "Classic - Distribution"	0	102.49	85.80	85 023.887
Share "Classic MD - Distribution"	0	98.61	83.71	490 175.549
Share "Classic RH AUD - Capitalisation"	0	0	95.72	387.776
Share "Classic RH AUD MD - Distribution"	0	98.76	83.57	69 382.597
Share "Classic RH CAD MD - Distribution"	0	98.63	84.02	15 543.053
Share "Classic RH CNH MD - Distribution"	0	0	968.97	1 557.827
Share "Classic RH CZK - Capitalisation"	0	1 004.92	880.61	13 109.810
Share "Classic RH HKD MD - Distribution"	0	98.70	84.10	106 206.608
Share "Classic RH SGD - Capitalisation"	0	99.08	85.32	3 831.728
Share "Classic RH SGD MD - Distribution"	0	98.65	84.04	44 784.879
Share "Classic RH USD - Capitalisation"	0	99.03	85.39	24 688.895
Share "Classic RH USD MD - Distribution"	0	98.71	84.29	142 355.149
Share "I - Capitalisation"	0	105.96	90.91	216 220.526
Share "N - Capitalisation"	0	101.54	86.44	16 306.602
Share "Privilege MD - Distribution"	0	0	95.80	0.783
Share "Privilege RH USD - Capitalisation"	0	0	96.69	350.270
Share "Privilege RH USD MD - Distribution"	0	98.94	84.73	872.209
Nordic Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	239 568 063	316 107 919	214 158 848	
Net asset value per share				
Share "Classic - Capitalisation"	585.72	666.93	447.17	225 043.039
Share "Classic - Distribution"	511.63	574.05	376.67	48 178.645
Share "Classic H NOK - Distribution"	1 798.83	2 036.43	1 380.16	352 579.797
Share "Classic RH CZK - Capitalisation"	0	0	847.27	3 368.285
Share "I - Capitalisation"	69.08	79.58	53.67	523 827.963
Share "N - Capitalisation"	283.55	320.47	214.07	19 587.168
Share "Privilege - Capitalisation"	320.21	368.27	248.16	63 846.750

BNP PARIBAS FUNDS

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

Premia Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	42 631 570	11 930 079	7 213 519	
Net asset value per share				
Share "Classic - Capitalisation"	101.62	103.47	95.89	71 463.627
Share "Classic - Distribution"	90.99	92.65	84.63	4 259.948
Share "X - Capitalisation"	96.91	0	0	0
RMB Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	241 064 263	293 081 790	299 689 569	
Net asset value per share				
Share "Classic - Capitalisation"	195.39	210.12	202.04	180 163.643
Share "Classic - Distribution"	101.29	105.50	98.61	22 417.039
Share "Classic CNH MD - Distribution"	0	0	996.38	10.000
Share "Classic H EUR - Capitalisation"	0	99.88	98.32	1 495.457
Share "Classic H USD MD - Distribution"	0	0	100.61	300.000
Share "Classic MD - Distribution"	0	0	101.10	10.000
Share "I - Capitalisation"	100.79	109.26	105.48	498 666.186
Share "I CNH - Capitalisation"	0	1 005.91	1 023.42	10.000
Share "I EUR - Capitalisation"	0	99.94	104.92	10.000
Share "I RH EUR - Capitalisation"	0	103.92	99.52	100.000
Share "IH EUR - Capitalisation"	0	99.94	98.78	300.000
Share "NH EUR - Capitalisation"	0	99.84	97.98	300.000
Share "Privilege - Capitalisation"	0	103.54	99.86	13 566.547
Share "Privilege - Distribution"	0	107.46	100.74	4 001.037
Share "Privilege RH EUR - Capitalisation"	0	102.97	98.52	163 619.185
Share "X - Capitalisation"	1 174.39	1 278.17	1 236.37	153 360.346
Russia Equity (NAV suspended)	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	25/02/2022	25/02/2022
Net assets	872 635 898	713 679 959	347 192 365	
Net asset value per share				
Share "B USD - Capitalisation"	0	106.56	59.28	35 467.054
Share "B USD MD - Distribution"	0	103.26	56.72	3 166.931
Share "Classic - Capitalisation"	147.00	174.55	98.35	701 800.016
Share "Classic - Distribution"	87.71	98.30	55.39	333 086.003
Share "Classic RH ZAR MD - Distribution"	909.23	1 056.65	593.96	192 058.103
Share "Classic USD - Capitalisation"	120.56	133.06	74.14	1 730 199.807
Share "Classic USD - Distribution"	80.31	83.55	46.55	9 566.441
Share "Classic USD MD - Distribution"	120.37	127.63	70.29	114 683.935
Share "I - Capitalisation"	170.89	205.21	115.83	983 875.487
Share "I - Distribution"	139.63	158.27	89.33	14 345.205
Share "I USD - Distribution"	117.68	0	0	0
Share "N - Capitalisation"	320.47	377.70	212.57	32 708.115
Share "Privilege - Capitalisation"	158.30	189.86	107.15	64 384.061
Share "Privilege - Distribution"	106.77	120.88	68.22	1 854.002
Share "Privilege GBP - Distribution"	112.77	119.44	67.29	1 970.603
Share "X - Capitalisation"	102.45	123.97	70.06	45.125
Seasons	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	166 717 890	486 425 752	476 179 015	
Net asset value per share				
Share "Classic - Capitalisation"	118.16	141.88	120.48	2 912 451.022
Share "I - Capitalisation"	0	0	96.17	3 361.882
Share "K - Capitalisation"	165.16	196.78	166.48	750 546.095

BNP PARIBAS FUNDS

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

SMaRT Food	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	924 515 189	1 724 156 722	1 489 963 001	
Net asset value per share				
Share "Classic - Capitalisation"	119.41	141.87	123.37	4 045 729.336
Share "Classic - Distribution"	106.62	124.57	106.59	264 106.635
Share "Classic H EUR - Capitalisation"	115.70	131.79	110.37	718 362.498
Share "Classic RH USD - Capitalisation"	126.31	151.07	132.39	81 817.378
Share "Classic RH USD MD - Distribution"	99.96	117.27	101.30	12 228.778
Share "Classic SGD - Capitalisation"	0	99.90	82.45	2 688.000
Share "Classic USD - Capitalisation"	117.74	129.99	103.92	74 404.662
Share "I - Capitalisation"	127.51	153.28	134.07	3 311 627.335
Share "K - Capitalisation"	0	0	88.12	157 676.399
Share "N - Capitalisation"	115.54	136.24	118.03	119 047.432
Share "Privilege - Capitalisation"	126.53	151.98	132.89	548 418.034
Share "Privilege - Distribution"	114.37	135.12	116.26	71 991.346
Share "Privilege GBP - Capitalisation"	0	100.07	89.70	2 944.021
Share "Privilege H EUR - Capitalisation"	0	102.16	85.99	300.000
Share "Privilege H USD - Capitalisation"	110.89	128.59	109.40	27 066.638
Share "U - Capitalisation"	102.99	122.97	107.20	351 198.120
Share "U - Distribution"	103.01	120.96	103.76	22 267.035
Share "U RH CHF - Capitalisation"	103.24	123.04	107.09	39 643.320
Share "U RH CHF - Distribution"	102.64	120.19	102.91	4 685.000
Share "U RH GBP - Capitalisation"	102.27	122.70	107.61	135.000
Share "U RH GBP - Distribution"	102.92	121.69	105.07	100.000
Share "U RH USD - Capitalisation"	104.30	125.34	110.08	311 387.890
Share "U RH USD - Distribution"	104.64	123.62	106.87	539.069
Share "U11 H EUR - Capitalisation"	0	99.55	83.36	15 584.313
Share "UP - Capitalisation"	103.82	125.02	109.45	715 408.877
Share "UP - Distribution"	103.82	122.96	105.93	43 652.120
Share "UP RH CHF - Capitalisation"	103.47	124.31	108.66	371 346.469
Share "UP RH CHF - Distribution"	103.95	122.82	105.61	45 212.249
Share "UP RH GBP - Capitalisation"	102.79	124.36	109.53	186 856.496
Share "UP RH GBP - Distribution"	103.62	123.42	106.94	37 927.447
Share "UP RH USD - Capitalisation"	104.92	127.12	112.06	513 762.289
Share "UP RH USD - Distribution"	104.70	124.83	108.35	29 577.439
Share "X - Capitalisation"	132.70	160.63	140.88	102 709.048
Social Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	127 688 877	187 200 021	
Net asset value per share				
Share "Classic - Capitalisation"	0	99.84	92.24	10.000
Share "Classic - Distribution"	0	99.84	92.24	10.000
Share "I - Capitalisation"	0	99.69	92.26	378 383.179
Share "I - Distribution"	0	99.69	92.26	30 000.000
Share "N - Capitalisation"	0	99.79	91.99	10.000
Share "Privilege - Capitalisation"	0	99.85	92.28	10.000
Share "Privilege - Distribution"	0	99.85	92.28	10.000
Share "X - Capitalisation"	0	99 715.43	92 372.79	1 618.631

BNP PARIBAS FUNDS

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

Sustainable Asia ex-Japan Equity	USD			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	802 510 216	713 269 702	612 359 440	
Net asset value per share				
Share "Classic - Capitalisation"	195.74	177.05	144.31	208 709.677
Share "Classic - Distribution"	611.83	543.87	433.54	10 400.989
Share "Classic EUR - Capitalisation"	815.54	793.67	703.68	400 103.102
Share "Classic EUR - Distribution"	501.02	479.32	416.02	143 792.178
Share "Classic MD - Distribution"	126.85	113.65	92.05	1 415.694
Share "Classic RH AUD - Capitalisation"	189.28	169.27	136.78	300.000
Share "Classic RH SGD - Capitalisation"	191.52	172.81	140.51	300.000
Share "I - Capitalisation"	186.22	170.16	139.40	1 121.459
Share "I EUR - Capitalisation"	953.17	937.12	835.09	49 579.984
Share "N - Capitalisation"	131.69	118.22	96.00	161.785
Share "N RH EUR - Distribution"	173.57	151.44	118.85	9 868.874
Share "Privilege - Capitalisation"	257.95	235.44	192.76	401 712.930
Share "Privilege EUR - Capitalisation"	124.42	122.18	108.82	535.818
Share "Privilege EUR - Distribution"	168.64	162.81	141.95	62 369.649
Share "X - Capitalisation"	123.31	113.35	93.20	957 377.304
Sustainable Asian Cities Bond	USD			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	54 383 747	41 127 048	31 953 463	
Net asset value per share				
Share "Classic - Capitalisation"	180.58	168.76	146.22	100 037.205
Share "Classic - Distribution"	127.22	115.31	96.15	26 475.432
Share "Classic EUR - Capitalisation"	154.77	155.62	146.67	15 026.029
Share "Classic EUR - Distribution"	102.80	100.29	91.12	42 008.187
Share "Classic MD - Distribution"	87.14	78.79	66.67	88 410.794
Share "Classic RH AUD MD - Distribution"	85.24	77.08	64.91	7 672.863
Share "Classic RH EUR - Capitalisation"	108.25	100.26	86.17	3 067.349
Share "Classic RH SGD MD - Distribution"	85.87	77.63	65.59	6 379.754
Share "I - Capitalisation"	229.34	216.15	188.04	4 474.889
Share "I RH EUR - Capitalisation"	116.91	0	0	0
Share "N - Capitalisation"	110.46	102.71	88.78	1 911.323
Share "N RH EUR - Distribution"	87.83	0	0	0
Share "Privilege - Capitalisation"	127.21	119.60	103.93	1 666.000
Share "Privilege - Distribution"	109.32	99.69	83.37	5 717.161
Sustainable Enhanced Bond 12M	EUR			Number of shares
	31/12/2020	31/12/2021	30/06/2022	
Net assets	2 100 163 570	3 908 687 053	3 459 878 741	
Net asset value per share				
Share "Classic - Capitalisation"	101.53	100.96	98.07	925 063.433
Share "Classic - Distribution"	98.42	97.88	95.07	51 779.064
Share "I - Capitalisation"	103 582.34	103 354.78	100 563.52	15 146.272
Share "I - Distribution"	0	0	98.41	200 000.000
Share "I Plus - Capitalisation"	0	99.70	97.07	186 178.900
Share "I Plus H USD - Capitalisation"	0	100.05	98.01	300.000
Share "IH CHF - Capitalisation"	0	100.02	97.21	300.000
Share "Privilege - Capitalisation"	102.04	101.62	98.78	1 961 715.718
Share "Privilege - Distribution"	99.26	98.85	96.10	315 737.939
Share "U3 - Capitalisation"	100.46	100.17	97.43	429 669.733
Share "X - Capitalisation"	105.10	104.97	102.19	4 348 107.973
Share "X - Distribution"	1 008.17	1 006.97	980.26	1 114 950.759

BNP PARIBAS FUNDS

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

Sustainable Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	704 652 210	857 230 282	756 113 130	
Net asset value per share				
Share "Classic - Capitalisation"	155.82	150.52	131.77	486 775.379
Share "Classic - Distribution"	118.64	114.60	100.32	80 115.843
Share "Classic H USD - Capitalisation"	103.37	100.50	88.73	100.000
Share "I - Capitalisation"	171.71	166.94	146.61	1 347 803.686
Share "IH GBP - Distribution"	103.27	101.03	89.22	4 677.049
Share "IH USD - Capitalisation"	104.06	101.97	90.22	12 703.410
Share "N - Capitalisation"	117.25	112.69	98.40	37 634.317
Share "Privilege - Capitalisation"	122.45	118.82	104.25	141 715.957
Share "Privilege - Distribution"	115.81	112.37	98.59	42 162.562
Share "Privilege H GBP - Distribution"	103.03	100.55	88.70	100.000
Share "Privilege H USD - Capitalisation"	103.93	101.47	89.67	384.777
Share "X - Capitalisation"	133.16	129.85	114.21	4 045 732.336
Sustainable Euro Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 778 230 496	2 065 953 311	1 729 205 184	
Net asset value per share				
Share "Classic - Capitalisation"	153.49	30.15	26.22	2 713 331.946
Share "Classic - Distribution"	111.11	54.56	47.14	878 442.274
Share "Classic H CHF - Capitalisation"	104.40	102.27	88.72	8 649.000
Share "I - Capitalisation"	166.77	164.85	143.82	2 179 500.980
Share "N - Capitalisation"	143.64	140.35	121.76	39 746.874
Share "Privilege - Capitalisation"	123.08	121.58	106.04	1 248 852.793
Share "Privilege - Distribution"	107.49	106.18	91.99	184 900.822
Share "X - Capitalisation"	145.94	144.69	126.42	5 983 069.590
Share "X - Distribution"	102.92	102.04	88.58	4 423 106.849
Sustainable Euro Low Vol Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	0	79 268 351	74 488 223	
Net asset value per share				
Share "Classic - Capitalisation"	0	130.48	104.44	424 172.926
Share "I - Capitalisation"	0	138.36	111.31	1 041.649
Share "Privilege - Capitalisation"	0	131.87	106.03	24 216.420
Share "X2 - Capitalisation"	0	106 118.20	85 682.02	321.000
Sustainable Euro Multi-Factor Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	263 047 426	315 192 507	216 801 044	
Net asset value per share				
Share "Classic - Capitalisation"	106.92	105.27	92.30	262 882.945
Share "Classic - Distribution"	104.86	103.25	89.92	25 185.686
Share "I - Capitalisation"	107.80	106.48	93.50	371 092.241
Share "K - Capitalisation"	0	97.99	85.59	142 516.131
Share "N - Capitalisation"	0	98.42	86.27	175.220
Share "Privilege - Capitalisation"	0	0	88.28	591.910
Share "Privilege H CZK - Capitalisation"	0	996.47	897.78	23 481.680
Share "X - Capitalisation"	107.80	106.62	93.69	1 520 446.867

BNP PARIBAS FUNDS

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

Sustainable Euro Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	183 629 374	110 208 590	101 448 474	
Net asset value per share				
Share "Classic - Capitalisation"	92.96	116.64	95.80	1 312.216
Share "I - Capitalisation"	94.54	119.67	98.72	484 095.270
Share "X - Capitalisation"	94 846.58	120 356.74	99 469.44	538.194
Sustainable Europe Dividend	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	200 688 359	195 960 870	135 753 179	
Net asset value per share				
Share "Classic - Capitalisation"	89.55	111.58	95.35	383 530.603
Share "Classic - Distribution"	39.66	48.22	40.20	107 075.084
Share "Classic RH USD MD - Distribution"	77.27	94.07	79.84	9 299.662
Share "I - Capitalisation"	107.12	134.82	115.80	224 932.700
Share "N - Capitalisation"	76.98	95.19	81.04	29 752.105
Share "N - Distribution"	84.18	101.56	84.36	1 474.744
Share "Privilege - Capitalisation"	120.82	151.90	130.39	3 503.280
Share "Privilege - Distribution"	100.36	123.11	103.10	191 186.615
Share "X - Capitalisation"	122.83	155.53	134.07	338 770.350
Sustainable Europe Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	391 839 370	368 118 766	354 488 707	
Net asset value per share				
Share "Classic - Capitalisation"	124.07	157.83	137.71	229 206.504
Share "Classic - Distribution"	93.93	116.66	99.36	32 650.156
Share "I - Capitalisation"	126.76	162.66	142.54	1 749 516.484
Share "K - Capitalisation"	0	124.92	108.59	71 472.143
Share "N - Capitalisation"	95.44	119.89	103.96	6 887.231
Share "Privilege - Capitalisation"	101.84	130.40	114.15	43 289.676
Share "Privilege - Distribution"	93.49	116.86	99.86	2 027.044
Share "X - Capitalisation"	106.79	137.38	120.61	469 905.680
Sustainable Europe Value	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	292 749 229	515 822 394	682 098 685	
Net asset value per share				
Share "Classic - Capitalisation"	144.93	182.95	159.85	3 262 282.384
Share "Classic - Distribution"	80.75	99.53	83.95	36 821.005
Share "I - Capitalisation"	173.04	220.67	193.79	429 778.766
Share "N - Capitalisation"	127.66	159.94	139.24	5 709.890
Share "Privilege - Capitalisation"	129.33	164.74	144.59	410 396.345
Share "Privilege - Distribution"	82.77	102.95	87.24	451.213
Share "X - Capitalisation"	0	123.60	108.94	129 255.895

BNP PARIBAS FUNDS

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

Sustainable Global Corporate Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	538 920 125	481 663 417	379 359 808	
Net asset value per share				
Share "B MD - Distribution"	0	97.05	80.85	80.837
Share "Classic - Capitalisation"	189.72	186.55	160.16	239 795.156
Share "Classic - Distribution"	120.82	116.81	98.24	45 230.885
Share "Classic H EUR - Capitalisation"	119.46	116.42	99.11	187 529.565
Share "Classic MD - Distribution"	0	98.97	82.99	480.119
Share "I - Capitalisation"	204.14	202.04	174.01	98 951.393
Share "IH EUR - Capitalisation"	122.93	120.64	102.98	1 217 057.894
Share "IH NOK - Capitalisation"	111.39	110.24	94.82	300.000
Share "K EUR - Capitalisation"	0	105.62	98.26	427 725.607
Share "N - Capitalisation"	178.50	174.64	149.56	12 534.262
Share "NH EUR - Distribution"	99.97	95.27	79.25	3 623.698
Share "Privilege - Capitalisation"	116.80	115.36	99.26	65 794.262
Share "Privilege - Distribution"	112.25	109.02	91.89	56 948.962
Share "Privilege EUR - Capitalisation"	111.70	118.71	111.10	53 085.741
Share "Privilege H CHF - Capitalisation"	0	99.18	84.34	300.000
Share "Privilege H EUR - Capitalisation"	120.35	117.91	100.59	23 841.137
Share "X - Capitalisation"	119.41	99 753.47	0	0
Share "X - Distribution"	108.44	105.85	89.45	1 142 619.843
Sustainable Global Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	528 952 963	475 194 598	344 320 995	
Net asset value per share				
Share "B - Capitalisation"	0	95.60	74.49	10.000
Share "Classic - Capitalisation"	158.43	163.47	127.95	1 128 851.700
Share "Classic - Distribution"	128.01	129.81	99.82	288 111.911
Share "Classic EUR - Capitalisation"	168.59	187.16	159.36	386 315.663
Share "Classic EUR - Distribution"	153.21	167.22	139.97	130 840.992
Share "Classic RH NOK - Capitalisation"	156.08	159.62	124.06	68 421.446
Share "I - Capitalisation"	168.89	176.05	138.50	270 848.658
Share "K EUR - Capitalisation"	0	109.13	92.57	163 575.314
Share "Life EUR - Capitalisation"	167.75	188.68	161.69	40 976.846
Share "N - Capitalisation"	153.76	157.46	122.79	46 831.250
Share "Privilege - Capitalisation"	166.92	173.78	136.64	94 644.258
Share "X - Capitalisation"	173.27	181.70	143.46	54 374.173
Sustainable Global Low Vol Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	607 901 964	905 742 213	788 475 499	
Net asset value per share				
Share "B USD - Capitalisation"	0	110.81	91.41	1 449.217
Share "B USD MD - Distribution"	0	109.61	89.67	10.000
Share "Classic - Capitalisation"	90.39	114.79	103.50	2 760 065.785
Share "Classic - Distribution"	82.78	103.35	91.77	353 658.819
Share "Classic CZK - Capitalisation"	15 219.88	18 288.61	16 412.69	26 733.138
Share "Classic H CZK - Capitalisation"	1 033.93	1 246.19	1 087.22	14 815.478
Share "Classic H EUR - Capitalisation"	109.24	130.61	111.33	84 449.256
Share "Classic USD - Capitalisation"	664.78	784.64	650.34	61 885.066
Share "Classic USD - Distribution"	407.87	473.16	385.96	2 447.320
Share "Classic USD MD - Distribution"	120.73	140.33	115.41	4 232.472
Share "I - Capitalisation"	629.24	807.27	731.52	388 941.926
Share "K - Capitalisation"	0	126.55	113.67	235 629.115
Share "N - Capitalisation"	261.14	329.15	295.65	30 815.960
Share "Privilege - Capitalisation"	220.18	282.13	255.50	39 896.598
Share "X - Capitalisation"	121.46	156.77	142.57	100 058.033
Share "X2 - Capitalisation"	0	128 195.72	116 584.72	495.000

BNP PARIBAS FUNDS

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

Sustainable Global Multi-Factor Corporate Bond

	USD 31/12/2020	USD 31/12/2021	USD 30/06/2022	Number of shares 30/06/2022
Net assets	0	59 004 192	79 670 103	
Net asset value per share				
Share "Classic - Capitalisation"	0	100.12	86.49	10.000
Share "Classic - Distribution"	0	100.12	84.48	10.000
Share "I - Capitalisation"	0	100.24	86.83	10.000
Share "I Plus H EUR - Capitalisation"	0	0	97.50	280 166.000
Share "IH EUR - Capitalisation"	0	99.75	85.74	300.000
Share "N - Capitalisation"	0	100.04	86.29	10.000
Share "Privilege - Capitalisation"	0	100.18	86.69	10.000
Share "Privilege - Distribution"	0	100.18	84.67	10.000
Share "X - Capitalisation"	0	99 939.24	86 577.65	590.000

Sustainable Global Multi-Factor Equity

	USD 31/12/2020	USD 31/12/2021	USD 30/06/2022	Number of shares 30/06/2022
Net assets	10 071 369	13 965 933	19 476 977	
Net asset value per share				
Share "Classic - Capitalisation"	148.51	186.04	149.33	92.794
Share "Classic RH EUR - Capitalisation"	106.44	132.08	104.83	51 362.410
Share "K EUR - Capitalisation"	0	0	90.10	55 319.528
Share "X - Capitalisation"	166.73	211.12	170.51	50 574.135

Sustainable Global Multi-Factor High Yield Bond

	USD 31/12/2020	USD 31/12/2021	USD 30/06/2022	Number of shares 30/06/2022
Net assets	0	0	21 236 082	
Net asset value per share				
Share "Classic - Capitalisation"	0	0	94.24	10.000
Share "I - Capitalisation"	0	0	94.33	25 000.000
Share "Privilege - Capitalisation"	0	0	94.30	10.000
Share "X - Capitalisation"	0	0	94 379.24	200.000

Sustainable Japan Multi-Factor Equity

	JPY 31/12/2020	JPY 31/12/2021	JPY 30/06/2022	Number of shares 30/06/2022
Net assets	1 846 251 202	1 976 627 843	2 083 990 442	
Net asset value per share				
Share "Classic - Capitalisation"	1 391.00	1 598.97	1 535.89	38 645.136
Share "Classic EUR - Capitalisation"	119.45	132.46	117.31	121 510.943

BNP PARIBAS FUNDS

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

Sustainable Multi-Asset Balanced	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	846 361 979	1 217 975 721	1 384 948 630	
Net asset value per share				
Share "Classic - Capitalisation"	229.96	252.70	218.64	2 937 985.204
Share "Classic - Distribution"	128.34	139.87	119.85	403 606.752
Share "Classic MD - Distribution"	0	0	92.48	96 910.724
Share "Classic RH AUD MD - Distribution"	0	109.04	92.51	600.000
Share "Classic RH CAD MD - Distribution"	0	107.05	91.28	600.000
Share "Classic RH HKD MD - Distribution"	0	105.46	89.69	600.000
Share "Classic RH SGD - Capitalisation"	0	100.76	87.84	100.000
Share "Classic RH SGD MD - Distribution"	0	106.84	91.05	602.909
Share "Classic RH USD - Capitalisation"	117.31	129.73	113.20	76 690.536
Share "Classic RH USD - Distribution"	115.65	126.86	109.49	54 367.824
Share "Classic RH USD MD - Distribution"	107.43	115.01	98.31	5 601.951
Share "Classic Solidarity BE - Capitalisation"	111.40	122.43	105.92	1 327 115.398
Share "Classic Solidarity BE - Distribution"	108.14	117.85	100.98	1 666 056.393
Share "I - Capitalisation"	277.64	308.22	267.97	325 035.948
Share "K - Capitalisation"	0	108.25	93.31	1 451 612.230
Share "N - Capitalisation"	116.78	127.38	109.79	309 597.115
Share "Privilege - Capitalisation"	111.50	123.51	107.27	54 041.027
Share "Privilege - Distribution"	122.79	134.91	116.04	857 200.408
Share "Privilege Solidarity BE - Capitalisation"	114.83	0	0	0

Sustainable Multi-Asset Growth	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	502 206 071	737 027 273	637 488 508	
Net asset value per share				
Share "Classic - Capitalisation"	260.08	304.09	258.30	1 205 173.578
Share "Classic - Distribution"	145.25	167.67	140.54	33 621.689
Share "Classic RH AUD MD - Distribution"	0	0	91.36	100.000
Share "Classic RH CAD MD - Distribution"	0	0	91.65	100.000
Share "Classic RH HKD MD - Distribution"	0	0	91.78	100.000
Share "Classic RH SGD - Capitalisation"	0	101.61	87.06	100.000
Share "Classic RH SGD MD - Distribution"	0	112.17	93.68	694.739
Share "Classic RH USD - Capitalisation"	0	101.51	87.03	100.000
Share "Classic RH USD MD - Distribution"	110.85	126.15	105.47	121.158
Share "Classic Solidarity BE - Capitalisation"	117.84	137.77	117.03	899 534.870
Share "Classic Solidarity BE - Distribution"	113.18	130.66	109.52	656 287.625
Share "I - Capitalisation"	315.61	373.04	318.52	107 153.688
Share "K - Capitalisation"	0	114.71	97.08	847 907.092
Share "N - Capitalisation"	127.95	148.49	125.66	91 960.050
Share "Privilege - Capitalisation"	151.29	178.30	152.03	106 729.715
Share "Privilege - Distribution"	120.63	140.38	118.12	103.000

Sustainable Multi-Asset Stability	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 265 780 420	1 711 298 150	1 346 778 592	
Net asset value per share				
Share "Classic - Capitalisation"	451.30	466.46	408.53	1 978 433.338
Share "Classic - Distribution"	244.33	251.36	218.82	393 058.705
Share "Classic Solidarity BE - Capitalisation"	116.50	120.42	105.46	790 516.071
Share "Classic Solidarity BE - Distribution"	109.56	112.72	98.13	1 165 794.341
Share "I - Capitalisation"	131.68	137.38	120.85	672 523.555
Share "K - Capitalisation"	0	102.25	89.21	985 448.344
Share "N - Capitalisation"	110.82	113.68	99.19	291 750.477
Share "Privilege - Capitalisation"	132.53	137.94	121.20	452 147.379
Share "Privilege - Distribution"	105.71	109.51	95.65	14 275.000
Share "Privilege Solidarity BE - Capitalisation"	109.00	113.45	99.68	3 983.261
Share "Privilege Solidarity BE - Distribution"	106.78	110.63	96.63	632.930

BNP PARIBAS FUNDS

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

Sustainable US Multi-Factor Corporate Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	112 520 323	202 266 673	160 358 093	
Net asset value per share				
Share "Classic - Capitalisation"	112.09	109.93	94.10	10.000
Share "I - Capitalisation"	113.35	111.60	95.68	419 235.391
Share "IH EUR - Capitalisation"	106.95	104.21	88.63	288 371.325
Share "Privilege - Capitalisation"	0	0	87.87	10.000
Share "X - Capitalisation"	113.08	111.47	95.64	977 865.567
Sustainable US Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 451 870 339	1 248 891 210	1 040 273 118	
Net asset value per share				
Share "Classic - Capitalisation"	151.31	199.03	162.22	923 188.073
Share "Classic - Distribution"	120.72	156.59	126.02	120 096.555
Share "Classic EUR - Capitalisation"	286.90	406.04	359.99	893 302.304
Share "Classic EUR - Distribution"	98.87	138.01	120.89	50 536.291
Share "Classic H EUR - Capitalisation"	116.73	152.47	123.04	187 800.515
Share "I - Capitalisation"	177.91	236.06	193.24	1 008 164.677
Share "I EUR - Capitalisation"	113.32	161.77	144.05	56 405.582
Share "I Plus - Capitalisation"	109.87	146.00	119.61	1 137 141.000
Share "K EUR - Capitalisation"	0	142.04	125.46	101 024.390
Share "N - Capitalisation"	111.72	145.85	118.44	72 432.789
Share "Privilege - Capitalisation"	123.19	163.09	133.36	78 168.907
Share "Privilege - Distribution"	113.49	148.19	119.65	32 950.367
Share "Privilege EUR - Capitalisation"	101.66	144.82	128.81	5 172.194
Share "Privilege H EUR - Capitalisation"	115.34	151.72	122.76	39 864.483
Share "X - Capitalisation"	153.36	204.25	167.53	759 904.836
Sustainable US Value Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	52 731 300	193 683 186	570 888 267	
Net asset value per share				
Share "Classic - Capitalisation"	130.87	170.55	145.73	151 370.871
Share "Classic - Distribution"	107.36	136.83	114.57	30 777.291
Share "Classic EUR - Capitalisation"	140.37	196.83	182.92	1 486 593.275
Share "Classic H EUR - Capitalisation"	113.73	147.08	124.55	128 802.816
Share "Classic H EUR - Distribution"	96.46	122.07	101.15	11 320.586
Share "Classic HUF - Capitalisation"	16 420.87	23 414.00	23 439.69	16.136
Share "Classic RH CZK - Capitalisation"	0	0	943.46	120.365
Share "I - Capitalisation"	139.80	184.05	157.95	469 287.584
Share "IH EUR - Capitalisation"	120.53	157.43	134.05	40 473.336
Share "N - Capitalisation"	124.65	161.23	137.26	13 139.403
Share "N - Distribution"	99.98	126.47	105.50	24.902
Share "Privilege - Capitalisation"	138.13	181.60	155.68	14 770.619
Share "Privilege EUR - Capitalisation"	0	0	93.65	229 877.141
Share "Privilege H EUR - Capitalisation"	103.16	0	90.22	100.000
Share "Privilege H EUR - Distribution"	101.81	129.92	107.92	14 475.303
Share "X - Capitalisation"	0	117 690.54	101 197.85	1 333.899

BNP PARIBAS FUNDS

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

Target Risk Balanced	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	1 717 303 311	1 360 736 138	1 002 773 468	
Net asset value per share				
Share "Classic - Capitalisation"	267.28	280.80	241.30	1 884 165.617
Share "Classic - Distribution"	114.83	120.64	99.40	849 449.999
Share "Classic RH USD - Capitalisation"	100.96	106.91	92.61	10 180.344
Share "Classic RH USD MD - Distribution"	103.51	106.79	90.08	2 167.363
Share "I - Capitalisation"	164.95	174.59	150.59	186 079.823
Share "N - Capitalisation"	230.10	239.93	205.41	101 006.550
Share "N - Distribution"	86.98	90.70	74.44	2 394.854
Share "Privilege - Capitalisation"	1 246.58	1 138.16	1 136.40	8 823.360
Share "Privilege - Distribution"	100.73	106.51	88.04	53 156.859
Share "X - Capitalisation"	119.42	127.28	110.17	3 541 201.554
Share "X RH BRL - Capitalisation"	124.50	139.52	126.67	380 937.814
Turkey Equity	EUR	EUR	EUR	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	23 653 375	16 810 381	19 008 220	
Net asset value per share				
Share "Classic - Capitalisation"	129.09	99.43	113.88	102 195.630
Share "Classic - Distribution"	82.58	62.71	70.35	23 755.682
Share "Classic USD - Capitalisation"	46.53	33.31	35.07	7 516.966
Share "I - Capitalisation"	130.93	101.98	117.44	12 131.559
Share "N - Capitalisation"	115.61	88.38	100.84	23 257.735
Share "Privilege - Capitalisation"	65.78	51.18	58.90	21 989.311
Share "Privilege - Distribution"	46.16	35.40	39.91	9 564.960
US Growth	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	933 804 354	1 283 628 261	828 400 155	
Net asset value per share				
Share "Classic - Capitalisation"	137.48	169.86	118.43	1 356 563.881
Share "Classic - Distribution"	74.70	91.67	63.47	351 359.577
Share "Classic EUR - Capitalisation"	460.55	612.23	464.35	185 994.118
Share "Classic H CZK - Capitalisation"	471.77	584.17	411.33	1 079 941.539
Share "Classic H EUR - Capitalisation"	298.48	366.23	251.87	151 544.324
Share "Classic H EUR - Distribution"	262.86	320.25	218.74	6 014.295
Share "I - Capitalisation"	575.13	717.86	503.07	629 007.325
Share "IH EUR - Capitalisation"	0	100.09	69.18	331 913.680
Share "N - Capitalisation"	223.60	274.20	190.48	22 873.867
Share "Privilege - Capitalisation"	334.40	416.88	291.98	188 436.802
Share "Privilege - Distribution"	171.02	211.77	147.28	9 779.772
Share "Privilege EUR - Capitalisation"	471.73	632.76	482.06	21 662.794
Share "Privilege H EUR - Capitalisation"	169.83	210.12	145.15	35 311.580
Share "Privilege H EUR - Distribution"	155.45	191.05	131.13	1 519.223
Share "X - Capitalisation"	332.47	417.47	293.62	263 433.416

BNP PARIBAS FUNDS

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

US High Yield Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	71 876 944	70 618 763	55 688 063	
Net asset value per share				
Share "B MD - Distribution"	0	99.93	82.70	10.000
Share "BH AUD MD - Distribution"	0	99.81	82.05	100.000
Share "Classic - Capitalisation"	275.85	283.71	242.92	43 303.914
Share "Classic - Distribution"	99.67	97.97	79.80	9 995.902
Share "Classic H AUD MD - Distribution"	78.73	77.59	64.10	26 486.708
Share "Classic H EUR - Capitalisation"	162.98	166.24	141.09	33 318.259
Share "Classic MD - Distribution"	65.52	64.59	53.76	469 011.827
Share "I - Capitalisation"	32.23	33.44	28.75	136 845.070
Share "K EUR - Capitalisation"	0	110.16	102.22	74 810.528
Share "N - Capitalisation"	250.12	255.96	218.62	5 201.486
Share "NH EUR - Distribution"	87.58	0	0	0
Share "Privilege - Capitalisation"	24.87	25.76	22.13	66.500
US Mid Cap	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	125 336 536	149 264 718	70 996 030	
Net asset value per share				
Share "Classic - Capitalisation"	282.12	336.37	258.35	155 987.650
Share "Classic - Distribution"	222.09	261.02	198.01	26 523.115
Share "Classic EUR - Capitalisation"	230.56	295.75	247.10	38 549.400
Share "Classic H EUR - Capitalisation"	184.01	217.48	164.96	41 330.281
Share "Classic H SGD - Capitalisation"	133.45	159.04	121.91	371.286
Share "I - Capitalisation"	33.44	40.33	31.16	15 278.472
Share "I EUR - Capitalisation"	114.66	148.81	125.06	23 734.614
Share "N - Capitalisation"	252.53	298.84	228.67	4 432.293
Share "Privilege - Capitalisation"	257.10	309.61	238.99	15 192.342
Share "Privilege - Distribution"	109.63	130.16	99.25	286.000
Share "Privilege H EUR - Capitalisation"	142.74	170.28	129.78	543.908
US Short Duration Bond	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	115 317 412	137 642 475	127 553 131	
Net asset value per share				
Share "Classic - Capitalisation"	494.46	485.77	467.14	109 071.733
Share "Classic - Distribution"	102.12	100.32	95.41	115 124.736
Share "Classic EUR - Capitalisation"	95.27	100.70	105.33	33 808.627
Share "Classic H EUR - Capitalisation"	111.76	108.99	104.16	206 007.926
Share "Classic MD - Distribution"	118.22	115.60	110.77	43 765.364
Share "I - Capitalisation"	23.11	22.81	21.99	135 660.317
Share "IH EUR - Capitalisation"	102.27	100.41	96.09	88 753.595
Share "N - Capitalisation"	449.59	440.14	422.53	8 866.657
Share "Privilege - Capitalisation"	187.31	184.56	177.75	105 875.247
Share "Privilege - Distribution"	105.48	103.94	99.00	1 500.000

BNP PARIBAS FUNDS

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

US Small Cap	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	960 943 652	1 144 826 560	718 453 414	
Net asset value per share				
Share "Classic - Capitalisation"	319.66	369.31	275.40	320 262.857
Share "Classic - Distribution"	243.94	278.36	205.40	38 026.517
Share "Classic EUR - Capitalisation"	388.72	483.21	391.98	102 954.886
Share "Classic EUR - Distribution"	199.30	244.71	196.51	13 094.907
Share "Classic H EUR - Capitalisation"	242.79	277.86	204.48	319 982.915
Share "Classic H SGD - Capitalisation"	116.20	134.28	99.87	1 872.054
Share "I - Capitalisation"	386.28	451.53	338.67	1 141 602.064
Share "IH EUR - Capitalisation"	126.79	146.83	108.51	39 037.739
Share "N - Capitalisation"	256.91	294.60	218.87	9 740.523
Share "Privilege - Capitalisation"	300.46	350.62	262.76	203 525.315
Share "Privilege - Distribution"	207.73	239.42	177.55	47 865.969
Share "Privilege EUR - Capitalisation"	135.00	169.50	138.21	34 042.233
Share "Privilege GBP - Capitalisation"	148.70	175.13	146.36	93.251
Share "Privilege H EUR - Capitalisation"	128.41	148.32	109.68	233 271.730
Share "X - Capitalisation"	105 783.52	124 526.82	0	0
Share "X2 EUR - Capitalisation"	0	117 150.79	95 973.08	221.000
USD Money Market	USD	USD	USD	Number of shares
	31/12/2020	31/12/2021	30/06/2022	30/06/2022
Net assets	424 368 544	426 524 362	723 711 628	
Net asset value per share				
Share "Classic - Capitalisation"	218.929621	219.051467	219.517509	2 934 855.601
Share "Classic - Distribution"	102.548599	102.605649	102.824039	94 167.149
Share "I - Capitalisation"	101.969755	102.045075	102.264343	389 053.760
Share "Privilege - Capitalisation"	1 065.654056	1 066.246930	1 068.524497	28 057.798
Share "X - Capitalisation"	0	0	100 206.900000	0.100

BNP PARIBAS FUNDS Absolute Return Global Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Bonds			2 221 812	19.22
<i>Italy</i>				
50 000	ITALY BTPS 0.950% 16-15/03/2023	EUR	50 182	0.43
1 000 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	1 105 070	9.56
<i>France</i>				
1 000 000	FRANCE O.A.T. 8.500% 92-25/04/2023	EUR	1 066 560	9.23
Shares/Units in investment funds				
<i>France</i>				
39.95	BNP PARIBAS MOIS ISR - I CAP	EUR	906 504	7.84
11 981.00	LYXOR ETF DX2 SHORT 10Y USTSRY	EUR	960 673	8.31
60 272.00	LYXOR ETF SGI DLY DBLE SH BD	EUR	2 074 502	17.95
<i>Luxembourg</i>				
226 021.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE - UCITS ETF CAP	EUR	2 119 331	18.35
22 573.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSS FREE 9UE	EUR	195 146	1.69
4 879.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	62 976	0.54
881.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	21 221	0.18
9 701.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	201 170	1.74
2 103.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	33 313	0.29
54 086.00	UBS ETF BM US LIQ. C. SUST.U	EUR	788 980	6.83
<i>Ireland</i>				
6 016.00	ISHARES EURO CORP BOND LARGE CAP UCITS ETF	EUR	727 996	6.30
160 000.00	ISHARES JPM ESG USD EM BD A	EUR	715 872	6.19
11 967.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	627 549	5.43
Total securities portfolio			11 657 045	100.86

BNP PARIBAS FUNDS Aqua

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
572 871	ADVANCED DRAINAGE SYSTEMS INC	USD	49 355 293	1.52	2 570 392	ALFA LAVAL AB	SEK	59 166 414	1.82
963 471	AGILENT TECHNOLOGIES INC	USD	109 456 646	3.38	969 485	NOVOZYMES A/S - B	DKK	55 535 841	1.71
883 663	AMERICAN WATER WORKS CO INC	USD	125 747 329	3.88	3 966 079	KEMIRA OYJ	EUR	46 244 481	1.42
723 369	CALIFORNIA WATER SERVICE GRP	USD	38 436 222	1.18	5 651 147	CIA SANEAMENTO BASICO DE - ADR	USD	43 189 693	1.33
196 598	CINTAS CORP	USD	70 242 719	2.16	837 878	COWAY CO LTD	KRW	39 324 428	1.21
454 014	ECOLAB INC	USD	66 774 301	2.05	5 285 019	ALS LTD	AUD	36 735 472	1.13
2 411 769	ESSENTIAL UTILITIES INC	USD	105 772 259	3.25	62 534 526	BEIJING ENTERPRISES WATER GR	HKD	18 005 188	0.55
1 917 333	EVOQUA WATER TECHNOLOGIES CO	USD	59 622 647	1.83				18 005 188	0.55
514 020	FRANKLIN ELECTRIC CO INC	USD	36 019 996	1.11	Total securities portfolio				
543 881	IDEX CORP	USD	94 490 512	2.91				3 218 434 847	98.98
443 448	ITRON INC	USD	20 966 698	0.64					
1 232 147	MASCO CORP	USD	59 636 174	1.83					
6 859 258	MUELLER WATER PRODUCTS INC - A	USD	76 961 209	2.37					
607 800	PERKINELMER INC	USD	82 683 357	2.54					
139 422	POOL CORP	USD	46 840 298	1.44					
372 939	SITEONE LANDSCAPE SUPPLY INC	USD	42 403 997	1.30					
1 830 571	SMITH (A.O.) CORP	USD	95 744 055	2.94					
934 502	TORO CO	USD	67 746 814	2.08					
1 425 152	TRIMBLE INC	USD	79 378 833	2.44					
292 112	VALMONT INDUSTRIES	USD	62 764 473	1.93					
518 597	WATTS WATER TECHNOLOGIES - A	USD	60 934 961	1.87					
554 052	XYLEM INC	USD	41 432 670	1.27					
3 087 971	ZURN WATER SOLUTIONS CORP	USD	80 459 448	2.47					
<i>United Kingdom</i>									
726 080	FERGUSON PLC	GBP	77 500 268	2.38					
2 220 474	HALMA PLC	GBP	51 823 098	1.59					
338 319	LINDE PLC	USD	93 047 838	2.86					
5 587 394	PENNON GROUP PLC	GBP	61 826 124	1.90					
2 036 437	PENTAIR PLC	USD	89 155 599	2.74					
7 522 784	POLYPIPE GROUP PLC	GBP	33 427 798	1.03					
2 584 098	SEVERN TRENT PLC	GBP	81 623 635	2.51					
330 667	SPIRAX-SARCO ENGINEERING PLC	GBP	37 945 268	1.17					
7 341 938	UNITED UTILITIES GROUP PLC	GBP	86 997 871	2.68					
<i>Switzerland</i>									
1 820 740	FISCHER (GEORG)-REG	CHF	85 425 068	2.63					
132 081	GEBERIT AG - REG	CHF	60 544 273	1.86					
257 687	SIKA AG - REG	CHF	56 640 164	1.74					
<i>Japan</i>									
4 625 118	KUBOTA CORP	JPY	65 431 369	2.01					
1 291 500	KURITA WATER INDUSTRIES LTD	JPY	44 341 375	1.36					
3 743 099	SEKISUI CHEMICAL CO LTD	JPY	48 672 780	1.50					
<i>France</i>									
5 456 983	VEOLIA ENVIRONNEMENT	EUR	127 093 135	3.92					
<i>The Netherlands</i>									
1 972 346	AALBERTS INDUSTRIES NV	EUR	73 351 548	2.26					
1 597 472	ARCADIS NV	EUR	51 278 851	1.58					
<i>Austria</i>									
2 964 817	WIENERBERGER AG	EUR	60 719 452	1.87					
<i>Canada</i>									
1 423 329	STANTEC INC	CAD	59 516 905	1.83					

BNP PARIBAS FUNDS Asia ex-Japan Small Cap

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			24 866 972	97.88					
<i>India</i>					<i>5 794 124</i> <i>22.80</i>				
50 790	AARTI INDUSTRIES LIMITED	INR	447 937	1.76					
11 221	AAVAS FINANCIERS LTD	INR	285 499	1.12					
132 442	ADITYA BIRLA FASHION AND RET	INR	396 091	1.56					
282 188	ASHOK LEYLAND LTD	INR	526 617	2.08					
84 664	BALRAMPUR CHINI MILLS LTD	INR	384 269	1.51					
6 768	INFO EDGE INDIA LTD	INR	320 970	1.26					
55 065	JUBILANT FOODWORKS LTD	INR	355 674	1.40					
52 269	MADRAS CEMENTS LTD	INR	420 650	1.66					
131 888	MAGMA FINCORP LTD	INR	378 342	1.49					
51 371	NARAYANA HRUDAYALAYA LTD	INR	411 004	1.62					
399 147	NCC LTD	INR	272 393	1.07					
9 940	PERSISTENT SYSTEMS LTD	INR	426 396	1.68					
115 996	RELIANCE NIPPON LIFE ASSET M	INR	397 258	1.56					
3 685	TATA ELXSI LTD	INR	379 701	1.49					
144 868	ZEE ENTERTAINMENT ENTERPRISE	INR	391 323	1.54					
<i>Taiwan</i>					<i>5 422 189</i> <i>21.34</i>				
35 176	ADVANTECH CO LTD	TWD	405 929	1.60					
14 000	ALCHIP TECHNOLOGIES LTD	TWD	322 364	1.27					
84 000	CHROMA ATE INC	TWD	429 457	1.69					
165 000	ETRON TECHNOLOGY INC	TWD	302 552	1.19					
342 000	FORTUNE ELECTRIC CO LTD	TWD	407 490	1.60					
21 000	GLOBALWAFERS CO LTD	TWD	317 758	1.25					
846 000	HANNSTAR DISPLAY CORP	TWD	286 426	1.13					
369 000	MACRONIX INTERNATIONAL CO	TWD	436 555	1.72					
68 000	MAKALOT INDUSTRIAL CO LTD	TWD	320 648	1.26					
634 000	MERCURIES & ASSOCIATES LTD	TWD	415 335	1.63					
91 000	MICRO-STAR INTERNATIONAL CO	TWD	344 530	1.36					
64 000	ONENESS BIOTECH CO LTD	TWD	376 527	1.48					
8 000	PARADE TECHNOLOGIES LTD	TWD	307 000	1.21					
305 000	TA CHEN STAINLESS PIPE CO	TWD	344 579	1.36					
409 000	TSRC CORP	TWD	405 039	1.59					
<i>South Korea</i>					<i>4 327 059</i> <i>17.02</i>				
20 074	DAEWOONG CO LTD	KRW	419 990	1.65					
27 087	DOOSAN HEAVY INDUSTRIES	KRW	402 245	1.58					
72 069	DOOSAN INFRACORE CO LTD	KRW	300 378	1.18					
8 060	HAESUNG DS CO LTD	KRW	382 241	1.50					
14 770	HANDSOME CO LTD	KRW	347 458	1.37					
32 914	HLB LIFE SCIENCE CO LTD	KRW	305 858	1.20					
6 052	HYOSUNG CORPORATION	KRW	373 294	1.47					
17 365	HYUNDAI MARINE & FIRE INS CO	KRW	412 779	1.62					
9 012	KOLON INDUSTRIES INC	KRW	360 246	1.42					
10 196	LG ELECTRONICS-PREF	KRW	331 867	1.31					
12 178	SK CHEMICALS CO LTD	KRW	326 544	1.29					
12 369	YOUNGONE CORP	KRW	364 159	1.43					
<i>China</i>					<i>2 330 587</i> <i>9.16</i>				
36 481	21VIANET GROUP INC-ADR	USD	220 345	0.87					
17 000	ALIBABA GROUP HOLDING LTD	HKD	237 226	0.93					
2 972 000	CHINA MODERN DAIRY HOLDINGS	HKD	445 730	1.75					
1 780 800	CHINA ZHONGWANG HOLDINGS LTD	HKD	381 262	1.50					
95 000	DONGYUE GROUP	HKD	118 016	0.46					
73 000	HAINAN MEILAN INTERNATIONAL AIRPORT - H	HKD	213 633	0.84					
467 000	KANGJI MEDICAL HOLDINGS LTD	HKD	461 715	1.82					
734 000	VIVA BIOTECH HOLDINGS	HKD	252 660	0.99					
					<i>Singapore</i>				
417 900	CAPITALAND RETAIL CHINA TRUST	SGD	344 810	1.36					
729 000	LENDLEASE GLOBAL COMMERCIAL	SGD	415 637	1.64					
180 200	SATS LTD	SGD	504 008	1.99					
1 018 488	STARHILL GLOBAL REIT	SGD	423 729	1.67					
					<i>Hong Kong</i>				
					<i>1 634 764</i> <i>6.44</i>				
637 000	CHINA HIGH SPEED TRANSMISSION	HKD	375 325	1.48					
539 000	K WAH INTERNATIONAL HOLDINGS	HKD	198 038	0.78					
818 000	LVGEM CHINA REAL ESTATE INVE	HKD	125 298	0.49					
1 906 000	SHUN TAK HOLDINGS LTD	HKD	380 381	1.50					
119 000	SITC INTERNATIONAL HOLDINGS	HKD	334 958	1.32					
475 000	SUNLIGHT REAL ESTATE INVEST	HKD	220 764	0.87					
					<i>Thailand</i>				
					<i>1 401 449</i> <i>5.52</i>				
672 900	AMATA CORP PUBLIC CO LTD-FOR	THB	348 298	1.37					
1 298 700	AP THAILAND PCL-FOREIGN	THB	367 331	1.45					
16 490 900	SUPER ENERGY CORP PCL-NVDR	THB	349 579	1.38					
3 884 900	WHA CORP PCL-FOREIGN	THB	336 241	1.32					
					<i>Malaysia</i>				
					<i>1 245 343</i> <i>4.92</i>				
634 500	INARI AMERTRON BHD	MYR	378 419	1.49					
842 400	MR DIY GROUP M BHD	MYR	395 131	1.56					
474 900	TIME DOTCOM BHD	MYR	471 793	1.87					
					<i>Indonesia</i>				
					<i>590 746</i> <i>2.32</i>				
811 000	BERKAH BETON SADAYA TBK PT	IDR	201 268	0.79					
12 297 100	PAKUWON JATI TBK PT	IDR	389 478	1.53					
					<i>United States of America</i>				
					<i>432 527</i> <i>1.70</i>				
42 000	BIZLINK HOLDING INC	TWD	432 527	1.70					
Total securities portfolio								24 866 972	97.88

BNP PARIBAS FUNDS Asia High Yield Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			30 571 223	66.43					
<i>China</i>					<i>6 042 092 13.14</i>				
200 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	16 538	0.04					
1 000 000	CHINA SCE GRP 7.000% 20-02/05/2025	USD	294 130	0.64					
1 250 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	525 000	1.14					
950 000	CIFI HOLDINGS 4.450% 21-17/08/2026	USD	522 500	1.14					
900 000	CIFI HOLDINGS 6.450% 19-07/11/2024	USD	571 500	1.24					
1 500 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	732 075	1.59					
1 500 000	COUNTRY GARDEN 8.000% 18-27/01/2024	USD	982 500	2.14					
300 000	EHI CAR SERVICES 7.750% 21-14/11/2024	USD	193 500	0.42					
500 000	GREENTOWN CHINA 4.700% 20-29/04/2025	USD	387 500	0.84					
1 500 000	LENOVO GROUP LTD 5.875% 20-24/04/2025	USD	1 541 849	3.35					
1 250 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	175 000	0.38					
500 000	TIMES PROPERTY 6.600% 17-02/03/2023	USD	100 000	0.22					
<i>India</i>					<i>4 266 079 9.26</i>				
500 000	10 RENEW PW SUB 4.500% 21-14/07/2028	USD	390 625	0.85					
1 125 000	ADANI GREEN/PR 6.250% 19-10/12/2024	USD	1 072 125	2.33					
361 388	AZURE POWER 3.575% 21-19/08/2026	USD	296 338	0.64					
500 000	GREENKO INVESTMENT 4.875% 16-16/08/2023	USD	479 938	1.04					
200 000	HPCL-MITTAL ENER 5.250% 17-28/04/2027	USD	180 250	0.39					
184 000	JSW HYDRO ENERGY 4.125% 21-18/05/2031	USD	146 740	0.32					
750 000	JSW STEEL LTD 5.375% 19-04/04/2025	USD	689 063	1.50					
300 000	MUTHOOT FINANCE 4.400% 20-02/09/2023	USD	291 000	0.63					
750 000	SHRIRAM TRANSPOR 5.100% 20-16/07/2023	USD	720 000	1.56					
<i>Hong Kong</i>					<i>4 094 454 8.90</i>				
250 000	GEMDALE EVER 4.950% 21-12/08/2024	USD	175 828	0.38					
500 000	HENDERSON LAND 2.375% 20-27/05/2025	USD	477 017	1.04					
1 200 000	LI & FUNG LTD 5.250% 16-29/12/2049	USD	755 652	1.64					
600 000	MELCO RESORTS 5.750% 20-21/07/2028	USD	378 875	0.82					
750 000	NWD MTN LTD 4.125% 19-18/07/2029	USD	659 942	1.43					
400 000	SHIMAO GRP HLDGS 5.600% 19-15/07/2026	USD	40 500	0.09					
1 200 000	STUDIO CITY FIN 6.000% 20-15/07/2025	USD	761 640	1.66					
1 000 000	YANLORD LAND HK 6.800% 19-27/02/2024	USD	845 000	1.84					
<i>Singapore</i>					<i>3 940 843 8.57</i>				
750 000	ABJA INVESTMENT 5.950% 14-31/07/2024	USD	748 125	1.63					
400 000	GLOBAL PRIME CAP 5.950% 20-23/01/2025	USD	374 000	0.81					
350 000	JOLLIBEE WORLDWI 4.750% 20-24/06/2030	USD	331 581	0.72					
300 000	SINGAPORE AIR 3.375% 22-19/01/2029	USD	272 137	0.59					
1 500 000	THETA CAPITAL 6.750% 16-31/10/2026	USD	1 140 000	2.48					
1 250 000	THETA CAPITAL 8.125% 20-22/01/2025	USD	1 075 000	2.34					
<i>Pakistan</i>					<i>1 694 914 3.68</i>				
1 300 000	REPUBLIC OF PAKISTAN 6.000% 21-08/04/2026	USD	871 143	1.89					
750 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	465 083	1.01					
500 000	REPUBLIC OF PAKISTAN 8.250% 15-30/09/2025	USD	358 688	0.78					
					<i>Macao</i>				
1 000 000	MGM CHINA HOLDIN 5.250% 20-18/06/2025	USD	765 133	1.66					
1 000 000	MGM CHINA HOLDIN 5.875% 19-15/05/2026	USD	746 500	1.62					
					<i>Philippines</i>				
					<i>1 446 049 3.14</i>				
350 000	ACEN FINANCE LTD 4.000% 21-31/12/2061	USD	294 000	0.64					
400 000	GLOBE TELECOM 3.000% 20-23/07/2035	USD	289 200	0.63					
400 000	INT CONTAINER 4.750% 20-17/06/2030	USD	373 200	0.81					
250 000	MEGAWORLD CORP 4.125% 20-30/07/2027	USD	236 609	0.51					
250 000	SM INVESTMENTS 4.875% 14-10/06/2024	USD	253 040	0.55					
					<i>Sri Lanka</i>				
					<i>1 440 611 3.12</i>				
675 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	226 673	0.49					
700 000	REPUBLIC OF SRI LANKA 6.850% 15-03/11/2025	USD	231 077	0.50					
2 550 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	765 281	1.66					
725 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	217 580	0.47					
					<i>United States of America</i>				
					<i>1 423 999 3.10</i>				
1 600 000	PERIAMA HOLDINGS 5.950% 20-19/04/2026	USD	1 423 999	3.10					
					<i>The Netherlands</i>				
					<i>1 273 783 2.77</i>				
1 212 500	GREENKO DUTCH BV 3.850% 21-29/03/2026	USD	1 027 594	2.23					
300 000	ICTSI TREASURY 3.500% 21-16/11/2031	USD	246 189	0.54					
					<i>Mauritius</i>				
					<i>1 165 141 2.53</i>				
1 221 875	GREENKO POWER 4.300% 21-13/12/2028	USD	971 391	2.11					
250 000	INDIA GREEN P 4.000% 21-22/02/2027	USD	193 750	0.42					
					<i>Indonesia</i>				
					<i>1 059 375 2.30</i>				
1 250 000	PAKUWON JATI 4.875% 21-29/04/2028	USD	1 059 375	2.30					
					<i>British Virgin Islands</i>				
					<i>715 750 1.56</i>				
1 000 000	FORTUNE STAR 6.850% 20-02/07/2024	USD	715 750	1.56					
					<i>United Kingdom</i>				
					<i>496 500 1.08</i>				
500 000	BANK OF BARODA 3.875% 19-04/04/2024	USD	496 500	1.08					
					Floating rate bonds				
					12 124 707 26.36				
					<i>Hong Kong</i>				
					<i>5 447 822 11.83</i>				
900 000	BANGKOK BANK/HK 19-25/09/2034 FRN	USD	785 419	1.71					
750 000	BK OF EAST ASIA 5.825% 20-31/12/2060 FRN	USD	729 100	1.58					
500 000	CN CITIC BK INTL 3.250% 21-31/12/2061 FRN	USD	470 879	1.02					
1 250 000	CN CITIC BK INTL 7.100% 18-06/05/2171 FRN	USD	1 293 912	2.81					
1 500 000	HUARONG FIN 4.250% 2019 20-31/12/2060 FRN	USD	1 357 499	2.95					
900 000	KASIKORN BANK PCL 19-02/10/2031 FRN	USD	811 013	1.76					
					<i>China</i>				
					<i>2 885 623 6.27</i>				
1 500 000	BANK OF COMM 3.800% 20-31/12/2061 FRN	USD	1 468 124	3.19					
1 500 000	ICBC LTD 3.200% 21-31/12/2061 FRN	USD	1 417 499	3.08					
					<i>India</i>				
					<i>1 155 114 2.52</i>				
250 000	AXIS BANK GFT CY 4.100% 21-08/03/2170 FRN	USD	214 598	0.47					
325 000	HDFC BANK LTD 3.700% 21-31/12/2061 FRN	USD	269 750	0.59					
250 000	NETWORK I2I LTD 3.975% 21-31/12/2061 FRN	USD	208 016	0.45					
500 000	NETWORK I2I LTD 5.650% 19-31/12/2059 FRN	USD	462 750	1.01					

BNP PARIBAS FUNDS Asia High Yield Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>South Korea</i>		<i>955 000</i>	<i>2.08</i>
500 000	KDB LIFE INSURAN 7.500% 18- 21/11/2170 FRN	USD	478 125	1.04
500 000	WOORI BANK 4.250% 19- 31/12/2059 FRN	USD	476 875	1.04
	<i>Cayman Islands</i>		<i>711 750</i>	<i>1.55</i>
750 000	FWD GROUP LTD 6.375% 19- 13/03/2171 FRN	USD	711 750	1.55
	<i>British Virgin Islands</i>		<i>633 056</i>	<i>1.38</i>
750 000	NWD FINANCE(BVI) 4.125% 21- 31/12/2061 FRN	USD	633 056	1.38
	<i>Singapore</i>		<i>336 342</i>	<i>0.73</i>
400 000	GLP PTE LTD 4.500% 21- 31/12/2061 FRN	USD	336 342	0.73
	Shares/Units in investment funds		2 567 758	5.59
	<i>Luxembourg</i>		<i>2 567 758</i>	<i>5.59</i>
19 533.49	BNP PARIBAS INSTICASH USD 1D VNAV XCA	USD	2 567 758	5.59
	Total securities portfolio		45 263 688	98.38

BNP PARIBAS FUNDS Belgium Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			171 335 859	98.00
<i>Belgium</i>			<i>145 865 972</i>	<i>83.44</i>
35 681	ACKERMANS & VAN HAAREN	EUR	5 084 543	2.91
86 536	AEDIFICA	EUR	7 918 044	4.53
199 003	AGEAS	EUR	8 354 146	4.78
309 588	ANHEUSER - BUSCH INBEV SA/NV	EUR	15 900 439	9.09
39 273	AZELIS GROUP NV	EUR	820 020	0.47
404 530	BALTA GROUP NV	EUR	683 656	0.39
124 084	BARCO N.V.	EUR	2 501 533	1.43
6 186	COFINIMMO	EUR	640 870	0.37
20 891	COLRUYT SA	EUR	542 121	0.31
46 771	DIETEREN SA/NV	EUR	6 529 232	3.73
66 904	ELIA SYSTEM OPERATOR SA/NV	EUR	9 045 421	5.17
92 293	FINANCIERE DE TUBIZE	EUR	7 254 230	4.15
62 232	GROUPE BRUXELLES LAMBERT SA	EUR	4 958 646	2.84
43 333	INCLUSIO SA	EUR	641 328	0.37
121 751	ION BEAM APPLICATIONS	EUR	1 894 446	1.08
241 167	KBC GROEP NV	EUR	12 912 081	7.38
66 742	KINEPOLIS	EUR	3 058 118	1.75
1 383	LOTUS BAKERIES	EUR	7 246 920	4.15
35 742	MELEXIS NV	EUR	2 446 540	1.40
113 262	MITHRA PHARMACEUTICALS - W/I	EUR	823 415	0.47
134 907	NYXOAH SA	EUR	1 308 598	0.75
131 364	ONTEX GROUP NV - W/I	EUR	981 289	0.56
100 051	OXURION NV	EUR	44 623	0.03
134 992	PROXIMUS	EUR	1 898 662	1.09
184 924	RECTICEL	EUR	2 633 318	1.51
96 637	SHURGARD SELF STORAGE SA	EUR	4 295 515	2.46
70 263	SOLVAY SA	EUR	5 432 735	3.11
143 520	TELENET GROUP HOLDING NV	EUR	2 843 131	1.63
105 114	UCB SA	EUR	8 476 393	4.85
304 858	UMICORE	EUR	10 157 869	5.80
284 603	WAREHOUSES DE PAUW SCA	EUR	8 538 090	4.88
<i>The Netherlands</i>			<i>22 950 797</i>	<i>13.12</i>
51 423	ARGENX SE	EUR	18 383 722	10.51
420 821	ING GROEP NV	EUR	3 968 763	2.27
115 060	ONWARD MEDICAL	EUR	598 312	0.34
<i>Luxembourg</i>			<i>2 519 090</i>	<i>1.44</i>
95 060	APERAM	EUR	2 519 090	1.44
Other transferable securities			3	0.00
Warrants, Rights			3	0.00
6	ELIA GROUP SA/NV RTS 23/06/2022	EUR	3	0.00
Shares/Units in investment funds			6 341 384	3.63
<i>Luxembourg</i>			<i>6 341 384</i>	<i>3.63</i>
53 315.15	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	6 341 384	3.63
Total securities portfolio			177 677 246	101.63

BNP PARIBAS FUNDS Brazil Equity

Securities portfolio at 30/06/2022

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					Other transferable securities				
Shares					Bonds				
80 785 893					0				
94.32					0.00				
<i>Brazil</i>					<i>Brazil</i>				
78 310	3R PETROLEUM OLEO E GAS SA	BRL	526 362	0.61	13 290	INEPAR SA INDUSTRIA E CONSTRUCOES 0.000% 25/11/2049	BRL	0	0.00
336 891	AMBEV SA	BRL	863 250	1.01	Total securities portfolio				
129 601	AREZZO INDUSTRIA E COMERCIO	BRL	1 723 645	2.01	80 785 893				
802 079	AUREN ENERGIA SA - ON	BRL	2 088 991	2.44	94.32				
263 058	BANCO BRADESCO - ADR	USD	857 569	1.00					
1 239 601	BANCO BRADESCO SA-PREF	BRL	4 077 112	4.77					
485 800	BANCO DO BRASIL S.A.	BRL	3 100 888	3.62					
45 539	BB SEGURIDADE PARTICIPACOES	BRL	226 064	0.26					
199 274	BRADESPAR SA - PREF	BRL	961 794	1.12					
202 169	CCR SA	BRL	484 404	0.57					
369 630	CIA SANEAMENTO BASICO DE SP	BRL	2 980 664	3.48					
358 815	CIA SIDERURGICA NACIONAL SA	BRL	1 059 400	1.24					
22 838	COSAN SA -ADR	USD	317 448	0.37					
787 869	COSAN SA INDUSTRIA COMERCIO	BRL	2 742 001	3.20					
499 875	DEXCO SA	BRL	943 454	1.10					
149 043	ENGIE BRASIL ENERGIA SA	BRL	1 177 074	1.37					
871 390	EQUATORIAL ENERGIA SA - ORD	BRL	3 805 844	4.45					
150 800	FLEURY SA	BRL	470 036	0.55					
148 225	GERDAU SA - ADR	USD	635 885	0.74					
120 077	GERDAU SA - PREF	BRL	513 192	0.60					
552 992	INTELBRAS SA INDUSTRIA DE TE	BRL	2 612 967	3.05					
704 860	ITAU UNIBANCO H PREF - ADR	USD	3 016 801	3.52					
444 962	ITAU UNIBANCO HOLDING S-PREF	BRL	1 928 931	2.25					
1 435 260	ITAUSA INVESTIMENTOS ITAU-PR	BRL	2 288 964	2.67					
251 622	KLABIN SA - UNIT	BRL	971 946	1.13					
340 083	LOCALIZA RENT A CAR	BRL	3 408 328	3.98					
274 145	LOJAS RENNER SA	BRL	1 185 810	1.38					
442 086	MINERVA SA	BRL	1 121 812	1.31					
549 345	MULTIPLAN EMPREENDIMENTOS	BRL	2 305 802	2.69					
214 336	ODONTOPREV SA	BRL	383 221	0.45					
628 586	PET CENTER COMERCIO E PARTIC	BRL	1 193 593	1.39					
264 545	PETRO RIO SA	BRL	1 112 416	1.30					
247 091	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	2 886 023	3.37					
113 231	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	1 203 646	1.41					
472 905	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	2 525 731	2.95					
142 100	PETRORECONCAVO SA	BRL	696 714	0.81					
289 007	RAIA DROGASIL SA	BRL	1 061 089	1.24					
854 675	RAIZEN SA - PREFERENCE	BRL	750 164	0.88					
1 214 808	SEQUOIA LOGISTICA E TRANSPOR	BRL	1 270 683	1.48					
249 529	SUZANO PAPEL E CELULOSE SA	BRL	2 371 004	2.77					
169 550	TIM SA	BRL	413 705	0.48					
656 643	TOTVS SA	BRL	2 920 662	3.41					
540 609	TRES TENTOS AGROINDUSTRIAL S	BRL	827 019	0.97					
282 416	VALE SA - ADR	USD	4 131 746	4.83					
964 986	VAMOS LOCACAO DE CAMINHOS M	BRL	2 160 828	2.52					
407 238	VIBRA ENERGIA SA	BRL	1 301 269	1.52					
612 905	WEG SA	BRL	3 099 996	3.62					
<i>Cayman Islands</i>									
487 540	BANCO BTG PACTUAL SA-UNIT	BRL	2 079 946	2.43					

BNP PARIBAS FUNDS China A-Shares

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			162 654 093	93.03
<i>China</i>				
			<i>162 654 093</i>	<i>93.03</i>
1 368 700	AIR CHINA LTD - A	CNY	2 367 254	1.35
255 500	ANHUI CONCH CEMENT CO LTD - A	CNY	1 343 995	0.77
782 260	BANK OF NINGBO CO LTD - A	CNY	4 175 457	2.39
781 250	BEIJING ORIENTAL YUHONG - A	CNY	5 987 837	3.42
887 900	BEIJING SINNET TECHNOLOGY-A	CNY	1 377 878	0.79
87 200	BYD CO LTD - A	CNY	4 322 176	2.47
65 600	CHANGZHOU XINGYU AUTOMOTIV- A	CNY	1 672 477	0.96
101 300	CHINA INTERNATIONAL TRAVEL - A	CNY	3 507 154	2.01
1 076 800	CHINA MERCHANTS BANK - A	CNY	6 765 111	3.87
517 300	CHINA PACIFIC INSURANCE GR - A	CNY	1 813 399	1.04
5 018 900	CHINA PETROLEUM + CHEMICAL - A	CNY	3 055 363	1.75
795 200	CHINA VANKE CO LTD - A	CNY	2 430 085	1.39
1 076 700	CHINA YANGTZE POWER CO LTD - A	CNY	3 714 291	2.12
1 241 155	CITIC SECURITIES CO - A	CNY	4 005 082	2.29
117 700	CONTEMPORARY AMPEREX TECHN- A	CNY	9 337 868	5.34
421 200	GLODON SOFTWARE CO LTD - A	CNY	3 417 994	1.95
764 500	GOERTEK INC - A	CNY	3 827 736	2.19
144 900	HANGZHOU TIGERMED CONSULTI-A	CNY	2 469 495	1.41
739 980	HONGFA TECHNOLOGY CO LTD-A	CNY	4 612 323	2.64
1 579 700	HUATAI SECURITIES CO LTD - A	CNY	3 342 351	1.91
728 200	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	2 495 848	1.43
306 346	HUNDSUN TECHNOLOGIES INC - A	CNY	1 985 527	1.14
1 183 700	INNER MONGOLIA YILI INDUS - A	CNY	6 879 298	3.93
208 548	JIANGSU HENGLI HIGHPRESSUR-A	CNY	1 918 791	1.10
37 500	KWEICHOW MOUTAI CO LTD - A	CNY	11 426 680	6.53
417 200	LONGI GREEN ENERGY TECHNOL-A	CNY	4 133 305	2.36
375 970	LUXSHARE PRECISION INDUSTR - A	CNY	1 892 195	1.08
128 142	MAXSCEND MICROELECTRONICS -A	CNY	2 575 451	1.47
133 400	MIDEA GROUP CO LTD - A	CNY	1 200 720	0.69
669 800	NARI TECHNOLOGY CO LTD - A	CNY	2 693 430	1.54
724 900	PING AN INSURANCE GROUP CO - A	CNY	5 041 611	2.88
97 540	PROYA COSMETICS CO LTD-A	CNY	2 400 631	1.37
130 067	QINGDAO HAIER BIOMEDICAL C-A	CNY	1 415 144	0.81
1 036 700	QINGDAO HAIER CO LTD - A	CNY	4 241 872	2.43
359 000	S F HOLDING CO LTD - A	CNY	2 983 693	1.71
893 400	SANY HEAVY INDUSTRY CO LTD - A	CNY	2 536 265	1.45
499 900	SHANDONG SINOCERA FUNCTION - A	CNY	2 676 132	1.53
100 300	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	4 680 145	2.68
250 900	SUOFEIYA HOME COLLECTION C - A	CNY	1 027 113	0.59
293 400	TSINGTAO BREWERY CO LTD - A	CNY	4 540 742	2.60
615 200	VENUSTECH GROUP INC - A	CNY	1 825 671	1.04
96 900	WILL SEMICONDUCTOR LTD-A	CNY	2 495 961	1.43
146 900	WINGTECH TECHNOLOGY CO LTD-A	CNY	1 860 847	1.06
52 300	WULIANGYE YIBIN CO LTD - A	CNY	1 571 878	0.90
346 740	WUXI APPTEC CO LTD-A	CNY	5 366 809	3.07
621 100	YONYOU NETWORK TECHNOLOGY - A	CNY	2 005 899	1.15
890 070	ZHEJIANG SANHUA INTELLIGEN-A	CNY	3 645 833	2.09
343 600	ZHONGJI INNOLIGHT CO LTD-A	CNY	1 591 276	0.91
Total securities portfolio			162 654 093	93.03

BNP PARIBAS FUNDS China Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			1 531 050 940	98.74
<i>China</i>				
			<i>1 400 884 958</i>	<i>90.34</i>
4 957 988	ALIBABA GROUP HOLDING LTD	HKD	69 186 133	4.46
65 914	BEIGENE LTD-ADR	USD	10 668 181	0.69
26 316 000	BEIJING CAPITAL INTERNATIONAL AIRPORT - H	HKD	17 875 543	1.15
7 223 251	BEIJING ORIENTAL YUHONG - A	CNY	55 362 114	3.57
508 429	BILIBILI INC-SPONSORED ADR	USD	13 015 782	0.84
25 583 000	CATHAY MEDIA AND EDUCATION	HKD	3 985 627	0.26
4 495 000	CHINA LONGYUAN POWER GROUP - H	HKD	8 628 730	0.56
10 607 000	CHINA MENGNIU DAIRY CO	HKD	52 666 303	3.40
6 755 000	CHINA MERCHANTS BANK - H	HKD	44 943 802	2.90
49 636 000	CHINA PETROLEUM & CHEMICAL - H	HKD	22 294 622	1.44
6 279 314	CHINA YANGTZE POWER CO LTD - A	CNY	21 661 746	1.40
24 072 000	CHINA YUHUA EDUCATION CORP L	HKD	4 226 462	0.27
30 244 000	CHINASOFT INTERNATIONAL LTD	HKD	30 688 837	1.98
10 896 425	CITIC SECURITIES CO LTD - H	HKD	24 249 516	1.56
674 933	CONTEMPORARY AMPEREX TECHN- A	CNY	53 546 606	3.45
702 417	GDS HOLDINGS LTD - ADR	USD	23 453 704	1.51
2 859 914	GLODON CO LTD-A	CNH	23 207 039	1.50
4 094 480	GOERTEK INC - A	CNY	20 500 445	1.32
6 143 212	HONGFA TECHNOLOGY CO LTD-A	CNY	38 290 872	2.47
4 395 985	HUAYU AUTOMOTIVE SYSTEMS - A	CNY	15 066 889	0.97
2 492 864	JD.COM INC - CL A	HKD	78 688 411	5.07
114 819	KWEICHOW MOUTAI CO LTD - A	CNY	34 986 669	2.26
6 727 500	LI NING CO LTD	HKD	61 718 985	3.98
4 126 000	LONGFOR PROPERTIES	HKD	19 394 012	1.25
1 154 971	MAXSCEND MICROELECTRONICS -A	CNY	23 213 083	1.50
4 252 400	MEITUAN DIANPING-CLASS B	HKD	103 876 449	6.69
8 379 000	MING YUAN CLOUD GROUP HOLDIN	HKD	13 241 495	0.85
7 188 000	MINTH GROUP LTD	HKD	19 480 621	1.26
3 454 440	NARI TECHNOLOGY CO LTD - A	CNY	13 891 152	0.90
4 535 645	NETEASE INC	USD	83 387 833	5.38
7 714 500	PING AN INSURANCE GROUP CO - H	HKD	52 236 187	3.37
751 553	QINGDAO HAIER BIOMEDICAL C-A	CNY	8 176 983	0.53
4 035 456	QINGDAO HAIER CO LTD - A	CNY	16 511 899	1.06
4 884 608	SANY HEAVY INDUSTRY CO LTD - A	CNY	13 866 867	0.89
2 257 554	SHANDONG SINOCERA FUNCTION - A	CNY	12 085 442	0.78
681 844	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	31 815 839	2.05
1 894 400	TENCENT HOLDINGS LTD	HKD	84 623 459	5.45
2 145 536	TSINGTAO BREWERY CO LTD - A	CNY	33 204 929	2.14
4 338 737	VENUSTECH GROUP INC - A	CNY	12 875 657	0.83
605 555	WILL SEMICONDUCTOR LTD-A	CNY	15 597 953	1.01
2 135 780	WUXI APPTEC CO LTD-H	HKD	28 150 226	1.82
7 766 500	WUXI BIOLOGICS CAYMAN INC	HKD	70 235 172	4.53
4 987 219	YONYOU NETWORK TECHNOLOGY - A	CNY	16 106 682	1.04
<i>United States of America</i>				
1 000 784	YUM CHINA HOLDINGS INC	USD	48 538 024	3.13
<i>Hong Kong</i>				
4 215 200	AIA GROUP LTD	HKD	45 401 781	2.93
<i>Taiwan</i>				
1 479 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	23 407 435	1.51
1 251 000	YAGEO CORPORATION	TWD	12 818 742	0.83
Total securities portfolio			1 531 050 940	98.74

BNP PARIBAS FUNDS Climate Impact

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares										
<i>United States of America</i>										
481 790	ADVANCED DRAINAGE SYSTEMS INC	USD	41 508 274	1.56	2 860 769	EDP RENOVAVEIS SA	EUR	64 424 518	2.43	
775 128	ALTAIR ENGINEERING INC - A	USD	38 925 075	1.47	8 764 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	61 810 221	2.33	
446 856	AMERICAN WATER WORKS CO INC	USD	63 588 662	2.40	1 620 161	BORALEX INC - A	CAD	51 516 446	1.94	
1 433 353	AZEK CO INC/THE	USD	22 951 197	0.86	33 684 934	XINYI SOLAR HOLDINGS LTD	HKD	49 429 031	1.86	
415 423	BADGER METER INC	USD	32 142 682	1.21	358 078	DIASORIN SPA	EUR	44 831 366	1.69	
358 689	CADENCE DESIGN SYS INC	USD	51 474 591	1.94	5 877 508	NIBE INDUSTRIER AB-B SHS	SEK	42 134 444	1.59	
862 579	DARLING INGREDIENTS INC	USD	49 339 733	1.86	5 179 893	CIA SANEAMENTO BASICO DE - ADR	USD	39 588 067	1.49	
301 349	GENERAC HOLDINGS INC	USD	60 699 290	2.29	5 179 893	CIA SANEAMENTO BASICO DE - ADR	USD	39 588 067	1.49	
1 390 669	HANNON ARMSTRONG SUSTAINABLE	USD	50 361 785	1.90	18 246 000	VITASOY INTERNATIONAL HOLDINGS	HKD	30 460 920	1.15	
351 480	HERC HOLDINGS INC	USD	30 308 405	1.14	506 212	NEMETSCHEK AG	EUR	29 238 805	1.10	
427 696	HUBBELL INC	USD	73 057 489	2.75	627 712	BEFESA SA	EUR	29 125 837	1.10	
565 003	ITRON INC	USD	26 713 949	1.01	599 892	COWAY CO LTD	KRW	28 154 946	1.06	
215 860	LENNOX INTERNATIONAL INC	USD	42 655 811	1.61	Total securities portfolio					
301 646	LITTELFUSE INC	USD	73 298 722	2.77					2 605 116 484	98.18
149 026	MONOLITHIC POWER SYSTEMS INC	USD	54 743 838	2.06						
1 024 289	ORMAT TECHNOLOGIES INC	USD	76 764 113	2.90						
657 590	PTC INC	USD	66 888 058	2.52						
1 276 000	RAYONIER INC	USD	45 623 301	1.72						
344 023	REPLIGEN CORP	USD	53 440 466	2.01						
193 452	SOLAREEDGE TECHNOLOGIES INC	USD	50 642 253	1.91						
1 127 658	TRIMBLE INC	USD	62 808 863	2.37						
140 344	VALMONT INDUSTRIES	USD	30 154 931	1.14						
3 266 356	VERTIV HOLDINGS CO	USD	25 682 191	0.97						
332 895	WATTS WATER TECHNOLOGIES - A	USD	39 115 043	1.47						
1 418 008	ZURN WATER SOLUTIONS CORP	USD	36 947 284	1.39						
<i>United Kingdom</i>										
646 665	APTIV PLC	USD	55 094 411	2.08						
2 328 983	HALMA PLC	GBP	54 355 563	2.05						
1 380 039	PENTAIR PLC	USD	60 418 370	2.28						
566 311	SPIRAX-SARCO ENGINEERING PLC	GBP	64 986 293	2.45						
<i>Denmark</i>										
966 222	CHRISTIAN HANSEN HOLDING A/S	DKK	67 120 314	2.53						
723 174	NOVOZYMES A/S - B	DKK	41 426 196	1.56						
333 487	ORSTED A/S	DKK	33 269 551	1.25						
2 503 746	VESTAS WIND SYSTEMS A/S	DKK	50 467 822	1.90						
<i>Japan</i>										
1 999 000	AZBIL CORP	JPY	49 897 401	1.88						
4 493 400	SEKISUI CHEMICAL CO LTD	JPY	58 429 197	2.20						
251 200	SHIMANO INC	JPY	40 053 092	1.51						
<i>The Netherlands</i>										
424 328	KONINKLIJKE DSM NV	EUR	58 175 369	2.19						
1 734 966	SIGNIFY NV	EUR	54 876 975	2.07						
<i>France</i>										
827 419	LEGRAND SA	EUR	58 299 943	2.20						
1 850 091	VEOLIA ENVIRONNEMENT	EUR	43 088 619	1.62						
<i>Australia</i>										
10 292 622	BRAMBLES LTD	AUD	72 505 661	2.73						
<i>Norway</i>										
670 385	SALMAR ASA	NOK	44 946 544	1.69						
1 535 322	TOMRA SYSTEMS ASA	NOK	27 154 556	1.02						

BNP PARIBAS FUNDS Consumer Innovators

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
6 002	ALPHABET INC - A	USD	12 511 281	1.32	1 783 000	LI NING CO LTD	HKD	15 646 354	1.65
894 460	AMAZON.COM INC	USD	90 870 532	9.59	865 826	GVC HOLDINGS PLC	GBP	12 522 693	1.32
892 477	AMERICAN EAGLE OUTFITTERS	USD	9 544 113	1.01	234 787	DOMINOS PIZZA ENTERPRISES	AUD	10 412 930	1.10
94 013	APPLE INC	USD	12 294 665	1.30	71 991	FLUTTER ENTERTAINMENT PLC-DI	GBP	6 894 677	0.73
574 951	AZEK CO INC/THE	USD	9 206 255	0.97	Total securities portfolio				
148 381	BALLY'S CORP	USD	2 807 381	0.30	926 113 522				
19 033	BOOKING HOLDINGS INC	USD	31 841 338	3.36	97.87				
222 880	COLUMBIA SPORTSWEAR CO	USD	15 260 175	1.61					
163 711	DARDEN RESTAURANTS INC	USD	17 713 892	1.87					
167 747	DICKS SPORTING GOODS INC	USD	12 093 444	1.28					
105 924	ELECTRONIC ARTS INC	USD	12 325 462	1.30					
73 038	ESTEE LAUDER COMPANIES - A	USD	17 791 944	1.88					
180 144	FRONTDOOR INC	USD	4 149 283	0.44					
41 604	GENERAC HOLDINGS INC	USD	8 380 095	0.89					
55 501	HERSHEY CO/THE	USD	11 422 445	1.21					
247 024	HOLOGIC INC	USD	16 374 540	1.73					
282 284	HOME DEPOT INC	USD	74 056 180	7.83					
34 969	LENDINGTREE INC	USD	1 465 724	0.15					
61 064	MASIMO CORP	USD	7 632 343	0.81					
130 407	MERITAGE HOMES CORP	USD	9 043 481	0.96					
390 642	NIKE INC - B	USD	38 187 969	4.04					
87 891	PAYPAL HOLDINGS INC - W/I	USD	5 871 450	0.62					
211 636	PETMED EXPRESS INC	USD	4 028 463	0.43					
160 705	PLANET FITNESS INC - A	USD	10 454 395	1.10					
241 050	SPROUTS FARMERS MARKET INC	USD	5 838 047	0.62					
110 366	SQUARE INC - A	USD	6 488 205	0.69					
421 388	STARBUCKS CORP	USD	30 790 405	3.25					
181 535	TARGET CORP	USD	24 523 591	2.59					
117 104	TESLA INC	USD	75 431 801	7.97					
57 992	ULTA BEAUTY INC	USD	21 382 903	2.26					
30 770	VAIL RESORTS INC	USD	6 417 713	0.68					
145 151	WALT DISNEY CO	USD	13 106 561	1.39					
207 900	YETI HOLDINGS INC	USD	8 604 747	0.91					
<i>France</i>									
43 732	KERING	EUR	21 433 053	2.27					
56 843	LOREAL	EUR	18 718 400	1.98					
79 528	LVMH	EUR	46 261 438	4.89					
<i>Japan</i>									
40 500	FAST RETAILING CO LTD	JPY	20 127 136	2.13					
32 600	NINTENDO CO LTD	JPY	13 385 471	1.41					
492 600	SONY CORP	JPY	37 768 380	3.99					
<i>Canada</i>									
66 377	LULULEMON ATHLETICA INC	USD	17 308 369	1.83					
298 697	MAGNA INTERNATIONAL INC	CAD	15 655 262	1.65					
259 070	SHOPIFY INC - CLASS A	USD	7 741 496	0.82					
<i>Argentina</i>									
33 036	MERCADOLIBRE INC	USD	20 124 958	2.13					
<i>Germany</i>									
101 661	ADIDAS AG	EUR	17 156 310	1.81					
<i>United Kingdom</i>									
200 073	APTIV PLC	USD	17 045 772	1.80					

BNP PARIBAS FUNDS Disruptive Technology

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
			2 520 922 845	99.11					
141 802	ADOBE SYSTEMS INC	USD	49 651 385	1.95					
1 146 215	ADVANCED MICRO DEVICES	USD	83 840 510	3.30					
61 226	ALPHABET INC - A	USD	127 626 737	5.02					
520 840	AMAZON.COM INC	USD	52 913 498	2.08					
235 700	AMERICAN TOWER CORP - A	USD	57 623 572	2.27					
1 254 971	APPLE INC	USD	164 120 364	6.45					
42 773	BOOKING HOLDINGS INC	USD	71 557 271	2.81					
202 055	CDW CORP/DE	USD	30 451 754	1.20					
1 550 503	CIENA CORP	USD	67 777 500	2.66					
600 328	COPART INC	USD	62 395 753	2.45					
917 549	ENTEGRIS INC	USD	80 858 759	3.18					
120 228	EPAM SYSTEMS INC	USD	33 900 052	1.33					
71 659	EQUINIX INC	USD	45 034 575	1.77					
88 186	FAIR ISAAC CORP	USD	33 816 794	1.33					
1 280 414	FIRST SOLAR INC	USD	83 442 160	3.28					
364 082	INTERCONTINENTAL EXCHANGE INC	USD	32 749 793	1.29					
191 423	IRHYTHM TECHNOLOGIES INC	USD	19 780 407	0.78					
225 426	MASIMO CORP	USD	28 175 824	1.11					
779 735	MICRON TECHNOLOGY INC	USD	41 229 854	1.62					
701 083	MICROSOFT CORP	USD	172 231 236	6.78					
1 089 567	NEW RELIC INC	USD	52 162 063	2.05					
559 518	NIKE INC - B	USD	54 696 771	2.15					
381 311	NVIDIA CORP	USD	55 290 004	2.17					
150 310	PALO ALTO NETWORKS INC	USD	71 016 425	2.79					
578 924	PLEXUS CORP	USD	43 469 830	1.71					
2 893 110	PURE STORAGE INC - CLASS A	USD	71 148 174	2.80					
395 186	RAPID7 INC	USD	25 250 777	0.99					
400 755	SALESFORCE.COM INC	USD	63 265 202	2.49					
258 381	SIGNATURE BANK	USD	44 291 414	1.74					
240 126	SNOWFLAKE INC-CLASS A	USD	31 940 238	1.26					
689 206	SQUARE INC - A	USD	40 517 099	1.59					
342 129	TRANE TECHNOLOGIES PLC	USD	42 500 639	1.67					
573 944	VISA INC - A	USD	108 091 093	4.25					
<i>Israel</i>									
			96 164 826	3.78					
557 788	CYBERARK SOFTWARE LTD/ISRAEL	USD	68 271 608	2.68					
1 384 004	JFROG LTD	USD	27 893 218	1.10					
<i>Switzerland</i>									
			87 310 153	3.43					
992 195	STMICROELECTRONICS NV-NY SHS	USD	29 866 925	1.17					
530 747	TE CONNECTIVITY LTD	USD	57 443 228	2.26					
<i>Taiwan</i>									
			78 736 326	3.10					
1 006 910	TAIWAN SEMICONDUCTOR - ADR	USD	78 736 326	3.10					
<i>The Netherlands</i>									
			66 116 940	2.60					
145 041	ASML HOLDING NV	EUR	66 116 940	2.60					
<i>Denmark</i>									
			54 680 563	2.15					
177 031	GENMAB A/S	DKK	54 680 563	2.15					
<i>Germany</i>									
			42 577 460	1.67					
438 536	SIEMENS AG - REG	EUR	42 577 460	1.67					
<i>Japan</i>									
			34 636 245	1.36					
107 000	KEYENCE CORP	JPY	34 636 245	1.36					
					Total securities portfolio				
								17 882 805	0.70
								17 882 805	0.70
								2 520 922 845	99.11

BNP PARIBAS FUNDS Ecosystem Restoration

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			166 401 952	100.16
<i>United States of America</i>				
2 500 976	APPHARVEST INC	USD	8 348 947	5.03
1 969 499	AQUABOUNTY TECHNOLOGIES	USD	3 221 429	1.94
295 678	CHARGEPOINT HOLDINGS INC	USD	3 871 856	2.33
70 693	CLEAN HARBORS INC	USD	5 928 218	3.57
24 196	DEERE & CO	USD	6 930 964	4.17
34 228	ECOLAB INC	USD	5 034 098	3.03
203 938	GREEN PLAINS INC	USD	5 300 106	3.19
425 472	GREENLIGHT BIOSCIENCES HOLDI	USD	899 415	0.54
199 712	ITRON INC	USD	9 442 598	5.68
1 365 478	ORIGIN MATERIALS INC	USD	6 687 309	4.03
994 411	PURECYCLE TECHNOLOGIES INC	USD	7 057 755	4.25
564 997	SUNNOVA ENERGY INTERNATIONAL	USD	9 960 202	6.00
260 648	SUNRUN INC	USD	5 824 035	3.51
80 135	TRIMBLE INC	USD	4 463 400	2.69
5 037 195	VIEW INC	USD	7 805 496	4.70
745 266	WHOLE EARTH BRANDS INC	USD	4 419 771	2.66
<i>United Kingdom</i>				
329 526	CNH INDUSTRIAL NV	USD	3 653 170	2.20
119 307	PENTAIR PLC	USD	5 223 283	3.14
446 769	SMART METERING SYSTEMS PLC	GBP	4 250 741	2.56
1 069 298	TATE & LYLE PLC	GBP	9 309 153	5.60
<i>Canada</i>				
763 165	ANAERGIA INC	CAD	3 819 928	2.30
2 005 103	FARMERS EDGE INC	CAD	2 869 637	1.73
1 102 386	LI-CYCLE HOLDINGS CORP	USD	7 254 690	4.37
<i>Germany</i>				
103 962	SYMRISE AG	EUR	10 796 453	6.49
<i>France</i>				
449 585	VEOLIA ENVIRONNEMENT	EUR	10 470 834	6.29
<i>Denmark</i>				
83 580	NOVOZYMES A/S - B	DKK	4 787 785	2.88
<i>Bahamas</i>				
1 554 562	LOCAL BOUNTI CORP	USD	4 728 593	2.85
<i>Sweden</i>				
252 183	RE:NEWCELL AB	SEK	2 266 861	1.36
<i>Norway</i>				
172 809	AGILYX AS	NOK	499 417	0.30
1 750 000	SALMON EVOLUTION ASA	NOK	1 275 808	0.77
Total securities portfolio			166 401 952	100.16

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		488 671	0.11					
	<i>Jersey Island</i>		<i>488 671</i>	<i>0.11</i>					
449 565	PETRA DIAMONDS LTD-DI	GBP	488 671	0.11					
	Bonds		374 973 648	88.06					
	<i>Bahrain</i>		<i>20 042 707</i>	<i>4.72</i>					
3 233 000	BAHRAIN 5.250% 21-25/01/2033	USD	2 613 274	0.61					
1 500 000	BAHRAIN 5.625% 21-18/05/2034	USD	1 227 000	0.29					
3 100 000	BAHRAIN 6.250% 21-25/01/2051	USD	2 298 456	0.54					
13 325 000	BAHRAIN 7.500% 17-20/09/2047	USD	11 178 841	2.64					
1 600 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	1 611 800	0.38					
1 084 000	OIL & GAS HLDING 7.625% 18-07/11/2024	USD	1 113 336	0.26					
	<i>Brazil</i>		<i>19 622 216</i>	<i>4.61</i>					
500 000	CAIXA ECONOMICA 3.500% 12-07/11/2022	USD	498 125	0.12					
1 333 000	REPUBLIC OF BRAZIL 3.875% 20-12/06/2030	USD	1 117 054	0.26					
19 204 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	13 032 314	3.07					
1 500 000	REPUBLIC OF BRAZIL 5.625% 09-07/01/2041	USD	1 207 313	0.28					
4 860 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	3 767 410	0.88					
	<i>Mexico</i>		<i>19 571 743</i>	<i>4.60</i>					
3 500 000	MEXICAN UTD STS 7.500% 03-08/04/2033	USD	4 177 687	0.98					
800 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	544 400	0.13					
4 536 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	3 309 466	0.78					
600 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	517 950	0.12					
1 000 000	PETROLEOS MEXICA 6.500% 18-23/01/2029	USD	813 250	0.19					
2 000 000	PETROLEOS MEXICA 6.700% 22-16/02/2032	USD	1 515 000	0.36					
2 600 000	PETROLEOS MEXICA 6.750% 17-21/09/2047	USD	1 592 500	0.37					
227 000	PETROLEOS MEXICA 6.875% 17-04/08/2026	USD	202 598	0.05					
4 560 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	2 806 680	0.66					
2 250 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	1 501 875	0.35					
800 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	773 521	0.18					
1 850 000	UNITED MEXICAN 6.050% 08-11/01/2040	USD	1 816 816	0.43					
	<i>Dominican Republic</i>		<i>14 922 880</i>	<i>3.51</i>					
3 254 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	2 501 106	0.59					
1 416 000	REPUBLIC OF DOMINICAN 5.300% 21-21/01/2041	USD	981 731	0.23					
1 500 000	REPUBLIC OF DOMINICAN 5.500% 22-22/02/2029	USD	1 303 406	0.31					
5 589 000	REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060	USD	3 813 793	0.90					
1 500 000	REPUBLIC OF DOMINICAN 5.950% 17-25/01/2027	USD	1 432 313	0.34					
1 900 000	REPUBLIC OF DOMINICAN 6.400% 19-05/06/2049	USD	1 412 888	0.33					
2 000 000	REPUBLIC OF DOMINICAN 6.850% 15-27/01/2045	USD	1 589 750	0.37					
2 210 000	REPUBLIC OF DOMINICAN 7.450% 14-30/04/2044	USD	1 887 893	0.44					
	<i>Indonesia</i>		<i>14 546 251</i>	<i>3.42</i>					
2 000 000	INDONESIA ASAHAN 5.710% 18-15/11/2023	USD	2 032 250	0.48					
400 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	361 075	0.08					
1 200 000	INDONESIA GOVT 2.150% 21-28/07/2031	USD	984 132	0.23					
600 000	INDONESIA GOVT 5.125% 15-15/01/2045	USD	573 066	0.13					
4 000 000	INDONESIA GOVT 7.750% 17/01/2038	USD	4 756 999	1.13					
2 650 000	INDONESIA GOVT 8.500% 05-12/10/2035	USD	3 343 638	0.79					
1 650 000	PERTAMINA 6.450% 14-30/05/2044	USD	1 669 903	0.39					
1 000 000	PT PERTAMINA 4.700% 19-30/07/2049	USD	825 188	0.19					
	<i>Philippines</i>		<i>14 490 131</i>	<i>3.40</i>					
3 160 000	REPUBLIC OF PHILIPPINES 0.700% 20-03/02/2029	EUR	2 740 561	0.64					
2 000 000	REPUBLIC OF PHILIPPINES 1.750% 21-28/04/2041	EUR	1 377 380	0.32					
4 000 000	REPUBLIC OF PHILIPPINES 6.375% 09-23/10/2034	USD	4 485 439	1.05					
400 000	REPUBLIC OF PHILIPPINES 7.500% 06-25/09/2024	USD	417 500	0.10					
500 000	REPUBLIC OF PHILIPPINES 7.750% 06-14/01/2031	USD	603 805	0.14					
3 775 000	REPUBLIC OF PHILIPPINES 9.500% 05-02/02/2030	USD	4 865 446	1.15					
	<i>Turkey</i>		<i>12 606 349</i>	<i>2.98</i>					
845 000	REPUBLIC OF TURKEY 11.875% 00-15/01/2030	USD	885 560	0.21					
400 000	REPUBLIC OF TURKEY 5.750% 17-11/05/2047	USD	245 825	0.06					
1 650 000	REPUBLIC OF TURKEY 5.875% 21-26/06/2031	USD	1 181 091	0.28					
2 200 000	REPUBLIC OF TURKEY 6.000% 11-14/01/2041	USD	1 398 788	0.33					
700 000	REPUBLIC OF TURKEY 6.000% 17-25/03/2027	USD	575 006	0.14					
3 625 000	REPUBLIC OF TURKEY 6.375% 20-14/10/2025	USD	3 205 406	0.75					
2 000 000	REPUBLIC OF TURKEY 6.500% 21-20/09/2033	USD	1 431 625	0.34					
1 500 000	REPUBLIC OF TURKEY 7.375% 05-05/02/2025	USD	1 391 063	0.33					
1 070 000	REPUBLIC OF TURKEY 7.625% 19-26/04/2029	USD	900 004	0.21					
1 650 000	REPUBLIC OF TURKEY 8.000% 04-14/02/2034	USD	1 391 981	0.33					
	<i>China</i>		<i>11 808 575</i>	<i>2.78</i>					
6 990 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	577 986	0.14					
3 500 000	CHINA EVERGRANDE 8.250% 17-30/09/2022	USD	437 500	0.10					
1 000 000	CHINA SCE GRP 7.000% 20-02/05/2025	USD	294 130	0.07					
5 400 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	2 268 000	0.53					
5 800 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	2 830 690	0.66					
5 087 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	4 854 269	1.15					
3 900 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	546 000	0.13					
	<i>Panama</i>		<i>11 745 101</i>	<i>2.77</i>					
3 700 000	PANAMA 3.870% 19-23/07/2060	USD	2 625 381	0.62					
1 650 000	PANAMA 4.500% 18-16/04/2050	USD	1 348 153	0.32					
2 960 000	PANAMA 6.700% 06-26/01/2036	USD	3 205 680	0.75					
500 000	PANAMA 7.125% 05-29/01/2026	USD	541 969	0.13					
3 301 000	PANAMA 9.375% 99-01/04/2029	USD	4 023 918	0.95					
	<i>Colombia</i>		<i>11 340 973</i>	<i>2.66</i>					
1 000 000	REPUBLIC OF COLOMBIA 3.125% 20-15/04/2031	USD	741 750	0.17					
2 900 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	2 103 950	0.49					
2 400 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	1 441 200	0.34					
2 600 000	REPUBLIC OF COLOMBIA 5.000% 15-15/06/2045	USD	1 740 050	0.41					
1 000 000	REPUBLIC OF COLOMBIA 5.200% 19-15/05/2049	USD	679 563	0.16					
2 166 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	1 697 332	0.40					
3 180 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	2 937 128	0.69					

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Egypt</i>		<i>10 505 438</i>	<i>2.45</i>		<i>Nigeria</i>		<i>7 902 243</i>	<i>1.86</i>
2 250 000	ARAB REP EGYPT 3.875% 21-16/02/2026	USD	1 636 875	0.38	920 000	REPUBLIC OF NIGERIA 7.875% 17-16/02/2032	USD	637 100	0.15
850 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	522 750	0.12	5 945 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	3 663 605	0.86
1 600 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	1 024 000	0.24	2 700 000	REPUBLIC OF NIGERIA 8.747% 18-21/01/2031	USD	2 004 750	0.47
4 025 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	2 223 813	0.52	2 370 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	1 596 788	0.38
1 000 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	650 000	0.15		<i>Sri Lanka</i>		<i>7 555 291</i>	<i>1.77</i>
5 200 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	3 068 000	0.72	1 500 000	REPUBLIC OF SRI LANKA 5.875% 12-25/07/2022	USD	598 875	0.14
2 300 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	1 380 000	0.32	1 650 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	519 932	0.12
	<i>Ghana</i>		<i>9 873 806</i>	<i>2.32</i>	3 070 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	1 030 944	0.24
1 600 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	791 300	0.19	3 100 000	REPUBLIC OF SRI LANKA 6.850% 15-03/11/2025	USD	1 023 341	0.24
3 300 000	REPUBLIC OF GHANA 8.125% 14-18/01/2026	USD	2 350 838	0.55	1 240 000	REPUBLIC OF SRI LANKA 6.850% 19-14/03/2024	USD	390 736	0.09
1 979 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	949 920	0.22	10 100 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	3 031 111	0.71
2 750 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	1 320 516	0.31	3 200 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	960 352	0.23
7 797 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	3 641 685	0.86		<i>Peru</i>		<i>7 494 485</i>	<i>1.75</i>
1 750 000	REPUBLIC OF GHANA 8.950% 19-26/03/2051	USD	819 547	0.19	3 400 000	PETROLEOS DEL PERU 4.750% 17-19/06/2032	USD	2 611 625	0.61
	<i>Qatar</i>		<i>9 318 182</i>	<i>2.19</i>	1 600 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	1 082 000	0.25
2 000 000	QATAR PETROLEUM 2.250% 21-12/07/2031	USD	1 707 500	0.40	483 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	298 494	0.07
2 000 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	1 988 000	0.47	2 000 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	1 702 250	0.40
3 818 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	3 994 582	0.94	1 420 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 800 116	0.42
1 620 000	STATE OF QATAR OF 4.817% 19-14/03/2049	USD	1 628 100	0.38		<i>The Netherlands</i>		<i>7 475 874</i>	<i>1.75</i>
	<i>Chile</i>		<i>9 193 722</i>	<i>2.15</i>	600 000	METINVEST BV 7.650% 20-01/10/2027	USD	311 175	0.07
700 000	CHILE 2.550% 21-27/07/2033	USD	571 550	0.13	8 000 000	METINVEST BV 8.500% 18-23/04/2026	USD	4 126 799	0.97
1 000 000	CHILE 3.100% 21-07/05/2041	USD	763 000	0.18	3 400 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	3 037 900	0.71
600 000	CHILE 3.250% 21-21/09/2071	USD	399 000	0.09		<i>Tunisia</i>		<i>6 587 808</i>	<i>1.55</i>
200 000	CHILE 3.625% 12-30/10/2042	USD	160 475	0.04	1 820 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	1 000 773	0.24
3 000 000	CODELCO INC 3.000% 19-30/09/2029	USD	2 618 063	0.61	5 348 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	2 971 302	0.70
916 000	CODELCO INC 3.150% 20-14/01/2030	USD	800 241	0.19	3 635 000	TUNISIA INT BOND 6.750% 18-31/10/2023	EUR	2 615 733	0.61
1 000 000	CODELCO INC 3.750% 20-15/01/2031	USD	895 000	0.21		<i>South Africa</i>		<i>6 434 732</i>	<i>1.51</i>
330 000	CODELCO INC 4.500% 17-01/08/2047	USD	280 768	0.07	2 200 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	1 500 538	0.35
3 000 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	2 185 875	0.51	3 500 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	2 380 000	0.56
550 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	519 750	0.12	1 320 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	1 115 400	0.26
	<i>Ukraine</i>		<i>8 063 963</i>	<i>1.89</i>	800 000	REPUBLIC OF SOUTH AFRICA 6.250% 11-08/03/2041	USD	621 150	0.15
4 612 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	1 157 188	0.27	1 100 000	REPUBLIC OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	817 644	0.19
3 350 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	884 320	0.21		<i>Saudi Arabia</i>		<i>6 124 750</i>	<i>1.44</i>
1 610 000	UKRAINE GOVT 6.876% 21-21/05/2029	USD	386 400	0.09	1 200 000	SAUDI INT BOND 3.250% 16-26/10/2026	USD	1 168 500	0.27
7 107 000	UKRAINE GOVT 7.253% 20-15/03/2033	USD	1 741 215	0.41	600 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	546 000	0.13
3 485 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	853 825	0.20	1 350 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	1 242 000	0.29
840 000	UKRAINE GOVT 7.750% 15-01/09/2022	USD	482 765	0.11	2 200 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	2 153 250	0.51
4 500 000	UKRAINE GOVT 7.750% 15-01/09/2024	USD	1 125 000	0.26	1 000 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	1 015 000	0.24
5 850 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	1 433 250	0.34		<i>Ivory Coast</i>		<i>5 343 845</i>	<i>1.25</i>
	<i>Oman</i>		<i>8 020 975</i>	<i>1.89</i>	5 473 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	4 102 850	0.96
1 500 000	OMAN INTRNL BOND 5.375% 17-08/03/2027	USD	1 451 250	0.34	1 590 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	1 240 995	0.29
700 000	OMAN INTRNL BOND 5.625% 18-17/01/2028	USD	671 125	0.16					
1 000 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	962 500	0.23					
2 760 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	2 373 600	0.56					
2 500 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	2 562 500	0.60					

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Hong Kong					Jamaica				
1 500 000	HUARONG FINANCE 2019 3.375% 20-24/02/2030	USD	5 140 548	1.21	1 500 000	JAMAICA GOVT 6.750% 15-28/04/2028	USD	3 610 391	0.84
2 100 000	HUARONG FINANCE 2019 3.875% 19-13/11/2029	USD	1 133 910	0.27	330 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	1 545 281	0.36
1 900 000	SHIMAO GROUP HOL 3.450% 21-11/01/2031	USD	1 690 500	0.40	1 600 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	348 810	0.08
11 400 000	SHIMAO GRP HLDGS 5.600% 19-15/07/2026	USD	190 000	0.04	4 169 000	MEDCO BELL 6.375% 20-30/01/2027	USD	1 716 300	0.40
900 000	SINOCHEM OVERSEA 6.300% 10-12/11/2040	USD	1 154 250	0.27	Singapore				
Malaysia					Romania				
1 313 000	PETRONAS 7.625% 96 -15/10/2026	USD	5 063 568	1.19	800 000	ROMANIA 3.875% 15-29/10/2035	EUR	3 509 497	0.83
1 750 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	1 501 849	0.35	3 700 000	ROMANIA 4.000% 20-14/02/2051	USD	617 756	0.15
2 000 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	1 664 469	0.39	650 000	ROMANIA 4.125% 18-11/03/2039	EUR	2 401 069	0.56
Bolivia					Pakistan				
6 043 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	4 667 461	1.10	3 827 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	3 449 224	0.81
United Arab Emirates					Russia				
400 000	ABU DHABI GOVT 2.700% 20-02/09/2070	USD	4 580 277	1.07	5 200 000	RUSSIA - EUROBOND 5.100% 19-28/03/2035	USD	3 398 800	0.80
543 000	ABU DHABI GOVT 3.125% 17-11/10/2027	USD	267 075	0.06	3 600 000	RUSSIA - EUROBOND 5.250% 17-23/06/2047	USD	900 000	0.21
800 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	530 036	0.12	3 330 000	RUSSIA 12.750% 98-24/06/2028	USD	1 198 800	0.28
1 350 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	742 150	0.17	Guatemala				
1 400 000	DUBAI GOVT INTERNATIONAL 5.250% 13-30/01/2043	USD	1 100 503	0.26	1 000 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	3 322 000	0.78
1 000 000	FIN DEPT SHARJAH 4.000% 20-28/07/2050	USD	1 270 325	0.30	2 730 000	REPUBLIC OF GUATEMALA 4.375% 17-05/06/2027	USD	768 938	0.18
Angola					Paraguay				
420 000	REPUBLIC OF ANGOLA 8.250% 18-09/05/2028	USD	4 248 850	0.99	800 000	PARAGUAY 2.739% 21-29/01/2033	USD	3 316 899	0.78
2 200 000	REPUBLIC OF ANGOLA 8.750% 22-14/04/2032	USD	348 600	0.08	1 000 000	PARAGUAY 5.000% 16-15/04/2026	USD	594 900	0.14
1 500 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	1 754 500	0.41	500 000	PARAGUAY 5.400% 19-30/03/2050	USD	981 750	0.23
1 500 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	1 062 000	0.25	1 560 000	PARAGUAY 6.100% 14-11/08/2044	USD	386 656	0.09
Surinam					India				
1 850 000	REPUBLIC OF SURINAME 9.250% 16-26/10/2026	USD	3 965 144	0.93	1 100 000	EX - IM BANK OF INDIA 3.875% 18-01/02/2028	USD	1 353 593	0.32
3 300 000	SURINAME INTERNATIONAL 9.875% 19-30/12/2023	USD	1 308 644	0.31	2 392 000	EX-IM BK OF IN 3.250% 20-15/01/2030	USD	3 114 839	0.74
Uruguay					Cayman Islands				
2 500 000	URUGUAY 7.625% 06-21/03/2036	USD	3 934 872	0.92	1 900 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	3 003 594	0.71
650 000	URUGUAY 7.875% 03-15/01/2033	USD	3 124 688	0.73	1 100 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	1 898 575	0.45
Morocco					El Salvador				
4 349 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	810 184	0.19	1 860 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	2 733 367	0.65
750 000	MOROCCO KINGDOM 4.250% 12-11/12/2022	USD	2 522 420	0.59	2 108 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	623 449	0.15
900 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	748 031	0.18	500 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	640 042	0.15
Hungary					Serbia				
1 143 000	HUNGARY 5.500% 22-16/06/2034	USD	3 815 989	0.89	900 000	EL SALVADOR REP 7.750% 02-24/01/2023	USD	155 094	0.04
1 638 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	1 103 246	0.26	370 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	632 700	0.15
800 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	1 237 564	0.29	885 000	EL SALVADOR REP 8.625% 17-28/02/2029	USD	124 482	0.03
820 000	REPUBLIC OF HUNGARY 7.625% 11-29/03/2041	USD	526 900	0.12	800 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	289 450	0.07
Cameroon					Georgia				
4 837 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	3 735 109	0.88	2 500 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	2 476 563	0.58
Azerbaijan					United Kingdom				
1 006 000	REPUBLIC OF AZERBAIJAN 4.750% 14-18/03/2024	USD	3 706 206	0.87	2 295 000	PETRA DIAMONDS 10.500% 21-08/03/2026	USD	2 543 563	0.60
2 000 000	REPUBLIC OF AZERBAIJAN 5.125% 17-01/09/2029	USD	990 156	0.23	Serbia				
1 000 000	STATE OIL CO AZE 6.950% 15-18/03/2030	USD	1 770 000	0.42	2 545 000	SERBIA REPUBLIC 1.000% 21-23/09/2028	EUR	1 932 811	0.45
					900 000	SERBIA REPUBLIC 2.125% 20-01/12/2030	USD	657 450	0.15

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Kazakhstan</i>		<i>2 364 141</i>	<i>0.56</i>		<i>Ireland</i>		<i>820 985</i>	<i>0.19</i>
500 000	KAZAKHSTAN 4.875% 14-14/10/2044	USD	413 063	0.10	2 344 000	GTLK EU CAPITAL 4.800% 20-26/02/2028	USD	345 740	0.08
1 000 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	995 000	0.23	2 000 000	GTLK EU CAPITAL 4.949% 19-18/02/2026	USD	295 000	0.07
856 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	749 000	0.18	1 222 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	180 245	0.04
250 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	207 078	0.05		<i>Mozambique</i>		<i>609 948</i>	<i>0.14</i>
	<i>Costa Rica</i>		<i>2 189 854</i>	<i>0.51</i>	844 000	MOZAMBIQUE REP O 5.000% 19-15/09/2031	USD	609 948	0.14
750 000	COSTA RICA 5.625% 13-30/04/2043	USD	564 516	0.13		<i>Ethiopia</i>		<i>565 813</i>	<i>0.13</i>
1 000 000	COSTA RICA 6.125% 19-19/02/2031	USD	930 188	0.22	1 000 000	ETHIOPIA 6.625% 14-11/12/2024	USD	565 813	0.13
800 000	COSTA RICA 7.158% 15-12/03/2045	USD	695 150	0.16		<i>Honduras</i>		<i>545 256</i>	<i>0.13</i>
	<i>Gabon</i>		<i>1 960 182</i>	<i>0.46</i>	700 000	HONDURAS GOVT 6.250% 17-19/01/2027	USD	545 256	0.13
1 000 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	738 000	0.17		<i>Armenia</i>		<i>530 138</i>	<i>0.13</i>
1 404 000	REPUBLIC OF GABON 6.950% 15-16/06/2025	USD	1 222 182	0.29	450 000	ARMENIA 3.950% 19-26/09/2029	USD	333 225	0.08
	<i>Poland</i>		<i>1 939 125</i>	<i>0.46</i>	200 000	ARMENIA 7.150% 15-26/03/2025	USD	196 913	0.05
2 000 000	REPUBLIC OF POLAND 3.250% 16-06/04/2026	USD	1 939 125	0.46		<i>Argentina</i>		<i>469 858</i>	<i>0.11</i>
	<i>Luxembourg</i>		<i>1 586 963</i>	<i>0.37</i>	2 012 239	ARGENTINA 1.000% 20-09/07/2029	USD	469 858	0.11
921 043	ECUADOR SOC BON 0.000% 20-30/01/2035	USD	695 963	0.16		<i>Papua New Guinea</i>		<i>398 789</i>	<i>0.09</i>
1 020 000	GAZPROM 5.150% 19-11/02/2026	USD	306 000	0.07	465 000	PNG GOVT INTERNATIONAL BO 8.375% 18-04/10/2028	USD	398 789	0.09
1 800 000	GAZPROM 7.288% 07-16/08/2037	USD	585 000	0.14		<i>Tajikistan</i>		<i>354 192</i>	<i>0.08</i>
	<i>Croatia</i>		<i>1 544 344</i>	<i>0.36</i>	570 000	TAJIKISTAN INT BOND 7.125% 17-14/09/2027	USD	354 192	0.08
1 500 000	CROATIA 6.000% 13-26/01/2024	USD	1 544 344	0.36		<i>Lebanon</i>		<i>290 225</i>	<i>0.07</i>
	<i>Zambia</i>		<i>1 541 250</i>	<i>0.36</i>	4 700 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026	USD	290 225	0.07
2 100 000	REPUBLIC OF ZAMBIA 5.375% 12-20/09/2022	USD	1 181 250	0.28		<i>Mongolia</i>		<i>178 022</i>	<i>0.04</i>
600 000	REPUBLIC OF ZAMBIA 8.500% 14-14/04/2024	USD	360 000	0.08	200 000	MONGOLIA 5.125% 20-07/04/2026	USD	178 022	0.04
	<i>Benin</i>		<i>1 260 078</i>	<i>0.29</i>		Floating rate bonds		17 462 247	4.10
707 000	BENIN INTERNATIONAL BOND 4.950% 21-22/01/2035	EUR	480 344	0.11		<i>Argentina</i>		<i>10 131 604</i>	<i>2.38</i>
1 093 000	BENIN INTERNATIONAL BOND 6.875% 21-19/01/2052	EUR	779 734	0.18	1 822 649	ARGENTINA 20-09/01/2038 SR FRN	USD	528 568	0.12
	<i>Trinidad & Tobago</i>		<i>1 254 950</i>	<i>0.29</i>	10 190 363	ARGENTINA 20-09/07/2030 SR FRN	USD	2 226 594	0.52
823 000	TRINIDAD & TOBAGO 4.500% 16-04/08/2026	USD	775 575	0.18	30 981 784	ARGENTINA 20-09/07/2035 SR FRN	USD	6 475 192	1.53
500 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	479 375	0.11	3 500 000	ARGENTINA 20-09/07/2041 SR FRN	USD	901 250	0.21
	<i>Senegal</i>		<i>1 251 850</i>	<i>0.29</i>		<i>Ecuador</i>		<i>7 330 643</i>	<i>1.72</i>
1 500 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	1 125 000	0.26	2 873 440	REPUBLIC OF ECUA 20-31/07/2030 SR FRN	USD	1 881 744	0.44
200 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	126 850	0.03	1 455 451	REPUBLIC OF ECUA 20-31/07/2030 SR FRN	USD	618 840	0.15
	<i>Uzbekistan</i>		<i>1 180 050</i>	<i>0.27</i>	6 304 373	REPUBLIC OF ECUA 20-31/07/2035 SR FRN	USD	3 113 966	0.73
600 000	REPUBLIC OF UZBEKISTAN 4.750% 19-20/02/2024	USD	571 050	0.13	4 033 120	REPUBLIC OF ECUA 20-31/07/2040 SR FRN	USD	1 716 093	0.40
700 000	REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029	USD	609 000	0.14		Other transferable securities		1	0.00
	<i>Kenya</i>		<i>1 136 980</i>	<i>0.27</i>		Bonds		1	0.00
1 172 000	REPUBLIC OF KENYA 6.875% 14-24/06/2024	USD	984 480	0.23		<i>Venezuela</i>		<i>1</i>	<i>0.00</i>
250 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	152 500	0.04	12 150 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	1	0.00
	<i>British Virgin Islands</i>		<i>1 124 483</i>	<i>0.27</i>		Shares/Units in investment funds		25 355 641	5.97
500 000	HUARONG FINANCE 4.250% 17-07/11/2027	USD	447 500	0.11		<i>Luxembourg</i>		<i>25 355 641</i>	<i>5.97</i>
4 250 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	281 031	0.07	192 885.75	BNP PARIBAS INSTCASH USD 1D VNAV XCA	USD	25 355 641	5.97
400 000	SINOPEC OVERSEAS 3.500% 16-03/05/2026	USD	395 952	0.09		Total securities portfolio		418 280 208	98.24
	<i>Vietnam</i>		<i>981 273</i>	<i>0.23</i>					
1 000 000	REPUBLIC OF VIETNAM 4.800% 14-19/11/2024	USD	981 273	0.23					
	<i>Namibia</i>		<i>928 225</i>	<i>0.22</i>					
1 070 000	REPUBLIC OF NAMIBIA 5.250% 15-29/10/2025	USD	928 225	0.22					

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares					194 656 0.07				
<i>Jersey Island</i>					<i>193 729 0.07</i>				
178 226	PETRA DIAMONDS LTD-DI	GBP	193 729	0.07	16 035 000 000	INDONESIA GOVT 8.375% 13-15/03/2034	IDR	1 145 339	0.39
<i>Kazakhstan</i>					<i>927 0.00</i>				
308 936	FORTEBANK JSC -SPON GDR REGS	USD	927	0.00	20 086 000 000	INDONESIA GOVT 8.375% 19-15/04/2039	IDR	1 434 570	0.49
Bonds					251 630 328 85.20				
<i>Brazil</i>					<i>32 251 588 10.92</i>				
35 760 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	6 443 703	2.18	798 000	INDONESIA GOVT 8.500% 05-12/10/2035	USD	1 006 877	0.34
74 180 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	12 871 732	4.36	31 640 000 000	INDONESIA GOVT 9.000% 13-15/03/2029	IDR	2 342 517	0.79
25 920 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	4 339 739	1.47	16 100 000 000	INDONESIA GOVT 9.500% 10-15/07/2031	IDR	1 221 665	0.41
3 000 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	489 028	0.17	300 000	PT PERTAMINA 4.175% 20-21/01/2050	USD	233 494	0.08
10 359 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	7 029 875	2.38	<i>Mexico</i>				
1 390 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	1 077 511	0.36	41 000 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	1 898 467	0.64
<i>South Africa</i>					<i>20 763 514 7.02</i>				
19 770 000	REPUBLIC OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	1 277 462	0.43	36 000 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	1 641 217	0.56
2 000 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 360 000	0.46	70 400 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	3 052 627	1.03
33 250 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	1 595 395	0.54	17 500 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	782 943	0.27
156 950 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	8 019 303	2.71	16 000 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	770 231	0.26
86 855 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	4 187 812	1.42	250 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	170 125	0.06
66 215 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	3 134 306	1.06	1 266 000	PETROLEOS MEXICA 5.950% 20-28/01/2031	USD	923 674	0.31
24 180 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	1 189 236	0.40	365 000	PETROLEOS MEXICA 6.500% 18-13/03/2027	USD	315 086	0.11
<i>Malaysia</i>					<i>15 703 323 5.32</i>				
5 470 000	MALAYSIA INVEST 3.726% 19-31/03/2026	MYR	1 232 371	0.42	300 000	PETROLEOS MEXICA 6.700% 22-16/02/2032	USD	227 250	0.08
2 200 000	MALAYSIA INVEST 4.245% 15-30/09/2030	MYR	498 827	0.17	1 320 000	PETROLEOS MEXICA 6.950% 20-28/01/2060	USD	812 460	0.28
4 250 000	MALAYSIA INVEST 4.582% 13-30/08/2033	MYR	975 262	0.33	2 200 000	PETROLEOS MEXICA 7.690% 20-23/01/2050	USD	1 468 500	0.50
1 460 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	310 051	0.10	160 000	UNITED MEXICAN 5.625% 14-19/03/2114	GBP	154 704	0.05
4 880 000	MALAYSIA INVEST 4.943% 13-06/12/2028	MYR	1 148 683	0.39	<i>Thailand</i>				
5 540 000	MALAYSIAN GOVT 3.480% 13-15/03/2023	MYR	1 261 340	0.43	104 150 000	THAILAND GOVT 0.750% 21-17/09/2024	THB	2 881 946	0.98
8 558 000	MALAYSIAN GOVT 3.828% 19-05/07/2034	MYR	1 801 741	0.61	76 510 000	THAILAND GOVT 0.950% 20-17/06/2025	THB	2 095 499	0.71
5 260 000	MALAYSIAN GOVT 3.882% 18-14/03/2025	MYR	1 204 750	0.41	18 440 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	417 791	0.14
11 846 000	MALAYSIAN GOVT 3.885% 19-15/08/2029	MYR	2 626 046	0.89	115 920 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	3 316 253	1.12
8 980 000	MALAYSIAN GOVT 4.181% 14-15/07/2024	MYR	2 070 694	0.70	37 670 000	THAILAND GOVT 3.400% 15-17/06/2036	THB	1 050 256	0.36
4 080 000	MALAYSIAN GOVT 4.392% 11-15/04/2026	MYR	942 074	0.32	12 325 000	THAILAND GOVT 3.600% 17-17/06/2067	THB	269 726	0.09
5 640 000	MALAYSIAN GOVT 4.736% 16-15/03/2046	MYR	1 246 013	0.42	23 910 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	573 759	0.19
337 000	PETRONAS 7.625% 96 -15/10/2026	USD	385 471	0.13	<i>Bahrain</i>				
<i>Indonesia</i>					<i>14 070 117 4.76</i>				
500 000	INDONESIA ASAHAN 6.757% 18-15/11/2048	USD	451 344	0.15	667 000	BAHRAIN 5.250% 21-25/01/2033	USD	539 144	0.18
5 465 000 000	INDONESIA GOVT 10.000% 07-15/02/2028	IDR	420 032	0.14	500 000	BAHRAIN 5.625% 21-18/05/2034	USD	409 000	0.14
500 000	INDONESIA GOVT 3.700% 19-30/10/2049	USD	400 055	0.14	2 400 000	BAHRAIN 6.250% 21-25/01/2051	USD	1 779 450	0.60
22 845 000 000	INDONESIA GOVT 5.125% 21-15/04/2027	IDR	1 469 625	0.50	8 025 000	BAHRAIN 7.500% 17-20/09/2047	USD	6 732 472	2.28
7 885 000 000	INDONESIA GOVT 7.500% 16-15/08/2032	IDR	533 232	0.18	600 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	604 425	0.20
25 965 000 000	INDONESIA GOVT 8.250% 11-15/06/2032	IDR	1 838 770	0.62	<i>Colombia</i>				
22 190 000 000	INDONESIA GOVT 8.250% 15-15/05/2036	IDR	1 572 597	0.53	5 650 000 000	COLOMBIA TES 10.000% 09-24/07/2024	COP	1 352 192	0.46
					7 335 200 000	COLOMBIA TES 6.000% 12-28/04/2028	COP	1 374 263	0.47
					8 871 700 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	1 562 584	0.53
					7 110 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	1 221 494	0.41
					1 340 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	201 129	0.07
					500 000	REPUBLIC OF COLOMBIA 3.875% 21-15/02/2061	USD	287 281	0.10
					2 400 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	1 441 200	0.49
					1 400 000	REPUBLIC OF COLOMBIA 5.200% 19-15/05/2049	USD	951 388	0.32
					664 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	520 327	0.18
					876 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	809 096	0.27

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Russia</i>					<i>China</i>				
600 000	RUSSIA - EUROBOND 5.100% 19-28/03/2035	USD	150 000	0.05	4 150 000	CHINA EVERGRANDE 7.500% 17-28/06/2023	USD	343 153	0.12
2 400 000	RUSSIA - EUROBOND 5.250% 17-23/06/2047	USD	600 000	0.20	2 500 000	CHINA EVERGRANDE 8.250% 17-30/09/2022	USD	312 500	0.11
200 620 000	RUSSIA-OFZ 4.500% 20-16/07/2025	RUB	549 643	0.19	500 000	CHINA SCE GRP 7.000% 20-02/05/2025	USD	147 065	0.05
979 500 000	RUSSIA-OFZ 5.700% 20-17/05/2028	RUB	2 683 559	0.91	2 700 000	CHINA SCE GRP 7.250% 19-19/04/2023	USD	1 134 000	0.38
68 960 000	RUSSIA-OFZ 5.900% 20-12/03/2031	RUB	188 931	0.06	4 400 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	2 147 420	0.73
61 460 000	RUSSIA-OFZ 6.100% 20-18/07/2035	RUB	168 383	0.06	1 396 000	GOLDEN EAGLE RETAIL 4.625% 13-21/05/2023	USD	1 332 133	0.45
251 230 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	688 301	0.23	2 500 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	350 000	0.12
155 170 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	425 123	0.14	<i>Dominican Republic</i>				
271 960 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	745 095	0.25	1 123 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	863 166	0.29
440 230 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	1 206 108	0.41	869 000	REPUBLIC OF DOMINICAN 5.300% 21-21/01/2041	USD	602 489	0.20
39 480 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	108 164	0.04	3 565 000	REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060	USD	2 432 667	0.82
92 580 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	253 644	0.09	700 000	REPUBLIC OF DOMINICAN 6.400% 19-05/06/2049	USD	520 538	0.18
<i>United Kingdom</i>					800 000	REPUBLIC OF DOMINICAN 7.450% 14-30/04/2044	USD	683 400	0.23
72 250 000	EURO BK RECON&DV 0.000% 16-22/01/2026	RUB	448 675	0.15	16 460 000	REPUBLIC OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	299 213	0.10
32 500 000	EURO BK RECON&DV 0.000% 19-18/09/2024	TRY	838 793	0.28	<i>Ghana</i>				
28 125 000	EURO BK RECON&DV 0.000% 19-26/01/2026	TRY	528 682	0.18	2 200 000	REPUBLIC OF GHANA 8.125% 14-18/01/2026	USD	1 567 225	0.53
11 270 000	EURO BK RECON&DV 0.000% 22-12/04/2027	TRY	154 573	0.05	1 000 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	480 000	0.16
300 000 000	EURO BK RECON&DV 6.000% 17-24/07/2023	RUB	3 671 228	1.24	1 600 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	768 300	0.26
920 000	PETRA DIAMONDS 10.500% 21-08/03/2026	USD	1 019 642	0.35	4 752 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	2 219 481	0.75
<i>Poland</i>					<i>Czech Republic</i>				
4 270 000	POLAND GOVT BOND 0.250% 21-25/10/2026	PLN	710 259	0.24	37 810 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 264 518	0.43
5 470 000	POLAND GOVT BOND 1.250% 20-25/10/2030	PLN	797 003	0.27	27 170 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	849 821	0.29
5 020 000	POLAND GOVT BOND 2.500% 15-25/07/2026	PLN	930 335	0.31	20 540 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	640 200	0.22
3 435 000	POLAND GOVT BOND 2.500% 16-25/07/2027	PLN	611 885	0.21	16 200 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	587 058	0.20
5 300 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	944 644	0.32	14 950 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	586 300	0.20
5 166 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	881 657	0.30	5 620 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	225 965	0.08
8 330 000	POLAND GOVT BOND 3.250% 14-25/07/2025	PLN	1 649 041	0.56	<i>Peru</i>				
<i>United States of America</i>					300 000	PETROLEOS DEL PERU 4.750% 17-19/06/2032	USD	230 438	0.08
46 000 000	INT BK RECON&DEV 0.000% 17-10/07/2024	MXN	1 832 635	0.62	450 000	PETROLEOS DEL PERU 5.625% 17-19/06/2047	USD	304 313	0.10
71 000 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	2 254 884	0.76	550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	339 900	0.12
17 800 000	INT BK RECON&DEV 6.650% 19-30/07/2024	MXN	825 375	0.28	1 500 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	295 260	0.10
97 000 000	INT BK RECON&DEV 6.750% 19-14/11/2022	RUB	1 579 991	0.53	1 290 000	REPUBLIC OF PERU 5.940% 18-12/02/2029	PEN	310 090	0.10
<i>Egypt</i>					1 920 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	476 368	0.16
475 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	292 125	0.10	3 440 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	817 853	0.28
500 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	320 000	0.11	5 300 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	1 323 261	0.45
2 385 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	1 317 713	0.45	<i>The Netherlands</i>				
300 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	172 500	0.06	300 000	METINVEST BV 7.650% 20-01/10/2027	USD	155 588	0.05
500 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	293 750	0.10	4 650 000	METINVEST BV 8.500% 18-23/04/2026	USD	2 398 703	0.81
1 400 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	826 000	0.28	1 500 000	PETROBRAS GLOB 6.900% 19-19/03/2049	USD	1 340 250	0.45
1 000 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	600 000	0.20	<i>Tunisia</i>				
19 850 000	EGYPT GOVT BOND 14.483% 21-06/04/2026	EGP	1 025 384	0.35	380 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	208 953	0.07
14 825 000	EGYPT GOVT BOND 14.531% 21-14/09/2024	EGP	775 205	0.26	3 352 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	1 862 342	0.63
3 250 000	EGYPT GOVT BOND 14.664% 20-06/10/2030	EGP	157 629	0.05	2 402 000	TUNISIA INT BOND 6.750% 18-31/10/2023	EUR	1 728 470	0.59
12 440 000	EGYPT GOVT BOND 16.100% 19-07/05/2029	EGP	655 917	0.22					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Chile					Philippines				
400 000	CHILE 3.250% 21-21/09/2071	USD	266 000	0.09	1 000 000	REPUBLIC OF PHILIPPINES 6.375% 09-23/10/2034	USD	1 121 360	0.38
600 000	CODELCO INC 3.000% 19-30/09/2029	USD	523 613	0.18	10 390 000	REPUBLIC OF PHILIPPINES 8.000% 11-19/07/2031	PHP	199 144	0.07
300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	218 588	0.07	800 000	REPUBLIC OF PHILIPPINES 9.500% 05-02/02/2030	USD	1 031 088	0.35
180 000 000	TESORERIA PESOS 2.300% 20-01/10/2028 FLAT	CLP	152 789	0.05	Ivory Coast				
1 245 000 000	TESORERIA PESOS 2.500% 20-01/03/2025 FLAT	CLP	1 211 981	0.41	2 518 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	1 887 626	0.64
460 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	447 745	0.15	510 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	398 055	0.13
550 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	526 773	0.18	Cameroon				
440 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	402 016	0.14	2 943 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	2 272 571	0.77
Hungary					Bolivia				
612 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	462 387	0.16	2 644 000	BOLIVIA GOVT 4.500% 17-20/03/2028	USD	2 042 160	0.69
440 000 000	REPUBLIC OF HUNGARY 1.500% 20-22/04/2026	HUF	906 247	0.31	221 000	BOLIVIA GOVT 7.500% 22-02/03/2030	USD	198 900	0.07
286 700 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	519 360	0.18	Surinam				
498 900 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	1 044 714	0.35	1 170 000	REPUBLIC OF SURINAME 9.250% 16-26/10/2026	USD	827 629	0.28
152 000 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	282 494	0.10	1 700 000	SURINAME INTERNATIONAL 9.875% 19-30/12/2023	USD	1 368 500	0.46
88 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	122 974	0.04	South Korea				
180 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	330 416	0.11	30 100 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	2 062 762	0.70
Ukraine					Serbia				
2 400 000	UKRAINE GOVT 4.375% 20-27/01/2030	EUR	602 179	0.20	1 909 000	SERBIA REPUBLIC 1.000% 21-23/09/2028	EUR	1 449 798	0.49
2 300 000	UKRAINE GOVT 6.750% 19-20/06/2026	EUR	607 145	0.21	24 900 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	209 717	0.07
2 900 000	UKRAINE GOVT 6.876% 21-21/05/2029	USD	696 000	0.24	25 300 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	185 733	0.06
3 475 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	851 375	0.29	21 200 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	181 193	0.06
2 300 000	UKRAINE GOVT 9.750% 18-01/11/2028	USD	563 500	0.19	Panama				
Sri Lanka					Morocco				
600 000	REPUBLIC OF SRI LANKA 6.200% 17-11/05/2027	USD	189 066	0.06	1 900 000	PANAMA 3.870% 19-23/07/2060	USD	1 348 169	0.46
600 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	189 066	0.06	450 000	PANAMA 4.300% 13-29/04/2053	USD	355 584	0.12
500 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	167 906	0.06	272 000	PANAMA 6.700% 06-26/01/2036	USD	294 576	0.10
1 000 000	REPUBLIC OF SRI LANKA 6.850% 15-03/11/2025	USD	330 110	0.11	Turkey				
300 000	REPUBLIC OF SRI LANKA 6.850% 19-14/03/2024	USD	94 533	0.03	400 000	REPUBLIC OF TURKEY 5.750% 17-11/05/2047	USD	245 825	0.08
6 000 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	1 800 660	0.61	550 000	REPUBLIC OF TURKEY 5.875% 21-26/06/2031	USD	393 697	0.13
800 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	240 088	0.08	1 450 000	REPUBLIC OF TURKEY 6.625% 14-17/02/2045	USD	979 022	0.33
Kenya					Singapore				
385 900 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	2 983 414	1.01	1 668 000	MEDCO BELL 6.375% 20-30/01/2027	USD	1 409 460	0.48
Romania					Angola				
700 000	ROMANIA 3.375% 20-28/01/2050	EUR	432 594	0.15	600 000	REPUBLIC OF ANGOLA 8.750% 22-14/04/2032	USD	478 500	0.16
2 850 000	ROMANIA 3.650% 16-24/09/2031	RON	410 774	0.14	900 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	637 200	0.22
5 800 000	ROMANIA 5.800% 12-26/07/2027	RON	1 080 491	0.37	300 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	216 750	0.07
5 560 000	ROMANIA GOVT 3.250% 20-24/06/2026	RON	964 404	0.33	Georgia				
Nigeria					Saudi Arabia				
250 000	REPUBLIC OF NIGERIA 7.875% 17-16/02/2032	USD	173 125	0.06	1 200 000	TBC BANK JSC 5.750% 19-19/06/2024	USD	1 188 750	0.40
2 889 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	1 780 346	0.60	800 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	736 000	0.25
1 150 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	774 813	0.26	400 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	391 500	0.13
Oman									
1 640 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	1 410 400	0.48					
950 000	OMAN INTRNL BOND 7.375% 20-28/10/2032	USD	973 750	0.33					

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Jamaica</i>		<i>1 123 403</i>	<i>0.38</i>		<i>Ethiopia</i>		<i>113 163</i>	<i>0.04</i>
400 000	JAMAICA GOVT 6.750% 15-28/04/2028	USD	412 075	0.14	200 000	ETHIOPIA 6.625% 14-11/12/2024	USD	113 163	0.04
470 000	JAMAICA GOVT 7.875% 15-28/07/2045	USD	496 790	0.17		<i>Ireland</i>		<i>67 260</i>	<i>0.02</i>
200 000	JAMAICA GOVT 8.000% 07-15/03/2039	USD	214 538	0.07	456 000	GTKL EUROPE DAC 5.125% 17-31/05/2024	USD	67 260	0.02
	<i>Hong Kong</i>		<i>1 014 163</i>	<i>0.35</i>		Floating rate bonds		6 210 337	2.09
1 100 000	SHIMAO GROUP HOL 3.450% 21-11/01/2031	USD	110 000	0.04		<i>Argentina</i>		<i>4 423 986</i>	<i>1.49</i>
8 930 000	SHIMAO GRP HLDGS 5.600% 19-15/07/2026	USD	904 163	0.31	420 611	ARGENTINA 20-09/01/2038 SR FRN	USD	121 977	0.04
	<i>Pakistan</i>		<i>1 011 399</i>	<i>0.34</i>	1 418 796	ARGENTINA 20-09/07/2030 SR FRN	USD	310 007	0.10
1 631 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	1 011 399	0.34	18 238 051	ARGENTINA 20-09/07/2035 SR FRN	USD	3 811 752	1.29
	<i>Paraguay</i>		<i>929 038</i>	<i>0.31</i>	700 000	ARGENTINA 20-09/07/2041 SR FRN	USD	180 250	0.06
600 000	PARAGUAY 2.739% 21-29/01/2033	USD	446 175	0.15		<i>Ecuador</i>		<i>1 786 351</i>	<i>0.60</i>
400 000	PARAGUAY 5.400% 19-30/03/2050	USD	309 325	0.10	191 600	REPUBLIC OF ECUA 20-31/07/2030 SR FRN	USD	125 474	0.04
200 000	PARAGUAY 6.100% 14-11/08/2044	USD	173 538	0.06	358 407	REPUBLIC OF ECUA 20-31/07/2030 SR FRN	USD	152 390	0.05
	<i>Benin</i>		<i>803 884</i>	<i>0.27</i>	2 073 680	REPUBLIC OF ECUA 20-31/07/2035 SR FRN	USD	1 024 268	0.35
486 000	BENIN INTERNATIONAL BOND 4.950% 21-22/01/2035	EUR	330 194	0.11	1 138 000	REPUBLIC OF ECUA 20-31/07/2040 SR FRN	USD	484 219	0.16
664 000	BENIN INTERNATIONAL BOND 6.875% 21-19/01/2052	EUR	473 690	0.16		Other transferable securities		0	0.00
	<i>United Arab Emirates</i>		<i>802 085</i>	<i>0.27</i>		Bonds		0	0.00
650 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	529 872	0.18		<i>Venezuela</i>		<i>0</i>	<i>0.00</i>
300 000	DUBAI GOVT INTERNATIONAL 5.250% 13-30/01/2043	USD	272 213	0.09	3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	0	0.00
	<i>El Salvador</i>		<i>626 526</i>	<i>0.21</i>		Money Market Instruments		3 036 370	1.03
500 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	167 594	0.06		<i>Egypt</i>		<i>3 036 370</i>	<i>1.03</i>
368 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	111 734	0.04	61 350 000	EGYPT T-BILL 0.000% 21-27/12/2022	EGP	3 036 370	1.03
200 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	62 038	0.02		Shares/Units in investment funds		23 991 184	8.11
200 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	67 288	0.02		<i>Luxembourg</i>		<i>23 991 184</i>	<i>8.11</i>
650 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	217 872	0.07	17 946.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	22 158 284	7.49
	<i>Kazakhstan</i>		<i>615 694</i>	<i>0.21</i>	13 943.26	BNP PARIBAS INSTCASH USD 1D VNAV XCA	USD	1 832 900	0.62
700 000	KAZMUNAYGAS NAT 5.375% 18-24/04/2030	USD	615 694	0.21		Total securities portfolio		285 062 875	96.50
	<i>Uruguay</i>		<i>472 557</i>	<i>0.16</i>					
100 000	URUGUAY 4.975% 18-20/04/2055	USD	98 581	0.03					
16 340 000	URUGUAY 8.500% 17-15/03/2028	UYU	373 976	0.13					
	<i>Gabon</i>		<i>443 085</i>	<i>0.15</i>					
509 000	REPUBLIC OF GABON 6.950% 15-16/06/2025	USD	443 085	0.15					
	<i>Costa Rica</i>		<i>386 381</i>	<i>0.13</i>					
450 000	COSTA RICA 7.000% 14-04/04/2044	USD	386 381	0.13					
	<i>Guatemala</i>		<i>384 469</i>	<i>0.13</i>					
500 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	384 469	0.13					
	<i>Zambia</i>		<i>281 250</i>	<i>0.10</i>					
500 000	REPUBLIC OF ZAMBIA 5.375% 12-20/09/2022	USD	281 250	0.10					
	<i>Luxembourg</i>		<i>225 000</i>	<i>0.08</i>					
750 000	GAZPROM 5.150% 19-11/02/2026	USD	225 000	0.08					
	<i>Argentina</i>		<i>144 660</i>	<i>0.05</i>					
619 529	ARGENTINA 1.000% 20-09/07/2029	USD	144 660	0.05					
	<i>British Virgin Islands</i>		<i>138 863</i>	<i>0.05</i>					
2 100 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	138 863	0.05					
	<i>Lebanon</i>		<i>117 325</i>	<i>0.04</i>					
1 900 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026	USD	117 325	0.04					

BNP PARIBAS FUNDS Emerging Climate Solutions

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		18 089 561	88.39					
	<i>China</i>		<i>5 330 710</i>	<i>26.03</i>					
14 000	BYD CO LTD - H	HKD	553 655	2.71					
112 800	CHINA THREE GORGES RENEWAB-A	CNY	105 729	0.52					
4 100	CONTEMPORARY AMPEREX TECHN-A	CNY	325 278	1.59					
7 472	DAQO NEW ENERGY CORP - ADR	USD	533 351	2.61					
22 900	ENN ENERGY HOLDINGS LTD	HKD	374 387	1.83					
52 400	GANFENG LITHIUM CO LTD-H	HKD	571 447	2.80					
31 700	JIANGSU ZHONGTIAN TECHNOLO - A	CNY	108 906	0.53					
26 300	LI AUTO INC-CLASS A	HKD	501 006	2.44					
24 700	LONGI GREEN ENERGY TECHNOL-A	CNY	244 709	1.19					
49 800	MING YANG SMART ENERGY GRO-A	CNY	250 590	1.22					
117 900	NARI TECHNOLOGY CO LTD - A	CNY	474 105	2.31					
49 500	WUXI LEAD INTELLIGENT EQUI-A	CNY	465 136	2.27					
408 000	XINYI ENERGY HOLDINGS LTD	HKD	208 006	1.01					
250 000	XINYI SOLAR HOLDINGS LTD	HKD	383 522	1.87					
47 100	ZHUZHOU CRRC TIMES ELECTRIC	HKD	230 883	1.13					
	<i>South Korea</i>		<i>3 335 730</i>	<i>16.31</i>					
16 937	DOOSAN FUEL CELL CO LTD	KRW	388 565	1.90					
1 269	ECOPRO BM CO LTD	KRW	109 889	0.54					
6 586	HYUNDAI MOTOR CO	KRW	910 795	4.45					
1 525	LG CHEM LTD	KRW	602 384	2.95					
1 224	LG ENERGY SOLUTION	KRW	348 351	1.70					
1 699	SAMSUNG SDI CO LTD	KRW	690 928	3.38					
3 796	SK IE TECHNOLOGY CO LTD	KRW	284 818	1.39					
	<i>Brazil</i>		<i>2 285 447</i>	<i>11.17</i>					
45 656	CIA SANEAMENTO BASICO DE SP	BRL	368 166	1.80					
79 046	EQUATORIAL ENERGIA SA - ORD	BRL	345 238	1.68					
144 040	KLABIN SA - UNIT	BRL	556 387	2.72					
721 553	RAIZEN SA - PREFERENCE	BRL	633 320	3.10					
125 198	RUMO SA	BRL	382 336	1.87					
	<i>Taiwan</i>		<i>2 025 243</i>	<i>9.90</i>					
6 000	ADVANCED ENERGY SOLUTION HOL	TWD	192 639	0.94					
111 000	GIANT MANUFACTURING	TWD	891 496	4.36					
1 001 000	TAIWAN HIGH SPEED RAIL CORP	TWD	941 108	4.60					
	<i>Hong Kong</i>		<i>1 624 389</i>	<i>7.94</i>					
2 120 000	BEIJING ENTERPRISES WATER GR	HKD	638 141	3.12					
252 000	CANVEST ENVIRONMENTAL PROTEC	HKD	130 480	0.64					
356 000	CHINA WATER AFFAIRS GROUP	HKD	330 145	1.61					
492 000	CIMC ENRIC HOLDINGS LTD	HKD	525 623	2.57					
	<i>India</i>		<i>1 426 934</i>	<i>6.98</i>					
17 548	AZURE POWER GLOBAL LTD	USD	200 047	0.98					
91 285	RENEW ENERGY GLOBAL PLC-A	USD	590 614	2.89					
24 595	TATA MOTORS LTD - ADR	USD	636 273	3.11					
	<i>Australia</i>		<i>683 487</i>	<i>3.33</i>					
72 713	ALLKEM LTD	AUD	504 161	2.46					
214 209	SYRAH RESOURCES LTD	AUD	179 326	0.87					
	<i>South Africa</i>		<i>535 997</i>	<i>2.62</i>					
163 033	SAPPI LTD	ZAR	535 997	2.62					
	<i>Indonesia</i>		<i>316 196</i>	<i>1.54</i>					
835 900	VALE INDONESIA TBK	IDR	316 196	1.54					
	<i>Greece</i>		<i>266 067</i>	<i>1.30</i>					
14 831	TERNA ENERGY SA	EUR	266 067	1.30					
	<i>Chile</i>		<i>259 361</i>	<i>1.27</i>					
3 105	QUIMICA Y MINERA CHIL - ADR	USD	259 361	1.27					
Total securities portfolio								18 089 561	88.39

BNP PARIBAS FUNDS Emerging Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			261 934 741	96.29					
<i>China</i>									
66 358	ALIBABA GROUP HOLDING - ADR	USD	7 543 577	2.77					
510 000	ALIBABA GROUP HOLDING LTD	HKD	7 116 784	2.62					
10 716 000	CHINA CONSTRUCTION BANK - H	HKD	7 179 572	2.64					
712 000	CHINA MENGNIU DAIRY CO	HKD	3 535 251	1.30					
232 773	JD.COM INC - CL A	HKD	7 347 588	2.70					
15 100	KWEICHOW MOUTAI CO LTD - A	CNY	4 601 144	1.69					
288 600	MEITUAN DIANPING-CLASS B	HKD	7 049 841	2.59					
369 200	NETEASE INC	HKD	6 744 777	2.48					
395 000	S F HOLDING CO LTD - A	CNY	3 282 893	1.21					
331 700	TENCENT HOLDINGS LTD	HKD	14 817 147	5.45					
320 000	WUXI BIOLOGICS CAYMAN INC	HKD	2 893 872	1.06					
130 000	YUNNAN ENERGY NEW MATERIAL-A	CNY	4 848 231	1.78					
<i>India</i>									
612 749	BHARTI AIRTEL LTD	INR	5 299 867	1.95					
63 275	DIVIS LABORATORIES LTD	INR	2 901 606	1.07					
219 343	HDFC BANK LIMITED	INR	3 723 228	1.37					
235 269	HOUSING DEVELOPMENT FINANCE	INR	6 437 548	2.37					
352 075	INFOSYS LTD	INR	6 499 618	2.39					
587 255	JUBILANT FOODWORKS LTD	INR	3 793 174	1.39					
276 466	RELIANCE INDUSTRIES LTD	INR	9 063 214	3.33					
<i>Taiwan</i>									
671 169	CHAILEASE HOLDING CO LTD	TWD	4 670 538	1.72					
5 819 723	E.SUN FINANCIAL HOLDING CO	TWD	5 646 289	2.08					
86 252	TAIWAN SEMICONDUCTOR - ADR	USD	7 051 101	2.59					
1 006 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	15 921 488	5.86					
464 000	UNIMICRON TECHNOLOGY CORP	TWD	2 438 627	0.90					
<i>South Korea</i>									
21 200	NAVER CORP	KRW	3 901 529	1.43					
362 716	SAMSUNG ELECTRONICS CO LTD	KRW	15 844 644	5.82					
62 501	SK HYNIX INC	KRW	4 341 021	1.60					
<i>Brazil</i>									
757 493	HYPERA SA	BRL	5 510 124	2.03					
681 447	ITAU UNIBANCO H PREF - ADR	USD	2 916 593	1.07					
911 802	PETRO RIO SA	BRL	3 834 141	1.41					
1 127 408	RAIA DROGASIL SA	BRL	4 139 278	1.52					
<i>Indonesia</i>									
12 558 300	BANK CENTRAL ASIA TBK PT	IDR	6 110 056	2.25					
19 986 200	BANK RAKYAT INDONESIA PERSER	IDR	5 556 801	2.04					
<i>South Africa</i>									
48 716	ANGLO AMERICAN PLATINUM LTD	ZAR	4 237 475	1.56					
14 604	CAPITEC BANK HOLDINGS LTD	ZAR	1 766 952	0.65					
336 894	CLICKS GROUP LTD	ZAR	5 620 429	2.07					
<i>Hong Kong</i>									
773 000	AIA GROUP LTD	HKD	8 325 958	3.06					
60 200	HONG KONG EXCHANGES & CLEAR	HKD	2 942 772	1.08					
<i>Singapore</i>									
247 700	DBS GROUP HOLDINGS LTD	SGD	5 256 157	1.93					
1 596 800	SATS LTD	SGD	4 466 142	1.64					
<i>Malaysia</i>									
1 975 400	PETRONAS CHEMICALS GROUP BHD	MYR	4 030 082	1.48					
3 693 400	PRESS METAL ALUMINIUM HOLDIN	MYR	3 982 417	1.46					
					<i>Canada</i>				
2 209 315	GRAN TIERRA ENERGY INC	USD	2 540 712	0.93					
108 731	WHEATON PRECIOUS METALS CORP	USD	3 917 578	1.44					
					<i>United States of America</i>				
63 673	BUNGE LTD	USD	5 774 504	2.12					
					<i>Mexico</i>				
1 531 363	WALMART DE MEXICO SAB DE CV	MXN	5 262 225	1.93					
					<i>Argentina</i>				
1 963	MERCADOLIBRE INC	USD	1 250 176	0.46					
					<i>The Netherlands</i>				
75 399	YANDEX NV - A	USD	0	0.00					
Total securities portfolio								261 934 741	96.29

BNP PARIBAS FUNDS Emerging Multi-Asset Income

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			7 640 849	32.86					
<i>Brazil</i>									
1 645	3R PETROLEUM OLEO E GAS SA	BRL	11 057	0.05	5 259	TENCENT HOLDINGS LTD	HKD	234 921	1.01
9 211	AMBEV SA	BRL	23 602	0.10	7 500	WUXI BIOLOGICS CAYMAN INC	HKD	67 825	0.29
2 832	AREZZO INDUSTRIA E COMERCIO	BRL	37 665	0.16	1 800	YUNNAN ENERGY NEW MATERIAL-A	CNY	67 129	0.29
16 446	AUREN ENERGIA SA - ON	BRL	42 833	0.18	<i>Mexico</i>				
3 378	BANCO BRADESCO SA	BRL	9 289	0.04	13 896	ALFA S.A.B.-A	MXN	684 308	2.94
5 610	BANCO DO BRASIL S.A.	BRL	35 809	0.15	6 248	AMERICA MOVIL - ADR - L	USD	9 835	0.04
1 248	BB SEGURIDADE PARTICIPACOES	BRL	6 195	0.03	6 433	AMERICA MOVIL SAB DE C-SER L	MXN	6 552	0.03
7 133	BRADESPAR SA - PRAF	BRL	34 427	0.15	2 014	ARCA CONTINENTAL SAB DE CV	MXN	13 227	0.06
5 489	CCR SA	BRL	13 152	0.06	7 489	CEMEX SAB - ADR	USD	29 357	0.13
7 545	CIA SANEAMENTO BASICO DE SP	BRL	60 842	0.26	10 684	CEMEX SAB - CPO	MXN	4 146	0.02
7 090	CIA SIDERURGICA NACIONAL SA	BRL	20 933	0.09	787	COCA-COLA FEMSA SAB DE CV	MXN	4 343	0.02
12 427	COSAN SA INDUSTRIA COMERCIO	BRL	43 249	0.19	28 044	CORP INMOBILIARIA VESTA SAB	MXN	51 985	0.22
7 828	DEXCO SA	BRL	14 774	0.06	13 107	FIBRA UNO ADMINISTRACION SA	MXN	13 012	0.06
2 630	ENGIE BRASIL ENERGIA SA	BRL	20 771	0.09	843	FOMENTO ECONOMICO MEX - ADR	USD	56 894	0.24
16 580	EQUATORIAL ENERGIA SA - ORD	BRL	72 414	0.31	123	FOMENTO ECONOMICO MEXICA-UBD	MXN	828	0.00
4 100	FLEURY SA	BRL	12 780	0.06	936	GRUMA S.A.B. - B	MXN	10 325	0.04
3 099	GERDAU SA - PRAF	BRL	13 245	0.06	358	GRUPO AEROPORTUARIO PAC - ADR	USD	49 970	0.22
9 085	INTELBRAS SA INDUSTRIA DE TE	BRL	42 928	0.18	160	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	31 422	0.14
29 370	ITAU UNIBANCO H PRAF - ADR	USD	125 704	0.54	5 055	GRUPO BIMBO SAB - SERIES A	MXN	16 378	0.07
5 681	ITAU UNIBANCO HOLDING S-PRAF	BRL	24 627	0.11	19 802	GRUPO FINANCIERO BANORTE - O	MXN	110 092	0.47
3 726	KLABIN SA - UNIT	BRL	14 393	0.06	9 400	GRUPO FINANCIERO INBURSA - O	MXN	14 918	0.06
6 413	LOCALIZA RENT A CAR	BRL	64 271	0.28	8 049	GRUPO TELEVISIA SAB-SER CPO	MXN	13 169	0.06
7 445	LOJAS RENNER SA	BRL	32 203	0.14	685	INDUSTRIAS PENOLES SAB DE CV	MXN	6 322	0.03
7 804	MINERVA SA	BRL	19 803	0.09	6 270	KIMBERLY-CLARK DE MEXICO - A	MXN	8 462	0.04
8 390	MULTIPLAN EMPREENDIMENTOS	BRL	35 216	0.15	6 825	OPERADORA DE SITES MEX- A-1	MXN	7 885	0.03
5 830	ODONTOPREV SA	BRL	10 424	0.04	4 460	ORBIA ADVANCE CORP SAB DE CV	MXN	10 403	0.04
16 937	PET CENTER COMERCIO E PARTIC	BRL	32 161	0.14	156	PROMOTORA Y OPERADORA DE INF	MXN	1 139	0.00
4 389	PETRO RIO SA	BRL	18 456	0.08	25 026	WALMART DE MEXICO SAB DE CV	MXN	85 997	0.37
2 341	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	24 885	0.11	<i>Poland</i>				
30 166	PETROLEO BRASILEIRO PETROBRAS - PRAF	BRL	161 113	0.69	9 611	ALLEGRO.EU SA	PLN	50 975	0.22
2 100	PETRORECONCAVO SA	BRL	10 296	0.04	3 848	BANK PEKAO SA	PLN	69 791	0.30
3 769	RAIA DROGASIL SA	BRL	13 838	0.06	684	CD PROJEKT SA	PLN	14 557	0.06
19 580	RAIZEN SA - PREFERENCE	BRL	17 186	0.07	1 106	DINO POLSKA SA	PLN	78 476	0.34
20 285	SEQUOIA LOGISTICA E TRANSPOR	BRL	21 218	0.09	63 175	ECHO INVESTMENT S.A.	PLN	46 231	0.20
3 707	SUZANO PAPEL E CELULOSE SA	BRL	35 224	0.15	1 556	KGHM POLSKA MIEDZ SA	PLN	41 151	0.18
8 801	TIM SA	BRL	21 475	0.09	715	KRUK SA	PLN	38 073	0.16
12 165	TOTVS SA	BRL	54 108	0.23	11 792	PKO BANK POLSKI SA	PLN	73 441	0.32
14 235	TRES TENTOS AGROINDUSTRIAL S	BRL	21 777	0.09	6 108	POLSKI CONCERN NAFTOWY ORLEN	PLN	93 091	0.40
7 145	VALE SA - ADR	USD	104 531	0.45	14 346	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	95 665	0.41
14 976	VAMOS LOCACAO DE CAMINHOS M	BRL	33 535	0.14	2 758	WARSAW STOCK EXCHANGE	PLN	23 042	0.10
8 534	VIBRA ENERGIA SA	BRL	27 269	0.12	<i>India</i>				
8 190	WEG SA	BRL	41 424	0.18	8 783	BHARTI AIRTEL LTD	INR	75 967	0.33
<i>China</i>					915	DIVIS LABORATORIES LTD	INR	41 959	0.18
15 700	ALIBABA GROUP HOLDING LTD	HKD	219 085	0.94	4 782	HDFC BANK LIMITED	INR	81 172	0.35
9 200	BEIJING ORIENTAL YUHONG - A	CNY	70 513	0.30	2 152	HINDUSTAN UNILEVER LTD	INR	60 635	0.26
157 721	CHINA CONSTRUCTION BANK - H	HKD	105 671	0.45	1 930	HOUSING DEVELOPMENT FINANCE	INR	52 810	0.23
17 000	CHINA MENGNIU DAIRY CO	HKD	84 409	0.36	5 209	INFOSYS LTD	INR	96 163	0.41
3 424	JD.COM INC - CL A	HKD	108 080	0.47	8 715	JUBILANT FOODWORKS LTD	INR	56 292	0.24
300	KWEICHOW MOUTAI CO LTD - A	CNY	91 413	0.39	4 240	RELIANCE INDUSTRIES LTD	INR	138 997	0.60
4 500	MEITUAN DIANPING-CLASS B	HKD	109 925	0.47	<i>Taiwan</i>				
5 400	NETEASE INC	HKD	98 651	0.42	22 292	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	352 805	1.53
10 790	PING AN INSURANCE GROUP CO - H	HKD	73 061	0.31	7 000	UNIMICRON TECHNOLOGY CORP	TWD	36 790	0.16
8 300	S F HOLDING CO LTD - A	CNY	68 982	0.30	<i>Hong Kong</i>				
					19 400	AIA GROUP LTD	HKD	208 957	0.90
					2 300	HONG KONG EXCHANGES & CLEAR	HKD	112 431	0.48
					4 500	TECHTRONIC INDUSTRIES CO LTD	HKD	46 523	0.20

BNP PARIBAS FUNDS Emerging Multi-Asset Income

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>South Korea</i>		<i>356 738</i>	<i>1.54</i>		<i>Peru</i>		<i>56 189</i>	<i>0.24</i>
299	NAVER CORP	KRW	55 026	0.24	1 010	CIA DE MINAS BUENAVENTUR - ADR	USD	6 666	0.03
5 382	SAMSUNG ELECTRONICS CO LTD	KRW	235 104	1.01	413	CREDICORP LTD	USD	49 523	0.21
959	SK HYNIX INC	KRW	66 608	0.29		<i>Cayman Islands</i>		<i>37 073</i>	<i>0.16</i>
	<i>Greece</i>		<i>351 279</i>	<i>1.51</i>	8 690	BANCO BTG PACTUAL SA-UNIT	BRL	37 073	0.16
62 014	ALPHA BANK A.E.	EUR	53 941	0.23		<i>Colombia</i>		<i>30 965</i>	<i>0.13</i>
55 315	EUROBANK ERGASIAS SERVICES A	EUR	48 761	0.21	600	BANCOLOMBIA S.A.- ADR	USD	18 498	0.08
10 900	FF GROUP	EUR	1	0.00	1 148	ECOPETROL SA - ADR	USD	12 467	0.05
3 792	JUMBO SA	EUR	54 946	0.24		<i>Slovenia</i>		<i>24 023</i>	<i>0.10</i>
1 352	MOTOR OIL (HELLAS) SA	EUR	24 947	0.11	1 964	NOVA LJUBLJANSKA B-GDR REG S	EUR	24 023	0.10
2 090	MYTILINEOS S.A.	EUR	30 590	0.13		<i>Russia</i>		<i>1</i>	<i>0.00</i>
9 767	NATIONAL BANK OF GREECE	EUR	28 825	0.12	50 724	ALROSA PJSC	RUB	0	0.00
7 657	OPAP SA	EUR	109 268	0.47	3 969	GAZPROM NEFT - ADR	USD	0	0.00
	<i>Turkey</i>		<i>233 064</i>	<i>1.00</i>	566 039	INTER RAO UES PJSC	RUB	0	0.00
54 030	AKBANK T.A.S.	TRY	25 953	0.11	824	MAGNIT PJSC	RUB	0	0.00
6 355	BIM BIRLESIK MAGAZALAR AS	TRY	30 773	0.13	6 130	MAIL.RU GROUP-GDR REGS	USD	0	0.00
28 253	EREGLI DEMIR VE CELIK FABRIK	TRY	45 925	0.20	532	MMC NORILSK NICKEL PJSC	RUB	0	0.00
21 683	KOC HOLDING AS	TRY	47 531	0.20	752	NOVATEK PJSC-SPONS GDR REG S	USD	0	0.00
2 380	TUPRAS-TURKIYE PETROL RAFINE	TRY	37 703	0.16	58 550	RENAISSANCE INSURANCE GROUP	RUB	0	0.00
9 755	TURK HAVA YOLLARI AO	TRY	27 343	0.12	92 682	SBERBANK OF RUSSIA PJSC	RUB	0	0.00
18 383	TURKCELL ILETISIM HIZMET AS	TRY	17 836	0.08	110 819	SISTEMA PJSC	RUB	0	0.00
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00	115 686	SURGUTNEFTGAS-PREFERENCE	RUB	0	0.00
	<i>Hungary</i>		<i>196 547</i>	<i>0.85</i>	29 277	TATNEFT PJSC	RUB	0	0.00
9 858	MOL HUNGARIAN OIL AND GAS PL	HUF	75 791	0.33	50 072 670	VTB BANK PJSC	RUB	1	0.00
3 219	OTP BANK PLC	HUF	71 430	0.31	3 478	X 5 RETAIL GROUP NV-REGS GDR	RUB	0	0.00
2 741	RICHTER GEDEON NYRT	HUF	49 326	0.21		<i>The Netherlands</i>		<i>0</i>	<i>0.00</i>
	<i>Singapore</i>		<i>159 308</i>	<i>0.69</i>	4 105	YANDEX NV - A	USD	0	0.00
4 700	DBS GROUP HOLDINGS LTD	SGD	99 733	0.43		<i>Guernsey Island</i>		<i>0</i>	<i>0.00</i>
21 300	SATS LTD	SGD	59 575	0.26	19 865	ETALON GROUP-GDR REGS - W/I	USD	0	0.00
	<i>Indonesia</i>		<i>141 022</i>	<i>0.61</i>		<i>Cyprus</i>		<i>0</i>	<i>0.00</i>
90 080	BANK CENTRAL ASIA TBK PT	IDR	43 827	0.19	6 157	GLOBALTRA-SPONS GDR REGS	USD	0	0.00
290 600	BANK RAKYAT INDONESIA PERSER	IDR	80 796	0.35	3 812	OZON HOLDINGS PLC - ADR	USD	0	0.00
869 900	BUKALAPAK.COM PT TBK	IDR	16 399	0.07	775	TCS GROUP HOLDING-GDR REG S	RUB	0	0.00
	<i>Thailand</i>		<i>120 311</i>	<i>0.52</i>		Bonds		9 499 855	40.90
31 300	AIRPORTS OF THAILAND PCL-FOR	THB	62 857	0.27		<i>South Africa</i>		<i>880 190</i>	<i>3.79</i>
33 300	CENTRAL PATTANA PUB CO-FOREI	THB	57 454	0.25	1 590 000	REPUBLIC OF SOUTH AFRICA 10.500% 98-21/12/2026	ZAR	102 740	0.44
	<i>Malaysia</i>		<i>113 756</i>	<i>0.49</i>	300 000	REPUBLIC OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	255 994	1.10
27 800	PETRONAS CHEMICALS GROUP BHD	MYR	56 716	0.24	179 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	8 589	0.04
52 900	PRESS METAL ALUMINIUM HOLDIN	MYR	57 040	0.25	1 300 000	REPUBLIC OF SOUTH AFRICA 7.750% 12-28/02/2023	ZAR	79 930	0.34
	<i>Chile</i>		<i>100 005</i>	<i>0.43</i>	1 415 000	REPUBLIC OF SOUTH AFRICA 8.000% 13-31/01/2030	ZAR	75 037	0.32
770 504	BANCO SANTANDER CHILE	CLP	30 471	0.13	1 456 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	74 394	0.32
7 459	CENCOSUD SA	CLP	9 299	0.04	2 291 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	110 463	0.48
5 820	EMPRESAS CMPC SA	CLP	9 474	0.04	85 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	4 347	0.02
104 830	ENEL AMERICAS SA	CLP	9 746	0.04	3 430 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	168 696	0.73
16 891	ENEL CHILE SA	CLP	374	0.00		<i>Mexico</i>		<i>786 891</i>	<i>3.39</i>
3 250	ENEL CHILE SA	USD	3 608	0.02	580 000	MEXICAN BONOS 10.000% 06-20/11/2036	MXN	31 011	0.13
332	QUIMICA Y MINERA CHIL - ADR	USD	27 732	0.12	663 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	30 700	0.13
4 053	S.A.C.I. FALABELLA	CLP	9 301	0.04	1 310 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	59 722	0.26
	<i>Czech Republic</i>		<i>98 543</i>	<i>0.42</i>	2 691 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	116 685	0.50
1 603	KOMERCNI BANKA AS	CZK	44 885	0.19					
14 814	MONETA MONEY BANK AS	CZK	53 658	0.23					
	<i>United States of America</i>		<i>70 956</i>	<i>0.31</i>					
1 463	YUM CHINA HOLDINGS INC	USD	70 956	0.31					

BNP PARIBAS FUNDS Emerging Multi-Asset Income

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United States of America</i>		<i>259 245</i>	<i>1.11</i>		<i>Peru</i>		<i>136 359</i>	<i>0.58</i>
3 000 000	INT BK RECON&DEV 0.000% 17-10/07/2024	MXN	119 520	0.51	173 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	42 822	0.18
1 550 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	49 226	0.21	66 000	PERU B SOBERANO 8.200% 06-12/08/2026	PEN	18 118	0.08
200 000	INT BK RECON&DEV 11.000% 20-25/08/2022	TRY	11 671	0.05	43 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	8 464	0.04
1 700 000	INT BK RECON&DEV 6.650% 19-30/07/2024	MXN	78 828	0.34	122 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	29 005	0.12
	<i>Bahrain</i>		<i>251 681</i>	<i>1.08</i>	152 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	37 950	0.16
300 000	BAHRAIN 7.500% 17-20/09/2047	USD	251 681	1.08		<i>Ghana</i>		<i>98 913</i>	<i>0.43</i>
	<i>Egypt</i>		<i>242 839</i>	<i>1.03</i>	200 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	98 913	0.43
300 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	165 750	0.71		<i>Sri Lanka</i>		<i>90 033</i>	<i>0.39</i>
1 100 000	EGYPT GOVT BOND 14.483% 21-06/04/2026	EGP	56 822	0.24	300 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	90 033	0.39
70 000	EGYPT GOVT BOND 14.664% 20-06/10/2030	EGP	3 395	0.01		<i>Ukraine</i>		<i>73 500</i>	<i>0.32</i>
320 000	EGYPT GOVT BOND 16.100% 19-07/05/2029	EGP	16 872	0.07	300 000	UKRAINE GOVT 7.375% 17-25/09/2032	USD	73 500	0.32
	<i>Russia</i>		<i>218 683</i>	<i>0.94</i>		<i>Hong Kong</i>		<i>70 875</i>	<i>0.31</i>
285 000	RUSSIA 12.750% 98-24/06/2028	USD	102 600	0.44	700 000	SHIMAO GRP HLDGS 5.600% 19-15/07/2026	USD	70 875	0.31
17 825 000	RUSSIA-OFZ 5.700% 20-17/05/2028	RUB	48 836	0.21		<i>Tunisia</i>		<i>55 559</i>	<i>0.24</i>
4 810 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	13 178	0.06	100 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	55 559	0.24
9 580 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	26 247	0.11		<i>British Virgin Islands</i>		<i>13 225</i>	<i>0.06</i>
9 028 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	24 734	0.11	200 000	SCENERY JOURNEY 13.750% 18-06/11/2023	USD	13 225	0.06
1 127 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	3 088	0.01		<i>Serbia</i>		<i>12 605</i>	<i>0.05</i>
	<i>Turkey</i>		<i>210 906</i>	<i>0.91</i>	620 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	5 222	0.02
250 000	REPUBLIC OF TURKEY 8.000% 04-14/02/2034	USD	210 906	0.91	540 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	3 964	0.02
	<i>Qatar</i>		<i>198 800</i>	<i>0.86</i>	400 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	3 419	0.01
200 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	198 800	0.86		<i>Argentina</i>		<i>6 449</i>	<i>0.03</i>
	<i>Romania</i>		<i>189 468</i>	<i>0.83</i>	27 619	ARGENTINA 1.000% 20-09/07/2029	USD	6 449	0.03
80 000	ROMANIA 3.250% 16-29/04/2024	RON	15 398	0.07		Floating rate bonds		52 458	0.23
90 000	ROMANIA 4.250% 18-28/06/2023	RON	18 255	0.08		<i>Argentina</i>		<i>52 458</i>	<i>0.23</i>
515 000	ROMANIA 4.750% 14-24/02/2025	RON	98 807	0.43	250 996	ARGENTINA 20-09/07/2035 SR FRN	USD	52 458	0.23
45 000	ROMANIA 4.750% 19-11/10/2034	RON	6 549	0.03		Other transferable securities		0	0.00
185 000	ROMANIA 5.000% 18-12/02/2029	RON	31 881	0.14		Shares		0	0.00
120 000	ROMANIA GOVT 4.150% 20-24/10/2030	RON	18 578	0.08		<i>Russia</i>		<i>0</i>	<i>0.00</i>
	<i>Hungary</i>		<i>172 914</i>	<i>0.75</i>	106 988	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	0	0.00
37 400 000	REPUBLIC OF HUNGARY 1.500% 20-22/04/2026	HUF	77 031	0.33	537	POLYUS PJSC	RUB	0	0.00
13 540 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	24 528	0.11		Shares/Units in investment funds		2 228 040	9.63
5 000 000	REPUBLIC OF HUNGARY 2.250% 20-20/04/2033	HUF	7 893	0.03		<i>Luxembourg</i>		<i>2 228 040</i>	<i>9.63</i>
2 970 000	REPUBLIC OF HUNGARY 2.250% 21-22/06/2034	HUF	4 469	0.02	0.33	BNP PARIBAS FUNDS ASIA EX-JAPAN SMALL CAP - X CAP	USD	0	0.00
6 200 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	12 983	0.06	14 114.34	BNP PARIBAS FUNDS CHINA EQUITY- X USD ACC XCA	USD	1 134 653	4.90
6 180 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	8 618	0.04	509.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	628 473	2.72
12 520 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	22 982	0.10	3 536.69	BNP PARIBAS INSTCASH USD 1D VNAV XCA	USD	464 914	2.01
5 600 000	REPUBLIC OF HUNGARY 6.000% 07-24/11/2023	HUF	14 410	0.06		Total securities portfolio		19 421 202	83.62
	<i>Nigeria</i>		<i>151 500</i>	<i>0.65</i>					
200 000	REP OF NIGERIA 8.375% 22-24/03/2029	USD	151 500	0.65					
	<i>Dominican Republic</i>		<i>136 475</i>	<i>0.59</i>					
200 000	REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060	USD	136 475	0.59					

BNP PARIBAS FUNDS Energy Transition

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares										
<i>United States of America</i>										
7 264 216	ADVENT TECHNOLOGIES HOLDINGS	USD	17 509 995	0.82	1 893 368	ANAERGIA INC	CAD	9 477 019	0.44	
1 668 803	AEYE INC	USD	3 048 844	0.14	1 188 400	FORAN MINING CORPORATION	CAD	2 106 170	0.10	
4 188 153	APPHARVEST INC	USD	13 981 208	0.65	1 232 244	GREENPOWER MOTOR CO INC	USD	3 889 622	0.18	
1 139 095	DMY TECHNOLOGY GROUP INC IV	USD	4 717 855	0.22	4 287 445	LI-CYCLE HOLDINGS CORP	USD	28 215 239	1.32	
2 000 000	ELECTRIC LAST MILE SOLUTIONS	USD	304 175	0.01	1 259 592	LOOP ENERGY INC	CAD	1 503 795	0.07	
649 699	ENERGY VAULT HOLDINGS INC	USD	6 226 968	0.29	3 303 196	STANDARD LITHIUM LTD	USD	13 396 672	0.63	
4 010 000	FISKER INC	USD	32 871 682	1.53	<i>Spain</i>					
5 128 824	FLUENCE ENERGY INC	USD	46 507 486	2.17	793 938	CORP ACCIONA ENERGIAS RENOVA	EUR	29 201 040	1.36	
573 439	GENERAC HOLDINGS INC	USD	115 505 079	5.39	971 429	EDP RENOVAVEIS SA	EUR	21 876 581	1.02	
1 608 287	GREEN PLAINS INC	USD	41 797 463	1.95	<i>Norway</i>					
6 843 307	ORIGIN MATERIALS INC	USD	33 514 498	1.56	1 296 246	AGILYX AS	NOK	3 746 140	0.17	
12 074 038	PLUG POWER INC	USD	191 369 085	8.93	5 693 998	AKER CARBON CAPTURE AS	NOK	9 145 679	0.43	
4 328 086	PROTERRA INC	USD	19 209 258	0.90	536 307	AKER HORIZONS ASA	NOK	826 625	0.04	
3 266 234	PURECYCLE TECHNOLOGIES INC	USD	23 181 842	1.08	1 720 486	CAMBI ASA	NOK	782 891	0.04	
3 073 267	QUANTUMSCAPE CORP	USD	25 251 675	1.18	1 498 693	CIRCA GROUP AS	NOK	1 124 519	0.05	
3 377 220	SHOALS TECHNOLOGIES GROUP -A	USD	53 236 966	2.49	693 952	FREYR BATTERY SA	USD	4 540 276	0.21	
292 548	SOLAREEDGE TECHNOLOGIES INC	USD	76 583 803	3.58	4 443 585	OTOVO AS - A SHARES	NOK	9 421 712	0.44	
2 475 764	SUNLIGHT FINANCIAL HOLDINGS INC	USD	6 985 991	0.33	1 409 357	QUANTAFUEL AS	NOK	2 007 178	0.09	
11 019 384	SUNNOVA ENERGY INTERNATIONAL	USD	194 258 211	9.08	<i>Germany</i>					
7 140 379	SUNRUN INC	USD	159 547 806	7.45	1 957 825	SIEMENS ENERGY AG	EUR	27 380 183	1.28	
10 283 338	VIEW INC	USD	15 934 772	0.74	<i>Brazil</i>					
<i>China</i>					30 008 285	RAIZEN SA - PREFERENCE	BRL	25 193 753	1.18	
412 477	BYD CO LTD - H	HKD	15 602 989	0.73	<i>Australia</i>					
3 160 263	DAQO NEW ENERGY CORP - ADR	USD	215 772 703	10.08	51 763 280	IONEER LTD	AUD	13 733 212	0.64	
1 817 597	GANFENG LITHIUM CO LTD-A	CNH	38 409 239	1.79	18 750 000	QUEENSLAND PACIFIC METALS LT	AUD	1 395 431	0.07	
2 636 923	NARI TECHNOLOGY CO LTD-A	CNH	10 158 073	0.47	2 035 574	VULCAN ENERGY RESOURCES LTD	AUD	7 142 505	0.33	
533 539	NUVVE HOLDING CORP	USD	2 388 409	0.11	<i>Belgium</i>					
1 716 172	WUXI LEAD INTELLIGENT EQUI-A	CNY	15 425 266	0.72	627 511	UMICORE	EUR	20 908 667	0.98	
<i>South Korea</i>					<i>Israel</i>					
54 914	DOOSAN FUEL CELL CO LTD	KRW	1 205 056	0.06	1 432 553	GENCELL LTD	ILS	1 660 154	0.08	
246 807	LG CHEM LTD	KRW	93 251 847	4.35	7 848 310	OTONOMO TECHNOLOGIES LTD	USD	8 107 681	0.38	
<i>France</i>					<i>Sweden</i>					
766 907	ALSTOM	EUR	16 557 522	0.77	4 236 908	CELL IMPACT AB	SEK	5 279 747	0.25	
5 382 483	ENGIE	EUR	59 024 309	2.76	2 115 714	SWEDISH STIRLING AB	SEK	1 718 142	0.08	
4 000 000	FARADAY FUTURE INTELLIGENT E	USD	9 947 869	0.46	<i>Luxembourg</i>					
<i>Denmark</i>					4 000 000	ARRIVAL SA	USD	6 045 244	0.28	
1 125 000	CADELER A/S	NOK	3 518 093	0.16	<i>Hong Kong</i>					
911 092	EVERFUEL A/S	NOK	4 754 482	0.22	5 624 000	CIMC ENRIC HOLDINGS LTD	HKD	5 747 135	0.27	
291 262	ORSTED A/S	DKK	29 057 072	1.36	<i>Ireland</i>					
1 995 944	VESTAS WIND SYSTEMS A/S	DKK	40 232 095	1.88	669 292	FUSION FUEL GREEN PLC-A	USD	4 174 072	0.19	
<i>India</i>					Total securities portfolio					
1 212 248	AZURE POWER GLOBAL LTD	USD	13 218 831	0.62					2 119 538 566	98.95
10 000 000	RENEW ENERGY GLOBAL PLC-A	USD	61 887 226	2.89						
<i>United Kingdom</i>										
218 541	APTIV PLC	USD	18 619 204	0.87						
3 882 457	CERES POWER HOLDINGS PLC	GBP	24 716 385	1.15						
3 395 826	POLESTAR AUTOMOTIVE-CL A ADS	USD	28 616 602	1.34						
<i>Italy</i>										
11 262 174	ENEL S.P.A.	EUR	58 788 548	2.74						
550 000	INDUSTRIE DE NORA SPA	EUR	7 095 000	0.33						

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2022

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					15 300 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	14 754 957	0.42
			3 038 890 621	86.74	5 000 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	4 504 092	0.13
			2 604 982 869	74.36	2 013 000	LVMH 0.750% 17-26/05/2024	EUR	1 990 562	0.06
	Bonds				6 200 000	MERCIALYS 1.800% 18-27/02/2026	EUR	5 553 818	0.16
			589 191 113	16.85	5 100 000	MERCIALYS 4.625% 20-07/07/2027	EUR	4 948 905	0.14
	<i>France</i>				11 700 000	NEXANS SA 2.750% 17-05/04/2024	EUR	11 551 020	0.33
2 000 000	AEROPORT PARIS 1.500% 15-24/07/2023	EUR	2 003 202	0.06	5 000 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	4 856 851	0.14
1 700 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	1 574 028	0.04	2 000 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	1 967 637	0.06
7 000 000	AIR FRANCE-KLM 3.750% 16-12/10/2022	EUR	6 953 772	0.20	4 925 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	4 434 626	0.13
5 000 000	ALD SA 0.375% 19-18/07/2023	EUR	4 935 663	0.14	5 604 000	RCI BANQUE 0.750% 19-10/04/2023	EUR	5 546 122	0.16
6 400 000	ALD SA 0.375% 20-19/10/2023	EUR	6 269 454	0.18	16 200 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	15 345 559	0.44
3 500 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	3 367 823	0.10	17 000 000	RENAULT 1.250% 19-24/06/2025	EUR	14 706 263	0.42
3 600 000	AUCHAN SA 2.625% 19-30/01/2024	EUR	3 553 709	0.10	3 500 000	RENAULT 2.375% 20-25/05/2026	EUR	2 995 910	0.09
4 300 000	AUCHAN SA 2.875% 20-29/01/2026	EUR	4 005 715	0.11	7 143 000	REXEL SA 2.125% 21-15/12/2028	EUR	5 518 265	0.16
5 600 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	4 992 264	0.14	15 300 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	14 731 616	0.42
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	9 417 258	0.27	10 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	9 842 601	0.28
7 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 16-04/11/2026	EUR	6 814 155	0.19	12 400 000	SOCIETE GENERALE 2.625% 15-27/02/2025	EUR	12 077 285	0.34
7 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 16-24/03/2026	EUR	6 865 815	0.20	14 500 000	SOCIETE GENERALE 4.000% 13-07/06/2023	EUR	14 694 690	0.42
20 960 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	21 092 486	0.60	8 500 000	SPIE SA 3.125% 17-22/03/2024	EUR	8 390 211	0.24
22 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	21 478 878	0.61	7 100 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	7 027 028	0.20
3 000 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	2 969 888	0.08	6 100 000	URW 0.625% 20-04/05/2027	EUR	5 105 925	0.15
2 600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	2 530 195	0.07	5 500 000	VALEO SA 1.500% 18-18/06/2025	EUR	5 051 358	0.14
20 000 000	BNP PARIBAS 2.375% 15-17/02/2025	EUR	19 596 114	0.56	15 000 000	VALEO SA 3.250% 14-22/01/2024	EUR	14 933 811	0.43
1 000 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	965 062	0.03	1 000 000	VEOLIA ENVIRONNEMENT 0.314% 16-04/10/2023	EUR	987 822	0.03
21 500 000	BPCE 0.625% 19-26/09/2024	EUR	20 673 306	0.59	<i>United States of America</i>				
20 000 000	BPCE 4.625% 13-18/07/2023	EUR	20 436 534	0.58				315 031 337	9.00
8 700 000	CAISSE NA REA MU 3.375% 18-24/09/2028	EUR	8 041 758	0.23	5 198 000	ABBVIE INC 1.250% 20-01/06/2024	EUR	5 113 168	0.15
7 400 000	CARMILA 2.375% 15-18/09/2023	EUR	7 400 389	0.21	6 000 000	ABBVIE INC 1.500% 20-15/11/2023	EUR	5 978 075	0.17
9 200 000	CARMILA SA 1.625% 20-30/05/2027	EUR	7 519 296	0.21	7 775 000	AT&T INC 0.250% 19-04/03/2026	EUR	7 207 901	0.21
15 000 000	CARMILA SA 1.625% 21-01/04/2029	EUR	11 314 001	0.32	13 000 000	AT&T INC 1.950% 19-15/09/2023	EUR	13 071 209	0.37
4 500 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	4 144 182	0.12	7 000 000	AT&T INC 2.500% 13-15/03/2023	EUR	7 048 589	0.20
11 500 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	7 832 650	0.22	16 000 000	BANK OF AMERICA CORP 2.375% 14-19/06/2024	EUR	16 032 126	0.46
5 000 000	CIE DE ST GOBAIN 0.625% 19-15/03/2024	EUR	4 899 769	0.14	6 000 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	5 837 785	0.17
4 300 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	4 260 489	0.12	5 000 000	BECTON DICKINSON 0.000% 21-13/08/2023	EUR	4 914 061	0.14
700 000	CIE FIN FONCIER 0.375% 17-11/12/2024	EUR	682 304	0.02	4 598 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	4 334 644	0.12
7 100 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	5 818 101	0.17	17 908 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	16 186 783	0.46
14 200 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	14 224 329	0.41	29 500 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	29 516 299	0.84
1 000 000	COFACE 4.125% 14-27/03/2024	EUR	989 457	0.03	31 432 000	EASTMAN CHEMICAL 1.500% 16-26/05/2023	EUR	31 289 599	0.89
16 600 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	16 409 930	0.47	4 000 000	FORD MOTOR CRED 1.744% 20-19/07/2024	EUR	3 693 885	0.11
3 000 000	CREDIT AGRICOLE SA 3.000% 15-21/12/2025	EUR	3 023 280	0.09	15 950 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	15 226 136	0.43
2 000 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	1 963 691	0.06	12 000 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	11 500 958	0.33
1 000 000	CREDIT MUTUEL ARKEA 3.250% 16-01/06/2026	EUR	971 518	0.03	14 291 000	GEN ELECTRIC CO 1.250% 15-26/05/2023	EUR	14 272 839	0.41
4 200 000	CTE CO TRANSP EL 0.875% 17-29/09/2024	EUR	4 047 029	0.12	9 022 000	GOLDMAN SACHS GROUP 1.375% 17-15/05/2024	EUR	8 960 298	0.26
11 900 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	12 589 587	0.36	7 502 000	GOLDMAN SACHS GROUP 2.125% 14-30/09/2024	EUR	7 432 836	0.21
10 000 000	EUTELSAT SA 2.000% 18-02/10/2025	EUR	9 666 756	0.28	2 853 000	HONEYWELL INTERNATIONAL 0.000% 20-10/03/2024	EUR	2 773 274	0.08
1 438 000	FNAC DARTY SA 1.875% 19-30/05/2024	EUR	1 350 493	0.04	12 601 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	12 511 515	0.36
11 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	11 554 510	0.33	11 500 000	MORGAN STANLEY 1.750% 16-11/03/2024	EUR	11 430 010	0.33
33 400 000	HOLDING DINFRA 0.625% 17-27/03/2023	EUR	33 100 358	0.95	13 000 000	MYLAN INC 2.125% 18-23/05/2025	EUR	12 430 600	0.35
5 000 000	ICADE 1.125% 16-17/11/2025	EUR	4 652 443	0.13	27 900 000	MYLAN NV 2.250% 16-22/11/2024	EUR	27 106 926	0.77
22 600 000	IMERYS SA 2.000% 14-10/12/2024	EUR	22 032 591	0.63	8 100 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	7 728 542	0.22
3 000 000	INFRA FOCH SAS 2.125% 14-16/04/2025	EUR	2 945 202	0.08					
11 900 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	11 790 533	0.34					
14 200 000	KERING 1.250% 22-05/05/2025	EUR	13 954 212	0.40					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
8 810 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	8 506 409	0.24	2 546 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	2 533 982	0.07
15 225 000	COMMERZBANK AG 4.000% 16-23/03/2026	EUR	14 854 784	0.42	5 000 000	HIGHLAND HOLDING 0.000% 21-12/11/2023	EUR	4 883 072	0.14
7 000 000	CONTINENTAL AG 0.000% 19-12/09/2023	EUR	6 855 264	0.20	26 633 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	25 235 875	0.72
8 400 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	7 492 380	0.21		<i>Romania</i>		53 607 826	1.53
9 800 000	EUROGRID GMBH 1.625% 15-03/11/2023	EUR	9 771 961	0.28	3 486 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	2 492 490	0.07
7 092 000	FRESENIUS MEDICA 0.250% 19-29/11/2023	EUR	6 945 841	0.20	12 875 000	NE PROPERTY COOP 1.750% 17-23/11/2024	EUR	11 945 586	0.34
6 154 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	5 984 604	0.17	3 000 000	ROMANIA 2.750% 15-29/10/2025	EUR	2 915 250	0.08
7 400 000	METRO AG 1.125% 18-06/03/2023	EUR	7 110 881	0.20	10 000 000	ROMANIA 2.750% 20-26/02/2026	EUR	9 392 500	0.27
8 000 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	7 333 615	0.21	26 400 000	ROMANIA 3.625% 14-24/04/2024	EUR	26 862 000	0.77
12 000 000	VOLKSWAGEN BANK 1.250% 18-10/06/2024	EUR	11 750 742	0.34		<i>Belgium</i>		45 033 149	1.28
3 000 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	2 982 109	0.09	23 600 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	22 865 209	0.65
5 784 000	VOLKSWAGEN FINANCIAL 0.000% 21-12/02/2025	EUR	5 367 630	0.15	7 700 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	7 390 450	0.21
10 000 000	VOLKSWAGEN FINANCIAL 1.375% 18-16/10/2023	EUR	9 939 988	0.28	15 000 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	14 777 490	0.42
3 000 000	VOLKSWAGEN LEAS 1.000% 18-16/02/2023	EUR	3 000 394	0.09		<i>Sweden</i>		40 695 280	1.17
	<i>Ireland</i>		148 541 218	4.24	2 680 000	HEIMSTADEN BOSTA 2.125% 19-05/09/2023	EUR	2 623 959	0.07
19 262 000	AIB GROUP PLC 1.250% 19-28/05/2024	EUR	18 769 401	0.54	11 500 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	11 428 707	0.33
20 000 000	AIB GROUP PLC 1.500% 18-29/03/2023	EUR	19 991 238	0.57	4 875 000	SCANIA CV AB 0.000% 20-23/11/2022	EUR	4 863 602	0.14
6 400 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	6 214 808	0.18	19 768 000	VOLVO TREAS AB 0.000% 21-09/05/2024	EUR	19 129 464	0.55
12 950 000	BANK OF IRELAND 1.375% 18-29/08/2023	EUR	12 843 774	0.37	2 755 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	2 649 548	0.08
22 051 000	BANK OF IRELAND 10.000% 12-19/12/2022	EUR	22 826 223	0.65		<i>Denmark</i>		34 607 217	0.99
10 000 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	9 895 859	0.28	2 700 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	2 665 056	0.08
15 603 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	15 252 975	0.44	22 900 000	NYKREDIT 0.125% 19-10/07/2024	EUR	21 861 476	0.62
6 084 000	FCA BANK IE 0.250% 20-28/02/2023	EUR	6 051 133	0.17	10 300 000	NYKREDIT 0.875% 19-17/01/2024	EUR	10 080 685	0.29
11 406 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	11 023 859	0.31		<i>Austria</i>		31 876 015	0.91
10 250 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	7 706 939	0.22	21 065 000	OMV AG 0.000% 20-16/06/2023	EUR	20 812 384	0.59
11 293 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	11 206 962	0.32	10 900 000	RAIFFEISEN BANK INTERNATIONAL 6.000% 13-16/10/2023	EUR	11 063 631	0.32
6 880 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	6 758 047	0.19		<i>Portugal</i>		21 080 963	0.60
	<i>Japan</i>		145 290 631	4.14	5 800 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	5 749 139	0.16
4 275 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	4 131 866	0.12	2 300 000	BRISA CONCESSAO 1.875% 15-30/04/2025	EUR	2 289 363	0.07
31 999 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	30 579 952	0.87	13 600 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	13 042 461	0.37
5 000 000	MITSUBISHI UFJ FINANCE 0.872% 17-07/09/2024	EUR	4 836 828	0.14		<i>Poland</i>		19 490 464	0.55
11 261 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	10 730 081	0.31	14 889 000	REPUBLIC OF POLAND 3.375% 12-09/07/2024	EUR	15 217 489	0.43
6 000 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	5 352 318	0.15	4 200 000	REPUBLIC OF POLAND 3.750% 12-19/01/2023	EUR	4 272 975	0.12
20 600 000	MIZUHO FINANCIAL 0.523% 19-10/06/2024	EUR	19 956 485	0.57		<i>Canada</i>		19 235 535	0.54
22 000 000	NISSAN MOTOR CO 1.940% 20-15/09/2023	EUR	21 868 026	0.62	15 000 000	BANK NOVA SCOTIA 0.375% 18-23/10/2023	EUR	14 867 339	0.42
2 400 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	2 241 858	0.06	1 500 000	CAN IMPERIAL BANK 0.750% 18-22/03/2023	EUR	1 498 823	0.04
5 974 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	5 658 830	0.16	2 960 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	2 869 373	0.08
10 771 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	10 005 724	0.29		<i>Finland</i>		18 439 251	0.52
30 150 000	SUMITOMO MITSUI 0.819% 18-23/07/2023	EUR	29 928 663	0.85	5 000 000	CRH FINLAND SERV 0.875% 20-05/11/2023	EUR	4 936 386	0.14
	<i>Luxembourg</i>		120 647 937	3.43	8 200 000	FORTUM OYJ 2.250% 12-06/09/2022	EUR	8 187 851	0.23
18 919 000	ALLERGAN FUNDING 1.500% 18-15/11/2023	EUR	18 583 362	0.53	6 151 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	5 315 014	0.15
10 000 000	AROUNDTOWN SA 1.000% 17-07/01/2025	EUR	9 247 799	0.26		<i>Bermuda</i>		11 347 358	0.32
21 451 000	CK HUTCHISON 0.375% 19-17/10/2023	EUR	21 038 817	0.60	11 272 000	BACARDI LTD 2.750% 13-03/07/2023	EUR	11 347 358	0.32
5 743 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	5 560 712	0.16		<i>Australia</i>		7 637 308	0.22
10 000 000	EFES 0.000% 19-19/04/2024	EUR	9 828 119	0.28	8 060 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	7 637 308	0.22
10 000 000	ESM TBILL 0.000% 22-13/04/2023	EUR	9 975 649	0.28		<i>Hong Kong</i>		4 332 383	0.12
13 886 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	13 760 550	0.39	4 322 000	CKH FIN 16 1.250% 16-06/04/2023	EUR	4 332 383	0.12

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Convertible bonds				1 428 810	0.04				
<i>Germany</i>				<i>1 428 810</i>	<i>0.04</i>				
1 500 000	FRESENIUS SE & CO 0.000% 17-31/01/2024 CV	EUR	1 428 810	0.04					
Floating rate bonds				432 478 942	12.34				
<i>United Kingdom</i>				<i>68 958 190</i>	<i>1.96</i>				
4 358 000	AVIVA PLC 13-05/07/2043 FRN	EUR	4 501 727	0.13					
9 344 000	BARCLAYS BANK PLC 17-07/02/2028 FRN	EUR	9 228 018	0.26					
20 500 000	LLOYDS BANKING GROUP PLC 18-15/01/2024 FRN	EUR	20 405 782	0.58					
20 000 000	ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN	EUR	19 745 314	0.56					
5 000 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	4 822 116	0.14					
10 266 000	STANDARD CHART 17-03/10/2023 FRN	EUR	10 255 233	0.29					
<i>France</i>				<i>55 110 521</i>	<i>1.57</i>				
3 500 000	AXA SA 13-04/07/2043 FRN	EUR	3 599 142	0.10					
4 000 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	4 002 382	0.11					
17 000 000	BNP PARIBAS 19-15/07/2025 FRN	EUR	16 289 079	0.47					
3 700 000	CASINO GUICHARD 13-31/01/2049 FRN	EUR	1 385 100	0.04					
6 400 000	CREDIT LOGEMENT 17-28/11/2029 FRN	EUR	5 981 356	0.17					
23 800 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	23 853 462	0.68					
<i>Italy</i>				<i>54 744 305</i>	<i>1.56</i>				
6 600 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	6 724 938	0.19					
8 000 000	CASSA DEPOSITI E 16-26/07/2022 FRN	EUR	7 996 640	0.23					
19 685 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	18 841 941	0.54					
9 600 000	FERROVIE DEL 0.840% 16-18/07/2022 FRN	EUR	9 597 458	0.27					
7 740 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	7 146 899	0.20					
4 422 000	UNIONE DI BANCHE 17-15/09/2027 FRN	EUR	4 436 429	0.13					
<i>United States of America</i>				<i>54 056 052</i>	<i>1.54</i>				
7 600 000	AT&T INC 18-05/09/2023 FRN	EUR	7 584 048	0.22					
15 000 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	14 856 227	0.42					
5 000 000	GOLDMAN SACHS GROUP 21-30/04/2024 FRN	EUR	4 916 165	0.14					
7 000 000	GOLDMAN SACHS GROUP 21-30/04/2024 FRN	EUR	7 000 566	0.20					
20 000 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	19 699 046	0.56					
<i>The Netherlands</i>				<i>46 966 959</i>	<i>1.35</i>				
30 126 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	30 302 674	0.87					
8 300 000	ING GROEP NV 17-11/04/2028 FRN	EUR	8 312 546	0.24					
8 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	8 351 739	0.24					
<i>Sweden</i>				<i>29 098 000</i>	<i>0.83</i>				
16 370 000	SWEDBANK AB 17-22/11/2027 FRN	EUR	16 267 514	0.46					
13 089 000	SWEDBANK AB 18-18/09/2028 FRN	EUR	12 830 486	0.37					
<i>Germany</i>				<i>28 831 432</i>	<i>0.82</i>				
28 500 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	28 831 432	0.82					
<i>Denmark</i>				<i>26 365 164</i>	<i>0.75</i>				
19 552 000	JYSKE BANK A/S 19-20/06/2024 FRN	EUR	19 289 507	0.55					
7 060 000	NYKREDIT 15-17/11/2027 FRN	EUR	7 075 657	0.20					
					<i>Spain</i>				
					26 045 899 0.75				
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 17-01/12/2023 FRN	EUR	10 017 815	0.29					
2 300 000	BANCO SABADELL 18-12/12/2028 FRN	EUR	2 295 408	0.07					
4 000 000	BANCO SANTANDER 17-11/05/2024 FRN	EUR	4 017 180	0.11					
9 000 000	BANCO SANTANDER 22-26/01/2025 FRN	EUR	8 728 944	0.25					
1 000 000	CAIXABANK 17-14/07/2028 FRN	EUR	986 552	0.03					
					<i>Ireland</i>				
					17 499 470 0.50				
17 380 000	CLOVERIE PLC 12-01/09/2042 FRN	EUR	17 499 470	0.50					
					<i>Portugal</i>				
					14 769 000 0.42				
15 000 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	14 769 000	0.42					
					<i>Norway</i>				
					6 840 143 0.20				
7 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	6 840 143	0.20					
					<i>Belgium</i>				
					2 165 061 0.06				
2 300 000	KBC GROUP NV 17-18/09/2029 FRN	EUR	2 165 061	0.06					
					<i>Luxembourg</i>				
					1 028 746 0.03				
1 000 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	1 028 746	0.03					
					Money Market Instruments				
					30 004 357 0.86				
					<i>France</i>				
					15 002 644 0.43				
15 000 000	FAURECIA 0.000% 25/07/2022 NEUCP	EUR	15 002 644	0.43					
					<i>Sweden</i>				
					15 001 713 0.43				
15 000 000	VATTENFALL AB 0.000% 12/07/2022	EUR	15 001 713	0.43					
					Shares/Units in investment funds				
					349 607 542 10.00				
					<i>France</i>				
					339 841 433 9.72				
144.00	BNP PARIBAS LCR 1 FCP	EUR	13 837 094	0.40					
13 525.00	BNP PARIBAS MONEY 3M - IC	EUR	309 336 596	8.84					
5 854.00	BNP PARIBAS OBLI CT- 1	EUR	16 667 743	0.48					
					<i>Luxembourg</i>				
					9 766 109 0.28				
100.00	BNPP GLOBAL ENHANCED BOND 36M XCA	EUR	9 766 109	0.28					
					Total securities portfolio				
					3 418 502 520 97.60				

BNP PARIBAS FUNDS Environmental Absolute Return Thematic Equity (EARTH)

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			142 404 557	87.94
<i>United States of America</i>				
1 401 943	APPHARVEST INC	USD	86 295 897	53.28
21 775	DEERE & CO	USD	4 892 781	3.02
708 812	FLUENCE ENERGY INC	USD	6 520 959	4.03
37 480	GENERAC HOLDINGS INC	USD	6 719 538	4.15
178 264	GREEN PLAINS INC	USD	7 892 538	4.87
300 000	GREENLIGHT BIOSCIENCES HOLDI	USD	4 843 433	2.99
1 132 095	ORIGIN MATERIALS INC	USD	663 000	0.41
861 632	PLUG POWER INC	USD	5 796 326	3.58
17 320	SOLAREEDGE TECHNOLOGIES INC	USD	14 277 242	8.82
738 016	SUNNOVA ENERGY INTERNATIONAL	USD	4 740 138	2.93
612 963	SUNRUN INC	USD	13 601 635	8.40
1 252 772	VIEW INC	USD	14 318 816	8.83
<i>United Kingdom</i>				
80 126	APTIV PLC	USD	2 029 491	1.25
840 045	CERES POWER HOLDINGS PLC	GBP	18 956 727	11.71
684 387	TATE & LYLE PLC	GBP	7 136 823	4.41
<i>China</i>				
195 092	DAQO NEW ENERGY CORP - ADR	USD	5 590 931	3.45
<i>Canada</i>				
479 552	ANAERGIA INC	CAD	6 228 973	3.85
673 041	LI-CYCLE HOLDINGS CORP	USD	13 925 667	8.60
<i>South Korea</i>				
16 571	LG CHEM LTD	KRW	7 139 956	4.41
<i>Italy</i>				
1 073 266	ENEL S.P.A.	EUR	2 509 434	1.55
<i>Brazil</i>				
4 089 451	RAIZEN SA - PREFERENCE	BRL	4 630 522	2.86
<i>Norway</i>				
114 204	CAMBI ASA	NOK	6 585 517	4.07
Total securities portfolio			142 404 557	87.94

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			451 526 720	81.67					
<i>France</i>					<i>Italy</i>				
AEROPORT PARIS 1.125% 19-18/06/2034			2 266 708	0.41	600 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	564 579	0.10
3 000 000		EUR			1 741 000	SODEXO 2.500% 14-24/06/2026	EUR	1 724 092	0.31
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 229 846	0.22	1 200 000	TOTAL CAP INTERNATIONAL 1.491% 20-08/04/2027	EUR	1 152 984	0.21
2 000 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	1 830 452	0.33					
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 223 290	0.22					
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025	EUR	475 622	0.09					
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	959 311	0.17					
1 400 000	BPCE 0.250% 20-15/01/2026	EUR	1 294 549	0.23					
14 000 000	BPCE 0.625% 19-26/09/2024	EUR	13 461 686	2.45					
2 100 000	BPCE SFH 0.010% 20-23/03/2028	EUR	1 881 153	0.34					
7 500 000	BPCE SFH 0.625% 19-22/09/2027	EUR	7 015 500	1.27					
1 800 000	BPCE SFH 1.750% 22-27/05/2032	EUR	1 714 015	0.31					
500 000	BPCE SFH 2.375% 13-29/11/2023	EUR	509 033	0.09					
5 000 000	CAISSE AMORT DET 1.375% 14-25/11/2024	EUR	5 017 223	0.91					
1 700 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	1 630 184	0.29					
2 600 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	2 453 678	0.44					
4 000 000	CAISSE FR DE FINANCEMENT 1.125% 22-12/06/2028	EUR	3 816 171	0.69					
1 600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	1 547 431	0.28					
1 800 000	CIE FIN FONCIER 0.050% 20-16/04/2024	EUR	1 761 712	0.32					
3 000 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	2 458 352	0.44					
3 900 000	COFIROUTE 0.375% 16-07/02/2025	EUR	3 715 333	0.67					
1 100 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	1 044 035	0.19					
3 000 000	DEXIA CRED LOCAL 0.000% 19-29/05/2024	EUR	2 929 613	0.53					
3 500 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	3 239 938	0.59					
7 200 000	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	6 392 574	1.16					
1 450 000	FRANCE O.A.T. 0.000% 20-25/11/2030	EUR	1 253 467	0.23					
1 200 000	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	1 181 784	0.21					
1 800 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	1 223 658	0.22					
10 490 000	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	10 010 396	1.81					
4 200 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	2 680 314	0.48					
2 800 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	1 744 391	0.32					
1 200 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	1 066 104	0.19					
3 000 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	2 727 540	0.49					
14 400 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	13 444 703	2.44					
1 300 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	1 714 570	0.31					
1 000 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	1 337 020	0.24					
1 300 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 187 305	0.21					
600 000	KERING 0.750% 20-13/05/2028	EUR	542 161	0.10					
2 100 000	LA BANQUE POSTALE 0.250% 19-12/07/2026	EUR	1 927 945	0.35					
6 800 000	LA BANQUE POSTALE 2.375% 14-15/01/2024	EUR	6 925 642	1.25					
1 400 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 157 211	0.21					
600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	539 606	0.10					
1 500 000	LVMH MOET HENNES 0.750% 20-07/04/2025	EUR	1 458 188	0.26					
2 100 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 778 752	0.32					
1 200 000	PERNOD RICARD SA 1.375% 22-07/04/2029	EUR	1 093 875	0.20					
3 031 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	2 607 981	0.47					
4 500 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	4 262 655	0.77					
700 000	SANOFI 1.250% 22-06/04/2029	EUR	650 661	0.12					
					<i>Germany</i>				
					52 507 813 9.52				
					5 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	4 816 700	0.87
					1 500 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050	EUR	961 515	0.17
					1 300 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/02/2030	EUR	1 189 019	0.22
					4 900 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	3 956 162	0.72
					3 400 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	3 229 694	0.58
					3 500 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	3 454 605	0.63
					1 600 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	1 479 840	0.27
					3 496 867	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	3 737 117	0.68
					11 300 000	BUNDESREPUBLIK DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	10 262 998	1.86
					3 913 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	3 347 838	0.61
					1 387 000	E.ON SE 0.875% 22-08/01/2025	EUR	1 348 554	0.24
					2 300 000	EVONIK 0.625% 20-18/09/2025	EUR	2 137 695	0.39
					6 700 000	KFW 1.125% 18-09/05/2033	EUR	6 050 758	1.09
					2 793 000	KFW 1.375% 22-07/06/2032	EUR	2 638 421	0.48
					2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	1 856 242	0.34
					664 000	UNICREDIT 0.010% 21-28/09/2026	EUR	618 801	0.11
					1 600 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 421 854	0.26
					<i>Spain</i>				
					38 534 490 6.97				
					2 300 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	2 161 657	0.39
					1 400 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	1 170 398	0.21
					1 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 532 235	0.28
					1 800 000	CAJA RURAL NAV 0.875% 18-08/05/2025	EUR	1 759 806	0.32
					1 400 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	1 108 219	0.20
					700 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	607 413	0.11
					1 700 000	KUTXABANK 0.500% 19-25/09/2024	EUR	1 619 750	0.29
					4 950 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	4 088 898	0.74
					5 700 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	4 834 911	0.87
					4 000 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	3 026 800	0.55
					1 600 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	979 784	0.18
					493 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	351 272	0.06
					5 200 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	3 935 880	0.71

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 000 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	2 922 750	0.53	3 000 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	2 888 622	0.52
4 600 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	4 176 662	0.76	2 000 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	2 010 131	0.36
4 100 000	SPANISH GOVERNMENT 2.750% 14-31/10/2024	EUR	4 258 055	0.77	1 000 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	1 361 843	0.25
	<i>The Netherlands</i>		<i>32 587 190</i>	<i>5.88</i>		<i>United Kingdom</i>		<i>11 862 047</i>	<i>2.14</i>
1 900 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 827 865	0.33	2 975 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	2 666 368	0.48
812 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	742 492	0.13	4 000 000	FIAT CHRYSLER AU 3.875% 20-05/01/2026	EUR	4 036 678	0.73
7 000 000	BNG BANK NV 0.125% 19-11/04/2026	EUR	6 654 276	1.20	4 000 000	SANTANDER UK PLC 1.125% 22-12/03/2027	EUR	3 879 386	0.70
2 600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 374 225	0.43	1 483 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 279 615	0.23
3 616 000	MONDELEZ INTERNATIONAL HLDINGS NE 0.000% 20-22/09/2026	EUR	3 233 394	0.59		<i>Ireland</i>		<i>10 001 607</i>	<i>1.81</i>
3 000 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	2 732 370	0.49	8 800 000	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	7 054 784	1.28
2 500 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	2 217 750	0.40	3 000 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	2 946 823	0.53
3 000 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	3 858 900	0.70		<i>Canada</i>		<i>9 562 677</i>	<i>1.72</i>
4 400 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	3 781 023	0.68	4 593 000	BANK NOVA SCOTIA 0.010% 20-14/01/2027	EUR	4 225 301	0.76
1 600 000	SIEMENS FINAN 0.375% 20-05/06/2026	EUR	1 491 939	0.27	3 312 000	CAN IMPERIAL BK 0.375% 22-10/03/2026	EUR	3 156 930	0.57
420 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	371 224	0.07	2 282 000	TORONTO DOMINION BANK 0.864% 22-24/03/2027	EUR	2 180 446	0.39
2 973 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	2 896 211	0.52		<i>United States of America</i>		<i>7 935 589</i>	<i>1.43</i>
400 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	405 521	0.07	1 502 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 271 547	0.23
	<i>Belgium</i>		<i>28 222 586</i>	<i>5.11</i>	4 000 000	MYLAN NV 2.250% 16-22/11/2024	EUR	3 886 298	0.70
550 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	532 969	0.10	3 055 000	TOYOTA MTR CRED 0.250% 20-16/07/2026	EUR	2 777 744	0.50
2 600 000	BELFIUS BANK SA 0.750% 15-10/02/2025	EUR	2 549 905	0.46		<i>Sweden</i>		<i>7 868 781</i>	<i>1.42</i>
2 000 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	1 629 990	0.29	2 030 000	SKANDINAVISKA ENSKILDA BANK 0.375% 19-09/02/2026	EUR	1 940 618	0.35
1 400 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 147 122	0.21	1 690 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 498 733	0.27
2 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	2 440 568	0.44	1 356 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	1 157 285	0.21
980 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	1 066 730	0.19	1 771 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	1 599 875	0.29
2 200 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	2 639 751	0.48	1 700 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	1 672 270	0.30
600 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	581 320	0.11		<i>Finland</i>		<i>6 083 817</i>	<i>1.10</i>
2 250 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 676 950	0.30	7 000 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	6 083 817	1.10
3 209 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	3 080 608	0.56		<i>Portugal</i>		<i>5 873 637</i>	<i>1.07</i>
1 260 202	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	1 134 288	0.21	1 700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	1 645 346	0.30
661 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	381 491	0.07	2 300 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	2 430 226	0.44
2 521 590	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	1 935 978	0.35	1 500 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	1 798 065	0.33
7 432 000	EUROPEAN UNION 0.625% 15-04/11/2023	EUR	7 424 916	1.34		<i>Norway</i>		<i>3 143 727</i>	<i>0.57</i>
	<i>Luxembourg</i>		<i>25 222 693</i>	<i>4.57</i>	3 206 000	DNB BANK ASA 0.050% 19-14/11/2023	EUR	3 143 727	0.57
5 726 000	EIB 0.375% 16-14/04/2026	EUR	5 513 634	1.00		<i>Japan</i>		<i>2 970 398</i>	<i>0.54</i>
5 000 000	EIB 1.125% 17-13/04/2033	EUR	4 480 909	0.81	1 633 000	ASAHI GROUP 0.336% 21-19/04/2027	EUR	1 454 055	0.26
891 302	ESM 0.000% 21-15/12/2026	EUR	833 821	0.15	682 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	587 393	0.11
5 000 000	ESM 0.500% 19-05/03/2029	EUR	4 591 998	0.83	1 000 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	928 950	0.17
3 400 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	3 179 018	0.58		<i>Ivory Coast</i>		<i>1 643 644</i>	<i>0.30</i>
1 015 000	LUXEMBOURG GOVERNMENT 0.000% 20-28/04/2025	EUR	977 755	0.18	1 800 000	AFRICAN DEV BANK 0.500% 19-21/03/2029	EUR	1 643 644	0.30
2 223 000	NESTLE FINANCE INTERNATIONAL 0.125% 20-12/11/2027	EUR	1 991 968	0.36		<i>Floating rate bonds</i>		<i>49 584 327</i>	<i>8.98</i>
4 247 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	3 653 590	0.66		<i>France</i>		<i>24 420 420</i>	<i>4.43</i>
	<i>Austria</i>		<i>18 291 855</i>	<i>3.31</i>	2 200 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	2 111 437	0.38
3 471 000	OMV AG 0.000% 19-03/07/2025	EUR	3 263 128	0.59	2 600 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 296 973	0.42
4 000 000	REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028	EUR	3 630 089	0.66	1 900 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 643 713	0.30
5 500 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	5 138 042	0.93	2 100 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	1 652 265	0.30
					3 000 000	BPCE 22-14/01/2028 FRN	EUR	2 626 668	0.48
					6 800 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	6 815 275	1.23

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	1 854 712	0.34
1 800 000	LA POSTE 18-31/12/2049 FRN	EUR	1 612 648	0.29
688 000	TOTAL SA 19-31/12/2049 FRN	EUR	644 303	0.12
4 300 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	3 162 426	0.57
	<i>The Netherlands</i>		<i>9 872 857</i>	<i>1.79</i>
8 500 000	ING GROEP NV 17-11/04/2028 FRN	EUR	8 512 849	1.54
1 700 000	ING GROEP NV 21-01/02/2030 FRN	EUR	1 360 008	0.25
	<i>Spain</i>		<i>4 797 212</i>	<i>0.87</i>
2 300 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	1 928 911	0.35
3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	2 868 301	0.52
	<i>Luxembourg</i>		<i>2 674 739</i>	<i>0.48</i>
2 600 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	2 674 739	0.48
	<i>Italy</i>		<i>2 614 238</i>	<i>0.47</i>
2 724 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 614 238	0.47
	<i>Germany</i>		<i>1 936 986</i>	<i>0.35</i>
2 300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	1 936 986	0.35
	<i>Switzerland</i>		<i>1 805 979</i>	<i>0.33</i>
1 938 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 805 979	0.33
	<i>Austria</i>		<i>1 461 896</i>	<i>0.26</i>
1 700 000	OMV AG 20-31/12/2060 FRN	EUR	1 461 896	0.26
	Other transferable securities		4 863 500	0.88
	Bonds		4 863 500	0.88
	<i>France</i>		<i>4 863 500</i>	<i>0.88</i>
5 000 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	4 863 500	0.88
	Money Market Instruments		9 726 759	1.76
	<i>Italy</i>		<i>9 726 759</i>	<i>1.76</i>
18 100 000	ITALY BTPS HYBRD 0.000% 07-01/08/2039	EUR	9 726 759	1.76
	Shares/Units in investment funds		32 619 974	5.93
	<i>France</i>		<i>32 619 974</i>	<i>5.93</i>
147.00	BNP PARIBAS LCR 1 FCP	EUR	14 125 366	2.57
816.00	BNP PARIBAS MONEY 3M - ID EUR	EUR	18 494 608	3.36
	Total securities portfolio		548 321 280	99.22

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			158 742 531	78.79					
<i>Spain</i>									
200 000	BANCO BILBAO VIZCAYA	EUR	193 946	0.10	920 000	KFW 0.375% 21-20/05/2036	EUR	713 130	0.35
1 300 000	ARGENTARIA 3.500% 17-10/02/2027	EUR	1 039 634	0.52	1 000 000	KFW 1.125% 17-15/06/2037	EUR	848 137	0.42
100 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	84 406	0.04	280 000	KFW 1.250% 16-04/07/2036	EUR	244 964	0.12
200 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	186 013	0.09	300 000	MERCK FIN SERVIC 0.375% 19-05/07/2027	EUR	273 010	0.14
100 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	78 571	0.04	260 000	NORDRHEIN-WEST 1.000% 16-16/10/2046	EUR	196 610	0.10
300 000	MERLIN PROPRTIE 1.375% 21-01/06/2030	EUR	237 683	0.12	340 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	296 237	0.15
100 000	NORTEGAS ENERGIA 2.065% 17-28/09/2027	EUR	93 174	0.05	480 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	409 734	0.20
100 000	SANTANDER CONSUMER FIN 0.000% 21-23/02/2026	EUR	90 192	0.04	5 300 000	NRW BANK 0.250% 22-26/01/2032	EUR	4 464 316	2.21
200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	195 341	0.10	1 850 000	UNICREDIT 0.010% 20-15/09/2028	EUR	1 645 667	0.82
330 000	SPANISH GOVERNMENT 0.500% 20-30/04/2030	EUR	291 608	0.14	130 000	VOLKSWAGEN BANK 0.750% 17-15/06/2023	EUR	128 985	0.06
390 000	SPANISH GOVERNMENT 0.600% 19-31/10/2029	EUR	351 612	0.17	300 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	298 211	0.15
1 471 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	1 452 613	0.72	223 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	219 489	0.11
2 020 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	1 967 985	0.98	298 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	265 361	0.13
570 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	559 324	0.28	200 000	VOLKSWAGEN LEAS 2.625% 14-15/01/2024	EUR	201 467	0.10
190 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	172 514	0.09	100 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	88 866	0.04
820 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	805 609	0.40	100 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	68 107	0.03
539 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	507 183	0.25	<i>France</i>				
260 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	255 934	0.13	200 000	ALSTOM S 0.000% 21-11/01/2029	EUR	159 609	0.08
403 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	418 387	0.21	100 000	ARKEMA 0.125% 20-14/10/2026	EUR	90 737	0.05
6 000 000	SPANISH GOVERNMENT 3.800% 14-30/04/2024	EUR	6 302 099	3.14	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	188 345	0.09
710 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	837 410	0.42	300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	271 789	0.13
200 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	254 274	0.13	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	164 584	0.08
660 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	855 004	0.42	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 19-18/06/2029	EUR	84 384	0.04
913 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	1 245 524	0.62	300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	280 576	0.14
10 250 000	SPANISH GOVERNMENT 5.400% 13-31/01/2023	EUR	10 563 239	5.25	172 000	BNP PARIBAS 1.125% 18-22/11/2023	EUR	170 274	0.08
100 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	99 496	0.05	200 000	BNP PARIBAS 1.625% 19-02/07/2031	EUR	155 906	0.08
100 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	95 265	0.05	1 500 000	BPCE SFH 0.010% 20-27/05/2030	EUR	1 268 294	0.63
<i>Germany</i>									
300 000	BAYER AG 0.050% 21-12/01/2025	EUR	283 173	0.14	200 000	CAISSE AMORT DET 0.000% 20-25/11/2030	EUR	169 916	0.08
12 750 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	11 564 377	5.75	300 000	CARREFOUR SA 1.000% 19-17/05/2027	EUR	269 010	0.13
5 610 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	4 529 401	2.26	100 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	94 435	0.05
170 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	198 705	0.10	100 000	CARREFOUR SA 2.375% 22-30/10/2029	EUR	90 970	0.05
200 000	DEUTSCHE BOERSE 0.000% 21-22/02/2026	EUR	185 888	0.09	100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	94 920	0.05
200 000	DT PFANDBRIEFBAN 0.100% 21-02/02/2026	EUR	178 358	0.09	400 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	336 296	0.17
218 000	E.ON SE 0.100% 21-19/12/2028	EUR	179 108	0.09	100 000	DANONE 0.000% 21-01/12/2025	EUR	92 605	0.05
46 000	E.ON SE 0.875% 22-08/01/2025	EUR	44 725	0.02	200 000	ENGIE 1.375% 18-22/06/2028	EUR	184 321	0.09
69 000	E.ON SE 1.000% 20-07/10/2025	EUR	66 363	0.03	200 000	ENGIE 1.750% 20-27/03/2028	EUR	188 814	0.09
86 000	E.ON SE 1.625% 22-29/03/2031	EUR	75 350	0.04	4 390 000	FRANCE O.A.T. 0.000% 19-25/03/2025	EUR	4 271 425	2.12
200 000	FRESENIUS SE & C 1.625% 20-08/10/2027	EUR	182 579	0.09	2 057 893	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	901 357	0.45
200 000	FRESENIUS SE & C 2.875% 19-15/02/2029	EUR	189 834	0.09	710 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	645 518	0.32
100 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	96 071	0.05	3 620 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	3 379 848	1.68
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	94 457	0.05	732 049	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	840 312	0.42
					110 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	145 079	0.07
					110 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	144 945	0.07
					100 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	105 041	0.05
					200 000	ICADE 0.625% 21-18/01/2031	EUR	146 221	0.07
					100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	80 438	0.04
					200 000	JCDECAUX SA 1.625% 22-07/02/2030	EUR	163 461	0.08
					106 000	LA POSTE 4.375% 03-26/06/2023	EUR	109 557	0.05
					100 000	MICHELIN 0.875% 18-03/09/2025	EUR	95 892	0.05
					200 000	ORANGE 0.000% 21-29/06/2026	EUR	181 861	0.09
					100 000	ORANGE 0.750% 21-29/06/2034	EUR	74 892	0.04
					100 000	ORANGE 1.250% 20-07/07/2027	EUR	94 043	0.05
					100 000	ORANGE 2.375% 22-18/05/2032	EUR	94 786	0.05

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	PERNOD RICARD SA 0.125% 21-04/10/2029	EUR	163 359	0.08	175 000	AHOLD DELHAIZE 0.375% 21-18/03/2030	EUR	140 346	0.07
100 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	93 594	0.05	199 000	AMER MED SYST EU 0.750% 22-08/03/2025	EUR	190 770	0.09
700 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	560 849	0.28	400 000	AMER MED SYST EU 1.375% 22-08/03/2028	EUR	365 633	0.18
300 000	SOCIETE GENERALE 0.250% 21-08/07/2027	EUR	263 118	0.13	100 000	DAIMLER TRUCK 1.625% 22-06/04/2027	EUR	93 557	0.05
400 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	320 492	0.16	100 000	DANFOSS FIN I BV 0.125% 21-28/04/2026	EUR	90 943	0.05
200 000	TOTAL CAP INTERNATIONAL 0.625% 17-04/10/2024	EUR	195 319	0.10	100 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	92 414	0.05
3 500 000	UNEDIC 0.250% 20-25/11/2029	EUR	3 110 455	1.54	301 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	242 511	0.12
300 000	URW 0.625% 20-04/05/2027	EUR	251 111	0.12	230 000	ENEL FINANCE INTERNATIONAL NV 0.000% 19-17/06/2024	EUR	221 644	0.11
	<i>Italy</i>		<i>16 616 512</i>	<i>8.25</i>	200 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-17/06/2027	EUR	173 382	0.09
100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	83 710	0.04	175 000	ENEL FINANCE INTERNATIONAL NV 0.375% 19-17/06/2027	EUR	155 251	0.08
130 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	101 851	0.05	124 000	EURONEXT NV 0.125% 21-17/05/2026	EUR	112 920	0.06
100 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	92 461	0.05	1 700 000	ING BANK NV 0.750% 19-18/02/2029	EUR	1 575 092	0.78
100 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	87 705	0.04	196 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	174 038	0.09
169 000	ENI SPA 0.375% 21-14/06/2028	EUR	146 570	0.07	100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	79 639	0.04
300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	266 681	0.13	200 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	189 407	0.09
400 000	INTESA SANPAOLO 3.928% 14-15/09/2026	EUR	393 773	0.20	100 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	86 601	0.04
479 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	329 708	0.16	116 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	89 113	0.04
3 470 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	3 023 410	1.50	250 000	NED WATERSCHAPBK 0.000% 19-02/10/2034	EUR	189 319	0.09
1 560 000	ITALY BTPS 2.050% 17-01/08/2027	EUR	1 529 310	0.76	570 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	523 442	0.26
650 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	595 356	0.30	1 270 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	1 633 601	0.81
1 247 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	1 001 516	0.50	620 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	783 661	0.39
1 360 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	1 271 178	0.63	1 370 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	1 673 907	0.83
310 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	292 692	0.15	1 500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	1 266 452	0.63
130 000	ITALY BTPS 3.450% 17-01/03/2048	EUR	127 488	0.06	100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	83 448	0.04
440 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	467 941	0.23	224 000	NN GROUP NV 1.625% 17-01/06/2027	EUR	212 684	0.11
1 095 000	ITALY BTPS 5.000% 03-01/08/2034	EUR	1 268 771	0.63	112 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	103 747	0.05
907 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	1 084 695	0.54	190 000	RECKITT BEN TSY 0.375% 20-19/05/2026	EUR	176 138	0.09
3 310 000	ITALY BTPS 9.000% 93-01/11/2023	EUR	3 655 836	1.81	200 000	SIEMENS FINAN 0.625% 22-25/02/2027	EUR	185 094	0.09
373 671	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	378 105	0.19	161 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	136 011	0.07
100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	83 810	0.04	155 000	UNILEVER FINANCE 0.750% 22-28/02/2026	EUR	147 346	0.07
100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	95 204	0.05	100 000	UNILEVER FINANCE 1.750% 22-16/11/2028	EUR	95 664	0.05
241 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	238 741	0.12	127 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	127 351	0.06
	<i>Belgium</i>		<i>15 656 533</i>	<i>7.78</i>	200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	170 201	0.08
384 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	357 529	0.18	100 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	101 380	0.05
2 610 000	BELGIAN 0.000% 21-22/10/2031	EUR	2 189 751	1.09	300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	227 479	0.11
830 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	676 446	0.34	200 000	VONOVIA BV 2.250% 15-15/12/2023	EUR	198 940	0.10
403 775	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	330 842	0.16	300 000	WIZZ AIR FIN CO 1.000% 22-19/01/2026	EUR	245 555	0.12
230 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	215 896	0.11		<i>Luxembourg</i>		<i>6 183 607</i>	<i>3.05</i>
240 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	218 945	0.11	400 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	324 716	0.16
226 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	271 174	0.13	153 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	148 144	0.07
420 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	526 098	0.26	300 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	260 606	0.13
700 000	BELGIUM GOVERNMENT 4.500% 11-28/03/2026	EUR	786 550	0.39	2 000 000	EIB 4.000% 05-15/10/2037	EUR	2 406 370	1.19
560 000	BELGIUM OLO 31 5.500% 98-28/03/2028	EUR	688 457	0.34	1 200 000	ESM 1.800% 17-02/11/2046	EUR	1 077 859	0.53
700 000	BELGIUM OLO 44 5.000% 04-28/03/2035	EUR	915 390	0.45	100 000	EUROFINS SCIEN 4.000% 22-06/07/2029	EUR	99 681	0.05
8 488 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	7 695 581	3.83	187 000	HEIDELCEMENT FIN 1.125% 19-01/12/2027	EUR	163 991	0.08
870 890	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	783 874	0.39	100 000	LOGICOR FIN 0.875% 21-14/01/2031	EUR	69 938	0.03
	<i>The Netherlands</i>		<i>12 636 168</i>	<i>6.27</i>	322 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	301 072	0.15
107 000	ABB FINANCE BV 0.625% 22-31/03/2024	EUR	105 408	0.05	287 000	MEDTRONIC GLOBAL 0.000% 20-15/10/2025	EUR	266 606	0.13
100 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	80 675	0.04					
116 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 0.125% 21-21/09/2028	EUR	95 404	0.05					

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	187 789	0.09	100 000	PPG INDUSTRIES 2.750% 22-01/06/2029	EUR	95 749	0.05
292 000	NESTLE FINANCE INTERNATIONAL 0.000% 21-14/06/2026	EUR	269 348	0.13	176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	149 783	0.07
150 000	PROLOGIS INTERNATIONAL II 1.876% 15-17/04/2025	EUR	145 746	0.07	140 000	THERMO FISHER 0.500% 19-01/03/2028	EUR	124 409	0.06
100 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	93 720	0.05		<i>Austria</i>		<i>2 765 132</i>	<i>1.37</i>
300 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	252 707	0.13	100 000	ERSTE GROUP 0.375% 19-16/04/2024	EUR	96 958	0.05
130 000	WHIRLPOOL FIN 1.100% 17-09/11/2027	EUR	115 314	0.06	100 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	95 539	0.05
	<i>United Kingdom</i>		<i>3 625 499</i>	<i>1.79</i>	100 000	RAIFFEISEN BK IN 0.050% 21-01/09/2027	EUR	82 609	0.04
209 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	179 969	0.09	220 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	190 792	0.09
226 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	187 276	0.09	790 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	824 219	0.41
137 000	COCA-COLA EURO 1.125% 19-12/04/2029	EUR	119 869	0.06	250 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	291 826	0.14
200 000	CREDIT AGRICOLE 1.250% 16-14/04/2026	EUR	190 825	0.09	530 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	721 777	0.36
100 000	GSK CONSUMER HEA 1.250% 22-29/03/2026	EUR	95 904	0.05	300 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	376 153	0.19
190 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	155 354	0.08	100 000	UNIQA INSURANCE 1.375% 20-09/07/2030	EUR	85 259	0.04
300 000	LINDE PLC 0.000% 21-30/09/2026	EUR	271 561	0.13		<i>Ireland</i>		<i>2 362 257</i>	<i>1.17</i>
200 000	LINDE PLC 1.000% 22-31/03/2027	EUR	187 190	0.09	174 000	CCEP FINANCE IRE 0.000% 21-06/09/2025	EUR	161 112	0.08
187 000	NATIONAL GRID PLC 0.163% 21-20/01/2028	EUR	158 918	0.08	164 000	CCEP FINANCE IRE 0.500% 21-06/09/2029	EUR	136 096	0.07
100 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	82 359	0.04	236 000	CLOVERIE PLC 1.500% 18-15/12/2028	EUR	218 373	0.11
200 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	192 432	0.10	145 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	139 896	0.07
100 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	89 392	0.04	132 000	FRESENIUS FIN IR 0.500% 21-01/10/2028	EUR	107 991	0.05
100 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	101 670	0.05	200 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	150 379	0.07
132 000	RENTOKIL INITIAL 0.875% 19-30/05/2026	EUR	120 631	0.06	360 000	IRISH GOVERNMENT 0.350% 22-18/10/2032	EUR	304 944	0.15
179 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	124 904	0.06	630 000	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	606 664	0.30
177 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	149 821	0.07	130 000	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	103 945	0.05
132 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	102 155	0.05	210 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	196 447	0.10
210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	206 117	0.10	170 000	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	156 881	0.08
121 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	113 470	0.06	100 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	79 529	0.04
300 000	VODAFONE GROUP 1.125% 17-20/11/2025	EUR	288 840	0.14		<i>Portugal</i>		<i>2 072 274</i>	<i>1.02</i>
200 000	WPP FINANCE 2016 1.375% 18-20/03/2025	EUR	193 495	0.10	1 030 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	1 035 366	0.51
372 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	313 347	0.16	250 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	264 155	0.13
	<i>South Africa</i>		<i>3 131 803</i>	<i>1.55</i>	70 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	79 302	0.04
64 080 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	3 131 803	1.55	110 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	130 057	0.06
	<i>United States of America</i>		<i>2 790 146</i>	<i>1.39</i>	470 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	563 394	0.28
300 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	297 017	0.15		<i>British Virgin Islands</i>		<i>1 973 552</i>	<i>0.98</i>
100 000	AIR PROD & CHEM 0.500% 20-05/05/2028	EUR	87 304	0.04	2 100 000	HUARONG FINANCE II 5.500% 15-16/01/2025	USD	1 973 552	0.98
300 000	AMERICAN TOWER 0.450% 21-15/01/2027	EUR	261 169	0.13		<i>Finland</i>		<i>1 393 690</i>	<i>0.69</i>
247 000	APPLE INC 0.875% 17-24/05/2025	EUR	241 325	0.12	850 000	FINNISH GOVERNMENT 0.250% 20-15/09/2040	EUR	603 900	0.30
100 000	BANK OF AMERICA CORP 1.375% 15-26/03/2025	EUR	97 242	0.05	240 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	218 077	0.11
100 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	87 648	0.04	120 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	126 932	0.06
100 000	CELANESE US HLDS 0.625% 21-10/09/2028	EUR	77 292	0.04	200 000	NORDEA BANK ABP 0.500% 21-02/11/2028	EUR	168 129	0.08
300 000	COCA-COLA CO/THE 0.125% 21-09/03/2029	EUR	253 102	0.13	100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	78 253	0.04
179 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	161 796	0.08	263 000	UPM-KYMMENE OYJ 0.500% 21-22/03/2031	EUR	198 399	0.10
100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	86 567	0.04		<i>China</i>		<i>1 312 791</i>	<i>0.65</i>
212 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	177 326	0.09	1 600 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	118 609	0.06
181 000	GOLDMAN SACHS GROUP 0.750% 21-23/03/2032	EUR	135 512	0.07	2 750 000	CHINA SCE GRP 7.000% 20-02/05/2025	USD	773 693	0.38
174 000	IBM CORP 0.875% 22-09/02/2030	EUR	150 513	0.07	3 140 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	420 489	0.21
200 000	IBM CORP 0.950% 17-23/05/2025	EUR	193 170	0.10					
116 000	MET LIFE GLOB 0.375% 19-09/04/2024	EUR	113 222	0.06					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Colombia</i>		<i>1 138 094</i>	<i>0.56</i>	200 000	ORANGE 20-15/10/2169 FRN	EUR	159 693	0.08
1 640 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	1 138 094	0.56	100 000	ORANGE 21-31/12/2061 FRN	EUR	74 346	0.04
	<i>Dominican Republic</i>		<i>1 132 223</i>	<i>0.56</i>	100 000	SCOR SE 20-17/09/2051 FRN	EUR	76 385	0.04
1 540 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	1 132 223	0.56	200 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	174 211	0.09
	<i>Egypt</i>		<i>982 352</i>	<i>0.49</i>	200 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	176 277	0.09
1 580 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	982 352	0.49	200 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	164 493	0.08
	<i>Bahrain</i>		<i>754 318</i>	<i>0.37</i>	300 000	SUEZ 19-31/12/2059 FRN	EUR	250 001	0.12
940 000	BAHRAIN 7.500% 17-20/09/2047	USD	754 318	0.37		<i>United States of America</i>		<i>2 072 716</i>	<i>1.03</i>
	<i>Brazil</i>		<i>727 017</i>	<i>0.36</i>	100 000	AT&T INC 18-05/09/2023 FRN	EUR	99 790	0.05
1 120 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	727 017	0.36	271 000	BANK OF AMERICA CORP 21-22/03/2031 FRN	EUR	219 501	0.11
	<i>Mexico</i>		<i>666 473</i>	<i>0.33</i>	279 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	269 843	0.13
400 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	396 325	0.20	259 000	GOLDMAN SACHS GROUP 21-30/04/2024 FRN	EUR	254 657	0.13
390 000	UNITED MEXICAN 2.250% 21-12/08/2036	EUR	270 148	0.13	313 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	240 063	0.12
	<i>Sweden</i>		<i>605 374</i>	<i>0.30</i>	101 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	99 480	0.05
300 000	SWEDBANK AB 0.250% 19-09/10/2024	EUR	285 608	0.14	237 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	189 323	0.09
249 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	197 407	0.10	277 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	245 887	0.12
135 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	122 359	0.06	313 000	MORGAN STANLEY 22-07/05/2032 FRN	EUR	296 429	0.15
	<i>Slovenia</i>		<i>462 160</i>	<i>0.23</i>	161 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	157 743	0.08
160 000	REPUBLIC OF SLOVENIA 1.750% 16-03/11/2040	EUR	136 263	0.07		<i>The Netherlands</i>		<i>1 288 319</i>	<i>0.64</i>
330 000	REPUBLIC OF SLOVENIA 2.250% 16-03/03/2032	EUR	325 897	0.16	200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	143 629	0.07
	<i>Slovakia</i>		<i>359 096</i>	<i>0.17</i>	134 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	109 204	0.05
180 000	SLOVAKIA GOVERNMENT 1.625% 16-21/01/2031	EUR	169 575	0.08	100 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	87 713	0.04
170 138	SLOVAKIA GOVERNMENT 3.625% 14-16/01/2029	EUR	189 521	0.09	100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	72 799	0.04
	<i>Japan</i>		<i>341 145</i>	<i>0.17</i>	100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	82 597	0.04
100 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	96 652	0.05	100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	83 939	0.04
100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	90 365	0.04	100 000	ING GROEP NV 22-16/02/2027 FRN	EUR	92 871	0.05
165 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	154 128	0.08	130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	124 966	0.06
	<i>Hong Kong</i>		<i>282 223</i>	<i>0.14</i>	309 000	REPSOL INTERNATIONAL FIN 21-31/12/2061 FRN	EUR	255 264	0.13
2 810 000	SHIMAO PROPERTY 5.200% 18-30/01/2025	USD	282 223	0.14	100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	70 655	0.04
	<i>Romania</i>		<i>219 480</i>	<i>0.11</i>	200 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	164 682	0.08
310 000	ROMANIA 4.625% 19-03/04/2049	EUR	219 480	0.11		<i>Spain</i>		<i>1 047 192</i>	<i>0.51</i>
	<i>Australia</i>		<i>200 908</i>	<i>0.10</i>	100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	81 753	0.04
242 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	200 908	0.10	100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	83 866	0.04
	<i>Denmark</i>		<i>98 226</i>	<i>0.05</i>	200 000	BANKINTER SA 21-23/12/2032 FRN	EUR	162 489	0.08
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	98 226	0.05	200 000	CAIXABANK 20-18/11/2026 FRN	EUR	180 355	0.09
	Floating rate bonds		10 818 794	5.33	200 000	CAIXABANK 21-09/02/2029 FRN	EUR	165 057	0.08
	<i>France</i>		<i>2 232 914</i>	<i>1.10</i>	300 000	CAIXABANK 22-13/04/2026 FRN	EUR	285 730	0.14
200 000	ARKEMA 20-31/12/2060 FRN	EUR	170 895	0.08	100 000	KUTXABANK 21-14/10/2027 FRN	EUR	87 942	0.04
100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	89 198	0.04		<i>Germany</i>		<i>768 507</i>	<i>0.38</i>
200 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	165 012	0.08	100 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	96 598	0.05
100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	96 149	0.05	100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	93 305	0.05
100 000	BPCE 22-14/01/2028 FRN	EUR	87 556	0.04	200 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	176 759	0.09
100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	87 436	0.04	100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	90 063	0.04
100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	82 881	0.04	100 000	EVONIK 21-02/09/2081 FRN	EUR	78 353	0.04
100 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	95 481	0.05	200 000	MUNICH RE 21-26/05/2042 FRN	EUR	143 432	0.07
100 000	DANONE 21-31/12/2061 FRN	EUR	82 336	0.04	100 000	TALANX AG 17-05/12/2047 FRN	EUR	89 997	0.04
200 000	ORANGE 14-29/12/2049 FRN	EUR	200 564	0.10					

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		720 002	0.35		<i>France</i>		473 367	0.23
118 000	ENI SPA 20-31/12/2060 FRN	EUR	105 120	0.05	47.80	BNP PARIBAS INVEST 3 MOIS - X	EUR	473 367	0.23
202 000	ENI SPA 21-31/12/2061 FRN	EUR	163 198	0.08					
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	95 748	0.05					
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	169 208	0.08					
228 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	186 728	0.09					
	<i>United Kingdom</i>		534 715	0.27					
130 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	113 702	0.06					
100 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	81 315	0.04					
132 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	106 984	0.05					
185 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	151 448	0.08					
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	81 266	0.04					
	<i>Japan</i>		430 812	0.21					
300 000	MITSUBISHI UFJ FINANCE 21-08/06/2027 FRN	EUR	266 696	0.13					
200 000	MIZUHO FINANCIAL 21-06/09/2029 FRN	EUR	164 116	0.08					
	<i>Belgium</i>		345 481	0.17					
300 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	249 239	0.12					
100 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	96 242	0.05					
	<i>Australia</i>		272 321	0.14					
100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	75 379	0.04					
228 000	AUST & NZ BANK 21-05/05/2031 FRN	EUR	196 942	0.10					
	<i>Austria</i>		234 778	0.11					
100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	89 313	0.04					
100 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	70 348	0.03					
100 000	UNIQA INSURANCE 21-09/12/2041 FRN	EUR	75 117	0.04					
	<i>Ireland</i>		184 516	0.09					
211 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	184 516	0.09					
	<i>Switzerland</i>		168 561	0.08					
200 000	UBS GROUP 20-05/11/2028 FRN	EUR	168 561	0.08					
	<i>Poland</i>		161 100	0.08					
200 000	MBANK 21-21/09/2027 FRN	EUR	161 100	0.08					
	<i>Sweden</i>		145 635	0.07					
266 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	145 635	0.07					
	<i>Luxembourg</i>		123 105	0.06					
200 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	123 105	0.06					
	<i>Denmark</i>		88 120	0.04					
100 000	NYKREDIT 21-28/07/2031 FRN	EUR	88 120	0.04					
	Floating rate notes		5 682 126	2.81					
	<i>United States of America</i>		5 682 126	2.81					
469 699	CAS 2016-C05 2M2 16-25/01/2029 FRN	USD	468 077	0.23					
552 455	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	546 392	0.27					
531 214	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	518 948	0.26					
2 300 000	FREMF 2016-K60 B 16-25/12/2049 FRN	USD	2 120 331	1.05					
900 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	830 579	0.41					
1 300 000	FREMF 2018-K82 B 18-25/09/2028 FRN	USD	1 197 799	0.59					
	Shares/Units in investment funds		18 434 335	9.15					
	<i>Luxembourg</i>		17 960 968	8.92					
15 428.00	BNP PARIBAS FLEXI 1 ABS EUROPE IG - X CAP	EUR	17 960 968	8.92					

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			690 932 972	58.82					
<i>France</i>									
5 000 000	ATOS SE 1.000% 21-12/11/2029	EUR	2 838 000	0.24	1 900 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	1 589 246	0.14
7 000 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	6 240 330	0.53	3 000 000	GOLDMAN SACHS GROUP 1.250% 22-07/02/2029	EUR	2 584 691	0.22
5 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	4 690 637	0.40	10 000 000	GOLDMAN SACHS GROUP 2.000% 18-22/03/2028	EUR	9 207 127	0.78
3 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	2 769 365	0.24	2 500 000	IBM CORP 1.500% 17-23/05/2029	EUR	2 304 894	0.20
7 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	6 920 863	0.59	3 000 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	2 655 872	0.23
2 000 000	BOUYGUES SA 2.250% 22-29/06/2029	EUR	1 884 191	0.16	3 600 000	MYLAN INC 2.125% 18-23/05/2025	EUR	3 442 320	0.29
2 800 000	BOUYGUES SA 3.250% 22-30/06/2037	EUR	2 560 399	0.22	6 500 000	MYLAN NV 3.125% 16-22/11/2028	EUR	5 890 703	0.50
3 000 000	BPCE 1.000% 22-14/01/2032	EUR	2 339 183	0.20	4 680 000	PPG INDUSTRIES 2.750% 22-01/06/2029	EUR	4 481 066	0.38
2 000 000	BPCE 1.375% 18-23/03/2026	EUR	1 883 939	0.16	1 300 000	STRYKER CORP 0.750% 19-01/03/2029	EUR	1 108 284	0.09
5 000 000	BPCE 1.750% 22-26/04/2027	EUR	4 759 469	0.41	3 000 000	THERMO FISHER 1.375% 16-12/09/2028	EUR	2 785 871	0.24
2 000 000	CARMILA SA 1.625% 21-01/04/2029	EUR	1 508 533	0.13	2 000 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	1 932 189	0.16
8 500 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	7 827 900	0.67	1 500 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	1 025 005	0.09
3 000 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	2 833 061	0.24	11 400 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	9 988 111	0.85
3 100 000	CARREFOUR SA 2.375% 22-30/10/2029	EUR	2 820 081	0.24	<i>United Kingdom</i>				
5 300 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	4 343 089	0.37	5 000 000	ANZ NEW ZEALAND INTL/LDN 0.200% 21-23/09/2027	EUR	4 315 386	0.37
2 000 000	CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031	EUR	1 507 886	0.13	2 000 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	1 875 656	0.16
3 200 000	CREDIT AGRICOLE ASSR 2.000% 20-17/07/2030	EUR	2 598 532	0.22	3 000 000	BARCLAYS BANK PLC 1.375% 18-24/01/2026	EUR	2 852 525	0.24
10 000 000	CREDIT AGRICOLE SA 0.375% 21-20/04/2028	EUR	8 366 473	0.71	4 000 000	BG ENERGY CAP 2.250% 14-21/11/2029	EUR	3 769 324	0.32
3 000 000	CREDIT AGRICOLE SA 2.000% 19-25/03/2029	EUR	2 577 262	0.22	2 000 000	BP CAPITAL PLC 1.573% 15-16/02/2027	EUR	1 895 540	0.16
5 000 000	ENGIE 1.750% 20-27/03/2028	EUR	4 720 340	0.40	2 000 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	1 657 312	0.14
600 000	ICADE 1.000% 22-19/01/2030	EUR	479 021	0.04	1 300 000	LINDE PLC 1.000% 22-31/03/2027	EUR	1 216 738	0.10
3 000 000	ICADE 1.750% 16-10/06/2026	EUR	2 827 237	0.24	3 543 000	LLOYDS BANK 2.375% 20-09/04/2026	EUR	3 513 427	0.30
1 000 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	804 377	0.07	4 569 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	3 762 971	0.32
12 700 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	11 599 052	0.99	10 000 000	NATIONWIDE BLDG 0.250% 21-14/09/2028	EUR	8 395 978	0.71
7 700 000	MERCIALYS 2.500% 22-28/02/2029	EUR	6 376 274	0.54	4 910 000	NATL GRID PLC 2.179% 22-30/06/2026	EUR	4 791 067	0.41
2 000 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	1 806 890	0.15	2 687 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	2 455 996	0.21
1 000 000	PEUGEOT 2.750% 20-15/05/2026	EUR	963 483	0.08	13 124 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	12 134 458	1.03
2 800 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	2 514 065	0.21	10 225 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	9 962 875	0.85
1 000 000	RCI BANQUE 1.750% 19-10/04/2026	EUR	907 758	0.08	3 620 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	3 680 443	0.31
5 161 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	5 169 817	0.44	1 217 000	RENTOKIL FINANC 4.375% 22-27/06/2030	EUR	1 251 372	0.11
8 000 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	6 579 285	0.56	4 000 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	2 791 158	0.24
1 400 000	SUEZ 2.875% 22-24/05/2034	EUR	1 245 324	0.11	4 000 000	STELLANTIS NV 4.500% 20-07/07/2028	EUR	4 048 447	0.34
2 000 000	URW 0.750% 21-25/10/2028	EUR	1 580 278	0.13	5 000 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	4 540 156	0.39
2 000 000	URW 1.375% 20-04/12/2031	EUR	1 433 326	0.12	3 060 000	WESTPAC SEC NZ 0.427% 21-14/12/2026	EUR	2 759 239	0.23
<i>United States of America</i>					6 425 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	5 411 970	0.46
1 000 000	ABBOTT IL FIN 1.500% 18-27/09/2026	EUR	973 164	0.08	<i>The Netherlands</i>				
5 000 000	ABBVIE INC 0.750% 19-18/11/2027	EUR	4 467 030	0.38	4 200 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	4 040 543	0.34
2 500 000	ABBVIE INC 2.625% 20-15/11/2028	EUR	2 443 063	0.21	2 900 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	2 716 592	0.23
5 000 000	AMERICAN INTERNATIONAL GROUP 1.875% 17-21/06/2027	EUR	4 727 448	0.40	7 403 000	AMER MED SYST EU 1.375% 22-08/03/2028	EUR	6 766 952	0.58
3 000 000	APPLE INC 1.375% 17-24/05/2029	EUR	2 834 217	0.24	2 000 000	BMW FINANCE NV 0.200% 21-11/01/2033	EUR	1 496 665	0.13
5 000 000	AT&T INC 1.800% 18-05/09/2026	EUR	4 872 283	0.41	3 000 000	DEUTSCHE TEL FIN 1.500% 16-03/04/2028	EUR	2 829 050	0.24
1 653 000	AT&T INC 2.350% 18-05/09/2029	EUR	1 590 259	0.14	5 040 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	4 657 647	0.40
2 400 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	2 223 903	0.19	3 500 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	2 819 892	0.24
2 305 000	CELANESE US HLDS 0.625% 21-10/09/2028	EUR	1 781 582	0.15	6 100 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	5 556 652	0.47
13 000 000	CITIGROUP INC 2.125% 14-10/09/2026	EUR	12 521 077	1.07	5 500 000	ENEL FINANCE INTERNATIONAL NV 0.375% 21-28/05/2029	EUR	4 504 981	0.38
4 000 000	COCA-COLA CO/THE 0.125% 21-09/03/2029	EUR	3 374 687	0.29	4 000 000	ENEL FINANCE INTERNATIONAL NV 1.250% 22-17/01/2035	EUR	2 882 540	0.25
4 197 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	3 793 608	0.32	3 450 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	3 025 242	0.26
3 400 000	COMCAST CORP 0.250% 20-20/05/2027	EUR	3 036 760	0.26					
7 000 000	DIGITAL EURO FIN 1.125% 19-09/04/2028	EUR	5 897 807	0.50					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Denmark</i>		<i>6 032 112</i>	<i>0.51</i>	5 100 000	ING GROEP NV 22-23/05/2026 FRN	EUR	4 964 186	0.42
2 690 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	2 616 121	0.22	4 000 000	ING VERZEKERING 14-08/04/2044 FRN	EUR	3 979 733	0.34
3 677 000	NYKREDIT 1.375% 22-12/07/2027	EUR	3 415 991	0.29	4 400 000	NN GROUP NV 17-13/01/2048 FRN	EUR	4 229 618	0.36
	<i>Mexico</i>		<i>3 157 000</i>	<i>0.27</i>	8 300 000	REPSOL INTERNATIONAL FIN 21-31/12/2061 FRN	EUR	6 856 595	0.58
3 500 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	3 157 000	0.27	4 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	3 073 533	0.26
	<i>Austria</i>		<i>2 484 023</i>	<i>0.21</i>	2 900 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	2 538 476	0.22
2 600 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	2 484 023	0.21	2 300 000	VOLKSWAGEN INTFN 3.748% 22-28/12/2170 FRN	EUR	1 955 843	0.17
	<i>Australia</i>		<i>2 028 539</i>	<i>0.17</i>		<i>Spain</i>		<i>34 431 251</i>	<i>2.92</i>
2 214 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	2 028 539	0.17	5 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	4 213 551	0.36
	Floating rate bonds		378 754 332	32.25	2 500 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	2 285 662	0.19
	<i>France</i>		<i>58 817 936</i>	<i>5.01</i>	3 000 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 515 970	0.21
4 100 000	ACCOR 19-31/12/2049 FRN	EUR	3 583 048	0.30	9 000 000	BANKINTER SA 21-23/12/2032 FRN	EUR	7 312 011	0.62
4 500 000	ARKEMA 20-31/12/2060 FRN	EUR	3 845 147	0.33	5 600 000	CAIXABANK 18-17/04/2030 FRN	EUR	5 200 262	0.44
1 500 000	AXA SA 14-20/05/2049 FRN	EUR	1 459 142	0.12	6 000 000	CAIXABANK 21-26/05/2028 FRN	EUR	5 167 306	0.44
4 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	4 543 929	0.39	7 300 000	CAIXABANK 22-13/04/2026 FRN	EUR	6 952 762	0.59
3 000 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	2 875 848	0.24	1 000 000	IBERDROLA FIN SA 21-31/12/2061 FRN	EUR	783 727	0.07
2 000 000	BNP PARIBAS 21-19/01/2030 FRN	EUR	1 627 149	0.14		<i>Switzerland</i>		<i>32 135 261</i>	<i>2.74</i>
4 700 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	3 877 776	0.33	15 679 000	CREDIT SUISSE 22-13/10/2026 FRN	EUR	14 607 277	1.24
7 000 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	6 730 405	0.57	5 000 000	UBS GROUP 20-05/11/2028 FRN	EUR	4 214 030	0.36
6 000 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	5 451 414	0.46	4 500 000	UBS GROUP 20-29/01/2026 FRN	EUR	4 193 450	0.36
2 500 000	BPCE 20-15/09/2027 FRN	EUR	2 219 012	0.19	5 518 000	UBS GROUP 22-15/06/2027 FRN	EUR	5 410 427	0.46
3 800 000	BPCE 22-14/01/2028 FRN	EUR	3 327 113	0.28	3 801 000	UBS GROUP 22-21/03/2025 FRN	EUR	3 710 077	0.32
1 700 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	1 623 181	0.14		<i>Italy</i>		<i>32 108 530</i>	<i>2.74</i>
1 000 000	ENGIE 21-31/12/2061 FRN	EUR	688 817	0.06	1 500 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	1 506 795	0.13
2 000 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	1 506 929	0.13	6 531 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	5 660 842	0.48
3 500 000	ORANGE 14-29/12/2049 FRN	EUR	3 509 877	0.30	6 000 000	ENEL SPA 21-31/12/2061 FRN	EUR	4 538 413	0.39
2 000 000	ORANGE 21-31/12/2061 FRN	EUR	1 486 929	0.13	2 000 000	ENEL SPA 21-31/12/2061 FRN	EUR	1 325 240	0.11
2 000 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 762 768	0.15	5 176 000	MEDIOBANCA SPA 22-17/07/2029 FRN	EUR	4 334 979	0.37
2 500 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	2 056 158	0.18	10 000 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	9 116 400	0.78
2 000 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 706 638	0.15	6 450 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	5 625 861	0.48
1 000 000	SOGECAP SA 14-29/12/2049 FRN	EUR	953 816	0.08		<i>United Kingdom</i>		<i>31 314 776</i>	<i>2.66</i>
5 000 000	TOTAL SE 21-31/12/2061 FRN	EUR	3 982 840	0.34	10 000 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	8 143 096	0.69
	<i>United States of America</i>		<i>51 018 125</i>	<i>4.34</i>	5 220 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	4 565 568	0.39
7 000 000	BANK OF AMERICA CORP 17-04/05/2027 FRN	EUR	6 677 321	0.57	5 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	4 511 394	0.38
5 000 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	4 919 739	0.42	2 000 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	1 626 293	0.14
3 000 000	BANK OF AMERICA CORP 21-24/08/2028 FRN	EUR	2 628 322	0.22	10 948 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	8 962 419	0.76
5 000 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	4 835 893	0.41	4 000 000	STANDARD CHART 20-27/01/2028 FRN	EUR	3 506 006	0.30
5 000 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	4 756 946	0.40		<i>Germany</i>		<i>23 448 129</i>	<i>2.00</i>
6 000 000	JPMORGAN CHASE 18-12/06/2029 FRN	EUR	5 523 428	0.47	1 000 000	ALLIANZ SE 14-29/09/2049 FRN	EUR	973 752	0.08
10 000 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	9 337 656	0.79	2 600 000	ALLIANZ SE 4.252% 22-05/07/2052 FRN	EUR	2 488 220	0.21
10 920 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	9 693 437	0.83	5 000 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	4 209 975	0.36
2 700 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	2 645 383	0.23	4 200 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	4 101 368	0.35
	<i>The Netherlands</i>		<i>47 484 714</i>	<i>4.05</i>	4 600 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	4 142 906	0.35
5 000 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	3 590 727	0.31	800 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	765 009	0.07
1 000 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	814 956	0.07	1 000 000	MERCK 19-25/06/2079 FRN	EUR	936 787	0.08
2 500 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	2 192 825	0.19	2 000 000	MERCK 20-09/09/2080 FRN	EUR	1 736 193	0.15
900 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	697 271	0.06	1 500 000	MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN	EUR	1 394 007	0.12
4 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	3 303 866	0.28	3 000 000	TALANX AG 17-05/12/2047 FRN	EUR	2 699 912	0.23
10 000 000	ING GROEP NV 22-16/02/2027 FRN	EUR	9 287 085	0.79					

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>17 468 710</i>	<i>1.49</i>
2 500 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 302 106	0.20
3 724 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	3 716 701	0.32
7 045 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	6 160 735	0.52
5 566 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	5 289 168	0.45
	<i>Austria</i>		<i>9 658 422</i>	<i>0.82</i>
3 600 000	ERSTE GROUP 22-07/06/2033 FRN	EUR	3 429 834	0.29
4 100 000	RAIFFEISEN BK IN 19-12/03/2030 FRN	EUR	3 376 379	0.29
3 100 000	VIENNA INSURANCE 4.875% 22-15/06/2042 FRN	EUR	2 852 209	0.24
	<i>Denmark</i>		<i>9 624 654</i>	<i>0.82</i>
3 555 000	DANSKE BANK A/S 21-09/06/2029 FRN	EUR	2 981 177	0.25
7 135 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	6 643 477	0.57
	<i>Luxembourg</i>		<i>6 643 607</i>	<i>0.57</i>
3 000 000	CPI PROPERTY GRO 19-31/12/2049 FRN	EUR	1 717 125	0.15
5 000 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	3 439 861	0.29
2 000 000	TLG FINANCE 19-31/12/2059 FRN	EUR	1 486 621	0.13
	<i>Norway</i>		<i>5 862 980</i>	<i>0.50</i>
6 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	5 862 980	0.50
	<i>Japan</i>		<i>5 784 643</i>	<i>0.49</i>
6 507 000	MITSUBISHI UFJ FINANCE 21-08/06/2027 FRN	EUR	5 784 643	0.49
	<i>Belgium</i>		<i>4 734 321</i>	<i>0.40</i>
5 300 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	4 734 321	0.40
	<i>Portugal</i>		<i>3 838 900</i>	<i>0.33</i>
5 000 000	EDP SA 21-14/03/2082 FRN	EUR	3 838 900	0.33
	<i>Poland</i>		<i>2 577 600</i>	<i>0.22</i>
3 200 000	MBANK 21-21/09/2027 FRN	EUR	2 577 600	0.22
	<i>Sweden</i>		<i>1 801 773</i>	<i>0.15</i>
2 043 000	TELIA CO AB 22-30/06/2083 FRN	EUR	1 801 773	0.15
	Shares/Units in investment funds		85 137 755	7.22
	<i>Luxembourg</i>		<i>85 137 755</i>	<i>7.22</i>
15 000.00	BNP PARIBAS FLEXI 1 ABS EUROPE AAA - X CAP	EUR	15 097 049	1.27
94 859.11	BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP	EUR	10 616 632	0.90
42 780.91	BNP PARIBAS FUNDS EURO SHORT TERM CORPORATE BOND - X CAP	EUR	4 260 123	0.36
403 293.61	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	55 163 951	4.69
	Total securities portfolio		1 154 825 059	98.29

BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			93 971 723	54.65					
<i>France</i>									
1 200 000	ATOS SE 1.000% 21-12/11/2029	EUR	681 120	0.40	1 000 000	SAIPEM FIN INTERNATIONAL 3.375% 20-15/07/2026	EUR	786 483	0.46
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 20-21/02/2031	EUR	771 038	0.45	1 270 000	SHELL INTERNATIONAL FIN 0.875% 19-08/11/2039	EUR	834 082	0.49
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 21-03/11/2028	EUR	417 124	0.24	1 200 000	VOLKSWAGEN INTERNATION FN 1.875% 17-30/03/2027	EUR	1 116 452	0.65
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	868 147	0.50	200 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	202 761	0.12
1 000 000	BPCE 0.250% 21-14/01/2031	EUR	770 272	0.45	867 000	WP/AP TELECOM 3.750% 21-15/01/2029	EUR	708 030	0.41
1 100 000	BPCE 1.375% 18-23/03/2026	EUR	1 036 166	0.60	<i>United Kingdom</i>				
300 000	CAISSE NA REA MU 2.125% 19-16/09/2029	EUR	249 192	0.14	1 100 000	BP CAPITAL PLC 2.519% 20-07/04/2028	EUR	1 077 848	0.63
500 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	460 465	0.27	396 000	BRITISH TELECOMM 1.125% 19-12/09/2029	EUR	345 317	0.20
400 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	377 741	0.22	391 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	324 004	0.19
900 000	CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031	EUR	678 549	0.39	250 000	HEATHROW FUNDING 1.500% 15-11/02/2030	EUR	216 534	0.13
300 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	257 361	0.15	1 300 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	880 718	0.51
1 445 000	FAURECIA 2.375% 21-15/06/2029	EUR	1 010 686	0.59	1 900 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	1 609 390	0.94
700 000	GECINA 1.375% 17-30/06/2027	EUR	645 138	0.38	800 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	565 971	0.33
1 100 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	1 048 852	0.61	1 100 000	ITV PLC 1.375% 19-26/09/2026	EUR	979 973	0.57
700 000	ICADE 0.625% 21-18/01/2031	EUR	511 772	0.30	450 000	JAGUAR LAND ROVER 4.500% 21-15/07/2028	EUR	322 010	0.19
700 000	ICADE 1.000% 22-19/01/2030	EUR	558 858	0.33	550 000	NATIONAL GRID ELECT 0.823% 20-07/07/2032	EUR	420 162	0.24
900 000	ICADE 1.625% 18-28/02/2028	EUR	809 625	0.47	1 100 000	NATIONWIDE BLDG 0.250% 21-14/09/2028	EUR	923 558	0.54
400 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	319 575	0.19	1 200 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	1 072 707	0.62
100 000	MICHELIN 0.625% 20-02/11/2040	EUR	59 996	0.03	900 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	915 027	0.53
850 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	614 142	0.36	1 430 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	1 063 977	0.62
600 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	512 341	0.30	529 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	409 394	0.24
500 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	448 940	0.26	1 377 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	1 159 888	0.67
400 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	391 879	0.23	<i>Germany</i>				
465 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	465 794	0.27	1 100 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	984 761	0.57
1 000 000	SANEF 1.875% 15-16/03/2026	EUR	952 450	0.55	1 000 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	789 719	0.46
800 000	SOCIETE GENERALE 2.125% 18-27/09/2028	EUR	726 636	0.42	577 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	495 886	0.29
400 000	SUEZ 1.875% 22-24/05/2027	EUR	381 797	0.22	375 000	FRESENIUS SE & C 2.875% 22-24/05/2030	EUR	349 194	0.20
763 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	648 812	0.38	725 000	HOCHTIEF AKTIENG 0.625% 21-26/04/2029	EUR	482 964	0.28
950 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	930 826	0.54	400 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	354 256	0.21
1 300 000	UNIBAIL-RODAMCO 1.500% 17-22/02/2028	EUR	1 113 565	0.65	1 600 000	LEG IMMOBILIEN SE 1.000% 21-19/11/2032	EUR	1 072 533	0.62
1 000 000	URW 0.625% 20-04/05/2027	EUR	837 037	0.49	300 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	298 487	0.17
700 000	URW 0.750% 21-25/10/2028	EUR	553 097	0.32	500 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	403 923	0.23
1 840 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	1 700 142	0.99	1 034 000	STYROLUTION 2.250% 20-16/01/2027	EUR	798 300	0.46
600 000	VIVENDI SA 1.125% 19-11/12/2028	EUR	532 252	0.31	400 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	349 691	0.20
655 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	635 217	0.37	577 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	492 497	0.29
<i>The Netherlands</i>					486 000	VOLKSWAGEN LEAS 0.625% 21-19/07/2029	EUR	388 396	0.23
1 880 000	DUFY ONE BV 2.000% 19-15/02/2027	EUR	1 409 302	0.82	1 030 000	VOLKSWAGEN LEAS 1.375% 17-20/01/2025	EUR	996 482	0.58
850 000	DUFY ONE BV 3.375% 21-15/04/2028	EUR	648 069	0.38	800 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	577 361	0.34
2 260 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	1 820 844	1.06	1 000 000	VONOVIA SE 1.000% 21-16/06/2033	EUR	669 781	0.39
1 000 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	744 428	0.43	300 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	277 795	0.16
1 350 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	896 679	0.52	700 000	ZF FINANCE 3.000% 20-21/09/2025	EUR	613 172	0.36
471 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	427 884	0.25	700 000	ZF FINANCE GMBH 2.000% 21-06/05/2027	EUR	538 308	0.31
900 000	ING GROEP NV 2.000% 18-20/09/2028	EUR	822 362	0.48	<i>Italy</i>				
1 760 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	1 571 258	0.91	414 000	A2A SPA 2.500% 22-15/06/2026	EUR	406 421	0.24
662 000	JDE PEETS NV 0.500% 21-16/01/2029	EUR	525 333	0.31	1 015 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	713 898	0.42
700 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	641 570	0.37	600 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	473 313	0.28
795 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	556 448	0.32	817 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	716 549	0.42
525 000	SAIPEM FIN INTERNATIONAL 3.125% 21-31/03/2028	EUR	378 299	0.22					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	SWISS RE 15-29/12/2049 FRN	EUR	925 165	0.54					
900 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	735 900	0.43					
715 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	588 738	0.34					
	<i>Italy</i>		8 187 129	4.76					
968 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	839 028	0.49					
655 000	ENEL SPA 21-31/12/2061 FRN	EUR	495 443	0.29					
481 000	ENI SPA 21-31/12/2061 FRN	EUR	353 114	0.21					
1 000 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	951 323	0.55					
673 000	MEDIOBANCA SPA 21-02/11/2028 FRN	EUR	553 210	0.32					
962 000	MEDIOBANCA SPA 22-17/07/2029 FRN	EUR	805 690	0.47					
1 130 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	1 053 790	0.61					
690 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	641 423	0.37					
1 055 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	961 780	0.56					
593 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	485 656	0.28					
1 200 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	1 046 672	0.61					
	<i>United Kingdom</i>		8 099 897	4.72					
1 053 000	BARCLAYS BANK PLC 19-09/06/2025 FRN	EUR	1 009 014	0.59					
616 000	BARCLAYS BANK PLC 21-12/05/2032 FRN	EUR	474 289	0.28					
686 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	595 800	0.35					
500 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	451 139	0.26					
1 210 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	1 026 408	0.60					
700 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	569 203	0.33					
362 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	293 396	0.17					
1 314 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	1 249 119	0.73					
865 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	708 120	0.41					
1 392 000	SSE PLC 20-31/12/2060 FRN	EUR	1 209 294	0.70					
626 000	STANDARD CHART 21-17/11/2029 FRN	EUR	514 115	0.30					
	<i>Spain</i>		6 111 953	3.55					
1 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	1 179 794	0.69					
200 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	182 853	0.11					
2 000 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	1 380 781	0.80					
1 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	936 980	0.54					
1 000 000	CAIXABANK 21-09/02/2029 FRN	EUR	825 283	0.48					
1 200 000	CAIXABANK 21-14/12/2169 FRN	EUR	824 328	0.48					
900 000	CAIXABANK 21-18/06/2031 FRN	EUR	781 934	0.45					
	<i>Germany</i>		5 324 264	3.10					
800 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	754 381	0.44					
1 000 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	883 796	0.51					
500 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	450 316	0.26					
300 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	286 879	0.17					
300 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	274 268	0.16					
300 000	DEUTSCHE BOERSE 22-23/06/2048 FRN	EUR	252 079	0.15					
1 100 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	802 945	0.47					
1 000 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	751 504	0.44					
1 000 000	MERCK 20-09/09/2080 FRN	EUR	868 096	0.50					
	<i>Luxembourg</i>		3 513 379	2.05					
600 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	409 229	0.24					
1 000 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	615 525	0.36					
810 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	461 903	0.27					
2 550 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	1 338 750	0.78					
1 000 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	687 972	0.40					
	<i>Switzerland</i>							2 147 851	1.25
833 000	CREDIT SUISSE 19-24/06/2027 FRN	EUR	726 707	0.42					
440 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	366 714	0.21					
697 000	CREDIT SUISSE 22-13/10/2026 FRN	EUR	649 357	0.38					
415 000	UBS GROUP 22-21/03/2025 FRN	EUR	405 073	0.24					
	<i>Austria</i>							1 987 844	1.16
600 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	474 399	0.28					
300 000	UNIQA INSURANCE 21-09/12/2041 FRN	EUR	225 350	0.13					
1 400 000	VIENNA INSURANCE 4.875% 22-15/06/2042 FRN	EUR	1 288 095	0.75					
	<i>Ireland</i>							1 659 669	0.97
550 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	475 469	0.28					
888 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	776 541	0.45					
500 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	407 659	0.24					
	<i>United States of America</i>							1 482 621	0.86
1 700 000	AT&T INC 20-31/12/2060 FRN	EUR	1 482 621	0.86					
	<i>Belgium</i>							1 468 798	0.85
1 000 000	AGEAS 20-24/11/2051 FRN	EUR	761 341	0.44					
900 000	BELFIUS BANK SA 21-06/04/2034 FRN	EUR	707 457	0.41					
	<i>Denmark</i>							757 708	0.44
800 000	ORSTED A/S 17-24/11/3017 FRN	EUR	757 708	0.44					
	<i>Portugal</i>							610 370	0.35
700 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	610 370	0.35					
	Other transferable securities							607 059	0.35
	Bonds							607 059	0.35
	<i>Iceland</i>							607 059	0.35
650 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	607 059	0.35					
	Shares/Units in investment funds							6 917 068	4.00
	<i>Luxembourg</i>							6 917 068	4.00
26 790.00	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	4 043 416	2.34					
25 675.94	BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP	EUR	2 873 652	1.66					
	Total securities portfolio							170 569 339	99.20

BNP PARIBAS FUNDS Euro Defensive Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			95 729 761	90.69					
<i>France</i>									
89 785	AXA SA	EUR	1 944 743	1.84					
12 048	BNP PARIBAS	EUR	546 558	0.52					
12 641	CAPGEMINI SE	EUR	2 066 171	1.96					
82 016	CARREFOUR SA	EUR	1 384 840	1.31					
10 186	COMPAGNIE DE SAINT GOBAIN	EUR	417 066	0.40					
40 105	DANONE	EUR	2 135 992	2.02					
4 881	DASSAULT AVIATION SA	EUR	726 781	0.69					
10 256	DASSAULT SYSTEMES SE	EUR	360 139	0.34					
1 048	HERMES INTERNATIONAL	EUR	1 118 216	1.06					
17 642	IPSEN	EUR	1 588 662	1.51					
1 924	KERING	EUR	942 952	0.89					
9 075	LEGRAND SA	EUR	639 425	0.61					
9 588	LOREAL	EUR	3 157 328	2.99					
3 636	LVMH	EUR	2 115 061	2.00					
46 091	MICHELIN (CGDE)	EUR	1 197 214	1.13					
134 604	ORANGE	EUR	1 510 257	1.43					
24 181	SANOFI AVENTIS	EUR	2 329 598	2.21					
27 829	SOCIETE GENERALE SA	EUR	581 348	0.55					
68 689	TOTAL SA	EUR	3 459 865	3.28					
6 700	VINCI SA	EUR	569 232	0.54					
<i>Germany</i>									
2 033	ADIDAS AG	EUR	343 089	0.33					
14 955	ALLIANZ SE - REG	EUR	2 723 605	2.58					
6 495	BAYERISCHE MOTOREN WERKE AG	EUR	477 123	0.45					
35 741	DAIMLER AG - REG	EUR	1 973 618	1.87					
61 834	DEUTSCHE POST AG - REG	EUR	2 209 947	2.09					
157 668	DEUTSCHE TELEKOM AG - REG	EUR	2 987 178	2.83					
56 908	FRESENIUS SE & CO KGAA	EUR	1 644 641	1.56					
41 306	GEA GROUP AG	EUR	1 358 554	1.29					
7 179	HANNOVER RUECK SE	EUR	994 292	0.94					
11 846	MERCK KGAA	EUR	1 907 206	1.81					
5 374	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 204 851	1.14					
16 855	SAP SE	EUR	1 465 205	1.39					
5 517	SIEMENS AG - REG	EUR	535 646	0.51					
566 635	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 552 580	1.47					
<i>The Netherlands</i>									
9 867	ASML HOLDING NV	EUR	4 497 871	4.26					
119 154	CNH INDUSTRIAL NV	EUR	1 313 077	1.24					
82 373	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 047 793	1.94					
12 153	KONINKLIJKE DSM NV	EUR	1 666 176	1.58					
525 160	KONINKLIJKE KPN NV	EUR	1 786 069	1.69					
39 227	NN GROUP NV - W/I	EUR	1 700 098	1.61					
20 041	OCI NV	EUR	630 891	0.60					
22 801	WOLTERS KLUWER	EUR	2 110 461	2.00					
<i>Finland</i>									
31 411	ELISA OYJ	EUR	1 684 258	1.60					
51 379	KESKO OYJ - B	EUR	1 156 541	1.10					
457 909	NOKIA OYJ	EUR	2 032 887	1.93					
29 163	ORION OYJ - B	EUR	1 242 344	1.18					
41 968	SAMPO OYJ - A	EUR	1 742 511	1.65					
					<i>Spain</i>				
50 215	ENAGAS SA	EUR	1 058 030	1.00					
18 816	INDUSTRIA DE DISENO TEXTIL	EUR	406 237	0.38					
76 225	RED ELECTRICA CORPORACION SA	EUR	1 373 956	1.30					
84 548	REPSOL SA	EUR	1 187 899	1.13					
456 389	TELEFONICA SA	EUR	2 218 963	2.10					
					<i>Belgium</i>				
7 903	ELIA SYSTEM OPERATOR SA/NV	EUR	1 068 486	1.01					
12 892	KBC GROEP NV	EUR	690 238	0.65					
101 677	PROXIMUS	EUR	1 430 087	1.35					
7 599	SOFINA	EUR	1 481 805	1.40					
10 235	UCB SA	EUR	825 350	0.78					
13 202	UMICORE	EUR	439 891	0.42					
					<i>Italy</i>				
121 407	ASSICURAZIONI GENERALI	EUR	1 848 422	1.75					
171 495	ENI S.P.A.	EUR	1 942 695	1.84					
125 660	FINCOBANK S.P.A.	EUR	1 435 037	1.36					
302 520	INTESA SANPAOLO	EUR	538 486	0.51					
					<i>Portugal</i>				
84 260	JERONIMO MARTINS	EUR	1 747 552	1.66					
					<i>Austria</i>				
20 126	OMV AG	EUR	900 840	0.85					
					<i>United Kingdom</i>				
57 587	STELLANTIS NV	EUR	679 066	0.64					
					<i>Switzerland</i>				
22 570	STMICROELECTRONICS NV	EUR	676 761	0.64					
Total securities portfolio								95 729 761	90.69

BNP PARIBAS FUNDS Euro Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			1 259 295 745	98.62
<i>France</i>				
283 587	AIR LIQUIDE SA	EUR	36 333 166	2.85
3 339 802	CREDIT AGRICOLE SA	EUR	29 159 811	2.28
274 843	ESSILORLUXOTTICA	EUR	39 275 065	3.08
149 238	LVMH	EUR	86 811 746	6.79
1 128 832	MICHELIN (CGDE)	EUR	29 321 411	2.30
197 622	PERNOD RICARD SA	EUR	34 643 137	2.71
678 186	SANOFI AVENTIS	EUR	65 336 440	5.11
428 778	SCHNEIDER ELECTRIC SE	EUR	48 409 036	3.79
1 203 066	TOTAL SA	EUR	60 598 434	4.74
<i>Germany</i>				
122 133	ADIDAS AG	EUR	20 611 165	1.61
194 053	ALLIANZ SE - REG	EUR	35 340 932	2.77
160 790	DEUTSCHE BOERSE AG	EUR	25 662 084	2.01
2 556 631	DEUTSCHE TELEKOM AG - REG	EUR	48 437 931	3.79
1 886 876	E.ON SE	EUR	15 110 103	1.18
1 034 728	INFINEON TECHNOLOGIES AG	EUR	23 891 870	1.87
494 505	SIEMENS AG - REG	EUR	48 011 490	3.76
184 004	SYMRISE AG	EUR	19 108 815	1.50
<i>The Netherlands</i>				
154 326	ASML HOLDING NV	EUR	70 349 508	5.50
250 216	KONINKLIJKE DSM NV	EUR	34 304 614	2.69
803 551	PROSUS NV	EUR	50 205 866	3.93
1 666 149	UNIVERSAL MUSIC GROUP NV	EUR	31 880 095	2.50
<i>Finland</i>				
1 038 609	NESTE OYJ	EUR	43 870 844	3.44
2 093 582	NORDEA BANK ABP	EUR	17 577 714	1.38
977 535	SAMPO OYJ - A	EUR	40 587 253	3.18
<i>Spain</i>				
640 195	AMADEUS IT GROUP SA	EUR	34 032 766	2.67
15 495 016	BANCO SANTANDER SA	EUR	41 650 603	3.26
1 400 494	GRIFOLS SA	EUR	25 257 909	1.98
<i>United Kingdom</i>				
89 403	LINDE PLC	EUR	24 491 952	1.92
1 803 398	STELLANTIS NV	EUR	21 265 669	1.67
<i>Switzerland</i>				
1 242 674	STMICROELECTRONICS NV	EUR	37 261 580	2.92
<i>Ireland</i>				
1 105 285	CRH PLC	EUR	36 474 405	2.86
<i>Italy</i>				
16 873 239	INTESA SANPAOLO	EUR	30 034 365	2.35
<i>Belgium</i>				
547 020	ANHEUSER - BUSCH INBEV SA/NV	EUR	28 094 947	2.20
<i>Portugal</i>				
1 248 458	JERONIMO MARTINS	EUR	25 893 019	2.03
Shares/Units in investment funds			9 051 025	0.71
<i>Luxembourg</i>				
76 096.44	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	9 051 025	0.71
Total securities portfolio			1 268 346 770	99.33

BNP PARIBAS FUNDS Euro Flexible Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			151 104 140	83.50					
<i>Germany</i>					<i>United States of America</i>				
			<i>34 665 100</i>	<i>19.16</i>				<i>19 642 863</i>	<i>10.85</i>
5 336 820	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 12-15/04/2023	EUR	5 539 561	3.06	500 000	AT&T INC 2.600% 20-19/05/2038	EUR	425 463	0.24
16 852 634	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	18 010 483	9.96	1 400 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	1 362 150	0.75
1 000 000	DAIMLER AG 1.625% 20-22/08/2023	EUR	1 002 031	0.55	1 000 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	926 626	0.51
624 000	E.ON SE 0.875% 22-08/01/2025	EUR	606 704	0.34	644 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	607 114	0.34
1 300 000	EVONIK 2.250% 22-25/09/2027	EUR	1 236 013	0.68	1 000 000	FORD MOTOR CRED 1.514% 19-17/02/2023	EUR	983 477	0.54
862 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	838 272	0.46	1 300 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	1 241 002	0.69
1 400 000	MERCK FIN SERVIC 0.005% 19-15/12/2023	EUR	1 375 719	0.76	1 700 000	GEN ELECTRIC CO 0.875% 17-17/05/2025	EUR	1 629 302	0.90
900 000	METRO AG 1.125% 18-06/03/2023	EUR	864 837	0.48	900 000	GEN ELECTRIC CO 1.500% 17-17/05/2029	EUR	805 087	0.44
1 150 000	METRO AG 1.500% 15-19/03/2025	EUR	1 045 132	0.58	1 222 000	IBM CORP 0.375% 19-31/01/2023	EUR	1 220 452	0.67
1 500 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	1 375 053	0.76	1 200 000	KRAFT HEINZ FOOD 2.250% 16-25/05/2028	EUR	1 126 518	0.62
2 200 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	1 777 259	0.98	700 000	MCDONALDS CORP 1.000% 16-15/11/2023	EUR	695 192	0.38
1 000 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	994 036	0.55	2 072 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	1 970 273	1.09
<i>Italy</i>					<i>United Kingdom</i>				
			<i>26 211 365</i>	<i>14.51</i>				<i>13 731 073</i>	<i>7.56</i>
500 000	ATLANTIA 4.375% 10-16/09/2025	EUR	499 707	0.28	800 000	BP CAPITAL PLC 0.900% 18-03/07/2024	EUR	783 692	0.43
1 000 000	ATLANTIA 5.875% 04-09/06/2024	EUR	1 042 258	0.58	1 200 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	1 199 777	0.66
1 275 000	AUTOSTRADA PER L 1.625% 15-12/06/2023	EUR	1 263 505	0.70	1 300 000	BP CAPITAL PLC 2.519% 20-07/04/2028	EUR	1 273 821	0.70
442 000	AUTOSTRADA PER L 1.875% 15-04/11/2025	EUR	408 266	0.23	1 300 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	1 260 737	0.70
1 300 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	1 167 529	0.65	946 000	GLAXOSMITHKLINE 0.000% 19-23/09/2023	EUR	931 874	0.51
333 000	HERA SPA 0.875% 19-05/07/2027	EUR	301 953	0.17	2 200 000	HAMMERSMITH PLC 1.750% 16-15/03/2023	EUR	2 121 020	1.17
1 767 000	HERA SPA 2.500% 22-25/05/2029	EUR	1 648 909	0.91	1 300 000	INTERNATIONAL CONSOLIDAT 0.500% 19-04/07/2023	EUR	1 213 798	0.67
353 000	IREN SPA 0.875% 16-04/11/2024	EUR	340 782	0.19	3 800 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	3 501 548	1.93
9 472 932	ITALY BTPS 0.100% I/L 18-15/05/2023	EUR	9 859 738	5.45	800 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	749 727	0.41
8 193 825	ITALY BTPS 0.650% 20-15/05/2026	EUR	8 451 101	4.67	740 000	UNILEVER NV 1.750% 20-25/03/2030	EUR	695 079	0.38
1 300 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	1 227 617	0.68	<i>The Netherlands</i>				
			<i>25 710 092</i>	<i>14.20</i>				<i>7 275 289</i>	<i>4.02</i>
800 000	ACCOR 1.750% 19-04/02/2026	EUR	731 662	0.40	1 000 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	989 051	0.55
1 200 000	AIR FRANCE-KLM 3.750% 16-12/10/2022	EUR	1 192 075	0.66	700 000	COOPERATIEVE RAB 0.750% 18-29/08/2023	EUR	693 940	0.38
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	477 308	0.26	403 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	372 427	0.21
1 800 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	1 657 673	0.92	1 070 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	1 013 329	0.56
1 900 000	CARREFOUR SA 1.000% 19-17/05/2027	EUR	1 703 729	0.94	822 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	803 080	0.44
700 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	661 047	0.37	1 606 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	1 485 459	0.82
2 100 000	CASINO GUICHARD 3.248% 14-07/03/2024	EUR	1 684 530	0.93	2 000 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	1 918 003	1.06
562 000	CASINO GUICHARD 5.250% 21-15/04/2027	EUR	374 180	0.21	<i>Ireland</i>				
800 000	CASINO GUICHARD 6.625% 20-15/01/2026	EUR	581 383	0.32				<i>4 398 777</i>	<i>2.43</i>
600 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	594 487	0.33	645 000	DELL BANK INTERN 0.500% 21-27/10/2026	EUR	583 630	0.32
1 400 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 342 706	0.74	900 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	890 627	0.49
661 878	FRANCE O.A.T./L 0.100% 15-01/03/2025	EUR	698 296	0.39	700 000	FCA BANK IE 0.625% 19-24/11/2022	EUR	700 144	0.39
3 267 648	FRANCE O.A.T./L 2.100% 07-25/07/2023	EUR	3 498 396	1.93					
800 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	840 328	0.46					
700 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	597 731	0.33					
700 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	683 765	0.38					
788 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	709 540	0.39					
1 500 000	RCI BANQUE 1.000% 16-17/05/2023	EUR	1 483 461	0.82					
1 071 000	REXEL SA 2.125% 21-15/12/2028	EUR	827 392	0.46					
700 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	688 982	0.38					
700 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	692 806	0.38					

BNP PARIBAS FUNDS Euro Flexible Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
482 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	362 414	0.20					
1 200 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	1 068 057	0.59	100 000	UNIQA INSURANCE 20-09/10/2035 FRN	EUR	92 706	0.05
800 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	793 905	0.44	700 000	UNIQA INSURANCE 21-09/12/2041 FRN	EUR	525 817	0.29
	<i>Spain</i>		<i>4 379 129</i>	<i>2.41</i>	2 000 000	VIENNA INSURANCE 13-09/10/2043 FRN	EUR	2 032 702	1.12
2 000 000	ARVAL SERVICE LE 3.375% 22-04/01/2026	EUR	1 997 381	1.10		<i>United Kingdom</i>		<i>2 439 173</i>	<i>1.35</i>
800 000	KUTXABANK 0.500% 19-25/09/2024	EUR	762 235	0.42	800 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	721 823	0.40
1 700 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	1 619 513	0.89	1 800 000	VODAFONE GROUP 18-03/01/2079 FRN	EUR	1 717 350	0.95
	<i>Finland</i>		<i>3 395 569</i>	<i>1.87</i>		<i>Germany</i>		<i>1 820 933</i>	<i>1.01</i>
483 000	NOKIA OYJ 2.000% 17-15/03/2024	EUR	477 435	0.26	1 800 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	1 820 933	1.01
2 200 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	2 008 233	1.11		<i>Australia</i>		<i>1 654 067</i>	<i>0.91</i>
1 000 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	909 901	0.50	1 600 000	BHP BILLITON FIN 15-22/10/2079 FRN	EUR	1 654 067	0.91
	<i>Japan</i>		<i>3 054 629</i>	<i>1.70</i>		<i>Spain</i>		<i>1 396 292</i>	<i>0.77</i>
798 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	771 282	0.43	1 400 000	AMADEUS IT GROUP 0.137% 22-25/01/2024 FRN	EUR	1 396 292	0.77
249 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	237 958	0.13		Shares/Units in investment funds		<i>3 186 702</i>	<i>1.76</i>
796 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	754 006	0.42		<i>France</i>		<i>2 210 091</i>	<i>1.22</i>
500 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	464 475	0.26	23.00	BNP PARIBAS LCR 1 FCP	EUR	2 210 091	1.22
1 000 000	TAKEDA PHARM 1.375% 20-09/07/2032	EUR	826 908	0.46		<i>Luxembourg</i>		<i>976 611</i>	<i>0.54</i>
	<i>Sweden</i>		<i>2 828 482</i>	<i>1.56</i>	10.00	BNPP GLOBAL ENHANCED BOND 36M XCA	EUR	976 611	0.54
1 863 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	1 560 752	0.86		Total securities portfolio		175 217 159	96.83
645 000	SCANIA CV AB 0.000% 20-23/11/2022	EUR	643 492	0.36					
627 000	VOLVO TREAS AB 0.000% 20-11/02/2023	EUR	624 238	0.34					
	<i>Denmark</i>		<i>2 274 035</i>	<i>1.26</i>					
500 000	ISS GLOBAL A/S 0.875% 19-18/06/2026	EUR	449 805	0.25					
1 833 000	SYDBANK A/S 1.375% 18-18/09/2023	EUR	1 824 230	1.01					
	<i>Luxembourg</i>		<i>1 995 318</i>	<i>1.11</i>					
1 000 000	CK HUTCHISON 0.375% 19-17/10/2023	EUR	980 785	0.54					
678 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	642 433	0.36					
390 000	LOGICOR FIN 2.250% 18-13/05/2025	EUR	372 100	0.21					
	<i>Australia</i>		<i>761 836</i>	<i>0.42</i>					
804 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	761 836	0.42					
	<i>Belgium</i>		<i>480 159</i>	<i>0.27</i>					
500 000	ANHEUSER - BUSCH INBEV 2.000% 16-17/03/2028	EUR	480 159	0.27					
	<i>Canada</i>		<i>300 424</i>	<i>0.17</i>					
309 000	TORONTO DOMINION BANK 0.375% 19-25/04/2024	EUR	300 424	0.17					
	Floating rate bonds		20 926 317	11.57					
	<i>France</i>		<i>4 913 171</i>	<i>2.72</i>					
800 000	ACCOR 19-31/12/2059 FRN	EUR	617 262	0.34					
1 000 000	AXA SA 13-04/07/2043 FRN	EUR	1 028 326	0.57					
800 000	CASINO GUICHARD 13-31/01/2049 FRN	EUR	299 481	0.17					
1 200 000	GROUPAMA SA 14-28/05/2049 FRN	EUR	1 207 376	0.67					
1 200 000	LOREAL SA 0.482% 22-29/03/2024 FRN	EUR	1 212 687	0.67					
688 000	TOTAL SE 21-31/12/2061 FRN	EUR	548 039	0.30					
	<i>United States of America</i>		<i>3 396 356</i>	<i>1.88</i>					
1 200 000	AT&T INC 20-31/12/2060 FRN	EUR	1 046 556	0.58					
1 000 000	FORD MOTOR CRED 0.324% 18-15/11/2023 FRN	EUR	962 497	0.53					
1 400 000	FORD MOTOR CREDIT 18-07/12/2022 FRN	EUR	1 387 303	0.77					
	<i>The Netherlands</i>		<i>2 655 100</i>	<i>1.47</i>					
747 000	ABB FINANCE BV 0.227% 22-31/03/2024 FRN	EUR	751 232	0.42					
1 600 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	1 325 358	0.73					
600 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	578 510	0.32					

BNP PARIBAS FUNDS Euro Government Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			1 370 009 502	99.10					
<i>Italy</i>									
2 788 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	2 797 933	0.20	14 150 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	13 829 784	1.00
70 559 000	ITALY BTPS 0.000% 20-15/01/2024	EUR	69 204 267	5.01	5 096 000	SPANISH GOVERNMENT 0.000% 20-30/04/2023	EUR	5 077 654	0.37
143 880 000	ITALY BTPS 0.000% 21-01/08/2026	EUR	131 405 963	9.51	20 550 000	SPANISH GOVERNMENT 0.000% 20-31/01/2026	EUR	19 458 795	1.41
38 258 000	ITALY BTPS 0.950% 20-15/09/2027	EUR	35 400 893	2.56	48 740 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	43 964 942	3.18
24 010 000	ITALY BTPS 1.100% 22-01/04/2027	EUR	22 584 046	1.63	21 926 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	18 598 291	1.35
24 390 000	ITALY BTPS 1.750% 19-01/07/2024	EUR	24 543 333	1.78	6 119 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	4 630 247	0.33
8 323 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	8 391 415	0.61	1 860 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	1 325 287	0.10
24 260 000	ITALY BTPS 2.150% 22-01/09/2052	EUR	17 629 136	1.28	2 334 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR	1 303 749	0.09
6 953 000	ITALY BTPS 2.500% 14-01/12/2024	EUR	7 090 044	0.51	7 800 000	SPANISH GOVERNMENT 1.600% 15-30/04/2025	EUR	7 865 208	0.57
35 203 000	ITALY BTPS 2.500% 22-01/12/2032	EUR	32 574 040	2.36	4 980 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	4 521 691	0.33
14 275 000	ITALY BTPS 3.250% 22-01/03/2038	EUR	13 777 398	1.00	7 749 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	5 815 779	0.42
18 000 000	ITALY BTPS 3.750% 14-01/09/2024	EUR	18 854 775	1.36	14 429 000	SPANISH GOVERNMENT 2.550% 22-31/10/2032	EUR	14 438 776	1.04
1 705 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	2 039 035	0.15	1 121 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 163 801	0.08
<i>France</i>									
4 000 000	CAISSE CENT IMMO 0.125% 18-26/10/2022	EUR	4 000 894	0.29	322 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	379 783	0.03
5 100 000	DEXIA CRED LOCAL 0.000% 19-29/05/2024	EUR	4 980 343	0.36	120 000	SPANISH GOVERNMENT 4.650% 10-30/07/2025	EUR	131 929	0.01
11 400 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	10 290 275	0.74	<i>Belgium</i>				
5 000 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	4 986 708	0.36	12 155 851	BELGIAN 0.000% 21-22/10/2031	EUR	10 198 577	0.74
100 000	DEXIA CRED LOCAL 1.250% 15-27/10/2025	EUR	99 021	0.01	34 345 905	BELGIAN 0.350% 22-22/06/2032	EUR	29 221 668	2.11
6 300 000	DEXIA CREDIT LOCAL 0.250% 18-01/06/2023	EUR	6 272 526	0.45	8 726 496	BELGIAN 1.400% 22-22/06/2053	EUR	6 413 335	0.46
21 920 000	FRANCE O.A.T. 0.000% 22-25/05/2032	EUR	18 157 145	1.31	1 121 000	BELGIAN RETAIL 2.250% 13-22/06/2023	EUR	1 139 418	0.08
14 108 476	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	14 974 953	1.08	7 000 000	BELGIUM GOVERNMENT 0.200% 16-22/10/2023	EUR	6 968 360	0.50
74 100 000	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	70 873 685	5.14	1 856 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	1 622 951	0.12
4 666 651	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	1 998 555	0.14	1 812 460	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	1 653 453	0.12
25 084 270	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	24 089 177	1.74	52 421 053	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	49 566 894	3.59
11 038 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	6 876 639	0.50	5 176 011	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	4 208 072	0.30
10 488 813	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	9 536 219	0.69	<i>Luxembourg</i>				
45 478 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	44 440 192	3.21	2 403 000	DUCHY OF LUXEMBOURG 0.000% 20-14/09/2032	EUR	1 952 051	0.14
15 268 721	FRANCE O.A.T. 1.500% 19-25/05/2050	EUR	12 367 053	0.89	2 212 000	DUCHY OF LUXEMBOURG 0.625% 17-01/02/2027	EUR	2 119 945	0.15
11 810 000	FRANCE O.A.T. 1.750% 13-25/05/2023	EUR	11 961 168	0.87	22 669 000	EFSS 0.000% 20-13/10/2027	EUR	20 787 598	1.50
5 441 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	4 321 514	0.31	594 000	EFSS 0.000% 20-15/10/2025	EUR	569 036	0.04
18 979 976	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	17 720 844	1.28	1 410 000	EIB 0.000% 20-28/03/2028	EUR	1 281 704	0.09
<i>Germany</i>									
86 448 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	69 796 385	5.06	4 960 000	EIB 0.000% 21-28/09/2028	EUR	4 458 236	0.32
7 721 143	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	4 956 626	0.36	34 579 819	ESM 0.000% 21-15/12/2026	EUR	32 349 715	2.34
51 350 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 15-15/02/2025	EUR	51 039 333	3.69	<i>Austria</i>				
22 615 554	BUNDESREPUBLIK DEUTSCHLAND 1.000% 14-15/08/2024	EUR	22 766 852	1.65	5 100 000	HAA-BANK INTERNATIONAL AG 2.375% 12-13/12/2022	EUR	5 169 554	0.37
62 905 459	BUNDESREPUBLIK DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	57 132 625	4.13	6 435 000	REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023	EUR	6 400 573	0.46
20 926 000	KFW 0.000% 19-30/09/2026	EUR	19 739 829	1.43	12 948 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	11 100 280	0.80
6 520 000	KFW 0.000% 21-15/06/2029	EUR	5 774 270	0.42	22 468 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	21 643 746	1.57
11 824 000	KFW 0.000% 22-30/04/2027	EUR	11 005 022	0.80	5 184 000	REPUBLIC OF AUSTRIA 0.700% 21-20/04/2071	EUR	2 771 579	0.20
3 223 000	NIEDERSACHSEN 0.125% 19-07/03/2025	EUR	3 124 988	0.23	442 000	REPUBLIC OF AUSTRIA 0.850% 20-30/06/2120	EUR	200 974	0.01
10 542 000	NORDRHEIN-WEST 0.600% 21-04/06/2041	EUR	7 676 168	0.56	6 127 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	5 637 488	0.41
3 703 000	RENTENBANK 0.050% 18-12/06/2023	EUR	3 684 913	0.27	964 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	818 754	0.06
<i>Spain</i>									
4 200 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 511 194	0.25	<i>Ireland</i>				
1 500 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	1 437 853	0.10	26 958 632	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	22 564 106	1.63
7 363 000	JUNTA ANDALUCIA 0.700% 21-30/07/2033	EUR	5 926 484	0.43	657 500	IRISH GOVERNMENT 0.550% 21-22/04/2041	EUR	473 806	0.03

BNP PARIBAS FUNDS Euro Government Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>21 320 849</i>	<i>1.55</i>
5 000 000	BANK NEDERLANDSE GEMEENTEN 0.050% 18-11/07/2023	EUR	4 961 887	0.36
14 250 000	BNG BANK NV 0.000% 21-20/01/2031	EUR	12 000 371	0.87
4 520 000	NETHERLANDS GOVERNMENT 0.750% 18-15/07/2028	EUR	4 358 591	0.32
	<i>Portugal</i>		<i>12 375 525</i>	<i>0.89</i>
7 831 055	PORTUGUESE OTS 1.000% 21- 12/04/2052	EUR	4 627 703	0.33
10 401 018	PORTUGUESE OTS 1.150% 22- 11/04/2042	EUR	7 747 822	0.56
	<i>Latvia</i>		<i>10 201 942</i>	<i>0.74</i>
2 650 000	REPUBLIC OF LATVIA 0.000% 21- 24/01/2029	EUR	2 211 770	0.16
8 077 000	REPUBLIC OF LATVIA 0.125% 20- 14/04/2023	EUR	7 990 172	0.58
	<i>Slovakia</i>		<i>5 194 646</i>	<i>0.38</i>
7 220 000	SLOVAKIA GOVERNMENT 0.375% 21- 21/04/2036	EUR	5 194 646	0.38
	<i>Finland</i>		<i>4 725 907</i>	<i>0.34</i>
4 925 000	FINNISH GOVERNMENT 0.500% 17- 15/09/2027	EUR	4 725 907	0.34
	<i>Estonia</i>		<i>575 333</i>	<i>0.04</i>
702 000	REPUBLIC OF ESTONIA 0.125% 20- 10/06/2030	EUR	575 333	0.04
	<i>Greece</i>		<i>5 980</i>	<i>0.00</i>
4 606 900	HELLENIC REPUBLIC 0.000% 12- 15/10/2042	EUR	5 980	0.00
	Other transferable securities		15 271 390	1.10
	Bonds		15 271 390	1.10
	<i>France</i>		<i>15 271 390</i>	<i>1.10</i>
15 700 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	15 271 390	1.10
	Shares/Units in investment funds		1 733	0.00
	<i>France</i>		<i>1 733</i>	<i>0.00</i>
0.01	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	1 733	0.00
	Total securities portfolio		1 385 282 625	100.20

BNP PARIBAS FUNDS Euro High Quality Government Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			202 315 110	98.90
Bonds			202 315 110	98.90
<i>Germany</i>			<i>150 486 618</i>	<i>73.57</i>
948 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050	EUR	607 677	0.30
20 283 398	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	16 681 676	8.16
19 792 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	15 979 665	7.81
11 818 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	10 500 293	5.13
658 975	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	423 032	0.21
4 660 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027	EUR	4 511 765	2.21
14 778 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 18-15/08/2028	EUR	14 037 770	6.86
3 420 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029	EUR	3 231 558	1.58
7 562 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	7 463 921	3.65
7 352 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027	EUR	7 159 819	3.50
8 120 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 18-15/02/2028	EUR	7 866 494	3.85
13 470 000	BUNDESREPUBLIK DEUTSCHLAND 1.750% 12-04/07/2022	EUR	13 470 000	6.58
4 762 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	5 566 064	2.72
6 601 542	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	7 813 519	3.82
3 002 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	3 850 785	1.88
1 647 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034	EUR	2 248 797	1.10
2 770 296	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	2 960 627	1.45
13 634 940	BUNDESREPUBLIK DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	12 383 661	6.05
9 850 000	KFW 0.000% 19-30/09/2026	EUR	9 291 662	4.54
2 639 000	KFW 0.000% 21-15/06/2029	EUR	2 337 162	1.14
2 257 000	KFW 0.000% 22-30/04/2027	EUR	2 100 671	1.03
<i>The Netherlands</i>			<i>42 488 663</i>	<i>20.77</i>
1 730 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	1 534 683	0.75
4 980 000	NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027	EUR	4 856 894	2.37
22 380 933	NETHERLANDS GOVERNMENT 1.750% 13-15/07/2023	EUR	22 667 186	11.09
8 760 000	NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024	EUR	8 985 570	4.39
3 120 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	4 013 256	1.96
341 048	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	431 074	0.21
<i>Luxembourg</i>			<i>4 670 101</i>	<i>2.28</i>
4 191 000	EFSS 0.000% 20-13/10/2027	EUR	3 843 170	1.88
920 000	EIB 0.000% 21-28/09/2028	EUR	826 931	0.40
<i>Belgium</i>			<i>4 669 728</i>	<i>2.28</i>
4 159 502	EUROPEAN UNION 0.000% 21- 06/07/2026	EUR	3 933 030	1.92
906 153	EUROPEAN UNION 1.250% 22- 04/02/2043	EUR	736 698	0.36
Shares/Units in investment funds			552 339	0.27
<i>France</i>			<i>552 339</i>	<i>0.27</i>
0.96	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	552 339	0.27
Total securities portfolio			202 867 449	99.17

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			425 836 576	70.27					
<i>United Kingdom</i>					<i>Italy</i>				
3 000 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	3 311 644	0.55	1 918 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	1 481 226	0.24
5 157 000	BELLIS ACQUISITI 4.500% 21-16/02/2026	GBP	4 790 297	0.79	5 600 000	ERAMET 5.875% 19-21/05/2025	EUR	5 554 416	0.92
6 144 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	5 614 870	0.93	3 000 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 098 310	0.35
4 900 000	DEUCE FINCO 5.500% 21-15/06/2027	GBP	4 511 366	0.74	3 299 000	FAURECIA 2.750% 21-15/02/2027	EUR	2 564 501	0.42
3 457 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	3 493 523	0.58	7 000 000	ILIAD 1.875% 21-11/02/2028	EUR	5 570 055	0.92
3 000 000	HEATHROW FINANC PLC 3.875% 17-01/03/2027	GBP	2 974 064	0.49	2 619 000	ILIAD HOLDING 5.625% 21-15/10/2028	EUR	2 217 202	0.37
6 350 000	ICELAND BONDCO 4.625% 17-15/03/2025	GBP	5 711 225	0.94	3 300 000	ORANO SA 2.750% 20-08/03/2028	EUR	2 788 735	0.46
2 328 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	1 961 880	0.32	10 800 000	RENAULT 2.500% 21-01/04/2028	EUR	8 250 256	1.36
3 500 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	2 371 163	0.39	6 700 000	RENAULT 2.500% 21-02/06/2027	EUR	5 375 417	0.89
8 000 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	5 659 710	0.93	3 817 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	3 245 759	0.54
7 373 000	INTERNATIONAL GAME TECH 2.375% 19-15/04/2028	EUR	5 777 272	0.95	4 150 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	3 834 559	0.63
5 600 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	6 228 176	1.03	<i>The Netherlands</i>				
5 885 000	JAGUAR LAND ROVER 4.500% 21-15/07/2028	EUR	4 211 176	0.69	3 998 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	3 358 320	0.55
8 300 000	JAGUAR LAND ROVER 7.750% 20-15/10/2025	USD	7 306 329	1.21	9 000 000	AUTOSTRAD PER L 2.000% 20-04/12/2028	EUR	7 364 074	1.22
4 385 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	3 700 226	0.61	4 103 000	AUTOSTRAD PER L 2.000% 21-15/01/2030	EUR	3 222 048	0.53
2 000 000	MARKS & SPENCER 4.250% 16-08/12/2023	GBP	2 271 723	0.37	2 097 000	CASTOR SPA 6.000% 22-15/02/2029	EUR	1 866 024	0.31
2 820 000	OCADO GROUP PLC 3.875% 21-08/10/2026	GBP	2 634 413	0.43	1 588 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	1 427 759	0.24
1 620 000	PINNACLE BIDCO P 6.375% 18-15/02/2025	GBP	1 680 282	0.28	3 112 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	2 497 283	0.41
2 182 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	2 081 145	0.34	7 482 000	NEXI 2.125% 21-30/04/2029	EUR	5 197 830	0.86
5 190 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	5 506 181	0.91	3 620 000	SHIBA BIDCO SPA 4.500% 21-31/10/2028	EUR	2 966 849	0.49
3 142 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	2 969 351	0.49	4 454 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	3 228 900	0.53
5 741 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	3 985 375	0.66	4 700 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	3 827 373	0.63
7 210 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	6 748 279	1.11	2 283 000	VERDE BIDCO SPA 4.625% 21-01/10/2026	EUR	1 868 153	0.31
2 170 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	1 989 801	0.33	8 681 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	7 131 789	1.18
4 157 000	ZENITH FINCO PLC 6.500% 22-30/06/2027	GBP	3 865 107	0.64	2 650 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	2 409 304	0.40
<i>United States of America</i>					<i>Luxembourg</i>				
7 700 000	APL LTD 8.000% 94-15/01/2024	USD	7 905 674	1.30	8 922 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	6 795 553	1.12
2 860 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	2 544 614	0.42	6 293 000	GOODYEAR EUROPE 2.750% 21-15/08/2028	EUR	4 719 727	0.78
6 000 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	5 623 744	0.93	4 240 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	3 275 473	0.54
4 200 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	3 415 361	0.56	2 000 000	PFF TELECOM GRP 3.250% 20-29/09/2027	EUR	1 742 000	0.29
8 250 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	7 207 782	1.19	6 543 000	PROMONTORIA 6.375% 22-01/03/2027	EUR	5 442 452	0.90
13 789 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	14 724 492	2.44	7 581 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	6 019 362	0.99
4 562 000	GAMMA BONDCO 8.125% 21-15/11/2026	EUR	3 848 082	0.63	3 000 000	TEVA PHARMACEUTI 4.375% 21-09/05/2030	EUR	2 384 625	0.39
5 750 000	IQVIA INC 2.250% 21-15/03/2029	EUR	4 545 947	0.75	4 000 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	3 118 250	0.51
1 184 000	OLYMPUS WTR HLDG 3.875% 21-01/10/2028	EUR	960 054	0.16	8 883 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	7 119 636	1.17
2 000 000	OLYMPUS WTR HLDG 5.375% 21-01/10/2029	EUR	1 436 260	0.24	3 059 000	VZ SECURED FINAN 3.500% 22-15/01/2032	EUR	2 297 872	0.38
6 451 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	5 387 458	0.89	2 000 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 401 500	0.23
2 858 000	TENNECO INC 5.000% 16-15/07/2026	USD	2 556 057	0.42	<i>France</i>				
4 400 000	ACCOR 2.375% 21-29/11/2028	EUR	3 479 428	0.57	57 941 731			9.56	
4 715 000	CAB 3.375% 21-01/02/2028	EUR	3 785 438	0.62	4 400 000	ACCOR 2.375% 21-29/11/2028	EUR	3 479 428	0.57
11 300 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	7 696 429	1.27	4 715 000	CAB 3.375% 21-01/02/2028	EUR	3 785 438	0.62
					1 700 000	VIVION 3.000% 19-08/08/2024	EUR	1 459 981	0.24
					2 700 000	VIVION 3.500% 19-01/11/2025	EUR	2 280 911	0.38

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Germany					United Kingdom				
8 800 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	5 803 805	0.96	6 889 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	5 843 738	0.96
4 800 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	4 243 862	0.70	2 500 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	2 465 640	0.41
4 775 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	4 592 332	0.76	7 400 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	6 378 299	1.05
11 700 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	9 451 786	1.56	France				
2 000 000	STYROLUTION 2.250% 20-16/01/2027	EUR	1 544 100	0.25	11 731 487 1.93				
Spain					5 600 000 LA BANQUE POSTALE 21-31/12/2061 FRN				
5 388 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	4 277 562	0.71	3 200 000	LA POSTE 18-31/12/2049 FRN	EUR	2 866 930	0.47
4 107 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	3 375 385	0.56	2 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	1 729 283	0.29
2 200 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	1 830 595	0.30	4 600 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	3 473 470	0.57
2 794 000	LORCA TELECOM 4.000% 20-18/09/2027	EUR	2 333 776	0.39	Italy				
2 119 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	1 881 878	0.31	10 341 611 1.70				
8 985 893	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	7 282 458	1.20	3 600 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	2 868 713	0.47
Ireland					6 519 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	4 544 186	0.75
6 000 000	ARDAGH PKG FIN 2.125% 19-15/08/2026	EUR	4 848 836	0.80	4 100 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	2 928 712	0.48
1 299 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	1 031 331	0.17	Belgium				
1 400 000	MOTION BONDCO 4.500% 19-15/11/2027	EUR	1 076 109	0.18	8 227 073 1.36				
Poland					3 800 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	2 890 478	0.48
8 359 000	INPOST SA 2.250% 21-15/07/2027	EUR	6 527 627	1.08	3 200 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	2 768 500	0.46
Sweden					3 000 000	SOLVAY SA 20-02/09/2169 FRN	EUR	2 568 095	0.42
3 000 000	VOLVO CAR AB 2.125% 19-02/04/2024	EUR	2 896 170	0.48	Spain				
3 560 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	3 082 278	0.51	5 251 356 0.86				
Denmark					3 600 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	2 627 872	0.43
4 822 000	NORICAN GROUP 4.500% 17-15/05/2023	EUR	4 224 554	0.70	3 800 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	2 623 484	0.43
Jersey Island					Other transferable securities				
3 306 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	3 509 041	0.58	2 801 813 0.46				
Romania					Bonds				
3 800 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	3 338 775	0.55	2 801 813 0.46				
Czech Republic					Iceland				
3 865 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	3 275 588	0.54	3 000 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	2 801 813	0.46
Floating rate bonds					0 0.00				
108 142 479 17.83					Floating rate bonds				
The Netherlands					Luxembourg				
11 800 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	8 474 115	1.40	0 0.00				
3 200 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	2 933 153	0.48	Shares/Units in investment funds				
1 877 000	REPSOL INTERNATIONAL FIN 20-31/12/2060 FRN	EUR	1 603 130	0.26	59 403 316 9.81				
6 035 000	REPSOL INTERNATIONAL FIN 21-31/12/2061 FRN	EUR	4 985 488	0.82	Luxembourg				
3 200 000	STACK 14-29/12/2049 FRN	EUR	3 096 685	0.51	59 403 316 9.81				
15 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	10 598 321	1.76	499 433.05 BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP				
10 300 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	7 156 955	1.18	Total securities portfolio				
Luxembourg					596 184 184 98.37				
9 900 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	6 093 701	1.01					
7 800 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	4 095 000	0.68					
2 228 783	HELLAS TEL FIN 06-31/12/2049 DFLT FRN	EUR	223	0.00					
3 266 666	PAPER INDUSTRIES 20-01/03/2025 FRN	EUR	2 667 777	0.44					
7 411 000	SES 21-31/12/2061 FRN	EUR	6 198 727	1.02					

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			177 411 066	64.81					
<i>United Kingdom</i>					<i>United States of America</i>				
1 119 000	ARQIVA BROAD FIN 6.750% 18-30/09/2023	GBP	1 235 243	0.45	2 810 000	AMERICAN AXLE & MFG HOLDINGS 6.250% 18-15/03/2026	USD	2 456 404	0.90
500 000	BAA SH PLC 5.750% 14-03/03/2025	GBP	556 936	0.20	2 000 000	AXALTA COAT/BV 4.750% 20-15/06/2027	USD	1 708 540	0.62
897 000	BELLIS ACQUISITI 4.500% 21-16/02/2026	GBP	833 216	0.30	380 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	338 096	0.12
543 000	EC FINANCE 3.000% 21-15/10/2026	EUR	470 713	0.17	2 300 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	2 155 769	0.79
1 178 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	1 190 446	0.43	1 500 000	CEDAR FAIR LP 5.375% 18-15/04/2027	USD	1 353 389	0.49
1 930 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	2 177 390	0.80	500 000	COTY INC 4.750% 18-15/04/2026	EUR	429 397	0.16
2 700 000	ICELAND BONDCO 4.625% 17-15/03/2025	GBP	2 428 395	0.89	1 000 000	COTY INC 6.500% 18-15/04/2026	USD	881 859	0.32
545 000	INEOS QUATTRO FI 2.500% 21-15/01/2026	EUR	459 289	0.17	5 422 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	5 789 846	2.12
729 000	INEOS QUATTRO FI 3.750% 21-15/07/2026	EUR	583 425	0.21	1 500 000	FORD MOTOR CRED 5.584% 19-18/03/2024	USD	1 423 339	0.52
5 600 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	4 743 465	1.73	1 544 000	GAMMA BONDCO 8.125% 21-15/11/2026	EUR	1 302 376	0.48
2 000 000	INTERNATIONAL GAME TECH 3.500% 19-15/06/2026	EUR	1 816 906	0.66	1 000 000	GOODYEAR TIRE 9.500% 20-31/05/2025	USD	988 626	0.36
2 800 000	JAGUAR LAND ROVER 2.200% 17-15/01/2024	EUR	2 519 089	0.92	1 500 000	HILTON DOMESTIC 5.375% 20-01/05/2025	USD	1 406 093	0.51
1 800 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	2 001 914	0.73	1 300 000	LIVE NATION ENTERTAINMENT 4.750% 19-15/10/2027	USD	1 106 700	0.40
2 700 000	JAGUAR LAND ROVER 7.750% 20-15/10/2025	USD	2 376 758	0.87	2 000 000	RITE AID CORP 8.000% 20-15/11/2026	USD	1 487 398	0.54
1 000 000	KCA DEUTAG UK FI 9.875% 20-01/12/2025	USD	896 265	0.33	1 894 000	TENNECO INC 5.000% 16-15/07/2026	USD	1 693 902	0.62
679 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	572 965	0.21	100 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	84 892	0.03
4 032 000	NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	3 661 948	1.34	1 000 000	UNITED CONT HLDG 4.875% 19-15/01/2025	USD	888 212	0.32
850 000	OCADO GROUP PLC 3.875% 21-08/10/2026	GBP	794 061	0.29	<i>France</i>				
2 026 000	PINNACLE BIDCO P 6.375% 18-15/02/2025	GBP	2 101 390	0.77	1 600 000	CASINO GUICHARD 3.248% 14-07/03/2024	EUR	1 283 451	0.47
810 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	746 383	0.27	1 300 000	CASINO GUICHARD 6.625% 20-15/01/2026	EUR	944 747	0.35
400 000	ROLLS-ROYCE PLC 3.375% 13-18/06/2026	GBP	400 986	0.15	1 380 000	CGG SA 7.750% 21-01/04/2027	EUR	1 168 412	0.43
400 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	374 864	0.14	1 586 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	1 224 831	0.45
2 040 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	1 927 904	0.70	700 000	FAURECIA 2.625% 18-15/06/2025	EUR	604 017	0.22
731 520	UNIQUE PUB FIN 7.395% 99-28/03/2024	GBP	865 347	0.32	600 000	FAURECIA 3.125% 19-15/06/2026	EUR	501 720	0.18
<i>The Netherlands</i>					1 200 000	GETLINK SE 3.500% 20-30/10/2025	EUR	1 144 128	0.42
2 800 000	AXALTA COATING 3.750% 16-15/01/2025	EUR	2 532 000	0.92	2 000 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	1 777 143	0.65
2 000 000	CONSTELLIUM NV 4.250% 17-15/02/2026	EUR	1 803 500	0.66	700 000	LOXAM SAS 3.250% 19-14/01/2025	EUR	630 585	0.23
4 100 000	DUFREY ONE BV 2.500% 17-15/10/2024	EUR	3 704 867	1.35	1 500 000	RENAULT 1.000% 17-28/11/2025	EUR	1 319 577	0.48
2 000 000	DUFREY ONE BV 3.625% 21-15/04/2026	CHF	1 760 765	0.64	1 000 000	RENAULT 1.000% 18-18/04/2024	EUR	931 778	0.34
1 200 000	IHO VERWALTUNGS 3.625% 19-15/05/2025	EUR	1 046 871	0.38	3 000 000	RENAULT 1.250% 19-24/06/2025	EUR	2 595 223	0.95
528 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	471 377	0.17	1 200 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	1 187 667	0.43
1 390 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	1 073 799	0.39	3 600 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	3 326 364	1.22
800 000	OI EUROPEAN GRP 3.125% 16-15/11/2024	EUR	753 208	0.28	<i>Italy</i>				
1 800 000	PFF TELECOM GRP 3.500% 20-20/05/2024	EUR	1 766 349	0.65	2 325 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	1 953 000	0.71
1 700 000	PPF ARENA 1 B 2.125% 19-31/01/2025	EUR	1 570 665	0.57	1 000 000	ATLANTIA 4.375% 10-16/09/2025	EUR	999 414	0.37
800 000	SAIPEM FIN INTERNATIONAL 2.625% 17-07/01/2025	EUR	663 956	0.24	2 302 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	2 069 710	0.76
3 000 000	SAIPEM FIN INTERNATIONAL 3.750% 16-08/09/2023	EUR	2 849 975	1.04	1 488 000	KEDRION SPA 3.375% 21-15/05/2026	EUR	1 310 257	0.48
3 600 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	3 506 175	1.28	2 400 000	SALINI IMPREGILO 1.750% 17-26/10/2024	EUR	2 183 769	0.80
500 000	TEVA PHARMACEUTICAL 6.000% 18-15/04/2024	USD	463 915	0.17	1 000 000	TELECOM ITALIA 3.000% 16-30/09/2025	EUR	926 623	0.34
2 500 000	TEVA PHARMACEUTICAL 7.125% 20-31/01/2025	USD	2 318 529	0.85	3 000 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	2 764 494	1.01
1 600 000	TEVA PHARMACEUTICAL FNC 1.125% 16-15/10/2024	EUR	1 422 300	0.52	1 500 000	TELECOM ITALIA 5.875% 06-19/05/2023	GBP	1 759 212	0.64
746 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	678 194	0.25	2 549 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	2 094 105	0.76
					752 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	683 697	0.25
					<i>Luxembourg</i>				
					2 316 000	ALBION FINANCING 5.250% 21-15/10/2026	EUR	1 926 889	0.70
					2 000 000	CIRSA FINANCE IN 4.750% 19-22/05/2025	EUR	1 768 808	0.65
					1 482 000	HSE FINANCE SARL 5.625% 21-15/10/2026	EUR	1 012 468	0.37
					2 040 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	1 811 061	0.66

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	LHMC FINCO SARL 6.250% 18-20/12/2023	EUR	807 320	0.29	1 000 000	KONINKLIJKE KPN 19-08/02/2168 FRN	EUR	916 610	0.33
2 000 000	MOTION FINCO 7.000% 20-15/05/2025	EUR	1 889 873	0.69	1 500 000	PROMONTORIA 6.125% 22-01/03/2027 FRN	EUR	1 326 355	0.48
600 000	STENA INTERNATIO 3.750% 20-01/02/2025	EUR	530 513	0.19	1 500 000	Q-PARK HOLDING 20-01/03/2026 FRN	EUR	1 300 433	0.48
1 200 000	STENA INTERNATIO 5.750% 14-01/03/2024	USD	1 068 631	0.39	1 700 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	1 618 865	0.59
2 000 000	STENA INTERNATIO 5.750% 14-01/03/2024	USD	1 781 051	0.65	1 000 000	TELEFONICA EUROP 14-31/03/2049 FRN	EUR	986 760	0.36
1 500 000	VIVION 3.000% 19-08/08/2024	EUR	1 288 219	0.47	1 400 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	1 328 357	0.49
400 000	VIVION 3.500% 19-01/11/2025	EUR	337 913	0.12	2 951 000	UNITED GROUP 19-15/05/2025 FRN	EUR	2 639 223	0.96
	<i>Spain</i>		<i>12 595 556</i>	<i>4.61</i>	1 600 000	UNITED GROUP 20-15/02/2026 FRN	EUR	1 376 160	0.50
1 679 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	1 332 967	0.49	4 000 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	2 779 400	1.02
5 432 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	4 922 538	1.81		<i>France</i>		<i>15 344 692</i>	<i>5.60</i>
1 100 000	MASARIA INVEST 5.000% 17-15/09/2024	EUR	1 046 185	0.38	2 000 000	ACCOR 19-31/12/2049 FRN	EUR	1 747 828	0.64
3 087 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	2 741 556	1.00	3 100 000	ACCOR 19-31/12/2059 FRN	EUR	2 391 891	0.87
3 149 319	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	2 552 310	0.93	2 300 000	CASINO GUICHARD 14-07/02/2025 FRN	EUR	1 691 312	0.62
	<i>Germany</i>		<i>10 094 392</i>	<i>3.71</i>	2 000 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	1 823 502	0.67
1 210 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	985 043	0.36	2 000 000	ELEC DE FRANCE 13-29/12/2049 FRN	GBP	2 040 234	0.75
1 400 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	1 248 730	0.46	1 600 000	ELEC DE FRANCE 18-31/12/2049 FRN	EUR	1 462 339	0.53
349 000	GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	314 898	0.12	1 600 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	1 238 998	0.45
765 000	NIDDA HEALTHCARE 3.500% 20-30/09/2024	EUR	671 498	0.25	1 200 000	ELEC DE FRANCE 5.625% 14-29/12/2049 FRN	USD	1 049 692	0.38
4 638 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	4 100 631	1.50	800 000	LA POSTE 18-31/12/2049 FRN	EUR	716 733	0.26
2 409 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	2 316 844	0.85	1 200 000	SOLVAY FIN 13-29/11/2049 FRN	EUR	1 182 163	0.43
600 000	WEPA HYGIENEPD 2.875% 19-15/12/2027	EUR	456 748	0.17		<i>Italy</i>		<i>11 696 214</i>	<i>4.26</i>
	<i>Romania</i>		<i>3 514 500</i>	<i>1.28</i>	1 200 000	BANCO BPM SPA 19-31/12/2049 FRN	EUR	1 179 787	0.43
4 000 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	3 514 500	1.28	1 500 000	BANCO BPM SPA 20-31/12/2060 FRN	EUR	1 339 577	0.49
	<i>Denmark</i>		<i>3 042 991</i>	<i>1.11</i>	2 029 000	CASTOR SPA 5.250% 22-15/02/2029 FRN	EUR	1 865 868	0.68
2 000 000	DKT FINANCE 9.375% 18-17/06/2023	USD	1 826 964	0.67	1 600 000	FABRIC BC SPA 18-30/11/2024 FRN	EUR	1 210 034	0.44
1 388 000	NORICAN GROUP 4.500% 17-15/05/2023	EUR	1 216 027	0.44	1 260 000	FABRIC BC SPA 20-31/08/2026 FRN	EUR	1 186 290	0.43
	<i>Canada</i>		<i>1 741 477</i>	<i>0.64</i>	2 000 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	1 902 647	0.69
2 000 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	1 741 477	0.64	1 000 000	UNICREDIT S.P.A. 17-31/12/2049 FRN	EUR	947 848	0.35
	<i>Ireland</i>		<i>1 616 279</i>	<i>0.59</i>	2 400 000	UNICREDIT SPA 17-31/12/2049 FRN	EUR	2 064 163	0.75
2 000 000	ARDAGH PKG FIN 2.125% 19-15/08/2026	EUR	1 616 279	0.59		<i>United Kingdom</i>		<i>6 615 039</i>	<i>2.41</i>
	<i>Czech Republic</i>		<i>1 472 193</i>	<i>0.54</i>	1 000 000	ALLWYN ENTERTAIN 4.125% 22-15/02/2028 FRN	EUR	904 487	0.33
1 167 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	989 033	0.36	1 500 000	BARCLAYS BANK PLC 18-31/12/2049 FRN	USD	1 402 695	0.51
514 000	SAZKA GROUP AS 4.125% 19-20/11/2024	EUR	483 160	0.18	2 000 000	BP CAPITAL PLC 4.375% 20-31/12/2060 FRN	USD	1 801 138	0.66
	<i>Poland</i>		<i>1 249 456</i>	<i>0.46</i>	1 098 000	DEUCE FINCO 21-15/06/2027 FRN	EUR	905 617	0.33
1 600 000	INPOST SA 2.250% 21-15/07/2027	EUR	1 249 456	0.46	1 750 000	STONEGATE PUB 20-31/07/2025 FRN	EUR	1 601 102	0.58
	<i>Sweden</i>		<i>965 390</i>	<i>0.35</i>		<i>Spain</i>		<i>5 938 791</i>	<i>2.17</i>
1 000 000	VOLVO CAR AB 2.125% 19-02/04/2024	EUR	965 390	0.35	1 000 000	BANCO SABADELL 17-31/12/2049 FRN	EUR	936 616	0.34
	<i>Greece</i>		<i>955 167</i>	<i>0.35</i>	2 000 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	1 641 363	0.60
1 000 000	ELLAKTOR VALUE 6.375% 19-15/12/2024	EUR	955 167	0.35	2 000 000	BANCO SANTANDER 18-31/12/2049 FRN	EUR	1 729 667	0.63
	<i>Jersey Island</i>		<i>940 414</i>	<i>0.34</i>	800 000	CAIXABANK 18-31/12/2049 FRN	EUR	679 116	0.25
886 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	940 414	0.34	1 000 000	TENDAM BRANDS SAU 17-15/09/2024 FRN	EUR	952 029	0.35
	Floating rate bonds		69 298 134	25.30		<i>Luxembourg</i>		<i>4 476 359</i>	<i>1.64</i>
	<i>The Netherlands</i>		<i>21 462 642</i>	<i>7.84</i>	2 000 000	CIRSA FINANCE IN 19-30/09/2025 FRN	EUR	1 797 422	0.66
4 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	3 199 192	1.17	1 500 000	CPI PROPERTY GRO 19-31/12/2049 FRN	EUR	858 563	0.31
2 000 000	AT SECURITIES BV 5.250% 17-31/12/2049 FRN	USD	1 698 631	0.62	1 000 000	PAPER INDUSTRIES 20-01/03/2025 FRN	EUR	816 667	0.30
2 000 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	1 839 167	0.67	1 200 000	SES 21-31/12/2061 FRN	EUR	1 003 707	0.37
480 000	IPD 3 BV 20-01/12/2025 FRN	EUR	453 489	0.17		<i>Germany</i>		<i>1 444 147</i>	<i>0.53</i>
					1 600 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 444 147	0.53
						<i>Belgium</i>		<i>1 384 250</i>	<i>0.51</i>
					1 600 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	1 384 250	0.51
						<i>Portugal</i>		<i>936 000</i>	<i>0.34</i>
					1 000 000	BANCO COM PORTUG 3.250% 19-31/12/2049 FRN	EUR	936 000	0.34

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds		21 432 006	7.84
<i>Luxembourg</i>		<i>21 432 006</i>	<i>7.84</i>
180 189.48 BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	21 432 006	7.84
Total securities portfolio		268 141 206	97.95

BNP PARIBAS FUNDS Euro Inflation-Linked Bond

Securities portfolio at 30/06/2022

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			255 540 939	99.49
Bonds			255 540 939	99.49
<i>France</i>			<i>91 051 050</i>	<i>35.45</i>
9 752 127	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	9 618 283	3.74
2 793 998	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	2 967 674	1.16
5 956 159	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	6 282 001	2.45
635 351	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	655 599	0.26
19 478 970	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	20 350 442	7.91
8 157 646	FRANCE O.A.T./L 0.100% 15-01/03/2025	EUR	8 606 497	3.35
710 220	FRANCE O.A.T./L 0.100% 21-01/03/2032	EUR	748 377	0.29
8 201 082	FRANCE O.A.T./L 0.100% 22-25/07/2038	EUR	8 158 117	3.18
2 898 288	FRANCE O.A.T./L 0.100% 22-25/07/2053	EUR	2 814 476	1.10
1 024 516	FRANCE O.A.T./L 0.700% 14-25/07/2030	EUR	1 132 706	0.44
4 718 365	FRANCE O.A.T./L 1.800% 07-25/07/2040	EUR	6 095 294	2.37
15 800 882	FRANCE O.A.T./L 1.850% 11-25/07/2027	EUR	18 265 816	7.11
522 824	FRANCE O.A.T./L 2.100% 07-25/07/2023	EUR	559 743	0.22
3 653 919	FRANCE O.A.T./L 3.400% 99-25/07/2029	EUR	4 796 025	1.87
<i>Italy</i>			<i>83 716 929</i>	<i>32.59</i>
21 942 814	ITALY BTPS 0.100% 22-15/05/2033	EUR	19 016 349	7.40
13 334 147	ITALY BTPS 0.400% 19-15/05/2030	EUR	12 711 472	4.95
17 195 015	ITALY BTPS 0.650% 20-15/05/2026	EUR	17 734 917	6.90
1 994 422	ITALY BTPS /L 0.150% 21-15/05/2051	EUR	1 375 135	0.54
9 330 303	ITALY BTPS /L 1.300% 17-15/05/2028	EUR	9 722 717	3.79
1 163 837	ITALY BTPS /L 2.350% 04-15/09/2035	EUR	1 294 926	0.50
2 574 899	ITALY BTPS /L 2.350% 14-15/09/2024	EUR	2 822 269	1.10
16 667 702	ITALY BTPS /L 3.100% 11-15/09/2026	EUR	19 039 144	7.41
<i>Germany</i>			<i>42 763 113</i>	<i>16.64</i>
6 786 063	BUNDESREPUBLIK DEUTSCHLAND /L 0.100% 12-15/04/2023	EUR	7 043 859	2.74
18 279 336	BUNDESREPUBLIK DEUTSCHLAND /L 0.100% 15-15/04/2026	EUR	19 535 206	7.60
6 206 718	BUNDESREPUBLIK DEUTSCHLAND /L 0.100% 15-15/04/2046	EUR	7 311 867	2.85
3 405 133	BUNDESREPUBLIK DEUTSCHLAND /L 0.100% 21-15/04/2033	EUR	3 698 970	1.44
4 622 456	BUNDESREPUBLIK DEUTSCHLAND /L 0.500% 14-15/04/2030	EUR	5 173 211	2.01
<i>Spain</i>			<i>36 991 399</i>	<i>14.41</i>
16 021 935	SPAIN /L BOND 0.650% 17-30/11/2027	EUR	16 991 953	6.62
1 156 294	SPAIN /L BOND 0.700% 18-30/11/2033	EUR	1 181 414	0.46
9 015 195	SPAIN /L BOND 1.000% 15-30/11/2030	EUR	9 654 709	3.76
8 315 098	SPAIN /L BOND 1.800% 14-30/11/2024	EUR	9 163 323	3.57
<i>Luxembourg</i>			<i>1 018 448</i>	<i>0.40</i>
1 000 000	EIB 2.125% 14-15/01/2024	EUR	1 018 448	0.40
Shares/Units in investment funds			777 088	0.30
<i>France</i>			<i>777 088</i>	<i>0.30</i>
1.35	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	777 088	0.30
Total securities portfolio			256 318 027	99.79

BNP PARIBAS FUNDS Euro Medium Term Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			240 408 483	87.58					
<i>France</i>									
1 400 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	1 248 066	0.45	3 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	2 819 538	1.03
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	868 147	0.32	2 300 000	UNEDIC 1.250% 17-28/03/2027	EUR	2 263 112	0.82
1 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	1 431 925	0.52	300 000	VALEO SA 1.625% 16-18/03/2026	EUR	270 987	0.10
2 786 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	2 732 477	1.00	<i>Italy</i>				
600 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	583 891	0.21	1 400 000	2I RETE GAS SPA 3.000% 14-16/07/2024	EUR	1 422 579	0.52
700 000	BPCE 0.125% 19-04/12/2024	EUR	671 518	0.24	460 000	A2A SPA 2.500% 22-15/06/2026	EUR	451 579	0.16
1 700 000	BPCE 0.875% 18-31/01/2024	EUR	1 670 380	0.61	1 862 000	ACEA SPA 2.625% 14-15/07/2024	EUR	1 876 085	0.68
900 000	BPCE 1.000% 19-01/04/2025	EUR	858 566	0.31	836 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	838 978	0.31
3 400 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	3 286 456	1.20	1 800 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 755 076	0.64
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	580 287	0.21	1 000 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	832 787	0.30
1 900 000	CARMILA SA 1.625% 20-30/05/2027	EUR	1 552 898	0.57	8 530 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	7 865 048	2.87
400 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	368 372	0.13	2 350 000	ITALY BTPS 0.000% 21-30/01/2024	EUR	2 300 918	0.84
600 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	575 645	0.21	2 000 000	ITALY BTPS 0.300% 20-15/08/2023	EUR	1 988 773	0.72
1 000 000	CIE DE ST GOBAN 1.750% 20-03/04/2023	EUR	1 002 848	0.37	7 110 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	6 863 834	2.50
1 100 000	CRED MUTUEL HOME 0.625% 22-04/03/2027	EUR	1 042 277	0.38	7 960 000	ITALY BTPS 0.500% 20-01/02/2026	EUR	7 528 886	2.74
900 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	864 376	0.31	1 714 000	ITALY BTPS 1.850% 17-15/05/2024	EUR	1 728 089	0.63
1 300 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	1 177 751	0.43	5 314 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	5 300 396	1.93
900 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	854 211	0.31	467 000	UNICREDIT SPA 6.950% 12-31/10/2022	EUR	474 479	0.17
600 000	DANONE 0.000% 21-01/12/2025	EUR	555 628	0.20	<i>Spain</i>				
900 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	812 390	0.30	1 500 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 403 925	0.51
1 400 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	1 295 975	0.47	700 000	ARVAL SERVICE LE 3.375% 22-04/01/2026	EUR	699 083	0.25
4 400 000	DEXIA CRED LOCAL 0.625% 19-17/01/2026	EUR	4 252 710	1.55	800 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	678 595	0.25
4 900 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	4 886 974	1.78	1 800 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 741 839	0.63
2 000 000	DEXIA CRED LOCAL 1.250% 15-27/10/2025	EUR	1 980 411	0.72	3 900 000	BANCO SANTANDER 1.125% 14-27/11/2024	EUR	3 864 932	1.41
1 700 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	1 798 512	0.66	800 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	753 198	0.27
800 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	786 477	0.29	1 900 000	BANKIA 1.000% 15-25/09/2025	EUR	1 857 167	0.68
1 600 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	1 558 144	0.57	700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	596 159	0.22
1 000 000	GDF SUEZ 1.000% 15-13/03/2026	EUR	951 456	0.35	2 400 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	2 358 078	0.86
1 000 000	HSBC FRANCE 0.250% 19-17/05/2024	EUR	971 549	0.35	742 000	BASQUE GOVT 1.250% 15-13/04/2023	EUR	745 918	0.27
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	990 801	0.36	200 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	198 312	0.07
800 000	KERING 1.250% 22-05/05/2025	EUR	786 153	0.29	800 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	633 268	0.23
700 000	LA BANQUE POSTALE 0.250% 19-12/07/2026	EUR	642 648	0.23	500 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	420 779	0.15
900 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	743 921	0.27	900 000	IE2 HOLDCO 2.375% 15-27/11/2023	EUR	904 010	0.33
700 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	629 540	0.23	1 931 000	INSTIT CRDT OFCL 0.000% 21-30/04/2027	EUR	1 778 152	0.65
900 000	ORANGE 0.000% 19-04/09/2026	EUR	814 190	0.30	900 000	KUTXABANK 0.500% 19-25/09/2024	EUR	857 515	0.31
1 000 000	ORANGE 0.000% 21-29/06/2026	EUR	909 306	0.33	5 700 000	KUTXABANK 1.250% 15-22/09/2025	EUR	5 622 128	2.05
1 100 000	PERNOD RICARD SA 0.000% 19-24/10/2023	EUR	1 080 616	0.39	2 300 000	SPANISH GOVERNMENT 0.800% 20-30/07/2027	EUR	2 191 601	0.80
1 100 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	1 074 487	0.39	1 500 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR	1 485 555	0.54
563 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	546 881	0.20	2 590 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	2 654 491	0.97
256 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	230 510	0.08	<i>The Netherlands</i>				
1 215 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	1 045 429	0.38	800 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	769 627	0.28
600 000	RESEAU FERRE FRA 2.625% 14-29/12/2025	EUR	624 209	0.23	200 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	200 332	0.07
700 000	SAFRAN SA 0.125% 21-16/03/2026	EUR	633 164	0.23	611 000	BMW FINANCE NV 0.500% 22-22/02/2025	EUR	589 880	0.21
900 000	SFIL SA 0.000% 20-23/11/2028	EUR	804 550	0.29	1 509 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 475 726	0.54
700 000	SOCIETE GENERALE 0.010% 21-02/12/2026	EUR	649 236	0.24	1 000 000	COOPERATIEVE RAB 0.625% 19-27/02/2024	EUR	980 948	0.36
1 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	984 260	0.36	528 000	DANFOSS FIN I BV 0.125% 21-28/04/2026	EUR	480 178	0.17
					369 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	341 006	0.12
					1 254 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-28/05/2026	EUR	1 125 884	0.41
					1 000 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	977 942	0.36
					1 633 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	1 483 513	0.54

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Medium Term Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Floating rate bonds			20 501 317	7.47
<i>France</i>				
600 000	BPCE 22-14/01/2028 FRN	EUR	525 334	0.19
5 400 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	5 412 130	1.97
900 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	834 621	0.30
1 200 000	LOREAL SA 0.482% 22-29/03/2024 FRN	EUR	1 212 687	0.44
<i>United States of America</i>				
1 600 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	1 584 664	0.58
698 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	675 091	0.25
1 036 000	GOLDMAN SACHS GROUP 21-30/04/2024 FRN	EUR	1 018 629	0.37
<i>Spain</i>				
1 100 000	CAIXABANK 20-10/07/2026 FRN	EUR	1 030 678	0.38
900 000	CAIXABANK 21-26/05/2028 FRN	EUR	775 096	0.28
1 100 000	CAIXABANK 22-13/04/2026 FRN	EUR	1 047 676	0.38
<i>Ireland</i>				
972 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	895 059	0.33
612 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	581 561	0.21
<i>The Netherlands</i>				
432 000	ABB FINANCE BV 0.227% 22-31/03/2024 FRN	EUR	434 448	0.16
800 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	764 960	0.28
<i>Italy</i>				
580 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	540 883	0.20
684 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	560 183	0.20
<i>Norway</i>				
1 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	977 163	0.36
<i>Japan</i>				
677 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	674 011	0.25
<i>Switzerland</i>				
527 000	ZUERCHER KBK 2.020% 22-13/04/2028 FRN	EUR	506 221	0.18
<i>United Kingdom</i>				
459 000	VIRGIN MONEY 21-27/05/2024 FRN	EUR	450 222	0.16
Other transferable securities			9 532 460	3.48
Bonds			9 532 460	3.48
<i>France</i>				
9 800 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	9 532 460	3.48
Shares/Units in investment funds			2 431 224	0.89
<i>France</i>				
2 230.21	BNP PARIBAS MOIS - ISR - X CAP	EUR	2 431 224	0.89
Total securities portfolio			272 873 484	99.42

BNP PARIBAS FUNDS Euro Mid Cap

Securities portfolio at 30/06/2022

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			23 398 629	95.93
Shares			23 398 629	95.93
<i>France</i>			<i>9 524 699</i>	<i>39.04</i>
1 997	ADP	EUR	241 337	0.99
8 543	ARKEMA	EUR	725 472	2.97
31 360	BUREAU VERITAS SA	EUR	766 752	3.14
4 532	CAPGEMINI SE	EUR	740 755	3.04
27 841	EDENRED	EUR	1 252 010	5.13
12 331	EIFPAGE SA	EUR	1 058 986	4.34
3 316	EURAZEO SA	EUR	195 976	0.80
8 090	GECINA SA	EUR	720 010	2.95
4 165	REMY COINTREAU	EUR	694 306	2.85
3 931	S.O.I.T.E.C.	EUR	532 651	2.18
1 574	SARTORIUS STEDIM BIOTECH	EUR	471 098	1.93
3 011	SODEXO SA	EUR	201 918	0.83
4 541	TELEPERFORMANCE	EUR	1 331 874	5.46
16 720	WORLDLINE SA - W/I	EUR	591 554	2.43
<i>The Netherlands</i>			<i>3 867 710</i>	<i>15.85</i>
3 040	AALBERTS INDUSTRIES NV	EUR	113 058	0.46
18 841	ASR NEDERLAND NV	EUR	726 697	2.98
74 004	CNH INDUSTRIAL NV	EUR	815 524	3.34
11 036	EURONEXT NV - W/I	EUR	859 704	3.52
31 212	NN GROUP NV - W/I	EUR	1 352 727	5.55
<i>Germany</i>			<i>3 634 364</i>	<i>14.91</i>
9 427	HELLOFRESH SE	EUR	290 823	1.19
9 548	LEG IMMOBILIEN AG	EUR	755 438	3.10
6 315	MTU AERO ENGINES AG	EUR	1 096 916	4.50
9 773	PUMA SE	EUR	614 135	2.52
320 092	TELEFONICA DEUTSCHLAND HOLDING	EUR	877 052	3.60
<i>Italy</i>			<i>2 920 629</i>	<i>11.98</i>
30 850	AMPLIFON SPA	EUR	902 363	3.70
73 817	FINCOBANK S.P.A.	EUR	842 990	3.46
74 402	MEDIOBANCA SPA	EUR	614 412	2.52
13 703	MONCLER SPA	EUR	560 864	2.30
<i>Ireland</i>			<i>1 050 684</i>	<i>4.31</i>
32 752	SMURFIT KAPPA GROUP PLC	EUR	1 050 684	4.31
<i>Finland</i>			<i>988 577</i>	<i>4.06</i>
28 199	OUTOTEC OYJ	EUR	201 623	0.83
27 127	UPM-KYMMENE OYJ	EUR	786 954	3.23
<i>Austria</i>			<i>915 700</i>	<i>3.75</i>
20 458	OMV AG	EUR	915 700	3.75
<i>Luxembourg</i>			<i>496 266</i>	<i>2.03</i>
163 622	AROUNDTOWN SA	EUR	496 266	2.03
Shares/Units in investment funds			1 034 889	4.24
<i>Luxembourg</i>			<i>1 034 889</i>	<i>4.24</i>
8 700.83	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	1 034 889	4.24
Total securities portfolio			24 433 518	100.17

BNP PARIBAS FUNDS Euro Money Market

Securities portfolio at 30/06/2022

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									
Floating rate bonds					25 655 818 2.44				
<i>Spain</i>					<i>7 768 542 0.74</i>				
6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-03/12/2023 FRN	EUR	6 054 840	0.58	10 000 000	NATIXIS SA ESTERCAP +0.07 31/08/2022 NEUC	EUR	24 996 578	2.39
1 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-09/09/2023 FRN	EUR	1 713 702	0.16	20 000 000	PALATINE SA ESTERCAP +0.075 02/12/2022 NE	EUR	19 989 839	1.90
<i>Sweden</i>					<i>6 827 804 0.65</i>				
3 200 000	VOLVO TREAS AB 21-15/11/2023 FRN	EUR	3 214 848	0.31	10 000 000	RCI BANQUE SA 0.000% 01/09/2022 NEUCP	EUR	10 003 257	0.95
2 000 000	VOLVO TREAS AB 21-27/09/2023 FRN	EUR	2 005 820	0.19	10 000 000	RCI BANQUE SA 0.000% 13/07/2022 NEUCP	EUR	10 001 128	0.95
1 600 000	VOLVO TREAS AB 22-11/01/2024 FRN	EUR	1 607 136	0.15	10 000 000	RENAULT CREDIT INTERNATIONAL SA BANQUE 0.000% 8/2/2022	EUR	10 002 762	0.95
<i>The Netherlands</i>					<i>6 021 272 0.57</i>				
4 500 000	TOYOTA MOTOR FIN 21-24/05/2023 FRN	EUR	4 521 330	0.43	5 000 000	SAINT GOBAIN (COMPAGNIE DE) 0.000% 07/10/2022	EUR	5 000 146	0.48
1 500 000	TOYOTA MOTOR FIN 21-25/08/2023 FRN	EUR	1 499 942	0.14	15 000 000	SAINT GOBAIN (COMPAGNIE DE) 0.000% 14/11/2022	EUR	14 989 224	1.43
<i>France</i>					<i>5 038 200 0.48</i>				
5 000 000	HSBC CON EUROPE 0.000% 22-28/06/2024 FRN	EUR	5 038 200	0.48	6 000 000	SCHNEIDER ELECTRIC SE 0.000% 13/07/2022 NEUC	EUR	6 000 677	0.57
Other transferable securities					<i>34 997 671 3.35</i>				
Floating rate bonds					34 997 671 3.35				
<i>France</i>					<i>34 997 671 3.35</i>				
5 000 000	CA CONSUMER FINANCE ESTERCAP +0.265 01/12/2023 FRN	EUR	4 996 500	0.48	10 000 000	SOCIETE FONCIERE LYONNAISE SA 0.000% 26/07/2022	EUR	10 002 257	0.95
30 000 000	SOCIETE GENERALE SA ESTERCAP +0.07 -0.501% 22/08/2022 FRN	EUR	30 001 171	2.87	7 000 000	SOCIETE GENERALE SA ESTERCAP +0.05 08/12/2022	EUR	6 995 899	0.67
Money Market Instruments					<i>885 245 642 84.23</i>				
<i>France</i>					<i>422 826 453 40.24</i>				
10 000 000	ACCOR SA 0.000% 27/07/2022 NEUCP	EUR	10 001 678	0.95	10 000 000	SUD RHONE ALPES (CAISSE REGIONALE DE CREDIT) 0.000% 02/12/2022	EUR	9 990 810	0.95
5 000 000	ARVAL SERVICE LEASE FRANCE 0.000% 23/05/2023	EUR	4 956 128	0.47	5 000 000	SEB SA 0.000% 19/07/2022 NEUCP	EUR	5 000 825	0.48
5 000 000	ATOS SE 0.000% 14/10/2022 NEUCP	EUR	4 998 112	0.48	10 000 000	SOCIETE GENERALE SA ESTERCAP +0.05 08/12/2022	EUR	10 002 257	0.95
5 000 000	ATOS SE 0.000% 31/08/2022 NEUCP	EUR	5 000 798	0.48	7 000 000	SOCIETE GENERALE SA ESTERCAP +0.05 08/12/2022	EUR	6 995 899	0.67
15 000 000	AXA BANQUE SA ESTERCAP +0.055 -0.516% 24/08/2022	EUR	14 999 779	1.43	10 000 000	SUD RHONE ALPES (CAISSE REGIONALE DE CREDIT) 0.000% 02/12/2022	EUR	9 990 810	0.95
10 000 000	BNP PARIBAS SA ESTERCAP +0.07 04/08/2022	EUR	9 999 592	0.95	5 000 000	VALEO SA 0.000% 11/07/2022 NEUCP	EUR	5 000 342	0.48
25 000 000	BRETAGNE (REGION) 0.000% 12/10/2022 NEUCP	EUR	25 010 240	2.39	<i>United Kingdom</i>				
20 000 000	CARREFOUR SA 0.000% 29/09/2022 NEUCP	EUR	20 002 621	1.91	10 000 000	AON GLOBAL HOLDINGS PLC 0.000% 25/07/2022	EUR	10 002 170	0.95
10 000 000	COFACE SA 0.000% 21/07/2022 NEUCP	EUR	10 002 479	0.95	3 500 000	AON GLOBAL HOLDINGS PLC 0.000% 27/07/2022	EUR	3 500 820	0.33
10 000 000	COFACE SA 0.000% 28/11/2022 NEUCP	EUR	9 991 543	0.95	10 000 000	BANK OF MONTREAL LONDON 0.000% 13/06/2023	EUR	9 910 044	0.94
7 500 000	COTES D ARMOR (CAISSE REGIONALE DE CREDI -0.453% 24/08/2022	EUR	7 499 860	0.71	10 000 000	BARCLAYS BANK PLC 0.000% 18/05/2023 NEUCP	EUR	9 916 148	0.94
10 000 000	CREDIT LYONNAIS SA 0.000% 15/06/2023 NEUCP	EUR	9 908 198	0.94	10 000 000	BARCLAYS BANK PLC 0.000% 19/05/2023 NEUCP	EUR	9 915 587	0.94
10 000 000	CREDIT MUTUEL ARKEA SA ESTERCAP +0.06 -0.517% 06/12/2022	EUR	9 994 258	0.95	5 000 000	BARCLAYS BANK PLC ESTERCAP +0.09 -0.588% 01/12/2022	EUR	4 997 405	0.48
10 000 000	GECINA SA 0.000% 01/09/2022 NEUCP	EUR	10 003 257	0.95	5 000 000	BARCLAYS BANK PLC ESTERCAP +0.31 -0.270% 12/06/2023	EUR	4 998 999	0.48
10 000 000	GECINA SA 0.000% 31/08/2022 NEUCP	EUR	10 003 288	0.95	3 000 000	BP CAPITAL MARKETS PLC 0.000% 05/10/2022	EUR	3 000 169	0.29
10 000 000	ICADE 0.000% 28/09/2022 NEUCP	EUR	10 001 425	0.95	3 000 000	BP CAPITAL MARKETS PLC 0.000% 08/09/2022	EUR	3 000 891	0.29
7 500 000	JCDECAUX SA 0.000% 20/07/2022 NEUCP	EUR	7 500 932	0.71	5 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 01/12/2022	EUR	4 995 530	0.48
10 000 000	JCDECAUX SA 0.000% 29/07/2022 NEUCP	EUR	10 001 802	0.95	3 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 05/12/2022	EUR	2 997 013	0.29
16 000 000	KLEPIERRE 0.000% 03/10/2022 NEUCP	EUR	16 001 319	1.52	2 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 06/12/2022	EUR	1 997 957	0.19
10 000 000	KLEPIERRE 0.000% 12/09/2022 NEUCP	EUR	10 002 745	0.95	8 000 000	MITSUBISHI HC CAPITAL 0.000% 18/07/2022	EUR	8 001 728	0.76
10 000 000	KLEPIERRE 0.000% 29/07/2022 NEUCP	EUR	10 002 517	0.95	10 000 000	NATIONAL AUSTRALIA BANK (GB) LIMITED 0.000% 09/06/2023	EUR	9 915 055	0.94
10 000 000	LEGRAND FRANCE SA 0.000% 01/09/2022 NEUCP	EUR	10 003 257	0.95	10 000 000	UNICREDITO ITALIANO SPA (LONDON BRANCH) -0.505% 30/11/2022	EUR	9 995 657	0.95
10 000 000	LEGRAND FRANCE SA 0.000% 05/07/2022 NEUCP	EUR	10 000 434	0.95	15 000 000	UNICREDITO ITALIANO SPA (LONDON BRANCH) -0.517% 02/12/2022	EUR	14 992 577	1.43
20 000 000	LOREAL SA 0.000% 09/12/2022 NEUCP	EUR	19 978 689	1.90	<i>The Netherlands</i>				
1 000 000	MERCIALYS 0.000% 10/02/2023 NEUCP	EUR	996 408	0.09	10 000 000	ABB FINANCE BV 0.000% 25/07/2022	EUR	10 002 170	0.95
3 000 000	MERCIALYS 0.000% 13/02/2023 NEUCP	EUR	2 988 850	0.28	10 000 000	ACHMEA HYPOTHEEK BANK NV 0.000% 23/06/2023 NE	EUR	9 899 242	0.94
5 000 000	MERCIALYS SA 0.000% 27/09/2022 NEUCP	EUR	5 000 764	0.48	10 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 29/07/2022	EUR	10 002 517	0.95
					<i>64 685 911 6.15</i>				
					<i>Spain</i>				
					<i>5 000 000</i>				
					<i>ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC 0.000% 10/11/2022</i>				
					<i>10 000 000</i>				
					<i>BANCO SANTANDER SA 0.000% 20/07/2022</i>				
					<i>10 000 000</i>				
					<i>BANCO SANTANDER SA 0.000% 23/06/2023</i>				

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Money Market

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
10 000 000	ENDESA SA 0.000% 28/07/2022	EUR	10 002 430	0.95
10 000 000	FERROVIAL SA 0.000% 19/07/2022	EUR	10 001 649	0.95
20 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 27/06/2023	EUR	19 788 119	1.88
	<i>Germany</i>		<i>44 011 458</i>	<i>4.19</i>
10 000 000	E.ON SE 0.000% 22/08/2022	EUR	10 003 336	0.95
10 000 000	E.ON SE 0.000% 25/07/2022	EUR	10 002 170	0.95
5 000 000	HEIDELBERGCEMENT AG 0.000% 08/07/2022	EUR	5 000 347	0.48
5 000 000	VOLKSWAGEN AG 0.000% 17/08/2022	EUR	5 001 635	0.48
4 000 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.000% 08/08/2022	EUR	4 001 208	0.38
10 000 000	VOLKSWAGEN LEASING GMBH 0.000% 02/08/2022	EUR	10 002 762	0.95
	<i>Sweden</i>		<i>41 915 444</i>	<i>3.99</i>
5 000 000	SCANIA CV AB 0.000% 09/08/2022	EUR	5 001 529	0.48
2 000 000	SCANIA CV AB 0.000% 14/07/2022	EUR	2 000 243	0.19
10 000 000	SCANIA CV AB 0.000% 23/09/2022	EUR	10 001 911	0.95
10 000 000	VATTENFALL AB 0.000% 30/05/2023	EUR	9 907 985	0.94
15 000 000	VOLVO TREASURY AB 0.000% 29/07/2022	EUR	15 003 776	1.43
	<i>Ireland</i>		<i>24 843 754</i>	<i>2.36</i>
15 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 26/06/2023	EUR	14 840 503	1.41
10 000 000	JOHNSON CONTROLS INTERNATIONAL PLC 0.000% 16/08/2022	EUR	10 003 251	0.95
	<i>Italy</i>		<i>20 005 174</i>	<i>1.90</i>
10 000 000	SNAM SPA 0.000% 09/09/2022	EUR	10 002 917	0.95
10 000 000	SNAM SPA 0.000% 26/07/2022	EUR	10 002 257	0.95
	<i>Switzerland</i>		<i>15 006 415</i>	<i>1.43</i>
15 000 000	BASLER KANTONALBANK 0.000% 30/09/2022	EUR	15 006 415	1.43
	<i>Norway</i>		<i>10 006 779</i>	<i>0.95</i>
10 000 000	DNB BANK ASA 0.000% 08/09/2022	EUR	10 006 779	0.95
	<i>Luxembourg</i>		<i>10 004 289</i>	<i>0.95</i>
10 000 000	BANK OF CHINA LIMITED 0.000% 15/08/2022	EUR	10 004 289	0.95
	<i>Portugal</i>		<i>10 001 243</i>	<i>0.95</i>
10 000 000	REDES ENERGETICAS NACIONAIS 0.000% 20/07/2022	EUR	10 001 243	0.95
	<i>Qatar</i>		<i>9 997 205</i>	<i>0.95</i>
2 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH 0.000% 26/08/2022	EUR	2 000 867	0.19
8 000 000	QATAR NATIONAL BANK SAQ - LONDON BRANCH 0.000% 27/10/2022	EUR	7 996 338	0.76
	<i>Canada</i>		<i>9 912 100</i>	<i>0.94</i>
10 000 000	THE TORONTO-DOMINION BANK 0.000% 08/06/2023	EUR	9 912 100	0.94
	Shares/Units in investment funds		15 886 671	1.51
	<i>France</i>		<i>15 885 943</i>	<i>1.51</i>
7.07	BNP PARIBAS CASH INVEST - I PLUS - CAP	EUR	6 940 607	0.66
172.00	BNP PARIBAS MONE ETAT I	EUR	8 945 336	0.85
	<i>Luxembourg</i>		<i>728</i>	<i>0.00</i>
5.33	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	728	0.00
	Total securities portfolio		961 785 802	91.53

BNP PARIBAS FUNDS Euro Short Term Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			24 347 106	65.62					
<i>France</i>									
100 000	AUCHAN SA 2.250% 13-06/04/2023	EUR	99 828	0.27	100 000	AMER MED SYST EU 0.750% 22-08/03/2025	EUR	95 864	0.26
100 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	89 148	0.24	100 000	DAIMLER TRUCK 1.250% 22-06/04/2025	EUR	96 470	0.26
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	188 345	0.51	100 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	92 029	0.25
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	90 596	0.24	100 000	ENEL FINANCE INTERNATIONAL NV 0.000% 19-17/06/2024	EUR	96 367	0.26
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	86 543	0.23	100 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-28/05/2026	EUR	89 783	0.24
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	96 461	0.26	200 000	ENEL FINANCE INTERNATIONAL NV 0.250% 22-17/11/2025	EUR	185 186	0.50
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 16-24/03/2026	EUR	95 359	0.26	163 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	148 079	0.40
500 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	482 530	1.30	100 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	87 688	0.24
100 000	BPCE 0.125% 19-04/12/2024	EUR	95 931	0.26	400 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	355 179	0.96
100 000	BPCE 0.375% 22-02/02/2026	EUR	92 483	0.25	100 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	94 704	0.26
200 000	BPCE 0.625% 18-26/09/2023	EUR	198 143	0.53	302 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	264 427	0.71
200 000	BPCE 1.750% 22-26/04/2027	EUR	190 379	0.51	100 000	MONDELEZ INTERNATIONAL HLDINGS NE 0.000% 20-22/09/2026	EUR	89 419	0.24
200 000	BPIFRANCE 2.125% 22-29/11/2027	EUR	203 124	0.55	300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	257 797	0.69
100 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	97 464	0.26	100 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	84 500	0.23
200 000	CARMILA 2.375% 15-18/09/2023	EUR	200 011	0.54	100 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	90 564	0.24
200 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	194 791	0.52	100 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	97 417	0.26
100 000	CARREFOUR SA 0.875% 18-12/06/2023	EUR	99 367	0.27	112 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	103 886	0.28
100 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	92 849	0.25	100 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	100 276	0.27
200 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	192 083	0.52	300 000	UJOHN FINANCE 1.023% 20-23/06/2024	EUR	287 926	0.78
5 000	CREDIT AGRICOLE SA 2.800% 16-27/01/2026	EUR	4 926	0.01	100 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	88 335	0.24
100 000	DANONE 0.000% 21-01/12/2025	EUR	92 605	0.25	100 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2025	EUR	101 031	0.27
100 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	77 228	0.21	100 000	WIZZ AIR FIN CO 1.000% 22-19/01/2026	EUR	81 852	0.22
100 000	HOLDING DINFRA 0.625% 17-27/03/2023	EUR	99 103	0.27	<i>United Kingdom</i>				
100 000	ILIAD 0.750% 21-11/02/2024	EUR	93 345	0.25	100 000	CREDIT AGRICOLE 0.500% 19-24/06/2024	EUR	96 766	0.26
100 000	KERING 1.250% 22-05/05/2025	EUR	98 269	0.26	800 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	792 134	2.14
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	90 082	0.24	100 000	FIAT CHRYSLER AU 3.375% 20-07/07/2023	EUR	101 212	0.27
100 000	LOREAL SA 0.375% 22-29/03/2024	EUR	98 361	0.27	100 000	HAMMERSON PLC 1.750% 16-15/03/2023	EUR	96 410	0.26
100 000	LOREAL SA 0.875% 22-29/06/2026	EUR	96 198	0.26	100 000	LINDE PLC 0.000% 21-30/09/2026	EUR	90 520	0.24
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	89 578	0.24	100 000	LINDE PLC 1.000% 22-31/03/2027	EUR	93 595	0.25
100 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	85 390	0.23	100 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	96 216	0.26
300 000	ORANGE 0.000% 21-29/06/2026	EUR	272 792	0.74	100 000	NATL GRID PLC 2.179% 22-30/06/2026	EUR	97 578	0.26
100 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	77 636	0.21	100 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	91 403	0.25
200 000	PEUGEOT 2.000% 17-23/03/2024	EUR	198 456	0.53	395 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	353 100	0.95
500 000	PEUGEOT 2.000% 18-20/03/2025	EUR	482 665	1.30	200 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	194 873	0.53
400 000	PEUGEOT 2.375% 16-14/04/2023	EUR	402 785	1.09	400 000	OTE PLC 2.375% 18-18/07/2022	EUR	399 862	1.08
59 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	53 125	0.14	100 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	101 670	0.27
51 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	51 087	0.14	100 000	UNILEVER NV 0.500% 18-12/08/2023	EUR	99 120	0.27
100 000	SANOFI 0.875% 22-06/04/2025	EUR	97 803	0.26	100 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	93 777	0.25
100 000	SOCIETE GENERALE 2.625% 15-27/02/2025	EUR	97 397	0.26	107 000	WESTPAC SEC NZ 0.427% 21-14/12/2026	EUR	96 483	0.26
100 000	SOCIETE GENERALE 4.000% 13-07/06/2023	EUR	101 343	0.27	<i>Germany</i>				
100 000	SUEZ 0.000% 21-09/06/2026	EUR	90 740	0.24	100 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	91 345	0.25
100 000	SUEZ 1.875% 22-24/05/2027	EUR	95 449	0.26	110 000	COMMERZBANK AG 0.100% 21-11/09/2025	EUR	101 138	0.27
<i>The Netherlands</i>					100 000	COMMERZBANK AG 1.250% 18-23/10/2023	EUR	98 678	0.27
100 000	ABB FINANCE BV 0.625% 22-31/03/2024	EUR	98 512	0.27	59 000	DEUTSCHE KREDIT 0.010% 21-23/02/2026	EUR	54 403	0.15
100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	96 203	0.26	100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	94 584	0.25
100 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	100 166	0.27	100 000	DT LUFTHANSA AG 1.625% 21-16/11/2023	EUR	95 878	0.26
100 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	93 774	0.25	100 000	E.ON SE 0.125% 22-18/01/2026	EUR	91 766	0.25
100 000	ALLIANZ FINANCE 0.250% 17-06/06/2023	EUR	99 300	0.27	46 000	E.ON SE 0.875% 22-08/01/2025	EUR	44 725	0.12

BNP PARIBAS FUNDS Euro Short Term Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
14 000	E.ON SE 1.000% 20-07/10/2025	EUR	13 465	0.04	100 000	NOVARTIS FINANCE 0.125% 16-20/09/2023	EUR	98 729	0.27
100 000	EVONIK 2.250% 22-25/09/2027	EUR	95 078	0.26	100 000	TRATON FINANCE 0.125% 21-24/03/2025	EUR	92 737	0.25
30 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	29 174	0.08	100 000	TRATON FINANCE LUX 0.125% 21-10/11/2024	EUR	94 363	0.25
100 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	84 746	0.23		Sweden		1 452 924	3.91
100 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	96 071	0.26	100 000	HOIST FINANCE AB 3.375% 20-27/11/2024	EUR	98 220	0.26
100 000	INFINEON TECH 0.750% 20-24/06/2023	EUR	99 383	0.27	500 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	496 899	1.34
100 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	99 496	0.27	200 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	196 610	0.53
100 000	VANTAGE TOWERS 0.000% 21-31/03/2025	EUR	91 602	0.25	200 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	177 365	0.48
20 000	VOLKSWAGEN FINANCIAL 0.250% 22-31/01/2025	EUR	18 755	0.05	100 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	90 337	0.24
100 000	VOLKSWAGEN LEAS 0.000% 21-12/07/2023	EUR	98 426	0.27	100 000	SVENSKA HANDELSBANKEN 0.500% 18-21/03/2023	EUR	99 705	0.27
300 000	VOLKSWAGEN LEAS 0.000% 21-19/07/2024	EUR	285 471	0.77	216 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	195 775	0.53
20 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	17 809	0.05	100 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	98 013	0.26
100 000	VONOVIA SE 0.000% 21-01/09/2023	EUR	97 762	0.26		Japan		846 961	2.28
200 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	177 732	0.48	100 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	96 652	0.26
300 000	VONOVIA SE 0.000% 21-16/09/2024	EUR	282 204	0.76	100 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	95 565	0.26
	Italy		1 744 587	4.69	100 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	89 205	0.24
100 000	A2A SPA 2.500% 22-15/06/2026	EUR	98 169	0.26	100 000	MIZUHO FINANCIAL 0.214% 20-07/10/2025	EUR	92 127	0.25
100 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	84 000	0.23	100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	90 365	0.24
100 000	AUTOSTRADA PER L 1.625% 22-25/01/2028	EUR	83 476	0.22	119 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	112 722	0.30
250 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	222 234	0.60	291 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	270 325	0.73
140 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	134 244	0.36		United States of America		599 959	1.62
172 000	INTESA SANPAOLO 1.000% 19-04/07/2024	EUR	167 264	0.45	100 000	CELANESE US HLDS 1.250% 17-11/02/2025	EUR	94 143	0.25
100 000	INTESA SANPAOLO 2.125% 18-30/08/2023	EUR	100 410	0.27	200 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	180 777	0.49
100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	97 504	0.26	100 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	100 055	0.27
200 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	207 309	0.56	35 000	GOLDMAN SACHS GROUP 3.375% 20-27/03/2025	EUR	35 509	0.10
100 000	SNAM SPA 1.000% 18-18/09/2023	EUR	99 877	0.27	100 000	NATL GRID NA INC 0.410% 22-20/01/2026	EUR	91 633	0.25
100 000	TERNA SPA 1.000% 18-23/07/2023	EUR	99 592	0.27	100 000	VISA INC 1.500% 22-15/06/2026	EUR	97 842	0.26
250 000	UNICREDIT S.P.A. 1.000% 18-18/01/2023	EUR	249 863	0.67		Iceland		339 695	0.91
100 000	UNICREDIT S.P.A. 2.000% 16-04/03/2023	EUR	100 645	0.27	180 000	ISLANDSBANKI 0.500% 20-20/11/2023	EUR	175 932	0.47
	Spain		1 729 174	4.66	175 000	ISLANDSBANKI 0.750% 22-25/03/2025	EUR	163 763	0.44
100 000	ABERTIS 3.750% 13-20/06/2023	EUR	101 826	0.27		Ireland		306 589	0.82
100 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	93 595	0.25	100 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	96 480	0.26
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	97 117	0.26	111 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	108 510	0.29
200 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	180 441	0.49	103 000	FCA BANK IE 0.500% 20-18/09/2023	EUR	101 599	0.27
200 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	196 507	0.53		Canada		286 497	0.77
100 000	CAIXABANK 0.375% 20-03/02/2025	EUR	94 638	0.26	200 000	BANK OF MONTREAL 2.750% 22-15/06/2027	EUR	196 918	0.53
200 000	CAIXABANK 0.625% 19-01/10/2024	EUR	189 928	0.51	100 000	TORONTO DOMINION BANK 0.500% 22-18/01/2027	EUR	89 579	0.24
100 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	84 406	0.23		Norway		280 010	0.75
100 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	93 006	0.25	100 000	SANTANDER CONSUM 0.500% 22-11/08/2025	EUR	93 623	0.25
100 000	MERLIN PROPRIETIE 2.225% 16-25/04/2023	EUR	100 232	0.27	100 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	95 983	0.26
500 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	497 478	1.34	100 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	90 404	0.24
	Luxembourg		1 635 147	4.42		Denmark		191 128	0.51
200 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	162 358	0.44	101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	98 226	0.26
600 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	580 954	1.57	100 000	NYKREDIT 1.375% 22-12/07/2027	EUR	92 902	0.25
100 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	99 097	0.27		Finland		180 522	0.49
100 000	LOGICOR FIN 0.625% 22-17/11/2025	EUR	89 189	0.24	100 000	CASTELLUM HELSIN 2.000% 22-24/03/2025	EUR	88 457	0.24
100 000	MEDTRONIC GLOBAL 0.000% 20-15/03/2023	EUR	99 445	0.27	100 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	92 065	0.25
300 000	NESTLE FINANCE INTERNATIONAL 0.000% 21-14/06/2026	EUR	276 728	0.75					
44 000	NESTLE FINANCE INTERNATIONAL 0.875% 22-29/03/2027	EUR	41 547	0.11					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Short Term Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		99 532	0.27		<i>Germany</i>		1 032 223	2.78
100 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	99 532	0.27	200 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	202 326	0.55
	<i>Portugal</i>		95 900	0.26	100 000	ALLIANZ SE 13-29/10/2049 FRN	EUR	100 274	0.27
100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	95 900	0.26	100 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	84 200	0.23
	<i>Austria</i>		95 539	0.26	100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	93 305	0.25
100 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	95 539	0.26	100 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	81 920	0.22
	Floating rate bonds		12 253 895	33.02	100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	97 652	0.26
	<i>France</i>		2 240 541	6.03	100 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	96 762	0.26
100 000	ARKEMA 20-31/12/2060 FRN	EUR	85 448	0.23	100 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	94 298	0.25
200 000	AXA SA 13-04/07/2043 FRN	EUR	205 665	0.55	100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	90 063	0.24
300 000	AXA SA 14-29/11/2049 FRN	EUR	294 800	0.79	100 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	91 423	0.25
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	96 679	0.26		<i>Ireland</i>		871 934	2.36
100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	89 198	0.24	200 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	172 898	0.47
100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	96 149	0.26	100 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	92 084	0.25
100 000	BPCE 22-14/01/2028 FRN	EUR	87 556	0.24	100 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	99 804	0.27
100 000	CREDIT AGRICOLE SA 20-05/06/2030 FRN	EUR	93 263	0.25	100 000	AQUARIUS + INV 13-02/10/2043 FRN	EUR	101 649	0.27
100 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	95 481	0.26	156 000	BANK OF IRELAND 19-25/11/2025 FRN	EUR	147 068	0.40
100 000	LA BANQUE POSTAL 20-26/01/2031 FRN	EUR	87 072	0.23	166 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	157 744	0.43
100 000	ORANGE 14-29/12/2049 FRN	EUR	100 282	0.27	100 000	CLOVERIE PLC 12-01/09/2042 FRN	EUR	100 687	0.27
100 000	ORANGE 19-31/12/2049 FRN	EUR	92 841	0.25		<i>Spain</i>		833 101	2.25
100 000	SOCIETE GENERALE 18-23/02/2028 FRN	EUR	98 246	0.26	100 000	AMADEUS IT GROUP 0.137% 22-25/01/2024 FRN	EUR	99 735	0.27
100 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	87 404	0.24	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 21-09/09/2023 FRN	EUR	100 746	0.27
100 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	91 830	0.25	100 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	94 779	0.26
100 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	85 332	0.23	100 000	BANCO SANTANDER 22-26/01/2025 FRN	EUR	96 988	0.26
200 000	SOCIETE GENERALE 22-30/05/2025 FRN	EUR	197 401	0.53	200 000	CAIXABANK 20-18/11/2026 FRN	EUR	180 355	0.49
100 000	TOTAL SA 16-29/12/2049 FRN	EUR	97 517	0.26	100 000	CAIXABANK 21-18/06/2031 FRN	EUR	86 882	0.23
100 000	TOTALENERGIES SE 22-31/12/2062 FRN	EUR	84 832	0.23	100 000	CAIXABANK 22-13/04/2026 FRN	EUR	95 243	0.26
100 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	73 545	0.20	100 000	IBERDROLA FIN SA 21-31/12/2061 FRN	EUR	78 373	0.21
	<i>The Netherlands</i>		1 913 638	5.16		<i>United Kingdom</i>		656 568	1.77
100 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	79 980	0.22	100 000	BARCLAYS BANK PLC 17-07/02/2028 FRN	EUR	98 759	0.27
100 000	ACHMEA BV 13-04/04/2043 FRN	EUR	100 729	0.27	100 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	86 851	0.23
100 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	100 586	0.27	100 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	87 463	0.24
1 000 000	IBERDROLA INTERNATIONAL 17-31/12/2049 FRN	EUR	977 361	2.64	100 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	97 351	0.26
100 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	96 020	0.26	120 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	114 075	0.31
100 000	ING GROEP NV 17-11/04/2028 FRN	EUR	100 151	0.27	100 000	STANDARD CHART 21-23/09/2031 FRN	EUR	85 876	0.23
100 000	ING GROEP NV 18-20/09/2023 FRN	EUR	100 630	0.27	100 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	86 193	0.23
100 000	ING GROEP NV 21-29/11/2025 FRN	EUR	93 508	0.25		<i>Portugal</i>		653 803	1.76
100 000	ING GROEP NV 22-23/05/2026 FRN	EUR	97 337	0.26	100 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	83 312	0.22
100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	76 838	0.21	100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	98 460	0.27
100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	90 498	0.24	200 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	197 919	0.53
	<i>Italy</i>		1 612 829	4.34	200 000	EDP SA 19-30/04/2079 FRN	EUR	193 461	0.52
300 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	305 679	0.82	100 000	EDP SA 21-02/08/2081 FRN	EUR	80 651	0.22
100 000	BPER BANCA 21-31/03/2027 FRN	EUR	86 896	0.23		<i>United States of America</i>		581 400	1.56
100 000	BPER BANCA 22-30/06/2025 FRN	EUR	97 989	0.26	100 000	AT&T INC 18-05/09/2023 FRN	EUR	99 790	0.27
300 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	260 029	0.70	100 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	96 718	0.26
100 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	96 271	0.26	160 000	GOLDMAN SACHS GROUP 0.579% 22-07/02/2025 FRN	EUR	159 095	0.43
200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	184 674	0.50	130 000	GOLDMAN SACHS GROUP 21-30/04/2024 FRN	EUR	127 820	0.34
250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	232 400	0.63	100 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	97 977	0.26
400 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	348 891	0.94					

BNP PARIBAS FUNDS Euro Short Term Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Switzerland</i>		<i>391 317</i>	<i>1.06</i>
200 000	UBS GROUP 22-15/06/2027 FRN	EUR	196 101	0.53
200 000	UBS GROUP 22-21/03/2025 FRN	EUR	195 216	0.53
	<i>Norway</i>		<i>375 852</i>	<i>1.01</i>
100 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	90 081	0.24
200 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	195 433	0.53
100 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	90 338	0.24
	<i>Denmark</i>		<i>334 288</i>	<i>0.90</i>
100 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	93 111	0.25
264 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	241 177	0.65
	<i>Sweden</i>		<i>300 794</i>	<i>0.81</i>
100 000	VOLVO TREAS AB 14-10/03/2078 FRN	EUR	100 020	0.27
200 000	VOLVO TREAS AB 22-11/01/2024 FRN	EUR	200 774	0.54
	<i>Austria</i>		<i>182 855</i>	<i>0.49</i>
100 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	82 010	0.22
100 000	UNIQA INSURANCE 13-31/07/2043 FRN	EUR	100 845	0.27
	<i>Luxembourg</i>		<i>102 875</i>	<i>0.28</i>
100 000	HANNOVER FINANCE 12-30/06/2043 FRN	EUR	102 875	0.28
	<i>Belgium</i>		<i>89 327</i>	<i>0.24</i>
100 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	89 327	0.24
	<i>Poland</i>		<i>80 550</i>	<i>0.22</i>
100 000	MBANK 21-21/09/2027 FRN	EUR	80 550	0.22
Total securities portfolio			36 601 001	98.64

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			231 186 640	53.76					
<i>France</i>									
1 468 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 423 828	0.33	2 450 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	1 627 307	0.38
2 400 000	ATOS SE 1.000% 21-12/11/2029	EUR	1 362 240	0.32	916 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	832 148	0.19
2 300 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	2 213 141	0.52	3 930 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	3 508 547	0.82
3 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.500% 18-16/11/2022	EUR	3 402 691	0.79	1 500 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	1 049 902	0.24
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 21-03/11/2028	EUR	1 251 371	0.29	900 000	NN BANK NV 0.500% 21-21/09/2028	EUR	751 034	0.17
2 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	2 411 520	0.56	1 039 000	SAIPEM FIN INTERNATIONAL 3.125% 21-31/03/2028	EUR	748 672	0.17
2 000 000	BPCE 1.125% 15-14/12/2022	EUR	2 007 454	0.47	1 600 000	SAIPEM FIN INTERNATIONAL 3.375% 20-15/07/2026	EUR	1 258 373	0.29
2 000 000	CAB 3.375% 21-01/02/2028	EUR	1 605 700	0.37	1 725 000	UJOHN FINANCE 1.023% 20-23/06/2024	EUR	1 655 577	0.39
1 000 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	920 929	0.21	600 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	608 282	0.14
800 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	755 483	0.18	1 600 000	WP/AP TELECOM 3.750% 21-15/01/2029	EUR	1 306 631	0.30
1 300 000	CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031	EUR	980 126	0.23	<i>United Kingdom</i>				
3 200 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	3 073 335	0.72	1 400 000	BP CAPITAL PLC 0.830% 16-19/09/2024	EUR	1 363 416	0.32
1 700 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	1 384 225	0.32	870 000	BP CAPITAL PLC 2.972% 14-27/02/2026	EUR	882 101	0.21
700 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	600 510	0.14	818 000	COCA-COLA EURO 0.200% 20-02/12/2028	EUR	677 841	0.16
3 000 000	FAURECIA 2.375% 21-15/06/2029	EUR	2 098 310	0.49	360 000	HEATHROW FUNDING 1.500% 15-11/02/2030	EUR	311 809	0.07
1 200 000	GECINA 1.375% 17-30/06/2027	EUR	1 105 951	0.26	2 300 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	1 558 193	0.36
300 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	248 413	0.06	3 600 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	3 049 371	0.71
2 000 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	1 907 003	0.44	1 400 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	990 449	0.23
1 200 000	ICADE 1.000% 22-19/01/2030	EUR	958 043	0.22	2 410 000	ITV PLC 1.375% 19-26/09/2026	EUR	2 147 033	0.50
1 500 000	ICADE 1.625% 18-28/02/2028	EUR	1 349 375	0.31	4 710 000	ITV PLC 2.125% 15-21/09/2022	EUR	4 715 843	1.11
1 100 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 089 881	0.25	1 000 000	JAGUAR LAND ROVER 4.500% 21-15/07/2028	EUR	715 578	0.17
800 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	639 150	0.15	1 500 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	1 379 959	0.32
1 650 000	MOBILUX FINANCE 4.250% 21-15/07/2028	EUR	1 192 158	0.28	3 130 000	NATIONWIDE BLDG 0.250% 20-22/07/2025	EUR	2 938 986	0.68
1 000 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	853 901	0.20	2 450 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	2 239 371	0.52
1 600 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	1 497 505	0.35	2 200 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	2 236 733	0.52
5 910 000	PSA BANQUE FRANCE 0.625% 17-10/10/2022	EUR	5 914 810	1.39	3 000 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	2 232 120	0.52
845 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	758 709	0.18	890 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	688 773	0.16
1 200 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	1 175 638	0.27	2 785 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	2 345 889	0.55
1 136 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 137 941	0.26	<i>Germany</i>				
1 400 000	SOCIETE GENERALE 2.125% 18-27/09/2028	EUR	1 271 614	0.30	2 500 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 238 093	0.52
1 000 000	SUEZ 1.875% 22-24/05/2027	EUR	954 492	0.22	1 500 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	1 184 578	0.28
2 800 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	2 380 960	0.55	1 153 000	FRESENIUS SE & C 0.750% 20-15/01/2028	EUR	990 913	0.23
1 750 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 714 680	0.40	769 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	747 832	0.17
2 600 000	URW 0.625% 20-04/05/2027	EUR	2 176 296	0.51	1 379 000	HOCHTIEF AKTIENG 0.625% 21-26/04/2029	EUR	918 631	0.21
1 700 000	URW 0.750% 21-25/10/2028	EUR	1 343 236	0.31	1 000 000	LB BADEN-WUERT 0.250% 21-21/07/2028	EUR	826 300	0.19
3 800 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	3 511 162	0.82	1 100 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	974 203	0.23
1 645 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	1 595 315	0.37	700 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	696 469	0.16
<i>The Netherlands</i>					1 200 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	969 414	0.23
750 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	750 162	0.17	2 390 000	STYROLUTION 2.250% 20-16/01/2027	EUR	1 845 200	0.43
1 550 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	1 551 782	0.36	2 375 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	2 076 293	0.48
2 300 000	DAIMLER INTERNATIONAL FINANCE 0.625% 19-27/02/2023	EUR	2 296 909	0.53	1 002 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	855 255	0.20
3 900 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	2 923 552	0.68	2 300 000	VOLKSWAGEN FIN 2.250% 19-01/10/2027	EUR	2 157 714	0.50
2 100 000	DUFREY ONE BV 3.375% 21-15/04/2028	EUR	1 601 112	0.37	2 090 000	VOLKSWAGEN FINANCIAL 0.250% 22-31/01/2025	EUR	1 959 949	0.46
4 500 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	3 625 575	0.84	911 000	VOLKSWAGEN LEAS 0.625% 21-19/07/2029	EUR	728 043	0.17
2 175 000	ENEL FINANCE INTERNATIONAL NV 0.250% 22-17/11/2025	EUR	2 013 899	0.47	1 400 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 010 382	0.24
2 500 000	GOODYEAR EUROPE 2.750% 21-15/08/2028	EUR	1 874 991	0.44					
1 500 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	1 116 641	0.26					

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	947 592	0.22	2 000 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	1 902 647	0.44
1 200 000	CREDIT AGRICOLE SA 20-31/12/2060 FRN	EUR	1 016 642	0.24	962 000	MEDIOBANCA SPA 21-02/11/2028 FRN	EUR	790 769	0.18
1 600 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	1 527 700	0.36	2 452 000	MEDIOBANCA SPA 22-17/07/2029 FRN	EUR	2 053 587	0.48
1 100 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	968 517	0.23	1 026 000	TERNA RETE 22-09/02/2171 FRN	EUR	761 527	0.18
2 600 000	LA BANQUE POSTALE 21-31/12/2061 FRN	EUR	1 700 123	0.40	2 400 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	2 238 137	0.52
1 200 000	LA MONDIALE 19-31/12/2059 FRN	EUR	1 036 489	0.24	3 020 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 753 153	0.64
2 300 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	1 732 969	0.40	966 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	791 135	0.18
1 200 000	SCOR SE 20-17/09/2051 FRN	EUR	916 615	0.21	3 000 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	2 616 680	0.61
700 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	609 740	0.14	<i>Spain</i>				
1 800 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 573 272	0.37	<i>13 514 916</i>				
1 200 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 057 661	0.25	1 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	1 601 149	0.37
4 000 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	3 673 180	0.85	600 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	548 559	0.13
1 600 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 365 310	0.32	3 600 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	2 485 406	0.58
3 400 000	SOCIETE GENERALE 22-30/05/2025 FRN	EUR	3 355 815	0.78	2 300 000	CAIXABANK 20-10/07/2026 FRN	EUR	2 155 054	0.50
1 400 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 335 342	0.31	1 800 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 485 510	0.35
1 950 000	TOTAL SE 20-31/12/2060 FRN	EUR	1 428 758	0.33	2 600 000	CAIXABANK 21-14/12/2169 FRN	EUR	1 786 043	0.42
1 757 000	TOTALENERGIES SE 22-31/12/2062 FRN	EUR	1 490 492	0.35	1 200 000	CAIXABANK 21-18/06/2031 FRN	EUR	1 042 579	0.24
<i>The Netherlands</i>					<i>Germany</i>				
1 100 000	ACHMEA BV 15-29/12/2049 FRN	EUR	1 071 689	0.25	1 500 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	1 414 465	0.33
1 349 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	1 099 376	0.26	1 500 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	1 325 694	0.31
3 200 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	2 871 265	0.67	1 200 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	1 080 758	0.25
1 000 000	COOPERATIEVE RAB 22-29/06/2170 FRN	EUR	836 410	0.19	600 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	573 757	0.13
4 300 000	FERROVIAL NL 17-31/12/2049 FRN	EUR	3 561 899	0.83	700 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	639 958	0.15
700 000	ING GROEP NV 21-16/11/2032 FRN	EUR	578 436	0.13	900 000	DEUTSCHE BOERSE 22-23/06/2048 FRN	EUR	756 236	0.18
1 600 000	ING GROEP NV 22-23/05/2026 FRN	EUR	1 557 392	0.36	1 700 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	1 240 915	0.29
1 600 000	NATURGY FINANCE 21-23/02/2170 FRN	EUR	1 237 724	0.29	1 700 000	HANNOVER RUECKV 21-30/06/2042 FRN	EUR	1 277 557	0.30
1 176 000	REPSOL INTERNATIONAL FIN 21-31/12/2061 FRN	EUR	971 489	0.23	<i>United States of America</i>				
2 200 000	SWISS LIFE 16-29/12/2049 FRN	EUR	2 114 476	0.49	4 000 000	AT&T INC 20-31/12/2060 FRN	EUR	7 606 317	1.77
1 300 000	SWISS RE 15-29/12/2049 FRN	EUR	1 202 714	0.28	1 600 000	BANK OF AMERICA CORP 21-24/08/2028 FRN	EUR	3 488 520	0.81
2 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 794 554	0.42	3 400 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	1 401 772	0.33
1 500 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	1 226 500	0.29	<i>Ireland</i>				
1 400 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	1 152 774	0.27	3 200 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	6 033 103	1.40
<i>United Kingdom</i>					1 426 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 766 364	0.64
600 000	AVIVA PLC 14-03/07/2044 FRN	EUR	603 171	0.14	1 600 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	1 247 013	0.29
2 563 000	BARCLAYS BANK PLC 19-09/06/2025 FRN	EUR	2 455 939	0.57	800 000	ZURICH FINANCE 20-17/09/2050 FRN	EUR	1 367 472	0.32
948 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	823 350	0.19	<i>Luxembourg</i>				
1 305 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	1 141 392	0.27	2 000 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	5 598 467	1.31
3 300 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	2 799 294	0.65	1 430 000	CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	1 231 051	0.29
2 300 000	HSBC HOLDINGS 18-04/12/2024 FRN	EUR	2 275 009	0.53	4 800 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	815 458	0.19
1 040 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	845 672	0.20	1 500 000	GRAND CITY PROPERTIES 20-31/12/2060 FRN	EUR	2 520 000	0.59
727 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	589 222	0.14	<i>Switzerland</i>				
3 407 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	3 238 773	0.75	1 465 000	CREDIT SUISSE 20-14/01/2028 FRN	EUR	1 031 958	0.24
2 900 000	SSE PLC 20-31/12/2060 FRN	EUR	2 519 363	0.59	1 267 000	CREDIT SUISSE 22-13/10/2026 FRN	EUR	5 196 178	1.21
993 000	STANDARD CHART 21-17/11/2029 FRN	EUR	815 522	0.19	1 407 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 220 991	0.28
3 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	2 585 797	0.60	1 520 000	UBS GROUP 22-21/03/2025 FRN	EUR	1 180 395	0.27
<i>Italy</i>					<i>Portugal</i>				
2 420 000	CREDITO EMILIANO 22-19/01/2028 FRN	EUR	2 097 571	0.49	1 800 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	4 801 256	1.11
1 619 000	ENEL SPA 21-31/12/2061 FRN	EUR	1 224 615	0.29	1 400 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	1 430 733	0.33
810 000	ENI SPA 21-31/12/2061 FRN	EUR	654 407	0.15	2 800 000	EDP SA 21-14/03/2082 FRN	EUR	1 220 739	0.28
								2 149 784	0.50

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>4 315 317</i>	<i>1.00</i>
1 100 000	RAIFFEISEN BK IN 20-18/06/2032 FRN	EUR	869 731	0.20
300 000	UNIQA INSURANCE 21-09/12/2041 FRN	EUR	225 350	0.05
3 500 000	VIENNA INSURANCE 4.875% 22-15/06/2042 FRN	EUR	3 220 236	0.75
	<i>Belgium</i>		<i>2 468 430</i>	<i>0.58</i>
1 900 000	AGEAS 20-24/11/2051 FRN	EUR	1 446 547	0.34
1 300 000	BELFIUS BANK SA 21-06/04/2034 FRN	EUR	1 021 883	0.24
	<i>Denmark</i>		<i>1 041 849</i>	<i>0.24</i>
1 100 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 041 849	0.24
	<i>Norway</i>		<i>924 248</i>	<i>0.22</i>
1 100 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	924 248	0.22
	Other transferable securities		1 324 323	0.31
	Bonds		1 324 323	0.31
	<i>Iceland</i>		<i>1 324 323</i>	<i>0.31</i>
1 418 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	1 324 323	0.31
	<i>United States of America</i>		<i>0</i>	<i>0.00</i>
8 000 000	LEHMAN BROS HLDG 0.000% 07-31/12/2049 SR DFLT	EUR	0	0.00
	Shares/Units in investment funds		20 263 120	4.74
	<i>Luxembourg</i>		<i>20 263 120</i>	<i>4.74</i>
68 043.47	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	10 269 800	2.40
64 828.90	BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP	EUR	7 255 649	1.70
20 014.61	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	2 737 671	0.64
	Total securities portfolio		416 381 128	96.92

BNP PARIBAS FUNDS Europe Convertible

Securities portfolio at 30/06/2022

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									
Convertible bonds			74 392 920	88.68					
<i>France</i>									
7 124	ACCOR 0.700% 20-07/12/2027 CV FLAT	EUR	290 780	0.35					
700 000	ARCHER OBLIGATIONS 0.000% 17-31/03/2023 CV	EUR	874 118	1.04					
700 000	ATOS SE 0.000% 19-06/11/2024 CV	EUR	536 760	0.64					
900 000	BNP PARIBAS 0.000% 22-13/05/2025 CV	EUR	953 298	1.14					
3 800 000	CARREFOUR SA 0.000% 18-27/03/2024 CV	USD	3 484 244	4.15					
27 927	EDENRED 0.000% 19-06/09/2024 CV	EUR	1 641 298	1.96					
257 665	ELEC DE FRANCE 0.000% 20-14/09/2024 CV	EUR	2 941 504	3.51					
76 942	ELIS SA 0.000% 17-06/10/2023 CV FLAT	EUR	2 340 191	2.79					
7 983	ENGIE 0.000% 21-02/06/2024 CV	EUR	963 700	1.15					
2 000 000	KERING 0.000% 19-30/09/2022 CV	EUR	1 991 340	2.37					
16 804	KORIAN SA 21-31/12/2061 CV FRN FLAT	EUR	534 199	0.64					
467 654	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	446 227	0.53					
600 000	MICHELIN 0.000% 18-10/11/2023 CV	USD	539 951	0.64					
21 831	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	998 441	1.19					
400 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	479 976	0.57					
4 579	ORPEA 0.375% 19-17/05/2027 CV FLAT	EUR	402 444	0.48					
22 181	SAFRAN SA 0.875% 20-15/05/2027 CV FLAT	EUR	2 567 451	3.06					
5 730	SCHNEIDER 0.000% 20-15/06/26 CV FLAT	EUR	981 727	1.17					
2 538	SOITEC 0.000% 20-01/10/2025 CV	EUR	457 749	0.55					
3 200 000	TOTAL SA 0.500% 15-02/12/2022 CV	USD	3 117 478	3.72					
22 508	VEOLIA ENVRNMT 0.000% 19-01/01/2025 CV	EUR	689 353	0.82					
<i>The Netherlands</i>									
3 200 000	AMERICA MOVIL BV 0.000% 21-02/03/2024 CV	EUR	3 545 343	4.22					
200 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	186 286	0.22					
500 000	BRENNTAG FINANCE 1.875% 15-02/12/2022 CV	USD	477 431	0.57					
400 000	DUFFRY ONE BV 0.750% 21-30/03/2026 CV	CHF	301 245	0.36					
1 400 000	IBERDROLA INTERNATIONAL 0.000% 15-11/11/2022 CV	EUR	1 662 990	1.98					
700 000	JUST EAT TAKEA 0.000% 21-09/08/2025 CV	EUR	481 810	0.57					
300 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	197 838	0.24					
1 800 000	QIAGEN NV 0.000% 20-17/12/2027 CV	USD	1 477 586	1.76					
2 000 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	2 116 294	2.52					
<i>Germany</i>									
800 000	ADIDAS AG 0.050% 18-12/09/2023 CV	EUR	783 424	0.93					
3 200 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	2 766 257	3.30					
800 000	DELIVERY HERO AG 0.875% 20-15/07/2025 CV	EUR	560 986	0.67					
2 100 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	2 076 774	2.48					
300 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	284 814	0.34					
700 000	LEG IMMOBILIEN 0.400% 20-30/06/2028 CV	EUR	533 855	0.64					
400 000	LEG IMMOBILIEN 0.875% 17-01/09/2025 CV	EUR	369 184	0.44					
200 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	142 056	0.17					
800 000	MTU AERO ENGINES 0.050% 19-18/03/2027 CV	EUR	672 808	0.80					
800 000	RAG STIFTUNG 0.000% 20-17/06/2026 CV	EUR	748 512	0.89					
700 000	ZALANDO SE 0.050% 20-06/08/2025 CV	EUR	575 995	0.69					
600 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	420 948	0.50					
					<i>Switzerland</i>				
2 480 000	SIKA AG 0.150% 18-05/06/2025 CV	CHF	3 086 236	3.68					
2 400 000	STMICROELECTRON 0.000% 20-04/08/25 CV	USD	2 319 813	2.77					
					<i>Italy</i>				
700 000	DIASORIN 0.000% 21-05/05/2028 CV	EUR	571 627	0.68					
1 600 000	NEXI 0.000% 21-24/02/2028 CV	EUR	1 014 432	1.21					
900 000	NEXI 1.750% 20-24/04/2027 CV	EUR	696 420	0.83					
1 600 000	PIRELLI & C SPA 0.000% 20-22/12/2025 CV	EUR	1 421 392	1.69					
1 600 000	PRYSMIAN SPA 0.000% 21-02/02/2026 CV	EUR	1 442 160	1.72					
					<i>United Kingdom</i>				
800 000	BARCLAYS BK PLC 0.000% 22-24/01/2025 CV	EUR	779 744	0.93					
1 200 000	BP CAPITAL PLC 1.000% 16-28/04/2023 CV	GBP	1 413 750	1.69					
1 900 000	INTERNATIONAL CONSOLIDAT 1.125% 21-18/05/2028 CV	EUR	1 269 637	1.51					
200 000	OCADO GROUP PLC 0.875% 19-09/12/2025 CV	GBP	180 558	0.22					
1 100 000	WH SMITH 1.625% 21-07/05/2026 CV	GBP	1 095 924	1.31					
					<i>Spain</i>				
900 000	AMADEUS IT GROUP 1.500% 20-09/04/2025 CV	EUR	1 042 650	1.24					
700 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	708 393	0.84					
1 300 000	CELLNEX TELECOM 1.500% 18-16/01/2026 CV	EUR	1 637 454	1.95					
					<i>United States of America</i>				
500 000	JP MORGAN CHASE 0.000% 21-10/06/2024 CV	EUR	497 130	0.59					
1 700 000	JP MORGAN CHASE 0.000% 21-18/02/2024 CV	EUR	1 646 501	1.96					
600 000	JPMORGANCHASEFIN 0.000% 22-14/01/2025 CV	EUR	635 418	0.76					
					<i>Sweden</i>				
1 600 000	GEELY SWEDEN FIN 0.000% 19-19/06/2024 CV	EUR	1 731 936	2.06					
					<i>Luxembourg</i>				
400 000	IWG GROUP 0.500% 20-09/12/2027 CV	GBP	336 417	0.40					
700 000	OLIVER CAPITAL 0.000% 20-29/12/2023 CV	EUR	702 324	0.84					
					<i>Austria</i>				
1 000 000	AMS AG 0.875% 17-28/09/2022 CV	USD	942 197	1.12					
					<i>Denmark</i>				
700 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	637 329	0.76					
					<i>Belgium</i>				
600 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	525 330	0.63					
					<i>Jersey Island</i>				
600 000	CORNWALL JERSEY 0.750% 21-16/04/2026 CV	GBP	443 483	0.53					
					Shares/Units in investment funds				
					<i>France</i>				
83.50	BNP PARIBAS CASH INVEST R	EUR	4 132 721	4.92					
Total securities portfolio			78 525 641	93.60					

BNP PARIBAS FUNDS Europe Emerging Equity (NAV suspended)

Securities portfolio at 28/02/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			21 663 702	95.67					
<i>Poland</i>									
99 653	ALLEGRO.EU SA	PLN	665 173	2.94					
49 040	BANK PEKAO SA	PLN	1 206 446	5.32					
6 933	CD PROJEKT SA	PLN	248 463	1.10					
532 588	ECHO INVESTMENT S.A.	PLN	419 365	1.85					
8 071	KRUK SA	PLN	449 672	1.99					
136 994	PKO BANK POLSKI SA	PLN	1 175 788	5.19					
60 510	POLSKI KONCERN NAFTOWY ORLEN	PLN	915 064	4.04					
114 221	POWSZECHNY ZAKLAD UBEZPIECZE	PLN	766 667	3.39					
50 656	WARSAW STOCK EXCHANGE	PLN	414 610	1.83					
<i>Russia</i>									
504 011	ALROSA PJSC	RUB	108 009	0.48					
40 620	GAZPROM NEFT - ADR	USD	578 632	2.56					
547 738	GAZPROM PAO - ADR	USD	1 292 296	5.70					
279 789	GLOBALTRUCK MANAGEMENT PJSC	RUB	14 188	0.06					
2 023 461	INTER RAO UES PJSC	RUB	14 370	0.06					
52 436	LUKOIL PJSC - ADR	USD	878 135	3.88					
7 896	MAGNIT PJSC	RUB	60 994	0.27					
75 254	MAIL.RU GROUP-GDR REGS	USD	49 178	0.22					
5 704	MMC NORILSK NICKEL PJSC	RUB	284 269	1.26					
7 502	NOVATEK PJSC-SPONS GDR REG S	USD	256 211	1.13					
101 537	POLYMETAL INTERNATIONAL - W/I	GBP	425 992	1.88					
592 000	RENAISSANCE INSURANCE GROUP	RUB	64 612	0.29					
922 527	SBERBANK OF RUSSIA PJSC	RUB	299 992	1.32					
945 041	SISTEMA PJSC	RUB	29 326	0.13					
611 229	SURGUTNEFTGAS-PREFERENCE	RUB	48 282	0.21					
328 909	TATNEFT PJSC	RUB	307 264	1.36					
497 445 318	VTB BANK PJSC	RUB	24 456	0.11					
39 189	X 5 RETAIL GROUP NV-REGS GDR	RUB	124 019	0.55					
<i>Hungary</i>									
76 185	MOL HUNGARIAN OIL AND GAS PL	HUF	532 626	2.35					
43 340	OTP BANK PLC	HUF	1 491 599	6.58					
27 240	RICHTER GEDEON NYRT	HUF	512 131	2.26					
39 834	WABERERS INTERNATIONAL NYRT	HUF	199 995	0.88					
<i>Greece</i>									
590 660	ALPHA BANK A.E.	EUR	715 880	3.16					
408 227	EUROBANK ERGASIAS SERVICES A	EUR	398 511	1.76					
61 332	FF GROUP	EUR	6	0.00					
35 043	JUMBO SA	EUR	448 200	1.98					
78 275	OPAP SA	EUR	1 013 661	4.48					
<i>Turkey</i>									
579 508	AKBANK T.A.S.	TRY	261 701	1.16					
75 888	BIM BIRLESIK MAGAZALAR AS	TRY	356 354	1.57					
1	ENKA INSAAT VE SANAYI AS	TRY	0	0.00					
223 152	KOC HOLDING AS	TRY	453 553	2.00					
146 043	TURK HAVA YOLLARI AO	TRY	240 354	1.06					
1	TURK SISE VE CAM FABRIKALARI	TRY	1	0.00					
201 006	TURKCELL ILETISIM HIZMET AS	TRY	264 958	1.17					
682 406	TURKIYE GARANTI BANKASI	TRY	485 706	2.15					
1	TURKIYE IS BANKASI - C	TRY	0	0.00					
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00					
<i>The Netherlands</i>									
527 932	VEON LTD	USD	242 204	1.07					
42 183	YANDEX NV - A	USD	711 312	3.14					
					<i>Czech Republic</i>				
6 377	KOMERCNI BANKA AS	CZK	223 712	0.99					
165 953	MONETA MONEY BANK AS	CZK	585 476	2.59					
					<i>Cyprus</i>				
45 831	GLOBALTRA-SPONS GDR REGS	USD	77 528	0.34					
36 631	OZON HOLDINGS PLC - ADR	USD	378 312	1.67					
7 696	TCS GROUP HOLDING-GDR REG S	RUB	65 202	0.29					
					<i>Lithuania</i>				
26 000	AB IGNITIS GRUPE - REG S GDR	EUR	484 900	2.14					
					<i>Slovenia</i>				
25 831	NOVA LJUBLJANSKA B-GDR REG S	EUR	344 844	1.52					
					<i>Guernsey Island</i>				
231 132	ETALON GROUP-GDR REGS - W/I	USD	53 503	0.24					
					Other transferable securities				
Shares									
					<i>Russia</i>				
959 205	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	115 565	0.51					
5 207	POLYUS PJSC	RUB	144 334	0.64					
					<i>Slovakia</i>				
107 150	POVAZSKE STROJARNE	EUR	0	0.00					
Total securities portfolio			21 923 601	96.82					

BNP PARIBAS FUNDS Europe Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
France									
222 230	AIR LIQUIDE SA	EUR	28 472 108	2.49					
2 260 896	CREDIT AGRICOLE SA	EUR	19 739 883	1.72					
224 377	ESSILORLUXOTTICA	EUR	32 063 473	2.80					
64 932	LVMH	EUR	37 770 944	3.30					
924 456	MICHELIN (CGDE)	EUR	24 012 745	2.10					
396 703	SANOFI AVENTIS	EUR	38 218 367	3.34					
173 577	SCHNEIDER ELECTRIC SE	EUR	19 596 843	1.71					
824 916	TOTAL SA	EUR	41 551 019	3.63					
United Kingdom									
86 985	LINDE PLC	EUR	23 829 541	2.08					
2 376 465	PRUDENTIAL PLC	GBP	28 049 355	2.45					
459 153	RECKITT BENCKISER GROUP PLC	GBP	32 910 943	2.88					
3 425 416	STANDARD CHARTERED PLC	GBP	24 616 198	2.15					
1 382 031	STELLANTIS NV	EUR	16 296 910	1.42					
13 665 204	VODAFONE GROUP PLC	GBP	20 107 281	1.76					
Germany									
82 825	ADIDAS AG	EUR	13 977 547	1.22					
110 660	DEUTSCHE BOERSE AG	EUR	17 661 336	1.54					
1 578 185	DEUTSCHE TELEKOM AG - REG	EUR	29 900 293	2.61					
1 323 619	E.ON SE	EUR	10 599 541	0.93					
725 268	INFINEON TECHNOLOGIES AG	EUR	16 746 438	1.46					
336 838	SIEMENS AG - REG	EUR	32 703 601	2.86					
185 927	SYMRISE AG	EUR	19 308 519	1.69					
The Netherlands									
82 637	ASML HOLDING NV	EUR	37 670 076	3.29					
167 306	KONINKLIJKE DSM NV	EUR	22 937 653	2.00					
581 527	PROSUS NV	EUR	36 333 807	3.17					
1 323 376	UNIVERSAL MUSIC GROUP NV	EUR	25 321 476	2.21					
Switzerland									
40 177	LONZA GROUP AG - REG	CHF	20 431 704	1.79					
517 626	NESTLE SA - REG	CHF	57 632 373	5.05					
815 043	STMICROELECTRONICS NV	EUR	24 439 064	2.14					
Spain									
397 773	AMADEUS IT GROUP SA	EUR	21 145 613	1.85					
11 789 317	BANCO SANTANDER SA	EUR	31 689 684	2.77					
1 018 354	GRIFOLS SA	EUR	18 366 014	1.60					
Finland									
848 270	NESTE OYJ	EUR	35 830 925	3.13					
675 094	SAMPO OYJ - A	EUR	28 029 903	2.45					
Denmark									
405 006	NOVO NORDISK A/S - B	DKK	42 871 551	3.75					
229 731	NOVOZYMES A/S - B	DKK	13 159 878	1.15					
Ireland									
550 744	CRH PLC	EUR	18 174 552	1.59					
828 415	EXPERIAN PLC	GBP	23 154 815	2.02					
Sweden									
1 716 769	ATLAS COPCO AB-A SHS	SEK	15 314 974	1.34					
1 297 336	EPIROC AB-A	SEK	19 127 355	1.67					
131 431	LUNDIN PETROLEUM AB	SEK	85 755	0.01					
Belgium									
443 708	ANHEUSER - BUSCH INBEV SA/NV	EUR	22 788 843	1.99					
					Portugal				
1 066 973	JERONIMO MARTINS	EUR	22 129 020	1.93					
					Italy				
9 906 494	INTESA SANPAOLO	EUR	17 633 559	1.54					
					Norway				
642 310	SCHIBSTED ASA - A	NOK	10 938 626	0.96					
281 630	SCHIBSTED ASA - B	NOK	4 376 291	0.38					
					Other transferable securities				
					Shares				
					Sweden				
748 249	LUNDIN ENERGY MERGERCO AB	SEK	27 728 897	2.42					
					Shares/Units in investment funds				
					Luxembourg				
81 840.61	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	9 734 245	0.85					
Total securities portfolio								1 135 179 538	99.19

BNP PARIBAS FUNDS Europe Growth

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>Germany</i>									
23 709	ADIDAS AG	EUR	4 001 131	1.73					
56 746	CTS EVENTIM AG + CO KGAA	EUR	2 837 300	1.23					
27 874	DEUTSCHE BOERSE AG	EUR	4 448 690	1.92					
394 446	DEUTSCHE TELEKOM AG - REG	EUR	7 473 174	3.23					
191 555	INFINEON TECHNOLOGIES AG	EUR	4 423 005	1.91					
68 526	SIEMENS AG - REG	EUR	6 653 189	2.88					
40 096	SYMRISE AG	EUR	4 163 970	1.80					
<i>The Netherlands</i>									
17 935	ASML HOLDING NV	EUR	8 175 670	3.54					
258 402	CTP NV	EUR	2 842 422	1.23					
45 642	KONINKLIJKE DSM NV	EUR	6 257 518	2.71					
155 043	PROSUS NV	EUR	9 687 086	4.20					
314 015	UNIVERSAL MUSIC GROUP NV	EUR	6 008 363	2.60					
<i>France</i>									
49 672	ESSILORLUXOTTICA	EUR	7 098 129	3.07					
15 478	LVMH	EUR	9 003 553	3.89					
121 419	MICHELIN (CGDE)	EUR	3 153 859	1.36					
63 654	SANOFI AVENTIS	EUR	6 132 426	2.65					
37 022	SCHNEIDER ELECTRIC SE	EUR	4 179 784	1.81					
<i>United Kingdom</i>									
26 401	LINDE PLC	EUR	7 232 554	3.13					
518 061	PRUDENTIAL PLC	GBP	6 114 661	2.64					
80 193	RECKITT BENCKISER GROUP PLC	GBP	5 748 035	2.49					
665 959	STANDARD CHARTERED PLC	GBP	4 785 807	2.07					
286 219	STELLANTIS NV	EUR	3 375 094	1.46					
<i>Switzerland</i>									
9 283	LONZA GROUP AG - REG	CHF	4 720 798	2.04					
110 950	NESTLE SA - REG	CHF	12 353 149	5.35					
134 331	STMICROELECTRONICS NV	EUR	4 027 915	1.74					
<i>Spain</i>									
97 628	AMADEUS IT GROUP SA	EUR	5 189 904	2.24					
1 801 097	BANCO SANTANDER SA	EUR	4 841 349	2.09					
278 790	GRIFOLS SA	EUR	5 027 978	2.17					
<i>Finland</i>									
190 344	NESTE OYJ	EUR	8 040 131	3.48					
109 290	SAMPO OYJ - A	EUR	4 537 721	1.96					
<i>Denmark</i>									
87 780	NOVO NORDISK A/S - B	DKK	9 291 873	4.02					
50 895	NOVOZYMES A/S - B	DKK	2 915 462	1.26					
<i>Ireland</i>									
114 073	CRH PLC	EUR	3 764 409	1.63					
193 202	EXPERIAN PLC	GBP	5 400 140	2.34					
<i>Sweden</i>									
475 546	ATLAS COPCO AB-A SHS	SEK	4 242 257	1.83					
257 621	EPIROC AB-A	SEK	3 798 251	1.64					
30 788	LUNDIN PETROLEUM AB	SEK	20 088	0.01					
<i>Belgium</i>									
93 516	ANHEUSER - BUSCH INBEV SA/NV	EUR	4 802 982	2.08					
<i>Portugal</i>									
207 995	JERONIMO MARTINS	EUR	4 313 816	1.87					
					<i>Norway</i>				
577 936	ADEVINTA ASA	NOK	3 981 135	1.72					
					<i>Poland</i>				
722 660	ALLEGRO.EU SA	PLN	3 666 229	1.59					
					<i>Italy</i>				
397 463	NEXI SPA	EUR	3 141 548	1.36					
					Other transferable securities				
					Shares				
					<i>Sweden</i>				
175 279	LUNDIN ENERGY MERGERCO AB	SEK	6 495 556	2.81					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
11 159.09	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	1 327 279	0.57					
Total securities portfolio								229 695 390	99.35

BNP PARIBAS FUNDS Europe High Conviction Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Bonds		140 537 670	56.25					
	<i>France</i>		<i>24 584 616</i>	<i>9.83</i>					
1 300 000	ALTAREA 1.750% 20-16/01/2030	EUR	916 974	0.37					
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	729 265	0.29					
1 400 000	CAISSE NA REA MU 3.375% 18-24/09/2028	EUR	1 294 076	0.52					
2 000 000	CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031	EUR	1 507 886	0.60					
3 000 000	ELEC DE FRANCE 4.500% 10-12/11/2040	EUR	3 089 707	1.24					
1 000 000	ELEC DE FRANCE 6.000% 14-23/01/2114	GBP	1 226 982	0.49					
2 300 000	ELIS SA 1.625% 19-03/04/2028	EUR	1 811 250	0.72					
2 000 000	FRANCE TELECOM 5.375% 10-22/11/2050	GBP	2 703 257	1.08					
2 000 000	GIE PSA TRESORER 6.000% 03-19/09/2033	EUR	2 174 655	0.87					
2 600 000	INFRA PARK SAS 2.000% 17-06/07/2029	EUR	2 284 100	0.91					
500 000	IXIS CIB 5.400% 03-09/01/2033	EUR	545 580	0.22					
900 000	LA MONDIALE 2.125% 20-23/06/2031	EUR	719 044	0.29					
1 000 000	MERCIALYS 2.000% 17-03/11/2027	EUR	835 168	0.33					
3 600 000	TIKEHAU CAPITAL 2.250% 19-14/10/2026	EUR	3 301 986	1.32					
900 000	TOTAL CAP INTERNATIONAL 1.618% 20-18/05/2040	EUR	669 217	0.27					
1 600 000	UNIBAIL-RODAMCO 1.750% 19-01/07/2049	EUR	775 469	0.31					
	<i>Italy</i>		<i>23 380 179</i>	<i>9.35</i>					
800 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	739 692	0.30					
2 000 000	AUTOSTRADA TORIN 2.375% 21-25/11/2033	EUR	1 460 858	0.58					
2 000 000	INTESA SANPAOLO 2.375% 20-22/12/2030	EUR	1 504 678	0.60					
5 800 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	4 616 994	1.85					
3 000 000	ITALY BTPS 1.650% 15-01/03/2032	EUR	2 613 900	1.05					
5 000 000	ITALY BTPS 2.450% 17-01/09/2033	EUR	4 579 663	1.83					
3 000 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	2 409 420	0.96					
4 000 000	TELECOM ITALIA 5.250% 05-17/03/2055	EUR	3 182 267	1.27					
2 500 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	2 272 707	0.91					
	<i>United States of America</i>		<i>23 128 383</i>	<i>9.26</i>					
2 000 000	AT&T INC 2.450% 15-15/03/2035	EUR	1 737 803	0.70					
2 000 000	AT&T INC 2.600% 20-19/05/2038	EUR	1 701 850	0.68					
1 000 000	AT&T INC 3.150% 17-04/09/2036	EUR	921 249	0.37					
1 000 000	CHUBB INA HLDGS 2.500% 18-15/03/2038	EUR	834 854	0.33					
2 000 000	FIDELITY NATIONAL IN 2.950% 19-21/05/2039	EUR	1 689 338	0.68					
1 000 000	FIDELITY NATIONAL IN 3.360% 19-21/05/2031	GBP	1 077 617	0.43					
1 500 000	GEN ELEC CAP CRP 4.125% 05-19/09/2035	EUR	1 396 950	0.56					
3 917 000	MONDELEZ INTERNATIONAL INC 2.375% 15-06/03/2035	EUR	3 327 610	1.33					
2 000 000	MYLAN NV 3.125% 16-22/11/2028	EUR	1 812 524	0.73					
2 000 000	THERMO FISHER 1.875% 19-01/10/2049	EUR	1 366 673	0.55					
3 667 000	THERMO FISHER 2.875% 17-24/07/2037	EUR	3 341 315	1.34					
1 425 000	VERIZON COMMUNICATIONS INC 1.850% 20-18/05/2040	EUR	1 079 701	0.43					
1 800 000	VERIZON COMMUNICATIONS INC 2.875% 17-15/01/2038	EUR	1 633 452	0.65					
1 000 000	VERIZON COMMUNICATIONS INC 4.750% 14-17/02/2034	GBP	1 207 447	0.48					
	<i>United Kingdom</i>		<i>22 601 890</i>	<i>9.03</i>					
3 000 000	BAA FUNDING LTD 4.625% 13-31/10/2046	GBP	3 366 876	1.35					
2 000 000	BARCLAYS BANK PLC 3.250% 18-17/01/2033	GBP	1 983 509	0.79					
1 134 000	GKN HOLDINGS PLC 4.625% 17-12/05/2032	GBP	1 185 609	0.47					
1 500 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	1 280 956	0.51					
2 000 000	MARKS & SPENCER 7.125% 07-01/12/2037	USD	1 850 495	0.74					
1 500 000	RECKITT BEN TSY 1.750% 20-19/05/2032	GBP	1 499 888	0.60					
2 000 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	1 488 080	0.60					
2 000 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	1 692 893	0.68					
5 000 000	TESCO PLC 5.125% 07-10/04/2047	EUR	4 970 985	1.98					
2 472 000	VODAFONE GROUP 5.900% 02-26/11/2032	GBP	3 282 599	1.31					
	<i>The Netherlands</i>		<i>13 357 799</i>	<i>5.34</i>					
1 400 000	DIGITAL DUTCH 1.500% 20-15/03/2030	EUR	1 133 166	0.45					
1 000 000	ENBW 6.125% 09-07/07/2039	EUR	1 133 442	0.45					
2 000 000	GLOBAL SWITCH 1.375% 20-07/10/2030	EUR	1 618 716	0.65					
2 000 000	HEINEKEN NV 1.750% 20-07/05/2040	EUR	1 456 788	0.58					
3 000 000	JAB HOLDINGS 3.375% 20-17/04/2035	EUR	2 541 099	1.02					
3 000 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	2 338 688	0.94					
2 000 000	VOLKSWAGEN INTFN 1.500% 21-21/01/2041	EUR	1 259 902	0.50					
2 000 000	VOLKSWAGEN INTFN 4.125% 18-16/11/2038	EUR	1 875 998	0.75					
	<i>Spain</i>		<i>9 857 124</i>	<i>3.96</i>					
1 500 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	1 245 560	0.50					
2 400 000	CELLNEX FINANCE 2.000% 21-15/02/2033	EUR	1 586 751	0.64					
2 700 000	CELLNEX TELECOM 1.750% 20-23/10/2030	EUR	1 920 449	0.77					
1 100 000	CELLNEX TELECOM 1.900% 19-31/07/2029	EUR	839 267	0.34					
2 700 000	MERLIN PROPRTIE 1.875% 19-04/12/2034	EUR	1 943 756	0.78					
900 000	MERLIN PROPERTIES 2.375% 17-18/09/2029	EUR	800 393	0.32					
1 000 000	TELEFONICA EMIS 1.864% 20-13/07/2040	EUR	748 614	0.30					
1 000 000	TELEFONICA EMIS 1.957% 19-01/07/2039	EUR	772 334	0.31					
	<i>Germany</i>		<i>7 232 968</i>	<i>2.91</i>					
1 400 000	DEUTSCHE BANK AG 4.500% 16-19/05/2026	EUR	1 392 074	0.56					
1 000 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	843 867	0.34					
2 000 000	DT PFANDBRIEFBAN 4.600% 17-22/02/2027	EUR	1 847 426	0.74					
1 000 000	INNOGY FINANCE II BV 5.750% 03-14/02/2033	EUR	1 191 675	0.48					
1 750 000	SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	1 518 148	0.61					
600 000	ZF FINANCE GMBH 2.250% 21-03/05/2028	EUR	439 778	0.18					
	<i>Luxembourg</i>		<i>7 042 481</i>	<i>2.82</i>					
4 000 000	BECTON DICKINSON 1.336% 21-13/08/2041	EUR	2 511 708	1.01					
5 400 000	DH EUROPE 1.800% 19-18/09/2049	EUR	3 545 875	1.42					
1 000 000	MEDTRONIC GLOBAL 1.750% 19-02/07/2049	EUR	678 578	0.27					
389 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	306 320	0.12					
	<i>Japan</i>		<i>3 191 438</i>	<i>1.28</i>					
2 000 000	SOFTBANK GROUP CORP 3.125% 17-19/09/2025	EUR	1 676 250	0.67					
2 000 000	TAKEDA PHARM 2.000% 20-09/07/2040	EUR	1 515 188	0.61					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Europe High Conviction Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>1 949 079</i>	<i>0.78</i>		<i>Italy</i>		<i>9 242 832</i>	<i>3.69</i>
400 000	BHP BILLITON FIN 3.125% 13-29/04/2033	EUR	374 587	0.15	5 300 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	5 324 009	2.12
2 000 000	TRANSURBAN FIN 1.701% 19-03/07/2034	EUR	1 574 492	0.63	2 000 000	ENI SPA 20-31/12/2060 FRN	EUR	1 570 401	0.63
	<i>Jersey Island</i>		<i>1 846 880</i>	<i>0.74</i>	3 369 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	2 348 422	0.94
2 000 000	PHOENIX GROUP 4.375% 18-24/01/2029	EUR	1 846 880	0.74		<i>Germany</i>		<i>8 010 339</i>	<i>3.21</i>
	<i>Belgium</i>		<i>1 364 671</i>	<i>0.55</i>	2 000 000	ALLIANZ SE 21-31/12/2061 FRN	EUR	1 366 223	0.55
2 000 000	VGP NV 2.250% 22-17/01/2030	EUR	1 364 671	0.55	1 000 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	951 517	0.38
	<i>Ireland</i>		<i>1 000 162</i>	<i>0.40</i>	3 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	2 992 687	1.20
1 000 000	GE CAP EUR FUND 3.650% 12-23/08/2032	EUR	1 000 162	0.40	3 000 000	TALANX AG 17-05/12/2047 FRN	EUR	2 699 912	1.08
	Floating rate bonds		103 855 515	41.56		<i>United Kingdom</i>		<i>6 790 392</i>	<i>2.72</i>
	<i>France</i>		<i>56 826 940</i>	<i>22.74</i>	2 000 000	AVIVA PLC 20-03/06/2055 FRN	GBP	1 867 848	0.75
2 000 000	AXA SA 18-28/05/2049 FRN	EUR	1 838 246	0.74	4 000 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	3 250 653	1.30
6 000 000	AXA SA 22-10/07/2042 FRN	EUR	4 640 338	1.86	2 210 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	1 671 891	0.67
2 000 000	BNP PARIBAS 21-31/12/2061 FRN	USD	1 412 956	0.57		<i>Austria</i>		<i>3 581 883</i>	<i>1.43</i>
3 000 000	BPCE 21-13/10/2046 FRN	EUR	2 151 176	0.86	2 000 000	UNIQA INSURANCE 15-27/07/2046 FRN	EUR	2 079 550	0.83
1 400 000	BPCE 22-02/02/2034 FRN	EUR	1 145 705	0.46	2 000 000	UNIQA INSURANCE 21-09/12/2041 FRN	EUR	1 502 333	0.60
3 000 000	CNP ASSURANCES 18-31/12/2049 FRN	EUR	2 704 033	1.08		<i>Luxembourg</i>		<i>2 287 500</i>	<i>0.92</i>
2 100 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	1 728 538	0.69	1 000 000	AROUNDTOWN SA 18-31/12/2049 FRN	EUR	712 500	0.29
1 400 000	CNP ASSURANCES 20-30/06/2051 FRN	EUR	1 163 011	0.47	3 000 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	1 575 000	0.63
1 900 000	CNP ASSURANCES 21-12/10/2053 FRN	EUR	1 401 844	0.56		<i>Spain</i>		<i>2 263 167</i>	<i>0.91</i>
2 000 000	CNP ASSURANCES 21-31/12/2061 FRN	USD	1 492 418	0.60	1 400 000	MAPFRE 17-31/03/2047 FRN	EUR	1 338 541	0.54
2 900 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	2 802 983	1.12	1 000 000	MAPFRE 18-07/09/2048 FRN	EUR	924 626	0.37
4 000 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	3 497 450	1.40		<i>Finland</i>		<i>1 559 822</i>	<i>0.62</i>
1 000 000	ELEC DE FRANCE 13-29/01/2049 FRN	EUR	911 751	0.36	2 000 000	SAMPO OYJ 20-03/09/2052 FRN	EUR	1 559 822	0.62
1 000 000	ELEC DE FRANCE 14-22/01/2049 FRN	EUR	876 506	0.35		Total securities portfolio		244 393 185	97.81
800 000	ELEC DE FRANCE 18-31/12/2049 FRN	EUR	731 169	0.29					
5 400 000	LA BANQUE POSTALE 21-31/12/2061 FRN	EUR	3 531 025	1.41					
1 000 000	LA MONDIALE 14-29/12/2049 FRN	EUR	991 096	0.40					
2 800 000	LA POSTE 18-31/12/2049 FRN	EUR	2 508 564	1.00					
900 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	678 118	0.27					
2 400 000	MUTUELLE ASSUR 21-21/12/2169 FRN	EUR	1 735 418	0.69					
4 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	3 458 566	1.38					
1 100 000	SCOR SE 20-17/09/2051 FRN	EUR	840 230	0.34					
3 300 000	SOGECAP SA 14-29/12/2049 FRN	EUR	3 147 592	1.26					
900 000	TOTAL SA 16-29/12/2049 FRN	EUR	825 576	0.33					
6 000 000	TOTAL SE 21-31/12/2061 FRN	EUR	4 126 256	1.65					
4 059 000	TOTALENERGIES SE 3.250% 22-31/12/2062 FRN	EUR	2 844 263	1.14					
900 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	621 703	0.25					
4 000 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	3 020 409	1.21					
	<i>The Netherlands</i>		<i>13 292 640</i>	<i>5.32</i>					
1 000 000	ACHMEA BV 19-24/03/2168 FRN	EUR	831 935	0.33					
4 000 000	AEGON NV 95-29/06/2049 SR FRN	NLG	1 597 314	0.64					
1 000 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	877 130	0.35					
2 000 000	COOPERATIEVE RAB 21-31/12/2061 FRN	EUR	1 499 800	0.60					
2 000 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 794 554	0.72					
1 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	768 383	0.31					
800 000	VOLKSWAGEN INTFN 15-29/12/2049 FRN	EUR	658 728	0.26					
5 200 000	VOLKSWAGEN INTFN 18-31/12/2049 FRN	EUR	4 569 946	1.83					
1 000 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	694 850	0.28					

BNP PARIBAS FUNDS Europe Real Estate Securities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			190 793 117	99.72
<i>United Kingdom</i>				
306 460	BIG YELLOW GROUP PLC	GBP	4 670 952	2.44
2 381 427	GRAINGER PLC	GBP	7 779 476	4.07
1 122 680	GREAT PORTLAND ESTATES PLC	GBP	7 473 230	3.91
1 316 395	LAND SECURITIES GROUP PLC	GBP	10 154 348	5.31
1 435 235	SEGRO PLC	GBP	16 286 448	8.50
668 029	UNITE GROUP PLC	GBP	8 257 236	4.32
<i>Belgium</i>				
97 055	AEDIFICA	EUR	8 880 533	4.64
92 576	COFINIMMO	EUR	9 590 874	5.01
71 159	SHURGARD SELF STORAGE SA	EUR	3 163 018	1.65
268 583	WAREHOUSES DE PAUW SCA	EUR	8 057 490	4.21
<i>France</i>				
109 131	COVIVIO	EUR	5 778 486	3.02
113 028	GECINA SA	EUR	10 059 492	5.26
78 261	ICADE	EUR	3 642 267	1.90
435 313	KLEPIERRE	EUR	7 992 347	4.18
<i>Germany</i>				
110 164	LEG IMMOBILIEN AG	EUR	8 716 176	4.56
438 873	VONOVIA SE	EUR	12 973 085	6.78
74 593	VONOVIA SE	EUR	2 193 034	1.15
<i>Sweden</i>				
238 425	CASTELLUM AB	SEK	2 925 467	1.53
590 954	FABEGE AB	SEK	5 327 503	2.78
511 130	HUFVUDSTADEN AB - A	SEK	5 391 289	2.82
284 833	PANDOX AB - W/I	SEK	3 049 555	1.59
<i>Spain</i>				
1 168 367	INMOBILIARIA COL SOCIMI	EUR	7 132 881	3.73
922 357	MERLIN PROPERTIES SOCIMI SA	EUR	8 490 296	4.44
<i>Switzerland</i>				
92 646	PSP SWISS PROPERTY AG - REG	CHF	9 830 158	5.14
<i>The Netherlands</i>				
155 122	UNIBAIL-RODAMCO-WESTFIELD	EUR	7 546 685	3.94
<i>Austria</i>				
98 128	CA IMMOBILIEN ANLAGEN AG	EUR	2 968 372	1.55
<i>Norway</i>				
205 941	ENTRA ASA	NOK	2 462 419	1.29
Shares/Units in investment funds			3 801 688	1.99
<i>Luxembourg</i>				
31 962.67	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	3 801 688	1.99
Total securities portfolio			194 594 805	101.71

BNP PARIBAS FUNDS Europe Small Cap

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			651 106 451	96.55					
<i>United Kingdom</i>									
297 573	BELLWAY PLC	GBP	7 418 583	1.10					
516 404	BRITVIC PLC	GBP	4 865 284	0.72					
4 152 342	CONVATEC GROUP PLC	GBP	10 824 646	1.61					
106 521	CRANSWICK PLC	GBP	3 794 068	0.56					
558 600	DS SMITH PLC	GBP	1 799 486	0.27					
41 158	FEVERTREE DRINKS PLC	GBP	583 327	0.09					
204 596	GREGGS PLC	GBP	4 297 277	0.64					
1 056 597	HOMESERVE SHS	GBP	14 385 823	2.13					
2 090 228	HOWDEN JOINERY GROUP PLC	GBP	14 632 567	2.17					
2 385 295	IG GROUP HOLDINGS PLC	GBP	19 133 901	2.84					
891 202	INTERMEDIATE CAPITAL GROUP	GBP	13 552 317	2.01					
1 876 399	MICHAEL PAGE INTERNATIONAL	GBP	8 710 607	1.29					
4 046 848	PETS AT HOME GROUP PLC	GBP	14 442 283	2.14					
1 105 835	PHOENIX GROUP HOLDINGS PLC	GBP	7 584 630	1.12					
4 520 200	RESTAURANT GROUP PLC	GBP	2 338 867	0.35					
631 931	VIRGIN MONEY UK PLC	GBP	959 863	0.14					
760 492	WH SMITH PLC	GBP	12 421 605	1.84					
641 292	YOUGOV PLC	GBP	6 406 960	0.95					
<i>Sweden</i>									
157 156	AAK AB	SEK	2 448 331	0.36					
516 719	AXFOOD AB	SEK	14 194 742	2.10					
811 924	CASTELLUM AB	SEK	9 962 281	1.48					
907 105	FABEGE AB	SEK	8 177 632	1.21					
580 955	HEXATRONIC GROUP AB	SEK	4 132 190	0.61					
1 473 322	HEXPOL AB	SEK	11 971 519	1.78					
841 036	LOOMIS AB	SEK	19 532 048	2.90					
629 600	TELE2 AB - B	SEK	6 846 576	1.02					
<i>Germany</i>									
430 972	AIXTRON SE	EUR	10 420 903	1.55					
290 047	CANCOM SE	EUR	9 310 509	1.38					
229 944	CTS EVENTIM AG + CO KGAA	EUR	11 497 200	1.70					
109 436	GERRESHEIMER AG	EUR	6 785 032	1.01					
187 382	JENOPTIK AG	EUR	3 987 489	0.59					
108 551	LEG IMMOBILIEN AG	EUR	8 588 555	1.27					
163 432	STROEER SE & CO KGAA	EUR	7 011 233	1.04					
<i>Italy</i>									
1 818 001	AUTOGRILL SPA	EUR	11 518 854	1.71					
406 738	BANCA GENERALI S.P.A.	EUR	10 965 656	1.63					
1 062 810	BREMBO SPA	EUR	9 852 249	1.46					
180 305	BRUNELLO CUCINELLI SPA	EUR	7 749 509	1.15					
177 736	INTERPUMP GROUP SPA	EUR	6 466 036	0.96					
89 216	REPLY SPA	EUR	10 322 291	1.53					
<i>France</i>									
714 496	REXEL SA	EUR	10 485 229	1.55					
126 146	S.O.I.T.E.C.	EUR	17 092 783	2.53					
106 054	SOPRA STERIA GROUP	EUR	15 123 300	2.24					
480 093	SPIE SA - W/I	EUR	9 937 925	1.47					
<i>Switzerland</i>									
121 158	FISCHER (GEORG)-REG	CHF	5 684 464	0.84					
93 096	HELVETIA HOLDING AG-REG	CHF	10 389 473	1.54					
27 567	SIEGFRIED HOLDING AG - REG	CHF	16 800 749	2.49					
722 098	SIG COMBIBLOC GROUP AG	CHF	15 164 852	2.25					
45 126	SULZER AG - REG	CHF	2 673 566	0.40					
					<i>The Netherlands</i>				
266 995	AALBERTS INDUSTRIES NV	EUR	9 929 544	1.47					
578 642	ASR NEDERLAND NV	EUR	22 318 222	3.31					
206 057	SIGNIFY NV	EUR	6 517 583	0.97					
					<i>Spain</i>				
1 937 948	BANKINTER SA	EUR	11 534 667	1.71					
790 763	FLUIDRA SA	EUR	15 293 356	2.27					
134 654	LABORATORIOS FARMACEUTICOS R	EUR	7 863 794	1.17					
					<i>Ireland</i>				
322 118	GLANBIA PLC	EUR	3 327 479	0.49					
871 319	GRAFTON GROUP PLC - UTS	GBP	7 862 925	1.17					
3 177 066	GREENCORE GROUP PLC	GBP	3 664 994	0.54					
550 180	KEYWORDS STUDIOS PLC	GBP	14 022 943	2.08					
					<i>Austria</i>				
439 682	BAWAG GROUP AG	EUR	17 657 629	2.62					
491 316	WIENERBERGER AG	EUR	10 062 152	1.49					
					<i>Finland</i>				
44 703	CARGOTEC OYJ - B SHARE	EUR	1 121 151	0.17					
275 317	HUHTAMAKI OYJ	EUR	10 406 983	1.54					
896 127	OUTOTEC OYJ	EUR	6 407 308	0.95					
159 656	TIETO OYJ	EUR	3 761 495	0.56					
235 729	VALMET OYJ	EUR	5 518 416	0.82					
					<i>Norway</i>				
2 561 394	AKER SOLUTIONS ASA	NOK	6 636 128	0.98					
566 644	CRAYON GROUP HOLDING AS	NOK	6 868 578	1.02					
520 864	NORDIC SEMICONDUCTOR ASA	NOK	7 705 484	1.14					
					<i>Denmark</i>				
54 383	DFDS A/S	DKK	1 569 335	0.23					
179 445	ROYAL UNIBREW	DKK	15 163 177	2.25					
					<i>Luxembourg</i>				
981 975	GRAND CITY PROPERTIES	EUR	12 647 838	1.88					
Other transferable securities								0	0.00
Shares			0	0.00					
					<i>United Arab Emirates</i>				
422 910	NMC HEALTH PLC	GBP	0	0.00					
Shares/Units in investment funds								22 721 777	3.36
					<i>Luxembourg</i>				
191 033.22	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	22 721 777	3.36					
Total securities portfolio								673 828 228	99.91

BNP PARIBAS FUNDS Europe Small Cap Convertible

Securities portfolio at 30/06/2022

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									
Convertible bonds			267 575 153	87.66					
<i>France</i>									
4 500 000	BIGBEN INTERACT 1.125% 21-19/02/2026 CV	EUR	3 966 750	1.30					
16 600 000	CARREFOUR SA 0.000% 17-14/06/2023 CV	USD	15 206 836	4.98					
111 533	ENGIE 0.000% 21-02/06/2024 CV	EUR	13 464 152	4.41					
1 588 879	FIGEAC AERO 1.125% 17-18/10/2022 CV FLAT	EUR	1 394 284	0.46					
120 300	FNAC DART SA 0.250% 21-23/03/2027 CV FLAT	EUR	8 520 729	2.79					
87 142	KORIAN SA 21-31/12/2061 CV FRN FLAT	EUR	2 770 244	0.91					
10 679 357	MAISONS DU MONDE 0.125% 17-06/12/23 CV FLAT	EUR	10 190 050	3.34					
110 424	NEOEN SAS 2.000% 20-02/06/2025 CV FLAT	EUR	5 406 690	1.77					
181 435	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	8 297 930	2.72					
8 700 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	10 439 478	3.42					
297 400	VOLTALIA SA 1.000% 21-13/01/2025 CV FLAT	EUR	8 551 142	2.80					
<i>The Netherlands</i>									
3 500 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	3 260 005	1.07					
4 200 000	BE SEMICONDUCTOR 0.750% 20-05/08/2027 CV	EUR	4 805 598	1.57					
1 300 000	BE SEMICONDUCTOR 1.875% 22-06/04/2029 CV	EUR	1 072 305	0.35					
2 500 000	BE SEMICONDUCTOR INDUSTRIES 0.500% 17-06/12/2024 CV	EUR	2 713 725	0.89					
4 100 000	CM.COM NV 2.000% 21-09/09/2026 CV	EUR	2 982 627	0.98					
5 800 000	ENCAVIS FINANCE 21-31/12/2061 CV FRN	EUR	5 652 332	1.85					
4 300 000	FUGRO NV 4.500% 17-02/11/2024 CV	EUR	4 262 332	1.40					
7 400 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	4 880 004	1.60					
2 700 000	PHARMING NV 3.000% 20-21/01/2025 CV	EUR	2 320 596	0.76					
10 400 000	SHOP APOTHEKE 0.000% 21-21/01/2028 CV	EUR	8 123 440	2.66					
1 700 000	TAKEAWAY.COM N 2.250% 19-25/01/2024 CV	EUR	1 517 675	0.50					
1 690 000	ZUR ROSE FINANCE 2.750% 20-31/03/2025 CV	CHF	1 500 553	0.49					
<i>Spain</i>									
5 800 000	CRITERIA CAIXA 0.000% 21-22/06/2025 CV	EUR	5 225 742	1.71					
8 500 000	ENCE ENERGIA Y CELULOSA 1.250% 18-05/03/2023 CV	EUR	8 393 410	2.75					
12 200 000	INDRA SISTEMAS S 1.250% 16-07/10/2023 CV	EUR	11 904 028	3.90					
<i>Switzerland</i>									
5 770 000	BASILEA PHARM 3.250% 20-28/07/2027 CV	CHF	5 542 866	1.82					
9 000 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	8 163 033	2.67					
3 150 000	SWISS PRIME SITE 0.325% 18-16/01/2025 CV	CHF	3 056 749	1.00					
<i>Austria</i>									
8 800 000	AMS AG 0.875% 17-28/09/2022 CV	USD	8 291 335	2.72					
5 900 000	DO & CO AG 1.750% 21-28/01/2026 CV	EUR	6 639 506	2.18					
<i>Jersey Island</i>									
6 300 000	DERWENT CAP 3 1.500% 19-12/06/2025 CV	GBP	6 644 861	2.18					
6 648 000	PHP FIN JERS 2.875% 19-15/07/2025 CV	GBP	8 122 098	2.66					
					<i>Germany</i>				
8 300 000	DUERR AG 0.750% 20-15/01/2026 CV	EUR	7 735 185	2.53					
1 700 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	1 613 946	0.53					
2 200 000	MBT SYSTEMS 3.500% 21-08/07/2027 CV	EUR	2 075 568	0.68					
1 900 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	1 349 532	0.44					
					<i>Norway</i>				
12 600 000	BW OFFSHORE LTD 2.500% 19-12/11/2024 CV	USD	10 304 654	3.38					
					<i>Finland</i>				
5 900 000	OUTOKUMPU OYJ 5.000% 20-09/07/2025 CV	EUR	8 738 018	2.86					
					<i>Luxembourg</i>				
8 400 000	KLOECKNER & CO 2.000% 16-08/09/2023 CV	EUR	8 153 208	2.67					
					<i>Mauritius</i>				
8 600 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	6 728 968	2.20					
					<i>Ireland</i>				
5 600 000	GLANBIA COOP SOC 1.875% 22-27/01/2027 CV	EUR	4 972 240	1.63					
					<i>Denmark</i>				
4 900 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	4 461 303	1.46					
					<i>Belgium</i>				
800 000	BIOCARTIS NV 4.000% 19-09/05/2024 CV	EUR	559 368	0.18					
5 300 000	MITHRA PHARMA 4.250% 20-17/12/2025 CV	EUR	3 772 911	1.24					
					<i>United Kingdom</i>				
3 900 000	TRAINLINE PLC 1.000% 21-14/01/2026 CV	GBP	3 827 147	1.25					
					Other transferable securities				
					Convertible bonds				
					<i>Germany</i>				
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00					
					Shares/Units in investment funds				
					<i>France</i>				
303.82	BNP PARIBAS CASH INVEST R	EUR	15 037 839	4.93					
Total securities portfolio			282 613 012	92.59					

BNP PARIBAS FUNDS Flexible Global Credit

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			2 682 457	9.92					
<i>United States of America</i>									
95	3M CO	USD	11 759	0.04	500	ITOCHU TECHNO-SOLUTIONS CORP	JPY	11 643	0.04
170	AGILENT TECHNOLOGIES INC	USD	19 313	0.07	200	KYOCERA CORP	JPY	10 147	0.04
79	AIR PRODUCTS AND CHEMICALS INC	USD	18 172	0.07	400	MCDONALDS HOLDINGS CO JAPAN	JPY	13 906	0.05
135	AKAMAI TECHNOLOGIES INC	USD	11 794	0.04	800	MEIJI HOLDINGS CO LTD	JPY	37 440	0.14
80	AMGEN INC	USD	18 618	0.07	3 500	MITSUBISHI CHEMICAL HOLDINGS	JPY	18 007	0.07
291	BAXTER INTERNATIONAL INC	USD	17 878	0.07	200	NITORI HOLDINGS CO LTD	JPY	18 094	0.07
77	BECTON DICKINSON AND CO	USD	18 158	0.07	100	ORIENTAL LAND CO LTD	JPY	13 247	0.05
265	BRISTOL-MYERS SQUIBB CO	USD	19 518	0.07	200	SECOM CO LTD	JPY	11 751	0.04
108	BROADRIDGE FINANCIAL SOLUTIONS	USD	14 726	0.05	1 000	SEKISUI HOUSE LTD	JPY	16 647	0.06
304	CISCO SYSTEMS INC	USD	12 399	0.05	3 900	SOFTBANK CORP	JPY	41 247	0.15
529	COLGATE-PALMOLIVE CO	USD	40 551	0.15	1 100	TOYOTA MOTOR CORP	JPY	16 071	0.06
333	GILEAD SCIENCES INC	USD	19 688	0.07	1 000	USS CO LTD	JPY	16 468	0.06
867	HORMEL FOODS CORP	USD	39 276	0.14	<i>Switzerland</i>				
79	IDEX CORP	USD	13 725	0.05	18	BARRY CALLEBAUT AG - REG	CHF	38 306	0.14
16	ILLINOIS TOOL WORKS	USD	2 789	0.01	168	GARMIN LTD	USD	15 788	0.06
80	JACK HENRY & ASSOCIATES INC	USD	13 776	0.05	28	GEBERIT AG - REG	CHF	12 835	0.05
113	JOHNSON & JOHNSON	USD	19 187	0.07	8	GIVAUDAN - REG	CHF	26 832	0.10
76	MCDONALDS CORP	USD	17 947	0.07	357	NESTLE SA - REG	CHF	39 748	0.15
237	MERCK & CO INC	USD	20 668	0.08	227	NOVARTIS AG - REG	CHF	18 336	0.07
52	MICROSOFT CORP	USD	12 775	0.05	60	ROCHE HOLDING AG GENUSSSCHEIN	CHF	19 096	0.07
193	ORACLE CORP	USD	12 899	0.05	64	SCHINDLER HOLDING AG - REG	CHF	10 973	0.04
159	PACKAGING CORP OF AMERICA	USD	20 912	0.08	5	SGS SA - REG	CHF	10 915	0.04
297	PROCTER & GAMBLE CO.	USD	40 849	0.15	90	SWISS PRIME SITE - REG	CHF	7 531	0.03
40	ROPER TECHNOLOGIES INC	USD	15 100	0.06	82	SWISSCOM AG - REG	CHF	43 208	0.16
90	TEXAS INSTRUMENTS INC	USD	13 227	0.05	<i>United Kingdom</i>				
73	VERISIGN INC	USD	11 684	0.04	264	ADMIRAL GROUP PLC	GBP	6 882	0.03
889	VERIZON COMMUNICATIONS INC	USD	43 155	0.16	356	BUNZL PLC	GBP	11 245	0.04
41	WASTE MANAGEMENT INC	USD	6 000	0.02	324	CRODA INTERNATIONAL PLC	GBP	24 360	0.09
<i>Canada</i>					946	GLAXOSMITHKLINE PLC	GBP	19 404	0.07
85	BANK OF MONTREAL	CAD	7 802	0.03	520	HALMA PLC	GBP	12 136	0.04
143	BANK OF NOVA SCOTIA	CAD	8 078	0.03	4 207	NATIONAL GRID PLC	GBP	51 415	0.19
941	BCE INC	CAD	44 149	0.16	443	RELX PLC	GBP	11 456	0.04
188	CAN APARTMENT PROP REAL ESTATE	CAD	6 248	0.02	1 783	SAGE GROUP PLC/THE	GBP	13 149	0.05
169	CAN IMPERIAL BANK OF COMMERCE	CAD	7 834	0.03	406	SEGRO PLC	GBP	4 607	0.02
97	CANADIAN NATIONAL RAILWAY CO	CAD	10 415	0.04	1 689	SEVERN TRENT PLC	GBP	53 350	0.20
156	CANADIAN PACIFIC RAILWAY LTD	CAD	10 401	0.04	<i>Australia</i>				
195	CGI INC	CAD	14 827	0.05	3 558	AMPOL LTD	AUD	79 396	0.29
295	DOLLARAMA INC	CAD	16 214	0.06	140	ASX LTD	AUD	7 463	0.03
348	GREAT-WEST LIFECO INC	CAD	8 111	0.03	3 847	AURIZON HOLDINGS LTD	AUD	9 548	0.03
2 327	HYDRO ONE LTD	CAD	59 722	0.22	1 610	BRAMBLES LTD	AUD	11 342	0.04
61	INTACT FINANCIAL CORP	CAD	8 213	0.03	118	COMMONWEALTH BANK OF AUSTRALIA	AUD	6 946	0.03
466	LOBLAW COMPANIES LTD	CAD	40 116	0.15	102	CSL LTD	AUD	17 973	0.07
763	METRO INC	CAD	39 091	0.14	926	DEXUS/AU	AUD	5 371	0.02
356	OPEN TEXT CORP	CAD	12 854	0.05	3 466	MEDIBANK PRIVATE LTD	AUD	7 340	0.03
93	ROYAL BANK OF CANADA	CAD	8 596	0.03	495	WESFARMERS LTD	AUD	13 581	0.05
2 041	TELUS CORP	CAD	43 391	0.16	1 668	WOOLWORTHS GROUP LTD	AUD	38 907	0.14
76	TMX GROUP LTD	CAD	7 383	0.03	<i>Hong Kong</i>				
152	TOROMONT INDUSTRIES LTD	CAD	11 731	0.04	2 000	BOC HONG KONG HOLDINGS LTD	HKD	7 532	0.03
135	TORONTO DOMINION BANK	CAD	8 450	0.03	1 500	CK HUTCHISON HOLDINGS LTD	HKD	9 675	0.04
<i>Japan</i>					500	HANG SENG BANK LTD	HKD	8 428	0.03
400	BRIDGESTONE CORP	JPY	13 896	0.05	34 000	HK ELECTRIC INVESTMENTS -SS	HKD	29 837	0.11
400	HANKYU HANSHIN HOLDINGS INC	JPY	10 374	0.04	34 000	HKT TRUST AND HKT LTD	HKD	43 644	0.16
100	HIROSE ELECTRIC CO LTD	JPY	12 579	0.05	1 000	LINK REIT	HKD	7 780	0.03
					2 500	MTR CORP	HKD	12 489	0.05
					9 000	POWER ASSETS HOLDINGS LTD	HKD	54 122	0.20
					6 000	SINO LAND CO	HKD	8 445	0.03
					500	SUN HUNG KAI PROPERTIES	HKD	5 631	0.02

BNP PARIBAS FUNDS Flexible Global Credit

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>145 596</i>	<i>0.54</i>		Bonds		19 563 409	71.53
122	AIR LIQUIDE SA	EUR	15 631	0.06		<i>United States of America</i>		<i>6 554 180</i>	<i>23.96</i>
434	BUREAU VERITAS SA	EUR	10 611	0.04	374 000	AT&T INC 2.400% 14-15/03/2024	EUR	377 997	1.38
336	DASSAULT SYSTEMES SE	EUR	11 799	0.04	400 000	BAE SYSTEMS HLDG 3.800% 14-07/10/2024	USD	379 202	1.39
106	ESSILORLUXOTTICA	EUR	15 147	0.06	424 000	BANK OF AMERICA CORP 4.125% 14-22/01/2024	USD	410 205	1.50
15	HERMES INTERNATIONAL	EUR	16 005	0.06	337 000	BERRY GLOBAL ESC 5.625% 19-15/07/2027	USD	308 649	1.13
30	LVMH	EUR	17 451	0.06	221 000	CALPINE CORP 5.250% 16-01/06/2026	USD	201 041	0.74
543	MICHELIN (CGDE)	EUR	14 104	0.05	500 000	CELANESE US HLDS 3.500% 19-08/05/2024	USD	472 131	1.72
189	SANOFI AVENTIS	EUR	18 208	0.07	214 000	DARLING INGREDIE 5.250% 19-15/04/2027	USD	198 245	0.73
166	SEB SA	EUR	15 197	0.06	565 000	EBAY INC 3.450% 14-01/08/2024	USD	535 898	1.95
115	THOMSON REUTERS CORP	CAD	11 443	0.04	188 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	179 468	0.66
	<i>Norway</i>		<i>101 701</i>	<i>0.36</i>	200 000	FORD MOTOR CRED 4.687% 18-09/06/2025	USD	181 102	0.66
349	GIENSIDIGE FORSIKRING ASA	NOK	6 741	0.02	300 000	GOLDMAN SACHS GROUP 2.125% 14-30/09/2024	EUR	297 234	1.09
5 052	ORKLA ASA	NOK	38 504	0.14	333 000	HAT HOLDINGS I 6.000% 20-15/04/2025	USD	306 306	1.12
3 295	TELENOR ASA	NOK	41 791	0.15	455 000	HP ENTERPRISE 1.450% 20-01/04/2024	USD	419 017	1.52
368	YARA INTERNATIONAL ASA	NOK	14 665	0.05	388 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	381 760	1.40
	<i>Italy</i>		<i>84 080</i>	<i>0.31</i>	295 000	NATIONAL GRID NA INC 0.750% 18-08/08/2023	EUR	291 089	1.07
5 766	ENI S.P.A.	EUR	65 317	0.24	342 000	ORACLE CORP 2.950% 17-15/11/2024	USD	316 477	1.16
452	RECORDATI SPA	EUR	18 763	0.07	545 000	SCHLUMBERGER HLD 3.750% 19-01/05/2024	USD	519 349	1.89
	<i>Singapore</i>		<i>59 168</i>	<i>0.23</i>	197 000	SYSCO CORP 1.250% 16-23/06/2023	EUR	195 327	0.72
300	DBS GROUP HOLDINGS LTD	SGD	6 089	0.02	333 000	WILLIAM CARTER 5.625% 19-15/03/2027	USD	298 615	1.09
2 300	KEPPEL CORP LTD	SGD	10 240	0.04	321 000	XEROX HOLDINGS C 5.000% 20-15/08/2025	USD	285 068	1.04
1 000	OVERSEA-CHINESE BANKING CORP	SGD	7 797	0.03		<i>France</i>		<i>5 673 006</i>	<i>20.75</i>
1 200	SINGAPORE EXCHANGE LTD	SGD	7 781	0.03	250 000	AREVA SA 4.875% 09-23/09/2024	EUR	251 737	0.92
400	UNITED OVERSEAS BANK LTD	SGD	7 168	0.03	400 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	392 315	1.44
1 500	UOL GROUP LTD	SGD	7 564	0.03	391 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	380 817	1.39
1 100	VENTURE CORP LTD	SGD	12 529	0.05	294 000	CROWN EUROPEAN 2.625% 16-30/09/2024	EUR	279 697	1.02
	<i>Germany</i>		<i>55 819</i>	<i>0.21</i>	300 000	DANONE 1.250% 15-30/05/2024	EUR	297 104	1.09
358	FRESENIUS MEDICAL CARE AG	EUR	17 052	0.06	497 000	DANONE 2.589% 16-02/11/2023	USD	469 761	1.71
88	LEG IMMOBILIEN AG	EUR	6 963	0.03	400 000	EDENRED 1.375% 15-10/03/2025	EUR	389 003	1.42
240	SYMRISE AG	EUR	24 924	0.09	300 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	317 385	1.16
234	VONOVIA SE	EUR	6 880	0.03	290 000	FNAC DARTY SA 2.625% 19-30/05/2026	EUR	253 678	0.93
	<i>Spain</i>		<i>53 012</i>	<i>0.19</i>	295 000	LVMH 0.750% 17-26/05/2024	EUR	291 712	1.07
2 941	RED ELECTRICA CORPORACION SA	EUR	53 012	0.19	400 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	390 723	1.43
	<i>New Zealand</i>		<i>41 496</i>	<i>0.15</i>	300 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	295 146	1.08
14 602	SPARK NEW ZEALAND LTD	NZD	41 496	0.15	300 000	RENAULT 1.000% 18-18/04/2024	EUR	279 534	1.02
	<i>The Netherlands</i>		<i>33 832</i>	<i>0.12</i>	400 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	393 704	1.44
159	KONINKLIJKE DSM NV	EUR	21 799	0.08	400 000	SPIE SA 3.125% 17-22/03/2024	EUR	394 833	1.45
130	WOLTERS KLUWER	EUR	12 033	0.04	300 000	VALEO SA 3.250% 14-22/01/2024	EUR	298 676	1.09
	<i>Israel</i>		<i>27 941</i>	<i>0.11</i>	300 000	VIVENDI SA 1.125% 16-24/11/2023	EUR	297 181	1.09
927	BANK HAPOALIM BM	ILS	7 383	0.03		<i>United Kingdom</i>		<i>1 833 259</i>	<i>6.70</i>
872	BANK LEUMI LE-ISRAEL	ILS	7 395	0.03	600 000	CREDIT AGRICOLE 3.250% 17-04/10/2024	USD	559 637	2.04
113	CHECK POINT SOFTWARE TECHNOLOGIE	USD	13 163	0.05	327 000	INTERNATIONAL GAME TECH 6.500% 15-15/02/2025	USD	311 038	1.14
	<i>Denmark</i>		<i>26 170</i>	<i>0.10</i>	300 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	271 755	0.99
178	NOVO NORDISK A/S - B	DKK	18 842	0.07	400 000	VODAFONE GROUP 1.875% 14-11/09/2025	EUR	396 077	1.45
342	TRYG A/S	DKK	7 328	0.03	307 000	VODAFONE GROUP 4.125% 18-30/05/2025	USD	294 752	1.08
	<i>Sweden</i>		<i>24 420</i>	<i>0.09</i>					
498	HOLMEN AB-B SHARES	SEK	19 287	0.07					
327	INVESTOR AB-B SHS	SEK	5 133	0.02					
	<i>Ireland</i>		<i>12 482</i>	<i>0.05</i>					
47	ACCENTURE PLC - A	USD	12 482	0.05					
	<i>Finland</i>		<i>11 658</i>	<i>0.04</i>					
257	KONE OYJ - B	EUR	11 658	0.04					
	<i>Belgium</i>		<i>6 374</i>	<i>0.02</i>					
80	GROUPE BRUXELLES LAMBERT SA	EUR	6 374	0.02					

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>1 228 020</i>	<i>4.48</i>
317 000	COOPERATIEVE RAB 3.875% 18- 26/09/2023	USD	303 903	1.11
567 000	DEUTSCHE TEL FIN 2.485% 16- 19/09/2023	USD	535 179	1.95
400 000	NATURGY ENERGY GROUP F 1.375% 15-21/01/2025	EUR	388 938	1.42
	<i>Canada</i>		<i>967 978</i>	<i>3.54</i>
318 000	BANK NOVA SCOTIA 3.450% 22- 11/04/2025	USD	299 964	1.10
500 000	BANK OF MONTREAL 3.300% 19- 05/02/2024	USD	477 216	1.74
218 000	NOVA CHEMICALS 5.000% 14- 01/05/2025	USD	190 798	0.70
	<i>Ireland</i>		<i>737 963</i>	<i>2.70</i>
288 000	FRESENIUS FIN IR 1.500% 17- 30/01/2024	EUR	285 448	1.05
244 000	JAMES HARDIE INDUSTRIES 3.625% 18-01/10/2026	EUR	225 304	0.82
240 000	SHIRE ACQ INV IE 2.875% 16- 23/09/2023	USD	227 211	0.83
	<i>Luxembourg</i>		<i>526 531</i>	<i>1.92</i>
642 000	MILlicom INTERNATIONAL 6.625% 18-15/10/2026	USD	526 531	1.92
	<i>Japan</i>		<i>523 869</i>	<i>1.91</i>
563 000	PANASONIC CORP 2.679% 19- 19/07/2024	USD	523 869	1.91
	<i>Sweden</i>		<i>478 401</i>	<i>1.76</i>
200 000	SCA HYGIENE AB 1.125% 17- 27/03/2024	EUR	198 123	0.73
301 000	VOLVO CAR AB 2.000% 17-24/01/2025	EUR	280 278	1.03
	<i>Belgium</i>		<i>394 236</i>	<i>1.44</i>
400 000	KBC GROUP NV 0.750% 16-18/10/2023	EUR	394 236	1.44
	<i>Germany</i>		<i>337 939</i>	<i>1.24</i>
350 000	COMMERZBANK AG 0.625% 19- 28/08/2024	EUR	337 939	1.24
	<i>Italy</i>		<i>308 027</i>	<i>1.13</i>
300 000	INTESA SANPAOLO 4.000% 13- 30/10/2023	EUR	308 027	1.13
	Floating rate bonds		1 889 248	6.91
	<i>United States of America</i>		<i>704 856</i>	<i>2.58</i>
340 000	CITIGROUP INC 19-24/04/2025 FRN	USD	318 755	1.17
392 000	MORGAN STANLEY 19- 26/07/2024 FRN	EUR	386 101	1.41
	<i>United Kingdom</i>		<i>509 696</i>	<i>1.86</i>
563 000	LLOYDS BANKING GROUP PLC 20- 05/02/2026 FRN	USD	509 696	1.86
	<i>The Netherlands</i>		<i>376 929</i>	<i>1.38</i>
400 000	ING GROEP NV 19-03/09/2025 FRN	EUR	376 929	1.38
	<i>Japan</i>		<i>297 767</i>	<i>1.09</i>
333 000	MIZUHO FINANCIAL 20- 25/05/2026 FRN	USD	297 767	1.09
	Shares/Units in investment funds		2 637 017	9.65
	<i>France</i>		<i>2 637 017</i>	<i>9.65</i>
14.07	BNP PARIBAS MOIS ISR - I CAP	EUR	319 269	1.17
24.51	BNP PARIBAS MULTI-FACTOR BONDS HIGH VOL - R PLUS CAP	EUR	2 317 748	8.48
	Total securities portfolio		26 772 131	98.01

BNP PARIBAS FUNDS Frontiers Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
Qatar									
578 664	BARWA REAL ESTATE CO	QAR	530 712	1.40	10 627	Peru CREDICORP LTD	USD	1 274 284	3.37
272 675	COMMERCIAL BANK OF QATAR QSC	QAR	512 513	1.35	5 538 516	Kenya SAFARICOM PLC	KES	1 172 061	3.10
408 571	MASRAF AL RAYAN	QAR	463 344	1.22	8 454	Kazakhstan JSC KASPLKZ GDR-REG S	USD	384 657	1.02
93 080	QATAR FUEL QSC	QAR	456 227	1.20	26 799	NAC KAZATOMPROM JSC-GDR	USD	695 166	1.84
633 905	QATAR GAS TRANSPORT(NAKILAT)	QAR	651 176	1.72	United Kingdom				
121 800	QATAR INTERNATIONAL ISLAMIC BANK	QAR	356 526	0.94	37 117	ANTOFAGASTA PLC	GBP	520 662	1.37
102 473	QATAR ISLAMIC BANK	QAR	626 074	1.65	217 311	HELIOS TOWERS PLC	GBP	319 087	0.84
239 096	QATAR NATIONAL BANK	QAR	1 311 759	3.47	Canada				
Philippines					245 173	B2GOLD CORP	USD	831 136	2.20
218 160	AC ENERGY CORP	PHP	31 826	0.08	Chile				
48 450	AYALA CORPORATION	PHP	527 856	1.39	10 119	SOC QUIMICA Y MINERA CHILE - B	CLP	826 270	2.18
673 500	AYALA LAND INC	PHP	311 638	0.82	Egypt				
179 030	BANK OF PHILIPPINE ISLANDS	PHP	275 943	0.73	486 323	COMMERCIAL INTERNATIONAL BANK-GDR REG	USD	807 296	2.13
147 920	BDO UNIBANK INC	PHP	296 876	0.78	Spain				
136 580	INTERNATIONAL CONTAINER TERM SVCS INC	PHP	456 496	1.21	37 336	BANCO SANTANDER CHILE - ADR	USD	608 203	1.61
211 300	METROPOLITAN BANK & TRUST	PHP	183 430	0.48	Poland				
6 915	PLDT INC	PHP	211 323	0.56	7 676	DINO POLSKA SA	PLN	544 650	1.44
926 400	SM PRIME HOLDINGS INC	PHP	614 950	1.62	Pakistan				
1 200 200	WILCON DEPOT INC	PHP	518 926	1.37	947 948	MEEZAN BANK LTD	PKR	523 147	1.38
United Arab Emirates					Cayman Islands				
162 477	ABU DHABI COMMERCIAL BANK	AED	391 915	1.03	202 014	ABU DHABI ISLAMIC BANK	AED	412 486	1.09
346 012	DUBAI ISLAMIC BANK	AED	542 600	1.43	Jersey Island				
290 180	EMAAR PROPERTIES PJSC	AED	410 806	1.08	370 833	INTEGRATED DIAGNOSTICS HOLDI	USD	278 866	0.74
116 035	EMIRATES NBD PJSC	AED	416 994	1.10	Total securities portfolio				
87 170	EMIRATES TELECOM GROUP CO	AED	619 404	1.64				31 942 121	84.32
156 820	FIRST ABU DHABI BANK PJSC	AED	801 795	2.12					
Indonesia									
2 732 500	BANK CENTRAL ASIA TBK PT	IDR	1 329 458	3.52					
1 065 400	BANK MANDIRI PERSERO TBK PT	IDR	565 575	1.49					
1 191 819	MERDEKA COPPER GOLD TBK PT	IDR	318 631	0.84					
25 329	TELEKOMUNIKASI INDONESIA - ADR	USD	684 896	1.81					
Malaysia									
64 400	HONG LEONG BANK BERHAD	MYR	298 495	0.79					
121 600	IHH HEALTHCARE BHD	MYR	177 908	0.47					
268 700	PETRONAS CHEMICALS GROUP BHD	MYR	548 184	1.45					
182 200	PETRONAS GAS BHD	MYR	679 331	1.79					
527 900	PUBLIC BANK BERHAD	MYR	523 127	1.38					
262 900	RHB CAPITAL BHD	MYR	341 482	0.90					
Colombia									
83 191	BANCOLOMBIA S.A.-PREF	COP	633 764	1.67					
50 299	BANCOLOMBIA SA	COP	405 428	1.07					
1 121 570	ECOPETROL SA	COP	607 266	1.60					
102 328	INTERCONEXION ELECTRICA SA	COP	504 127	1.33					
Vietnam									
117 860	SAIGON BEER ALCOHOL BEVERAGE	VND	781 911	2.06					
253 164	VIETNAM DAIRY PRODUCTS JSC	VND	784 929	2.07					
98 100	VINGROUP JSC	VND	309 485	0.82					
Thailand									
154 500	ENERGY ABSOLUTE PCL-FOREIGN	THB	355 319	0.94					
2 830 000	LAND & HOUSES PUB CO-FOR REG	THB	668 378	1.76					
1 524 000	THAI BEVERAGE PCL	SGD	705 347	1.86					

BNP PARIBAS FUNDS Germany Multi-Factor Equity

Securities portfolio at 30/06/2022

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			45 600 759	94.84
Shares			45 600 759	94.84
Germany			45 600 759	94.84
8 341	ADIDAS AG	EUR	1 407 627	2.93
10 519	ALLIANZ SE - REG	EUR	1 915 720	3.98
24 675	BAYERISCHE MOTOREN WERKE AG	EUR	1 812 626	3.77
25 579	BECHTLE AG	EUR	997 837	2.08
20 583	BEIERSDORF AG	EUR	2 006 431	4.17
12 988	BRENNTAG AG	EUR	806 555	1.68
2 352	CARL ZEISS MEDITEC AG - BR	EUR	267 893	0.56
70 845	COMMERZBANK AG	EUR	473 670	0.99
48 359	COVESTRO AG	EUR	1 594 880	3.32
30 744	DAIMLER AG - REG	EUR	1 697 684	3.53
192 928	DEUTSCHE BANK AG - REG	EUR	1 604 775	3.34
12 611	DEUTSCHE BOERSE AG	EUR	2 012 716	4.19
55 379	DEUTSCHE POST AG - REG	EUR	1 979 245	4.12
107 477	DEUTSCHE TELEKOM AG - REG	EUR	2 036 259	4.23
77 811	E.ON SE	EUR	623 110	1.30
77 437	EVONIK INDUSTRIES AG	EUR	1 576 617	3.28
29 808	FRESENIUS MEDICAL CARE AG	EUR	1 419 755	2.95
64 631	FRESENIUS SE & CO KGAA	EUR	1 867 836	3.88
55 124	GEA GROUP AG	EUR	1 813 028	3.77
13 752	HANNOVER RUECK SE	EUR	1 904 652	3.96
65 550	INFINEON TECHNOLOGIES AG	EUR	1 513 550	3.15
10 578	LEG IMMOBILIEN AG	EUR	836 931	1.74
11 716	MERCK KGAA	EUR	1 886 276	3.92
8 729	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 957 042	4.07
1 640	RHEINMETALL AG	EUR	361 292	0.75
22 009	SAP SE	EUR	1 913 242	3.98
2 139	SARTORIUS AG - VORZUG	EUR	713 143	1.48
17 534	SIEMENS AG - REG	EUR	1 702 376	3.54
20 007	SYMRISE AG	EUR	2 077 726	4.31
688 859	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 887 474	3.93
34 256	UNITED INTERNET AG - REG	EUR	932 791	1.94
Total securities portfolio			45 600 759	94.84

BNP PARIBAS FUNDS Global Absolute Return Multi-Factor Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			5 002 798	86.34
<i>France</i>			<i>4 001 640</i>	<i>69.06</i>
99 900	FRENCH BTF 0.000% 21-07/09/2022	EUR	99 979	1.73
999 200	FRENCH BTF 0.000% 21-10/08/2022	EUR	999 800	17.25
99 832	FRENCH BTF 0.000% 21-13/07/2022	EUR	99 847	1.72
600 000	FRENCH BTF 0.000% 22-03/08/2022	EUR	600 276	10.36
999 100	FRENCH BTF 0.000% 22-17/08/2022	EUR	999 799	17.25
199 800	FRENCH BTF 0.000% 22-31/08/2022	EUR	199 944	3.45
500 000	OREAL 0.000% 14/11/2022 NEUCP	EUR	500 948	8.65
500 000	SEB SA 0.000% 28/11/2022 NEUCP	EUR	501 047	8.65
<i>Finland</i>			<i>500 729</i>	<i>8.64</i>
500 000	NORDEA BANK ABP 0.000% 04/10/2022	EUR	500 729	8.64
<i>Spain</i>			<i>500 429</i>	<i>8.64</i>
500 000	BANCO SANTANDER SA 0.000% 06/09/2022	EUR	500 429	8.64
Shares/Units in investment funds			556 559	9.61
<i>France</i>			<i>556 559</i>	<i>9.61</i>
24.53	BNP PARIBAS MOIS ISR - I CAP	EUR	556 559	9.61
Total securities portfolio			5 559 357	95.95

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
565 154	G2 MA7588 2.000% 21-20/09/2051	USD	482 099	0.16	500 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	419 651	0.14
213 000	GEN MOTORS FIN 0.600% 21-20/05/2027	EUR	178 163	0.06	500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	424 155	0.14
400 000	GEN MOTORS FIN 5.100% 19-17/01/2024	USD	386 963	0.13	400 000	WESTERN DIGITAL 2.850% 21-01/02/2029	USD	310 768	0.10
200 000	GENERAL MOTORS CO 5.200% 14-01/04/2045	USD	161 029	0.05	250 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	229 135	0.07
8 011	GN 719222 4.500% 10-15/07/2040	USD	8 000	0.00	300 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	243 331	0.08
41 566	GN 723337 4.500% 09-15/09/2039	USD	41 509	0.01	1 000 000	WRKCO INC 4.900% 19-15/03/2029	USD	959 767	0.31
63 878	GN 784177 3.000% 16-15/05/2046	USD	58 071	0.02	<i>Japan</i>				
18 060	GN A18393 3.500% 14-15/09/2044	USD	17 209	0.01				33 272 877	10.89
203 324	GN BS8470 3.000% 20-15/07/2050	USD	184 107	0.06	100 000 000	DEV BANK JAPAN 2.300% 06-19/03/2026	JPY	759 048	0.25
200 531	GN BS8482 3.000% 20-15/08/2050	USD	181 578	0.06	325 450 000	JAPAN GOVT 10-YR 0.100% 16-20/09/2026	JPY	2 301 875	0.75
3 077 552	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	359 234	0.12	479 500 000	JAPAN GOVT 10-YR 0.100% 22-20/12/2031	JPY	3 317 761	1.09
2 348 594	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	269 559	0.09	663 150 000	JAPAN GOVT 10-YR 0.400% 15-20/06/2025	JPY	4 735 094	1.56
970 000	HCA INC 4.500% 16-15/02/2027	USD	891 959	0.29	629 150 000	JAPAN GOVT 10-YR 0.400% 15-20/09/2025	JPY	4 495 785	1.47
150 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	135 380	0.04	200 000 000	JAPAN GOVT 10-YR 0.600% 14-20/06/2024	JPY	1 427 768	0.47
174 000	IBM CORP 0.875% 22-09/02/2030	EUR	150 513	0.05	244 000 000	JAPAN GOVT 10-YR 0.800% 13-20/06/2023	JPY	1 733 678	0.57
500 000	IBM CORP 2.950% 20-15/05/2050	USD	345 895	0.11	124 750 000	JAPAN GOVT 20-YR 0.400% 16-20/03/2036	JPY	860 275	0.28
920 000	INT BK RECON&DEV 1.625% 21-03/11/2031	USD	770 276	0.25	189 150 000	JAPAN GOVT 20-YR 0.500% 18-20/03/2038	JPY	1 296 455	0.42
10 730 000 000	INTERAMER DEV BK 7.875% 16-14/03/2023	IDR	700 961	0.23	55 000 000	JAPAN GOVT 20-YR 1.500% 14-20/06/2034	JPY	434 992	0.14
100 000 000	INTERNATIONAL FIN CORP 2.625% 21-09/11/2023	HUF	224 915	0.07	480 600 000	JAPAN GOVT 30-YR 0.800% 16-20/03/2046	JPY	3 211 878	1.05
6 000 000	INTERNATIONAL FIN CORP 7.500% 18-18/01/2028	MXN	258 857	0.08	98 400 000	JAPAN GOVT 30-YR 0.800% 17-20/12/2047	JPY	646 553	0.21
266 000	INTERNATIONAL PAPER CO 4.350% 17-15/08/2048	USD	226 820	0.07	428 250 000	JAPAN GOVT 30-YR 2.000% 10-20/09/2040	JPY	3 621 130	1.18
500 000	KELLOGG CO 2.100% 20-01/06/2030	USD	395 651	0.13	236 900 000	JAPAN GOVT 30-YR 2.200% 11-20/03/2041	JPY	2 060 907	0.67
400 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	342 498	0.11	20 000 000	JAPAN GOVT 30-YR 2.300% 07-20/12/2036	JPY	173 831	0.06
250 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	177 503	0.06	225 100 000	JAPAN GOVT 40-YR 0.900% 17-20/03/2057	JPY	1 430 864	0.47
300 000	KEURIG DR PEPPER 3.800% 20-01/05/2050	USD	228 077	0.07	15 000 000	JAPAN GOVT 5-YR 0.100% 18-20/03/2023	JPY	105 802	0.03
750 000	LOWES COS INC 4.500% 20-15/04/2030	USD	709 864	0.23	825 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	659 181	0.22
500 000	MARRIOTT INTERNATIONAL 3.500% 20-15/10/2032	USD	412 008	0.13	<i>United Kingdom</i>				
300 000	MCCORMICK 1.850% 21-15/02/2031	USD	228 276	0.07	1 000 000	APTIV PLC 3.100% 21-01/12/2051	USD	616 471	0.20
450 000	MICRON TECH 4.663% 19-15/02/2030	USD	413 196	0.14	209 000	ASTRAZENECA PLC 0.375% 21-03/06/2029	EUR	179 969	0.06
350 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	318 980	0.10	50 000	CENTRICA PLC 7.000% 08-19/09/2033	GBP	69 130	0.02
1 000 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	806 968	0.26	340 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	306 229	0.10
750 000	ORACLE CORP 2.875% 21-25/03/2031	USD	591 312	0.19	127 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	128 342	0.04
100 000	PPG INDUSTRIES 2.750% 22-01/06/2029	EUR	95 749	0.03	300 000	GAZPROM PJSC 2.950% 21-27/01/2029	USD	78 913	0.03
900 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	710 563	0.23	50 000	GLAXOSMITHKLINE 6.375% 08-09/03/2039	GBP	75 766	0.02
176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	149 783	0.05	100 000	GSK CONSUMER HEA 1.250% 22-29/03/2026	EUR	95 904	0.03
1 000 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	791 855	0.26	190 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	155 354	0.05
500 000	REPUBLIC SVCS 1.750% 20-15/02/2032	USD	376 356	0.12	41 000	HSBC HLDGS PLC 6.500% 06-02/05/2036	USD	41 784	0.01
100 000	ROPER TECHNOLOGI 4.200% 18-15/09/2028	USD	93 791	0.03	200 000	LINDE PLC 1.000% 22-31/03/2027	EUR	187 190	0.06
663 000	SYSO CORP 5.950% 20-01/04/2030	USD	677 001	0.22	300 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	288 648	0.09
400 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	300 236	0.10	100 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	101 670	0.03
30 000	UNITED PARCEL 4.250% 19-15/03/2049	USD	27 407	0.01	177 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	149 821	0.05
250 000	US TREASURY N/B 1.250% 20-15/05/2050	USD	152 185	0.05	225 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	212 637	0.07
18 020 000	US TREASURY N/B 1.500% 19-30/09/2024	USD	16 671 020	5.47	1 120 000	UK TREASURY 1.500% 16-22/07/2026	GBP	1 281 937	0.42
700 000	US TREASURY N/B 1.500% 20-15/02/2030	USD	601 251	0.20	810 000	UK TREASURY 4.000% 09-22/01/2060	GBP	1 296 997	0.42
400 000	US TREASURY N/B 1.750% 19-15/11/2029	USD	351 045	0.11	910 000	UK TREASURY 4.250% 05-07/12/2055	GBP	1 470 124	0.48
4 340 000	US TREASURY N/B 1.750% 21-15/08/2041	USD	3 158 896	1.03	670 000	UK TREASURY 4.250% 08-07/12/2049	GBP	1 027 681	0.34
2 090 000	US TREASURY N/B 2.000% 21-15/08/2051	USD	1 545 272	0.51	60 000	UK TREASURY 4.250% 09-07/09/2039	GBP	85 662	0.03
910 000	US TREASURY N/B 2.375% 19-15/11/2049	USD	735 385	0.24	1 000 000	UK TREASURY 4.750% 04-07/12/2038	GBP	1 501 417	0.49
11 040 000	US TREASURY N/B 2.750% 18-30/04/2023	USD	10 549 320	3.46					
1 250 000	VERIZON COMMUNICATIONS INC 1.750% 20-20/01/2031	USD	960 212	0.31					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Bahrain</i>		<i>1 524 684</i>	<i>0.50</i>					
1 900 000	BAHRAIN 7.500% 17-20/09/2047	USD	1 524 684	0.50	285 000	ISRAEL FIXED 3.750% 17-31/03/2047 FLAT	ILS	83 376	0.03
	<i>Brazil</i>		<i>1 473 508</i>	<i>0.48</i>	100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	92 125	0.03
2 270 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	1 473 508	0.48	500 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	437 611	0.14
	<i>Luxembourg</i>		<i>1 416 254</i>	<i>0.46</i>		<i>Poland</i>		<i>874 992</i>	<i>0.29</i>
400 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	324 716	0.11	1 690 000	POLAND GOVT BOND 2.500% 18-25/04/2024	PLN	329 583	0.11
229 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	221 731	0.07	795 000	POLAND GOVT BOND 2.750% 13-25/04/2028	PLN	135 536	0.04
1 000 000	EIB 1.500% 17-02/03/2027	SEK	88 452	0.03	520 000	POLAND GOVT BOND 2.750% 19-25/10/2029	PLN	84 888	0.03
182 000	EUROFINS SCIEN 4.000% 22-06/07/2029	EUR	181 419	0.06	50 000	REPUBLIC OF POLAND 1.000% 19-07/03/2029	EUR	44 416	0.01
300 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	281 684	0.09	50 000	REPUBLIC OF POLAND 3.375% 12-09/07/2024	EUR	51 103	0.02
261 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	224 532	0.07	240 000	REPUBLIC OF POLAND 4.000% 14-22/01/2024	USD	229 466	0.08
100 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	93 720	0.03		<i>Romania</i>		<i>712 839</i>	<i>0.24</i>
	<i>Austria</i>		<i>1 122 653</i>	<i>0.38</i>	200 000	ROMANIA 2.124% 19-16/07/2031	EUR	141 225	0.05
100 000	RAIFFEISEN BK IN 0.050% 21-01/09/2027	EUR	82 609	0.03	70 000	ROMANIA 2.750% 15-29/10/2025	EUR	68 023	0.02
50 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	46 709	0.02	200 000	ROMANIA 3.650% 16-24/09/2031	RON	27 573	0.01
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	67 946	0.02	170 000	ROMANIA 3.875% 15-29/10/2035	EUR	125 566	0.04
600 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	752 306	0.25	1 500 000	ROMANIA 4.250% 18-28/06/2023	RON	291 027	0.10
200 000	SUZANO AUSTRIA 5.000% 19-15/01/2030	USD	173 083	0.06	335 000	ROMANIA 4.850% 18-22/04/2026	RON	59 425	0.02
	<i>Singapore</i>		<i>1 065 428</i>	<i>0.34</i>		<i>Chile</i>		<i>680 669</i>	<i>0.23</i>
120 000	SINGAPORE GOVT 2.250% 16-01/08/2036	SGD	74 664	0.02	300 000	CODELCO INC 3.625% 17-01/08/2027	USD	271 050	0.09
215 000	SINGAPORE GOVT 2.375% 19-01/07/2039	SGD	133 377	0.04	300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	271 175	0.09
90 000	SINGAPORE GOVT 2.625% 18-01/05/2028	SGD	61 130	0.02	55 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	53 636	0.02
930 000	SINGAPORE GOVT 2.750% 13-01/07/2023	SGD	641 622	0.21	30 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	27 931	0.01
130 000	SINGAPORE GOVT 2.875% 10-01/09/2030	SGD	88 790	0.03	30 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	27 484	0.01
93 000	SINGAPORE GOVT 3.500% 07-01/03/2027	SGD	65 845	0.02	30 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	29 393	0.01
	<i>Thailand</i>		<i>963 258</i>	<i>0.31</i>		<i>Australia</i>		<i>648 447</i>	<i>0.22</i>
11 315 000	THAILAND GOVT 2.400% 18-17/12/2023	THB	310 464	0.10	150 000	AUSTRALIAN GOVT. 1.750% 20-21/06/2051	AUD	62 643	0.02
5 020 000	THAILAND GOVT 2.875% 16-17/06/2046	THB	108 793	0.04	140 000	AUSTRALIAN GOVT. 3.000% 16-21/03/2047	AUD	79 312	0.03
4 705 000	THAILAND GOVT 2.875% 18-17/12/2028	THB	128 750	0.04	230 000	AUSTRALIAN GOVT. 3.250% 15-21/06/2039	AUD	140 212	0.05
1 145 000	THAILAND GOVT 3.650% 10-20/06/2031	THB	32 975	0.01	100 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	99 359	0.03
6 200 000	THAILAND GOVT 3.775% 12-25/06/2032	THB	180 820	0.06	400 000	QUEENSLAND TREAS 4.250% 12-21/07/2023	AUD	266 921	0.09
3 600 000	THAILAND GOVT 3.850% 10-12/12/2025	THB	102 756	0.03		<i>Ireland</i>		<i>564 257</i>	<i>0.19</i>
4 300 000	THAILAND GOVT 4.000% 15-17/06/2066	THB	98 700	0.03	145 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	139 896	0.05
	<i>Portugal</i>		<i>942 283</i>	<i>0.30</i>	200 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	150 379	0.05
550 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	481 261	0.16	100 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	105 576	0.03
90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	73 337	0.02	100 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	88 877	0.03
200 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	211 324	0.07	100 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	79 529	0.03
60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	70 940	0.02		<i>Sweden</i>		<i>532 072</i>	<i>0.18</i>
100 000	PORTUGUESE OTS 4.950% 08-25/10/2023	EUR	105 421	0.03	100 000	STADSHYPOTEK AB 0.375% 16-22/02/2023	EUR	99 908	0.03
	<i>Israel</i>		<i>912 614</i>	<i>0.30</i>	500 000	SWEDISH GOVERNMENT 1.500% 12-13/11/2023	SEK	46 595	0.02
250 000	ISRAEL FIXED 1.000% 19-31/03/2030 FLAT	ILS	60 822	0.02	332 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	263 210	0.09
145 000	ISRAEL FIXED 1.500% 20-31/05/2037 FLAT	ILS	32 178	0.01	135 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	122 359	0.04
368 000	ISRAEL FIXED 2.000% 16-31/03/2027 FLAT	ILS	99 169	0.03		<i>Switzerland</i>		<i>527 528</i>	<i>0.17</i>
380 000	ISRAEL FIXED 3.750% 14-31/03/2024 FLAT	ILS	107 333	0.04	510 000	SWISS (GOVT) 1.500% 12-30/04/2042	CHF	527 528	0.17
						<i>Jersey Island</i>		<i>507 125</i>	<i>0.17</i>
					500 000	GATWICK FND LTD 2.500% 21-15/04/2030	GBP	507 125	0.17

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Czech Republic</i>		<i>471 627</i>	<i>0.15</i>		<i>Finland</i>		<i>78 253</i>	<i>0.03</i>
4 400 000	CZECH REPUBLIC 0.450% 15-25/10/2023	CZK	164 020	0.05	100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	78 253	0.03
3 730 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	126 431	0.04		Floating rate bonds		13 953 868	4.57
1 520 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	46 274	0.02		<i>United States of America</i>		<i>8 629 199</i>	<i>2.82</i>
960 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	33 276	0.01	150 000	BANK OF AMERICA CORP 19-07/02/2030 FRN	USD	135 392	0.04
2 130 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	74 704	0.02	500 000	BANK OF AMERICA CORP 19-15/03/2050 FRN	USD	430 223	0.14
700 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	26 922	0.01	1 500 000	BANK OF AMERICA CORP 20-19/06/2041 FRN	USD	1 032 889	0.34
	<i>Saudi Arabia</i>		<i>429 468</i>	<i>0.14</i>	500 000	BANK OF AMERICA CORP 21-21/07/2032 FRN	USD	386 483	0.13
300 000	SAUDI ARAB OIL 2.250% 20-24/11/2030	USD	243 914	0.08	279 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	269 843	0.09
210 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	185 554	0.06	1 250 000	CITIGROUP INC 19-05/11/2030 FRN	USD	1 044 318	0.34
	<i>Peru</i>		<i>418 432</i>	<i>0.15</i>	500 000	CITIGROUP INC 21-01/05/2032 FRN	USD	393 577	0.13
96 000	PERU B SOBERANO 5.350% 19-12/08/2040	PEN	18 075	0.01	1 500 000	GOLDMAN SACHS GROUP 21-21/07/2032 FRN	USD	1 160 701	0.38
160 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	32 366	0.01	1 250 000	GOLDMAN SACHS GROUP 21-21/07/2042 FRN	USD	875 799	0.29
326 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	77 185	0.03	259 000	GOLDMAN SACHS GROUP 21-30/04/2024 FRN	EUR	254 657	0.08
300 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	244 237	0.08	1 750 000	MORGAN STANLEY 20-22/01/2031 FRN	USD	1 450 029	0.47
195 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	46 569	0.02	1 200 000	MORGAN STANLEY 21-25/01/2052 FRN	USD	791 658	0.26
	<i>Uruguay</i>		<i>387 482</i>	<i>0.13</i>	277 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	245 887	0.08
400 760	URUGUAY 4.375% 19-23/01/2031	USD	387 482	0.13	161 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	157 743	0.05
	<i>Qatar</i>		<i>336 458</i>	<i>0.11</i>		<i>France</i>		<i>1 241 946</i>	<i>0.40</i>
350 000	STATE OF QATAR OF 4.817% 19-14/03/2049	USD	336 458	0.11	200 000	ARKEMA 20-31/12/2060 FRN	EUR	170 895	0.06
	<i>India</i>		<i>222 138</i>	<i>0.07</i>	200 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	165 012	0.05
250 000	POWER FIN CORP 4.500% 19-18/06/2029	USD	222 138	0.07	100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	96 149	0.03
	<i>United Arab Emirates</i>		<i>221 839</i>	<i>0.07</i>	100 000	BPCE 22-14/01/2028 FRN	EUR	87 556	0.03
250 000	ABU DHABI GOVT 4.125% 17-11/10/2047	USD	221 839	0.07	100 000	DANONE 21-31/12/2061 FRN	EUR	82 336	0.03
	<i>Venezuela</i>		<i>195 673</i>	<i>0.06</i>	400 000	ORANGE 14-29/12/2049 FRN	EUR	401 129	0.13
200 000	CORP ANDINA FOM 1.125% 18-13/02/2025	EUR	195 673	0.06	100 000	ORANGE 21-31/12/2061 FRN	EUR	74 346	0.02
	<i>Philippines</i>		<i>193 142</i>	<i>0.06</i>	100 000	SCOR SE 20-17/09/2051 FRN	EUR	76 385	0.02
220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	193 142	0.06	100 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	88 138	0.03
	<i>Russia</i>		<i>187 086</i>	<i>0.06</i>		<i>The Netherlands</i>		<i>1 118 045</i>	<i>0.37</i>
12 090 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	31 683	0.01	200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	143 629	0.05
9 160 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	24 005	0.01	134 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	109 204	0.04
28 500 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	74 688	0.02	100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	82 597	0.03
1 650 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	4 324	0.00	100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	83 939	0.03
19 990 000	RUSSIA-OFZ 7.950% 18-07/10/2026	RUB	52 386	0.02	200 000	ING GROEP NV 21-29/11/2025 FRN	EUR	187 015	0.06
	<i>Cayman Islands</i>		<i>173 526</i>	<i>0.06</i>	200 000	ING GROEP NV 22-16/02/2027 FRN	EUR	185 742	0.06
200 000	SHARIAH SUKUK 3.234% 19-23/10/2029	USD	173 526	0.06	309 000	REPSOL INTERNATIONAL FIN 21-31/12/2061 FRN	EUR	255 264	0.08
	<i>Malaysia</i>		<i>146 610</i>	<i>0.05</i>	100 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	70 655	0.02
134 000	PETRONAS 7.625% 96-15/10/2026	USD	146 610	0.05		<i>Germany</i>		<i>761 367</i>	<i>0.26</i>
	<i>Hungary</i>		<i>138 884</i>	<i>0.05</i>	300 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	229 237	0.08
28 770 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	57 626	0.02	100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	90 063	0.03
25 500 000	REPUBLIC OF HUNGARY 3.000% 16-27/10/2027	HUF	49 970	0.02	100 000	EVONIK 21-02/09/2081 FRN	EUR	78 353	0.03
17 600 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	31 288	0.01	200 000	LB RHEINLD-PFALZ 98-23/02/2028 SR FRN	USD	220 282	0.07
	<i>Denmark</i>		<i>98 226</i>	<i>0.03</i>	200 000	MUNICH RE 21-26/05/2042 FRN	EUR	143 432	0.05
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	98 226	0.03		<i>Switzerland</i>		<i>704 249</i>	<i>0.23</i>
	<i>Panama</i>		<i>93 280</i>	<i>0.03</i>	100 000 000	CREDIT SUISSE 17-27/10/2023 FRN	JPY	704 249	0.23
80 000	PANAMA 9.375% 99-01/04/2029	USD	93 280	0.03					

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		534 758	0.17		To be Announced ("TBA")		14 255 642	4.67
100 000	ENI SPA 20-31/12/2060 FRN	EUR	89 084	0.03		Mortgage Backed Securities			
202 000	ENI SPA 21-31/12/2061 FRN	EUR	163 198	0.05		<i>United States of America</i>		14 255 642	4.67
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	95 748	0.03	300 000	FNCL 1.5 7/21 1.500% 21-31/12/2061	USD	261 468	0.09
228 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	186 728	0.06	200 000	FNCL 2 7/20 2.000% 20-31/12/2060	USD	178 863	0.06
	<i>Spain</i>		368 258	0.12	200 000	FNCL 3 7/13 3.000% 13-25/02/2029	USD	187 068	0.06
100 000	CAIXABANK 21-09/02/2029 FRN	EUR	82 528	0.03	700 000	FNCL 2 7/20 2.000% 20-31/12/2060	USD	582 302	0.19
300 000	CAIXABANK 22-13/04/2026 FRN	EUR	285 730	0.09	1 000 000	FNCL 2.5 7/14 2.500% 14-25/10/2043	USD	861 845	0.28
	<i>United Kingdom</i>		162 581	0.06	700 000	FNCL 3 7/13 3.000% 12-25/05/2044	USD	624 359	0.20
100 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	81 315	0.03	(300 000)	FNCL 3.5 7/12 3.500% 12-25/04/2044	USD	(276 387)	(0.09)
100 000	SWISS RE FIN UK 20-04/06/2052 FRN	EUR	81 266	0.03	2 200 000	FNCL 4 7/13 4.000% 13-25/09/2043	USD	2 077 559	0.68
	<i>Sweden</i>		145 635	0.05	3 200 000	FNCL 4.500% 10-25/04/2041	USD	3 076 545	1.01
266 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	145 635	0.05	3 500 000	FNCL 5 7/10 5.000% 10-25/04/2037	USD	3 419 635	1.12
	<i>Poland</i>		80 550	0.03	400 000	G2SF 2 7/20 2.000% 20-31/12/2060	USD	340 396	0.11
100 000	MBANK 21-21/09/2027 FRN	EUR	80 550	0.03	1 900 000	G2SF 2.5 7/20 2.500% 20-31/12/2060	USD	1 666 115	0.55
	<i>Australia</i>		75 379	0.02	200 000	G2SF 3.5 7/12 3.500% 12-20/12/2044	USD	186 156	0.06
100 000	AUSNET SERVICES 21-11/03/2081 FRN	EUR	75 379	0.02	200 000	G2SF 4 7/11 4.000% 11-20/06/2044	USD	190 685	0.06
	<i>Austria</i>		70 348	0.02	400 000	G2SF 4.5 7/11 4.500% 11-20/12/2040	USD	388 589	0.13
100 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	70 348	0.02	500 000	G2SF 5 7/11 5.000% 11-20/06/2040	USD	490 444	0.16
	<i>Luxembourg</i>		61 553	0.02		Money Market Instruments		3 439 132	1.12
100 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	61 553	0.02		<i>United States of America</i>		3 244 303	1.06
	Floating rate notes		16 120 843	5.26	3 397 000	US TREASURY BILL 0.000% 21-11/08/2022	USD	3 244 303	1.06
	<i>United States of America</i>		16 120 843	5.26	200 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	194 829	0.06
207 867	BMIR 2020-3A M1B 20-25/10/2030 FRN	USD	198 952	0.07		Shares/Units in investment funds		30 413 572	9.96
1 180 245	CAS 2016-C06 1M2 16-25/04/2029 FRN	USD	1 167 291	0.38		<i>Luxembourg</i>		30 413 572	9.96
321 847	CAS 2016-C07 2M2 16-25/04/2029 FRN	USD	318 311	0.10	935.63	BNP PARIBAS FLEXI I US MORTGAGE - X - CAP	USD	2 753 998	0.90
1 062 428	CAS 2017-C01 1M2 17-25/07/2029 FRN	USD	1 037 895	0.34	23 419.64	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	27 659 574	9.06
417 697	CAS 2018-C03 1M2 18-25/10/2030 FRN	USD	401 261	0.13		Total securities portfolio		309 407 381	101.25
390 364	CAS 2022-R06 1M1 22-25/05/2042 FRN	USD	372 452	0.12					
9 569	FH 1J0352 07-01/04/2037 FRN	USD	9 434	0.00					
1 318 895	FHR 4993 LS 5.897% 20-25/07/2050 FRN	USD	228 814	0.07					
3 000	FNR 2003-106 FA 03-25/11/2033 FRN	USD	2 918	0.00					
1 802 301	FNR 2016-75 SC 16-25/10/2046 FRN	USD	184 446	0.06					
2 438 546	FNR 2019-54 SB 4.277% 19-25/09/2049 FRN	USD	264 790	0.09					
2 400 000	FREMF 2016-K54 B 16-25/04/2048 FRN	USD	2 249 246	0.74					
220 000	FREMF 2016-K58 C 16-25/09/2049 FRN	USD	198 946	0.07					
200 000	FREMF 2017-K68 B 17-25/10/2049 FRN	USD	184 573	0.06					
4 884 841	FREMF 2017-K69 B 17-25/10/2049 FRN	USD	4 443 519	1.45					
2 475 000	FREMF 2017-K726 C 17-25/07/2049 FRN	USD	2 330 819	0.76					
434 145	FSPC T-62 1A1 04-25/10/2044 FRN	USD	426 687	0.14					
2 221 753	GNR 2011-123 SD 11-20/09/2041 FRN	USD	369 729	0.12					
500 000	HMIR 2021-1 M1C 21-25/07/2033 FRN	USD	455 715	0.15					
15 070	MLMI 2005-A1 2A1 05-25/12/2034 FRN	USD	14 398	0.00					
524 212	STACR 2018-HRP1 B1 18-25/04/2043 FRN	USD	491 274	0.16					
276 523	STACR 2019-DNA3 M2 19-25/07/2049 FRN	USD	263 018	0.09					
295 531	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	283 122	0.09					
200 000	STACR 2020-HQA2 B1 20-25/03/2050 FRN	USD	178 318	0.06					
47 015	STACR 2020-HQA4 M2 20-25/09/2050 FRN	USD	44 915	0.01					

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2022

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					3 500 000	IAC FINANCECO 2 0.875% 19-15/06/2026 CV	USD	3 668 385	0.43
			783 305 475	92.14	7 500 000	ILLUMINA INC 0.000% 18-15/08/2023 CV	USD	7 120 058	0.84
	Convertible bonds		783 305 475	92.14	1 975 000	INSMED INC 1.750% 18-15/01/2025 CV	USD	1 841 184	0.22
	<i>United States of America</i>		<i>448 153 973</i>	<i>52.71</i>	4 000 000	INSULET CORP 0.375% 19-01/09/2026 CV	USD	4 611 160	0.54
2 125 000	ILIFE HEALTHCARE 3.000% 20-15/06/2025 CV	USD	1 761 304	0.21	4 500 000	INTEGRA LIFESCIE 0.500% 20-15/08/2025 CV	USD	4 260 020	0.50
4 000 000	3D SYSTEMS CORP 0.000% 21-15/11/2026 CV	USD	2 847 228	0.33	5 000 000	JETBLUE AIRWAYS 0.500% 21-01/04/2026 CV	USD	3 672 315	0.43
12 000 000	AIRBNB INC 0.000% 21-15/03/2026 CV	USD	9 824 424	1.16	2 700 000	JP MORGAN CHASE 0.000% 21-10/06/2024 CV	EUR	2 806 513	0.33
14 700 000	AKAMAI TECH 0.125% 18-01/05/2025 CV	USD	16 184 846	1.91	4 300 000	JP MORGAN CHASE 0.000% 21-18/02/2024 CV	EUR	4 353 964	0.51
3 000 000	ALARM.COM 0.000% 21-15/01/2026 CV	USD	2 464 458	0.29	8 000 000	JP MORGAN CHASE FIN 0.250% 18-01/05/2023 CV	USD	8 276 080	0.97
4 000 000	ALLEGHENY TECH 3.500% 20-15/06/2025 CV	USD	6 498 520	0.76	7 000 000	LENDINGTREE 0.500% 20-15/07/2025 CV	USD	4 748 177	0.56
3 000 000	ALTERYX INC 1.000% 19-01/08/2026 CV	USD	2 378 805	0.28	2 000 000	LIBERTY INTERACT 1.750% 16-30/09/2046 CV	USD	2 811 460	0.33
3 000 000	AVALARA INC 0.250% 21-01/08/2026 CV	USD	2 350 401	0.28	4 000 000	LIBERTY MEDIA 1.000% 17-30/01/2023 CV	USD	6 894 160	0.81
3 729 000	BANK OF AMERICA FINANCE LLC 0.250% 18-01/05/2023 CV	USD	3 775 277	0.44	6 000 000	LIBERTY MEDIA 1.375% 13-15/10/2023 CV	USD	7 043 520	0.83
5 000 000	BENTLEY SYSTEMS 0.125% 21-15/01/2026 CV	USD	4 340 105	0.51	2 000 000	LIGAND PHARMA 0.750% 18-15/05/2023 CV	USD	1 946 070	0.23
2 500 000	BENTLEY SYSTEMS 0.375% 21-01/07/2027 CV	USD	1 961 133	0.23	3 500 000	LIVE NATION ENT 2.500% 18-15/03/2023 CV	USD	4 485 705	0.53
6 500 000	BEYOND MEAT INC 0.000% 21-15/03/2027 CV	USD	2 551 302	0.30	2 667 000	LIVENT CORP 4.125% 20-15/07/2025 CV	USD	7 284 830	0.86
6 000 000	BILL.COM 0.000% 20-01/12/2025 CV	USD	6 091 740	0.72	3 000 000	LUMENTUM HOLDING 0.250% 17-15/03/2024 CV	USD	4 165 830	0.49
2 500 000	BIOMARIN PHARM 0.599% 17-01/08/2024 CV	USD	2 485 133	0.29	2 500 000	LUMENTUM HOLDING 0.500% 19-15/12/2026 CV	USD	2 575 000	0.30
4 000 000	BIOMARIN PHARM 1.250% 20-15/05/2027 CV	USD	4 010 840	0.47	8 100 000	MARRIOTT VACATIO 0.000% 21-15/01/2026 CV	USD	7 410 957	0.87
4 000 000	BOOKING HLDS INC 0.750% 20-01/05/2025 CV	USD	4 803 120	0.56	2 500 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	4 218 750	0.50
2 000 000	BOX INC 0.000% 21-15/01/2026 CV	USD	2 300 440	0.27	4 000 000	MIDDLEBY CORP 1.000% 20-01/09/2025 CV	USD	4 501 360	0.53
2 500 000	BRIDGEBIO PHARMA 2.250% 21-01/02/2029 CV	USD	1 102 775	0.13	1 500 000	MONGODB INC 0.250% 20-15/01/2026 CV	USD	2 099 910	0.25
6 500 000	CABLE ONE INC 0.000% 21-15/03/2026 CV	USD	5 347 661	0.63	2 083 000	MP MATERIALS 0.250% 21-01/04/2026 CV	USD	2 050 578	0.24
2 000 000	CALLAWAY GOLF CO 2.750% 20-01/05/2026 CV	USD	2 729 060	0.32	1 500 000	NEUROCRINE BIO 2.250% 17-15/05/2024 CV	USD	1 984 950	0.23
6 300 000	CHEGG INC 0.125% 19-15/03/2025 CV	USD	5 326 650	0.63	3 500 000	NEW RELIC INC 0.500% 18-01/05/2023 CV	USD	3 391 227	0.40
7 000 000	CLOUDFLARE 0.000% 21-15/08/2026 CV	USD	5 385 548	0.63	3 800 000	NEXTERA ENGY PTR 0.000% 20-15/11/2025 CV	USD	3 936 800	0.46
4 000 000	COINBASE GLOBAL 0.500% 21-01/06/2026 CV	USD	2 293 056	0.27	4 000 000	NUTANIX INC 0.000% 18-15/01/2023 CV	USD	3 884 560	0.46
2 200 000	COUPA SOFTWARE 0.125% 19-15/06/2025 CV	USD	1 821 114	0.21	3 000 000	NUVASIVE INC 1.000% 20-01/06/2023 CV	USD	2 875 320	0.34
4 000 000	COUPA SOFTWARE 0.375% 20-15/06/2026 CV	USD	2 996 356	0.35	3 000 000	OKTA INC 0.125% 19-01/09/2025 CV	USD	2 675 280	0.31
2 000 000	DATADOG INC 0.125% 20-15/06/2025 CV	USD	2 549 180	0.30	2 143 000	OKTA INC 0.375% 20-15/06/2026 CV	USD	1 826 938	0.21
4 000 000	DEXCOM INC 0.250% 20-15/11/2025 CV	USD	3 674 728	0.43	2 000 000	ORMAT TECH 2.500% 22-15/07/2027 CV	USD	2 124 140	0.25
8 000 000	DIGITALOCEAN HLD 0.000% 21-01/12/2026 CV	USD	5 903 024	0.69	2 000 000	PALO ALTO NET 0.750% 18-01/07/2023 CV	USD	3 748 780	0.44
8 500 000	DROPBOX 0.000% 21-01/03/2026 CV	USD	7 642 435	0.90	4 500 000	PEGASYSYSTEMS INC 0.750% 20-01/03/2025 CV	USD	3 629 723	0.43
1 500 000	DROPBOX 0.000% 21-01/03/2028 CV	USD	1 318 163	0.16	5 000 000	PURE STORAGE 0.125% 18-15/04/2023 CV	USD	5 632 800	0.66
8 000 000	ENPHASE ENERGY 0.000% 21-01/03/2026 CV	USD	7 943 184	0.93	5 000 000	REALOGY GRP / CO 0.250% 21-15/06/2026 CV	USD	3 659 790	0.43
3 500 000	ENVESTNET INC 0.750% 20-15/08/2025 CV	USD	2 975 357	0.35	4 000 000	REDFIN CORP 0.000% 20-15/10/2025 CV	USD	2 384 048	0.28
10 000 000	ETSY INC 0.250% 21-15/06/2028 CV	USD	7 251 890	0.85	8 500 000	RINGCENTRAL INC 0.000% 20-01/03/2025 CV	USD	6 998 271	0.82
4 800 000	EURONET WORLDWID 0.750% 19-15/03/2049 CV	USD	4 887 888	0.57	3 000 000	SHIFT4 PAYMENTS 0.000% 20-15/12/2025 CV	USD	2 417 121	0.28
2 000 000	EVERBRIDGE INC 0.125% 19-15/12/2024 CV	USD	1 743 660	0.21	4 000 000	SILICON LABS 0.625% 20-15/06/2025 CV	USD	5 170 560	0.61
5 000 000	EXACT SCIENCES 0.375% 20-01/03/2028 CV	USD	3 440 865	0.40	9 500 000	SNAP INC 0.000% 21-01/05/2027 CV	USD	6 715 427	0.79
2 000 000	EXACT SCIENCES 1.000% 18-15/01/2025 CV	USD	1 857 314	0.22	11 500 000	SOUTHWEST AIR 1.250% 20-01/05/2025 CV	USD	13 564 365	1.60
8 000 000	EXPEDIA GRP INC 0.000% 21-15/02/2026 CV	USD	7 216 288	0.85	4 000 000	SPIRIT AIRLINES 1.000% 21-15/05/2026 CV	USD	3 618 000	0.43
4 000 000	FIREEYE INC 0.875% 18-01/06/2024 CV	USD	4 345 880	0.51	5 900 000	SPLUNK INC 0.500% 18-15/09/2023 CV	USD	5 622 370	0.66
23 000 000	FORD MOTOR CO 0.000% 21-15/03/2026 CV	USD	21 071 702	2.49	3 000 000	SPLUNK INC 1.125% 18-15/09/2025 CV	USD	2 805 876	0.33
8 300 000	GUARDANT HEALTH 0.000% 20-15/11/2027 CV	USD	5 218 774	0.61	3 333 000	SPLUNK INC 1.125% 20-15/06/2027 CV	USD	2 744 566	0.32
5 000 000	HAEMONETICS CORP 0.000% 21-01/03/2026 CV	USD	3 983 115	0.47	2 500 000	SQUARE INC 0.000% 20-01/05/2026 CV	USD	1 973 920	0.23

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		732 275	0.09
800 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	732 275	0.09
	Other transferable securities		2 995 731	0.35
	Convertible bonds		2 995 731	0.35
	<i>United States of America</i>		2 819 050	0.33
2 500 000	ETSY INC 0.125% 20-01/10/2026	USD	2 819 050	0.33
	<i>Luxembourg</i>		176 681	0.02
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	176 681	0.02
	Shares/Units in investment funds		16 174 819	1.90
	<i>Luxembourg</i>		16 174 819	1.90
123 045.28	BNP PARIBAS INSTICASH USD 1D VNAV XCA	USD	16 174 819	1.90
	Total securities portfolio		802 476 025	94.39

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds				19 612 875	56.36				
<i>United States of America</i>									
300 000	AT&T INC 0.250% 19-04/03/2026	EUR	278 118	0.80	100 000	EVONIK 2.250% 22-25/09/2027	EUR	95 078	0.27
200 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	194 593	0.56	223 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	216 862	0.62
200 000	BECTON DICKINSON 0.034% 21-13/08/2025	EUR	185 325	0.53	100 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	88 866	0.26
727 714	FHR 5039 CI 2.000% 20-25/11/2050	USD	93 106	0.27	<i>France</i>				
620 429	FHR 5050 IE 2.000% 20-25/12/2050	USD	71 787	0.21	200 000	ACCOR 1.750% 19-04/02/2026	EUR	182 916	0.53
598 576	FHR 5053 MI 2.000% 20-25/12/2050	USD	73 538	0.21	100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	92 590	0.27
439 014	FHR 5065 NI 2.500% 20-25/01/2051	USD	68 421	0.20	100 000	AIR FRANCE-KLM 3.750% 16-12/10/2022	EUR	99 340	0.29
1 529 255	FHS 386 C3 2.500% 22-15/03/2052	USD	225 965	0.65	100 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	89 148	0.26
694 154	FNR 2020-100 BI 2.000% 20-25/01/2051	USD	82 870	0.24	100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	95 462	0.27
529 611	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	69 476	0.20	100 000	BOUYGUES SA 2.250% 22-29/06/2029	EUR	94 210	0.27
467 007	FNR 2020-62 IO 2.500% 20-25/09/2050	USD	75 258	0.22	100 000	CARMILA SA 1.625% 20-30/05/2027	EUR	81 731	0.23
477 106	FNR 2020-68 QI 3.000% 20-25/10/2050	USD	83 818	0.24	200 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	184 186	0.53
457 577	FNR 2020-70 QI 2.500% 20-25/10/2050	USD	72 055	0.21	100 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	68 110	0.20
561 284	FNR 2020-75 BI 2.000% 20-25/11/2050	USD	68 044	0.20	100 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	81 945	0.24
671 668	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	77 082	0.22	100 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	100 171	0.29
487 652	FNR 2020-89 TI 2.500% 20-25/12/2050	USD	74 239	0.21	100 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	98 855	0.28
733 391	FNR 2021-10 BI 2.000% 21-25/03/2051	USD	90 441	0.26	25 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	15 575	0.04
642 029	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	83 596	0.24	100 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	105 041	0.30
614 412	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	80 071	0.23	100 000	IMERYSA SA 2.000% 14-10/12/2024	EUR	97 489	0.28
2 484 896	FNR 2021-3 QI 2.500% 21-25/02/2051	USD	365 478	1.05	100 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	99 080	0.28
306 706	FNR 2022-7 GI 3.000% 22-25/07/2050	USD	45 854	0.13	100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	89 578	0.26
100 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	91 573	0.26	100 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	94 726	0.27
161 901	GNR 2017-79 IB 5.500% 17-20/05/2047	USD	27 179	0.08	100 000	RENAULT 1.250% 19-24/06/2025	EUR	86 507	0.25
737 028	GNR 2018-127 IB 4.500% 18-20/06/2045	USD	78 107	0.22	100 000	SUEZ 1.875% 22-24/05/2027	EUR	95 449	0.27
588 333	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	68 674	0.20	200 000	TEREOS FIN GROUP 4.125% 16-16/06/2023	EUR	197 944	0.57
349 079	GNR 2020-129 IE 2.500% 20-20/09/2050	USD	47 199	0.14	100 000	VALEO SA 3.250% 14-22/01/2024	EUR	99 559	0.29
2 195 281	GNR 2020-160 YI 2.500% 20-20/10/2050	USD	302 299	0.87	<i>Spain</i>				
1 409 157	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	161 735	0.46	200 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	197 746	0.57
63 937	GNR 2021-107 IH 3.000% 21-20/02/2050	USD	18 120	0.05	100 000	AMADEUS IT GROUP SA 0.875% 18-18/09/2023	EUR	99 033	0.28
1 566 751	GNR 2021-158 NI 3.000% 21-20/09/2051	USD	229 176	0.66	100 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	93 595	0.27
1 744 642	GNR 2021-57 IB 2.500% 21-20/02/2051	USD	236 913	0.68	300 000	ARVAL SERVICE LE 3.375% 22-04/01/2026	EUR	299 607	0.86
2 362 951	GNR 2021-57 IN 2.000% 21-20/02/2051	USD	271 495	0.78	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	194 235	0.56
622 524	GNR 2021-7 AI 2.000% 21-20/01/2051	USD	66 018	0.19	100 000	BANCO SABADEL 2.500% 21-15/04/2031	EUR	83 037	0.24
373 116	GNR 2022-10 IF 3.000% 22-20/11/2051	USD	49 905	0.14	100 000	CAIXABANK 1.750% 18-24/10/2023	EUR	99 504	0.29
100 000	HJ HEINZ CO 2.000% 15-30/06/2023	EUR	100 096	0.29	100 000	INMOBILIARIA COL 1.450% 16-28/10/2024	EUR	96 793	0.28
171 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	162 605	0.47	<i>South Africa</i>				
100 000	MYLAN INC 2.125% 18-23/05/2025	EUR	95 620	0.27	17 960 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	877 765	2.51
100 000	MYLAN NV 2.250% 16-22/11/2024	EUR	97 157	0.28	<i>United Kingdom</i>				
100 000	PPG INDUSTRIES 1.875% 22-01/06/2025	EUR	98 006	0.28	200 000	BP CAPITAL PLC 0.900% 18-03/07/2024	EUR	195 923	0.56
93 684	TAOT 2021-B A2 0.140% 21-16/01/2024	USD	89 189	0.26	200 000	BRITISH TELECOMM PLC 1.000% 17-21/11/2024	EUR	193 960	0.56
200 000	VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026	EUR	191 247	0.55	100 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	95 476	0.27
<i>Germany</i>					200 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	184 292	0.53
100 000	BASF SE 3.125% 22-29/06/2028	EUR	98 925	0.28	100 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	93 716	0.27
200 000	BAYER AG 0.050% 21-12/01/2025	EUR	188 782	0.54	100 000	STANDARD CHARTERED 3.625% 12-23/11/2022	EUR	100 823	0.29
3 510 000	BUNDESBL-179 0.000% 19-05/04/2024	EUR	3 479 918	9.98	<i>Ireland</i>				
300 000	BUNDESREPUBLIK DEUTSCHLAND 1.750% 14-15/02/2024	EUR	306 216	0.88	100 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	97 106	0.28
100 000	COMMERZBANK AG 4.000% 16-23/03/2026	EUR	97 568	0.28	200 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	197 917	0.57
100 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	89 195	0.26	100 000	FCA BANK IE 0.125% 20-16/11/2023	EUR	97 757	0.28
200 000	E.ON SE 0.875% 22-08/01/2025	EUR	194 456	0.56					

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
100 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	96 650	0.28	Floating rate bonds					
100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	75 190	0.22						
200 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	198 476	0.57	Italy					
				749 504	2.15	161 000	ENEL SPA 21-31/12/2061 FRN	EUR	121 781	0.35
100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	70 335	0.20	600 000	ITALY CCTS EU 0.136% 18-15/09/2025 FRN	EUR	599 940	1.71	
75 000	AUTOSTRAD PER L 1.625% 15-12/06/2023	EUR	74 324	0.21	800 000	ITALY CCTS EU 0.622% 17-15/04/2025 FRN	EUR	809 920	2.32	
300 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	266 681	0.77	600 000	ITALY CCTS EU 1.316% 19-15/01/2025 FRN	EUR	622 540	1.78	
100 000	ITALY BTPS 0.000% 21-01/08/2026	EUR	91 330	0.26	United Kingdom					
100 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	94 432	0.27	147 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	143 107	0.41	
150 000	UNICREDIT SPA 6.950% 12-31/10/2022	EUR	152 402	0.44	200 000	CREDIT SUISSE LD 0.862% 22-31/05/2024 FRN	EUR	200 555	0.58	
				402 361	1.16	300 000	NATWEST MARKETS 0.589% 22-27/08/2025 FRN	EUR	299 516	0.86
The Netherlands						France				
122 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	110 832	0.32	100 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	100 225	0.29	
100 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	89 467	0.26	300 000	SOCIETE GENERALE 22-30/05/2025 FRN	EUR	296 101	0.85	
200 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2025	EUR	202 062	0.58	The Netherlands					
Sweden				349 634	1.00	200 000	ING GROEP NV 22-23/05/2026 FRN	EUR	194 674	0.56
300 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	251 329	0.72	Germany					
100 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	98 305	0.28	100 000	ALLIANZ SE 12-17/10/2042 FRN	EUR	101 163	0.29	
Dominican Republic				301 436	0.87	Austria				
410 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	301 436	0.87	100 000	ERSTE GROUP 22-07/06/2033 FRN	EUR	95 273	0.27	
Colombia				298 403	0.86	Floating rate notes				
430 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	298 403	0.86	United States of America					
Finland				288 979	0.83	66 322	CAS 2017-C07 1M2 17-25/05/2030 FRN	USD	63 515	0.18
200 000	NOKIA OYJ 2.000% 17-15/03/2024	EUR	197 696	0.57	54 879	CAS 2018-C01 1M2 18-25/07/2030 FRN	USD	52 493	0.15	
100 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	91 283	0.26	59 671	CAS 2018-C03 1M2 18-25/10/2030 FRN	USD	57 323	0.16	
Luxembourg				285 112	0.82	73 793	CAS 2018-R07 1M2 4.024% 18-25/04/2031 FRN	USD	70 270	0.20
100 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	81 179	0.23	13 277	CAS 2019-R01 2M2 19-25/07/2031 FRN	USD	12 622	0.04	
114 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	110 382	0.32	11 242	CAS 2019-R06 2M2 3.724% 19-25/09/2039 FRN	USD	10 713	0.03	
100 000	ESM 0.000% 21-15/12/2026	EUR	93 551	0.27	97 591	CAS 2022-R06 1M1 22-25/05/2042 FRN	USD	93 113	0.27	
Egypt				261 132	0.75	681 612	FNR 2005-95 OI 6.482% 05-25/11/2035 FRN	USD	101 080	0.29
420 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	261 132	0.75	282 140	FNR 2006-8 WN 06-25/03/2036 FRN	USD	35 656	0.10	
Bahrain				200 616	0.58	1 996 054	FNR 2010-27 BS 4.826% 10-25/04/2040 FRN	USD	258 958	0.74
250 000	BAHRAIN 7.500% 17-20/09/2047	USD	200 616	0.58	348 250	FNR 2012-126 SJ 4.892% 12-25/11/2042 FRN	USD	36 775	0.11	
Brazil				194 737	0.56	150 000	FREMF 2017-K728 B 17-25/11/2050 FRN	USD	141 686	0.41
300 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	194 737	0.56	721 237	GNR 2003-98 SC 6.508% 03-20/11/2033 FRN	USD	66 996	0.19	
Japan				189 547	0.55	124 733	GNR 2006-20 S 06-20/02/2036 FRN	USD	1 309	0.00
100 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	96 652	0.28	295 569	GNR 2014-131 BS 6.110% 14-16/09/2044 FRN	USD	44 584	0.13	
100 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	92 895	0.27	313 092	GNR 2017-18 QS 5.700% 17-16/02/2047 FRN	USD	44 196	0.13	
Romania				173 250	0.50	744 539	GNR 2018-124 JS 6.029% 18-20/03/2037 FRN	USD	77 173	0.22
100 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	71 500	0.21	437 994	GNR 2021-116 IE 3.500% 21-20/09/2050 FRN	USD	40 416	0.12	
100 000	ROMANIA 3.625% 14-24/04/2024	EUR	101 750	0.29	551 672	GNR 2021-83 TI 2.500% 21-20/05/2051 FRN	USD	13 818	0.04	
Belgium				103 556	0.30	1 180 358	GNR 2021-96 SQ 5.756% 21-20/06/2051 FRn	USD	197 942	0.57
100 000	BELGIUM GOVERNMENT 2.600% 14-22/06/2024	EUR	103 556	0.30	100 000	STACR 2018-HRP1 B1 18-25/04/2043 FRN	USD	93 717	0.27	
Mexico				99 081	0.28	142 870	STACR 2019-DNA3 M2 19-25/07/2049 FRN	USD	135 893	0.39
100 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	99 081	0.28	13 979	STACR 2019-DNA4 M2 19-25/10/2049 FRN	USD	13 252	0.04	
						60 831	STACR 2020-DNA2 M2 20-25/02/2050 FRN	USD	57 614	0.17
						49 255	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	47 187	0.14

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	STACR 2020-DNA6 M2 20-25/12/2050 FRN	USD	94 110	0.27
9 403	STACR 2020-HQA4 M2 20-25/09/2050 FRN	USD	8 983	0.03
314 088	STACR 2021-DNA6 M1 21-25/10/2041 FRN	USD	294 350	0.84
195 317	STACR 2022-DNA3 M1A 22-25/04/2042 FRN	USD	183 892	0.53
191 108	STACR 2022-DNA4 M1A 22-25/05/2042 FRN	USD	180 491	0.52
	To be Announced ("TBA") Mortgage Backed Securities		4 563 969	13.08
	<i>United States of America</i>		<i>4 563 969</i>	<i>13.08</i>
1 800 000	FNCL 4.500% 10-25/04/2041	USD	1 730 557	4.96
2 900 000	FNCL 5 7/10 5.000% 10-25/04/2037	USD	2 833 412	8.12
	Other transferable securities		6	0.00
	Floating rate notes		6	0.00
	<i>United States of America</i>		<i>6</i>	<i>0.00</i>
655 410	VENDE 1994 - 3A 110 94 - 15/09/2024 FRN	USD	6	0.00
	Money Market Instruments		4 977 964	14.27
	<i>United States of America</i>		<i>4 647 862</i>	<i>13.32</i>
862 100	US TREASURY BILL 0.000% 21-11/08/2022	USD	823 348	2.35
4 000 000	US TREASURY BILL 0.000% 21-14/07/2022	USD	3 824 514	10.97
	<i>France</i>		<i>330 102</i>	<i>0.95</i>
330 000	FRENCH BTF 0.000% 22-04/01/2023	EUR	330 102	0.95
	Shares/Units in investment funds		2 437 338	6.99
	<i>Luxembourg</i>		<i>2 437 338</i>	<i>6.99</i>
1 781.52	BNP PARIBAS FLEXI I ABS OPPORTUNITIES - X CAP	EUR	2 437 338	6.99
	Total securities portfolio		37 707 074	108.25

BNP PARIBAS FUNDS Global Environment

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
			<i>1 437 930 013</i>	<i>49.63</i>					
858 809	AGILENT TECHNOLOGIES INC	USD	97 566 354	3.37					
591 467	AMERICAN WATER WORKS CO INC	USD	84 167 149	2.91					
283 172	ANSYS INC	USD	64 814 413	2.24					
526 300	APPLIED MATERIALS INC	USD	45 801 113	1.58					
417 811	AUTODESK INC	USD	68 723 305	2.37					
175 719	DEERE & CO	USD	50 334 850	1.74					
98 795	EQUINIX INC	USD	62 088 374	2.14					
501 025	HUBBELL INC	USD	85 583 284	2.95					
426 050	IDEX CORP	USD	74 019 285	2.56					
34 324	METTLER - TOLEDO INTERNATIONAL	USD	37 716 181	1.30					
272 568	MICROSOFT CORP	USD	66 960 294	2.31					
602 426	PTC INC	USD	61 276 944	2.12					
501 342	REPUBLIC SERVICES INC	USD	62 758 264	2.17					
298 065	ROCKWELL AUTOMATION INC	USD	56 824 655	1.96					
500 249	TEXAS INSTRUMENTS INC	USD	73 521 698	2.54					
618 651	TRANE TECHNOLOGIES PLC	USD	76 851 313	2.65					
1 026 129	TRIMBLE INC	USD	57 153 849	1.97					
168 806	UNITED RENTALS INC	USD	39 222 024	1.35					
343 288	VERISK ANALYTICS INC	USD	56 836 501	1.96					
691 934	WASTE MANAGEMENT INC	USD	101 250 240	3.49					
215 875	WATERS CORP	USD	68 344 070	2.36					
1 210 136	WESTROCK CO	USD	46 115 853	1.59					
<i>United Kingdom</i>									
			<i>458 065 743</i>	<i>15.80</i>					
559 796	APTIV PLC	USD	47 693 366	1.65					
575 439	CRODA INTERNATIONAL PLC	GBP	43 264 884	1.49					
394 032	FERGUSON PLC	GBP	42 058 155	1.45					
2 504 570	HALMA PLC	GBP	58 453 545	2.02					
1 206 433	INTERTEK GROUP PLC	GBP	58 948 155	2.03					
388 123	LINDE PLC	USD	106 745 426	3.68					
1 699 285	PENTAIR PLC	USD	74 395 021	2.57					
230 992	SPIRAX-SARCO ENGINEERING PLC	GBP	26 507 191	0.91					
<i>France</i>									
			<i>227 634 802</i>	<i>7.86</i>					
573 952	AIR LIQUIDE SA	EUR	73 534 730	2.54					
744 798	SCHNEIDER ELECTRIC SE	EUR	84 087 694	2.90					
3 006 972	VEOLIA ENVIRONNEMENT	EUR	70 032 378	2.42					
<i>Germany</i>									
			<i>171 595 657</i>	<i>5.93</i>					
2 338 600	GEA GROUP AG	EUR	76 916 554	2.66					
510 072	SAP SE	EUR	44 340 559	1.53					
518 473	SIEMENS AG - REG	EUR	50 338 544	1.74					
<i>Japan</i>									
			<i>140 325 500</i>	<i>4.84</i>					
119 300	KEYENCE CORP	JPY	38 617 794	1.33					
5 022 000	KUBOTA CORP	JPY	71 046 044	2.45					
192 300	SHIMANO INC	JPY	30 661 662	1.06					
<i>The Netherlands</i>									
			<i>115 439 922</i>	<i>3.99</i>					
84 896	ASML HOLDING NV	EUR	38 699 842	1.34					
559 738	KONINKLIJKE DSM NV	EUR	76 740 080	2.65					
<i>Taiwan</i>									
			<i>111 432 694</i>	<i>3.85</i>					
7 468 525	DELTA ELECTRONIC INDUSTRIAL CO	TWD	52 673 572	1.82					
2 842 000	MEDIATEK INC	TWD	58 759 122	2.03					
					Total securities portfolio				
					2 870 215 002 99.07				

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			72 476 894	92.00					
<i>United States of America</i>									
1 650 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	1 298 599	1.64	700 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	558 252	0.71
500 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	422 027	0.54	950 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	780 119	0.99
900 000	ARCOSA INC 4.375% 21-15/04/2029	USD	724 517	0.92	175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	151 490	0.19
1 250 000	ATKORE INC 4.250% 21-01/06/2031	USD	994 976	1.26	750 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	595 021	0.76
210 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	186 842	0.24	1 500 000	OLIN CORP 5.625% 19-01/08/2029	USD	1 278 756	1.62
210 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	196 831	0.25	100 000	OLYMPUS WTR HLDG 5.375% 21-01/10/2029	EUR	71 813	0.09
1 250 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	1 009 869	1.28	300 000	OPTION CARE HEAL 4.375% 21-31/10/2029	USD	246 066	0.31
550 000	BOYNE USA 4.750% 21-15/05/2029	USD	452 437	0.57	375 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	281 458	0.36
500 000	BUILDERS FIRSTSO 4.250% 21-01/02/2032	USD	365 273	0.46	400 000	PATRICK INDS INC 4.750% 21-01/05/2023	USD	282 669	0.36
1 000 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	783 586	0.99	500 000	PBF HOLDING CO 6.000% 20-15/02/2028	USD	399 063	0.51
1 500 000	CCO HOLDINGS LLC 4.250% 20-01/02/2031	USD	1 170 608	1.49	350 000	PENN NATIONAL GAMING 4.125% 21-01/07/2029	USD	254 634	0.32
950 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	777 165	0.99	500 000	PERFORMANCE FOOD 5.500% 19-15/10/2027	USD	440 311	0.56
750 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	655 519	0.83	225 000	PILGRIMS PRIDE 4.250% 21-15/04/2031	USD	179 595	0.23
900 000	CENTENE CORP 2.500% 21-01/03/2031	USD	685 551	0.87	1 700 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	1 274 451	1.62
1 000 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	916 049	1.16	500 000	POST HOLDINGS IN 4.500% 21-15/09/2031	USD	392 176	0.50
200 000	CSC HOLDINGS LLC 4.500% 21-15/11/2031	USD	147 783	0.19	868 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	719 493	0.91
500 000	DANA INC 4.250% 21-01/09/2030	USD	369 199	0.47	750 000	RITE AID CORP 8.000% 20-15/11/2026	USD	557 774	0.71
600 000	ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	438 951	0.56	500 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	406 524	0.52
850 000	EQUINIX INC 2.500% 21-15/05/2031	USD	662 041	0.84	1 300 000	SCRIPPS ESCROW 3.875% 20-15/01/2029	USD	1 021 600	1.30
750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	769 319	0.98	150 000	SENSATA TECHNOLO 3.750% 20-15/02/2031	USD	115 027	0.15
335 000	FORD MOTOR CRED 2.330% 19-25/11/2025	EUR	296 150	0.38	625 000	SRM ESCROW ISSUR 6.000% 20-01/11/2028	USD	503 746	0.64
400 000	FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	349 468	0.44	1 500 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	1 178 280	1.50
373 000	FORD MOTOR CRED 2.748% 20-14/06/2024	GBP	398 306	0.51	700 000	SWF ESCROW ISSUE 6.500% 21-01/10/2029	USD	453 074	0.58
174 000	FORD MOTOR CRED 3.250% 20-15/09/2025	EUR	159 337	0.20	500 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	388 589	0.49
1 000 000	FORD MOTOR CRED 4.000% 20-13/11/2030	USD	769 037	0.98	400 000	SYNEOS HEALTH IN 3.625% 20-15/01/2029	USD	326 035	0.41
900 000	FRONTIER COMM 6.750% 20-01/05/2029	USD	705 916	0.90	750 000	TENET HEALTHCARE 4.375% 21-15/01/2030	USD	608 429	0.77
260 000	GAMMA BONDCO 8.125% 21-15/11/2026	EUR	219 312	0.28	1 000 000	TENNECO INC 5.125% 21-15/04/2029	USD	894 352	1.14
800 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	661 686	0.84	600 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	490 698	0.62
300 000	GPC MERGER SUB 7.125% 20-15/08/2028	USD	230 284	0.29	750 000	TOPBUILD CORP 4.125% 21-15/02/2032	USD	562 925	0.71
1 000 000	GRAPHIC PACKAGIN 3.750% 21-01/02/2030	USD	811 588	1.03	75 000	TREEHOUSE FOODS 4.000% 20-01/09/2028	USD	58 288	0.07
1 100 000	GRAY TELE INC 4.750% 20-15/10/2030	USD	823 330	1.04	1 250 000	TRONOX INC 4.625% 21-15/03/2029	USD	965 550	1.23
100 000	GREAT LAKES DRED 5.250% 21-01/06/2029	USD	82 878	0.11	550 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	466 904	0.59
1 050 000	HERC HOLDINGS 5.500% 19-15/07/2027	USD	920 628	1.17	525 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	425 981	0.54
1 000 000	HILCORP ENERGY 1 6.000% 21-01/02/2031	USD	825 004	1.05	120 000	VIASAT INC 5.625% 17-15/09/2025	USD	92 696	0.12
400 000	HILCORP ENERGY 1 6.000% 22-15/04/2030	USD	335 806	0.43	600 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	481 184	0.61
350 000	IHEARTCOMMUNICAT 4.750% 19-15/01/2028	USD	275 889	0.35	1 000 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	762 829	0.97
1 700 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	1 320 659	1.67	825 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	631 307	0.80
97 000	KOPPERS INC 6.000% 17-15/02/2025	USD	85 876	0.11	700 000	WOLVERINE WORLD 4.000% 21-15/08/2029	USD	537 328	0.68
1 000 000	LEVEL 3 FIN INC 3.750% 21-15/07/2029	USD	736 037	0.93	<i>United Kingdom</i>				
100 000	LEVEL 3 FIN INC 3.875% 19-15/11/2029	USD	79 017	0.10	118 000	BELLIS ACQUISITI 4.500% 21-16/02/2026	GBP	109 609	0.14
1 000 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	894 415	1.14	228 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	208 364	0.26
600 000	MATTEL INC 3.750% 21-01/04/2029	USD	513 827	0.65	169 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	170 785	0.22
2 380 000	MERITOR INC 4.500% 20-15/12/2028	USD	2 235 554	2.83	125 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	141 023	0.18
					225 000	ICELAND BONDCO 4.625% 17-15/03/2025	GBP	202 366	0.26
					1 000 000	INEOS QUATTRO FI 3.375% 21-15/01/2026	USD	797 733	1.01
					100 000	INTERNATIONAL CONSOLIDAT 1.500% 19-04/07/2027	EUR	67 748	0.09
					6 017 041 7.64				

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	353 732	0.45	200 000	SPCM SA 3.375% 21-15/03/2030	USD	150 045	0.19
200 000	INTERNATIONAL GAME TECH 2.375% 19-15/04/2028	EUR	156 714	0.20	135 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	114 796	0.15
700 000	INTERNATIONAL GAME TECH 5.250% 20-15/01/2029	USD	606 294	0.77	400 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	369 596	0.47
450 000	JAGUAR LAND ROVER 3.875% 15-01/03/2023	GBP	500 478	0.64		<i>Italy</i>		<i>2 796 516</i>	<i>3.54</i>
155 000	JAGUAR LAND ROVER 4.500% 18-15/01/2026	EUR	127 999	0.16	209 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	175 560	0.22
256 000	JAGUAR LAND ROVER 4.500% 21-15/07/2028	EUR	183 188	0.23	313 000	AUTOSTRATE PER L 2.000% 20-04/12/2028	EUR	256 106	0.33
196 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	165 392	0.21	757 000	AUTOSTRATE PER L 2.000% 21-15/01/2030	EUR	594 465	0.75
1 000 000	NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	908 221	1.15	190 000	CASTOR SPA 6.000% 22-15/02/2029	EUR	169 072	0.21
154 000	PINNACLE BIDCO P 6.375% 18-15/02/2025	GBP	159 731	0.20	300 000	GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	269 728	0.34
170 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	162 142	0.21	200 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	160 494	0.20
170 000	TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	160 659	0.20	117 000	NEXI 2.125% 21-30/04/2029	EUR	81 281	0.10
215 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	149 252	0.19	200 000	SHIBA BIDCO SPA 4.500% 21-31/10/2028	EUR	163 914	0.21
250 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	230 373	0.29	200 000	SOFIMA HOLDING 3.750% 20-15/01/2028	EUR	160 351	0.20
150 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	140 394	0.18	206 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	149 338	0.19
100 000	VMED O2 UK FIN 4.500% 21-15/07/2031	GBP	91 696	0.12	250 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	203 584	0.26
240 000	ZENITH FINCO PLC 6.500% 22-30/06/2027	GBP	223 148	0.28	104 000	VERDE BIDCO SPA 4.625% 21-01/10/2026	EUR	85 102	0.11
	<i>The Netherlands</i>		<i>4 940 570</i>	<i>6.27</i>	288 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	236 604	0.30
250 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	205 319	0.26	100 000	WEBUILD SPA 5.875% 20-15/12/2025	EUR	90 917	0.12
269 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	204 887	0.26		<i>Ireland</i>		<i>1 712 978</i>	<i>2.17</i>
190 000	DUFREY ONE BV 2.000% 19-15/02/2027	EUR	142 429	0.18	950 000	APTIV PLC 3.250% 22-01/03/2032	USD	772 127	0.98
200 000	DUFREY ONE BV 2.500% 17-15/10/2024	EUR	180 725	0.23	110 000	EIRCOM FINANCE 2.625% 19-15/02/2027	EUR	87 334	0.11
102 000	GOODYEAR EUROPE 2.750% 21-15/08/2028	EUR	76 500	0.10	1 000 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	853 517	1.08
145 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	112 015	0.14		<i>Germany</i>		<i>1 563 225</i>	<i>1.98</i>
311 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	246 936	0.31	200 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	169 940	0.22
1 000 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	815 525	1.04	200 000	CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	169 975	0.22
206 000	TEVA PHARMACEUTI 3.750% 21-09/05/2027	EUR	174 173	0.22	100 000	GRUENTHAL GMBH 3.625% 21-15/11/2026	EUR	90 229	0.11
206 000	TEVA PHARMACEUTI 4.375% 21-09/05/2030	EUR	163 744	0.21	400 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	263 809	0.33
700 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	630 019	0.80	200 000	NIDDA HEALTHCARE HOLDING 3.500% 17-30/09/2024	EUR	176 828	0.22
100 000	UNITED GROUP 4.875% 17-01/07/2024	EUR	90 911	0.12	216 000	PLATIN 1426 GMBH 5.375% 17-15/06/2023	EUR	207 737	0.26
475 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	380 708	0.48	600 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	484 707	0.62
250 000	ZIGGO 5.125% 20-28/02/2030	USD	186 133	0.24		<i>Luxembourg</i>		<i>1 280 814</i>	<i>1.63</i>
1 650 000	ZIGGO BV 4.875% 19-15/01/2030	USD	1 330 546	1.68	180 000	CIRSA FINANCE IN 4.500% 21-15/03/2027	EUR	145 210	0.18
	<i>France</i>		<i>3 577 834</i>	<i>4.55</i>	422 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	343 965	0.44
100 000	ACCOR 2.375% 21-29/11/2028	EUR	79 078	0.10	306 000	DANA FIN LUX SAR 3.000% 21-15/07/2029	EUR	218 116	0.28
170 000	CAB 3.375% 21-01/02/2028	EUR	136 485	0.17	120 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	106 533	0.14
200 000	CASINO GUICHARD 2.798% 14-05/08/2026	EUR	136 220	0.17	159 000	LUNE HOLDINGS SA 5.625% 21-15/11/2028	EUR	128 236	0.16
100 000	CHROME BIDCO SAS 3.500% 21-31/05/2028	EUR	81 869	0.10	80 000	OLIVETTI FINANCE 7.750% 03-24/01/2033	EUR	82 513	0.10
112 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	86 495	0.11	200 000	VIVION 3.000% 19-08/08/2024	EUR	171 763	0.22
600 000	ERAMET 5.875% 19-21/05/2025	EUR	595 116	0.76	100 000	VIVION 3.500% 19-01/11/2025	EUR	84 478	0.11
160 000	FAURECIA 2.750% 21-15/02/2027	EUR	124 377	0.16		<i>Poland</i>		<i>1 080 873</i>	<i>1.37</i>
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	83 620	0.11	1 050 000	CANPACK SA 3.875% 21-15/11/2029	USD	805 993	1.02
153 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	135 951	0.17	352 000	INPOST SA 2.250% 21-15/07/2027	EUR	274 880	0.35
146 000	ILIAD HOLDING 5.625% 21-15/10/2028	EUR	123 601	0.16		<i>Spain</i>		<i>1 025 031</i>	<i>1.30</i>
101 000	LABORATOIRE EIME 5.000% 21-01/02/2029	EUR	70 442	0.09	183 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	145 285	0.18
300 000	ORANO SA 2.750% 20-08/03/2028	EUR	253 521	0.32	160 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	131 498	0.17
205 000	QUATRIM 5.875% 19-15/01/2024	EUR	194 683	0.25	218 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	197 554	0.25
300 000	RENAULT 1.125% 19-04/10/2027	EUR	219 293	0.28					
500 000	RENAULT 2.500% 21-01/04/2028	EUR	381 956	0.48					
300 000	RENAULT 2.500% 21-02/06/2027	EUR	240 690	0.31					

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
160 000	LORCA TELECOM 4.000% 20-18/09/2027	EUR	133 645	0.17
200 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	177 619	0.23
295 435	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	239 430	0.30
	<i>Canada</i>		778 212	0.99
450 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	368 930	0.47
500 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	409 282	0.52
	<i>Mexico</i>		322 043	0.41
430 000	PETROLEOS MEXICA 2.750% 15-21/04/2027	EUR	322 043	0.41
	<i>Denmark</i>		228 662	0.29
261 000	NORICAN GROUP 4.500% 17-15/05/2023	EUR	228 662	0.29
	<i>Jersey Island</i>		214 406	0.27
202 000	AA BOND CO LTD 6.500% 21-31/01/2026	GBP	214 406	0.27
	<i>Romania</i>		175 725	0.22
200 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	175 725	0.22
	<i>Sweden</i>		86 581	0.11
100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	86 581	0.11
	<i>Czech Republic</i>		84 750	0.11
100 000	SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	84 750	0.11
	Floating rate bonds		2 465 534	3.13
	<i>The Netherlands</i>		942 843	1.19
200 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	159 960	0.20
200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	143 629	0.18
200 000	REPSOL INTERNATIONAL FIN 20-31/12/2060 FRN	EUR	170 818	0.22
213 000	UNITED GROUP 19-15/05/2025 FRN	EUR	190 496	0.24
400 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	277 940	0.35
	<i>France</i>		782 796	1.00
200 000	ELEC DE FRANCE 20-15/03/2169 FRN	EUR	154 875	0.20
400 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	260 079	0.33
400 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	281 378	0.36
100 000	RCI BANQUE 19-18/02/2030 FRN	EUR	86 464	0.11
	<i>Luxembourg</i>		272 285	0.34
200 000	CPI PROPERTY GRO 21-31/12/2061 FRN	EUR	105 000	0.13
200 000	SES 21-31/12/2061 FRN	EUR	167 285	0.21
	<i>United Kingdom</i>		169 654	0.22
200 000	BRITISH TELECOMM 20-18/08/2080 FRN	EUR	169 654	0.22
	<i>United States of America</i>		154 360	0.20
185 000	VIACOM INC 17-28/02/2057 FRN	USD	154 360	0.20
	<i>Italy</i>		143 596	0.18
206 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	143 596	0.18
	Shares/Units in investment funds		2 328 051	2.94
	<i>Luxembourg</i>		2 328 051	2.94
17 019.95	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	2 328 051	2.94
	Total securities portfolio		77 270 479	98.07

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			434 625 314	95.35					
<i>United States of America</i>									
1 784 635	US TREASURY INFL IX N/B 0.125% 14-15/07/2024	USD	1 724 302	0.38	3 744 837	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	5 950 742	1.31
3 214 217	US TREASURY INFL IX N/B 0.125% 20-15/07/2030	USD	2 932 209	0.64	3 677 922	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	7 322 354	1.61
14 686 526	US TREASURY INFL IX N/B 0.375% 15-15/07/2025	USD	14 186 363	3.11	17 458 347	UK TREASURY I/L GILT 1.250% 06-22/11/2027	GBP	23 659 963	5.19
2 442 900	US TREASURY INFL IX N/B 0.375% 17-15/01/2027	USD	2 328 928	0.51	742 906	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 063 687	0.23
2 233 546	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	2 122 569	0.47	1 222 000	UK TREASURY I/L STOCK 6.287% 86-17/07/2024	GBP	5 322 244	1.17
5 529 386	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	4 676 931	1.03	2 109 044	UK TSY I/L GILT 0.125% 18-10/08/2028	GBP	2 724 176	0.60
884 403	US TREASURY INFL IX N/B 0.625% 16-15/01/2026	USD	856 033	0.19	3 013 436	UK TSY I/L GILT 0.125% 18-10/08/2041	GBP	4 285 025	0.94
6 474 747	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	5 559 111	1.22	1 506 880	UK TSY I/L GILT 0.125% 21-22/03/2051	GBP	2 201 522	0.48
23 146 530	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	22 320 114	4.90	<i>France</i>				
6 580 302	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	5 966 874	1.31	3 184 788	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	3 141 078	0.69
4 539 853	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	4 144 230	0.91	3 028 238	FRANCE O.A.T. 0.100% 19-01/03/2029	EUR	3 193 903	0.70
4 049 482	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	3 963 399	0.87	11 667 484	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	12 189 478	2.67
3 486 189	US TSY INFL IX N/B 0.125% 20-15/01/2030	USD	3 183 049	0.70	1 129 605	FRANCE O.A.T./L 0.100% 15-01/03/2025	EUR	1 191 758	0.26
8 447 336	US TSY INFL IX N/B 0.125% 20-15/04/2025	USD	8 083 253	1.77	2 082 474	FRANCE O.A.T./L 0.100% 22-25/07/2038	EUR	2 071 564	0.45
16 705 176	US TSY INFL IX N/B 0.125% 20-15/10/2025	USD	15 978 031	3.51	479 828	FRANCE O.A.T./L 0.100% 22-25/07/2053	EUR	465 952	0.10
5 587 102	US TSY INFL IX N/B 0.125% 21-15/04/2026	USD	5 295 228	1.16	652 382	FRANCE O.A.T./L 0.700% 14-25/07/2030	EUR	721 275	0.16
1 024 017	US TSY INFL IX N/B 0.125% 21-15/07/2031	USD	931 845	0.20	9 730 307	FRANCE O.A.T./L 1.850% 11-25/07/2027	EUR	11 248 233	2.47
42 419 239	US TSY INFL IX N/B 0.125% 21-15/10/2026	USD	40 204 695	8.82	<i>Italy</i>				
22 656 047	US TSY INFL IX N/B 0.125% 22-15/01/2032	USD	20 561 193	4.51	6 665 147	ITALY BTIPS 0.100% 22-15/05/2033	EUR	5 776 231	1.27
3 209 706	US TSY INFL IX N/B 0.125% 22-15/02/2052	USD	2 391 691	0.52	1 107 392	ITALY BTIPS 0.400% 19-15/05/2030	EUR	1 055 679	0.23
27 761 300	US TSY INFL IX N/B 0.125% 22-15/04/2027	USD	26 140 503	5.73	7 448 733	ITALY BTIPS 0.650% 20-15/05/2026	EUR	7 682 614	1.69
7 118 007	US TSY INFL IX N/B 0.250% 20-15/02/2050	USD	5 375 363	1.18	4 309 989	ITALY BTIPS I/L 1.300% 17-15/05/2028	EUR	4 491 259	0.99
7 212 407	US TSY INFL IX N/B 0.500% 19-15/04/2024	USD	6 997 618	1.54	1 994 954	ITALY BTIPS I/L 2.350% 04-15/09/2035	EUR	2 219 655	0.49
3 160 568	US TSY INFL IX N/B 0.875% 19-15/01/2029	USD	3 051 334	0.67	7 666 997	ITALY BTIPS I/L 3.100% 11-15/09/2026	EUR	8 757 840	1.92
3 154 358	US TSY INFL IX N/B 1.000% 19-15/02/2049	USD	2 905 040	0.64	<i>Germany</i>				
<i>United Kingdom</i>					2 522 124	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	2 695 405	0.59
2 611 277	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	3 709 338	0.81	895 479	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	1 054 926	0.23
935 632	UK TREASURY I/L GILT 0.125% 13-22/03/2068	GBP	1 562 658	0.34	6 608 155	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	7 178 388	1.57
113 636	UK TREASURY I/L GILT 0.125% 14-22/03/2058	GBP	172 951	0.04	<i>Japan</i>				
4 966 037	UK TREASURY I/L GILT 0.125% 15-22/03/2026	GBP	6 216 736	1.36	563 312 384	JAPAN I/L-10YR 0.005% 21-10/03/2031	JPY	4 195 217	0.92
4 246 962	UK TREASURY I/L GILT 0.125% 16-22/11/2036	GBP	5 878 759	1.29	57 351 600	JAPAN I/L-10YR 0.100% 13-10/09/2023	JPY	414 150	0.09
1 206 281	UK TREASURY I/L GILT 0.125% 16-22/11/2056	GBP	1 816 832	0.40	4 248 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	30 755	0.01
7 440 107	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	10 768 126	2.36	121 894 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	886 706	0.19
2 667 764	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	4 051 483	0.89	9 315 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	67 997	0.01
6 890 718	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	11 603 147	2.55	306 102 258	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 261 465	0.50
1 378 265	UK TREASURY I/L GILT 0.500% 09-22/03/2050	GBP	2 194 058	0.48	38 737 504	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	287 094	0.06
3 755 014	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	5 845 677	1.28	91 838 700	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	682 815	0.15
1 444 838	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	2 193 439	0.48	172 418 532	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	1 315 717	0.29
2 002 807	UK TREASURY I/L GILT 0.750% 07-22/11/2047	GBP	3 296 168	0.72	<i>Spain</i>				
2 009 165	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	2 912 642	0.64	1 470 114	SPAIN I/L BOND 0.150% 18-30/11/2023	EUR	1 545 628	0.34
					1 473 767	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	1 562 993	0.34
					1 869 418	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	1 910 028	0.42
					4 166 754	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	4 462 332	0.98
					457 617	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	504 299	0.11
					<i>Canada</i>				
					807 829	CANADA GOVT I/L 1.250% 13-01/12/2047	CAD	578 039	0.13
					840 838	CANADA GOVT I/L 1.500% 10-01/12/2044	CAD	633 719	0.14
					1 897 402	CANADA GOVT I/L 2.000% 07-01/12/2041	CAD	1 549 594	0.34
					2 384 888	CANADA GOVT I/L 3.000% 03-01/12/2036	CAD	2 163 525	0.47

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 114 479	CANADA GOVT I/L 4.000% 99-01/12/2031	CAD	1 042 430	0.23
417 801	CANADA GOVT I/L 4.250% 95-01/12/2026	CAD	357 455	0.08
1 835 725	CANADA-GOVT RRB 0.500% 17-01/12/2050	CAD	1 086 666	0.24
	<i>Australia</i>		<i>2 603 356</i>	<i>0.57</i>
1 966 000	AUSTRALIAN I/L 1.250% 15-21/08/2040	AUD	1 369 786	0.30
1 500 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	1 233 570	0.27
	<i>New Zealand</i>		<i>1 937 770</i>	<i>0.43</i>
1 120 000	NEW ZEALAND I/L 2.500% 14-20/09/2035 FLAT	NZD	804 464	0.18
1 607 000	NEW ZEALAND I/L 2.500% 17-20/09/2040 FLAT	NZD	1 129 517	0.25
5 000	NEW ZEALAND I/L 3.000% 13-20/09/2030 FLAT	NZD	3 789	0.00
	<i>Sweden</i>		<i>528 904</i>	<i>0.12</i>
4 700 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	528 904	0.12
	<i>Denmark</i>		<i>249 789</i>	<i>0.05</i>
1 777 141	DENMARK I/L GOVT 0.100% 12-15/11/2023	DKK	249 789	0.05
	Floating rate bonds		1 428 781	0.31
	<i>United Kingdom</i>		<i>1 428 781</i>	<i>0.31</i>
453 000	UK TREASURY I/L STOCK 2.829% 02-26/01/2035 FRN	GBP	1 428 781	0.31
	Total securities portfolio		436 054 095	95.66

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
14 800 000	KFW 0.875% 19-15/09/2026	GBP	16 140 533	1.78	10 000 000	ONTARIO PROVINCE 2.650% 18-05/02/2025	CAD	7 278 714	0.80
2 035 000	KFW 1.375% 22-07/06/2032	EUR	1 922 373	0.21	100 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	96 938	0.01
400 000	LB BADEN-WUERT 0.250% 21-21/07/2028	EUR	330 520	0.04	4 846 000	TORONTO DOMINION BANK 1.250% 21-13/12/2024	USD	4 369 311	0.48
500 000	LB BADEN-WUERT 0.375% 19-29/07/2026	EUR	451 991	0.05	<i>Italy</i>				
500 000	NRW BANK 0.500% 17-13/09/2027	EUR	469 930	0.05	2 390 000	ACEA SPA 0.000% 21-28/09/2025	EUR	2 204 819	0.24
5 341 000	NRW BANK 0.750% 18-30/06/2028	EUR	5 017 925	0.55	547 000	ACEA SPA 0.250% 21-28/07/2030	EUR	412 895	0.05
2 100 000	NRW BANK 0.875% 15-10/11/2025	EUR	2 058 220	0.23	514 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	405 471	0.04
2 100 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 515 573	0.17	4 055 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	3 176 960	0.35
1 700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 395 932	0.15	1 689 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	1 681 881	0.19
<i>Luxembourg</i>			65 189 190	7.21	5 000 000	BANCO BPM SPA 0.750% 22-15/03/2027	EUR	4 692 715	0.52
5 100 000	EIB 2.125% 16-13/04/2026	USD	4 706 406	0.52	1 000 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	759 897	0.08
27 700 000	EIB 2.375% 17-24/05/2027	USD	25 573 169	2.83	1 489 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	1 259 453	0.14
2 000 000	EIB 0.500% 16-13/11/2037	EUR	1 521 791	0.17	2 247 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 906 479	0.21
2 900 000	EIB 1.000% 19-14/11/2042	EUR	2 261 442	0.25	17 182 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	11 826 800	1.31
500 000	EIB 1.250% 14-13/11/2026	EUR	494 901	0.05	1 560 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 221 828	0.14
5 697 000	EIB 1.500% 17-15/11/2047	EUR	4 814 861	0.53	100 000	TERNA SPA 1.000% 18-23/07/2023	EUR	99 592	0.01
1 597 000	EIB 1.500% 22-15/06/2032	EUR	1 512 982	0.17	5 984 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	5 927 902	0.66
12 800 000	EIB 1.625% 21-13/05/2031	USD	10 844 172	1.20	<i>Belgium</i>				
2 000 000	EIB 2.500% 14-15/10/2024	USD	1 891 400	0.21	4 000 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	3 494 189	0.39
18 450 000	EIB 3.300% 17-03/02/2028	AUD	11 568 066	1.28	23 062 641	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	21 405 129	2.37
<i>United States of America</i>			57 587 611	6.38	2 983 882	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	2 290 908	0.25
14 995 000	APPLE INC 3.000% 17-20/06/2027	USD	14 034 916	1.55	4 208 139	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	3 421 197	0.38
2 098 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	1 549 784	0.17	4 500 000	FLUVIUS 0.250% 20-02/12/2030	EUR	3 448 491	0.38
16 100 000	INT BANK RECON & DEV 2.125% 15-03/03/2025	USD	15 056 231	1.67	300 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	298 596	0.03
10 000 000	INT BK RECON&DEV 2.900% 18-26/11/2025	AUD	6 375 093	0.71	1 400 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	996 894	0.11
15 805 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	12 285 319	1.36	<i>Sweden</i>				
10 000 000	TOYOTA MTR CRED 2.150% 20-13/02/2030	USD	8 286 268	0.92	100 000	SBAB BANK AB 0.125% 21-27/08/2026	EUR	90 341	0.01
<i>Spain</i>			53 864 902	5.96	1 500 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	1 429 017	0.16
3 200 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	3 007 523	0.33	3 360 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	3 303 044	0.37
4 000 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 343 994	0.37	2 043 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	1 743 608	0.19
4 800 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	4 601 130	0.51	151 460 000	SWEDEN KINGDOM 0.125% 20-09/09/2030	SEK	12 275 556	1.36
4 649 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	4 164 890	0.46	5 000 000	VATTENFALL AB 0.050% 20-15/10/2025	EUR	4 676 153	0.52
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	1 859 018	0.21	4 092 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	3 466 717	0.38
1 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	902 206	0.10	4 139 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	3 583 581	0.40
7 100 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	6 046 757	0.67	495 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	461 158	0.05
4 600 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	4 198 480	0.46	<i>Chile</i>				
4 141 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	3 942 350	0.44	12 800 000	CHILE 0.830% 19-02/07/2031	EUR	9 974 400	1.10
500 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	485 324	0.05	1 300 000	CHILE 1.250% 20-29/01/2040	EUR	846 869	0.09
500 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	498 232	0.06	13 100 000	CHILE 3.500% 19-25/01/2050	USD	9 654 742	1.07
600 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	580 038	0.06	<i>Finland</i>				
1 200 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	1 041 280	0.12	5 400 000	MUNI FINANCE PLC 0.750% 17-07/09/2027	EUR	5 144 156	0.57
7 198 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	6 775 515	0.75	200 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	157 074	0.02
100 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	98 722	0.01	2 201 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	2 026 344	0.22
10 308 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	7 344 656	0.81	4 000 000	NORDIC INVESTMENT BANK 0.000% 19-25/09/2026	EUR	3 746 091	0.41
5 000 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	4 974 787	0.55	100 000	NORDIC INVESTMENT BANK 0.500% 18-03/11/2025	EUR	96 974	0.01
<i>Canada</i>			43 590 078	4.81	5 914 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	4 627 896	0.51
30 989 000	CANADA-GOVT 2.250% 22-01/12/2029	CAD	21 455 329	2.37	<i>Denmark</i>				
2 880 000	CDP FINANCIAL 1.000% 21-26/05/2026	USD	2 521 245	0.28	2 600 000	KOMMUNEKREDIT 0.125% 20-26/09/2040	EUR	1 722 440	0.19
11 000 000	CPPIB CAPITAL 3.000% 18-15/06/2028	CAD	7 868 541	0.87	11 500 000	ORSTED A/S 2.500% 19-16/05/2033	GBP	11 749 060	1.30

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Japan</i>					<i>Ireland</i>				
2 691 000	JPN FIN ORG MUNI 0.010% 21-02/02/2028	EUR	8 208 254	0.91	6 283 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	13 153 673	1.45
1 500 000	2 411 015		0.27	2 384 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	5 431 583	0.60	
2 026 000	1 262 271		0.14	3 764 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 379 327	0.26	
2 911 000	1 830 794		0.20	2 400 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	3 291 555	0.36	
<i>Ireland</i>					<i>Spain</i>				
6 782 626	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	7 658 321	0.84	3 200 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	12 015 066	1.33
1 417 000	1 126 929		0.12	1 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	2 683 702	0.30	
<i>Austria</i>					<i>Portugal</i>				
100 000	RAIFFEISEN BK IN 0.375% 19-25/09/2026	EUR	4 566 646	0.51	1 000 000	CAIXABANK 21-09/02/2029 FRN	EUR	901 776	0.10
4 014 000	3 693 304		0.41	1 000 000	CAIXABANK 21-18/06/2031 FRN	EUR	825 283	0.09	
1 100 000	786 358		0.09	4 300 000	KUTXABANK 21-14/10/2027 FRN	EUR	3 822 789	0.42	
<i>Norway</i>					<i>Australia</i>				
500 000	DNB BOLIGKREDITT 0.010% 21-21/01/2031	EUR	2 925 364	0.33	6 084 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	5 320 798	0.59
1 000 000	974 379		0.11	<i>Denmark</i>					
1 793 000	1 534 594		0.17	2 134 000	ORSTED A/S 17-24/11/3017 FRN	EUR	2 021 186	0.22	
<i>United Kingdom</i>					<i>Belgium</i>				
500 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	1 441 734	0.15	2 200 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	1 988 250	0.22
1 000 000	946 650		0.10	<i>Italy</i>					
Floating rate bonds					Shares/Units in investment funds				
			128 763 475	14.23	<i>France</i>				
<i>The Netherlands</i>					<i>France</i>				
1 200 000	IBERDROLA INTERNATIONAL 17-31/12/2049 FRN	EUR	34 569 371	3.81	100 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	88 345	0.01
4 800 000	4 608 962		0.51	3 600 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	3 114 403	0.34	
3 100 000	2 944 789		0.33	5 200 000	BPCE 22-14/01/2028 FRN	EUR	4 552 892	0.50	
2 200 000	1 817 127		0.20	11 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	9 054 246	1.00	
10 000 000	9 713 582		1.07	1 500 000	ENGIE 20-31/12/2060 FRN	EUR	1 141 950	0.13	
1 200 000	1 007 267		0.11	2 000 000	ENGIE 21-31/12/2061 FRN	EUR	1 377 633	0.15	
3 200 000	3 114 784		0.34	1 300 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 132 374	0.13	
6 700 000	6 173 987		0.68	<i>United Kingdom</i>					
4 200 000	4 016 038		0.44	15 984 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	16 251 563	1.80	
<i>France</i>					<i>Germany</i>				
100 000	88 345		0.01	1 600 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 492 877	0.17	
3 600 000	3 114 403		0.34	2 200 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	1 605 890	0.18	
5 200 000	4 552 892		0.50	4 200 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	3 270 301	0.36	
11 000 000	9 054 246		1.00	1 700 000	ENERGIE BADEN-WU 19-05/11/2079 FRN	EUR	1 504 596	0.17	
1 500 000	1 141 950		0.13	5 900 000	MUNICH RE 20-26/05/2041 FRN	EUR	4 514 329	0.50	
2 000 000	1 377 633		0.15	1 300 000	TALANX AG 21-01/12/2042 FRN	EUR	1 007 614	0.11	
1 300 000	1 132 374		0.13	Total securities portfolio					
					903 772 246 99.95				

BNP PARIBAS FUNDS Green Tigers

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares										
<i>Taiwan</i>										
3 721 404	ADVANTECH CO LTD	TWD	42 944 796	2.84	620 317	COWAY CO LTD	KRW	30 436 771	2.02	
1 576 517	AIRTAC INTERNATIONAL GROUP	TWD	52 012 064	3.44	78 224	LG CHEM LTD	KRW	30 898 917	2.05	
5 703 000	CHROMA ATE INC	TWD	29 157 096	1.93	392 350	SAMSUNG ELECTRO-MECHANICS CO	KRW	39 139 468	2.59	
7 549 000	DELTA ELECTRONIC INDUSTRIAL CO	TWD	55 660 950	3.69	522 205	SFA ENGINEERING CORP	KRW	15 838 276	1.05	
4 892 000	GIANT MANUFACTURING	TWD	39 290 095	2.60	Total securities portfolio					
249 000	SILERGY CORP	TWD	19 719 871	1.31					1 487 931 940	98.54
3 919 102	SINBON ELECTRONICS CO LTD	TWD	33 300 184	2.21						
3 801 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	60 156 633	3.99						
<i>Japan</i>										
572 800	DAIFUKU CO LTD	JPY	32 406 616	2.15						
809 500	DENSO CORP	JPY	42 476 326	2.81						
281 300	HOYA CORP	JPY	23 828 348	1.58						
101 400	KEYENCE CORP	JPY	34 315 335	2.27						
2 577 528	KUBOTA CORP	JPY	38 121 488	2.52						
1 629 300	MISUMI GROUP INC	JPY	34 007 584	2.25						
606 600	MURATA MANUFACTURING CO LTD	JPY	32 743 495	2.17						
2 296 700	SEKISUI CHEMICAL CO LTD	JPY	31 222 119	2.07						
134 400	SHIMANO INC	JPY	22 403 659	1.48						
<i>China</i>										
11 629 315	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	40 254 935	2.67						
24 473 000	CHINA LONGYUAN POWER GROUP - H	HKD	46 979 068	3.11						
2 617 800	ENN ENERGY HOLDINGS LTD	HKD	42 797 775	2.83						
5 011 343	GLODON SOFTWARE CO LTD - A	CNY	40 666 520	2.69						
12 317 871	JOYOUNG CO LTD -A	CNY	33 725 950	2.23						
11 106 000	KINGDEE INTERNATIONAL SFTWR	HKD	25 796 560	1.71						
22 628 000	XINYI SOLAR HOLDINGS LTD	HKD	34 713 295	2.30						
<i>India</i>										
8 102 657	CROMPTON GREAVES CONSUMER EL	INR	34 834 993	2.31						
6 882 275	DABUR INDIA LTD	INR	43 126 982	2.86						
7 700 190	INDRAPRASTHA GAS LTD	INR	34 621 009	2.29						
12 876 935	PETRONET LNG LTD	INR	35 375 598	2.34						
2 026 318	VOLTAS LTD	INR	24 890 623	1.65						
<i>Hong Kong</i>										
26 586 000	BEIJING ENTERPRISES WATER GR	HKD	8 002 655	0.53						
4 746 147	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	2 784 296	0.18						
26 407 000	LEE & MAN PAPER MANUFACTURING	HKD	11 319 019	0.75						
11 448 000	MTR CORP	HKD	59 788 530	3.97						
15 354 069	VITASOY INTERNATIONAL HOLDINGS	HKD	26 797 983	1.77						
22 574 000	XINYI GLASS HOLDINGS LTD	HKD	53 803 626	3.56						
<i>Australia</i>										
4 468 395	ALS LTD	AUD	32 470 868	2.15						
6 440 456	BRAMBLES LTD	AUD	47 431 382	3.14						
25 299 613	CLEANAWAY WASTE MANAGEMENT L	AUD	43 444 909	2.88						
941 011	WISETECH GLOBAL LTD	AUD	24 225 273	1.60						

BNP PARIBAS FUNDS Harmony

Securities portfolio at 30/06/2022

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			10 813 123	7.64
Bonds			10 813 123	7.64
<i>United States of America</i>			<i>10 813 123</i>	<i>7.64</i>
3 628 600	US TREASURY N/B 1.750% 19- 15/11/2029	USD	3 184 505	2.25
728 300	US TREASURY N/B 2.875% 18- 15/08/2028	USD	688 093	0.49
4 793 500	US TREASURY N/B 5.375% 01- 15/02/2031	USD	5 401 829	3.81
1 685 235	US TSY INFL IX N/B 0.125% 20- 15/01/2030	USD	1 538 696	1.09
Shares/Units in investment funds			127 623 020	90.04
<i>Luxembourg</i>			<i>84 213 512</i>	<i>59.42</i>
838 735.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE - UCITS ETF CAP	EUR	7 864 566	5.55
532 832.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSS FREE 9UE	EUR	4 606 386	3.25
176 194.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	1 259 047	0.89
117.76	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	12 007 009	8.47
411 908.00	BNP PARIBAS EASY JPM ESG EMU Government Bond IG 3-5Y ETF C	EUR	3 843 678	2.71
14 065.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	2 750 606	1.94
293 065.00	BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES CAPPED - UCITS ETF CAP	EUR	2 305 513	1.63
307 330.00	BNP PARIBAS EASY MSCI EMERGING ESG FILTERED MIN TE - UCITS ETF EUR CAP	EUR	3 101 605	2.19
230 202.00	BNP PARIBAS EASY MSCI EUROPE ESG FILTERED MIN TE - UCITS ETF CAP	EUR	2 745 228	1.94
40 402.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	973 191	0.69
226 483.00	BNP PARIBAS EASY MSCI JAPAN EX CW - UCITS ETF H EUR CAP	EUR	2 610 330	1.84
167.00	BNP PARIBAS EASY MSCI JAPAN SRI SRS 5PC CP	EUR	3 463	0.00
146 702.00	BNP PARIBAS EASY MSCI NORTH AMERICA ESG FILTERED MIN TE - UCTIS ETF CAP	EUR	2 444 848	1.73
173 178.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	2 743 261	1.94
20 000.00	BNP PARIBAS FUNDS SUSTAINABLE GLOBAL MULTI FACTOR ICA	USD	1 804 582	1.27
57 122.00	BNP PARIBAS FUNDS SUSTAINABLE US MULTI-FACTOR CORPORATE BOND XCA	USD	5 225 643	3.69
280 434.03	BNP PARIBAS INSTICASH EUR 3M - 1CAP	EUR	27 924 556	19.69
<i>France</i>			<i>41 602 941</i>	<i>29.35</i>
1 230.68	BNP PARIBAS MOIS ISR - 1CAP	EUR	27 923 932	19.70
280.65	BNP PARIBAS MONEY 3M - IC	EUR	6 418 412	4.53
156.00	BNP PARIBAS OBLI ETAT-IC	EUR	7 260 597	5.12
<i>Ireland</i>			<i>1 806 567</i>	<i>1.27</i>
390 626.00	ISHARES USD HY CORP ESG USDA	EUR	1 806 567	1.27
Total securities portfolio			138 436 143	97.68

BNP PARIBAS FUNDS Health Care Innovators

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		1 349 425 150	97.40					
	<i>United States of America</i>								
			957 396 392	69.11					
107 975	ABBOTT LABORATORIES	USD	11 221 468	0.81					
508 243	AGIOS PHARMACEUTICALS INC	USD	10 777 892	0.78					
51 527	ALNYLAM PHARMACEUTICALS INC	USD	7 188 496	0.52					
273 843	ARCUS BIOSCIENCES INC	USD	6 637 507	0.48					
263 656	ATRICURE INC	USD	10 304 638	0.74					
242 936	AXONICS INC	USD	13 168 667	0.95					
1 161 622	BIOCRIST PHARMACEUTICALS INC	USD	11 755 666	0.85					
1 319 614	BOSTON SCIENTIFIC CORP	USD	47 043 870	3.40					
1 177 828	BRISTOL-MYERS SQUIBB CO	USD	86 749 970	6.25					
104 181	BROOKS AUTOMATION INC	USD	7 184 897	0.52					
689 969	CENTENE CORP	USD	55 840 334	4.03					
141 840	CHARLES RIVER LABORATORIES	USD	29 030 087	2.10					
166 937	CONMED CORP	USD	15 290 915	1.10					
98 735	COOPER COS INC/THE	USD	29 571 862	2.13					
336 683	CRYOPORT INC	USD	9 976 985	0.72					
343 319	CYTOKINETICS INC	USD	12 902 581	0.93					
285 222	EDWARDS LIFESCIENCES CORP	USD	25 942 666	1.87					
259 847	ELI LILLY & CO	USD	80 587 491	5.82					
482 194	GLOBAL BLOOD THERAPEUTICS IN	USD	14 736 332	1.06					
85 338	GUARDANT HEALTH INC	USD	3 292 874	0.24					
604 755	HOLOGIC INC	USD	40 087 543	2.89					
555 125	HORIZON THERAPEUTICS PLC	USD	42 351 877	3.06					
344 311	INSMED INC	USD	6 494 632	0.47					
45 940	INSULET CORP	USD	9 576 894	0.69					
90 428	IRHYTHM TECHNOLOGIES INC	USD	9 344 241	0.67					
88 379	MASIMO CORP	USD	11 046 424	0.80					
376 895	NEUROCRINE BIOSCIENCES INC	USD	35 142 498	2.54					
71 191	NEVRO CORP	USD	2 984 649	0.22					
850 363	PFIZER INC	USD	42 646 260	3.08					
107 555	PTC THERAPEUTICS INC	USD	4 121 338	0.30					
592 758	PULMONX CORP	USD	8 346 069	0.60					
92 518	REPLIGEN CORP	USD	14 371 728	1.04					
92 321	SEAGEN INC	USD	15 625 116	1.13					
39 285	SHOCKWAVE MEDICAL INC	USD	7 183 618	0.52					
309 652	SILK ROAD MEDICAL INC	USD	10 778 360	0.78					
286 190	SPRINGWORKS THERAPEUTICS INC	USD	6 739 679	0.49					
109 086	THERMO FISHER SCIENTIFIC INC	USD	56 687 782	4.09					
273 972	UNITEDHEALTH GROUP INC	USD	134 602 553	9.71					
417 679	VERICEL CORP	USD	10 059 933	0.73					
	<i>Switzerland</i>								
			108 209 510	7.81					
450 671	ALCON INC	CHF	30 023 721	2.17					
32 112	LONZA GROUP AG - REG	CHF	16 330 311	1.18					
194 353	ROCHE HOLDING AG GENUSSSCHEIN	CHF	61 855 478	4.46					
	<i>United Kingdom</i>								
			96 486 860	6.95					
769 036	ASTRAZENECA PLC	GBP	96 486 860	6.95					
	<i>Ireland</i>								
			56 750 512	4.10					
380 295	JAZZ PHARMACEUTICALS PLC	USD	56 750 512	4.10					
	<i>France</i>								
			46 944 363	3.39					
487 278	SANOVI AVENTIS	EUR	46 944 363	3.39					
	<i>Japan</i>								
			44 162 317	3.19					
1 833 800	DAIICHI SANKYO CO LTD	JPY	44 162 317	3.19					
	<i>Denmark</i>								
			36 570 566	2.64					
118 399	GENMAB A/S	DKK	36 570 566	2.64					
						Canada		2 904 630	0.21
					572 952	ZYMEWORKS INC	USD	2 904 630	0.21
					Total securities portfolio			1 349 425 150	97.40

BNP PARIBAS FUNDS Inclusive Growth

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			328 204 027	97.83					
<i>United States of America</i>									
19 622	ADOBE SYSTEMS INC	USD	6 870 562	2.05					
36 452	AMERICAN WATER WORKS CO INC	USD	5 187 206	1.55					
22 210	BIOGEN INC	USD	4 332 591	1.29					
64 031	BRIGHT HORIZONS FAMILY SOLUT	USD	5 176 623	1.54					
50 941	BRISTOL-MYERS SQUIBB CO	USD	3 751 932	1.12					
120 215	COMCAST CORP - A	USD	4 512 159	1.34					
22 056	DEERE & CO	USD	6 317 959	1.88					
64 178	EDWARDS LIFESCIENCES CORP	USD	5 837 377	1.74					
18 284	ELI LILLY & CO	USD	5 670 497	1.69					
205 365	FIFTH THIRD BANCORP	USD	6 600 281	1.97					
99 378	FIRST SOLAR INC	USD	6 476 276	1.93					
117 949	HARTFORD FINANCIAL SVCS GRP	USD	7 381 896	2.20					
96 880	HOLOGIC INC	USD	6 421 908	1.91					
313 296	KEYCORP	USD	5 163 413	1.54					
47 924	KEYSIGHT TECHNOLOGIES IN-W/I	USD	6 319 119	1.88					
73 945	KROGER CO	USD	3 347 665	1.00					
106 556	MERCK & CO INC	USD	9 292 372	2.78					
71 761	METLIFE INC	USD	4 309 984	1.28					
95 692	MICRON TECHNOLOGY INC	USD	5 059 882	1.51					
75 945	MICROSOFT CORP	USD	18 656 995	5.57					
102 749	NEXTERA ENERGY INC	USD	7 612 930	2.27					
28 193	NVIDIA CORP	USD	4 087 978	1.22					
14 123	PALO ALTO NETWORKS INC	USD	6 672 643	1.99					
45 860	SALESFORCE.COM INC	USD	7 239 690	2.16					
14 776	UNITEDHEALTH GROUP INC	USD	7 259 455	2.16					
68 803	WALT DISNEY CO	USD	6 212 639	1.85					
47 755	WASTE MANAGEMENT INC	USD	6 987 957	2.08					
97 538	XYLEM INC	USD	7 294 008	2.17					
<i>France</i>									
40 401	AIR LIQUIDE SA	EUR	5 176 176	1.54					
178 169	ALSTOM	EUR	3 846 669	1.15					
264 653	AXA SA	EUR	5 732 384	1.71					
123 510	DASSAULT SYSTEMES SE	EUR	4 337 054	1.29					
141 991	EDENRED	EUR	6 385 335	1.90					
46 858	ESSILORLUXOTTICA	EUR	6 696 008	2.00					
24 218	LOREAL	EUR	7 974 987	2.39					
<i>United Kingdom</i>									
71 463	APTIV PLC	USD	6 088 488	1.81					
52 245	ASTRAZENECA PLC	GBP	6 554 902	1.95					
402 544	COMPASS GROUP PLC	GBP	7 856 342	2.34					
285 358	RELX PLC	GBP	7 379 262	2.20					
<i>The Netherlands</i>									
16 909	ASML HOLDING NV	EUR	7 707 968	2.30					
50 549	KONINKLIJKE DSM NV	EUR	6 930 268	2.07					
115 412	NN GROUP NV - W/I	EUR	5 001 956	1.49					
66 828	WOLTERS KLUWER	EUR	6 185 600	1.84					
<i>Switzerland</i>									
59 208	NESTLE SA - REG	CHF	6 592 207	1.96					
22 012	ROCHE HOLDING AG GENUSSSCHEIN	CHF	7 005 618	2.09					
<i>Japan</i>									
65 900	EAST JAPAN RAILWAY CO	JPY	3 204 395	0.96					
293 000	KUBOTA CORP	JPY	4 145 060	1.24					
10 400	NINTENDO CO LTD	JPY	4 270 212	1.27					
					<i>Germany</i>				
28 426	ADIDAS AG	EUR	4 797 172	1.43					
28 639	ALLIANZ SE - REG	EUR	5 215 735	1.55					
					<i>Ireland</i>				
28 519	ACCENTURE PLC - A	USD	7 574 059	2.26					
					<i>Canada</i>				
371 805	MANULIFE FINANCIAL CORP	CAD	6 153 786	1.83					
					<i>Spain</i>				
539 449	IBERDROLA SA	EUR	5 338 387	1.59					
					Shares/Units in investment funds				
					<i>France</i>				
90.81	BNP PARIBAS MOIS ISR - I CAP	EUR	2 060 396	0.61					
					Total securities portfolio				
					330 264 423				
					98.44				

BNP PARIBAS FUNDS India Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			202 046 986	98.45
<i>India</i>				
			<i>198 277 750</i>	<i>96.61</i>
62 498	APOLLO HOSPITALS ENTERPRISE	INR	2 906 551	1.42
1 629 885	ASHOK LEYLAND LTD	INR	3 041 674	1.48
680 809	AXIS BANK LTD	INR	5 468 908	2.66
74 750	BAJAJ FINANCE LTD	INR	5 090 128	2.48
2 174 000	BANK OF BARODA	INR	2 671 705	1.30
256 949	BHARAT PETROLEUM CORPORATION LTD	INR	1 000 938	0.49
43 295	BHARTI AIRTEL - PARTLY PAID	INR	165 284	0.08
612 839	BHARTI AIRTEL LTD	INR	5 300 646	2.58
509 800	BIOCON LTD	INR	1 986 028	0.97
181 600	BLUE STAR LTD	INR	2 074 126	1.01
330 746	CHEMPLAST SANMAR LTD	INR	1 964 557	0.96
467 900	CHOLAMANDALAM INVESTMENT AND	INR	3 660 188	1.78
211 000	CIPLA LTD	INR	2 446 802	1.19
378 606	EMAMI LTD	INR	2 011 290	0.98
173 275	FINO PAYMENTS BANK LTD	INR	524 361	0.26
660 203	FORTIS HEALTHCARE LTD	INR	2 000 215	0.97
156 575	GRASIM INDUSTRIES LTD	INR	2 610 320	1.27
282 534	GUJARAT GAS LTD	INR	1 494 285	0.73
299 990	HCL TECHNOLOGIES LTD	INR	3 683 197	1.79
252 250	HDFC BANK LIMITED	INR	4 281 807	2.09
124 175	HERO MOTOCORP LTD	INR	4 262 874	2.08
221 124	HINDUSTAN UNILEVER LTD	INR	6 230 442	3.04
549 858	HOUSING DEVELOPMENT FINANCE	INR	15 045 488	7.33
1 778 365	ICICI BANK LTD	INR	15 845 376	7.73
737 500	INDIAN HOTELS CO LTD	INR	2 094 886	1.02
2 633 550	INDIAN OIL CORPORATION LTD	INR	2 469 709	1.20
369 250	INDUSIND BANK LTD	INR	3 700 395	1.80
46 300	INFO EDGE INDIA LTD	INR	2 195 762	1.07
837 738	INFOSYS LTD	INR	15 465 388	7.54
516 894	KEC INTERNATIONAL LTD	INR	2 556 616	1.25
98 200	KOTAK MAHINDRA BANK LTD	INR	2 058 337	1.00
157 423	LIFE INSURANCE CORPORATION	INR	1 343 346	0.65
470 250	MAHINDRA & MAHINDRA LTD	INR	6 489 385	3.16
61 100	MPHASIS LTD	INR	1 766 645	0.86
383 000	NUVOCO VISTAS CORP LTD	INR	1 436 588	0.70
3 238 118	PARADEEP PHOSPHATES LTD	INR	1 621 673	0.79
1 700 100	POWER GRID CORP OF INDIA LTD	INR	4 550 537	2.22
610 015	RELIANCE INDUSTRIES LTD	INR	19 997 745	9.75
170 000	SIEMENS LTD	INR	5 156 427	2.51
68 750	SRF LTD	INR	1 953 306	0.95
860 300	STATE BANK OF INDIA	INR	5 057 174	2.46
247 193	SUN PHARMACEUTICAL INDUSTRIES	INR	2 595 756	1.26
232 400	TATA CONSULTANCY SVCS LTD	INR	9 585 536	4.67
1 684 875	TATA MOTORS LTD	INR	4 201 651	2.05
128 650	TECH MAHINDRA LTD	INR	1 623 164	0.79
338 469	TRENT LTD	INR	4 590 534	2.24
<i>Switzerland</i>				
129 552	ABB INDIA LTD	INR	3 769 236	1.84
Total securities portfolio			202 046 986	98.45

BNP PARIBAS FUNDS Japan Equity

Securities portfolio at 30/06/2022

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
	Shares		18 865 173 483	96.78						
	<i>Japan</i>		<i>18 865 173 483</i>	<i>96.78</i>						
58 700	ABC-MART INC	JPY	350 377 048	1.80	133 800	TOKAI CARBON CO LTD	JPY	136 941 497	0.70	
37 600	ADVANTEST CORP	JPY	270 534 366	1.39	54 000	TOKIO MARINE HOLDINGS INC	JPY	424 731 381	2.18	
88 300	AJINOMOTO CO INC	JPY	290 472 325	1.49	53 900	TOKYO GAS CO LTD	JPY	151 017 491	0.77	
142 100	AMADA HOLDINGS CO LTD	JPY	140 397 107	0.72	27 900	TOKYO OHKA KOGYO CO LTD	JPY	183 627 766	0.94	
182 300	ASAHI KASEI CORP	JPY	187 050 208	0.96	126 500	TOPPAN PRINTING CO LTD	JPY	285 006 583	1.46	
58 500	CAPCOM CO LTD	JPY	192 028 029	0.99	258 800	TORAY INDUSTRIES INC	JPY	195 881 933	1.00	
114 600	DAI-ICHI LIFE HOLDINGS INC	JPY	285 271 425	1.46	67 500	TOSHIBA CORP	JPY	370 515 807	1.90	
188 400	DAIICHI SANKYO CO LTD	JPY	644 406 334	3.31	55 500	TOYO SUISAN KAISHA LTD	JPY	293 062 859	1.50	
27 400	EARTH CHEMICAL CO LTD	JPY	141 922 775	0.73	408 200	TOYOTA MOTOR CORP	JPY	847 023 797	4.35	
36 200	EBARA CORP	JPY	181 954 205	0.93	127 000	TOYOTA TSUSHO CORP	JPY	557 367 994	2.86	
34 200	EISAI CO LTD	JPY	195 214 311	1.00	118 710	WEST HOLDINGS CORP	JPY	429 879 416	2.21	
46 100	FUJIFILM HOLDINGS CORP	JPY	333 100 288	1.71	Total securities portfolio					
22 500	FUJITSU LTD	JPY	378 717 546	1.94					18 865 173 483	96.78
58 100	HITACHI LTD	JPY	371 743 479	1.91						
72 200	IBIDEN CO LTD	JPY	273 324 698	1.40						
39 000	IHI CORP	JPY	140 099 201	0.72						
119 500	INFO SERVICES INTERNATIONAL DENTSU	JPY	477 721 668	2.45						
257 800	INFRONEER HOLDINGS INC	JPY	247 827 916	1.27						
257 400	INPEX CORP	JPY	376 311 980	1.93						
505 300	JAPAN POST HOLDINGS CO LTD	JPY	487 951 614	2.50						
32 800	KATITAS CO LTD	JPY	95 152 969	0.49						
55 800	KAWASAKI HEAVY INDUSTRIES	JPY	140 689 655	0.72						
107 600	KEISEI ELECTRIC RAILWAY CO	JPY	400 243 144	2.05						
15 800	KOSE CORP	JPY	193 135 968	0.99						
38 100	KYORITSU MAINTENANCE CO LTD	JPY	191 408 891	0.98						
90 500	KYOWA EXEO CORP	JPY	191 111 416	0.98						
62 300	KYOWA HAKKO KIRIN CO LTD	JPY	189 561 624	0.97						
27 700	MAKITA CORP	JPY	92 905 643	0.48						
33 000	MARUZEN SHOWA UNYU CO LTD	JPY	100 205 493	0.51						
523 260	MITSUBISHI UFJ FINANCIAL GROUP	JPY	378 633 280	1.94						
30 300	MURATA MANUFACTURING CO LTD	JPY	222 198 442	1.14						
41 500	NEXTAGE CO LTD	JPY	96 381 077	0.49						
314 800	NHK SPRING CO LTD	JPY	278 355 359	1.43						
177 200	NIKON CORP	JPY	275 580 081	1.41						
102 800	NIPPON PILLAR PACKING CO LTD	JPY	276 923 557	1.42						
136 200	NIPPON TELEGRAPH & TELEPHONE	JPY	529 956 199	2.72						
90 000	NOMURA REAL ESTATE HOLDINGS	JPY	297 613 940	1.53						
13 000	ORIENTAL LAND CO LTD	JPY	244 583 411	1.25						
102 800	ORIX CORP	JPY	232 117 185	1.19						
113 600	OSAKA GAS CO LTD	JPY	294 347 904	1.51						
31 200	OSAKA SODA CO LTD	JPY	99 250 205	0.51						
91 300	POINT	JPY	203 513 563	1.04						
105 300	RECRUIT HOLDINGS CO LTD	JPY	416 333 622	2.14						
363 900	RENESAS ELECTRONICS CORP	JPY	444 281 994	2.28						
71 500	SBI HOLDINGS INC	JPY	188 278 626	0.97						
82 200	SEKISUI HOUSE LTD	JPY	194 355 306	1.00						
107 200	SENKO CO LTD	JPY	93 688 603	0.48						
258 000	SEPTENI HOLDINGS CO LTD	JPY	134 105 829	0.69						
36 800	SHIN-ETSU CHEMICAL CO LTD	JPY	555 418 634	2.85						
76 400	SHINKO ELECTRIC INDUSTRIES	JPY	264 384 477	1.36						
53 300	SOFTBANK GROUP CORP	JPY	276 436 674	1.42						
79 500	SONY CORP	JPY	865 725 267	4.45						
70 900	SUMITOMO MITSUI FINANCIAL GR	JPY	284 472 188	1.46						
47 600	SUMITOMO WAREHOUSE CO LTD	JPY	94 953 213	0.49						
65 100	SUSHIRO GLOBAL HOLDINGS LTD	JPY	187 386 997	0.96						

BNP PARIBAS FUNDS Latin America Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
Brazil									
			24 607 100	58.69					
26 920	3R PETROLEUM OLEO E GAS SA	BRL	180 943	0.43	17 380	GRUMA S.A.B. - B	MXN	191 711	0.46
148 974	AMBEV SA	BRL	381 731	0.91	3 145	GRUPO AEROPORTUARIO PAC - ADR	USD	438 979	1.05
46 852	AREZZO INDUSTRIA E COMERCIO	BRL	623 114	1.49	1 300	GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	255 307	0.61
297 930	AUREN ENERGIA SA - ON	BRL	775 950	1.85	86 378	GRUPO BIMBO SAB - SERIES A	MXN	279 867	0.67
56 768	BANCO BRADESCO SA	BRL	156 101	0.37	342 726	GRUPO FINANCIERO BANORTE - O	MXN	1 905 433	4.55
98 075	BANCO DO BRASIL S.A.	BRL	626 018	1.49	162 370	GRUPO FINANCIERO INBURSA - O	MXN	257 690	0.61
20 101	BB SEGURIDADE PARTICIPACOES	BRL	99 785	0.24	139 045	GRUPO TELEVISA SAB-SER CPO	MXN	227 495	0.54
123 237	BRADESPAR SA - PRAF	BRL	594 802	1.42	10 090	INDUSTRIAS PENOLES SAB DE CV	MXN	93 120	0.22
89 285	CCR SA	BRL	213 930	0.51	108 703	KIMBERLY-CLARK DE MEXICO - A	MXN	146 710	0.35
123 520	CIA SANEAMENTO BASICO DE SP	BRL	996 055	2.38	88 600	OPERADORA DE SITES MEX- A-1	MXN	102 364	0.24
115 675	CIA SIDERURGICA NACIONAL SA	BRL	341 530	0.81	74 536	ORBIA ADVANCE CORP SAB DE CV	MXN	173 855	0.41
191 512	COSAN SA INDUSTRIA COMERCIO	BRL	666 515	1.59	1 265	PROMOTORA Y OPERADORA DE INF	MXN	9 236	0.02
129 302	DEXCO SA	BRL	244 042	0.58	433 425	WALMART DE MEXICO SAB DE CV	MXN	1 489 379	3.55
65 914	ENGIE BRASIL ENERGIA SA	BRL	520 559	1.24	Chile				
271 855	EQUATORIAL ENERGIA SA - ORD	BRL	1 187 342	2.83				1 416 128	3.38
66 550	FLEURY SA	BRL	207 433	0.49	12 216 750	BANCO SANTANDER CHILE	CLP	483 133	1.15
51 692	GERDAU SA - PRAF	BRL	220 924	0.53	112 255	CENCOSUD SA	CLP	139 950	0.33
149 942	INTELBRAS SA INDUSTRIA DE TE	BRL	708 498	1.69	86 655	EMPRESAS CMPC SA	CLP	141 054	0.34
485 770	ITAU UNIBANCO H PRAF - ADR	USD	2 079 095	4.96	1 654 563	ENEL AMERICAS SA	CLP	153 824	0.37
104 085	ITAU UNIBANCO HOLDING S-PRAF	BRL	451 213	1.08	254 375	ENEL CHILE SA	CLP	5 634	0.01
60 729	KLABIN SA - UNIT	BRL	234 579	0.56	49 340	ENEL CHILE SA	USD	54 767	0.13
107 014	LOCALIZA RENT A CAR	BRL	1 072 499	2.56	3 645	QUIMICA Y MINERA CHIL - ADR	USD	304 467	0.73
122 055	LOJAS RENNER SA	BRL	527 947	1.26	58 085	S.A.C.I. FALABELLA	CLP	133 299	0.32
136 014	MINERVA SA	BRL	345 141	0.82	Peru				
142 795	MULTIPLAN EMPREENDIMENTOS	BRL	599 363	1.43	18 380	CIA DE MINAS BUENAVENTUR - ADR	USD	121 308	0.29
94 767	ODONTOPREV SA	BRL	169 438	0.40	5 945	CREDICORP LTD	USD	712 865	1.70
281 376	PET CENTER COMERCIO E PARTIC	BRL	534 292	1.27	Cayman Islands				
75 740	PETRO RIO SA	BRL	318 488	0.76	142 395	BANCO BTG PACTUAL SA-UNIT	BRL	607 486	1.45
39 950	PETROLEO BRASILEIRO PETROBRAS - ADR	USD	424 669	1.01	Colombia				
469 174	PETROLEO BRASILEIRO PETROBRAS - PRAF	BRL	2 505 803	5.98	8 790	BANCOLOMBIA S.A.- ADR	USD	270 996	0.65
34 100	PETRORECONCAVO SA	BRL	167 192	0.40	19 601	ECOPETROL SA - ADR	USD	212 867	0.51
65 631	RAIA DROGASIL SA	BRL	240 964	0.57	Floating rate bonds				
319 550	RAIZEN SA - PREFERENCE	BRL	280 475	0.67	Brazil				
351 973	SEQUOIA LOGISTICA E TRANSPOR	BRL	368 162	0.88	10 800	VALE DO RIO DOCE 97-29/12/2049 FLAT FRN	BRL	128 548	0.31
60 619	SUZANO PAPEL E CELULOSE SA	BRL	575 997	1.37	Total securities portfolio				
74 850	TIM SA	BRL	182 635	0.44				39 182 907	93.46
205 053	TOTVS SA	BRL	912 049	2.18					
239 918	TRES TENTOS AGROINDUSTRIAL S	BRL	367 025	0.88					
120 944	VALE SA - ADR	USD	1 769 410	4.22					
255 848	VAMOS LOCACAO DE CAMINHOS M	BRL	572 903	1.37					
138 886	VIBRA ENERGIA SA	BRL	443 790	1.06					
142 095	WEG SA	BRL	718 699	1.71					
Mexico									
			11 105 609	26.48					
238 253	ALFA S.A.B.-A	MXN	168 631	0.40					
103 769	AMERICA MOVIL - ADR - L	USD	2 120 000	5.06					
111 843	AMERICA MOVIL SAB DE C-SER L	MXN	113 918	0.27					
31 505	ARCA CONTINENTAL SAB DE CV	MXN	206 902	0.49					
129 809	CEMEX SAB - ADR	USD	508 851	1.21					
184 435	CEMEX SAB - CPO	MXN	71 577	0.17					
13 541	COCA-COLA FEMSA SAB DE CV	MXN	74 726	0.18					
485 170	CORP INMOBILIARIA VESTA SAB	MXN	899 364	2.15					
223 040	FIBRA UNO ADMINISTRACION SA	MXN	221 429	0.53					
16 926	FOMENTO ECONOMICO MEX - ADR	USD	1 142 336	2.72					
1 000	FOMENTO ECONOMICO MEXICA-UBD	MXN	6 729	0.02					

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Czech Republic		6 701 543	3.04					
18 400 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	575 514	0.26	124 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	173 174	0.08
46 990 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	1 665 156	0.76	300 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	550 693	0.25
29 000 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	903 885	0.41	123 240 000	REPUBLIC OF HUNGARY 6.750% 11-22/10/2028	HUF	300 940	0.14
33 140 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	1 054 759	0.48		Chile		3 489 509	1.60
45 010 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	1 631 079	0.74	1 275 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	1 299 883	0.59
15 000 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	549 994	0.25	890 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	866 290	0.40
1 320 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	51 767	0.02	795 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	761 427	0.35
6 700 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	269 389	0.12	615 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	561 909	0.26
	Russia		5 994 089	2.73		Egypt		3 444 578	1.57
551 930 000	RUSSIA-OFZ 5.700% 20-17/05/2028	RUB	1 512 135	0.69	21 290 000	EGYPT GOVT BOND 14.483% 21-06/04/2026	EGP	1 099 770	0.50
56 450 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	154 657	0.07	25 455 000	EGYPT GOVT BOND 14.531% 21-14/09/2024	EGP	1 331 052	0.61
352 465 000	RUSSIA-OFZ 7.050% 13-19/01/2028	RUB	965 656	0.44	3 660 000	EGYPT GOVT BOND 14.664% 20-06/10/2030	EGP	177 514	0.08
254 220 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	696 492	0.32	15 860 000	EGYPT GOVT BOND 16.100% 19-07/05/2029	EGP	836 242	0.38
399 760 000	RUSSIA-OFZ 7.400% 19-17/07/2024	RUB	1 095 232	0.50		Kenya		2 227 317	1.02
368 500 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	1 009 588	0.46	288 100 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	2 227 317	1.02
33 800 000	RUSSIA-OFZ 7.700% 19-16/03/2039	RUB	92 603	0.04		Canada		936 757	0.43
65 700 000	RUSSIA-OFZ 7.950% 18-07/10/2026	RUB	180 000	0.08	18 500 000	EXPORT DEV CAN 34.000% 22-20/06/2023	TRY	936 757	0.43
105 020 000	RUSSIA-OFZ 8.500% 16-17/09/2031	RUB	287 726	0.13		Serbia		613 018	0.28
	Romania		5 527 409	2.53	23 000 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	193 714	0.09
2 550 000	ROMANIA 4.150% 20-26/01/2028	RON	431 847	0.20	28 360 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	208 197	0.09
7 945 000	ROMANIA 4.500% 19-17/06/2024	RON	1 554 692	0.71	24 700 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	211 107	0.10
9 840 000	ROMANIA 4.750% 14-24/02/2025	RON	1 887 888	0.86		Uruguay		391 370	0.18
2 680 000	ROMANIA 5.000% 18-12/02/2029	RON	461 843	0.21	17 100 000	URUGUAY 8.500% 17-15/03/2028	UYU	391 370	0.18
1 850 000	ROMANIA 5.800% 12-26/07/2027	RON	344 639	0.16		Dominican Republic		377 743	0.17
4 500 000	ROMANIA GOVT 4.150% 20-24/10/2030	RON	696 686	0.32	20 780 000	REPUBLIC OF DOMINICAN CBN 11.000% 17-05/01/2024	DOP	377 743	0.17
1 130 000	ROMANIA GOVT 4.250% 21-28/04/2036	RON	149 814	0.07		Philippines		367 810	0.17
	Peru		5 049 395	2.32	9 630 000	PHILIPPINE GOVT 4.750% 17-04/05/2027	PHP	165 216	0.08
1 950 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	383 838	0.18	10 570 000	REPUBLIC OF PHILIPPINES 8.000% 11-19/07/2031	PHP	202 594	0.09
5 330 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	1 131 786	0.52		Money Market Instruments		1 912 888	0.87
7 047 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	1 748 421	0.80		Egypt		1 912 888	0.87
4 440 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	1 108 543	0.51	38 650 000	EGYPT T-BILL 0.000% 21-27/12/2022	EGP	1 912 888	0.87
2 460 000	REPUBLIC OF PERU 8.200% 06-12/08/2026	PEN	676 807	0.31		Shares/Units in investment funds		21 764 408	9.92
	United Kingdom		4 757 344	2.17		Luxembourg		21 764 408	9.92
88 850 000	EURO BK RECON&DV 0.000% 16-22/01/2026	RUB	551 762	0.25	17 627 000	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	21 764 408	9.92
18 660 000	EURO BK RECON&DV 0.000% 19-18/09/2024	TRY	481 596	0.22		Total securities portfolio		214 003 614	97.62
19 300 000	EURO BK RECON&DV 0.000% 19-26/01/2026	TRY	362 794	0.17					
11 300 000	EURO BK RECON&DV 0.000% 22-12/04/2027	TRY	154 985	0.07					
262 000 000	EURO BK RECON&DV 6.000% 17-24/07/2023	RUB	3 206 207	1.46					
	South Korea		3 967 904	1.81					
57 900 000 000	EXP-IMP BK KOREA 7.250% 17-07/12/2024	IDR	3 967 904	1.81					
	Hungary		3 914 884	1.80					
115 200 000	HUNGARY GOVT 3.000% 18-27/10/2038	HUF	168 621	0.08					
412 850 000	REPUBLIC OF HUNGARY 1.500% 20-22/04/2026	HUF	850 327	0.39					
386 400 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	699 967	0.32					
184 770 000	REPUBLIC OF HUNGARY 2.250% 21-22/06/2034	HUF	278 017	0.13					
199 400 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	417 551	0.19					
255 900 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	475 594	0.22					

BNP PARIBAS FUNDS Multi-Asset Thematic

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares				
<i>United Kingdom</i>				
3 844 246	CARILLION PLC	GBP	4	0.00
Shares/Units in investment funds				
<i>Luxembourg</i>				
106.85	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY 9XD	EUR	13 859 936	5.33
132.63	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH 9XC	EUR	10 739 166	4.13
119.45	BNP PARIBAS EASY EUR High Yield SRI Fossil Free 9XC	EUR	10 351 818	3.98
214 884.87	BNP PARIBAS FUNDS CHINA EQUITY - X USD ACC XCA	USD	16 441 380	6.32
52 580.08	BNP PARIBAS FUNDS DISRUPTIVE TECHNOLOGY XCA	EUR	7 106 198	2.73
12 209.84	BNP PARIBAS FUNDS ENERGY TRANSITION XCA	EUR	23 771 223	9.14
100.49	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT XDI	EUR	9 069 462	3.49
431 870.07	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	39 032 417	14.99
98 912.12	BNP PARIBAS FUNDS HEALTH CARE INNOVATORS XCA	EUR	12 232 462	4.70
54 818.97	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	7 519 518	2.89
365.97	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	33 805 855	13.00
36 454.52	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	3 630 003	1.40
873 409.12	LOMBARD ODIER FUNDS GLOBAL FINTECH IX1 EUR CAP	EUR	7 598 310	2.92
<i>France</i>				
2 270.98	BNP PARIBAS MOIS ISR - I CAP	EUR	51 528 173	19.80
<i>United Kingdom</i>				
10 722 735.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	11 460 172	4.41
Total securities portfolio			258 146 097	99.23

BNP PARIBAS FUNDS Nordic Small Cap

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>Sweden</i>									
278 422	ACADEMEDIA AB	SEK	1 184 570	0.55					
133 000	ADDTECH AB-B SHARES	SEK	1 656 114	0.77					
70 427	AF POYRY AB	SEK	922 973	0.43					
80 191	ANNEHEM FASTIGHETER AB-B	SEK	168 045	0.08					
78 068	AVANZA BANK HOLDING AB	SEK	1 250 834	0.58					
171 683	AXFOOD AB	SEK	4 716 288	2.20					
138 008	BEIJER ALMA AB	SEK	2 169 348	1.01					
235 000	BILLERUDKORSNAS AB	SEK	2 618 021	1.22					
47 000	BILLERUDKORSNAS AB	SEK	526 456	0.25					
128 966	BOLIDEN AB	SEK	3 916 597	1.83					
300 000	BONE SUPPORT AB	SEK	1 977 010	0.92					
104 359	BUFAB HOLDING AB	SEK	2 581 420	1.21					
160 182	CANTARGIA AB	SEK	112 139	0.05					
64 813	CASTELLUM AB	SEK	795 253	0.37					
20 000	CATENA AB	SEK	692 980	0.32					
1 365 451	COLLECTOR AB	SEK	3 953 673	1.85					
580 598	COOR SERVICE MANAGEMENT - WI	SEK	4 349 140	2.03					
1 013 298	COREM PROPERTY GROUP-B SHARE	SEK	1 085 830	0.51					
236 500	DIOS FASTIGHETER AB	SEK	1 568 477	0.73					
264 084	DOMETIC GROUP AB	SEK	1 479 027	0.69					
571 013	ELECTROLUX PROFESSIONAL AB-B	SEK	2 931 511	1.37					
192 580	FAGERHULT AB	SEK	817 011	0.38					
631 125	GAPWAVES AB	SEK	1 770 283	0.83					
63 924	GARO AB	SEK	776 887	0.36					
71 002	GETINGE AB - B	SEK	1 566 754	0.73					
143 669	GRANGES AB	SEK	1 025 905	0.48					
93 534	HEBA FASTIGHETS AB-B	SEK	364 946	0.17					
786 960	HEXATRONIC GROUP AB	SEK	5 597 452	2.61					
276 619	HEXPOL AB	SEK	2 247 675	1.05					
63 833	HMS NETWORKS AB	SEK	2 601 428	1.21					
54 500	HOLMEN AB-B SHARES	SEK	2 110 682	0.99					
271 561	HUMANA AB - WI	SEK	1 130 538	0.53					
218 831	HUSQVARNA AB - B	SEK	1 536 882	0.72					
389 031	INTERVACC AB	SEK	1 525 889	0.71					
254 901	INWIDO AB	SEK	2 683 882	1.25					
2 177 399	ISOFOL MEDICAL AB	SEK	1 609 704	0.75					
40 000	JM AB	SEK	632 120	0.30					
65 612	JOHN MATTSON FASTIGHETSFORET	SEK	540 788	0.25					
330 000	LAGERCRANTZ GROUP AB-B SHS	SEK	2 552 051	1.19					
136 268	LINDAB INTERNATIONAL AB	SEK	1 886 331	0.88					
212 156	MEDICOVER AB - B SHARE	SEK	2 639 783	1.23					
33 066	MIPS AB	SEK	1 377 499	0.64					
427 000	NCAB GROUP AB	SEK	2 058 643	0.96					
36 415	NORDIC ENTERTAINMENT GROUP-B	SEK	713 470	0.33					
157 521	NP3 FASTIGHETER AB	SEK	2 970 111	1.39					
100 672	NYFOSA AB	SEK	718 874	0.34					
434 872	OVZON AB	SEK	1 812 449	0.85					
237 414	OX2 AB	SEK	1 726 341	0.81					
203 382	PEAB AB	SEK	1 135 263	0.53					
826 500	SCANDIC HOTELS GROUP AB - WI	SEK	3 045 810	1.42					
27 125	SDIPTech AB - B	SEK	599 056	0.28					
327 424	SEDANA MEDICAL AB	SEK	825 196	0.39					
300 000	SIVERS IMA HOLDING AB	SEK	276 529	0.13					
207 000	SSAB AB - B	SEK	817 709	0.38					
106 450	SWEDISH ORPHAN BIOVITRUM AB	SEK	2 197 929	1.03					
89 249	THULE GROUP AB/THE	SEK	2 093 527	0.98					
					202 611 242 94.61				
					202 611 242 94.61				
					<i>Norway</i>				
					40 306 130 18.83				
					204 550 TRELLEBORG AB - B SEK 3 935 141 1.84				
					348 341 VICORE PHARMA HOLDING AB SEK 858 403 0.40				
					82 293 VITEC SOFTWARE GROUP AB - B SEK 3 405 975 1.59				
					133 862 VNV GLOBAL AB SEK 300 632 0.14				
					130 637 XSPRAY PHARMA AB SEK 673 113 0.31				
					<i>Norway</i>				
					120 646 ATEA ASA NOK 1 196 093 0.56				
					509 750 AUSTEVOLL SEAFOOD ASA NOK 5 690 346 2.66				
					424 849 B2 HOLDING ASA NOK 308 906 0.14				
					96 091 BONHEUR ASA NOK 3 325 914 1.55				
					163 767 BORREGAARD ASA NOK 2 540 043 1.19				
					172 329 EDDA WIND ASA NOK 483 848 0.23				
					1 367 359 ELKEM ASA NOK 4 154 203 1.94				
					412 106 EUROPRIS ASA NOK 1 833 755 0.86				
					168 762 GRIEG SEAFOOD ASA NOK 2 285 834 1.07				
					344 964 LEROY SEAFOOD GROUP ASA NOK 2 336 220 1.09				
					130 000 NORDIC SEMICONDUCTOR ASA NOK 1 923 176 0.90				
					296 591 SPAREBANK 1 SMN NOK 3 325 208 1.55				
					211 000 SPAREBANK 1 SR BANK ASA NOK 2 179 712 1.02				
					275 000 SPAREBANKEN VEST NOK 2 321 675 1.08				
					426 551 STOREBRAND ASA NOK 2 894 951 1.35				
					542 545 WALLENIOUS WILHELMSEN ASA NOK 2 786 592 1.30				
					223 217 ZALARIS ASA NOK 719 654 0.34				
					<i>Denmark</i>				
					29 480 726 13.77				
					76 480 ALK-ABELLO A/S DKK 1 267 014 0.59				
					10 400 CHEMOMETEC A/S DKK 1 058 649 0.49				
					100 800 JYSKE BANK - REG DKK 4 696 631 2.19				
					11 635 NETCOMPANY GROUP AS DKK 606 732 0.28				
					38 561 NTG NORDIC TRANSPORT GROUP A DKK 1 309 279 0.61				
					26 695 SCHOOU & CO DKK 1 775 084 0.83				
					55 665 SOLAR A/S - B DKK 4 536 046 2.12				
					358 100 SPAR NORD BANK A/S DKK 3 616 321 1.69				
					137 160 SYDBANK A/S DKK 4 005 991 1.87				
					133 050 TOPDANMARK A/S DKK 6 608 979 3.10				
					<i>Finland</i>				
					22 057 675 10.30				
					174 887 FISKARS OYJ ABP EUR 3 137 473 1.47				
					43 534 KONECRANES OYJ EUR 967 325 0.45				
					191 488 MARIMEKKO OYJ EUR 2 362 962 1.10				
					483 930 METSA BOARD OYJ EUR 3 847 244 1.80				
					48 400 ORION OYJ - B EUR 2 061 840 0.96				
					514 000 OUTOKUMPU OYJ EUR 2 028 244 0.95				
					18 853 QT GROUP OYJ EUR 1 327 251 0.62				
					53 574 TIETO OYJ EUR 1 262 203 0.59				
					32 995 TOKMANNI GROUP CORP EUR 370 534 0.17				
					69 287 UPONOR OYJ EUR 912 510 0.43				
					29 570 VAISALA OYJ- A EUR 1 209 413 0.56				
					109 811 VALMET OYJ EUR 2 570 676 1.20				
					<i>The Netherlands</i>				
					2 952 344 1.38				
					1 565 000 MPC CONTAINER SHIPS AS NOK 2 952 344 1.38				
					Other transferable securities 833 966 0.39				
					833 966 0.39				
					<i>Shares</i>				
					<i>Norway</i>				
					833 966 0.39				
					10 441 NOVEIDA AS NOK 833 966 0.39				
					<i>Denmark</i>				
					0 0.00				
					101 328 SJAELSO GRUPPEN DKK 0 0.00				
					Total securities portfolio 203 445 208 95.00				

BNP PARIBAS FUNDS Premia Opportunities

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			6 477 133	89.79
<i>Luxembourg</i>				
5 583.00	BNP PARIBAS EASY EQUITY LOW VOL EUROPE UCITS ETF CAP	EUR	791 410	10.97
2 500.00	BNP PARIBAS EASY EQUITY MOMENTUM EUROPE UCITS ETF CAP	EUR	309 023	4.28
5 712.00	BNP PARIBAS EASY EQUITY QUALITY EUROPE UCITS ETF CAP	EUR	729 290	10.11
6 235.00	BNP PARIBAS EASY ESG VALUE EUROPE UCITS ETF CAP	EUR	716 342	9.93
10 987.34	BNP PARIBAS FUNDS SUSTAINABLE EUROPE MULTIFACTOR EQUITY - X CAP	EUR	1 325 183	18.37
8 555.43	BNP PARIBAS FUNDS SUSTAINABLE US MULTI FACTOR EQUITY - X CAP	USD	1 370 980	19.01
8 640.84	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	860 422	11.93
<i>France</i>				
4.00	BNP PARIBAS MULTI-FACTOR BONDS HIGH VOL - R PLUS CAP	EUR	374 483	5.19
Total securities portfolio			6 477 133	89.79

BNP PARIBAS FUNDS RMB Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Bonds			287 490 917	95.93						
<i>China</i>										
20 000 000	AGRICUL DEV BANK 2.250% 20-22/04/2025	CNY	2 956 037	0.99	30 000 000	CHINA GOVT BOND 3.020% 21-27/05/2031	CNY	4 528 564	1.51	
40 000 000	AGRICUL DEV BANK 2.960% 20-17/04/2030	CNY	5 909 522	1.97	50 000 000	CHINA GOVT BOND 3.030% 21-11/03/2026	CNY	7 599 875	2.54	
30 000 000	AGRICUL DEV BANK 3.240% 19-14/08/2024	CNY	4 552 150	1.52	50 000 000	CHINA GOVT BOND 3.120% 19-05/12/2026	CNY	7 636 465	2.55	
50 000 000	AGRICUL DEV BANK 3.330% 16-06/01/2026	CNY	7 610 339	2.54	30 000 000	CHINA GOVT BOND 3.250% 18-22/11/2028	CNY	4 603 444	1.54	
20 000 000	AGRICUL DEV BANK 3.450% 20-23/09/2025	CNY	3 058 136	1.02	30 000 000	CHINA GOVT BOND 3.270% 16-22/08/2046	CNY	4 418 639	1.47	
30 000 000	AGRICUL DEV BANK 3.520% 21-24/05/2031	CNY	4 615 105	1.54	30 000 000	CHINA GOVT BOND 3.270% 20-19/11/2030	CNY	4 618 278	1.54	
30 000 000	AGRICUL DEV BANK 3.630% 19-19/07/2026	CNY	4 611 591	1.54	45 000 000	CHINA GOVT BOND 3.390% 20-16/03/2050	CNY	6 756 876	2.25	
30 000 000	AGRICUL DEV BANK 3.740% 19-12/07/2029	CNY	4 664 409	1.56	17 000 000	CHINA GOVT BOND 3.520% 16-25/04/2046	CNY	2 604 558	0.87	
30 000 000	AGRICUL DEV BANK 4.650% 18-11/05/2028	CNY	4 875 588	1.63	20 000 000	CHINA GOVT BOND 3.610% 18-07/06/2025	CNY	3 096 777	1.03	
10 000 000	AGRICULTURAL DEV BANK 3.580% 16-22/04/2026	CNY	1 534 151	0.51	10 000 000	CHINA GOVT BOND 3.720% 21-12/04/2051	CNY	1 591 031	0.53	
15 000 000	CHINA DEV BANK 3.050% 16-25/08/2026	CNY	2 256 823	0.75	10 000 000	CHINA GOVT BOND 3.730% 20-25/05/2070	CNY	1 611 788	0.54	
30 000 000	CHINA DEV BANK 3.070% 20-10/03/2030	CNY	4 472 663	1.49	10 000 000	CHINA GOVT BOND 3.770% 17-20/02/2047	CNY	1 593 475	0.53	
20 000 000	CHINA DEV BANK 3.090% 20-18/06/2030	CNY	2 985 492	1.00	20 000 000	CHINA GOVT BOND 3.810% 20-14/09/2050	CNY	3 231 295	1.08	
60 000 000	CHINA DEV BANK 3.180% 16-05/04/2026	CNY	9 085 351	3.03	20 000 000	CHINA GOVT BOND 4.000% 19-24/06/2069	CNY	3 406 609	1.14	
25 000 000	CHINA DEV BANK 3.230% 20-10/01/2025	CNY	3 794 664	1.27	20 000 000	CHINA GOVT BOND 4.050% 17-24/07/2047	CNY	3 337 642	1.11	
10 000 000	CHINA DEV BANK 3.340% 20-14/07/2025	CNY	1 523 535	0.51	25 000 000	CHINA GOVT BOND 4.080% 18-22/10/2048	CNY	4 197 944	1.40	
10 000 000	CHINA DEV BANK 3.420% 19-02/07/2024	CNY	1 522 966	0.51	17 000 000	CHINA GOVT BOND 4.270% 07-17/05/2037	CNY	2 896 481	0.97	
20 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	3 058 464	1.02	40 000 000	EXP - IMP BANK CHINA 3.330% 16-05/09/2026	CNY	6 088 636	2.03	
20 000 000	CHINA DEV BANK 3.480% 19-08/01/2029	CNY	3 063 080	1.02	20 000 000	EXP-IMP BK CHINA 3.180% 16-05/09/2026	CNY	3 024 615	1.01	
40 000 000	CHINA DEV BANK 3.650% 19-21/05/2029	CNY	6 190 896	2.07	30 000 000	EXP-IMP BK CHINA 3.230% 20-23/03/2030	CNY	4 512 848	1.51	
40 000 000	CHINA DEV BANK 3.660% 21-01/03/2031	CNY	6 213 231	2.07	20 000 000	EXP-IMP BK CHINA 3.280% 19-11/02/2024	CNY	3 028 809	1.01	
70 000 000	CHINA DEV BANK 3.680% 19-26/02/2026	CNY	10 782 191	3.59	20 000 000	EXP-IMP BK CHINA 3.380% 21-16/07/2031	CNY	3 038 564	1.01	
40 000 000	CHINA DEV BANK 3.700% 20-20/10/2030	CNY	6 226 801	2.08	30 000 000	EXP-IMP BK CHINA 3.860% 19-20/05/2029	CNY	4 699 064	1.57	
10 000 000	CHINA DEV BANK 3.740% 15-10/09/2025	CNY	1 540 578	0.51	30 000 000	EXP-IMP BK CHINA 3.870% 15-14/09/2025	CNY	4 640 134	1.55	
50 000 000	CHINA DEV BANK 3.760% 18-14/08/2023	CNY	7 603 393	2.54	20 000 000	EXP-IMP BK CHINA 3.870% 19-19/12/2029	CNY	3 070 406	1.02	
20 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	3 156 817	1.05	10 000 000	EXP-IMP BK CHINA 4.110% 17-20/03/2027	CNY	1 572 358	0.52	
10 000 000	CHINA DEV BANK 3.900% 20-03/08/2040	CNY	1 599 676	0.53	<i>Hong Kong</i>					
30 000 000	CHINA DEV BANK 4.040% 18-06/07/2028	CNY	4 734 396	1.58	10 000 000	ICBC FIN LEASE 3.950% 19-04/03/2024	CNY	1 524 716	0.51	
10 000 000	CHINA DEV BANK 4.150% 18-26/10/2025	CNY	1 560 145	0.52	Total securities portfolio				287 490 917	95.93
30 000 000	CHINA DEV BANK 4.210% 15-13/04/2025	CNY	4 672 194	1.56						
30 000 000	CHINA DEV BANK 4.300% 17-21/08/2024	CNY	4 648 169	1.55						
10 000 000	CHINA DEV BANK 4.730% 18-02/04/2025	CNY	1 576 411	0.53						
50 000 000	CHINA GOVERNMENT BOND 1.990% 20-09/04/2025	CNY	7 378 298	2.46						
50 000 000	CHINA GOVT BOND 2.360% 20-02/07/2023	CNY	7 495 473	2.50						
40 000 000	CHINA GOVT BOND 2.680% 20-21/05/2030	CNY	5 901 127	1.97						
50 000 000	CHINA GOVT BOND 2.690% 21-12/08/2026	CNY	7 496 093	2.50						
20 000 000	CHINA GOVT BOND 2.850% 20-04/06/2027	CNY	3 015 777	1.01						
50 000 000	CHINA GOVT BOND 2.910% 21-14/10/2028	CNY	7 514 347	2.51						
20 000 000	CHINA GOVT BOND 2.940% 19-17/10/2024	CNY	3 028 764	1.01						
40 000 000	CHINA GOVT BOND 3.020% 20-22/10/2025	CNY	6 076 183	2.03						

BNP PARIBAS FUNDS Russia Equity (NAV suspended)

Securities portfolio at 25/02/2022

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				
Shares					Shares				
<i>Russia</i>					<i>Russia</i>				
5 053 304	AEROFLOT RUSSIAN AIRLINES	RUB	1 998 553	0.58	9 368 155	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	4 867 916	1.40
16 221 913	ALROSA PJSC	RUB	14 993 154	4.32	1 414 405	RASPADSKAYA	RUB	4 864 254	1.40
897 339	GAZPROM NEFT PJSC	RUB	3 861 867	1.11	Total securities portfolio				
13 452 511	GAZPROM PJSC	RUB	34 409 059	9.91	336 531 169				
660 834	GLOBALTRUCK MANAGEMENT PJSC	RUB	144 527	0.04	96.93				
120 134 160	INTER RAO UES PJSC	RUB	3 679 628	1.06					
54	LUGA ABRASIVE PLANT-BRD	USD	288 115	0.08					
314 011	LUKOIL PJSC	RUB	17 391 604	5.01					
1 709 408	MAIL.RU GROUP-GDR REGS	USD	5 548 299	1.60					
1 764 580	MOSCOW EXCHANGE MICEX-RTS PJ	RUB	1 884 470	0.54					
242 313	NOVATEK PJSC	RUB	3 304 691	0.95					
23 676	NOVATEK PJSC-SPONS GDR REG S	USD	2 625 403	0.76					
6 003 473	NOVOLIPETSK STEEL OAO	RUB	12 097 519	3.48					
1 117 123	POLYMETAL INTERNATIONAL - W/I	GBP	10 641 425	3.06					
11 709 669	RENAISSANCE INSURANCE GROUP	RUB	5 512 026	1.59					
1 710 000	ROSNEFT OIL CO PJSC	RUB	5 660 298	1.63					
17 331 201	SBERBANK OF RUSSIA PJSC	RUB	24 307 016	7.00					
113 830 389	SEGEZHA GROUP PJSC	RUB	9 468 729	2.73					
46 245 656	SISTEMA PJSC	RUB	6 188 744	1.78					
1 173 880	SPB EXCHANGE PJSC	RUB	5 762 916	1.66					
7 361 370	TATNEFT PJSC	RUB	29 659 687	8.54					
186	TRANSNEFT PJSC	RUB	299 845	0.09					
811 940	UNITED CO RUSAL INTERNATIONAL	RUB	543 631	0.16					
12 585 783 865	VTB BANK PJSC	RUB	2 668 701	0.77					
416 484	X 5 RETAIL GROUP NV-REGS GDR	USD	4 470 199	1.29					
166 081	X 5 RETAIL GROUP NV-REGS GDR	RUB	2 266 815	0.65					
<i>Cyprus</i>					<i>Cyprus</i>				
351 590	CIAN PLC-ADR	USD	1 063 008	0.31					
2 657 727	GLOBAL PORTS INV-REGS W/I	USD	4 774 006	1.38					
1 250 939	GLOBALTRA-SPONS GDR REGS	USD	4 343 886	1.25					
1 490 566	OZON HOLDINGS PLC - ADR	USD	15 375 542	4.43					
557 502	TCS GROUP HOLDING -REG S	USD	17 847 203	5.14					
158 494	TCS GROUP HOLDING-GDR REG S	RUB	5 791 409	1.67					
<i>The Netherlands</i>					<i>The Netherlands</i>				
18 793 495	VEON LTD	USD	13 446 486	3.87					
675 047	YANDEX NV - A	USD	11 369 339	3.27					
168 634	YANDEX NV-A	RUB	3 497 800	1.01					
<i>Kazakhstan</i>					<i>Kazakhstan</i>				
703 553	NAC KAZATOMPROM JSC-GDR	USD	18 862 765	5.43					
<i>United Kingdom</i>					<i>United Kingdom</i>				
4 468 677	EVRAZ PLC	GBP	10 913 777	3.14					
<i>Ukraine</i>					<i>Ukraine</i>				
1 453 125	MHP SA - GDR REGS	USD	5 685 608	1.64					
<i>Luxembourg</i>					<i>Luxembourg</i>				
18 885 158	NOVOROSSIYSK COMMERCIAL SEA	RUB	839 245	0.24					
5 803 450	OKEY GROUP SA - GDR REG	USD	3 075 769	0.89					
<i>Guernsey Island</i>					<i>Guernsey Island</i>				
510 880	ETALON GROUP-GDR REGS - W/I	USD	236 235	0.07					

BNP PARIBAS FUNDS Seasons

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			365 353 055	76.73
<i>France</i>				
33 000	AIR LIQUIDE SA	EUR	4 227 960	0.89
321 761	AMUNDI SA	EUR	16 795 924	3.53
4 686	ATOS SE	EUR	59 911	0.01
475 000	AXA SA	EUR	10 288 500	2.16
869 829	BNP PARIBAS	EUR	39 459 792	8.30
33 000	CAPGEMINI SE	EUR	5 393 850	1.13
90 000	CARREFOUR SA	EUR	1 519 650	0.32
1 720 600	CREDIT AGRICOLE SA	EUR	15 022 559	3.15
310 000	DANONE	EUR	16 510 600	3.47
1 707 601	ENGIE	EUR	18 725 553	3.93
4 166	EUROAPI SASU	EUR	62 715	0.01
7 000	KERING	EUR	3 430 700	0.72
40 000	LEGRAND SA	EUR	2 818 400	0.59
9 000	LVMH	EUR	5 235 300	1.10
519 140	MICHELIN (CGDE)	EUR	13 484 662	2.83
3 187 964	ORANGE	EUR	35 768 956	7.51
26 000	PERNOD RICARD SA	EUR	4 557 800	0.96
115 000	PUBLICIS GROUPE	EUR	5 365 900	1.13
187 519	SANOFI AVENTIS	EUR	18 065 580	3.79
1 747 155	SOCIETE GENERALE SA	EUR	36 498 068	7.66
31 680	SODEXO SA	EUR	2 124 461	0.45
781 042	TOTAL SA	EUR	39 341 085	8.27
100 000	VALEO SA	EUR	1 842 500	0.39
724 709	VEOLIA ENVIRONNEMENT	EUR	16 878 473	3.54
217 262	VINCI SA	EUR	18 458 580	3.88
447 250	VIVENDI	EUR	4 336 536	0.91
<i>Germany</i>				
108 127	BAYERISCHE MOTOREN WERKE AG	EUR	7 943 009	1.67
650 645	COMMERZBANK AG	EUR	4 350 212	0.91
90 358	SIEMENS AG - REG	EUR	8 772 858	1.84
<i>The Netherlands</i>				
150 000	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 729 000	0.78
1 259 618	KONINKLIJKE KPN NV	EUR	4 283 961	0.90
Shares/Units in investment funds			33 336 140	7.00
<i>France</i>				
1 469.21	BNP PARIBAS MOIS ISR - I CAP	EUR	33 336 140	7.00
Total securities portfolio			398 689 195	83.73

BNP PARIBAS FUNDS SMaRT Food

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		1 438 076 134	96.52					
<i>United States of America</i>									
376 074	AGCO CORP	USD	35 504 810	2.38	548 852	DANONE	EUR	29 231 858	1.96
631 717	BALL CORP	USD	41 554 525	2.79	379 482	CHRISTIAN HANSEN HOLDING A/S	DKK	26 361 386	1.77
211 285	BEYOND MEAT INC	USD	4 838 264	0.32	14 096 000	VITASOY INTERNATIONAL HOLDINGS	HKD	23 532 672	1.58
764 613	DARLING INGREDIENTS INC	USD	43 736 054	2.94	378 423	BAKKAFFROST P/F	NOK	23 081 834	1.55
71 417	DEERE & CO	USD	20 457 458	1.37	330 500	CANADIAN PACIFIC RAILWAY LTD	CAD	22 034 967	1.48
171 998	ECOLAB INC	USD	25 296 678	1.70	40 023 600	PUREGOLD PRICE CLUB INC	PHP	20 942 873	1.41
2 523 533	GRAPHIC PACKAGING HOLDING CO	USD	49 483 405	3.32	<i>South Korea</i>				
262 730	INTERNATIONAL FLAVORS & FRAGRANCES	USD	29 935 815	2.01	384 000	COWAY CO LTD	KRW	18 022 409	1.21
403 673	MCCORMICK & CO-NON VTG SHRS	USD	32 144 796	2.16	<i>Austria</i>				
779 912	RAYONIER INC	USD	27 885 705	1.87	216 306	LENZING AG	EUR	16 677 193	1.12
790 113	SONOCO PRODUCTS CO	USD	43 108 753	2.89	<i>China</i>				
453 627	STARBUCKS CORP	USD	33 146 077	2.22	5 018 100	JOYOUNG CO LTD -A	CNY	13 142 095	0.88
654 679	TRIMBLE INC	USD	36 464 640	2.45	Total securities portfolio				
156 687	VALMONT INDUSTRIES	USD	33 666 460	2.26	1 438 076 134				
777 821	WESTROCK CO	USD	29 641 196	1.99	96.52				
<i>Ireland</i>									
4 198 355	DOLE PLC	USD	33 973 967	2.28					
2 430 951	GLANBIA PLC	EUR	25 111 724	1.69					
518 153	KERRY GROUP PLC - A	EUR	47 328 094	3.18					
1 135 304	SMURFIT KAPPA GROUP PLC	EUR	36 420 552	2.44					
<i>United Kingdom</i>									
2 340 201	CNH INDUSTRIAL NV	USD	25 943 785	1.74					
2 301 043	COMPASS GROUP PLC	GBP	44 908 832	3.01					
7 600 993	DS SMITH PLC	GBP	24 486 006	1.64					
767 093	UNILEVER PLC	EUR	33 349 368	2.24					
<i>The Netherlands</i>									
1 004 801	CORBION NV	EUR	28 998 557	1.95					
995 809	KONINKLIJKE AHOLD DELHAIZE NV	EUR	24 755 812	1.66					
265 582	KONINKLIJKE DSM NV	EUR	36 411 292	2.44					
<i>Germany</i>									
1 276 453	GEA GROUP AG	EUR	41 982 539	2.82					
353 779	HELLOFRESH SE	EUR	10 914 082	0.73					
205 178	SYMRISE AG	EUR	21 307 735	1.43					
<i>Switzerland</i>									
271 925	NESTLE SA - REG	CHF	30 276 074	2.03					
19 031	SGS SA - REG	CHF	41 545 344	2.79					
<i>Norway</i>									
1 523 692	BORREGAARD ASA	NOK	23 632 623	1.59					
3 693 031	LEROY SEAFOOD GROUP ASA	NOK	25 010 531	1.68					
341 498	SALMAR ASA	NOK	22 896 030	1.54					
<i>Japan</i>									
1 589 300	KUBOTA CORP	JPY	22 483 767	1.51					
732 900	SAKATA SEED CORP	JPY	23 519 409	1.58					
1 491 600	YUKIGUNI MAITAKE CO LTD	JPY	9 419 108	0.63					
<i>Australia</i>									
6 843 300	BRAMBLES LTD	AUD	48 207 151	3.24					
<i>India</i>									
5 584 015	BANDHAN BANK LTD	INR	17 760 468	1.19					
3 831 112	DABUR INDIA LTD	INR	22 963 529	1.54					
<i>Portugal</i>									
1 667 205	JERONIMO MARTINS	EUR	34 577 832	2.32					

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			139 133 055	74.33					
<i>France</i>					<i>Germany</i>				
700 000	ACTION LOGEMENT 0.750% 21-19/07/2041	EUR	500 640	0.27	2 200 000	JUNTA ANDALUCIA 0.500% 21-30/04/2031	EUR	1 012 776	0.54
2 000 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	1 841 120	0.98	1 499 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	1 465 077	0.78
2 000 000	AGENCE FRANCAISE 0.000% 20-20/09/2027	EUR	1 829 167	0.98	1 100 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	1 047 920	0.56
600 000	AGENCE FRANCAISE 0.000% 20-28/10/2027	EUR	552 134	0.29					
1 900 000	AGENCE FRANCAISE 1.625% 22-25/05/2032	EUR	1 805 196	0.96					
4 700 000	BPCE 0.625% 18-26/09/2023	EUR	4 656 352	2.49					
7 200 000	CAISSE AMORT DET 0.000% 20-25/02/2026	EUR	6 834 481	3.65					
500 000	CAISSE AMORT DET 0.000% 21-25/05/2031	EUR	419 644	0.22					
100 000	CAISSE AMORT DET 0.450% 22-19/01/2032	EUR	85 955	0.05					
1 800 000	CAISSE AMORT DET 0.600% 22-25/11/2029	EUR	1 644 712	0.88					
300 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	283 910	0.15					
3 400 000	CAISSE DES DEPOT 0.010% 21-01/06/2026	EUR	3 221 223	1.72					
1 200 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	1 150 718	0.61					
4 700 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	4 435 494	2.37					
5 500 000	COUNCIL OF EUROP 0.000% 21-15/04/2028	EUR	4 980 863	2.66					
1 500 000	COUNCIL OF EUROP 1.000% 22-13/04/2029	EUR	1 420 949	0.76					
3 900 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	3 278 881	1.75					
1 900 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	1 528 317	0.82					
4 200 000	ILE DE FRANCE 0.000% 21-20/04/2028	EUR	3 803 351	2.03					
3 800 000	LA BANQUE POSTAL 0.750% 21-23/06/2031	EUR	2 914 630	1.56					
2 900 000	ORANGE 0.125% 20-16/09/2029	EUR	2 413 315	1.29					
500 000	ORANGE 2.375% 22-18/05/2032	EUR	473 932	0.25					
9 400 000	UNEDIC 0.100% 20-25/11/2026	EUR	8 834 551	4.72					
300 000	UNEDIC 0.100% 21-25/05/2034	EUR	230 855	0.12					
200 000	UNEDIC 1.750% 22-25/11/2032	EUR	192 527	0.10					
<i>Belgium</i>					<i>Italy</i>				
600 000	COMM FRANC BELG 0.625% 21-11/06/2035	EUR	477 846	0.26	2 200 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 547 365	0.83
1 500 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	1 413 294	0.75	5 400 000	CASSA DEPOSITI E 0.750% 17-21/11/2022	EUR	5 413 950	2.89
1 000 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	856 249	0.46	1 500 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	1 347 149	0.72
9 100 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	8 735 908	4.67	600 000	CASSA DEPOSITI E 2.125% 19-21/03/2026	EUR	596 330	0.32
6 200 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	5 901 189	3.15					
1 800 000	FLEMISH COMMUNIT 0.375% 20-15/04/2030	EUR	1 602 794	0.86					
2 700 000	REGION WALLONNE 0.250% 19-03/05/2026	EUR	2 577 117	1.38					
<i>Spain</i>					<i>South Korea</i>				
1 000 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	925 924	0.49	4 400 000	KHFC 0.010% 20-05/02/2025	EUR	4 209 598	2.25
3 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025	EUR	2 864 668	1.53	998 000	KHFC 0.723% 22-22/03/2025	EUR	971 443	0.52
600 000	BASQUE GOVT 0.450% 21-30/04/2032	EUR	496 869	0.27	300 000	KHFC 0.750% 18-30/10/2023	EUR	298 203	0.16
1 700 000	BASQUE GOVT 1.450% 18-30/04/2028	EUR	1 658 035	0.89					
1 354 000	BASQUE GOVT 1.875% 22-30/07/2033	EUR	1 263 178	0.67					
2 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	1 899 279	1.01					
2 200 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	2 181 435	1.17					
1 900 000	COMUNIDAD MADRID 0.420% 21-30/04/2031	EUR	1 602 221	0.86					
					<i>The Netherlands</i>				
					3 750 000	NED WATERSCHAPBK 0.000% 20-14/04/2023	EUR	3 730 944	1.99
					400 000	NED WATERSCHAPBK 0.250% 22-19/01/2032	EUR	336 749	0.18
					<i>Japan</i>				
					3 200 000	MITSUBISHI UFJ FINANCE 0.978% 20-09/06/2024	EUR	3 140 876	1.68
					<i>United States of America</i>				
					1 300 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	1 003 655	0.54
					2 500 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	2 082 719	1.11
					<i>United Kingdom</i>				
					2 700 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	2 320 957	1.24
					<i>Slovenia</i>				
					2 000 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	1 653 971	0.88
					<i>Finland</i>				
					1 200 000	KUNTARAHOITUS 0.050% 20-10/09/2035	EUR	895 588	0.48
					<i>Chile</i>				
					1 500 000	CHILE 1.250% 21-22/01/2051	EUR	822 469	0.44
					<i>Latvia</i>				
					566 000	REPUBLIC OF LATVIA 0.250% 21-23/01/2030	EUR	469 356	0.25
					Floating rate bonds				
					<i>United States of America</i>				
					3 500 000	BANK OF AMER CRP 1.486% 20-19/05/2024 FRN	USD	3 274 365	1.75
					3 100 000	CITIGROUP INC 20-30/10/2024 FRN	USD	2 826 836	1.51
					2 700 000	MORGAN STANLEY 20-21/10/2025 FRN	USD	2 380 736	1.27

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>3 787 758</i>	<i>2.02</i>
2 400 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	2 113 128	1.13
1 900 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 674 630	0.89
	<i>United Kingdom</i>		<i>3 198 022</i>	<i>1.71</i>
1 600 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	1 296 776	0.69
2 000 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	1 901 246	1.02
	<i>Ireland</i>		<i>2 494 562</i>	<i>1.33</i>
2 709 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 494 562	1.33
	<i>The Netherlands</i>		<i>1 201 143</i>	<i>0.64</i>
1 700 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	1 201 143	0.64
	<i>Spain</i>		<i>1 119 583</i>	<i>0.60</i>
1 300 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 119 583	0.60
	Shares/Units in investment funds		13 954 015	7.45
	<i>Luxembourg</i>		<i>8 500 799</i>	<i>4.54</i>
80 000.00	RESPONSABILITY GB MIC-HIIEUR	EUR	8 500 799	4.54
	<i>France</i>		<i>5 453 216</i>	<i>2.91</i>
5 002.35	BNP PARIBAS MOIS - ISR - X CAP	EUR	5 453 216	2.91
	Total securities portfolio		173 370 075	92.61

BNP PARIBAS FUNDS Sustainable Asia ex-Japan Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			563 814 258	92.07
<i>China</i>				
2 384 000	ALIBABA GROUP HOLDING LTD	HKD	33 267 475	5.43
1 401 307	BEIJING ORIENTAL YUHONG - A	CNY	10 740 222	1.75
24 020 846	CHINA CONSTRUCTION BANK - H	HKD	16 093 635	2.63
2 597 000	CHINA MENGNIU DAIRY CO	HKD	12 894 729	2.11
522 518	JD.COM INC - CL A	HKD	16 493 523	2.69
45 021	KWEICHOW MOUTAI CO LTD - A	CNY	13 718 416	2.24
681 900	MEITUAN DIANPING-CLASS B	HKD	16 657 264	2.72
823 000	NETEASE INC	HKD	15 035 081	2.46
1 635 500	PING AN INSURANCE GROUP CO - H	HKD	11 074 248	1.81
1 267 374	S F HOLDING CO LTD - A	CNY	10 533 301	1.72
794 994	TENCENT HOLDINGS LTD	HKD	35 512 639	5.80
1 119 000	WUXI BIOLOGICS CAYMAN INC	HKD	10 119 508	1.65
268 778	YUNNAN ENERGY NEW MATERIAL-A	CNY	10 023 829	1.64
<i>India</i>				
1 330 707	BHARTI AIRTEL LTD	INR	11 509 721	1.88
138 881	DIVIS LABORATORIES LTD	INR	6 368 676	1.04
225 233	HDFC BANK LTD - ADR	USD	12 378 806	2.02
325 673	HINDUSTAN UNILEVER LTD	INR	9 176 239	1.50
293 512	HOUSING DEVELOPMENT FINANCE	INR	8 031 222	1.31
792 014	INFOSYS LTD	INR	14 621 283	2.39
1 318 490	JUBILANT FOODWORKS LTD	INR	8 516 338	1.39
643 228	RELIANCE INDUSTRIES LTD	INR	21 086 547	3.44
<i>Taiwan</i>				
3 311 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	52 401 636	8.56
1 061 000	UNIMICRON TECHNOLOGY CORP	TWD	5 576 257	0.91
<i>Hong Kong</i>				
2 937 400	AIA GROUP LTD	HKD	31 638 639	5.17
341 050	HONG KONG EXCHANGES & CLEAR	HKD	16 671 633	2.72
716 000	TECHTRONIC INDUSTRIES CO LTD	HKD	7 402 305	1.21
<i>South Korea</i>				
45 404	NAVER CORP	KRW	8 355 897	1.36
816 873	SAMSUNG ELECTRONICS CO LTD	KRW	35 683 733	5.83
147 202	SK HYNIX INC	KRW	10 223 949	1.67
<i>Singapore</i>				
717 700	DBS GROUP HOLDINGS LTD	SGD	15 229 486	2.49
3 240 300	SATS LTD	SGD	9 062 901	1.48
<i>Indonesia</i>				
13 670 100	BANK CENTRAL ASIA TBK PT	IDR	6 650 986	1.09
44 188 800	BANK RAKYAT INDONESIA PERSER	IDR	12 285 895	2.01
131 503 300	BUKALAPAK.COM PT TBK	IDR	2 478 985	0.40
<i>Thailand</i>				
4 759 300	AIRPORTS OF THAILAND PCL-FOR	THB	9 557 634	1.56
5 057 200	CENTRAL PATTANA PUB CO-FOREI	THB	8 725 472	1.42
<i>Malaysia</i>				
4 210 100	PETRONAS CHEMICALS GROUP BHD	MYR	8 589 171	1.40
8 006 800	PRESS METAL ALUMINIUM HOLDIN	MYR	8 633 350	1.41
<i>United States of America</i>				
222 549	YUM CHINA HOLDINGS INC	USD	10 793 627	1.76
Total securities portfolio			563 814 258	92.07

BNP PARIBAS FUNDS Sustainable Asian Cities Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			28 925 835	90.52
Bonds			27 916 810	87.36
<i>India</i>			<i>7 602 119</i>	<i>23.78</i>
1 835 000	ADANI RENEW ENER 4.625% 19-15/10/2039	USD	1 339 550	4.19
1 500 000	ADANI TRANSMISSI 4.000% 16-03/08/2026	USD	1 416 844	4.43
1 445 550	AZURE POWER 3.575% 21-19/08/2026	USD	1 185 351	3.71
1 600 000	BHARTI AIRTEL 3.250% 21-03/06/2031	USD	1 361 824	4.26
1 000 000	POWER FIN CORP 6.150% 18-06/12/2028	USD	1 039 250	3.25
1 600 000	ULTRATECH CEMENT 2.800% 21-16/02/2031	USD	1 259 300	3.94
<i>China</i>			<i>4 166 844</i>	<i>13.05</i>
1 200 000	AAC TECHNOLOGIES 2.625% 21-02/06/2026	USD	1 040 388	3.26
1 100 000	HEALTH & HAPPINE 5.625% 19-24/10/2024	USD	957 206	3.00
1 000 000	LENOVO GROUP LTD 3.421% 20-02/11/2030	USD	849 875	2.66
1 100 000	LONGFOR PROPRTI 4.500% 18-16/01/2028	USD	891 000	2.79
500 000	TENCENT HOLD 2.880% 21-22/04/2031	USD	428 375	1.34
<i>Indonesia</i>			<i>3 055 338</i>	<i>9.56</i>
800 000	INDONESIA GOVT 5.125% 15-15/01/2045	USD	764 088	2.39
1 500 000	PAKUWON JATI 4.875% 21-29/04/2028	USD	1 271 250	3.98
1 200 000	TOWER BERSAMA IN 2.800% 21-02/05/2027	USD	1 020 000	3.19
<i>Malaysia</i>			<i>3 044 734</i>	<i>9.53</i>
1 400 000	AXIATA SPV2 4.357% 16-24/03/2026	USD	1 409 450	4.41
1 850 000	MY WAKALA SUKUK 2.070% 21-28/04/2031	USD	1 635 284	5.12
<i>Hong Kong</i>			<i>2 680 217</i>	<i>8.39</i>
1 000 000	CHINA WATER AFF 4.850% 21-18/05/2026	USD	806 438	2.52
1 000 000	HYSAN MTN LTD 2.820% 19-04/09/2029	USD	903 653	2.83
1 000 000	SWIRE PRO MTN FI 3.500% 18-10/01/2028	USD	970 126	3.04
<i>Singapore</i>			<i>1 918 309</i>	<i>6.00</i>
600 000	BEIJING GAS SG 1.875% 22-18/01/2025	USD	568 896	1.78
1 500 000	SINGTEL GROUP TR 2.375% 19-28/08/2029	USD	1 349 413	4.22
<i>British Virgin Islands</i>			<i>1 671 440</i>	<i>5.23</i>
1 200 000	FORTUNE STAR 5.950% 20-19/10/2025	USD	732 000	2.29
1 000 000	MIDEA INVST DEV 2.880% 22-24/02/2027	USD	939 440	2.94
<i>Cayman Islands</i>			<i>1 383 407</i>	<i>4.33</i>
1 600 000	CK HUTCH INTL 21 2.500% 21-15/04/2031	USD	1 383 407	4.33
<i>Mauritius</i>			<i>1 323 750</i>	<i>4.14</i>
1 500 000	GREENKO SOLAR 5.950% 19-29/07/2026	USD	1 323 750	4.14
<i>South Korea</i>			<i>1 070 652</i>	<i>3.35</i>
1 200 000	LG CHEM LTD 1.375% 21-07/07/2026	USD	1 070 652	3.35
Floating rate bonds			1 009 025	3.16
<i>Singapore</i>			<i>1 009 025</i>	<i>3.16</i>
1 200 000	GLP PTE LTD 4.500% 21-31/12/2061 FRN	USD	1 009 025	3.16
Shares/Units in investment funds			2 753 947	8.62
<i>Luxembourg</i>			<i>2 753 947</i>	<i>8.62</i>
20 949.86	BNP PARIBAS INSTICASH USD 1D VNAV XCA	USD	2 753 947	8.62
Total securities portfolio			31 679 782	99.14

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			2 309 525 095	66.71					
<i>France</i>									
4 900 000	AEROPORT PARIS 1.500% 15-24/07/2023	EUR	4 907 845	0.14	1 800 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	1 769 574	0.05
15 100 000	AGENCE FRANCAISE 0.000% 20-25/03/2025	EUR	14 601 907	0.42	4 400 000	FAURECIA 2.375% 19-15/06/2027	EUR	3 288 718	0.10
14 600 000	ALD SA 0.375% 19-18/07/2023	EUR	14 412 135	0.42	2 342 000	FAURECIA 2.375% 21-15/06/2029	EUR	1 638 081	0.05
5 800 000	ALD SA 0.375% 20-19/10/2023	EUR	5 681 693	0.16	10 425 000	FAURECIA 2.625% 18-15/06/2025	EUR	8 995 535	0.26
12 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	11 300 710	0.33	5 000 000	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	4 924 100	0.14
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	1 509 481	0.04	1 400 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 159 259	0.03
6 000 000	BNP PARIBAS 1.000% 17-27/06/2024	EUR	5 850 568	0.17	8 600 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	8 408 679	0.24
12 800 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	12 219 095	0.35	7 900 000	IMERYSA SA 2.000% 14-10/12/2024	EUR	7 701 658	0.22
5 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	4 865 760	0.14	12 600 000	JC DECAUX SA 1.000% 16-01/06/2023	EUR	12 532 643	0.36
800 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	772 049	0.02	18 800 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	18 627 061	0.54
250 000	BNP PARIBAS 2.875% 12-24/10/2022	EUR	251 972	0.01	7 600 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	6 941 165	0.20
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	959 311	0.03	7 000 000	KERING 1.250% 22-05/05/2025	EUR	6 878 837	0.20
1 100 000	BPCE 0.625% 18-26/09/2023	EUR	1 089 784	0.03	1 600 000	KLEPIERRE 1.000% 15-17/04/2023	EUR	1 591 453	0.05
24 400 000	BPCE 0.625% 19-26/09/2024	EUR	23 461 798	0.68	8 500 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	8 197 199	0.24
2 400 000	BPCE 1.000% 19-01/04/2025	EUR	2 289 510	0.07	2 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 653 159	0.05
1 500 000	BPCE 4.625% 13-18/07/2023	EUR	1 532 740	0.04	500 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	449 671	0.01
5 000 000	BPCE SFH 0.375% 16-10/02/2023	EUR	5 001 450	0.14	4 900 000	LA POSTE SA 2.750% 12-26/11/2024	EUR	5 033 294	0.15
17 000 000	BPCE SFH 0.500% 15-11/10/2022	EUR	17 030 869	0.49	3 800 000	MERCIALYS 2.500% 22-28/02/2029	EUR	3 146 733	0.09
14 000 000	BPIFRANCE 0.125% 17-25/11/2023	EUR	13 871 876	0.40	3 600 000	MERCIALYS 4.625% 20-07/07/2027	EUR	3 493 345	0.10
2 600 000	CAISSE AMORT DET 4.125% 11-25/04/2023	EUR	2 681 486	0.08	2 100 000	ORANGE SA 3.375% 10-16/09/2022	EUR	2 113 897	0.06
12 600 000	CAISSE FR DE FINANCEMENT 0.375% 17-11/05/2024	EUR	12 392 894	0.36	4 486 000	PEUGEOT 2.000% 17-23/03/2024	EUR	4 451 359	0.13
3 300 000	CAISSE FR DE FINANCEMENT 2.375% 14-17/01/2024	EUR	3 361 188	0.10	1 100 000	PUBLICIS GROUPE 0.500% 16-03/11/2023	EUR	1 082 200	0.03
1 900 000	CAPGEMINI SA 2.500% 15-01/07/2023	EUR	1 918 112	0.06	2 900 000	RCI BANQUE 0.250% 19-08/03/2023	EUR	2 877 026	0.08
10 700 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	9 853 945	0.28	1 931 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	1 738 733	0.05
10 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	9 739 554	0.28	9 300 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	9 111 195	0.26
1 000 000	CIE DE ST GOBAIN 0.625% 19-15/03/2024	EUR	979 954	0.03	5 000 000	RENAULT 1.250% 19-24/06/2025	EUR	4 325 372	0.13
3 200 000	CIE DE ST GOBAIN 1.000% 17-17/03/2025	EUR	3 092 966	0.09	800 000	RTE RESEAU DE TR 1.625% 14-08/10/2024	EUR	799 798	0.02
4 400 000	CIE DE ST GOBAIN 1.750% 20-03/04/2023	EUR	4 412 532	0.13	2 300 000	SCHNEIDER ELEC 0.000% 20-12/06/2023	EUR	2 273 024	0.07
1 800 000	CIE FIN FONCIER 0.050% 20-16/04/2024	EUR	1 761 712	0.05	1 300 000	SOCIETE GENERALE 4.250% 12-13/07/2022	EUR	1 301 257	0.04
5 100 000	CIE FIN FONCIER 0.375% 17-11/12/2024	EUR	4 971 072	0.14	7 400 000	VALEO SA 1.500% 18-18/06/2025	EUR	6 796 373	0.20
18 500 000	CNP ASSURANCES 1.875% 16-20/10/2022	EUR	18 531 696	0.54	5 000 000	VALEO SA 3.250% 14-22/01/2024	EUR	4 977 937	0.14
8 600 000	CRED MUTUEL- CIC 2.500% 13-11/09/2023	EUR	8 755 905	0.25	<i>Spain</i>				
10 000 000	CREDIT AGRICOLE HOME 0.375% 16-24/03/2023	EUR	9 990 792	0.29	31 200 000	ADIF ALTA VELOCI 1.875% 15-22/09/2022	EUR	31 328 688	0.92
1 000 000	CREDIT AGRICOLE HOME L 0.050% 18-29/08/2022	EUR	1 000 383	0.03	13 900 000	ADIF ALTA VELOCI 3.500% 14-27/05/2024	EUR	14 507 497	0.42
3 700 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 661 734	0.11	8 300 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	8 367 013	0.24
3 500 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	3 459 925	0.10	9 700 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	8 668 569	0.25
100 000	CREDIT MUTUEL ARKEA 0.875% 18-05/10/2023	EUR	98 941	0.00	17 200 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	16 098 343	0.47
16 700 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	16 396 822	0.47	2 700 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	2 612 758	0.08
3 300 000	DANONE 0.424% 16-03/11/2022	EUR	3 300 558	0.10	15 500 000	BANCO SANTANDER 1.125% 14-27/11/2024	EUR	15 360 629	0.44
150 000	DEXIA CRED LOCAL 1.000% 17-18/10/2027	EUR	144 104	0.00	3 000 000	BANKIA 1.000% 19-25/06/2024	EUR	2 913 149	0.08
30 000 000	DEXIA CRED LOCAL 1.250% 14-26/11/2024	EUR	29 920 248	0.86	1 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	851 656	0.02
15 000 000	DEXIA CREDIT LOCAL 0.750% 16-25/01/2023	EUR	15 033 171	0.43	11 700 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	11 495 633	0.33
7 800 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	8 251 998	0.24	3 100 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	2 797 620	0.08
10 600 000	ESSILORLUXOTTICA 0.000% 19-27/05/2023	EUR	10 510 356	0.30	5 408 000	BASQUE GOVT 1.250% 15-13/04/2023	EUR	5 436 555	0.16
4 700 000	ESSILORLUXOTTICA 0.125% 19-27/05/2025	EUR	4 468 040	0.13	5 300 000	CAIXABANK 0.750% 18-18/04/2023	EUR	5 288 430	0.15
					2 800 000	CAIXABANK 1.125% 17-17/05/2024	EUR	2 751 250	0.08
					5 300 000	CAIXABANK 1.750% 18-24/10/2023	EUR	5 273 699	0.15
					5 600 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	5 552 743	0.16
					7 500 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	5 936 888	0.17
					6 400 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	5 952 412	0.17
					4 200 000	FERROVIAL EMISIO 0.375% 16-14/09/2022	EUR	4 202 310	0.12
					9 000 000	INMOBILIARIA COL 1.450% 16-28/10/2024	EUR	8 711 359	0.25
					1 400 000	MAPFRE 2.875% 22-13/04/2030	EUR	1 238 931	0.04
					260 816 770				
					7.54				

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
6 700 000	MERLIN PROPRIÉTÉ 2.225% 16-25/04/2023	EUR	6 715 535	0.19	1 000 000	EDP FINANCE BV 1.125% 16-12/02/2024	EUR	990 593	0.03	
150 000	MERLIN PROPRIÉTÉS 1.750% 17-26/05/2025	EUR	144 877	0.00	6 622 000	EDP FINANCE BV 1.875% 17-29/09/2023	EUR	6 657 089	0.19	
500 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	488 896	0.01	2 943 000	EDP FINANCE BV 2.000% 15-22/04/2025	EUR	2 922 024	0.08	
15 000 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	14 531 550	0.42	5 500 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	5 379 555	0.16	
43 726 000	SPANISH GOVERNMENT 0.000% 21-31/05/2024	EUR	42 918 380	1.25	17 252 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	15 672 731	0.45	
15 000 000	SPANISH GOVERNMENT 0.250% 19-30/07/2024	EUR	14 754 450	0.43	8 222 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	8 032 757	0.23	
15 000 000	SPANISH GOVERNMENT 4.800% 08-31/01/2024	EUR	15 916 950	0.46	15 211 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	13 318 555	0.38	
<i>United States of America</i>				<i>242 539 890</i>	<i>7.01</i>	3 290 000	LEASEPLAN CORP 0.750% 17-03/10/2022	EUR	3 292 959	0.10
20 000 000	ABBVIE INC 1.250% 20-01/06/2024	EUR	19 673 598	0.57	3 095 000	LEASEPLAN CORP 1.000% 18-02/05/2023	EUR	3 078 847	0.09	
17 861 000	ABBVIE INC 1.375% 16-17/05/2024	EUR	17 683 405	0.51	8 700 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	8 815 925	0.25	
9 600 000	ABBVIE INC 1.500% 20-15/11/2023	EUR	9 564 921	0.28	950 000	NED WATERSCHAPBK 0.125% 18-25/09/2023	EUR	940 638	0.03	
9 900 000	AT&T INC 2.400% 14-15/03/2024	EUR	10 005 815	0.29	5 000 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	4 296 617	0.12	
1 000 000	AT&T INC 2.500% 13-15/03/2023	EUR	1 006 941	0.03	4 500 000	NN BANK NV 0.250% 19-27/02/2024	EUR	4 429 043	0.13	
10 620 000	BANK OF AMERICA CORP 0.750% 16-26/07/2023	EUR	10 538 438	0.30	9 100 000	NN BANK NV 0.375% 19-31/05/2023	EUR	9 006 206	0.26	
10 500 000	BANK OF AMERICA CORP 1.625% 15-14/09/2022	EUR	10 531 513	0.30	2 300 000	REPSOL INTERNATIONAL FIN 0.125% 20-05/10/2024	EUR	2 220 182	0.06	
15 000 000	BANK OF AMERICA CORP 2.375% 14-19/06/2024	EUR	15 030 119	0.43	13 876 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	13 517 598	0.39	
4 989 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	4 703 250	0.14	8 658 000	TOYOTA MOTOR FIN 0.000% 21-27/10/2025	EUR	7 982 879	0.23	
9 165 000	CITIGROUP INC 0.750% 16-26/10/2023	EUR	9 052 504	0.26	7 157 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	7 084 011	0.20	
9 998 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	9 037 048	0.26	3 450 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	3 311 154	0.10	
4 908 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	4 910 712	0.14	7 500 000	WINTERSHALL FIN 0.840% 19-25/09/2025	EUR	6 835 512	0.20	
5 000 000	FORD MOTOR CRED 1.744% 20-19/07/2024	EUR	4 617 357	0.13	<i>Italy</i>					
10 000 000	FORD MOTOR CRED 3.021% 19-06/03/2024	EUR	9 546 167	0.28	1 640 000	ACEA SPA 0.000% 21-28/09/2025	EUR	1 512 930	0.04	
6 112 000	IBM CORP 0.375% 19-31/01/2023	EUR	6 104 256	0.18	6 600 000	ACEA SPA 2.625% 14-15/07/2024	EUR	6 649 927	0.19	
7 200 000	JOHNSON CONTROLS 1.000% 17-15/09/2023	EUR	7 148 870	0.21	797 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	736 918	0.02	
1 000 000	MCDONALDS CORP 0.625% 17-29/01/2024	EUR	984 264	0.03	2 900 000	CASS RISP PARMA 0.250% 16-30/09/2024	EUR	2 816 464	0.08	
4 200 000	MCDONALDS CORP 2.000% 13-01/06/2023	EUR	4 233 993	0.12	8 400 000	CASS RISP PARMA 0.875% 15-16/06/2023	EUR	8 394 823	0.24	
13 179 000	MORGAN STANLEY 1.000% 16-02/12/2022	EUR	13 220 903	0.38	12 000 000	CASSA DEPO PREST 1.500% 15-09/04/2025	EUR	11 813 826	0.34	
10 000 000	MORGAN STANLEY 1.875% 14-30/03/2023	EUR	10 057 036	0.29	2 400 000	CASSA DEPOSITI E 0.750% 17-21/11/2022	EUR	2 406 200	0.07	
28 000 000	MYLAN NV 2.250% 16-22/11/2024	EUR	27 204 083	0.79	10 000 000	CASSA DEPOSITI E 1.500% 17-21/06/2024	EUR	9 987 498	0.29	
7 800 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	7 824 987	0.23	25 300 000	CASSA DEPOSITI E 1.500% 20-20/04/2023	EUR	25 484 184	0.74	
5 000 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	4 757 058	0.14	1 000 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	845 838	0.02	
1 886 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	1 844 458	0.05	26 173 000	FERROVIE DEL 0.875% 17-07/12/2023	EUR	25 909 249	0.75	
10 700 000	TOYOTA MOTOR CRED 0.625% 17-21/11/2024	EUR	10 355 195	0.30	287 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	283 316	0.01	
12 900 000	TOYOTA MOTOR CRED 0.750% 15-21/07/2022	EUR	12 902 999	0.37	1 000 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	975 042	0.03	
<i>The Netherlands</i>				<i>214 254 640</i>	<i>6.17</i>	250 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	245 121	0.01
2 362 000	ABN AMRO BANK NV 2.375% 14-23/01/2024	EUR	2 406 607	0.07	3 000 000	INTESA SANPAOLO 6.625% 13-13/09/2023	EUR	3 109 641	0.09	
24 400 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	24 440 450	0.71	537 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	447 207	0.01	
9 500 000	ABN AMRO BANK NV 7.125% 12-06/07/2022	EUR	9 501 805	0.27	500 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	469 009	0.01	
6 000 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	5 828 135	0.17	1 380 000	ITALGAS SPA 1.125% 17-14/03/2024	EUR	1 367 170	0.04	
1 300 000	ALLIANDER 2.250% 12-14/11/2022	EUR	1 309 890	0.04	3 000 000	MEDIOBANCA SPA 0.625% 17-27/09/2022	EUR	3 000 634	0.09	
5 636 000	BMW FINANCE NV 0.125% 19-13/07/2022	EUR	5 636 029	0.16	2 300 000	MEDIOBANCA SPA 1.125% 18-12/08/2024	EUR	2 279 842	0.07	
8 820 000	BMW FINANCE NV 0.500% 18-22/11/2022	EUR	8 821 910	0.25	5 000 000	MEDIOBANCA SPA 3.625% 13-17/10/2023	EUR	5 161 149	0.15	
5 013 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	4 958 115	0.14	36 328 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	34 305 296	1.00	
7 886 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	7 712 109	0.22	540 000	TELECOM ITALIA 2.500% 17-19/07/2023	EUR	532 896	0.02	
10 779 000	CONTI-GUMMI FIN 2.125% 20-27/11/2023	EUR	10 791 394	0.31	500 000	TERNA SPA 0.125% 19-25/07/2025	EUR	469 404	0.01	
5 000 000	DEUTSCHE BAHN FIN 3.375% 10-04/11/2022	EUR	5 063 321	0.15	22 308 000	TIM SPA 4.000% 19-11/04/2024	EUR	21 895 496	0.63	
					2 414 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 241 108	0.06	

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Australia					United States of America				
5 902 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	15 237 889	0.43	17 600 000	AT&T INC 18-05/09/2023 FRN	EUR	57 874 778	1.68
5 000 000	COMMONWEALTH BANK OF AUSTRALIA 0.500% 17-11/07/2022	EUR	5 700 059	0.16	2 000 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	17 563 059	0.51
1 000 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	5 000 405	0.14	10 470 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	1 980 830	0.06
1 000 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	1 000 261	0.03	8 497 000	CITIGROUP INC 18-21/03/2023 FRN	EUR	10 126 359	0.29
2 686 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	992 026	0.03	20 000 000	MORGAN STANLEY 19-26/07/2024 FRN	EUR	8 505 484	0.25
Finland					United Kingdom				
5 726 000	NORDIC INVST BNK 0.125% 16-10/06/2024	EUR	13 598 767	0.39	1 800 000	BARCLAYS BANK PLC 20-02/04/2025 FRN	EUR	38 547 323	1.12
5 000 000	OP CORPORATE BK 0.375% 19-19/06/2024	EUR	5 606 331	0.16	15 000 000	LLOYDS BANKING GROUP PLC 18-15/01/2024 FRN	EUR	1 814 089	0.05
1 187 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	4 808 282	0.14	3 000 000	ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN	EUR	14 931 060	0.43
2 055 000	OP MORTGAGE BANK 0.250% 17-13/03/2024	EUR	1 161 393	0.03	7 187 000	SANTANDER UK GRP 18-27/03/2024 FRN	EUR	2 961 797	0.09
Floating rate bonds					Italy				
			475 928 462	13.77	5 000 000	ASSICURAZIONI GENERALI 12-12/12/2042 FRN	EUR	29 975 717	0.87
France					Spain				
15 000 000	AXA SA 13-04/07/2043 FRN	EUR	128 961 551	3.71	3 950 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	5 094 650	0.15
7 531 000	BNP PARIBAS 14-14/10/2027 FRN	EUR	15 424 895	0.45	500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	3 967 894	0.11
8 100 000	BPCE 15-30/11/2027 FRN	EUR	7 535 485	0.22	3 670 000	ENEL SPA 21-31/12/2061 FRN	EUR	488 925	0.01
3 400 000	CARREFOUR BANQUE 19-12/09/2023 FRN	EUR	8 118 690	0.23	2 000 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	2 775 996	0.08
5 600 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	3 407 241	0.10	3 000 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	2 770 116	0.08
8 000 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	5 638 780	0.16	5 600 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	5 413 190	0.16
6 000 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	7 732 366	0.22	4 421 000	UNIONE DI BANCHE 17-15/09/2027 FRN	EUR	1 992 784	0.06
500 000	DANONE 17-31/12/2049 FRN	EUR	5 681 602	0.16	3 000 000	UNIONE DI BANCHE 19-04/03/2029 FRN	EUR	4 435 425	0.13
5 800 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	482 630	0.01	Ireland				
29 400 000	LA BANQUE POSTALE 15-19/11/2027 FRN	EUR	3 771 150	0.11	7 222 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	29 974 699	0.86
1 000 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	29 466 041	0.85	3 873 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	6 243 338	0.18
1 000 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	927 356	0.03	12 300 000	BANK OF IRELAND 19-08/07/2024 FRN	EUR	3 865 409	0.11
21 900 000	LA POSTE 18-31/12/2049 FRN	EUR	807 363	0.02	2 876 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	12 061 770	0.35
7 068 000	ORANGE 14-29/12/2049 FRN	EUR	19 620 554	0.57	5 566 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	2 515 014	0.07
800 000	ORANGE 19-31/12/2049 FRN	EUR	7 087 947	0.20	Portugal				
5 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	742 730	0.02	5 200 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	18 993 373	0.55
5 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	4 323 207	0.12	7 000 000	EDP SA 19-30/04/2079 FRN	EUR	5 119 920	0.15
2 000 000	TOTAL SA 16-29/12/2049 FRN	EUR	4 370 200	0.13	1 000 000	EDP SA 21-02/08/2081 FRN	EUR	6 771 150	0.20
2 000 000	TOTAL SA 19-31/12/2049 FRN	EUR	1 950 339	0.06	8 200 000	EDP SA 21-14/03/2082 FRN	EUR	806 507	0.02
The Netherlands					Australia				
6 100 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	74 438 861	2.16	10 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	18 568 467	0.54
12 000 000	DELTA LLOYD LEVE 12-29/08/2042 FRN	EUR	6 179 539	0.18	5 000 000	COM BK AUSTRALIA 17-03/10/2029 FRN	EUR	9 392 286	0.27
1 700 000	IBERDROLA INTERNATIONAL 17-31/12/2049 FRN	EUR	12 070 374	0.35	5 000 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	4 803 401	0.14
4 200 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	1 661 516	0.05	Japan				
4 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	3 655 820	0.11	11 511 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	4 372 780	0.13
5 000 000	ING GROEP NV 17-11/04/2028 FRN	EUR	3 303 866	0.10	Sweden				
1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	5 007 558	0.14	10 000 000	SVENSKA HANDELSBANKEN 18-02/03/2028 FRN	EUR	9 925 486	0.29
100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	946 897	0.03	Norway				
13 700 000	ING GROEP NV 21-29/11/2025 FRN	EUR	83 939	0.00	10 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	9 771 633	0.28
100 000	TELEFONICA EUROP 17-31/12/2049 FRN	EUR	12 810 554	0.37					
5 600 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	97 859	0.00					
3 700 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	5 399 426	0.16					
3 400 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	3 510 657	0.10					
13 600 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	2 780 066	0.08					
4 600 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	12 532 272	0.36					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Denmark</i>				
3 897 000	NYKREDIT 15-17/11/2027 FRN	EUR	3 905 642	0.11
4 000 000	ORSTED A/S 17-24/11/3017 FRN	EUR	3 788 540	0.11
<i>Belgium</i>				
1 100 000	BELFIUS BANK SA 18-15/03/2028 FRN	EUR	1 082 878	0.03
4 100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	3 719 938	0.11
<i>Switzerland</i>				
3 509 000	ZUERCHER KBK 2.020% 22-13/04/2028 FRN	EUR	3 370 643	0.10
<i>Finland</i>				
1 700 000	NORDEA BANK 19-27/06/2029 FRN	EUR	1 611 398	0.05
1 000 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	929 400	0.03
Other transferable securities			45 230 549	1.32
Bonds			45 230 549	1.32
<i>France</i>				
46 500 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	45 230 549	1.32
Money Market Instruments			49 144 213	1.42
<i>France</i>				
2 000 000	CREDIT AGRICOLE SA 0.000% 18/07/2022 NEUCP	EUR	2 000 440	0.06
20 000 000	ELECTRICITE DE FRANCE SA 0.000% 26/07/2022 N	EUR	20 004 948	0.58
5 000 000	FAURECIA 0.000% 25/07/2022 NEUCP	EUR	5 000 881	0.14
10 000 000	FRENCH BTF 0.000% 21-30/11/2022	EUR	10 005 800	0.29
10 400 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	10 131 085	0.29
<i>Finland</i>				
2 000 000	NORDEA BANK ABP 0.000% 13/09/2022	EUR	2 001 059	0.06
Shares/Units in investment funds			342 608 943	9.92
<i>France</i>				
195 747.42	BNP PARIBAS MOIS - ISR - X CAP	EUR	213 390 305	6.18
5 695.00	BNP PARIBAS MOIS ISR - I CAP	EUR	129 218 638	3.74
Total securities portfolio			3 222 437 262	93.14

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Bonds		607 423 887	80.33					
	<i>France</i>		<i>146 042 348</i>	<i>19.30</i>					
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	961 156	0.13	500 000	LA POSTE SA 1.375% 20-21/04/2032	EUR	442 422	0.06
2 100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	2 004 695	0.27	2 300 000	LA POSTE SA 2.750% 12-26/11/2024	EUR	2 362 566	0.31
1 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	973 152	0.13	2 900 000	MERCIALYS 2.500% 22-28/02/2029	EUR	2 401 454	0.32
1 000 000	BPCE 0.125% 19-04/12/2024	EUR	959 311	0.13	1 100 000	ORANGE 0.000% 19-04/09/2026	EUR	995 121	0.13
1 000 000	BPCE SFH 0.010% 20-23/03/2028	EUR	895 787	0.12	1 700 000	ORANGE 2.375% 22-18/05/2032	EUR	1 611 369	0.21
4 500 000	BPCE SFH 0.010% 20-27/05/2030	EUR	3 804 882	0.50	31 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	39 229	0.01
3 700 000	BPCE SFH 0.125% 21-03/12/2030	EUR	3 123 062	0.41	500 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	489 751	0.06
2 200 000	BPCE SFH 0.625% 19-22/09/2027	EUR	2 057 880	0.27	1 300 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 162 127	0.15
1 800 000	BPCE SFH 0.750% 18-27/11/2026	EUR	1 723 301	0.23	500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	453 477	0.06
6 800 000	CAISSE FR DE FINANCEMENT 0.010% 20-22/02/2028	EUR	6 112 734	0.81	500 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	475 272	0.06
5 500 000	CAISSE FR DE FINANCEMENT 0.010% 21-27/04/2029	EUR	4 819 671	0.64	800 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	725 066	0.10
9 300 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	8 989 423	1.19	1 200 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	1 181 112	0.16
3 000 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	2 831 167	0.37	1 700 000	SOCIETE NATIONAL 0.875% 20-28/02/2051	EUR	1 006 504	0.13
2 500 000	CAISSE FR DE FINANCEMENT 1.450% 19-16/01/2034	EUR	2 257 469	0.30	2 800 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 378 224	0.31
500 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	483 572	0.06	740 000	SODEXO 2.500% 14-24/06/2026	EUR	732 814	0.10
1 000 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	920 929	0.12	1 600 000	UNEDIC 0.100% 20-25/11/2026	EUR	1 503 754	0.20
386 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	375 947	0.05	1 100 000	UNEDIC 1.750% 22-25/11/2032	EUR	1 058 899	0.14
1 700 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	1 630 994	0.22		<i>Spain</i>		<i>91 901 518</i>	<i>12.14</i>
500 000	CIE DE ST GOBAIN 1.000% 17-17/03/2025	EUR	483 276	0.06	1 100 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	1 033 836	0.14
200 000	CIE FIN FONCIER 0.375% 17-11/12/2024	EUR	194 944	0.03	2 900 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	2 424 396	0.32
3 400 000	CREDIT AG HOME L 0.875% 22-31/08/2027	EUR	3 237 108	0.43	2 400 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	2 144 801	0.28
3 300 000	CREDIT AG HOME L 1.625% 22-31/05/2030	EUR	3 174 000	0.42	3 152 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	2 823 776	0.37
1 000 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	989 658	0.13	1 600 000	BANCO SANTANDER 0.250% 19-19/06/2024	EUR	1 548 301	0.20
1 300 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	1 173 452	0.16	1 100 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	1 035 647	0.14
2 700 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	2 499 381	0.33	500 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	451 229	0.06
7 900 000	DEXIA CRED LOCAL 0.625% 19-17/01/2026	EUR	7 635 547	1.01	3 009 000	BASQUE GOVT 1.875% 22-30/07/2033	EUR	2 807 165	0.37
50 000	DEXIA CRED LOCAL 1.000% 17-18/10/2027	EUR	48 035	0.01	600 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	594 937	0.08
1 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	944 798	0.12	1 300 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	1 029 061	0.14
1 800 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	1 354 529	0.18	1 800 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	1 674 116	0.22
1 700 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	1 798 512	0.24	2 535 000	COMUNIDAD MADRID 0.419% 20-30/04/2030	EUR	2 215 228	0.29
2 000 000	ESSILORLUXOTTICA 0.250% 20-05/01/2024	EUR	1 966 193	0.26	507 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	482 678	0.06
11 400 000	FRANCE O.A.T. 0.000% 22-25/05/2032	EUR	9 443 041	1.25	600 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	520 640	0.07
800 000	FRANCE O.A.T. 0.500% 15-25/05/2025	EUR	787 856	0.10	500 000	MAPFRE 2.875% 22-13/04/2030	EUR	442 475	0.06
4 600 000	FRANCE O.A.T. 0.500% 21-25/05/2027	EUR	2 014 800	0.27	7 500 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	7 265 775	0.96
15 340 835	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	10 428 853	1.38	12 100 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	10 914 563	1.44
5 600 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	3 488 782	0.46	2 000 000	SPANISH GOVERNMENT 0.000% 21-31/05/2024	EUR	1 963 060	0.26
5 300 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	4 708 626	0.62	4 800 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	3 964 992	0.52
4 600 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	4 495 028	0.59	7 500 000	SPANISH GOVERNMENT 0.250% 19-30/07/2024	EUR	7 377 225	0.98
9 300 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	8 683 038	1.15	15 100 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	12 808 273	1.69
1 100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	910 846	0.12	8 861 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	6 705 119	0.89
1 700 000	ICADE 0.625% 21-18/01/2031	EUR	1 242 876	0.16	4 000 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	2 449 460	0.32
2 500 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	2 283 278	0.30	11 468 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	8 171 179	1.08
1 500 000	KERING 1.250% 22-05/05/2025	EUR	1 474 037	0.19	1 000 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	756 900	0.10
1 400 000	LA BANQUE POSTALE 0.250% 19-12/07/2026	EUR	1 285 296	0.17	474 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	430 378	0.06
1 900 000	LA BANQUE POSTALE 1.000% 17-16/10/2024	EUR	1 832 315	0.24	5 100 000	SPANISH GOVERNMENT 4.650% 10-30/07/2025	EUR	5 606 991	0.74
2 300 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 901 133	0.25	50 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	68 211	0.01
1 800 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	1 618 817	0.21	2 300 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	2 191 106	0.29

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Germany					74 664 611					9.87
1 000 000	BUNDESUBL-120 0.000% 20-10/10/2025	EUR	975 180	0.13	2 800 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	2 294 243	0.30	
6 600 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	5 428 038	0.72	1 800 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	1 689 624	0.22	
4 300 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	3 471 734	0.46	1 300 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	1 259 526	0.17	
5 900 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	3 787 534	0.50	4 400 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	3 279 370	0.43	
7 850 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	7 748 186	1.02	3 200 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	3 071 968	0.41	
4 545 928	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	4 858 253	0.64	8 900 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	8 471 061	1.12	
16 400 000	BUNDESREPUBLIK DEUTSCHLAND REP 0.000% 20-15/08/2030	EUR	14 894 971	1.97	3 960 635	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	3 564 905	0.47	
1 826 000	E.ON SE 0.875% 22-08/01/2025	EUR	1 775 386	0.23	13 449 862	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	12 717 560	1.68	
1 231 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	1 197 115	0.16	1 281 808	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	984 122	0.13	
10 000 000	KFW 0.000% 20-15/12/2027	EUR	9 180 303	1.21	2 328 503	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	1 893 062	0.25	
5 000 000	KFW 0.000% 20-17/09/2030	EUR	4 295 114	0.57	The Netherlands					
8 500 000	KFW 0.000% 21-15/06/2029	EUR	7 527 806	1.00	2 000 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 924 068	0.25	
1 596 000	KFW 1.375% 22-07/06/2032	EUR	1 507 669	0.20	200 000	ABN AMRO BANK NV 2.875% 16-18/01/2028	EUR	200 332	0.03	
8 200 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	6 036 294	0.80	515 000	BANK NEDERLANDSE GEMEENTEN 0.050% 16-13/07/2024	EUR	502 693	0.07	
400 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	366 681	0.05	1 127 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 102 149	0.15	
1 300 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	1 203 779	0.16	950 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	935 903	0.12	
500 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	410 568	0.05	4 300 000	ENEL FINANCE INTERNATIONAL NV 0.375% 21-28/05/2029	EUR	3 522 076	0.47	
Italy					65 291 385					8.64
1 793 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 760 175	0.23	4 800 000	ENEL FINANCE INTERNATIONAL NV 0.500% 21-17/06/2030	EUR	3 799 392	0.50	
733 000	ACEA SPA 0.000% 21-28/09/2025	EUR	676 206	0.09	4 718 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	4 613 929	0.61	
782 000	ACEA SPA 0.250% 21-28/07/2030	EUR	590 281	0.08	1 674 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	1 520 760	0.20	
2 241 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 576 203	0.21	2 399 000	LEASEPLAN CORP 0.125% 19-13/09/2023	EUR	2 343 783	0.31	
1 325 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	1 045 233	0.14	2 535 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	2 219 613	0.29	
1 000 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	924 614	0.12	719 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	706 259	0.09	
938 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	934 047	0.12	1 700 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 722 652	0.23	
800 000	CASSA DEPOSITI E 0.750% 21-30/06/2029	EUR	689 736	0.09	1 636 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	1 256 798	0.17	
6 000 000	CASSA DEPOSITI E 1.000% 20-11/02/2030	EUR	5 154 392	0.68	800 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	662 453	0.09	
12 000 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	10 777 188	1.43	6 600 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	5 165 952	0.68	
2 700 000	CASSA DEPOSITI E 1.500% 17-21/06/2024	EUR	2 696 624	0.36	3 100 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	2 663 903	0.35	
2 700 000	CASSA DEPOSITI E 1.500% 20-20/04/2023	EUR	2 719 656	0.36	800 000	NN BANK NV 0.500% 21-21/09/2028	EUR	667 586	0.09	
3 500 000	CASSA DEPOSITI E 2.000% 20-20/04/2027	EUR	3 432 028	0.45	1 475 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	1 314 087	0.17	
259 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	219 072	0.03	519 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	310 513	0.04	
4 418 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	4 314 230	0.57	1 900 000	TENNET HLD BV 0.750% 17-26/06/2025	EUR	1 839 666	0.24	
1 358 000	HERA SPA 0.875% 16-14/10/2026	EUR	1 239 894	0.16	2 926 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	2 850 425	0.38	
4 200 000	HERA SPA 0.875% 19-05/07/2027	EUR	3 808 412	0.50	1 246 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	1 114 884	0.15	
3 118 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 645 484	0.35	3 815 000	TOYOTA MOTOR FIN 0.000% 21-27/10/2025	EUR	3 517 519	0.47	
8 800 000	ITALGAS SPA 0.000% 21-16/02/2028	EUR	7 328 526	0.97	947 000	TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	937 342	0.12	
2 866 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 688 362	0.36	300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	265 005	0.04	
3 291 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	2 737 045	0.36	Luxembourg					
1 900 000	TELECOM ITALIA 2.875% 18-28/01/2026	EUR	1 702 469	0.23	2 680 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	2 594 934	0.34	
1 200 000	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	1 178 394	0.16	618 000	DH EUROPE 0.450% 19-18/03/2028	EUR	542 289	0.07	
704 000	TERNA SPA 0.750% 20-24/07/2032	EUR	551 389	0.07	3 700 000	EFSA 0.400% 19-26/01/2026	EUR	3 574 749	0.47	
3 300 000	TERNA SPA 1.000% 19-10/04/2026	EUR	3 141 745	0.42	1 300 000	EFSA 0.625% 18-16/10/2026	EUR	1 253 137	0.17	
748 000	UNICREDIT SPA 6.950% 12-31/10/2022	EUR	759 980	0.10	1 800 000	EIB 1.500% 17-15/11/2047	EUR	1 521 283	0.20	
Belgium					51 997 801					6.88
8 700 000	BELGIAN 0.000% 21-22/10/2031	EUR	7 299 170	0.97	1 160 000	EIB 1.750% 14-15/09/2045	EUR	1 036 374	0.14	
2 200 000	BELGIAN 0.100% 20-22/06/2030	EUR	1 935 725	0.26	1 500 000	EIB 4.500% 09-15/10/2025	EUR	1 650 808	0.22	
1 600 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	1 121 856	0.15	10 500 293	ESM 0.000% 21-15/12/2026	EUR	9 823 113	1.30	
406 224	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	378 121	0.05						
2 500 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 037 488	0.27						

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Japan</i>		<i>1 550 125</i>	<i>0.21</i>
1 557 000	MITSUBISHI UFJ FINANCE 22- 14/06/2025 FRN	EUR	1 550 125	0.21
	<i>Portugal</i>		<i>1 382 004</i>	<i>0.18</i>
1 800 000	EDP SA 21-14/03/2082 FRN	EUR	1 382 004	0.18
	<i>Belgium</i>		<i>1 360 953</i>	<i>0.18</i>
1 500 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 360 953	0.18
	<i>Switzerland</i>		<i>843 381</i>	<i>0.11</i>
878 000	ZUERCHER KBK 2.020% 22- 13/04/2028 FRN	EUR	843 381	0.11
	Other transferable securities		13 034 179	1.72
	Bonds		13 034 179	1.72
	<i>France</i>		<i>13 034 179</i>	<i>1.72</i>
13 400 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	13 034 179	1.72
	Shares/Units in investment funds		49 985 579	6.61
	<i>Luxembourg</i>		<i>27 282 495</i>	<i>3.60</i>
100 000.00	BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	8 882 000	1.17
200.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	18 400 495	2.43
	<i>France</i>		<i>22 703 084</i>	<i>3.01</i>
20 826.02	BNP PARIBAS MOIS - ISR - X CAP	EUR	22 703 084	3.01
	Total securities portfolio		743 437 817	98.32

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			1 153 755 298	66.67					
<i>France</i>									
900 000	ACCOR 1.750% 19-04/02/2026	EUR	823 120	0.05	100 000	ELIS SA 1.000% 19-03/04/2025	EUR	90 250	0.01
3 000 000	ACCOR 2.375% 21-29/11/2028	EUR	2 372 338	0.14	300 000	ELIS SA 1.750% 19-11/04/2024	EUR	288 010	0.02
100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	92 590	0.01	100 000	ERAMET 4.196% 17-28/02/2024	EUR	96 442	0.01
4 000 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	3 255 882	0.19	400 000	FAURECIA 2.375% 19-15/06/2027	EUR	298 974	0.02
700 000	ALD SA 1.250% 18-11/10/2022	EUR	701 880	0.04	200 000	FAURECIA 2.375% 21-15/06/2029	EUR	139 887	0.01
3 000 000	ATOS SE 1.000% 21-12/11/2029	EUR	1 702 800	0.10	300 000	FAURECIA 2.750% 21-15/02/2027	EUR	233 207	0.01
9 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	7 864 006	0.45	400 000	FAURECIA 3.125% 19-15/06/2026	EUR	334 480	0.02
2 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 980 887	0.11	1 000 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	958 143	0.06
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	1 125 055	0.07	529 225	FRANCE O.A.T.I/L 0.100% 21-01/03/2032	EUR	557 658	0.03
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	1 458 529	0.08	2 600 000	GECINA 0.875% 22-25/01/2033	EUR	1 928 285	0.11
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 17-15/11/2027	EUR	880 796	0.05	1 400 000	GECINA 1.000% 16-30/01/2029	EUR	1 213 447	0.07
2 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	1 870 504	0.11	1 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	828 042	0.05
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	477 308	0.03	6 000 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	5 152 495	0.30
10 100 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	9 905 965	0.57	4 000 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	3 814 006	0.22
7 500 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	7 298 640	0.42	2 100 000	ICADE 1.000% 22-19/01/2030	EUR	1 676 575	0.10
1 000 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	965 062	0.06	13 000 000	ICADE 1.500% 17-13/09/2027	EUR	11 842 930	0.68
4 000 000	BOUYGUES 0.500% 21-11/02/2030	EUR	3 278 200	0.19	1 700 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	1 367 441	0.08
1 400 000	BOUYGUES 1.125% 20-24/07/2028	EUR	1 278 421	0.07	200 000	ILIAD 0.750% 21-11/02/2024	EUR	186 689	0.01
2 000 000	BOUYGUES SA 2.250% 22-29/06/2029	EUR	1 884 191	0.11	100 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	88 857	0.01
2 500 000	BOUYGUES SA 3.250% 22-30/06/2037	EUR	2 286 071	0.13	1 000 000	JCDECAUX SA 1.625% 22-07/02/2030	EUR	817 307	0.05
5 800 000	BPCE 0.125% 19-04/12/2024	EUR	5 564 003	0.32	1 500 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 369 967	0.08
500 000	BPCE 1.000% 22-14/01/2032	EUR	389 864	0.02	1 500 000	KERING 1.875% 22-05/05/2030	EUR	1 400 309	0.08
8 000 000	BPCE 1.125% 15-14/12/2022	EUR	8 029 815	0.46	2 700 000	LA BANQUE POSTAL 0.750% 21-23/06/2031	EUR	2 070 922	0.12
1 000 000	BPIFRANCE 2.125% 22-29/11/2027	EUR	1 015 621	0.06	4 100 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	3 570 738	0.21
3 000 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	2 429 587	0.14	300 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	270 246	0.02
1 000 000	CAPGEMINI SA 2.500% 15-01/07/2023	EUR	1 009 533	0.06	1 100 000	LA POSTE 1.450% 18-30/11/2028	EUR	1 035 768	0.06
1 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	973 955	0.06	1 400 000	LOREAL SA 0.375% 22-29/03/2024	EUR	1 377 053	0.08
3 000 000	CARREFOUR SA 1.250% 15-03/06/2025	EUR	2 884 093	0.17	200 000	LOREAL SA 0.875% 22-29/06/2026	EUR	192 396	0.01
700 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	661 047	0.04	1 000 000	MERCIALYS 1.800% 18-27/02/2026	EUR	895 777	0.05
300 000	CARREFOUR SA 2.375% 22-30/10/2029	EUR	272 911	0.02	2 300 000	MERCIALYS 2.500% 22-28/02/2029	EUR	1 904 601	0.11
400 000	CASINO GUICHARD 5.250% 21-15/04/2027	EUR	266 320	0.02	200 000	MERCIALYS 4.625% 20-07/07/2027	EUR	194 075	0.01
300 000	CHROME BIDCO SAS 3.500% 21-31/05/2028	EUR	245 608	0.01	2 000 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	1 806 890	0.10
5 000 000	COVIVIO 1.125% 19-17/09/2031	EUR	3 861 470	0.22	1 000 000	ORANGE 0.125% 20-16/09/2029	EUR	832 178	0.05
3 500 000	CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031	EUR	2 638 801	0.15	2 100 000	ORANGE 2.375% 22-18/05/2032	EUR	1 990 515	0.12
2 500 000	CREDIT AGRICOLE ASSR 2.000% 20-17/07/2030	EUR	2 030 104	0.12	1 000 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	776 357	0.04
13 800 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	11 602 194	0.67	390 000	PAPREC HOLDING 4.000% 18-31/03/2025	EUR	337 379	0.02
11 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	10 213 404	0.59	7 000 000	PEUGEOT 1.125% 19-18/09/2029	EUR	5 820 105	0.34
4 800 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	4 610 003	0.27	4 000 000	PEUGEOT 2.000% 17-23/03/2024	EUR	3 969 112	0.23
1 600 000	CREDIT AGRICOLE SA 1.125% 22-12/07/2032	EUR	1 243 954	0.07	9 000 000	PEUGEOT 2.000% 18-20/03/2025	EUR	8 687 980	0.50
3 000 000	CREDIT AGRICOLE SA 1.125% 22-24/02/2029	EUR	2 653 145	0.15	4 000 000	PEUGEOT 2.375% 16-14/04/2023	EUR	4 027 848	0.23
4 000 000	CREDIT AGRICOLE SA 2.000% 19-25/03/2029	EUR	3 436 350	0.20	7 000 000	PEUGEOT 2.750% 20-15/05/2026	EUR	6 744 381	0.39
1 000 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	747 614	0.04	200 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	192 634	0.01
2 000 000	DANONE 1.000% 18-26/03/2025	EUR	1 940 653	0.11	2 065 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	2 068 528	0.12
446 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	363 156	0.02	1 000 000	RENAULT 1.000% 18-18/04/2024	EUR	931 778	0.05
10 500 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	9 920 376	0.57	1 500 000	REXEL SA 2.125% 21-15/06/2028	EUR	1 179 064	0.07
500 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	376 258	0.02	200 000	REXEL SA 2.125% 21-15/12/2028	EUR	154 508	0.01
100 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	77 228	0.00	700 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	547 350	0.03
					200 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	181 391	0.01
					1 800 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	1 480 339	0.09
					300 000	SOCIETE GENERALE 2.625% 15-27/02/2025	EUR	292 192	0.02
					3 000 000	SOCIETE GENERALE 2.625% 22-30/05/2029	EUR	2 887 694	0.17
					2 000 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	1 806 044	0.10
					1 000 000	SUEZ 1.875% 22-24/05/2027	EUR	954 492	0.06
					1 600 000	SUEZ 2.375% 22-24/05/2030	EUR	1 472 285	0.09
					500 000	SUEZ 2.875% 22-24/05/2034	EUR	444 759	0.03

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 057 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	898 812	0.05	100 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	66 421	0.00
8 000 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	7 482 693	0.43	1 000 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	876 882	0.05
800 000	VALEO SA 1.000% 21-03/08/2028	EUR	622 879	0.04	600 000	HEIMSTADEN BOST 1.000% 21-13/04/2028	EUR	454 501	0.03
2 500 000	VALEO SA 3.250% 14-22/01/2024	EUR	2 488 969	0.14	6 500 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	6 189 470	0.36
100 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	92 399	0.01	1 000 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	968 416	0.06
200 000	VILLE DE PARIS 1.750% 15-25/05/2031	EUR	194 737	0.01	5 500 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	5 104 927	0.30
	<i>The Netherlands</i>		<i>229 219 443</i>	<i>13.21</i>	218 000	ING GROEP NV 4.625% 18-06/01/2026	USD	208 131	0.01
1 605 000	ABB FINANCE BV 0.625% 22-31/03/2024	EUR	1 581 114	0.09	200 000	ING GROEP NV 6.500% 15-29/12/2049	USD	180 177	0.01
3 800 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	3 566 471	0.21	1 000 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	922 969	0.05
5 000 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	4 033 743	0.23	200 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	178 552	0.01
10 000 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	9 702 210	0.56	1 426 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	1 350 474	0.08
4 200 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	4 040 543	0.23	1 682 000	KONINKLIJKE PHIL 2.125% 22-05/11/2029	EUR	1 573 431	0.09
2 900 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	2 716 592	0.16	1 586 000	KONINKLIJKE PHIL 2.625% 22-05/05/2033	EUR	1 452 611	0.08
2 360 000	AHOLD DELHAIZE 0.250% 19-26/06/2025	EUR	2 213 066	0.13	3 018 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	2 642 522	0.15
1 200 000	ALLIANDER 0.375% 20-10/06/2030	EUR	1 002 661	0.06	2 700 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	2 415 597	0.14
600 000	ALLIANDER 0.875% 16-22/04/2026	EUR	569 978	0.03	1 000 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	982 280	0.06
400 000	ALLIANDER 0.875% 19-24/06/2032	EUR	334 522	0.02	300 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	303 997	0.02
496 000	AMER MED SYST EU 0.750% 22-08/03/2025	EUR	475 486	0.03	200 000	MAXEDA DIY 5.875% 20-01/10/2026	EUR	139 987	0.01
4 000 000	AMER MED SYST EU 1.375% 22-08/03/2028	EUR	3 656 330	0.21	2 489 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	2 019 519	0.12
2 000 000	AMER MED SYST EU 1.625% 22-08/03/2031	EUR	1 735 408	0.10	1 000 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	768 214	0.04
2 500 000	AMER MED SYST EU 1.875% 22-08/03/2034	EUR	2 080 475	0.12	7 000 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	6 015 264	0.35
100 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	82 128	0.00	3 100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	2 586 894	0.15
1 477 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	1 408 044	0.08	1 000 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	905 638	0.05
667 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	487 899	0.03	6 000 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	5 557 856	0.32
18 700 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	16 810 732	0.97	4 000 000	POSTNL 0.625% 19-23/09/2026	EUR	3 698 938	0.21
1 000 000	DEUTSCHE TEL FIN 1.500% 16-03/04/2028	EUR	943 017	0.05	1 663 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	1 512 911	0.09
1 500 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	1 380 439	0.08	2 000 000	SIEMENS FINAN 0.625% 22-25/02/2027	EUR	1 850 945	0.11
7 000 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	4 927 188	0.28	1 400 000	SIEMENS FINAN 1.250% 22-25/02/2035	EUR	1 153 194	0.07
549 000	DIGITAL INTREPID 1.375% 22-18/07/2032	EUR	391 471	0.02	491 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	437 435	0.03
4 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 017 919	0.23	1 167 000	STEDIN HOLDING 2.375% 22-03/06/2030	EUR	1 095 151	0.06
3 000 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	2 955 483	0.17	1 000 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	883 866	0.05
5 000 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	4 554 633	0.26	750 000	TENNET HLD BV 0.125% 20-30/11/2032	EUR	557 296	0.03
2 193 000	ENBW 1.875% 18-31/10/2033	EUR	1 782 976	0.10	5 069 000	TENNET HLD BV 0.125% 21-09/12/2027	EUR	4 461 746	0.26
1 800 000	ENEL FINANCE INTERNATIONAL NV 0.000% 19-17/06/2024	EUR	1 734 602	0.10	557 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	333 248	0.02
3 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-17/06/2027	EUR	2 600 728	0.15	717 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	619 733	0.04
200 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-28/05/2026	EUR	179 567	0.01	1 190 000	TENNET HLD BV 0.875% 21-16/06/2035	EUR	880 898	0.05
1 500 000	ENEL FINANCE INTERNATIONAL NV 0.375% 21-28/05/2029	EUR	1 228 631	0.07	800 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	745 071	0.04
1 000 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-28/09/2034	EUR	694 197	0.04	1 486 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	1 447 618	0.08
1 492 000	ENEL FINANCE INTERNATIONAL NV 0.875% 22-17/01/2031	EUR	1 186 192	0.07	1 723 000	TENNET HLD BV 2.125% 22-17/11/2029	EUR	1 651 684	0.10
8 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	7 824 807	0.45	1 500 000	TENNET HLD BV 2.375% 22-17/05/2033	EUR	1 401 173	0.08
17 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	15 947 648	0.92	1 246 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	1 114 884	0.06
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.250% 22-17/01/2035	EUR	720 635	0.04	3 000 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	2 782 653	0.16
14 322 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	14 006 081	0.81	4 000 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	3 379 144	0.20
1 000 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	763 064	0.04	1 000 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	717 503	0.04
768 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	616 005	0.04	930 000	THERMO FISHER 2.000% 21-18/10/2051	EUR	643 454	0.04
100 000	GOODYEAR EUROPE 2.750% 21-15/08/2028	EUR	75 000	0.00	1 000 000	TOYOTA MOTOR FIN 0.000% 21-25/02/2028	EUR	844 449	0.05
					635 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	636 753	0.04
					750 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	747 989	0.04
					200 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	160 298	0.01
					3 500 000	UPJOHN FINANCE 1.023% 20-23/06/2024	EUR	3 359 142	0.19

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 400 000	UPOJOHN FINANCE 1.362% 20-23/06/2027	EUR	2 950 566	0.17	1 600 000	SANTANDER ISSUAN 3.125% 17-19/01/2027	EUR	1 533 537	0.09
10 000 000	UPOJOHN FINANCE 1.908% 20-23/06/2032	EUR	7 392 699	0.43	31 000 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	30 843 678	1.79
2 000 000	URENCO FINANCE 3.250% 22-13/06/2032	EUR	1 958 025	0.11	6 000 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	5 715 928	0.33
1 500 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	1 438 503	0.08		<i>Italy</i>		<i>96 145 791</i>	<i>5.55</i>
2 300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	2 031 708	0.12	791 000	A2A SPA 1.000% 19-16/07/2029	EUR	667 359	0.04
2 500 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	2 127 510	0.12	2 000 000	A2A SPA 1.000% 21-02/11/2033	EUR	1 420 990	0.08
1 000 000	VOLKSWAGEN INTFN 1.250% 20-23/09/2032	EUR	790 020	0.05	1 839 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 805 333	0.10
900 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2032	EUR	909 278	0.05	1 700 000	ACEA SPA 0.000% 21-28/09/2025	EUR	1 568 281	0.09
500 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	506 902	0.03	1 000 000	ACEA SPA 0.250% 21-28/07/2030	EUR	754 835	0.04
300 000	VZ VENDOR 2.875% 20-15/01/2029	EUR	222 759	0.01	4 000 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	3 348 408	0.19
3 000 000	WIZZ AIR FIN CO 1.000% 22-19/01/2026	EUR	2 455 554	0.14	200 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	168 000	0.01
500 000	ZIGGO 3.375% 20-28/02/2030	EUR	350 375	0.02	500 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	351 674	0.02
100 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	75 953	0.00	12 000 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	9 466 259	0.55
	<i>Spain</i>		<i>137 372 731</i>	<i>7.94</i>	1 000 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	783 467	0.05
600 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	488 242	0.03	5 004 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	4 982 910	0.29
4 500 000	ACS SERVICIOS CO 1.875% 18-20/04/2026	EUR	4 229 329	0.24	5 000 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	4 385 247	0.25
178 000	ALMIRALL SA 2.125% 21-30/09/2026	EUR	157 729	0.01	1 000 000	AUTOSTRADA TORIN 1.500% 21-25/01/2030	EUR	769 346	0.04
7 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	6 506 564	0.38	1 000 000	AUTOSTRADA TORIN 2.375% 21-25/11/2033	EUR	730 429	0.04
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	9 673 159	0.56	576 000	AUTOSTRADA PER L 1.625% 22-25/01/2028	EUR	480 821	0.03
2 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	2 427 935	0.14	907 000	ERG SPA 0.875% 21-15/09/2031	EUR	699 569	0.04
1 000 000	BANCO SABADELL 1.750% 22-30/05/2029	EUR	968 863	0.06	500 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	422 919	0.02
5 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	4 511 031	0.26	100 000	GUALA CLOSURES 3.250% 21-15/06/2028	EUR	80 247	0.00
10 000 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	9 013 148	0.52	1 000 000	HERA SPA 0.875% 19-05/07/2027	EUR	906 765	0.05
2 000 000	BANCO SANTANDER 1.625% 20-22/10/2030	EUR	1 570 289	0.09	1 500 000	HERA SPA 2.500% 22-25/05/2029	EUR	1 399 753	0.08
800 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	713 000	0.04	12 000 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	11 506 618	0.67
9 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	7 664 903	0.44	15 000 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	12 726 830	0.74
3 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	2 848 918	0.16	2 000 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	1 800 038	0.10
2 000 000	CELLNEX FINANCE 0.750% 21-15/11/2026	EUR	1 688 129	0.10	400 000	INTESA SANPAOLO 1.350% 21-24/02/2031	EUR	296 674	0.02
1 500 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	1 395 097	0.08	5 850 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	4 656 795	0.27
100 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	79 391	0.00	1 500 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	1 314 360	0.08
400 000	GRIFOLS SA 2.250% 19-15/11/2027	EUR	332 835	0.02	5 887 000	SNAM 0.000% 20-07/12/2028	EUR	4 765 960	0.28
4 000 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	3 882 591	0.22	500 000	SNAM 0.625% 21-30/06/2031	EUR	382 654	0.02
10 700 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	10 662 169	0.62	500 000	SNAM 1.250% 22-20/06/2034	EUR	365 903	0.02
12 700 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	12 420 533	0.72	100 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	72 494	0.00
1 000 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	953 856	0.06	1 000 000	TERNA SPA 0.375% 21-23/06/2029	EUR	838 097	0.05
1 000 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	966 730	0.06	3 500 000	TERNA SPA 1.000% 18-23/07/2023	EUR	3 485 719	0.20
800 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	694 187	0.04	5 000 000	TERNA SPA 1.000% 19-10/04/2026	EUR	4 760 220	0.28
900 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	764 975	0.04	400 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	371 352	0.02
4 000 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	3 770 446	0.22	5 500 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	4 063 809	0.24
800 000	MAPFRE 2.875% 22-13/04/2030	EUR	707 961	0.04	6 800 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	6 736 253	0.39
4 300 000	MERLIN PROPETIE 1.375% 21-01/06/2030	EUR	3 406 795	0.20	3 000 000	UNIPOL GRUPPO 3.250% 20-23/09/2030	EUR	2 727 249	0.16
900 000	MERLIN PROPETIE 2.375% 20-13/07/2027	EUR	847 750	0.05	100 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	82 154	0.00
1 000 000	MERLIN PROPETIES 1.875% 16-02/11/2026	EUR	938 394	0.05		<i>United States of America</i>		<i>87 323 879</i>	<i>5.07</i>
5 300 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	4 754 473	0.27	5 000 000	APPLE INC 0.000% 19-15/11/2025	EUR	4 710 095	0.27
300 000	RED ELECTRICA FI 0.500% 21-24/05/2033	EUR	240 166	0.01	1 200 000	APPLE INC 0.500% 19-15/11/2031	EUR	1 010 237	0.06
					400 000	APPLE INC 3.000% 17-20/06/2027	USD	374 389	0.02
					1 996 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	1 573 380	0.09
					700 000	ARDAGH METAL PAC 3.000% 21-01/09/2029	EUR	518 968	0.03
					1 500 000	AT&T INC 1.600% 20-19/05/2028	EUR	1 406 400	0.08
					2 700 000	AT&T INC 1.800% 19-14/09/2039	EUR	1 987 067	0.11
					700 000	AT&T INC 2.050% 20-19/05/2032	EUR	630 439	0.04
					200 000	AT&T INC 2.350% 18-05/09/2029	EUR	192 409	0.01

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 500 000	JAGUAR LAND ROVER 4.500% 21-15/07/2028	EUR	1 073 367	0.06	1 000 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	860 276	0.05
800 000	LINDE PLC 1.000% 21-30/09/2051	EUR	431 663	0.02	4 000 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	2 795 756	0.16
1 000 000	LINDE PLC 1.625% 22-31/03/2035	EUR	827 920	0.05	1 000 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	833 917	0.05
2 000 000	NATIONAL GRID ELECT 0.190% 20-20/01/2025	EUR	1 891 445	0.11	600 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	472 473	0.03
5 483 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	4 515 730	0.26	500 000	PROLOGIS INTERNATIONAL II 1.750% 18-15/03/2028	EUR	458 618	0.03
1 000 000	NATIONWIDE BLDG 0.250% 21-14/09/2028	EUR	839 598	0.05	1 111 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	1 041 232	0.06
2 000 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	1 924 319	0.11		<i>Japan</i>		<i>34 372 618</i>	<i>1.98</i>
2 805 000	NATL GRID PLC 2.179% 22-30/06/2026	EUR	2 737 056	0.16	2 000 000	2 000 000	EUR	1 683 027	0.10
4 312 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	3 986 878	0.23	1 000 000	1 000 000	EUR	991 864	0.06
2 000 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	1 948 729	0.11	4 089 000	4 089 000	EUR	4 082 746	0.24
200 000	NOMAD FOODS BOND 2.500% 21-24/06/2028	EUR	156 572	0.01	3 200 000	3 200 000	EUR	3 101 163	0.18
500 000	OTE PLC 0.875% 19-24/09/2026	EUR	468 079	0.03	1 200 000	1 200 000	EUR	1 084 380	0.06
513 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	489 288	0.03	4 367 000	4 367 000	EUR	4 056 726	0.23
500 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	508 349	0.03	5 800 000	5 800 000	EUR	5 618 452	0.32
243 000	RENTOKIL FINANC 4.375% 22-27/06/2030	EUR	249 863	0.01	6 300 000	6 300 000	EUR	6 101 731	0.35
4 000 000	SSE PLC 0.875% 17-06/09/2025	EUR	3 786 599	0.22	1 500 000	1 500 000	EUR	1 359 350	0.08
1 000 000	SSE PLC 1.375% 18-04/09/2027	EUR	920 347	0.05	5 000 000	5 000 000	EUR	4 336 532	0.25
1 193 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	832 463	0.05	2 000 000	2 000 000	EUR	1 956 647	0.11
4 000 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	3 385 786	0.20		<i>Sweden</i>		<i>29 933 252</i>	<i>1.73</i>
2 000 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	1 547 805	0.09	963 000	963 000	EUR	911 849	0.05
2 000 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	1 816 062	0.11	200 000	200 000	EUR	196 439	0.01
300 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	259 043	0.01	5 000 000	5 000 000	EUR	3 846 686	0.22
100 000	VIRGIN MEDIA FIN 3.750% 20-15/07/2030	EUR	74 552	0.00	1 500 000	1 500 000	EUR	1 245 672	0.07
800 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	614 994	0.04	400 000	400 000	EUR	381 071	0.02
7 000 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	6 564 359	0.38	409 000	409 000	EUR	370 766	0.02
1 700 000	YORKSHIRE BLD SOC 0.500% 21-01/07/2028	EUR	1 431 961	0.08	2 800 000	2 800 000	EUR	2 752 537	0.16
199 000	YORKSHIRE BLD SOC 0.625% 20-21/09/2025	EUR	185 733	0.01	3 249 000	3 249 000	EUR	2 881 291	0.17
	<i>Luxembourg</i>		<i>48 830 213</i>	<i>2.82</i>	1 000 000	1 000 000	EUR	971 912	0.06
3 100 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	2 516 546	0.15	1 500 000	1 500 000	EUR	1 155 791	0.07
2 000 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	1 558 003	0.09	2 000 000	2 000 000	EUR	1 750 843	0.10
1 000 000	BECTON DICKINSON 0.632% 19-04/06/2023	EUR	991 233	0.06	5 000 000	5 000 000	EUR	4 267 274	0.25
1 500 000	BECTON DICKINSON 1.336% 21-13/08/2041	EUR	941 891	0.05	1 000 000	1 000 000	EUR	990 684	0.06
9 000 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	8 714 331	0.50	1 500 000	1 500 000	EUR	1 270 791	0.07
2 000 000	CNH IND FIN 1.625% 19-03/07/2029	EUR	1 737 373	0.10	1 000 000	1 000 000	EUR	865 808	0.05
1 500 000	CNH IND FIN 1.750% 17-12/09/2025	EUR	1 444 885	0.08	2 996 000	2 996 000	EUR	2 791 172	0.16
5 000 000	CNH IND FIN 1.750% 19-25/03/2027	EUR	4 694 165	0.27	3 000 000	3 000 000	EUR	2 719 091	0.16
4 400 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	3 505 700	0.20	575 000	575 000	EUR	563 575	0.03
600 000	EUROFINS SCIEN 2.125% 17-25/07/2024	EUR	594 579	0.03		<i>Finland</i>		<i>23 619 980</i>	<i>1.37</i>
1 217 000	EUROFINS SCIEN 4.000% 22-06/07/2029	EUR	1 213 115	0.07	1 400 000	1 400 000	EUR	947 085	0.05
2 000 000	LOGICOR FIN 2.000% 22-17/01/2034	EUR	1 404 659	0.08	1 511 000	1 511 000	EUR	1 336 578	0.08
2 500 000	MEDTRONIC GLOBAL 0.375% 20-15/10/2028	EUR	2 166 744	0.13	500 000	500 000	EUR	439 706	0.03
3 500 000	MEDTRONIC GLOBAL 1.000% 19-02/07/2031	EUR	2 978 740	0.17	2 000 000	2 000 000	EUR	1 976 957	0.11
2 500 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	2 347 366	0.14	800 000	800 000	EUR	730 266	0.04
3 000 000	MEDTRONIC GLOBAL 1.375% 20-15/10/2040	EUR	2 113 575	0.12	4 300 000	4 300 000	EUR	3 986 038	0.23
1 000 000	NESTLE FINANCE INTERNATIONAL 0.375% 20-12/05/2032	EUR	805 913	0.05	2 400 000	2 400 000	EUR	1 884 887	0.11
1 158 000	NESTLE FINANCE INTERNATIONAL 1.250% 22-29/03/2031	EUR	1 032 511	0.06	2 446 000	2 446 000	EUR	2 251 903	0.13
1 500 000	NESTLE FINANCE INTERNATIONAL 1.500% 22-29/03/2035	EUR	1 271 559	0.07	2 400 000	2 400 000	EUR	2 348 226	0.14
400 000	NESTLE FINANCE INTERNATIONAL 1.750% 17-02/11/2037	EUR	335 053	0.02	954 000	954 000	EUR	833 381	0.05
					300 000	300 000	EUR	234 760	0.01

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BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
800 000	LA BANQUE POSTALE 21-31/12/2061 FRN	EUR	523 115	0.03	400 000	STEDIN HOLDING 21-31/12/2061 FRN	EUR	335 361	0.02
2 000 000	ORANGE 14-29/10/2049 FRN	EUR	2 014 784	0.12	300 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	289 255	0.02
5 000 000	ORANGE 14-29/12/2049 FRN	EUR	5 014 111	0.29	400 000	TELEFONICA EUROPE 18-31/12/2049 FRN	EUR	358 911	0.02
1 000 000	ORANGE 19-31/12/2049 FRN	EUR	928 413	0.05	11 000 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	8 994 331	0.52
200 000	SCOR SE 20-17/09/2051 FRN	EUR	152 769	0.01	5 300 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	3 744 740	0.22
400 000	SOCIETE GENERALE 15-29/12/2049 FRN	USD	375 036	0.02	2 000 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	1 536 767	0.09
6 000 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	5 226 341	0.30	4 300 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	4 129 728	0.24
4 500 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	3 933 180	0.23	500 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	460 745	0.03
400 000	SOCIETE GENERALE 20-31/12/2060 FRN	USD	296 523	0.02	1 300 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	1 189 754	0.07
1 600 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 410 215	0.08	1 700 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	1 625 539	0.09
5 000 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	4 266 595	0.25	1 400 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	1 300 107	0.08
3 400 000	SOCIETE GENERALE 22-30/05/2025 FRN	EUR	3 355 815	0.19	2 000 000	VOLKSWAGEN INTERNATION FN 17-31/12/2049 FRN	EUR	1 750 673	0.10
200 000	SOCIETE GENERALE 4.027% 22-21/01/2043 FRN	USD	134 604	0.01	2 400 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	2 171 942	0.13
2 000 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 907 631	0.11	3 000 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	2 491 325	0.14
1 819 000	TOTAL SA 15-29/12/2049 FRN	EUR	1 691 130	0.10	800 000	VOLKSWAGEN INTFN 22-28/03/2171 FRN	EUR	642 038	0.04
800 000	TOTAL SA 16-29/12/2049 FRN	EUR	733 846	0.04	1 400 000	VOLKSWAGEN INTFN 3.748% 22-28/12/2170 FRN	EUR	1 190 513	0.07
3 300 000	TOTAL SA 16-29/12/2049 FRN	EUR	3 218 059	0.19		<i>Germany</i>		<i>56 703 028</i>	<i>3.30</i>
2 718 000	TOTAL SA 19-31/12/2049 FRN	EUR	2 545 373	0.15	3 000 000	ALLIANZ SE 4.252% 22-05/07/2052 FRN	EUR	2 871 023	0.17
500 000	TOTAL SE 21-31/12/2061 FRN	EUR	343 855	0.02	2 100 000	BAYERISCHE LND BK 21-23/09/2031 FRN	EUR	1 792 887	0.10
500 000	TOTALENERGIES SE 22-31/12/2062 FRN	EUR	424 158	0.02	3 200 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	2 694 384	0.16
	<i>The Netherlands</i>		<i>93 567 511</i>	<i>5.44</i>	200 000	COMMERZBANK AG 19-09/04/2168 FRN	USD	176 185	0.01
6 500 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	5 198 687	0.30	1 600 000	COMMERZBANK AG 20-05/12/2030 FRN	EUR	1 522 427	0.09
5 000 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	3 590 727	0.21	5 000 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	4 665 240	0.27
200 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	170 250	0.01	1 200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 083 111	0.06
200 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	176 773	0.01	1 000 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	858 196	0.05
800 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	651 965	0.04	4 700 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	3 850 231	0.22
400 000	ARGENTUM NET 19-19/02/2049 FRN	EUR	360 288	0.02	1 000 000	COMMERZBANK AG 21-31/12/2061 FRN	EUR	763 735	0.04
700 000	ASR NEDERLAND NV 19-02/05/2049 FRN	EUR	613 991	0.04	7 000 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	6 835 613	0.40
400 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	367 833	0.02	300 000	DEUTSCHE BOERSE 20-16/06/2047 FRN	EUR	252 132	0.01
200 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	162 985	0.01	200 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	145 990	0.01
600 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	526 651	0.03	1 000 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	778 643	0.05
200 000	COOPERATIEVE RAB 21-31/12/2061 FRN	EUR	149 980	0.01	6 000 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	5 053 007	0.29
400 000	COOPERATIEVE RAB 22-29/06/2170 FRN	EUR	334 564	0.02	5 300 000	EVONIK 21-02/09/2081 FRN	EUR	4 152 692	0.24
6 700 000	IBERDROLA INTERNATIONAL 17-31/12/2049 FRN	EUR	6 548 326	0.38	3 000 000	INFINEON TECH 19-01/04/2168 FRN	EUR	2 731 932	0.16
12 800 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	12 290 565	0.71	500 000	INFINEON TECH 19-01/04/2168 FRN	EUR	436 497	0.03
4 000 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	3 799 728	0.22	700 000	MERCK 14-12/12/2074 SR FRN FRN	EUR	689 590	0.04
1 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	727 994	0.04	1 800 000	MERCK 19-25/06/2079 FRN	EUR	1 686 216	0.10
1 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	825 967	0.05	500 000	MERCK 20-09/09/2080 FRN	EUR	434 048	0.03
300 000	ING GROEP NV 19-31/12/2059 FRN	USD	262 566	0.02	10 000 000	MUNICH RE 20-26/05/2041 FRN	EUR	7 651 405	0.44
1 400 000	ING GROEP NV 21-07/12/2028 FRN	GBP	1 359 901	0.08	4 000 000	MUNICH RE 21-26/05/2042 FRN	EUR	2 868 637	0.17
9 000 000	ING GROEP NV 21-09/06/2032 FRN	EUR	7 554 505	0.44	2 800 000	MUNICH RE 5.875% 22-23/05/2042 FRN	USD	2 709 207	0.16
2 500 000	ING GROEP NV 21-29/09/2028 FRN	EUR	2 119 400	0.12		<i>Spain</i>		<i>49 768 207</i>	<i>2.87</i>
200 000	ING GROEP NV 21-31/12/2061 FRN	USD	138 644	0.01	2 600 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	2 358 182	0.14
4 500 000	ING GROEP NV 22-23/05/2026 FRN	EUR	4 380 165	0.25	2 100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	1 919 956	0.11
2 000 000	NN GROUP NV 17-13/01/2048 FRN	EUR	1 922 554	0.11	6 000 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	4 905 174	0.28
1 500 000	REPSOL INTERNATIONAL FIN 20-31/12/2060 FRN	EUR	1 350 574	0.08	2 600 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	2 464 245	0.14
500 000	REPSOL INTERNATIONAL FIN 20-31/12/2060 FRN	EUR	427 046	0.02	200 000	BANCO SANTANDER 17-31/12/2049 FRN	EUR	189 674	0.01
1 857 000	REPSOL INTERNATIONAL FIN 21-31/12/2061 FRN	EUR	1 534 060	0.09	200 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	187 059	0.01
4 000 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	3 809 093	0.22	200 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	168 331	0.01

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BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 500 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 096 642	0.12	500 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	398 432	0.02
800 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	552 312	0.03	1 050 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	713 558	0.04
400 000	BANKINTER SA 20-31/12/2060 FRN	EUR	381 119	0.02	991 000	INTESA SANPAOLO 22-30/09/2170 FRN	EUR	835 461	0.05
2 000 000	BANKINTER SA 21-23/12/2032 FRN	EUR	1 624 891	0.09	2 000 000	MEDIOBANCA SPA 21-02/11/2028 FRN	EUR	1 644 011	0.10
5 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	4 684 899	0.27	2 000 000	MEDIOBANCA SPA 22-17/07/2029 FRN	EUR	1 675 030	0.10
5 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	4 508 881	0.26	500 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	348 534	0.02
10 900 000	CAIXABANK 21-09/02/2029 FRN	EUR	8 995 588	0.52	800 000	TERNA RETE 22-09/02/2171 FRN	EUR	593 783	0.03
200 000	CAIXABANK 21-14/12/2169 FRN	EUR	137 388	0.01	200 000	UNICREDIT S.P.A. 17-31/12/2049 FRN	EUR	189 570	0.01
13 000 000	CAIXABANK 21-18/06/2031 FRN	EUR	11 294 603	0.65	200 000	UNICREDIT SPA 17-31/12/2049 FRN	EUR	172 014	0.01
1 000 000	CAIXABANK 21-26/05/2028 FRN	EUR	861 218	0.05	200 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	199 278	0.01
100 000	IBERCAJA 20-23/07/2030 FRN	EUR	86 865	0.01	1 000 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	966 641	0.06
3 000 000	IBERDROLA FIN SA 21-31/12/2061 FRN	EUR	2 351 180	0.14	200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	184 643	0.01
	<i>United States of America</i>		<i>42 285 515</i>	<i>2.46</i>	1 000 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	846 038	0.05
1 500 000	AT&T INC 20-31/12/2060 FRN	EUR	1 308 195	0.08	4 000 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	3 730 229	0.22
500 000	BANK OF AMERICA CORP 13-29/12/2049 FRN	USD	442 535	0.03	1 000 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	714 320	0.04
1 000 000	BANK OF AMERICA CORP 17-04/05/2027 FRN	EUR	953 903	0.06	4 558 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	3 732 914	0.22
2 800 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	2 755 054	0.16	300 000	UNICREDIT SPA 21-31/12/2061 FRN	EUR	227 405	0.01
2 000 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	1 863 708	0.11	10 000 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	8 722 264	0.50
1 586 000	BANK OF AMERICA CORP 19-09/05/2026 FRN	EUR	1 497 975	0.09	1 000 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	874 161	0.05
248 000	BANK OF AMERICA CORP 20-31/03/2029 FRN	EUR	252 643	0.01		<i>Ireland</i>		<i>30 328 388</i>	<i>1.73</i>
1 086 000	BANK OF AMERICA CORP 21-22/03/2031 FRN	EUR	879 623	0.05	265 000	AIB GROUP PLC 19-31/12/2059 FRN	EUR	240 431	0.01
1 800 000	BANK OF AMERICA CORP 21-24/05/2032 FRN	EUR	1 452 658	0.08	3 500 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	3 169 082	0.18
2 395 000	BANK OF AMERICA CORP 22-27/04/2033 FRN	EUR	2 215 957	0.13	255 000	AIB GROUP PLC 20-31/12/2060 FRN	EUR	236 743	0.01
2 792 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	2 700 362	0.16	7 000 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	6 051 422	0.35
200 000	BANK OF AMERICA CRP 1.530% 21-06/12/2025 FRN	USD	177 981	0.01	4 000 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	3 683 369	0.21
200 000	BANK OF AMERICA CRP 2.456% 19-22/10/2025 FRN	USD	182 293	0.01	2 979 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	2 973 161	0.17
200 000	BANK OF AMERICA CRP 5.875% 18-31/12/2049 FRN	USD	170 262	0.01	200 000	BANK OF IRELAND 20-31/12/2060 FRN	EUR	183 731	0.01
100 000	BANK OF AMERICA CRP 6.250% 14-29/09/2049 FRN	USD	92 855	0.01	8 000 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	6 995 866	0.40
500 000	CITIGROUP INC 05-25/02/2030 SR FRN	EUR	498 048	0.03	3 000 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	2 564 009	0.15
200 000	CITIGROUP INC 12-29/07/2049 FRN	USD	187 441	0.01	4 452 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	4 230 574	0.24
400 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	380 556	0.02		<i>Portugal</i>		<i>27 981 661</i>	<i>1.62</i>
400 000	GOLDMAN SACHS GROUP 0.855% 21-12/02/2026 FRN	USD	348 081	0.02	1 000 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	984 600	0.06
200 000	GOLDMAN SACHS GROUP 5.500% 19-31/12/2059 FRN	USD	184 058	0.01	3 000 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	2 615 870	0.15
4 080 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	3 415 315	0.20	4 500 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	4 453 175	0.26
10 000 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	7 988 310	0.46	9 400 000	EDP SA 19-30/04/2079 FRN	EUR	9 092 686	0.53
4 000 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	3 149 804	0.18	2 500 000	EDP SA 20-20/07/2080 FRN	EUR	2 143 545	0.12
7 200 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	6 391 277	0.37	1 000 000	EDP SA 21-02/08/2081 FRN	EUR	806 507	0.05
1 277 000	MORGAN STANLEY 22-07/05/2032 FRN	EUR	1 209 391	0.07	10 000 000	EDP SA 21-14/03/2082 FRN	EUR	7 677 800	0.44
1 620 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	1 587 230	0.09	300 000	EDP SA 21-14/03/2082 FRN	EUR	207 478	0.01
	<i>Italy</i>		<i>33 275 291</i>	<i>1.93</i>		<i>United Kingdom</i>		<i>23 010 126</i>	<i>1.32</i>
545 000	BPER BANCA 21-31/03/2027 FRN	EUR	473 583	0.03	200 000	BARCLAYS BANK PLC 05-29/03/2049 SR FRN	EUR	166 912	0.01
100 000	BPER BANCA 22-30/06/2025 FRN	EUR	97 989	0.01	500 000	BARCLAYS BANK PLC 17-07/02/2028 FRN	EUR	493 794	0.03
1 200 000	ENEL S.P.A. 18-24/11/2078 FRN	EUR	1 155 246	0.07	1 000 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	814 310	0.05
1 000 000	ENEL SPA 19-24/05/2080 FRN	EUR	929 901	0.05	1 000 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	868 513	0.05
1 800 000	ENEL SPA 21-31/12/2061 FRN	EUR	1 361 524	0.08	4 500 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	3 935 835	0.23
400 000	ENEL SPA 21-31/12/2061 FRN	EUR	265 048	0.02	600 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	584 109	0.03
500 000	ENI SPA 20-31/12/2060 FRN	EUR	392 600	0.02	1 000 000	BARCLAYS PLC 20-03/11/2026 FRN	GBP	1 057 495	0.06
1 000 000	ENI SPA 20-31/12/2060 FRN	EUR	890 845	0.05	200 000	BARCLAYS PLC 4.375% 21-31/12/2061 FRN	USD	146 772	0.01
400 000	INTESA SANPAOLO 17-31/12/2049 FRN	EUR	380 529	0.02	200 000	BARCLAYS PLC 6.125% 20-31/12/2060 FRN	USD	177 720	0.01
700 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	559 740	0.03	200 000	BARCLAYS PLC 6.375% 19-31/12/2060 FRN	USD	177 720	0.01
					200 000	BARCLAYS PLC 6.375% 19-31/12/2059 FRN	GBP	213 730	0.01
					400 000	BARCLAYS PLC 7.125% 19-31/12/2049 FRN	GBP	445 516	0.03
					600 000	BARCLAYS PLC 8.875% 22-15/12/2170 FRN	GBP	691 798	0.04
					1 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	902 279	0.05
					200 000	LLOYDS BANKING 14-27/06/2049 FRN	EUR	187 502	0.01

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	LLOYDS BANKING 14-30/04/2049 FRN	USD	186 746	0.01					
218 000	LLOYDS BANKING GROUP PLC 18-31/12/2049 FRN	USD	203 502	0.01					
200 000	LLOYDS BANKING GROUP PLC 19-31/12/2059 FRN	GBP	213 000	0.01					
1 718 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	1 396 986	0.08					
800 000	SSE PLC 22-21/04/2171 FRN	EUR	690 327	0.04					
200 000	STANDARD CHART 20-31/12/2060 FRN	USD	181 347	0.01					
893 000	STANDARD CHART 21-17/11/2029 FRN	EUR	733 395	0.04					
3 500 000	STANDARD CHART 21-23/09/2031 FRN	EUR	3 005 654	0.17					
200 000	STANDARD CHART 7.750% 17-29/12/2049 FRN	USD	189 374	0.01					
1 500 000	VODAFONE GROUP 18-03/10/2078 FRN	EUR	1 319 269	0.08					
1 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	756 512	0.04					
4 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	3 447 729	0.20					
	Norway		15 696 712	0.91					
200 000	DNB BANK ASA 19-31/12/2059 FRN	USD	178 375	0.01					
4 200 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	3 783 384	0.22					
6 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	5 862 980	0.34					
6 500 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	5 871 973	0.34					
	Austria		8 331 118	0.49					
200 000	ERSTE GROUP 17-31/12/2049 FRN	EUR	194 203	0.01					
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	150 993	0.01					
600 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	472 424	0.03					
600 000	ERSTE GROUP 21-15/11/2032 FRN	EUR	492 063	0.03					
1 000 000	ERSTE GROUP 22-07/06/2033 FRN	EUR	952 732	0.06					
300 000	LENZING AG 20-31/12/2060 FRN	EUR	277 500	0.02					
200 000	OMV AG 18-31/12/2049 FRN	EUR	190 200	0.01					
6 000 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	4 220 902	0.24					
1 500 000	VIENNA INSURANCE 4.875% 22-15/06/2042 FRN	EUR	1 380 101	0.08					
	Denmark		7 379 501	0.42					
5 000 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	4 567 741	0.26					
400 000	NYKREDIT 20-31/12/2060 FRN	EUR	364 329	0.02					
200 000	NYKREDIT 21-28/07/2031 FRN	EUR	176 239	0.01					
1 800 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 704 843	0.10					
500 000	ORSTED A/S 19-09/12/3019 FRN	EUR	420 808	0.02					
200 000	ORSTED A/S 21-18/02/3021 FRN	EUR	145 541	0.01					
	Sweden		6 367 402	0.37					
200 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	109 500	0.01					
200 000	NORDEA BANK AB 17-31/12/2049 FRN	EUR	183 413	0.01					
600 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	525 975	0.03					
200 000	SKANDINAVISKA ENSKILDA BANK 22-30/12/2170 FRN	USD	182 118	0.01					
1 000 000	SVENSKA HANDELSBANKEN 22-01/06/2033 FRN	EUR	955 093	0.06					
4 000 000	TELIA CO AB 20-11/05/2081 FRN	EUR	3 529 378	0.20					
1 000 000	TELIA CO AB 22-30/06/2083 FRN	EUR	881 925	0.05					
	Belgium		6 063 142	0.35					
200 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	188 767	0.01					
6 500 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	5 874 375	0.34					
	Australia		5 247 335	0.30					
6 000 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	5 247 335	0.30					
	Poland		2 577 600	0.15					
3 200 000	MBANK 21-21/09/2027 FRN	EUR	2 577 600	0.15					
	Luxembourg		1 249 990	0.07					
479 000	AROUNDTOWN SA 19-12/01/2168 FRN	EUR	326 702	0.02					
1 500 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	923 288	0.05					
	Finland		323 470	0.02					
200 000	NORDEA BANK 19-31/12/2049 FRN	USD	182 538	0.01					
200 000	NORDEA BANK ABP 21-31/12/2061 FRN	USD	140 932	0.01					
	Shares/Units in investment funds							28 256 529	1.63
	Luxembourg							28 256 529	1.63
200.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	18 400 495	1.06					
72 055.68	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	9 856 034	0.57					
	Total securities portfolio							1 705 931 409	98.65

BNP PARIBAS FUNDS Sustainable Euro Low Vol Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			74 417 105	99.90					
<i>France</i>					<i>Italy</i>				
60 107	ALSTOM	EUR	1 297 710	1.74	99 720	ASSICURAZIONI GENERALI	EUR	1 518 237	2.04
6 260	AMUNDI SA	EUR	326 772	0.44	92 602	ENI S.P.A.	EUR	1 048 995	1.41
60 011	BUREAU VERITAS SA	EUR	1 467 269	1.97	127 510	FINECOBANK S.P.A.	EUR	1 456 164	1.95
29 055	DANONE	EUR	1 547 469	2.08	33 960	MONCLER SPA	EUR	1 389 983	1.87
44 516	DASSAULT SYSTEMES SE	EUR	1 563 179	2.10	<i>Spain</i>				
36 002	EDENRED	EUR	1 619 010	2.17	64 602	FERROVIAL SA	EUR	1 562 722	2.10
3 840	ESSILORLUXOTTICA	EUR	548 736	0.74	66 782	INDUSTRIA DE DISENO TEXTIL	EUR	1 441 823	1.94
15 708	GECINA SA	EUR	1 398 012	1.88	83 678	RED ELECTRICA CORPORACION SA	EUR	1 508 296	2.02
1 575	HERMES INTERNATIONAL	EUR	1 680 525	2.25	<i>Belgium</i>				
20 821	LEGRAND SA	EUR	1 467 048	1.97	97 496	PROXIMUS	EUR	1 371 281	1.84
2 442	LOREAL	EUR	804 151	1.08	9 868	UCB SA	EUR	795 756	1.07
2 839	LVMH	EUR	1 651 446	2.21	<i>Ireland</i>				
55 488	MICHELIN (CGDE)	EUR	1 441 301	1.93	16 440	KERRY GROUP PLC - A	EUR	1 501 630	2.02
138 398	ORANGE	EUR	1 552 826	2.08	Total securities portfolio				
15 966	SANOFI AVENTIS	EUR	1 538 164	2.06				74 417 105	99.90
9 880	SCHNEIDER ELECTRIC SE	EUR	1 115 452	1.50					
16 778	SEB SA	EUR	1 536 026	2.06					
27 797	TOTAL SA	EUR	1 400 135	1.88					
14 184	WENDEL	EUR	1 131 174	1.52					
<i>Germany</i>									
7 815	ALLIANZ SE - REG	EUR	1 423 268	1.91					
19 370	BAYERISCHE MOTOREN WERKE AG	EUR	1 422 920	1.91					
8 078	DEUTSCHE POST AG - REG	EUR	288 708	0.39					
86 672	DEUTSCHE TELEKOM AG - REG	EUR	1 642 088	2.20					
165 377	E.ON SE	EUR	1 324 339	1.78					
60 788	EVONIK INDUSTRIES AG	EUR	1 237 644	1.66					
29 792	FRESENIUS MEDICAL CARE AG	EUR	1 418 993	1.90					
11 077	GEA GROUP AG	EUR	364 323	0.49					
11 110	HANNOVER RUECK SE	EUR	1 538 735	2.07					
25 719	HENKEL AG & CO KGAA	EUR	1 501 990	2.02					
26 638	KNORR-BREMSE AG	EUR	1 449 640	1.95					
1 608	LEG IMMOBILIEN AG	EUR	127 225	0.17					
9 202	MERCK KGAA	EUR	1 481 522	1.99					
12 639	SAP SE	EUR	1 098 708	1.47					
28 557	SCOUT24 AG	EUR	1 399 007	1.88					
11 288	SYMRISE AG	EUR	1 172 259	1.57					
47 542	VONOVIA SE	EUR	1 397 735	1.88					
<i>The Netherlands</i>									
18 633	AKZO NOBEL N.V.	EUR	1 166 798	1.57					
3 191	ASML HOLDING NV	EUR	1 454 617	1.95					
20 936	EURONEXT NV - W/I	EUR	1 630 914	2.19					
59 709	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 484 366	1.99					
10 541	KONINKLIJKE DSM NV	EUR	1 445 171	1.94					
60 441	KONINKLIJKE PHILIPS NV	EUR	1 242 365	1.67					
33 721	NN GROUP NV - W/I	EUR	1 461 468	1.96					
<i>Finland</i>									
28 300	ELISA OYJ	EUR	1 517 446	2.04					
33 600	KONE OYJ - B	EUR	1 524 096	2.05					
26 367	SAMPO OYJ - A	EUR	1 094 758	1.47					
49 111	UPM-KYMMENE OYJ	EUR	1 424 710	1.91					

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			199 265 365	91.90					
<i>United States of America</i>									
1 370 000	ABBOTT IL FIN 0.100% 19-19/11/2024	EUR	1 317 109	0.61	1 820 000	DSM NV 1.000% 15-09/04/2025	EUR	1 755 350	0.81
1 200 000	BLACKSTONE HLDGS 1.000% 16-05/10/2026	EUR	1 107 216	0.51	2 320 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	1 598 785	0.74
1 920 000	BLACKSTONE HLDGS 1.500% 19-10/04/2029	EUR	1 676 782	0.77	2 060 000	ENBW 1.875% 18-31/10/2033	EUR	1 674 843	0.77
1 980 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	1 892 861	0.87	1 900 000	GAS NAT FENOSA F 1.375% 17-19/01/2027	EUR	1 774 064	0.82
2 010 000	CHUBB INA HLDGS 0.875% 19-15/06/2027	EUR	1 832 972	0.85	1 900 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	1 822 280	0.84
2 030 000	CHUBB INA HLDGS 1.400% 19-15/06/2031	EUR	1 728 234	0.80	1 600 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	1 466 446	0.68
1 910 000	COCA-COLA CO/THE 1.625% 15-09/03/2035	EUR	1 581 649	0.73	1 640 000	KPN NV 5.625% 09-30/09/2024	EUR	1 760 710	0.81
2 020 000	DOW CHEMICAL CO 0.500% 20-15/03/2027	EUR	1 781 986	0.82	1 900 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	1 816 695	0.84
2 180 000	DOW CHEMICAL CO 1.125% 20-15/03/2032	EUR	1 707 246	0.79	200 000	NATURGY ENERGY GROUP F 1.250% 16-19/04/2026	EUR	188 868	0.09
1 820 000	EMERSON ELECTRIC 0.375% 19-22/05/2024	EUR	1 768 175	0.82	2 100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	1 752 412	0.81
1 830 000	EMERSON ELECTRIC 2.000% 19-15/10/2029	EUR	1 719 233	0.79	500 000	RELX FINANCE 0.000% 20-18/03/2024	EUR	483 684	0.22
1 560 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	1 152 366	0.53	770 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	669 950	0.31
1 210 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	1 054 255	0.49	900 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	720 765	0.33
1 560 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	1 497 098	0.69	1 300 000	RELX FINANCE 1.375% 16-12/05/2026	EUR	1 245 718	0.57
650 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	579 713	0.27	630 000	RELX FINANCE 1.500% 18-13/05/2027	EUR	593 937	0.27
180 000	ILLINOIS TOOL WK 1.000% 19-05/06/2031	EUR	151 901	0.07	2 000 000	SGS NED HLDNG BV 0.125% 21-21/04/2027	EUR	1 758 274	0.81
1 500 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	1 414 287	0.65	810 000	SHELL INTERNATIONAL FIN 0.375% 16-15/02/2025	EUR	777 601	0.36
1 570 000	ILLINOIS TOOL WK 3.000% 14-19/05/2034	EUR	1 535 070	0.71	750 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	650 527	0.30
1 910 000	JOHNSON CONTROLS 1.375% 16-25/02/2025	EUR	1 832 479	0.85	180 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	150 944	0.07
440 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	432 924	0.20	1 780 000	WOLTERS KLUWER-C 2.500% 14-13/05/2024	EUR	1 804 311	0.83
1 810 000	KELLOGG CO 1.250% 15-10/03/2025	EUR	1 764 409	0.81	<i>United Kingdom</i>				
1 200 000	MARSH & MCLENNAN 1.349% 19-21/09/2026	EUR	1 130 695	0.52	1 940 000	ANGLO AMERICAN 1.625% 17-18/09/2025	EUR	1 848 238	0.85
1 920 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	1 842 286	0.85	1 500 000	ANGLO AMERICAN 1.625% 19-11/03/2026	EUR	1 413 150	0.65
1 870 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	1 781 149	0.82	1 210 000	APTIV PLC 1.600% 16-15/09/2028	EUR	1 029 771	0.47
1 900 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	1 789 638	0.83	2 160 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	1 778 462	0.82
1 000 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	885 291	0.41	2 100 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	1 691 596	0.78
600 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	512 185	0.24	1 880 000	ASB FINANCE LTD 0.750% 19-13/03/2024	EUR	1 836 722	0.85
290 000	MONDELEZ INT INC 0.750% 21-17/03/2033	EUR	218 000	0.10	1 980 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	1 849 963	0.85
2 130 000	NASDAQ INC 0.875% 20-13/02/2030	EUR	1 725 597	0.80	1 890 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	1 811 760	0.84
1 980 000	NASDAQ INC 1.750% 19-28/03/2029	EUR	1 754 994	0.81	1 220 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	1 041 844	0.48
1 560 000	PROLOGIS EURO 1.000% 20-06/02/2035	EUR	1 086 553	0.50	1 970 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	1 791 218	0.83
2 060 000	PUBLIC STORAGE 0.500% 21-09/09/2030	EUR	1 608 181	0.74	1 350 000	OMNICOM FIN HOL 1.400% 19-08/07/2031	EUR	1 150 478	0.53
2 120 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	1 646 136	0.76	1 960 000	OTE PLC 0.875% 19-24/09/2026	EUR	1 834 870	0.85
1 710 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	1 661 006	0.77	1 410 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	1 363 557	0.63
<i>The Netherlands</i>					1 930 000	SSE PLC 0.875% 17-06/09/2025	EUR	1 827 034	0.84
2 140 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	1 721 720	0.79	1 320 000	SSE PLC 1.250% 20-16/04/2025	EUR	1 273 690	0.59
1 850 000	ABB FINANCE BV 0.625% 22-31/03/2024	EUR	1 822 468	0.84	680 000	SSE PLC 1.375% 18-04/09/2027	EUR	625 836	0.29
2 130 000	AGCO INTERNATION 0.800% 21-06/10/2028	EUR	1 700 489	0.78	1 870 000	SSE PLC 1.750% 20-16/04/2030	EUR	1 649 107	0.76
1 460 000	AKZO NOBEL NV 1.750% 14-07/11/2024	EUR	1 448 573	0.67	<i>Australia</i>				
1 870 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	1 828 765	0.84	1 880 000	BHP BILLITON FIN 3.125% 13-29/04/2033	EUR	1 760 559	0.81
2 180 000	DSM NV 0.625% 20-23/06/2032	EUR	1 699 564	0.78	890 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	884 299	0.41
1 900 000	DSM NV 0.750% 16-28/09/2026	EUR	1 757 405	0.81	1 870 000	BRAMBLES FINANCE 2.375% 14-12/06/2024	EUR	1 849 343	0.85
					2 160 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	1 793 226	0.83
					700 000	MACQUARIE GROUP 0.625% 20-03/02/2027	EUR	618 828	0.29
					2 110 000	MACQUARIE GROUP 0.943% 22-19/01/2029	EUR	1 765 013	0.81
					1 900 000	TELSTRA CORP LTD 1.125% 16-14/04/2026	EUR	1 815 137	0.84
					1 890 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	1 731 680	0.80
					2 270 000	WESFARMERS LTD 0.954% 21-21/10/2033	EUR	1 702 915	0.79

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Denmark					Luxembourg				
1 360 000	AP MOLLER 1.750% 18-16/03/2026	EUR	1 328 607	0.61	1 530 000	BECTON DICKINSON 1.213% 21-12/02/2036	EUR	1 082 868	0.50
2 080 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 845 113	0.85	1 340 000	CPI PROPERTY GRO 1.750% 22-14/01/2030	EUR	944 376	0.44
1 380 000	CARLSBERG BREW 0.500% 17-06/09/2023	EUR	1 362 140	0.63	460 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	321 512	0.15
600 000	CARLSBERG BREW 0.875% 19-01/07/2029	EUR	514 307	0.24	2 050 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	1 614 284	0.74
1 750 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	1 763 024	0.81	2 110 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	1 744 617	0.80
2 020 000	H LUNDBECK A/S 0.875% 20-14/10/2027	EUR	1 793 307	0.83	Belgium				
1 820 000	NOVO NORDISK FIN 0.000% 21-04/06/2024	EUR	1 768 641	0.82	1 850 000	BARRY CALLEBAUT SVCS 2.375% 16-24/05/2024	EUR	1 851 709	0.85
1 810 000	SYDBANK A/S 1.375% 18-18/09/2023	EUR	1 801 340	0.83	1 910 000	LONZA FINANCE IN 1.625% 20-21/04/2027	EUR	1 814 980	0.84
Canada					Finland				
2 070 000	BANK NOVA SCOTIA 0.125% 19-04/09/2026	EUR	1 843 786	0.85	1 940 000	SAMPO OYJ 1.625% 18-21/02/2028	EUR	1 827 060	0.84
2 150 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	1 775 221	0.82	1 860 000	SAMPO OYJ 2.250% 18-27/09/2030	EUR	1 759 849	0.81
1 950 000	MAGNA INTERNATIONAL INC 1.500% 17-25/09/2027	EUR	1 804 488	0.83	Ireland				
2 010 000	TORONTO DOMINION BANK 0.500% 22-18/01/2027	EUR	1 800 547	0.83	2 030 000	ATLAS COPCO FIN 0.750% 22-08/02/2032	EUR	1 616 938	0.75
1 980 000	TORONTO DOMINION BANK 1.952% 22-08/04/2030	EUR	1 795 340	0.83	940 000	SWISSCOM AG 1.125% 18-12/10/2026	EUR	899 075	0.41
Sweden					Romania				
1 160 000	ERICSSON LM 1.875% 17-01/03/2024	EUR	1 136 370	0.52	1 160 000	NE PROPERTY COOP 1.750% 17-23/11/2024	EUR	1 076 263	0.50
1 920 000	TELE2 AB 1.125% 18-15/05/2024	EUR	1 895 845	0.87	Austria				
1 900 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 828 572	0.84	1 200 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	942 512	0.43
1 960 000	TELIASONERA AB 1.625% 15-23/02/2035	EUR	1 613 541	0.74	Mexico				
1 827 000	TELIASONERA AB 3.625% 12-14/02/2024	EUR	1 879 121	0.87	900 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	891 731	0.41
Italy					Guernsey Island				
1 710 000	ASSICURAZIONI GENERALI 5.125% 09-16/09/2024	EUR	1 817 502	0.84	800 000	GLOBALWORTH REAL 2.950% 20-29/07/2026	EUR	639 650	0.30
2 060 000	ERG SPA 0.500% 20-11/09/2027	EUR	1 806 086	0.83	Floating rate bonds				
2 280 000	HERA SPA 0.250% 20-03/12/2030	EUR	1 697 650	0.78	Italy				
1 200 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	1 066 724	0.49	2 090 000	FINECO BANK 21-21/10/2027 FRN	EUR	1 811 137	0.84
2 110 000	IREN SPA 0.875% 19-14/10/2029	EUR	1 722 331	0.79	Norway				
Germany					Spain				
1 920 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	1 797 108	0.83	2 150 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	1 806 484	0.83
1 780 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	1 758 171	0.81	Denmark				
300 000	EVONIK 0.625% 20-18/09/2025	EUR	278 830	0.13	2 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	1 769 691	0.82
1 200 000	SIRIUS REAL ESTA 1.125% 21-22/06/2026	EUR	1 035 387	0.48	Ireland				
1 800 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	1 764 644	0.81	1 920 000	SYDBANK A/S 21-10/11/2026 FRN	EUR	1 758 479	0.81
Spain					United Kingdom				
2 000 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	1 749 764	0.81	840 000	LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN	EUR	846 987	0.39
2 100 000	ACCIONA FILIALES 1.375% 22-26/01/2032	EUR	1 708 846	0.79	France				
2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	1 763 724	0.81	352.40	BNP PARIBAS MOIS ISR - I CAP	EUR	7 995 921	3.70
1 100 000	NATURGY ENERGY GROUP CAP 1.125% 17-11/04/2024	EUR	1 084 229	0.50	Total securities portfolio				
France					Shares/Units in investment funds				
1 800 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	1 754 344	0.81	7 995 921 3.70				
2 500 000	GECINA 0.875% 21-30/06/2036	EUR	1 652 571	0.76	France				
600 000	MERCIALYS 2.500% 22-28/02/2029	EUR	496 853	0.23	7 995 921 3.70				
1 300 000	PUBLICIS GROUPE 1.625% 14-16/12/2024	EUR	1 281 646	0.59	Total securities portfolio				
1 356 000	TECHNIP ENERGIES 1.125% 21-28/05/2028	EUR	1 099 101	0.51	216 128 547 99.69				

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			98 628 696	97.22					
<i>France</i>									
116 929	AXA SA	EUR	2 532 682	2.50					
13 227	CAPGEMINI SE	EUR	2 161 953	2.13					
46 254	CARREFOUR SA	EUR	780 999	0.77					
45 376	DANONE	EUR	2 416 726	2.38					
1 289	HERMES INTERNATIONAL	EUR	1 375 363	1.36					
18 460	IPSEN	EUR	1 662 323	1.64					
2 351	KERING	EUR	1 152 225	1.14					
8 407	LOREAL	EUR	2 768 425	2.73					
3 382	LVMH	EUR	1 967 309	1.94					
69 679	MICHELIN (CGDE)	EUR	1 809 912	1.78					
101 096	ORANGE	EUR	1 134 297	1.12					
22 967	SANOFI AVENTIS	EUR	2 212 641	2.18					
5 428	SCHNEIDER ELECTRIC SE	EUR	612 821	0.60					
35 299	SOCIETE GENERALE SA	EUR	737 396	0.73					
78 674	TOTAL SA	EUR	3 962 810	3.90					
14 807	VINCI SA	EUR	1 258 003	1.24					
<i>Germany</i>									
9 759	ALLIANZ SE - REG	EUR	1 777 309	1.75					
7 543	BAYERISCHE MOTOREN WERKE AG	EUR	554 109	0.55					
7 545	BRENNTAG AG	EUR	468 545	0.46					
34 326	DAIMLER AG - REG	EUR	1 895 482	1.87					
63 769	DEUTSCHE POST AG - REG	EUR	2 279 104	2.25					
164 979	DEUTSCHE TELEKOM AG - REG	EUR	3 125 692	3.07					
61 946	FRESENIUS SE & CO KGAA	EUR	1 790 239	1.76					
47 246	GEA GROUP AG	EUR	1 553 921	1.53					
5 631	HANNOVER RUECK SE	EUR	779 894	0.77					
10 947	MERCK KGAA	EUR	1 762 467	1.74					
10 355	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 321 591	2.29					
17 227	SAP SE	EUR	1 497 543	1.48					
592 908	TELEFONICA DEUTSCHLAND HOLDING	EUR	1 624 568	1.60					
<i>The Netherlands</i>									
12 065	ASML HOLDING NV	EUR	5 499 831	5.41					
145 711	CNH INDUSTRIAL NV	EUR	1 605 735	1.58					
82 393	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 048 290	2.02					
12 821	KONINKLIJKE DSM NV	EUR	1 757 759	1.73					
549 510	KONINKLIJKE KPN NV	EUR	1 868 884	1.84					
41 046	NN GROUP NV - W/I	EUR	1 778 934	1.75					
27 728	OCI NV	EUR	872 877	0.86					
23 857	WOLTERS KLUWER	EUR	2 208 204	2.18					
<i>Finland</i>									
32 019	ELISA OYJ	EUR	1 716 859	1.69					
42 071	KESKO OYJ - B	EUR	947 018	0.93					
479 141	NOKIA OYJ	EUR	2 127 146	2.10					
40 613	ORION OYJ - B	EUR	1 730 114	1.71					
37 955	SAMPO OYJ - A	EUR	1 575 892	1.55					
<i>Italy</i>									
127 036	ASSICURAZIONI GENERALI	EUR	1 934 123	1.91					
168 489	ENI S.P.A.	EUR	1 908 643	1.88					
93 800	FINCOBANK S.P.A.	EUR	1 071 196	1.06					
516 816	INTESA SANPAOLO	EUR	919 932	0.91					
61 094	MEDIOBANCA SPA	EUR	504 514	0.50					
					<i>Spain</i>				
67 222	ENAGAS SA	EUR	1 416 368	1.40					
68 897	RED ELECTRICA CORPORACION SA	EUR	1 241 868	1.22					
91 280	REPSOL SA	EUR	1 282 484	1.26					
477 551	TELEFONICA SA	EUR	2 321 853	2.29					
					<i>Belgium</i>				
4 711	ELIA SYSTEM OPERATOR SA/NV	EUR	636 927	0.63					
16 651	KBC GROEP NV	EUR	891 495	0.88					
106 390	PROXIMUS	EUR	1 496 375	1.48					
7 208	SOFINA	EUR	1 405 560	1.39					
14 385	UCB SA	EUR	1 160 006	1.14					
14 453	UMICORE	EUR	481 574	0.47					
					<i>Portugal</i>				
83 731	JERONIMO MARTINS	EUR	1 736 581	1.71					
					<i>United Kingdom</i>				
86 739	STELLANTIS NV	EUR	1 022 826	1.01					
					<i>Austria</i>				
17 345	OMV AG	EUR	776 362	0.77					
					<i>Switzerland</i>				
23 549	STMICROELECTRONICS NV	EUR	706 117	0.70					
Total securities portfolio								98 628 696	97.22

BNP PARIBAS FUNDS Sustainable Europe Dividend

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			131 343 945	96.75					
<i>France</i>					<i>41 808 965 30.80</i>				
24 875	AIR LIQUIDE SA	EUR	3 186 985	2.35					
8 032	ARKEMA	EUR	682 077	0.50					
88 949	AXA SA	EUR	1 926 635	1.42					
60 507	BNP PARIBAS	EUR	2 744 900	2.02					
14 453	CAPGEMINI SE	EUR	2 362 343	1.74					
84 836	CREDIT AGRICOLE SA	EUR	740 703	0.55					
23 860	DANONE	EUR	1 270 784	0.94					
10 918	ESSILORLUXOTTICA	EUR	1 560 182	1.15					
3 233	KERING	EUR	1 584 493	1.17					
23 969	LEGRAND SA	EUR	1 688 856	1.24					
4 752	LOREAL	EUR	1 564 834	1.15					
7 664	LVMH	EUR	4 458 149	3.29					
50 724	MICHELIN (CGDE)	EUR	1 317 556	0.97					
6 817	PERNOD RICARD SA	EUR	1 195 020	0.88					
32 397	SANOFI AVENTIS	EUR	3 121 127	2.30					
21 891	SCHNEIDER ELECTRIC SE	EUR	2 471 494	1.82					
68 453	SOCIETE GENERALE SA	EUR	1 429 983	1.05					
72 353	SPIE SA - W/I	EUR	1 497 707	1.10					
2 085	TELEPERFORMANCE	EUR	611 531	0.45					
51 751	TOTAL SA	EUR	2 606 698	1.92					
23 773	VINCI SA	EUR	2 019 754	1.49					
182 256	VIVENDI	EUR	1 767 154	1.30					
<i>United Kingdom</i>					<i>27 358 617 20.15</i>				
123 682	3I GROUP PLC	GBP	1 592 722	1.17					
50 374	ASTRAZENECA PLC	GBP	6 320 157	4.67					
422 157	BP PLC	GBP	1 904 316	1.40					
96 915	COMPASS GROUP PLC	GBP	1 891 464	1.39					
83 861	DIAGEO PLC	GBP	3 439 490	2.53					
80 197	GLAXOSMITHKLINE PLC	GBP	1 644 933	1.21					
9 462	LINDE PLC	EUR	2 592 115	1.91					
136 127	NATIONAL GRID PLC	GBP	1 663 634	1.23					
143 415	PHOENIX GROUP HOLDINGS PLC	GBP	983 646	0.72					
84 187	RELX PLC	GBP	2 177 048	1.60					
18 394	RIO TINTO PLC	GBP	1 050 582	0.77					
2 751	SSE PLC	GBP	51 645	0.04					
111 125	STELLANTIS NV	EUR	1 310 386	0.97					
500 522	VODAFONE GROUP PLC	GBP	736 479	0.54					
<i>The Netherlands</i>					<i>16 747 821 12.32</i>				
7 517	ASML HOLDING NV	EUR	3 426 624	2.52					
29 963	ASR NEDERLAND NV	EUR	1 155 673	0.85					
9 511	HEINEKEN NV	EUR	827 457	0.61					
210 782	ING GROEP NV	EUR	1 987 885	1.46					
39 907	KONINKLIJKE AHOLD DELHAIZE NV	EUR	992 088	0.73					
2 793	KONINKLIJKE DSM NV	EUR	382 920	0.28					
839 869	KONINKLIJKE KPN NV	EUR	2 856 394	2.10					
41 573	NN GROUP NV - W/I	EUR	1 801 774	1.33					
133 508	SHELL PLC	EUR	3 317 006	2.44					
<i>Germany</i>					<i>15 340 003 11.31</i>				
8 903	ALLIANZ SE - REG	EUR	1 621 414	1.19					
17 054	BAYERISCHE MOTOREN WERKE AG	EUR	1 252 787	0.92					
10 175	BRENNTAG AG	EUR	631 868	0.47					
3 657	DEUTSCHE BOERSE AG	EUR	583 657	0.43					
14 454	DEUTSCHE POST AG - REG	EUR	516 586	0.38					
220 058	DEUTSCHE TELEKOM AG - REG	EUR	4 169 219	3.08					
23 761	ENCAVIS AG	EUR	415 223	0.31					
					19 993 INFINEON TECHNOLOGIES AG EUR 461 638 0.34				
					8 342 MERCK KGAA EUR 1 343 062 0.99				
					16 340 SAP SE EUR 1 420 436 1.05				
					22 666 SIEMENS AG - REG EUR 2 200 642 1.62				
					14 920 SIEMENS HEALTHINEERS AG EUR 723 471 0.53				
					<i>Switzerland</i> 14 739 300 10.86				
					15 818 CIE FINANCIERE RICHEMONT - REG CHF 1 606 454 1.18				
					39 918 NESTLE SA - REG CHF 4 444 462 3.28				
					45 725 NOVARTIS AG - REG CHF 3 693 542 2.72				
					8 292 ROCHE HOLDING AG GENUSSSCHEIN CHF 2 639 041 1.94				
					5 679 ZURICH INSURANCE GROUP AG CHF 2 355 801 1.74				
					<i>Italy</i> 3 848 785 2.84				
					166 599 ENEL S.P.A. EUR 869 647 0.64				
					126 598 ENI S.P.A. EUR 1 434 102 1.06				
					867 998 INTESA SANPAOLO EUR 1 545 036 1.14				
					<i>Spain</i> 2 521 873 1.85				
					64 707 EDP RENOVAVEIS SA EUR 1 457 202 1.07				
					107 586 IBERDROLA SA EUR 1 064 671 0.78				
					<i>Denmark</i> 2 243 472 1.65				
					21 194 NOVO NORDISK A/S - B DKK 2 243 472 1.65				
					<i>Finland</i> 2 129 100 1.57				
					28 273 NESTE OYJ EUR 1 194 252 0.88				
					210 575 NOKIA OYJ EUR 934 848 0.69				
					<i>Belgium</i> 1 708 200 1.26				
					19 435 KBC GROEP NV EUR 1 040 550 0.77				
					22 255 WAREHOUSES DE PAUW SCA EUR 667 650 0.49				
					<i>Sweden</i> 1 224 512 0.90				
					35 105 ASSA ABLOY AB - B SEK 712 052 0.52				
					62 801 SVENSKA HANDELSBANKEN - A SEK 512 460 0.38				
					<i>Portugal</i> 1 012 361 0.75				
					48 812 JERONIMO MARTINS EUR 1 012 361 0.75				
					<i>Ireland</i> 660 936 0.49				
					7 236 KERRY GROUP PLC - A EUR 660 936 0.49				
					Shares/Units in investment funds 4 037 597 2.98				
					<i>Luxembourg</i> 4 037 597 2.98				
					40 338.74 BNP PARIBAS INSTICASH EUR 3M - X CAP EUR 4 037 597 2.98				
Total securities portfolio								135 381 542	99.73

BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		344 133 432	97.08					
<i>Switzerland</i>									
45 456	CIE FINANCIERE RICHEMONT - REG	CHF	4 616 448	1.30					
10 118	GEBERIT AG - REG	CHF	4 637 964	1.31					
21 267	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	4 802 020	1.35					
116 092	NESTLE SA - REG	CHF	12 925 659	3.64					
153 483	NOVARTIS AG - REG	CHF	12 397 942	3.50					
44 215	ROCHE HOLDING AG GENUSSSCHEIN	CHF	14 072 024	3.96					
2 604	SGS SA - REG	CHF	5 684 624	1.60					
12 191	SONOVA HOLDING AG - REG	CHF	3 702 732	1.04					
48 959	STMICROELECTRONICS NV	EUR	1 468 036	0.41					
11 481	SWISS LIFE HOLDING AG - REG	CHF	5 333 865	1.50					
11 037	SWISSCOM AG - REG	CHF	5 815 680	1.64					
27 746	TEMENOS GROUP AG - REG	CHF	2 262 592	0.64					
478 388	UBS GROUP AG - REG	CHF	7 355 771	2.08					
14 520	ZURICH INSURANCE GROUP AG	CHF	6 023 283	1.70					
<i>United Kingdom</i>									
239 633	3I GROUP PLC	GBP	3 085 887	0.87					
155 469	ANTOFAGASTA PLC	GBP	2 086 044	0.59					
80 047	ASTRAZENECA PLC	GBP	10 043 072	2.83					
1 955 190	BP PLC	GBP	8 819 706	2.49					
1 255 204	BT GROUP PLC	GBP	2 716 595	0.77					
108 880	BURBERRY GROUP PLC	GBP	2 075 651	0.59					
157 475	COMPASS GROUP PLC	GBP	3 073 397	0.87					
62 776	DIAGEO PLC	GBP	2 574 706	0.73					
479 071	GLAXOSMITHKLINE PLC	GBP	9 826 298	2.77					
77 432	INTERTEK GROUP PLC	GBP	3 783 446	1.07					
481 918	KINGFISHER PLC	GBP	1 367 711	0.39					
229 697	NATIONAL GRID PLC	GBP	2 807 171	0.79					
302 133	RELX PLC	GBP	7 813 058	2.20					
33 412	RIO TINTO PLC	GBP	1 908 342	0.54					
345 900	SEGRO PLC	GBP	3 925 129	1.11					
2 078 348	TESCO PLC	GBP	6 168 888	1.74					
268 255	UNITED UTILITIES GROUP PLC	GBP	3 178 672	0.90					
1 560 711	VODAFONE GROUP PLC	GBP	2 296 464	0.65					
210 762	WPP PLC	GBP	2 018 986	0.57					
<i>The Netherlands</i>									
15 901	ASML HOLDING NV	EUR	7 248 471	2.04					
334 139	CNH INDUSTRIAL NV	EUR	3 682 212	1.04					
213 247	KONINKLIJKE AHOLD DELHAIZE NV	EUR	5 301 320	1.50					
1 675 759	KONINKLIJKE KPN NV	EUR	5 699 256	1.61					
524 877	SHELL PLC	GBP	13 012 169	3.66					
73 631	WOLTERS KLUWER	EUR	6 815 285	1.92					
<i>France</i>									
110 780	AXA SA	EUR	2 399 495	0.68					
39 908	BNP PARIBAS	EUR	1 810 426	0.51					
19 937	CAPGEMINI SE	EUR	3 258 703	0.92					
88 783	DANONE	EUR	4 728 583	1.33					
3 296	HERMES INTERNATIONAL	EUR	3 516 832	0.99					
21 388	IPSEN	EUR	1 925 989	0.54					
2 914	KERING	EUR	1 428 151	0.40					
297 342	ORANGE	EUR	3 336 177	0.94					
75 306	SANOFI AVENTIS	EUR	7 254 980	2.05					
210 146	TOTAL SA	EUR	10 585 054	2.99					
					<i>Germany</i>				
76 884	BAYERISCHE MOTOREN WERKE AG	EUR	5 647 899	1.59					
49 126	DAIMLER AG - REG	EUR	2 712 738	0.77					
18 938	DEUTSCHE BOERSE AG	EUR	3 022 505	0.85					
78 859	DEUTSCHE POST AG - REG	EUR	2 818 421	0.80					
82 275	FRESENIUS SE & CO KGAA	EUR	2 377 748	0.67					
71 094	GEA GROUP AG	EUR	2 338 282	0.66					
12 257	MERCK KGAA	EUR	1 973 377	0.56					
798 267	TELEFONICA DEUTSCHLAND HOLDING	EUR	2 187 252	0.62					
					<i>Spain</i>				
103 955	ENAGAS SA	EUR	2 190 332	0.62					
92 981	INDUSTRIA DE DISENO TEXTIL	EUR	2 007 460	0.57					
127 172	RED ELECTRICA CORPORACION SA	EUR	2 292 275	0.65					
1 346 775	TELEFONICA SA	EUR	6 548 020	1.85					
					<i>Denmark</i>				
120 936	NOVO NORDISK A/S - B	DKK	12 801 573	3.61					
					<i>Sweden</i>				
143 183	BOLIDEN AB	SEK	4 348 356	1.23					
58 537	GETINGE AB - B	SEK	1 291 697	0.36					
278 572	SANDVIK AB	SEK	4 312 566	1.22					
651 454	TELIA CO AB	SEK	2 382 490	0.67					
					<i>Italy</i>				
336 423	ASSICURAZIONI GENERALI	EUR	5 122 040	1.44					
335 197	ENI S.P.A.	EUR	3 797 112	1.07					
28 190	MONCLER SPA	EUR	1 153 817	0.33					
					<i>Finland</i>				
43 333	ELISA OYJ	EUR	2 323 515	0.66					
1 193 466	NOKIA OYJ	EUR	5 298 392	1.49					
54 734	ORION OYJ - B	EUR	2 331 668	0.66					
					<i>Belgium</i>				
10 296	ELIA SYSTEM OPERATOR SA/NV	EUR	1 392 019	0.39					
160 220	PROXIMUS	EUR	2 253 494	0.64					
					<i>Portugal</i>				
157 862	JERONIMO MARTINS	EUR	3 274 058	0.92					
					<i>Ireland</i>				
55 102	DCC PLC	GBP	3 263 360	0.92					
Total securities portfolio								344 133 432	97.08

BNP PARIBAS FUNDS Sustainable Europe Value

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			654 664 229	95.97					
<i>France</i>									
29 279	ALTEN	EUR	3 039 160	0.45	893 970	STELLANTIS NV	EUR	10 541 694	1.55
91 590	ARKEMA	EUR	7 777 823	1.14	1 266 412	TESCO PLC	GBP	3 758 925	0.55
868 387	AXA SA	EUR	18 809 262	2.76	4 447 398	VODAFONE GROUP PLC	GBP	6 543 999	0.96
605 513	BNP PARIBAS	EUR	27 469 097	4.02	<i>Switzerland</i>				
57 399	CAPGEMINI SE	EUR	9 381 867	1.38	55 472	NESTLE SA - REG	CHF	6 176 241	0.91
180 684	CARREFOUR SA	EUR	3 050 849	0.45	354 879	NOVARTIS AG - REG	CHF	28 666 168	4.19
204 168	COMPAGNIE DE SAINT GOBAIN	EUR	8 359 659	1.23	48 792	ZURICH INSURANCE GROUP AG	CHF	20 240 222	2.97
996 328	CREDIT AGRICOLE SA	EUR	8 698 940	1.28	<i>Italy</i>				
212 963	DANONE	EUR	11 342 409	1.66	1 487 463	ENEL S.P.A.	EUR	7 764 557	1.14
398 087	EDF	EUR	3 107 467	0.46	1 812 774	ENI S.P.A.	EUR	20 535 104	3.01
124 622	NEXANS SA	EUR	9 215 797	1.35	5 829 351	INTESA SANPAOLO	EUR	10 376 245	1.52
554 565	ORANGE	EUR	6 222 219	0.91	<i>Norway</i>				
88 289	RENAULT SA	EUR	2 100 395	0.31	1 913 947	NORSK HYDRO ASA	NOK	10 221 306	1.50
258 882	REXEL SA	EUR	3 799 093	0.56	<i>Finland</i>				
285 575	SANOFI AVENTIS	EUR	27 512 296	4.02	2 106 033	NOKIA OYJ	EUR	9 349 734	1.37
803 677	SOCIETE GENERALE SA	EUR	16 788 813	2.46	<i>Belgium</i>				
32 612	SOPRA STERIA GROUP	EUR	4 650 471	0.68	73 483	KBC GROEP NV	EUR	3 934 280	0.58
510 738	SPIE SA - W/I	EUR	10 572 277	1.55	<i>Sweden</i>				
607 757	TOTAL SA	EUR	30 612 720	4.48	174 525	SKF AB-B SHARES	SEK	2 451 754	0.36
115 013	VEOLIA ENVIRONNEMENT	EUR	2 678 653	0.39	Shares/Units in investment funds				
178 980	VINCI SA	EUR	15 206 141	2.23	<i>Luxembourg</i>				
596 064	VIVENDI	EUR	5 779 437	0.85	194 226.22	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - X CAP	EUR	23 101 558	3.39
<i>Germany</i>									
83 810	ALLIANZ SE - REG	EUR	15 263 477	2.24	Total securities portfolio				
76 191	BAYER AG - REG	EUR	4 321 554	0.63	677 765 787				
168 879	BAYERISCHE MOTOREN WERKE AG	EUR	12 405 851	1.82	99.36				
69 611	BRENNTAG AG	EUR	4 322 843	0.63					
60 582	DAIMLER AG - REG	EUR	3 345 338	0.49					
947 940	DEUTSCHE TELEKOM AG - REG	EUR	17 959 671	2.63					
298 604	EVONIK INDUSTRIES AG	EUR	6 079 577	0.89					
59 544	MERCK KGAA	EUR	9 586 584	1.41					
109 621	SIEMENS AG - REG	EUR	10 643 103	1.56					
4 393	WACKER CHEMIE AG	EUR	604 477	0.09					
<i>Spain</i>									
523 871	ACERINOX SA	EUR	4 838 473	0.71					
3 476 016	BANCO SANTANDER SA	EUR	9 343 531	1.37					
423 577	EDP RENOVAVEIS SA	EUR	9 538 954	1.40					
264 856	ENAGAS SA	EUR	5 580 516	0.82					
1 434 161	IBERDROLA SA	EUR	14 192 457	2.08					
2 243 031	REPSOL SA	EUR	31 514 585	4.61					
<i>The Netherlands</i>									
246 396	ASR NEDERLAND NV	EUR	9 503 494	1.39					
1 862 452	ING GROEP NV	EUR	17 564 785	2.58					
358 361	KONINKLIJKE AHOLD DELHAIZE NV	EUR	8 908 854	1.31					
4 822 802	KONINKLIJKE KPN NV	EUR	16 402 350	2.40					
302 306	NN GROUP NV - W/I	EUR	13 101 942	1.92					
144 164	SIGNIFY NV	EUR	4 559 907	0.67					
<i>United Kingdom</i>									
458 562	3I GROUP PLC	GBP	5 905 158	0.87					
160 725	ASTRAZENECA PLC	GBP	20 165 311	2.96					
586 692	BP PLC	GBP	2 646 521	0.39					
2 564 085	BT GROUP PLC	GBP	5 549 361	0.81					
682 209	NATIONAL GRID PLC	GBP	8 337 406	1.22					
100 552	RIO TINTO PLC	GBP	5 743 075	0.84					

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			287 251 502	75.72					
<i>United States of America</i>									
3 500 000	ABBVIE INC 3.200% 20-21/11/2029	USD	3 218 834	0.84	500 000	CONAGRA BRANDS 5.400% 18-01/11/2048	USD	472 140	0.12
500 000	ABBVIE INC 4.250% 20-21/11/2049	USD	441 894	0.12	1 000 000	CONSOLIDATED EDISON 3.850% 16-15/06/2046	USD	844 149	0.22
1 200 000	ABBVIE INC 4.450% 16-14/05/2046	USD	1 087 327	0.29	1 250 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	1 193 357	0.31
275 000	ABBVIE INC 4.550% 20-15/03/2035	USD	267 530	0.07	500 000	CSX CORP 4.100% 12-15/03/2044	USD	439 445	0.12
56 000	ABBVIE INC 4.750% 20-15/03/2045	USD	52 751	0.01	1 000 000	CVS HEALTH CORP 2.125% 21-15/09/2031	USD	810 724	0.21
300 000	AFLAC INC 3.625% 14-15/11/2024	USD	300 191	0.08	500 000	CVS HEALTH CORP 3.625% 20-01/04/2027	USD	487 152	0.13
500 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	408 315	0.11	1 000 000	CVS HEALTH CORP 3.750% 20-01/04/2030	USD	935 424	0.25
1 500 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	1 311 261	0.35	1 000 000	CVS HEALTH CORP 4.300% 18-25/03/2028	USD	990 581	0.26
2 500 000	AIR LEASE CORP 3.125% 20-01/12/2030	USD	2 039 109	0.54	500 000	CVS HEALTH CORP 5.050% 18-25/03/2048	USD	478 158	0.13
1 000 000	ALLSTATE CORP 1.450% 20-15/12/2030	USD	795 610	0.21	100 000	DANAHER CORP 2.500% 20-30/03/2030	EUR	100 659	0.03
2 500 000	ALLY FINANCIAL 5.800% 20-01/05/2025	USD	2 554 231	0.67	450 000	DEERE & CO 3.750% 20-15/04/2050	USD	410 556	0.11
600 000	AMAZON.COM INC 4.050% 18-22/08/2047	USD	562 553	0.15	1 250 000	DELL INT / EMC 5.300% 21-01/10/2029	USD	1 233 716	0.33
1 500 000	AMERICAN EXPRESS 3.300% 22-03/05/2027	USD	1 438 747	0.38	2 640 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	2 386 984	0.63
500 000	AMERICAN EXPRESS 4.050% 13-03/12/2042	USD	455 860	0.12	1 500 000	DISCOVER BANK 2.700% 20-06/02/2030	USD	1 257 195	0.33
1 000 000	AMGEN INC 2.000% 21-15/01/2032	USD	813 647	0.21	500 000	DISCOVER BANK 3.450% 16-27/07/2026	USD	473 151	0.12
1 100 000	AMGEN INC 4.400% 15-01/05/2045	USD	995 276	0.26	750 000	DOMINION ENERGY 3.375% 20-01/04/2030	USD	685 483	0.18
1 000 000	AON CORP 2.800% 20-15/05/2030	USD	872 901	0.23	500 000	DOMINION ENERGY 4.250% 18-01/06/2028	USD	492 695	0.13
1 435 000	AON CORP 3.750% 19-02/05/2029	USD	1 354 292	0.36	500 000	DOMINION RESOURCES 4.700% 14-01/12/2044	USD	462 490	0.12
285 000	APPLE INC 0.000% 19-15/11/2025	EUR	280 678	0.07	50 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	51 722	0.01
300 000	APPLE INC 0.500% 19-15/11/2031	EUR	264 038	0.07	750 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	617 546	0.16
300 000	APPLE INC 3.450% 15-09/02/2045	USD	260 949	0.07	1 000 000	DUKE REALTY 2.875% 19-15/11/2029	USD	900 250	0.24
200 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	164 819	0.04	750 000	EATON CORP 4.000% 13-02/11/2032	USD	726 510	0.19
100 000	AT&T INC 2.350% 18-05/09/2029	EUR	100 577	0.03	100 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	58 226	0.02
3 650 000	AT&T INC 2.750% 20-01/06/2031	USD	3 153 249	0.82	1 500 000	ENTERPRISE PRODU 4.200% 19-31/01/2050	USD	1 254 996	0.33
300 000	AT&T INC 3.150% 17-04/09/2036	EUR	288 936	0.08	100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	90 501	0.02
2 030 000	AT&T INC 3.800% 19-15/02/2027	USD	1 987 631	0.52	150 000	EXELON CORP 3.950% 16-15/06/2025	USD	149 232	0.04
1 500 000	AT&T INC 4.750% 15-15/05/2046	USD	1 391 723	0.37	1 500 000	EXELON CORP 4.450% 16-15/04/2046	USD	1 354 041	0.36
2 000 000	BANK OF AMERICA CORP 4.183% 16-25/11/2027	USD	1 941 401	0.51	1 250 000	EXELON CORP 4.700% 20-15/04/2050	USD	1 167 294	0.31
500 000	BANK OF AMERICA CORP 4.750% 15-21/04/2045	USD	453 000	0.12	300 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	261 285	0.07
1 000 000	BECTON DICKINSON 1.957% 21-11/02/2031	USD	808 182	0.21	1 000 000	FEDEX CORP 4.050% 18-15/02/2048	USD	836 122	0.22
1 500 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	1 318 370	0.35	1 000 000	FEDEX CORP 4.250% 20-15/05/2030	USD	971 541	0.26
1 514 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	1 463 048	0.39	500 000	FEDEX CORP 4.400% 17-15/01/2047	USD	438 462	0.12
1 000 000	BIOGEN INC 2.250% 20-01/05/2030	USD	818 554	0.22	500 000	FIFTH THIRD BANK 3.850% 16-15/03/2026	USD	489 482	0.13
100 000	BOOKING HLDS INC 0.500% 21-08/03/2028	EUR	91 632	0.02	2 000 000	FORD MOTOR CO 3.250% 21-12/02/2032	USD	1 495 800	0.39
90 000	BORGWARNER AUTO 4.375% 15-15/03/2045	USD	73 340	0.02	1 500 000	FORD MOTOR CO 4.346% 16-08/12/2026	USD	1 388 553	0.37
400 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	307 585	0.08	2 250 000	FOX CORP 4.709% 20-25/01/2029	USD	2 206 900	0.58
100 000	BOSTON SCIENTIFC 0.625% 19-01/12/2027	EUR	92 127	0.02	900 000	GOLDMAN SACHS GROUP 1.250% 22-07/02/2029	EUR	810 650	0.21
1 500 000	BP CAP MKTS AMER 2.939% 20-04/06/2051	USD	1 072 160	0.28	1 000 000	HALLIBURTON CO 2.920% 20-01/03/2030	USD	884 969	0.23
3 000 000	BP CAP MKTS AMER 3.000% 20-24/02/2050	USD	2 184 212	0.58	1 000 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	918 594	0.24
500 000	CF INDUSTRIES IN 4.500% 16-01/12/2026	USD	500 010	0.13	102 000	HARLEY-DAVIDSON 0.900% 19-19/11/2024	EUR	100 614	0.03
350 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	398 764	0.11	2 000 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	1 782 801	0.47
1 250 000	CITIGROUP INC 4.125% 16-25/07/2028	USD	1 198 905	0.32	2 000 000	HCA INC 2.375% 21-15/07/2031	USD	1 551 088	0.41
1 000 000	CITIGROUP INC 4.650% 18-23/07/2048	USD	930 257	0.25	1 000 000	HCA INC 3.500% 20-01/09/2030	USD	851 461	0.22
100 000	COLGATE-PALM CO 0.300% 21-10/11/2029	EUR	89 526	0.02	2 000 000	HCA INC 4.500% 16-15/02/2027	USD	1 922 678	0.51
100 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	94 497	0.02	350 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	341 684	0.09
2 750 000	COMCAST CORP 1.950% 20-15/01/2031	USD	2 286 068	0.60	500 000	HOME DEPOT INC 3.350% 20-15/04/2050	USD	404 871	0.11
750 000	COMCAST CORP 2.450% 20-15/08/2052	USD	496 963	0.13	700 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	657 030	0.17
					900 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	849 196	0.22
					200 000	IBM CORP 0.875% 22-09/02/2030	EUR	180 866	0.05
					138 000	IBM CORP 1.250% 22-09/02/2034	EUR	117 489	0.03

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	IBM CORP 1.950% 20-15/05/2030	USD	838 788	0.22	250 000	SCHLUMBERGER HLD 4.300% 19-01/05/2029	USD	241 690	0.06
500 000	INTEL CORP 4.100% 17-11/05/2047	USD	452 899	0.12	3 500 000	SENSATA TECHNOLO 3.750% 20-15/02/2031	USD	2 805 950	0.73
250 000	INTERNATIONAL FL 4.375% 17-01/06/2047	USD	212 911	0.06	2 500 000	SOUTHWEST AIR 2.625% 20-10/02/2030	USD	2 112 190	0.56
899 000	INTERNATIONAL PAPER CO 4.350% 17-15/08/2048	USD	801 424	0.21	2 250 000	STEEL DYNAMICS 3.250% 20-15/01/2031	USD	1 958 648	0.52
100 000	IQVIA INC 1.750% 21-15/03/2026	EUR	91 808	0.02	1 725 000	SYSCO CORP 2.400% 20-15/02/2030	USD	1 472 989	0.39
343 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	303 099	0.08	900 000	SYSCO CORP 3.300% 16-15/07/2026	USD	871 634	0.23
200 000	KELLOGG CO 1.000% 16-17/05/2024	EUR	205 727	0.05	2 000 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	1 813 406	0.48
1 000 000	KELLOGG CO 2.100% 20-01/06/2030	USD	827 266	0.22	300 000	THERMO FISHER 0.750% 16-12/09/2024	EUR	306 727	0.08
500 000	KELLOGG CO 4.500% 16-01/04/2046	USD	460 795	0.12	200 000	THERMO FISHER 1.400% 17-23/01/2026	EUR	202 295	0.05
1 700 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	1 521 775	0.40	100 000	THERMO FISHER 1.750% 20-15/04/2027	EUR	101 000	0.03
500 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	371 141	0.10	1 000 000	TRUIST BANK 2.250% 20-11/03/2030	USD	837 916	0.22
500 000	KEYCORP 2.550% 19-01/10/2029	USD	430 093	0.11	500 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	392 353	0.10
1 250 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	918 288	0.24	500 000	UNION PAC CORP 3.799% 16-01/10/2051	USD	428 717	0.11
330 000	LEAR CORP 3.800% 17-15/09/2027	USD	311 644	0.08	750 000	UNITED RENTAL NA 3.750% 21-15/01/2032	USD	616 167	0.16
750 000	LOWES COS INC 2.625% 21-01/04/2031	USD	642 534	0.17	1 000 000	UNITED RENTAL NA 3.875% 20-15/02/2031	USD	839 652	0.22
1 000 000	LOWES COS INC 3.650% 19-05/04/2029	USD	943 926	0.25	2 000 000	US BANCORP 1.375% 20-22/07/2030	USD	1 595 613	0.42
750 000	LOWES COS INC 4.500% 20-15/04/2030	USD	742 127	0.20	2 000 000	US BANCORP 3.000% 19-30/07/2029	USD	1 811 640	0.48
1 500 000	MARRIOTT INTERNATIONAL 2.850% 21-15/04/2031	USD	1 243 041	0.33	1 000 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	875 071	0.23
215 000	MARVELL TECH INC 4.200% 21-22/06/2023	USD	215 691	0.06	2 600 000	VERIZON COMMUNICATIONS INC 2.550% 21-21/03/2031	USD	2 226 064	0.59
500 000	MARVELL TECH INC 4.875% 21-22/06/2028	USD	487 941	0.13	2 000 000	VERIZON COMMUNICATIONS INC 3.550% 21-22/03/2051	USD	1 595 673	0.42
700 000	MCCORMICK 1.850% 21-15/02/2031	USD	556 853	0.15	1 000 000	VERIZON COMMUNICATIONS INC 4.000% 20-22/03/2050	USD	864 791	0.23
100 000	MCDONALDS CORP 2.375% 22-31/05/2029	EUR	99 412	0.03	144 000	VF CORP 0.250% 20-25/02/2028	EUR	128 153	0.03
100 000	MCDONALDS CORP 3.000% 22-31/05/2034	EUR	97 490	0.03	1 250 000	VIRGINIA EL&PWR 2.450% 20-15/12/2050	USD	837 937	0.22
500 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	410 997	0.11	200 000	VISA INC 2.375% 22-15/06/2034	EUR	196 601	0.05
500 000	MCDONALDS CORP 4.450% 18-01/09/2048	USD	464 912	0.12	2 500 000	VMWARE INC 2.200% 21-15/08/2031	USD	1 968 754	0.52
100 000	MET LIFE GLOB 1.750% 22-25/05/2025	EUR	103 305	0.03	851 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	826 460	0.22
750 000	MICRON TECH 4.185% 19-15/02/2027	USD	730 442	0.19	1 500 000	WALT DISNEY CO 3.000% 16-30/07/2046	USD	1 147 748	0.30
1 250 000	MICRON TECH 4.663% 19-15/02/2030	USD	1 199 932	0.32	1 000 000	WASTE MANAGEMENT 1.500% 20-15/03/2031	USD	797 370	0.21
200 000	MONDELEZ INT INC 0.250% 21-17/03/2028	EUR	180 248	0.05	700 000	WASTE MANAGEMENT 2.500% 20-15/11/2050	USD	469 784	0.12
2 500 000	MORGAN STANLEY 3.950% 15-23/04/2027	USD	2 419 438	0.64	500 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	443 433	0.12
1 250 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	1 139 430	0.30	1 600 000	WESTERN DIGITAL 2.850% 21-01/02/2029	USD	1 299 571	0.34
2 750 000	MOSAIC CO 4.050% 17-15/11/2027	USD	2 689 770	0.70	1 850 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	1 772 667	0.47
300 000	MYLAN NV 3.125% 16-22/11/2028	EUR	284 235	0.07	250 000	WHIRLPOOL CORP 4.500% 16-01/06/2046	USD	211 992	0.06
1 000 000	NEWELL BRANDS 4.200% 16-01/04/2026	USD	952 793	0.25	250 000	WHIRLPOOL CORP 4.750% 19-26/02/2029	USD	249 468	0.07
1 000 000	NEWELL RUBBERMAI 5.875% 16-01/04/2036	USD	863 667	0.23	3 000 000	WRKCO INC 4.900% 19-15/03/2029	USD	3 010 164	0.78
320 000	NVIDIA CORP 2.850% 20-01/04/2030	USD	293 054	0.08	1 000 000	XYLEM INC 2.250% 20-30/01/2031	USD	834 076	0.22
1 250 000	NVIDIA CORP 3.500% 20-01/04/2050	USD	1 062 124	0.28	600 000	ZIMMER BIOMET 1.164% 19-15/11/2027	EUR	549 583	0.14
3 500 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	2 952 755	0.77		<i>The Netherlands</i>		<i>28 340 500</i>	<i>7.51</i>
1 100 000	ORACLE CORP 2.875% 21-25/03/2031	USD	906 675	0.24	100 000	ABB FINANCE BV 0.625% 22-31/03/2024	EUR	102 989	0.03
2 900 000	ORACLE CORP 2.950% 20-01/04/2030	USD	2 476 286	0.65	400 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	392 481	0.10
1 000 000	PACKAGING CORP 3.000% 19-15/12/2029	USD	895 336	0.24	500 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	421 708	0.11
500 000	PARKER-HANNIFIN 4.200% 14-21/11/2034	USD	467 952	0.12	1 000 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	1 014 318	0.27
100 000	PEPSICO INC 0.750% 21-14/10/2033	EUR	82 158	0.02	100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	100 576	0.03
100 000	PPG INDUSTRIES 2.750% 22-01/06/2029	EUR	100 101	0.03	100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	97 933	0.03
1 760 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	1 452 700	0.38	156 000	ALLIANDER 0.375% 20-10/06/2030	EUR	136 270	0.04
300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	266 916	0.07	200 000	ALLIANDER 0.875% 16-22/04/2026	EUR	198 628	0.05
1 000 000	PROLOGIS LP 2.125% 20-15/10/2050	USD	635 653	0.17	200 000	AMER MED SYST EU 1.375% 22-08/03/2028	EUR	191 125	0.05
1 500 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	1 241 767	0.33					
500 000	PRUDENTIAL FIN 3.935% 18-07/12/2049	USD	431 131	0.11					
1 000 000	REPUBLIC SVCS 1.450% 20-15/02/2031	USD	785 131	0.21					
1 673 000	SCHLUMBERGER HLD 3.900% 19-17/05/2028	USD	1 581 557	0.42					
77 000	SCHLUMBERGER HLD 4.000% 15-21/12/2025	USD	76 615	0.02					

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
104 000	AMER MED SYST EU 1.625% 22-08/03/2031	EUR	94 343	0.02	100 000	STEDIN HOLDING 2.375% 22-03/06/2030	EUR	98 108	0.03
300 000	AMER MED SYST EU 1.875% 22-08/03/2034	EUR	261 004	0.07	100 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	92 404	0.02
100 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	99 664	0.03	151 000	TENNET HLD BV 0.125% 20-30/11/2032	EUR	117 302	0.03
100 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	76 473	0.02	194 000	TENNET HLD BV 0.125% 21-09/12/2027	EUR	178 520	0.05
900 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	845 845	0.22	112 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	70 054	0.02
200 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	192 424	0.05	100 000	TENNET HLD BV 0.875% 19-03/06/2030	EUR	90 363	0.02
1 200 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	883 051	0.23	238 000	TENNET HLD BV 0.875% 21-16/06/2035	EUR	184 187	0.05
100 000	DIGITAL INTREPID 1.375% 22-18/07/2032	EUR	74 547	0.02	200 000	TENNET HLD BV 1.375% 18-05/06/2028	EUR	194 734	0.05
600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	572 800	0.15	100 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	101 845	0.03
500 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	514 968	0.14	100 000	TENNET HLD BV 2.125% 22-17/11/2029	EUR	100 218	0.03
200 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	190 466	0.05	100 000	TENNET HLD BV 2.375% 22-17/05/2033	EUR	97 657	0.03
307 000	ENBW 1.875% 18-31/10/2033	EUR	260 945	0.07	100 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	93 544	0.02
500 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-17/06/2027	EUR	453 155	0.12	559 000	THERMO FISHER 0.000% 21-18/11/2025	EUR	542 067	0.14
200 000	ENEL FINANCE INTERNATIONAL NV 0.375% 21-28/05/2029	EUR	171 263	0.05	431 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	380 651	0.10
100 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-28/09/2034	EUR	72 575	0.02	100 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	75 011	0.02
298 000	ENEL FINANCE INTERNATIONAL NV 0.875% 22-17/01/2031	EUR	247 688	0.07	186 000	THERMO FISHER 2.000% 21-18/10/2051	EUR	134 540	0.04
500 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	511 278	0.13	100 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	104 834	0.03
1 600 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 569 174	0.41	100 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	104 265	0.03
100 000	ENEL FINANCE INTERNATIONAL NV 1.250% 22-17/01/2035	EUR	75 339	0.02	100 000	UPC HOLDING BV 3.875% 17-15/06/2029	EUR	83 792	0.02
600 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	613 434	0.16	300 000	UPIOHN FINANCE 1.023% 20-23/06/2024	EUR	301 013	0.08
100 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	79 775	0.02	100 000	UPIOHN FINANCE 1.362% 20-23/06/2027	EUR	90 726	0.02
256 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	214 668	0.06	200 000	UPIOHN FINANCE 1.908% 20-23/06/2032	EUR	154 574	0.04
128 000	GRUPO-ANTOLIN 3.500% 21-30/04/2028	EUR	88 883	0.02	3 000 000	UPIOHN INC 2.700% 21-22/06/2030	USD	2 409 807	0.64
148 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	135 677	0.04	1 500 000	UPIOHN INC 4.000% 21-22/06/2050	USD	998 047	0.26
100 000	HEIMSTADEN BOST 1.000% 21-13/04/2028	EUR	79 193	0.02	100 000	URENCO FINANCE 3.250% 22-13/06/2032	EUR	102 351	0.03
1 000 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	995 505	0.26	200 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	200 518	0.05
400 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	404 972	0.11	100 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	92 350	0.02
300 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	291 106	0.08	2 300 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	2 046 268	0.54
500 000	INNOGY FINANCE 1.250% 17-19/10/2027	EUR	482 459	0.13	100 000	VOLKSWAGEN INTFN 1.250% 20-23/09/2032	EUR	82 593	0.02
133 000	IPD 3 BV 5.500% 20-01/12/2025	EUR	124 134	0.03	100 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	105 988	0.03
100 000	KONINKLIJKE PHIL 1.875% 22-05/05/2027	EUR	99 008	0.03	300 000	WIZZ AIR FIN CO 1.000% 22-19/01/2026	EUR	256 716	0.07
100 000	KONINKLIJKE PHIL 2.125% 22-05/11/2029	EUR	97 797	0.03	100 000	ZIGGO 3.375% 20-28/02/2030	EUR	73 260	0.02
100 000	KONINKLIJKE PHIL 2.625% 22-05/05/2033	EUR	95 752	0.03	100 000	ZIGGO BV 2.875% 19-15/01/2030	EUR	79 405	0.02
604 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	552 891	0.15	<i>France</i>				
970 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	907 268	0.24	200 000	ACCOR 2.375% 21-29/11/2028	EUR	23 308 432	6.13
100 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	102 692	0.03	300 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	165 344	0.04
398 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	337 605	0.09	100 000	ALD SA 1.250% 18-11/10/2022	EUR	255 290	0.07
100 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	80 313	0.02	600 000	ATOS SE 1.000% 21-12/11/2029	EUR	104 826	0.03
1 300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	1 167 894	0.31	1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	356 038	0.09
300 000	NN BANK NV 0.500% 21-21/09/2028	EUR	261 723	0.07	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 004 841	0.26
100 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	94 680	0.02	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	90 040	0.02
500 000	PHILIPS NV 0.500% 19-22/05/2026	EUR	484 205	0.13	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031	EUR	180 952	0.05
400 000	POSTNL 0.625% 19-23/09/2026	EUR	386 705	0.10	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 17-15/11/2027	EUR	152 482	0.04
237 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	225 410	0.06	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	92 083	0.02
100 000	SIEMENS FINAN 0.625% 22-25/02/2027	EUR	96 754	0.03	600 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	195 552	0.05
100 000	SIEMENS FINAN 1.250% 22-25/02/2035	EUR	86 115	0.02	300 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	615 219	0.16
100 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	93 140	0.02	100 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	305 215	0.08
					500 000	BOUYGUES 0.500% 21-11/02/2030	EUR	100 892	0.03
					200 000	BOUYGUES SA 2.250% 22-29/06/2029	EUR	428 399	0.11
					100 000	BOUYGUES SA 3.250% 22-30/06/2037	EUR	196 983	0.05
					400 000	BPCE 0.125% 19-04/12/2024	EUR	95 599	0.03
					800 000	BPCE 1.125% 15-14/12/2022	EUR	401 165	0.11
								839 477	0.22

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	BPCE 1.750% 22-26/04/2027	EUR	99 516	0.03	500 000	PEUGEOT 1.125% 19-18/09/2029	EUR	434 616	0.11
100 000	BPCE SFH 1.750% 22-27/05/2032	EUR	99 551	0.03	400 000	PEUGEOT 2.000% 17-23/03/2024	EUR	414 951	0.11
300 000	CAISSE NA REA MU 0.750% 21-07/07/2028	EUR	254 001	0.07	2 000 000	PEUGEOT 2.000% 18-20/03/2025	EUR	2 018 411	0.53
400 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	407 289	0.11	400 000	PEUGEOT 2.375% 16-14/04/2023	EUR	421 091	0.11
300 000	CARREFOUR SA 1.250% 15-03/06/2025	EUR	301 517	0.08	400 000	PEUGEOT 2.750% 20-15/05/2026	EUR	402 909	0.11
100 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	98 727	0.03	155 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	162 322	0.04
100 000	CHROME BIDCO SAS 3.500% 21-31/05/2028	EUR	85 590	0.02	100 000	RENAULT 1.000% 18-18/04/2024	EUR	97 413	0.03
600 000	COVIVIO 1.125% 19-17/09/2031	EUR	484 437	0.13	169 000	REXEL SA 2.125% 21-15/06/2028	EUR	138 879	0.04
400 000	CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031	EUR	315 284	0.08	100 000	REXEL SA 2.125% 21-15/12/2028	EUR	80 765	0.02
200 000	CREDIT AGRICOLE ASSR 2.000% 20-17/07/2030	EUR	169 790	0.04	100 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	81 747	0.02
1 300 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 142 635	0.30	100 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	85 979	0.02
1 200 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 164 830	0.31	100 000	SOCIETE GENERALE 2.625% 15-27/02/2025	EUR	101 824	0.03
200 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	200 814	0.05	200 000	SOCIETE GENERALE 2.625% 22-30/05/2029	EUR	201 263	0.05
100 000	CREDIT AGRICOLE SA 1.125% 22-12/07/2032	EUR	81 281	0.02	100 000	SUEZ 1.875% 22-24/05/2027	EUR	99 787	0.03
300 000	CREDIT AGRICOLE SA 1.125% 22-24/02/2029	EUR	277 373	0.07	100 000	SUEZ 2.375% 22-24/05/2030	EUR	96 200	0.03
100 000	CREDIT AGRICOLE SA 2.000% 19-25/03/2029	EUR	89 813	0.02	200 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	177 798	0.05
100 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	78 159	0.02	800 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	782 278	0.21
100 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	85 126	0.02	200 000	VALEO SA 1.000% 21-03/08/2028	EUR	162 797	0.04
700 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	691 417	0.18	<i>United Kingdom</i>			13 248 377	3.49
100 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	78 672	0.02	1 500 000	ANGLO AMERICAN 2.625% 20-10/09/2030	USD	1 237 488	0.33
100 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	80 738	0.02	2 000 000	APTIV PLC 3.100% 21-01/12/2051	USD	1 288 980	0.34
100 000	ELIS SA 1.000% 19-03/04/2025	EUR	94 352	0.02	600 000	BP CAPITAL PLC 1.876% 20-07/04/2024	EUR	627 153	0.17
100 000	ELIS SA 1.750% 19-11/04/2024	EUR	100 367	0.03	1 175 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	1 106 392	0.29
100 000	FAURECIA 2.375% 19-15/06/2027	EUR	78 141	0.02	1 200 000	CREDIT AGRICOLE 0.750% 18-05/12/2023	EUR	1 242 206	0.33
100 000	FAURECIA 2.375% 21-15/06/2029	EUR	73 123	0.02	100 000	EC FINANCE 3.000% 21-15/10/2026	EUR	90 627	0.02
100 000	FAURECIA 2.750% 21-15/02/2027	EUR	81 269	0.02	100 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	105 650	0.03
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	87 420	0.02	100 000	GSK CONSUMER HEA 1.250% 22-29/03/2026	EUR	100 263	0.03
100 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	100 169	0.03	100 000	JAGUAR LAND ROVER 4.500% 21-15/07/2028	EUR	74 810	0.02
105 845	FRANCE O.A.T./L 0.100% 21-01/03/2032	EUR	116 601	0.03	100 000	LINDE PLC 1.000% 21-30/09/2051	EUR	56 410	0.01
200 000	GECINA 0.875% 22-25/01/2033	EUR	155 071	0.04	100 000	LINDE PLC 1.625% 22-31/03/2035	EUR	86 555	0.02
200 000	GECINA 1.000% 16-30/01/2029	EUR	181 228	0.05	500 000	LLOYDS BANKING 4.650% 16-24/03/2026	USD	490 980	0.13
100 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	86 568	0.02	115 000	NATIONAL GRID ELECT 0.190% 20-20/01/2025	EUR	113 701	0.03
800 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	718 223	0.19	731 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	629 405	0.17
100 000	ICADE 1.000% 22-19/01/2030	EUR	83 466	0.02	100 000	NATIONWIDE BLDG 0.250% 21-14/09/2028	EUR	87 776	0.02
1 500 000	ICADE 1.500% 17-13/09/2027	EUR	1 428 599	0.38	100 000	NATIONWIDE BLDG 2.000% 22-28/04/2027	EUR	100 589	0.03
200 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	168 187	0.04	100 000	NATL GRID PLC 2.179% 22-30/06/2026	EUR	102 013	0.03
100 000	ILIAD 0.750% 21-11/02/2024	EUR	97 587	0.03	500 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	483 312	0.13
100 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	92 896	0.02	200 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	203 730	0.05
100 000	JCDECAUX SA 1.625% 22-07/02/2030	EUR	85 445	0.02	160 000	OTE PLC 0.875% 19-24/09/2026	EUR	156 593	0.04
100 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	95 482	0.03	100 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	99 713	0.03
100 000	KERING 1.875% 22-05/05/2030	EUR	97 597	0.03	500 000	SSE PLC 0.875% 17-06/09/2025	EUR	494 837	0.13
200 000	LA BANQUE POSTAL 0.750% 21-23/06/2031	EUR	160 374	0.04	100 000	SSE PLC 1.375% 18-04/09/2027	EUR	96 218	0.03
300 000	LA BANQUE POSTAL 1.375% 19-24/04/2029	EUR	273 148	0.07	100 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	72 950	0.02
100 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	94 176	0.02	296 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	261 936	0.07
100 000	LA POSTE 1.450% 18-30/11/2028	EUR	98 440	0.03	200 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	161 815	0.04
100 000	LOREAL SA 0.375% 22-29/03/2024	EUR	102 831	0.03	200 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	189 860	0.05
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	93 649	0.02	100 000	TITAN GLOBAL FIN 2.750% 20-09/07/2027	EUR	90 272	0.02
300 000	MERCIALYS 2.500% 22-28/02/2029	EUR	259 717	0.07	153 000	VMED O2 UK FIN 3.250% 20-31/01/2031	EUR	122 963	0.03
100 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	94 451	0.02	700 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	686 271	0.18
100 000	ORANGE 0.125% 20-16/09/2029	EUR	87 000	0.02					
100 000	ORANGE 2.375% 22-18/05/2032	EUR	99 094	0.03					
118 000	PAPREC HOLDING 3.500% 21-01/07/2028	EUR	95 774	0.03					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2022

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>1 257 603</i>	<i>0.34</i>	1 000 000	BANK OF AMERICA CORP 21-22/04/2032 FRN	USD	839 695	0.22
200 000	NATIONAL AUSTRALIA BANK 0.350% 17-07/09/2022	EUR	209 145	0.06	200 000	BANK OF AMERICA CORP 21-24/05/2032 FRN	EUR	168 742	0.04
167 000	NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023	EUR	173 198	0.05	100 000	BANK OF AMERICA CORP 22-27/04/2033 FRN	EUR	96 730	0.03
168 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	169 512	0.04	100 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	101 114	0.03
100 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	99 062	0.03	20 000	CITIGROUP INC 05-25/02/2030 SR FRN	EUR	20 827	0.01
600 000	WESTPAC BANKING 0.625% 17-22/11/2024	EUR	606 686	0.16	2 850 000	CITIGROUP INC 20-03/06/2031 FRN	USD	2 382 219	0.63
	<i>Denmark</i>		<i>884 783</i>	<i>0.25</i>	100 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	99 463	0.03
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	102 690	0.03	3 000 000	CITIGROUP INC 20-29/01/2031 FRN	USD	2 548 287	0.67
100 000	NYKREDIT 1.375% 22-12/07/2027	EUR	97 124	0.03	500 000	HP ENTERPRISE 16-15/10/2025 FRN	USD	508 061	0.13
500 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	480 798	0.13	200 000	METLIFE INC 06-15/12/2066 FRN	USD	201 302	0.05
100 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	102 550	0.03	1 000 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	972 133	0.26
100 000	ORSTED A/S 2.875% 22-14/06/2033	EUR	101 621	0.03	340 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	297 545	0.08
	<i>Belgium</i>		<i>844 444</i>	<i>0.22</i>	318 000	MORGAN STANLEY 21-07/02/2031 FRN	EUR	265 574	0.07
200 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	182 650	0.05	500 000	MORGAN STANLEY 21-25/01/2052 FRN	USD	344 849	0.09
100 000	COFINIMMO 1.000% 22-24/01/2028	EUR	87 858	0.02	1 000 000	MORGAN STANLEY 21-28/04/2032 FRN	USD	791 804	0.21
400 000	KBC GROUP NV 0.875% 18-27/06/2023	EUR	416 223	0.11	355 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	292 250	0.08
100 000	ONTEX GROUP 3.500% 21-15/07/2026	EUR	83 270	0.02	694 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	644 048	0.17
100 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	74 443	0.02	100 000	MORGAN STANLEY 22-07/05/2032 FRN	EUR	99 010	0.03
	<i>Austria</i>		<i>687 704</i>	<i>0.18</i>	100 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	102 430	0.03
600 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	526 457	0.14	1 500 000	MORGAN STANLEY 22-21/01/2033 FRN	USD	1 284 908	0.34
100 000	SAPPI PAPIER HOL 3.625% 21-15/03/2028	EUR	86 511	0.02	3 000 000	TRUIST FINANCIAL 21-07/06/2029 FRN	USD	2 577 743	0.67
100 000	VERBUND AG 0.900% 21-01/04/2041	EUR	74 736	0.02		<i>France</i>		<i>12 046 938</i>	<i>3.21</i>
	<i>Ireland</i>		<i>568 263</i>	<i>0.15</i>	100 000	ACCOR 19-31/12/2049 FRN	EUR	91 363	0.02
100 000	ESB FINANCE DAC 1.000% 22-19/07/2034	EUR	82 641	0.02	300 000	ARKEMA 20-31/12/2060 FRN	EUR	267 994	0.07
100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	78 607	0.02	1 159 000	AXA SA 21-07/10/2041 FRN	EUR	927 286	0.24
400 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	332 575	0.09	100 000	AXA SA 22-10/03/2043 FRN	EUR	99 631	0.03
100 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	74 440	0.02	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	202 147	0.05
	<i>Liechtenstein</i>		<i>471 144</i>	<i>0.12</i>	100 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	100 219	0.03
584 000	SWISS LIFE FIN I 0.500% 21-15/09/2031	EUR	471 144	0.12	300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	291 848	0.08
	<i>Portugal</i>		<i>100 259</i>	<i>0.03</i>	200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	191 750	0.05
100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	100 259	0.03	1 000 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	923 604	0.24
	<i>Iceland</i>		<i>97 832</i>	<i>0.03</i>	500 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	446 491	0.12
100 000	ISLANDSBANKI 0.750% 22-25/03/2025	EUR	97 832	0.03	200 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	180 886	0.05
	<i>Greece</i>		<i>90 785</i>	<i>0.02</i>	500 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	411 276	0.11
100 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	90 785	0.02	200 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	172 512	0.05
	<i>Mexico</i>		<i>73 704</i>	<i>0.02</i>	100 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	100 519	0.03
100 000	NEMAK SAB DE CV 2.250% 21-20/07/2028	EUR	73 704	0.02	200 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	189 973	0.05
	Floating rate bonds		73 051 492	19.28	800 000	BPCE 21-13/01/2042 FRN	EUR	716 989	0.19
	<i>United States of America</i>		<i>21 410 513</i>	<i>5.64</i>	100 000	BPCE 22-02/02/2034 FRN	EUR	85 556	0.02
1 000 000	ALLSTATE CORP 13-15/08/2053 FRN	USD	879 417	0.23	200 000	BPCE 22-14/01/2028 FRN	EUR	183 070	0.05
200 000	AT&T INC 20-31/12/2060 FRN	EUR	182 354	0.05	500 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	430 262	0.11
400 000	BANK OF AMERICA CORP 18-25/04/2028 FRN	EUR	389 683	0.10	100 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	101 581	0.03
1 000 000	BANK OF AMERICA CORP 19-15/03/2050 FRN	USD	899 553	0.24	200 000	CREDIT AGRICOLE SA 19-31/12/2049 FRN	USD	192 929	0.05
1 000 000	BANK OF AMERICA CORP 20-24/10/2031 FRN	USD	797 573	0.21	400 000	CREDIT AGRICOLE SA 20-05/06/2030 FRN	EUR	390 006	0.10
3 750 000	BANK OF AMERICA CORP 20-24/10/2051 FRN	USD	2 580 915	0.67	200 000	CREDIT AGRICOLE SA 20-31/12/2060 FRN	EUR	177 141	0.05
1 000 000	BANK OF AMERICA CORP 20-29/04/2031 FRN	USD	848 974	0.22	100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	86 648	0.02
102 000	BANK OF AMERICA CORP 20-31/03/2029 FRN	EUR	108 632	0.03	200 000	CREDIT AGRICOLE SA 22-12/01/2028 FRN	EUR	185 300	0.05
100 000	BANK OF AMERICA CORP 21-22/03/2031 FRN	EUR	84 678	0.02	100 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	99 821	0.03
					100 000	DANONE 17-31/12/2049 FRN	EUR	100 913	0.03
					100 000	DANONE 21-31/12/2061 FRN	EUR	86 078	0.02
					200 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	147 083	0.04

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	POSTE ITALIANE 21-31/12/2061 FRN	EUR	72 875	0.02					
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	100 099	0.03					
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	193 035	0.05					
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	176 898	0.05					
600 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	584 965	0.15					
456 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	390 429	0.10					
200 000	UNICREDIT SPA 21-31/12/2061 FRN	EUR	158 493	0.04					
500 000	UNICREDIT SPA 22-18/01/2028 FRN	EUR	455 935	0.12					
200 000	UNIPOLSAI ASSICU 20-31/12/2060 FRN	EUR	182 778	0.05					
	<i>Portugal</i>		<i>3 140 404</i>	<i>0.84</i>					
100 000	CAIXA GERAL DEPO 18-28/06/2028 FRN	EUR	102 935	0.03					
300 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	273 476	0.07					
100 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	103 457	0.03					
600 000	EDP SA 19-30/04/2079 FRN	EUR	606 763	0.16					
200 000	EDP SA 20-20/07/2080 FRN	EUR	179 278	0.05					
700 000	EDP SA 21-02/08/2081 FRN	EUR	590 214	0.16					
1 600 000	EDP SA 21-14/03/2082 FRN	EUR	1 284 281	0.34					
	<i>Ireland</i>		<i>3 131 900</i>	<i>0.83</i>					
1 000 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	946 605	0.25					
900 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	813 402	0.21					
300 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	288 808	0.08					
200 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	208 680	0.06					
422 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	385 804	0.10					
300 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	268 054	0.07					
222 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	220 547	0.06					
	<i>United Kingdom</i>		<i>2 031 807</i>	<i>0.53</i>					
100 000	BARCLAYS BANK PLC 17-07/02/2028 FRN	EUR	103 247	0.03					
100 000	BARCLAYS BANK PLC 21-09/08/2029 FRN	EUR	85 132	0.02					
200 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	181 597	0.05					
217 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	198 421	0.05					
100 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	101 776	0.03					
100 000	BARCLAYS PLC 20-03/11/2026 FRN	GBP	110 556	0.03					
100 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	94 329	0.02					
343 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	291 586	0.08					
100 000	SSE PLC 22-21/04/2171 FRN	EUR	90 213	0.02					
179 000	STANDARD CHART 21-17/11/2029 FRN	EUR	153 689	0.04					
100 000	STANDARD CHART 21-23/09/2031 FRN	EUR	89 779	0.02					
100 000	VODAFONE GROUP 18-03/10/2078 FRN	EUR	91 949	0.02					
100 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	79 090	0.02					
400 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	360 443	0.10					
	<i>Denmark</i>		<i>1 142 203</i>	<i>0.29</i>					
800 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	764 055	0.20					
100 000	NYKREDIT 21-28/07/2031 FRN	EUR	92 125	0.02					
200 000	ORSTED A/S 17-24/11/3017 FRN	EUR	198 036	0.05					
100 000	ORSTED A/S 19-09/12/3019 FRN	EUR	87 987	0.02					
	<i>Austria</i>		<i>997 823</i>	<i>0.28</i>					
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	164 632	0.04					
100 000	ERSTE GROUP 22-07/06/2033 FRN	EUR	99 603	0.03					
100 000	LENZING AG 20-31/12/2060 FRN	EUR	96 704	0.03					
100 000	OMV AG 18-31/12/2049 FRN	EUR	99 422	0.03					
600 000	RAIFFEISEN BK IN 21-17/06/2033 FRN	EUR	441 274	0.12					
100 000	VIENNA INSURANCE 4.875% 22-15/06/2042 FRN	EUR	96 188	0.03					
	<i>Norway</i>		<i>967 042</i>	<i>0.25</i>					
200 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	188 349	0.05					
300 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	306 473	0.08					
500 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	472 220	0.12					
	<i>Belgium</i>		<i>858 724</i>	<i>0.22</i>					
200 000	KBC GROUP NV 19-31/12/2049 FRN	EUR	197 346	0.05					
700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	661 378	0.17					
	<i>Sweden</i>		<i>714 924</i>	<i>0.18</i>					
199 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	113 904	0.03					
100 000	NORDEA BANK AB 21-18/08/2031 FRN	EUR	91 647	0.02					
100 000	SVENSKA HANDELSBANKEN 22-01/06/2033 FRN	EUR	99 850	0.03					
344 000	TELIA CO AB 20-11/05/2081 FRN	EUR	317 322	0.08					
100 000	TELIA CO AB 22-30/06/2083 FRN	EUR	92 201	0.02					
	<i>Australia</i>		<i>511 096</i>	<i>0.13</i>					
559 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	511 096	0.13					
	<i>Poland</i>		<i>252 633</i>	<i>0.07</i>					
300 000	MBANK 21-21/09/2027 FRN	EUR	252 633	0.07					
	<i>Finland</i>		<i>147 337</i>	<i>0.04</i>					
200 000	NORDEA BANK ABP 21-31/12/2061 FRN	USD	147 337	0.04					
	<i>Luxembourg</i>		<i>128 700</i>	<i>0.03</i>					
200 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	128 700	0.03					
	Shares/Units in investment funds							11 937 446	3.12
	<i>Luxembourg</i>		<i>11 937 446</i>	<i>3.12</i>					
50 000.00	BNP PARIBAS FUNDS GREEN BOND - I CAP	EUR	4 642 843	1.21					
45 734.11	BNP PARIBAS INSTICASH USD 1D VNAV INC	USD	7 294 603	1.91					
	Total securities portfolio		372 240 440	98.12					

BNP PARIBAS FUNDS Sustainable Global Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
23 560	ADOBE SYSTEMS INC	USD	8 624 374	2.50					
4 451	ALPHABET INC - A	USD	9 699 886	2.82					
123 424	AMAZON.COM INC	USD	13 108 863	3.81					
322 081	BANK OF AMERICA CORP	USD	10 026 382	2.91					
208 800	BERRY GLOBAL GROUP INC	USD	11 408 832	3.31					
3 890	BOOKING HOLDINGS INC	USD	6 803 571	1.98					
70 811	BRUNSWICK CORP	USD	4 629 623	1.34					
95 049	CENTENE CORP	USD	8 042 096	2.34					
184 991	CISCO SYSTEMS INC	USD	7 888 016	2.29					
214 319	COMCAST CORP - A	USD	8 409 878	2.44					
49 050	CUMMINS INC	USD	9 492 647	2.76					
31 114	DEERE & CO	USD	9 317 710	2.71					
73 745	HASBRO INC	USD	6 038 241	1.75					
107 305	HF SINCLAIR CORP	USD	4 845 894	1.41					
189 058	HOLOGIC INC	USD	13 101 719	3.81					
82 488	INSTALLED BUILDING PRODUCTS	USD	6 859 702	1.99					
26 181	JONES LANG LASALLE INC	USD	4 578 010	1.33					
62 847	MARSH & MCLENNAN COS	USD	9 756 997	2.83					
73 705	MICROSOFT CORP	USD	18 929 654	5.49					
197 583	PREMIER INC - A	USD	7 049 761	2.05					
23 977	TELEDYNE TECHNOLOGIES INC	USD	8 994 012	2.61					
93 241	TJX COMPANIES INC	USD	5 207 510	1.51					
90 278	TRIMBLE INC	USD	5 256 888	1.53					
32 360	UNITEDHEALTH GROUP INC	USD	16 621 066	4.82					
67 040	VISA INC - A	USD	13 199 505	3.83					
15 066	ZEBRA TECHNOLOGIES CORP - A	USD	4 428 651	1.29					
<i>France</i>									
473 739	ALSTOM	EUR	10 692 889	3.11					
236 008	DANONE	EUR	13 141 083	3.82					
<i>China</i>									
91 799	ALIBABA GROUP HOLDING - ADR	USD	10 435 710	3.03					
262 500	TENCENT HOLDINGS LTD	HKD	11 725 960	3.41					
<i>United Kingdom</i>									
47 973	AON PLC-CLASS A	USD	12 937 359	3.76					
47 671	ASTRAZENECA PLC	GBP	6 252 865	1.82					
<i>Hong Kong</i>									
1 465 600	AIA GROUP LTD	HKD	15 785 929	4.58					
<i>Taiwan</i>									
787 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO	TWD	12 455 478	3.62					
<i>Japan</i>									
96 100	SONY CORP	JPY	7 703 012	2.24					
<i>Spain</i>									
376 163	GRIFOLS SA	EUR	7 092 437	2.06					
<i>The Netherlands</i>									
7 758	ASML HOLDING NV	EUR	3 697 218	1.07					
Other transferable securities									
Shares									
<i>China</i>									
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00					
Shares/Units in investment funds									
<i>Luxembourg</i>									
6 477.58	BNP PARIBAS INSTICASH USD 1D VNAV INC	USD	1 033 176	0.30					
Total securities portfolio									
					345 272 604 100.28				

BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			775 538 534	98.36					
<i>United States of America</i>									
118 818	3M CO	USD	14 707 769	1.87					
142 468	AGILENT TECHNOLOGIES INC	USD	16 185 302	2.05					
112 882	AMAZON.COM INC	USD	11 467 978	1.45					
42 709	AMGEN INC	USD	9 939 356	1.26					
117 220	BAXTER INTERNATIONAL INC	USD	7 201 722	0.91					
220 595	BRISTOL-MYERS SQUIBB CO	USD	16 247 372	2.06					
117 437	BROADRIDGE FINANCIAL SOLUTIONS	USD	16 012 860	2.03					
375 683	CISCO SYSTEMS INC	USD	15 322 706	1.94					
217 131	COLGATE-PALMOLIVE CO	USD	16 644 391	2.11					
9 188	DANAHER CORP	USD	2 228 076	0.28					
129 700	INTERCONTINENTAL EXCHANGE INC	USD	11 666 735	1.48					
63 510	JACK HENRY & ASSOCIATES INC	USD	10 936 028	1.39					
68 191	JOHNSON & JOHNSON	USD	11 578 348	1.47					
69 462	MCDONALDS CORP	USD	16 403 251	2.08					
65 347	MICROSOFT CORP	USD	16 053 441	2.04					
247 442	ORACLE CORP	USD	16 537 159	2.10					
113 889	PACKAGING CORP OF AMERICA	USD	14 978 944	1.90					
30 310	PROCTER & GAMBLE CO.	USD	4 168 803	0.53					
44 969	REPUBLIC SERVICES INC	USD	5 629 244	0.71					
30 621	ROPER TECHNOLOGIES INC	USD	11 559 211	1.47					
105 831	TEXAS INSTRUMENTS INC	USD	15 554 004	1.97					
35 397	TYLER TECHNOLOGIES INC	USD	11 257 157	1.43					
101 885	VERISIGN INC	USD	16 307 252	2.07					
333 997	VERIZON COMMUNICATIONS INC	USD	16 213 447	2.06					
75 912	VISA INC - A	USD	14 296 536	1.81					
<i>Canada</i>									
145 676	BANK OF MONTREAL	CAD	13 371 232	1.70					
263 117	BANK OF NOVA SCOTIA	CAD	14 863 559	1.89					
64 482	BCE INC	CAD	3 025 306	0.38					
178 588	CAN APARTMENT PROP REAL ESTATE	CAD	5 935 497	0.75					
317 304	CAN IMPERIAL BANK OF COMMERCE	CAD	14 708 148	1.87					
19 618	CANADIAN NATIONAL RAILWAY CO	CAD	2 106 329	0.27					
242 502	CANADIAN PACIFIC RAILWAY LTD	CAD	16 167 999	2.05					
126 329	CCL INDUSTRIES INC - B	CAD	5 699 348	0.72					
94 944	CGI INC	CAD	7 219 278	0.92					
290 230	DOLLARAMA INC	CAD	15 951 835	2.02					
231 122	GREAT-WEST LIFECO INC	CAD	5 386 648	0.68					
244 091	OPEN TEXT CORP	CAD	8 813 015	1.12					
168 303	ROYAL BANK OF CANADA	CAD	15 555 438	1.97					
66 036	TMX GROUP LTD	CAD	6 414 828	0.81					
73 333	TOROMONT INDUSTRIES LTD	CAD	5 659 782	0.72					
235 991	TORONTO DOMINION BANK	CAD	14 771 421	1.87					
<i>Japan</i>									
428 500	BRIDGESTONE CORP	JPY	14 885 681	1.89					
304 300	KYOCERA CORP	JPY	15 439 033	1.96					
49 900	MITSUBISHI CHEMICAL HOLDINGS	JPY	256 729	0.03					
508 100	NIPPON TELEGRAPH & TELEPHONE	JPY	13 919 802	1.77					
922 100	SEKISUI HOUSE LTD	JPY	15 350 538	1.95					
1 017 700	TOYOTA MOTOR CORP	JPY	14 868 370	1.89					
					<i>Singapore</i>				
722 400	DBS GROUP HOLDINGS LTD	SGD	14 662 796	1.86					
1 813 500	KEPPEL CORP LTD	SGD	8 073 826	1.02					
1 966 800	OVERSEA-CHINESE BANKING CORP	SGD	15 335 362	1.94					
244 500	SINGAPORE EXCHANGE LTD	SGD	1 585 447	0.20					
805 100	UNITED OVERSEAS BANK LTD	SGD	14 428 186	1.83					
421 700	VENTURE CORP LTD	SGD	4 803 236	0.61					
					<i>United Kingdom</i>				
260 724	BUNZL PLC	GBP	8 235 462	1.04					
622 764	RELX PLC	GBP	16 104 469	2.04					
1 239 432	SAGE GROUP PLC/THE	GBP	9 140 235	1.16					
821 194	SEGRO PLC	GBP	9 318 568	1.18					
					<i>Australia</i>				
80 906	COMMONWEALTH BANK OF AUSTRALIA	AUD	4 762 538	0.60					
49 353	CSL LTD	AUD	8 696 294	1.10					
536 821	WESFARMERS LTD	AUD	14 728 144	1.87					
					<i>Switzerland</i>				
166 018	GARMIN LTD	USD	15 602 151	1.98					
22 656	SIKA AG - REG	CHF	4 979 838	0.63					
					<i>France</i>				
203 548	DASSAULT SYSTEMES SE	EUR	7 147 588	0.91					
10 945	LVMH	EUR	6 366 707	0.81					
26 037	SANOFI AVENTIS	EUR	2 508 405	0.32					
					<i>Ireland</i>				
59 954	ACCENTURE PLC - A	USD	15 922 548	2.02					
					<i>Israel</i>				
617 937	BANK HAPOLIM BM	ILS	4 921 488	0.62					
102 244	BANK LEUMI LE-ISRAEL	ILS	867 090	0.11					
82 562	CHECK POINT SOFTWARE TECHNOLOGIE	USD	9 617 294	1.22					
					<i>Norway</i>				
206 320	GJENSIDIGE FORSIKRING ASA	NOK	3 985 075	0.51					
744 594	ORKLA ASA	NOK	5 674 882	0.72					
122 594	YARA INTERNATIONAL ASA	NOK	4 885 363	0.62					
					<i>Hong Kong</i>				
119 800	HANG SENG BANK LTD	HKD	2 019 287	0.26					
696 700	LINK REIT	HKD	5 420 038	0.69					
					<i>New Zealand</i>				
1 274 417	SPARK NEW ZEALAND LTD	NZD	3 621 636	0.46					
					<i>Finland</i>				
71 693	UPM-KYMMENE OYJ	EUR	2 079 814	0.26					
					<i>Sweden</i>				
40 515	SVENSKA CELLULOSA AB SCA - B	SEK	577 859	0.07					
					<i>Shares/Units in investment funds</i>				
					<i>Luxembourg</i>				
50 574.14	BNP PARIBAS FUNDS GLOBAL MULTI FACTOR EQUITY - X CAP	USD	8 324 451	1.06					
			783 862 985	99.42					

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			72 609 967	91.13					
<i>United States of America</i>									
320 000	ADOBE INC 2.300% 20-01/02/2030	USD	282 132	0.35	530 000	DOLLAR GENERAL 4.125% 20-03/04/2050	USD	443 175	0.56
550 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	449 146	0.56	260 000	DOVER CORP 1.250% 16-09/11/2026	EUR	246 689	0.31
550 000	AGILENT TECH INC 2.300% 21-12/03/2031	USD	448 279	0.56	280 000	DOW CHEMICAL CO 0.500% 20-15/03/2027	EUR	258 234	0.32
530 000	AMDOCS LTD 2.538% 20-15/06/2030	USD	446 726	0.56	310 000	DOW CHEMICAL CO 1.125% 20-15/03/2032	EUR	253 808	0.32
450 000	AMERICAN EQUITY 5.000% 17-15/06/2027	USD	443 691	0.56	370 000	ELECTRONIC ARTS 2.950% 21-15/02/2051	USD	270 252	0.34
190 000	AMERICAN EXPRESS 2.500% 19-30/07/2024	USD	185 070	0.23	440 000	ELECTRONIC ARTS 4.800% 16-01/03/2026	USD	449 427	0.56
460 000	AMERICAN EXPRESS 3.375% 22-03/05/2024	USD	456 876	0.58	170 000	EMERSON ELECTRIC 0.375% 19-22/05/2024	EUR	172 666	0.22
270 000	AMGEN INC 3.150% 20-21/02/2040	USD	213 097	0.27	150 000	EMERSON ELECTRIC 2.000% 19-15/10/2029	EUR	147 326	0.18
220 000	AMGEN INC 4.400% 15-01/05/2045	USD	199 055	0.25	330 000	EMERSON ELECTRIC 2.750% 20-15/10/2050	USD	238 609	0.30
470 000	AMGEN INC 4.563% 17-15/06/2048	USD	430 642	0.54	340 000	EMERSON ELECTRIC 2.800% 21-21/12/2051	USD	247 027	0.31
250 000	AMGEN INC 4.663% 17-15/06/2051	USD	234 351	0.29	100 000	EPR PROPERTIES 4.750% 16-15/12/2026	USD	93 359	0.12
290 000	AON CORP 3.750% 19-02/05/2029	USD	273 690	0.34	180 000	EPR PROPERTIES 4.950% 18-15/04/2028	USD	164 660	0.21
200 000	ARES CAPITAL COR 2.875% 21-15/06/2028	USD	158 281	0.20	300 000	ERP OPERATING LP 3.375% 15-01/06/2025	USD	293 606	0.37
300 000	AUTOZONE INC 3.125% 16-21/04/2026	USD	288 357	0.36	290 000	ERP OPERATING LP 4.150% 18-01/12/2028	USD	284 121	0.36
460 000	AUTOZONE INC 3.250% 15-15/04/2025	USD	449 146	0.56	340 000	ESSEX PORTFOLIO 1.700% 21-01/03/2028	USD	291 814	0.37
460 000	AUTOZONE INC 3.625% 20-15/04/2025	USD	454 721	0.57	300 000	ESSEX PORTFOLIO 3.875% 14-01/05/2024	USD	299 035	0.38
460 000	BEST BUY CO INC 4.450% 18-01/10/2028	USD	452 043	0.57	100 000	EURONET WORLDWID 1.375% 19-22/05/2026	EUR	91 089	0.11
160 000	BLACKSTONE HLDGS 1.000% 16-05/10/2026	EUR	154 339	0.19	480 000	FACTSET RESEARCH 2.900% 22-01/03/2027	USD	449 709	0.56
160 000	BLACKSTONE HLDGS 1.500% 19-10/04/2029	EUR	146 083	0.18	510 000	FACTSET RESEARCH 3.450% 22-01/03/2032	USD	448 100	0.56
100 000	BLACKSTONE HLDGS 1.600% 20-30/03/2031	USD	78 398	0.10	550 000	FLOWERS FOODS 2.400% 21-15/03/2031	USD	449 325	0.56
530 000	BLACKSTONE HLDGS 1.625% 21-05/08/2028	USD	447 666	0.56	80 000	FOX CORP 4.030% 20-25/01/2024	USD	80 005	0.10
470 000	BLACKSTONE HLDGS 2.000% 21-30/01/2032	USD	374 043	0.47	190 000	FOX CORP 5.476% 20-25/01/2039	USD	185 075	0.23
540 000	BLACKSTONE HLDGS 2.550% 22-30/03/2032	USD	451 443	0.57	480 000	GENUINE PARTS CO 1.750% 22-01/02/2025	USD	453 278	0.57
190 000	BROADCOM INC 4.926% 22-15/05/2037	USD	170 719	0.21	570 000	GENUINE PARTS CO 1.875% 20-01/11/2030	USD	450 852	0.57
240 000	BROWN & BROWN 4.950% 22-17/03/2052	USD	206 014	0.26	380 000	GENUINE PARTS CO 2.750% 22-01/02/2032	USD	314 604	0.39
330 000	CBRE SERVICES IN 2.500% 21-01/04/2031	USD	268 834	0.34	310 000	GILEAD SCIENCES 4.000% 16-01/09/2036	USD	289 390	0.36
450 000	CBRE SERVICES IN 4.875% 15-01/03/2026	USD	453 814	0.57	100 000	GILEAD SCIENCES 4.500% 14-01/02/2045	USD	92 284	0.12
120 000	CF INDUSTRIES IN 4.950% 13-01/06/2043	USD	107 776	0.14	460 000	GILEAD SCIENCES 4.800% 14-01/04/2044	USD	445 849	0.56
120 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	119 933	0.15	420 000	GILEAD SCIENCES 5.650% 11-01/12/2041	USD	447 769	0.56
170 000	CHUBB INA HLDGS 0.875% 19-15/06/2027	EUR	162 073	0.20	500 000	HARLEY-DAVIDSON 3.050% 22-14/02/2027	USD	453 371	0.57
250 000	CHUBB INA HLDGS 0.875% 19-15/12/2029	EUR	221 373	0.28	450 000	HARLEY-DAVIDSON 3.350% 20-08/06/2025	USD	433 012	0.54
170 000	CHUBB INA HLDGS 1.400% 19-15/06/2031	EUR	151 307	0.19	300 000	HARLEY-DAVIDSON 3.500% 15-28/07/2025	USD	289 934	0.36
120 000	CHUBB INA HLDGS 1.550% 18-15/03/2028	EUR	115 871	0.15	510 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	454 614	0.57
230 000	CME GROUP INC 5.300% 13-15/09/2043	USD	247 192	0.31	300 000	HARTFORD FINL 3.600% 19-19/08/2049	USD	238 240	0.30
150 000	COCA-COLA CO/THE 1.625% 15-09/03/2035	EUR	129 859	0.16	150 000	HEINZ (H.J.) CO 7.125% 09-01/08/2039	USD	168 477	0.21
510 000	CONSOLIDATED EDI 4.300% 16-01/12/2056	USD	450 956	0.57	260 000	HEWLETT-PACK CO 6.000% 11-15/09/2041	USD	263 455	0.33
490 000	CONSOLIDATED EDI 4.500% 18-15/05/2058	USD	445 562	0.56	540 000	HOME DEPOT INC 3.500% 16-15/09/2056	USD	439 897	0.55
520 000	CONSTELLATION BR 4.100% 18-15/02/2048	USD	443 099	0.56	170 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	160 404	0.20
450 000	CONSTELLATION BR 5.250% 18-15/11/2048	USD	442 743	0.56	170 000	ILLINOIS TOOL WK 0.250% 19-05/12/2024	EUR	170 560	0.21
290 000	CSX CORP 4.750% 18-15/11/2048	USD	283 100	0.36	160 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	149 184	0.19
400 000	CSX CORP 6.150% 07-01/05/2037	USD	449 884	0.56	150 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	147 857	0.19
460 000	DISCOVER FIN SVS 3.950% 14-06/11/2024	USD	453 679	0.57	580 000	INTERPUBLIC GRP 3.375% 21-01/03/2041	USD	433 341	0.54
460 000	DISCOVER FIN SVS 4.100% 17-09/02/2027	USD	440 979	0.55	460 000	INTERPUBLIC GRP 4.750% 20-30/03/2030	USD	454 848	0.57
450 000	DISCOVER FIN SVS 4.500% 19-30/01/2026	USD	441 359	0.55	300 000	INTUIT INC 1.650% 20-15/07/2030	USD	246 766	0.31
					260 000	JOHNSON CONTROLS 1.375% 16-25/02/2025	EUR	260 785	0.33
					290 000	LABORATORY CORP 4.700% 15-01/02/2045	USD	257 896	0.32

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	LEAR CORP 5.250% 19-15/05/2049	USD	130 398	0.16	310 000	S&P GLOBAL INC 3.250% 19-01/12/2049	USD	242 425	0.30
280 000	LOWES COMPANIES 4.650% 12-15/04/2042	USD	259 398	0.33	380 000	S&P GLOBAL INC 3.700% 22-01/03/2052	USD	324 027	0.41
460 000	LOWES COS INC 5.125% 20-15/04/2050	USD	450 276	0.57	220 000	S&P GLOBAL INC 3.900% 22-01/03/2062	USD	187 064	0.23
240 000	MARSH & MCLENNAN 1.979% 19-21/03/2030	EUR	227 167	0.29	160 000	S&P GLOBAL INC 4.250% 22-01/05/2029	USD	158 304	0.20
300 000	MARSH & MCLENNAN 3.750% 15-14/03/2026	USD	297 006	0.37	180 000	SYNCHRONY FINANC 4.375% 19-19/03/2024	USD	178 926	0.22
260 000	MARSH & MCLENNAN 4.750% 19-15/03/2039	USD	254 551	0.32	90 000	SYNCHRONY FINANCIAL 4.250% 14-15/08/2024	USD	88 786	0.11
340 000	MASCO CORP 1.500% 21-15/02/2028	USD	285 798	0.36	120 000	SYSCO CORP 6.600% 20-01/04/2050	USD	137 692	0.17
340 000	MASCO CORP 2.000% 21-15/02/2031	USD	266 817	0.33	570 000	TRACTOR SUPPLY 1.750% 20-01/11/2030	USD	447 962	0.56
330 000	MCKESSON CORP 0.900% 20-03/12/2025	USD	296 968	0.37	300 000	TRAVELERS COS 4.050% 18-07/03/2048	USD	270 055	0.34
510 000	MCKESSON CORP 1.300% 21-15/08/2026	USD	453 940	0.57	450 000	TRIMBLE INC 4.900% 18-15/06/2028	USD	437 938	0.55
160 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	159 324	0.20	120 000	UNION PAC CORP 3.839% 20-20/03/2060	USD	100 157	0.13
300 000	MCKESSON CORP 3.796% 14-15/03/2024	USD	300 519	0.38	330 000	VERISIGN INC 2.700% 21-15/06/2031	USD	266 010	0.33
190 000	MID-AMER APT LP 1.700% 20-15/02/2031	USD	150 406	0.19	470 000	WESTERN UNION CO 1.350% 21-15/03/2026	USD	419 125	0.53
200 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	196 945	0.25	510 000	WEYERHAEUSER CO 3.375% 22-09/03/2033	USD	445 997	0.56
200 000	MMS USA FIN INC 1.250% 19-13/06/2028	EUR	185 105	0.23	480 000	WEYERHAEUSER CO 4.000% 20-15/04/2030	USD	451 699	0.57
200 000	MMS USA FIN INC 1.750% 19-13/06/2031	EUR	178 488	0.22	375 000	WEYERHAEUSER CO 7.375% 02-15/03/2032	USD	433 188	0.54
170 000	MOTOROLA SOLUTIO 4.600% 18-23/02/2028	USD	165 886	0.21	260 000	WILLIS NORTH AME 2.950% 19-15/09/2029	USD	222 948	0.28
180 000	NASDAQ INC 0.875% 20-13/02/2030	EUR	152 453	0.19	460 000	WILLIS NORTH AME 3.600% 17-15/05/2024	USD	453 288	0.57
170 000	NASDAQ INC 1.750% 19-28/03/2029	EUR	157 530	0.20	160 000	WILLIS NORTH AME 4.650% 22-15/06/2027	USD	158 035	0.20
320 000	NASDAQ INC 3.950% 22-07/03/2052	USD	261 545	0.33	290 000	WYETH 6.450% 03-01/02/2024	USD	303 320	0.38
300 000	NATIONAL GRID NA INC 1.000% 17-12/07/2024	EUR	305 225	0.38	480 000	ZOETIS INC 3.000% 17-12/09/2027	USD	452 548	0.57
520 000	NVR INC 3.000% 20-15/05/2030	USD	447 617	0.56					
460 000	OMNICOM GROUP 3.650% 14-01/11/2024	USD	456 350	0.58		<i>United Kingdom</i>		<i>5 383 016</i>	<i>6.73</i>
470 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	453 786	0.57	160 000	ANGLO AMERICAN 1.625% 17-18/09/2025	EUR	159 360	0.20
480 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	454 987	0.57	170 000	ANGLO AMERICAN 1.625% 19-11/03/2026	EUR	167 436	0.21
470 000	OREILLY AUTOMOT 4.200% 20-01/04/2030	USD	452 896	0.57	300 000	ANGLO AMERICAN 3.625% 17-11/09/2024	USD	293 731	0.37
320 000	OTIS WORLDWIDE 2.056% 20-05/04/2025	USD	302 768	0.38	300 000	ANGLO AMERICAN 4.750% 17-10/04/2027	USD	297 431	0.37
320 000	OTIS WORLDWIDE 2.565% 20-15/02/2030	USD	276 260	0.35	300 000	AON PLC 3.875% 16-15/12/2025	USD	296 790	0.37
320 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	248 101	0.31	300 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	258 235	0.32
460 000	PACKAGING CORP 3.650% 14-15/09/2024	USD	457 119	0.58	300 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	252 640	0.32
380 000	PROGRESSIVE CORP 3.700% 22-15/03/2052	USD	314 938	0.40	260 000	ASB FINANCE LTD 0.750% 19-13/03/2024	EUR	265 560	0.33
510 000	PROGRESSIVE CORP 3.950% 20-26/03/2050	USD	448 933	0.56	170 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	166 054	0.21
170 000	PROLOGIS EURO 1.000% 20-06/02/2035	EUR	123 788	0.16	250 000	CSL FINANCE PLC 4.625% 22-27/04/2042	USD	239 609	0.30
510 000	PUBLIC SERVICE 0.800% 20-15/08/2025	USD	460 555	0.59	170 000	DIAGEO FIN PLC 0.125% 19-12/10/2023	EUR	174 876	0.22
570 000	PUBLIC SERVICE 1.600% 20-15/08/2030	USD	453 520	0.57	160 000	DIAGEO FIN PLC 1.750% 14-23/09/2024	EUR	166 848	0.21
460 000	PUBLIC SERVICE 2.875% 19-15/06/2024	USD	450 134	0.56	160 000	DIAGEO FINANCE PLC 0.500% 17-19/06/2024	EUR	163 070	0.20
170 000	PUBLIC STORAGE 0.500% 21-09/09/2030	EUR	138 746	0.17	100 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	89 278	0.11
180 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	146 119	0.18	320 000	LSEGA FIN PLC 0.650% 21-06/04/2024	USD	302 845	0.38
260 000	PULTE HOMES INC 6.375% 03-15/05/2033	USD	267 653	0.34	330 000	LSEGA FIN PLC 1.375% 21-06/04/2026	USD	296 517	0.37
190 000	QORVO INC 3.375% 20-01/04/2031	USD	148 869	0.19	330 000	LSEGA FIN PLC 2.000% 21-06/04/2028	USD	289 316	0.36
350 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	280 717	0.35	300 000	NATL GRID PLC 0.553% 20-18/09/2029	EUR	255 346	0.32
640 000	REGENERON PHARM 2.800% 20-15/09/2050	USD	434 126	0.54	260 000	NATL GRID PLC 2.949% 22-30/03/2030	EUR	260 834	0.33
340 000	RELANCE STEEL 2.150% 20-15/08/2030	USD	275 808	0.35	160 000	OTE PLC 0.875% 19-24/09/2026	EUR	156 593	0.20
160 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	162 479	0.20	160 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	161 762	0.20
510 000	RELX CAPITAL INC 3.000% 20-22/05/2030	USD	457 545	0.58	260 000	SSE PLC 0.875% 17-06/09/2025	EUR	257 315	0.32
290 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	280 511	0.35	160 000	SSE PLC 1.250% 20-16/04/2025	EUR	161 404	0.20
450 000	RELX CAPITAL INC 4.750% 22-20/05/2032	USD	455 884	0.58	260 000	SSE PLC 1.375% 18-04/09/2027	EUR	250 166	0.31
320 000	S&P GLOBAL INC 2.500% 19-01/12/2029	USD	282 794	0.35					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>4 398 612</i>	<i>5.50</i>					
170 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	142 988	0.18	250 000	NEWCREST FINANCE 4.200% 20-13/05/2050	USD	204 467	0.26
300 000	AGCO INTERNATIONAL 0.800% 21-06/10/2028	EUR	250 391	0.31	160 000	TELSTRA CORP LTD 1.125% 16-14/04/2026	EUR	159 801	0.20
200 000	BRENNTAG FINANCE 0.500% 21-06/10/2029	EUR	163 927	0.21	160 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	153 260	0.19
260 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	265 823	0.33	320 000	WESFARMERS LTD 0.954% 21-21/10/2033	EUR	250 969	0.32
180 000	DSM NV 0.625% 20-23/06/2032	EUR	146 709	0.18		<i>Luxembourg</i>		<i>1 432 791</i>	<i>1.81</i>
160 000	DSM NV 1.000% 15-09/04/2025	EUR	161 330	0.20	110 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	91 626	0.12
170 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	122 477	0.15	470 000	INGERSOLL-RAND 3.500% 19-21/03/2026	USD	456 787	0.58
200 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	200 537	0.25	480 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	449 685	0.56
200 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	166 517	0.21	240 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	175 369	0.22
300 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	242 857	0.30	300 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	259 324	0.33
100 000	KPN NV 5.625% 09-30/09/2024	EUR	112 240	0.14		<i>Germany</i>		<i>1 017 207</i>	<i>1.27</i>
320 000	MONDELEZ INTL 0.750% 21-24/09/2024	USD	297 756	0.37	270 000	CONTINENTAL AG 0.375% 19-27/06/2025	EUR	264 204	0.33
300 000	NATURGY ENERGY GROUP F 0.875% 17-15/05/2025	EUR	299 884	0.38	250 000	CONTINENTAL AG 2.500% 20-27/08/2026	EUR	258 157	0.32
200 000	NATURGY ENERGY GROUP F 2.875% 14-11/03/2024	EUR	212 617	0.27	100 000	EVONIK 0.625% 20-18/09/2025	EUR	97 168	0.12
100 000	NATURGY FINANCE 1.250% 20-15/01/2026	EUR	99 055	0.12	100 000	SIRIUS REAL ESTA 1.125% 21-22/06/2026	EUR	90 204	0.11
300 000	NN BANK NV 0.500% 21-21/09/2028	EUR	261 723	0.33	300 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	307 474	0.39
170 000	RELX FINANCE 0.000% 20-18/03/2024	EUR	171 927	0.22		<i>Japan</i>		<i>1 001 833</i>	<i>1.26</i>
170 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	154 634	0.19	260 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	257 477	0.32
120 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	100 470	0.13	480 000	NTT FINANCE 0.583% 21-01/03/2024	USD	456 254	0.58
200 000	SGS NED HLDNG BV 0.125% 21-21/04/2027	EUR	183 819	0.23	320 000	NTT FINANCE 1.162% 21-03/04/2026	USD	288 102	0.36
170 000	SHELL INTERNATIONAL FIN 0.375% 16-15/02/2025	EUR	170 618	0.21		<i>Mexico</i>		<i>998 504</i>	<i>1.26</i>
160 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	140 271	0.18	160 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	165 735	0.21
160 000	WOLTERS KLUWER N 1.500% 17-22/03/2027	EUR	160 485	0.20	300 000	AMERICA MOVIL SA 3.625% 19-22/04/2029	USD	284 681	0.36
160 000	WOLTERS KLUWER-C 2.500% 14-13/05/2024	EUR	169 557	0.21	300 000	AMERICA MOVIL SA 4.375% 12-16/07/2042	USD	272 025	0.34
	<i>Canada</i>		<i>4 255 706</i>	<i>5.34</i>	250 000	AMERICA MOVIL SA 6.125% 10-30/03/2040	USD	276 063	0.35
500 000	BANK NOVA SCOTIA 1.050% 21-02/03/2026	USD	446 330	0.56		<i>Denmark</i>		<i>767 575</i>	<i>0.97</i>
310 000	BANK NOVA SCOTIA 2.200% 20-03/02/2025	USD	296 498	0.37	160 000	CARLSBERG BREW 2.500% 14-28/05/2024	EUR	168 517	0.21
340 000	BELL CANADA 2.150% 21-15/02/2032	USD	278 062	0.35	280 000	H LUNDBECK A/S 0.875% 20-14/10/2027	EUR	259 875	0.33
280 000	BELL CANADA 4.300% 19-29/07/2049	USD	250 743	0.31	170 000	NOVO NORDISK FIN 0.000% 21-04/06/2024	EUR	172 711	0.22
260 000	MAGNA INTERNATIONAL INC 1.500% 17-25/09/2027	EUR	251 534	0.32	160 000	SYDBANK A/S 1.375% 18-18/09/2023	EUR	166 472	0.21
450 000	MAGNA INTL INC 3.625% 14-15/06/2024	USD	448 769	0.56		<i>Sweden</i>		<i>678 658</i>	<i>0.86</i>
450 000	ROYAL BANK OF CANADA 3.875% 22-04/05/2032	USD	429 259	0.54	100 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	78 478	0.10
280 000	TORONTO DOMINION BANK 0.500% 22-18/01/2027	EUR	262 222	0.33	160 000	TELE2 AB 1.125% 18-15/05/2024	EUR	165 168	0.21
330 000	TORONTO DOMINION BANK 1.200% 21-03/06/2026	USD	294 735	0.37	210 000	TELIASONERA AB 1.625% 15-23/02/2035	EUR	180 737	0.23
330 000	TORONTO DOMINION BANK 1.250% 21-10/09/2026	USD	292 838	0.37	240 000	TELIASONERA AB 3.000% 12-07/09/2027	EUR	254 275	0.32
320 000	TORONTO DOMINION BANK 1.450% 22-10/01/2025	USD	302 510	0.38		<i>France</i>		<i>648 584</i>	<i>0.81</i>
270 000	TORONTO DOMINION BANK 1.952% 22-08/04/2030	EUR	255 946	0.32	300 000	CAPGEMINI SE 1.000% 18-18/10/2024	EUR	305 680	0.38
500 000	TORONTO DOMINION BANK 3.200% 22-10/03/2032	USD	446 260	0.56	300 000	GECINA 0.875% 21-30/06/2036	EUR	207 322	0.26
	<i>Australia</i>		<i>2 491 477</i>	<i>3.14</i>	160 000	TECHNIP ENERGIES 1.125% 21-28/05/2028	EUR	135 582	0.17
260 000	BHP BILLITON FIN 3.125% 13-29/04/2033	EUR	254 548	0.32		<i>Spain</i>		<i>562 558</i>	<i>0.71</i>
240 000	BHP BILLITON FIN 3.250% 12-24/09/2027	EUR	249 301	0.31	200 000	ACCIONA FILIALES 0.375% 21-07/10/2027	EUR	182 929	0.23
160 000	BRAMBLES FINANCE 2.375% 14-12/06/2024	EUR	165 424	0.21	300 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	276 583	0.35
490 000	COM BK AUSTRALIA 2.552% 22-14/03/2027	USD	457 703	0.58	100 000	NATURGY ENERGY GROUP CAP 1.125% 17-11/04/2024	EUR	103 046	0.13
180 000	MACQUARIE GROUP 0.350% 20-03/03/2028	EUR	156 227	0.20		<i>Italy</i>		<i>468 768</i>	<i>0.59</i>
180 000	MACQUARIE GROUP 0.943% 22-19/01/2029	EUR	157 413	0.20	150 000	ASSICURAZIONI GENERALI 5.125% 09-16/09/2024	EUR	166 676	0.21
320 000	NEWCREST FINANCE 3.250% 20-13/05/2030	USD	282 364	0.35	300 000	INTESA SANPAOLO 5.250% 14-12/01/2024	USD	302 092	0.38

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		<i>425 721</i>	<i>0.53</i>
160 000	BARRY CALLEBAUT SVCS 2.375% 16-24/05/2024	EUR	167 427	0.21
260 000	LONZA FINANCE IN 1.625% 20-21/04/2027	EUR	258 294	0.32
	<i>Austria</i>		<i>164 225</i>	<i>0.21</i>
200 000	CA IMMO ANLAGEN 0.875% 20-05/02/2027	EUR	164 225	0.21
	<i>Finland</i>		<i>158 265</i>	<i>0.20</i>
160 000	SAMPO OYJ 2.250% 18-27/09/2030	EUR	158 265	0.20
	<i>Ireland</i>		<i>114 048</i>	<i>0.14</i>
150 000	APTIV PLC 4.150% 22-01/05/2052	USD	114 048	0.14
	<i>Romania</i>		<i>96 998</i>	<i>0.12</i>
100 000	NE PROPERTY COOP 1.750% 17-23/11/2024	EUR	96 998	0.12
	Floating rate bonds		2 013 702	2.52
	<i>United Kingdom</i>		<i>450 554</i>	<i>0.57</i>
450 000	NATIONWIDE BLDG 4.363% 18-01/08/2024 FRN	USD	450 554	0.57
	<i>France</i>		<i>279 888</i>	<i>0.35</i>
280 000	BNP PARIBAS 4.705% 19-10/01/2025 FRN	USD	279 888	0.35
	<i>United States of America</i>		<i>268 134</i>	<i>0.34</i>
280 000	MICHAEL KORS USA 4.250% 17-01/11/2024 FRN	USD	268 134	0.34
	<i>Spain</i>		<i>264 303</i>	<i>0.33</i>
300 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	264 303	0.33
	<i>Denmark</i>		<i>258 525</i>	<i>0.32</i>
270 000	SYDBANK A/S 21-10/11/2026 FRN	EUR	258 525	0.32
	<i>Australia</i>		<i>171 112</i>	<i>0.21</i>
180 000	MACQUARIE GROUP 4.089% 22-21/06/2028 FRN	USD	171 112	0.21
	<i>Italy</i>		<i>163 072</i>	<i>0.20</i>
180 000	FINECO BANK 21-21/10/2027 FRN	EUR	163 072	0.20
	<i>Norway</i>		<i>158 114</i>	<i>0.20</i>
180 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	158 114	0.20
	Shares/Units in investment funds		5 454 888	6.86
	<i>Luxembourg</i>		<i>5 454 888</i>	<i>6.86</i>
34 199.86	BNP PARIBAS INSTICASH USD 1D VNAV - 1 CAP	USD	5 454 888	6.86
	Total securities portfolio		80 078 557	100.51

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			19 196 868	98.56					
<i>United States of America</i>									
2 003	ABBVIE INC	USD	306 779	1.58	783	UNITEDHEALTH GROUP INC	USD	402 171	2.05
3 797	AFLAC INC	USD	210 088	1.08	778	VERTEX PHARMACEUTICALS INC	USD	219 233	1.13
544	AMERISOURCE BERGEN CORP	USD	76 965	0.40	377	WATERS CORP	USD	124 779	0.64
1 032	AMGEN INC	USD	251 086	1.29	334	WEST PHARMACEUTICAL SERVICES	USD	100 992	0.52
2 850	APPLE INC	USD	389 651	1.99	440	WHIRLPOOL CORP	USD	68 143	0.35
1 388	ARISTA NETWORKS INC	USD	130 111	0.67	448	WW GRAINGER INC	USD	203 585	1.05
100	AUTOZONE INC	USD	214 912	1.10	<i>Japan</i>				
3 379	BRISTOL-MYERS SQUIBB CO	USD	260 183	1.34	5 800	CANON INC	JPY	131 040	0.67
2 629	CENTENE CORP	USD	222 440	1.14	27 400	DAIWA SECURITIES GROUP INC	JPY	121 769	0.63
842	CIGNA CORP	USD	221 884	1.14	18 300	INPEX CORP	JPY	196 931	1.01
1 111	CINCINNATI FINANCIAL CORP	USD	132 187	0.68	8 100	JAPAN POST BANK CO LTD	JPY	62 696	0.32
6 132	CISCO SYSTEMS INC	USD	261 468	1.34	4 700	KDDI CORP	JPY	148 155	0.76
2 617	CVS HEALTH CORP	USD	242 491	1.25	9 500	MIZUHO FINANCIAL GROUP INC	JPY	107 408	0.55
619	ELI LILLY & CO	USD	200 698	1.03	4 700	SOMPO HOLDINGS INC	JPY	205 896	1.06
172	FACTSET RESEARCH SYSTEMS INC	USD	66 146	0.34	6 600	SUMITOMO MITSUI TRUST HOLDINGS	JPY	202 466	1.04
2 632	FORTINET INC	USD	148 919	0.76	2 700	TAKEDA PHARMACEUTICAL CO LTD	JPY	75 533	0.39
822	GARTNER INC	USD	198 784	1.02	2 700	TREND MICRO INC	JPY	130 942	0.67
3 047	GENERAL MILLS INC	USD	229 896	1.18	<i>Canada</i>				
3 304	GILEAD SCIENCES INC	USD	204 220	1.05	943	BCE INC	CAD	46 254	0.24
1 094	HCA HEALTHCARE INC	USD	183 858	0.94	3 388	CAN IMPERIAL BANK OF COMMERCE	CAD	164 183	0.84
316	HERSHEY CO/THE	USD	67 991	0.35	2 300	LOBLAW COMPANIES LTD	CAD	206 995	1.06
13 457	HEWLETT - PACKARD ENTERPRISE - W/I	USD	178 440	0.92	1 878	NATIONAL BANK OF CANADA	CAD	122 980	0.63
2 898	HOLOGIC INC	USD	200 831	1.03	1 491	NUTRIEN LTD	CAD	118 490	0.61
1 111	HOME DEPOT INC	USD	304 714	1.56	3 770	SUN LIFE FINANCIAL INC	CAD	172 378	0.89
1 257	HUNT (JB) TRANSPRT SVCS INC	USD	197 940	1.02	3 795	TORONTO DOMINION BANK	CAD	248 337	1.28
968	ILLINOIS TOOL WORKS	USD	176 418	0.91	<i>Switzerland</i>				
1 751	INTERNATIONAL BUSINESS MACHINES CORP	USD	247 224	1.27	311	GBERIT AG - REG	CHF	149 038	0.77
1 394	JM SMUCKER CO/THE	USD	178 446	0.92	29	GIVAUDAN - REG	CHF	101 686	0.52
1 458	JOHNSON & JOHNSON	USD	258 810	1.33	3 206	NOVARTIS AG - REG	CHF	270 742	1.39
6 305	JUNIPER NETWORKS INC	USD	179 693	0.92	373	SWISSCOM AG - REG	CHF	205 476	1.05
2 908	KELLOGG CO	USD	207 457	1.07	466	ZURICH INSURANCE GROUP AG	CHF	202 095	1.04
2 972	KNIGHT-SWIFT TRANSPORTATION	USD	137 574	0.71	<i>United Kingdom</i>				
4 149	KROGER CO	USD	196 372	1.01	6 873	ANTOFAGASTA PLC	GBP	96 412	0.50
1 346	LOWES COS INC	USD	235 106	1.21	47 651	BP PLC	GBP	224 719	1.15
3 924	MASCO CORP	USD	198 554	1.02	11 201	GLAXOSMITHKLINE PLC	GBP	240 187	1.23
178	MCKESSON CORP	USD	58 065	0.30	1 723	RELX PLC	GBP	46 581	0.24
3 139	MERCK & CO INC	USD	286 183	1.47	<i>Australia</i>				
141	METTLER - TOLEDO INTERNATIONAL	USD	161 977	0.83	895	ASX LTD	AUD	49 881	0.26
1 258	MICROSOFT CORP	USD	323 091	1.65	6 236	BHP BILLITON LTD	AUD	174 287	0.89
3 629	MOSAIC CO/THE	USD	171 398	0.88	15 476	FORTESCUE METALS GROUP LTD	AUD	183 560	0.94
1 768	NUCOR CORP	USD	184 597	0.95	2 327	MINERAL RESOURCES LTD	AUD	76 122	0.39
510	OLD DOMINION FREIGHT LINE	USD	130 703	0.67	<i>The Netherlands</i>				
2 608	ON SEMICONDUCTOR CORPORATION	USD	131 208	0.67	1 632	NN GROUP NV - W/I	EUR	73 946	0.38
2 654	ORACLE CORP	USD	185 435	0.95	7 446	SHELL PLC	GBP	192 983	0.99
337	OREILLY AUTOMOTIVE INC	USD	212 903	1.09	2 164	WOLTERS KLUWER	EUR	209 403	1.08
1 746	PEPSICO INC	USD	290 988	1.49	<i>Ireland</i>				
1 414	PERKINELMER INC	USD	201 099	1.03	842	ACCENTURE PLC - A	USD	233 781	1.20
6 050	PFIZER INC	USD	317 202	1.62	2 558	SEAGATE TECHNOLOGY HOLDINGS	USD	182 744	0.94
1 522	PROGRESSIVE CORP	USD	176 963	0.91	<i>France</i>				
250	REGENERON PHARMACEUTICALS	USD	147 783	0.76	1 120	CAPGEMINI SE	EUR	191 384	0.98
3 070	STATE STREET CORP	USD	189 266	0.97	750	IPSEN	EUR	70 607	0.36
2 704	STEEL DYNAMICS INC	USD	178 870	0.92	3 034	SOCIETE GENERALE SA	EUR	66 261	0.34
1 022	TRACTOR SUPPLY COMPANY	USD	198 115	1.02	<i>Sweden</i>				
					5 495	BOLIDEN AB	SEK	174 464	0.90
					4 121	GETINGE AB - B	SEK	95 068	0.49
					11 398	TELIA CO AB	SEK	43 579	0.22

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Finland</i>		<i>301 852</i>	<i>1.55</i>
44 473	NOKIA OYJ	EUR	206 411	1.06
2 143	ORION OYJ - B	EUR	95 441	0.49
	<i>Denmark</i>		<i>258 846</i>	<i>1.33</i>
2 339	NOVO NORDISK A/S - B	DKK	258 846	1.33
	<i>Spain</i>		<i>213 043</i>	<i>1.09</i>
41 913	TELEFONICA SA	EUR	213 043	1.09
	<i>Singapore</i>		<i>197 689</i>	<i>1.01</i>
109 100	SINGAPORE TELECOMMUNICATIONS	SGD	197 689	1.01
	<i>Hong Kong</i>		<i>166 603</i>	<i>0.86</i>
26 500	POWER ASSETS HOLDINGS LTD	HKD	166 603	0.86
	<i>Germany</i>		<i>164 579</i>	<i>0.85</i>
3 049	GEA GROUP AG	EUR	104 839	0.54
20 855	TELEFONICA DEUTSCHLAND HOLDING	EUR	59 740	0.31
	<i>Belgium</i>		<i>93 712</i>	<i>0.48</i>
663	ELIA SYSTEM OPERATOR SA/NV	EUR	93 712	0.48
Total securities portfolio			19 196 868	98.56

BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			18 940 908	89.18					
<i>United States of America</i>									
170 000	ACCO BRANDS CORP 4.250% 21-15/03/2029	USD	138 975	0.65	90 000	GENESIS ENERGY 6.500% 17-01/10/2025	USD	82 238	0.39
110 000	ADIENT GLOBAL HO 3.500% 16-15/08/2024	EUR	103 861	0.49	140 000	G-III APPAREL GR 7.875% 20-15/08/2025	USD	135 100	0.64
160 000	ADTALEM GLOBAL 5.500% 21-01/03/2028	USD	143 648	0.68	140 000	GOODYEAR TIRE 9.500% 20-31/05/2025	USD	144 698	0.68
160 000	AMER AXLE & MFG 6.500% 18-01/04/2027	USD	141 600	0.67	150 000	HAWAIIAN BRAND 5.750% 21-20/01/2026	USD	134 430	0.63
140 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	123 538	0.58	140 000	HECLA MINING CO 7.250% 20-15/02/2028	USD	128 866	0.61
140 000	AMKOR TECH INC 6.625% 19-15/09/2027	USD	132 300	0.62	60 000	HERBALIFE/HLF 7.875% 20-01/09/2025	USD	54 105	0.25
170 000	APLLO CMR RE 4.625% 21-15/06/2029	USD	125 867	0.59	140 000	HILLENBRAND INC 5.750% 20-15/06/2025	USD	142 800	0.67
150 000	ARAMARK SERV INC 5.000% 18-01/02/2028	USD	135 630	0.64	160 000	IHEARTCOMMUNICAT 4.750% 19-15/01/2028	USD	131 853	0.62
140 000	ARAMARK SERV INC 6.375% 20-01/05/2025	USD	136 500	0.64	110 000	IQVIA INC 2.250% 19-15/01/2028	EUR	95 135	0.45
150 000	ARCHROCK LP/FIN 6.250% 19-01/04/2028	USD	131 402	0.62	110 000	IQVIA INC 2.875% 20-15/06/2028	EUR	97 822	0.46
140 000	ARCHROCK LP/FIN 6.875% 19-01/04/2027	USD	128 039	0.60	170 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	138 068	0.65
160 000	ASGN INC 4.625% 19-15/05/2028	USD	137 600	0.65	160 000	IRON MOUNTAIN 5.625% 20-15/07/2032	USD	135 747	0.64
150 000	B&G FOODS INC 5.250% 17-01/04/2025	USD	138 330	0.65	150 000	ISTAR INC 4.750% 19-01/10/2024	USD	141 318	0.67
160 000	B&G FOODS INC 5.250% 19-15/09/2027	USD	138 142	0.65	150 000	ISTAR INC 5.500% 20-15/02/2026	USD	141 242	0.67
120 000	BALL CORP 1.500% 19-15/03/2027	EUR	105 472	0.50	170 000	J2 GLOBAL 4.625% 20-15/10/2030	USD	145 350	0.68
150 000	BOISE CASCADE CO 4.875% 20-01/07/2030	USD	131 205	0.62	150 000	KOPPERS INC 6.000% 17-15/02/2025	USD	138 833	0.65
160 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	135 138	0.64	110 000	L BRANDS INC 6.750% 16-01/07/2036	USD	87 989	0.41
170 000	CARRIAGE SERVICE 4.250% 21-15/05/2029	USD	137 608	0.65	160 000	L BRANDS INC 6.875% 16-01/11/2035	USD	130 000	0.61
160 000	CARS.COM INC 6.375% 20-01/11/2028	USD	134 657	0.63	70 000	LIBERTY MEDIA 8.250% 00-01/02/2030	USD	46 463	0.22
110 000	CHEMOURS CO 4.000% 18-15/05/2026	EUR	102 087	0.48	170 000	LIONS GATE CAP H 5.500% 21-15/04/2029	USD	132 600	0.62
150 000	CHURCHILL DOWNS 4.750% 17-15/01/2028	USD	133 500	0.63	70 000	LUMEN TECH INC 5.375% 21-15/06/2029	USD	55 076	0.26
140 000	COMPASS MIN INTERNATIONAL 6.750% 19-01/12/2027	USD	126 700	0.60	160 000	MACYS RETAIL 5.875% 22-15/03/2030	USD	134 340	0.63
160 000	CONSENSUS CLOUD 6.500% 21-15/10/2028	USD	132 032	0.62	160 000	MACYS RETAIL 6.125% 22-15/03/2032	USD	133 200	0.63
70 000	CONSOLIDATED COM 6.500% 20-01/10/2028	USD	59 541	0.28	160 000	MARRIOTT OWNERSH 4.500% 21-15/06/2029	USD	132 600	0.62
100 000	COTY INC 3.875% 21-15/04/2026	EUR	92 231	0.43	150 000	MGM RESORTS 5.500% 19-15/04/2027	USD	134 722	0.63
160 000	COTY INC 5.000% 21-15/04/2026	USD	146 600	0.69	140 000	MGM RESORTS 5.750% 18-15/06/2025	USD	133 270	0.63
150 000	COTY INC 6.500% 18-15/04/2026	USD	138 291	0.65	150 000	NCR CORP 6.125% 19-01/09/2029	USD	130 095	0.61
150 000	CRESTWOOD MID PA 6.000% 21-01/02/2029	USD	130 428	0.61	160 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	137 360	0.65
140 000	CRESTWOOD MIDSTREAM PARTNERS 5.750% 17-01/04/2025	USD	131 496	0.62	150 000	NIELSEN FINANCE 5.875% 20-01/10/2030	USD	137 718	0.65
140 000	CUSHMAN & WAKE 6.750% 20-15/05/2028	USD	130 025	0.61	110 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	96 040	0.45
150 000	DANA INC 5.375% 19-15/11/2027	USD	129 580	0.61	170 000	PAPA JOHNS INTERNATIONAL 3.875% 21-15/09/2029	USD	139 955	0.66
100 000	DAVITA INC 3.750% 20-15/02/2031	USD	71 699	0.34	60 000	PBF HOLDING CO 7.250% 17-15/06/2025	USD	56 085	0.26
170 000	DAVITA INC 4.625% 20-01/06/2030	USD	132 470	0.62	60 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	47 025	0.22
160 000	DELTA AIR LINES 3.750% 19-28/10/2029	USD	126 605	0.60	170 000	POST HOLDINGS IN 4.625% 20-15/04/2030	USD	143 441	0.68
60 000	DELUXE CORP 8.000% 21-01/06/2029	USD	48 930	0.23	150 000	POST HOLDINGS IN 5.500% 19-15/12/2029	USD	134 300	0.63
80 000	ENCOMPASS HLTH 4.500% 19-01/02/2028	USD	68 571	0.32	170 000	PRESTIGE BRANDS 3.750% 21-01/04/2031	USD	140 964	0.66
170 000	ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	130 022	0.61	150 000	PRESTIGE BRANDS 5.125% 19-15/01/2028	USD	139 851	0.66
120 000	ENERGIZER HLDGS 4.750% 20-15/06/2028	USD	95 487	0.45	120 000	PRIMO WATER CORP 3.875% 20-31/10/2028	EUR	101 201	0.48
160 000	ENTEGRIS INC 4.375% 20-15/04/2028	USD	141 510	0.67	170 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	138 125	0.65
160 000	EVERI HOLDINGS 5.000% 21-15/07/2029	USD	137 680	0.65	140 000	PROVIDENCE SERV 5.875% 20-15/11/2025	USD	128 772	0.61
170 000	FOOT LOCKER INC 4.000% 21-01/10/2029	USD	128 180	0.60	60 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	51 995	0.24
160 000	FORESTAR GROUP 3.850% 21-15/05/2026	USD	133 048	0.63	70 000	REALOGY GRP / CO 5.750% 21-15/01/2029	USD	53 463	0.25
80 000	GANNETT HOLDINGS 6.000% 21-01/11/2026	USD	67 000	0.32	60 000	RENT-A-CENTER 6.375% 21-15/02/2029	USD	46 800	0.22
80 000	GAP INC/THE 3.875% 21-01/10/2031	USD	55 800	0.26	53 000	RITE AID CORP 7.500% 20-01/07/2025	USD	42 930	0.20
					80 000	SABRE GLBL INC 7.375% 20-01/09/2025	USD	74 200	0.35
					140 000	SABRE GLBL INC 9.250% 20-15/04/2025	USD	135 100	0.64
					150 000	SCIENTIFIC GAMES 7.000% 19-15/05/2028	USD	140 582	0.66
					160 000	SCRIPPS ESCROW 5.375% 20-15/01/2031	USD	126 800	0.60
					150 000	SCRIPPS ESCROW 5.875% 19-15/07/2027	USD	130 303	0.61

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Japan Multi-Factor Equity

Securities portfolio at 30/06/2022

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			2 059 853 618	98.84					
<i>Japan</i>									
1 900	ADVANTEST CORP	JPY	13 670 620	0.66	16 500	SOFTBANK CORP	JPY	24 784 948	1.19
5 900	AINOMOTO CO INC	JPY	19 408 683	0.93	6 900	SOMPO HOLDINGS INC	JPY	41 065 334	1.97
15 400	ASTELLAS PHARMA INC	JPY	32 461 477	1.56	6 300	SONY CORP	JPY	68 604 644	3.29
6 200	BRIDGESTONE CORP	JPY	30 590 641	1.47	6 000	SUMITOMO METAL MINING CO LTD	JPY	25 339 580	1.22
6 000	BROTHER INDUSTRIES LTD	JPY	14 207 612	0.68	10 500	SUMITOMO MITSUI FINANCIAL GR	JPY	42 129 167	2.02
15 100	CANON INC	JPY	46 347 620	2.22	9 400	SUMITOMO MITSUI TRUST HOLDINGS	JPY	39 175 157	1.88
3 600	DAI NIPPON PRINTING CO LTD	JPY	10 484 096	0.50	5 500	SUNTORY BEVERAGE AND FOOD LTD	JPY	28 049 931	1.35
2 000	DAIFUKU CO LTD	JPY	15 372 214	0.74	1 400	SYSMEX CORP	JPY	11 365 177	0.55
10 400	DAI-ICHI LIFE HOLDINGS INC	JPY	25 888 506	1.24	16 000	TAKEDA PHARMACEUTICAL CO LTD	JPY	60 808 791	2.92
1 300	DAIKIN INDUSTRIES LTD	JPY	27 990 107	1.34	5 000	TERUMO CORP	JPY	20 350 311	0.98
97	DAIWA HOUSE REIT INVESTMENT	JPY	29 812 345	1.43	4 700	TOKIO MARINE HOLDINGS INC	JPY	36 967 361	1.77
58 700	DAIWA SECURITIES GROUP INC	JPY	35 440 640	1.70	800	TOKYO ELECTRON LTD	JPY	35 080 716	1.68
1 000	FANUC CORP	JPY	21 067 359	1.01	5 800	TOKYO GAS CO LTD	JPY	16 250 491	0.78
200	FAST RETAILING CO LTD	JPY	14 116 791	0.68	63 400	TOYOTA MOTOR CORP	JPY	131 556 366	6.32
1 900	FUJIFILM HOLDINGS CORP	JPY	13 728 645	0.66	3 900	TREND MICRO INC	JPY	25 695 339	1.23
500	FUJITSU LTD	JPY	8 415 945	0.40	8 600	USS CO LTD	JPY	20 114 310	0.97
1 300	HIROSE ELECTRIC CO LTD	JPY	23 225 176	1.11	2 300	YAMAHA CORP	JPY	12 773 207	0.61
2 200	HITACHI LTD	JPY	14 076 345	0.68	Total securities portfolio				
11 700	HONDA MOTOR CO LTD	JPY	38 107 069	1.83				2 059 853 618	98.84
3 100	HOYA CORP	JPY	35 674 808	1.71					
18 200	HULIC CO LTD	JPY	19 012 208	0.91					
26 400	INPEX CORP	JPY	38 596 101	1.85					
24 000	JAPAN POST BANK CO LTD	JPY	25 237 264	1.21					
8 000	KAO CORP	JPY	43 614 742	2.09					
10 200	KDDI CORP	JPY	43 681 303	2.10					
14 700	KOMATSU LTD	JPY	43 978 131	2.11					
2 000	KONAMI HOLDINGS CORP	JPY	14 969 449	0.72					
12 800	KUBOTA CORP	JPY	25 718 887	1.23					
3 200	KYOCERA CORP	JPY	23 059 354	1.11					
2 700	MEIJI HOLDINGS CO LTD	JPY	17 947 048	0.86					
16 600	MITSUBISHI ELECTRIC CORP	JPY	23 953 254	1.15					
107 400	MITSUBISHI UFJ FINANCIAL GROUP	JPY	77 715 121	3.73					
33 560	MIZUHO FINANCIAL GROUP INC	JPY	51 547 736	2.47					
10 000	MS&AD INSURANCE GROUP HOLDING	JPY	41 346 661	1.98					
3 500	MURATA MANUFACTURING CO LTD	JPY	25 666 487	1.23					
1 900	NEC CORP	JPY	9 976 455	0.48					
400	NINTENDO CO LTD	JPY	23 326 795	1.12					
14 500	NIPPON TELEGRAPH & TELEPHONE	JPY	56 419 713	2.71					
800	NIPPON YUSEN KK	JPY	7 372 891	0.35					
2 800	NISSAN CHEMICAL INDUSTRIES	JPY	17 379 614	0.83					
10 500	NOMURA REAL ESTATE HOLDINGS	JPY	34 721 626	1.67					
2 200	NOMURA RESEARCH INSTITUTE LTD	JPY	7 910 239	0.38					
7 800	NTT DATA CORP	JPY	14 529 413	0.70					
21 000	OBAYASHI CORP	JPY	20 589 975	0.99					
4 700	OLYMPUS CORP	JPY	12 763 200	0.61					
3 800	ONO PHARMACEUTICAL CO LTD	JPY	13 181 623	0.63					
1 400	ORACLE CORP JAPAN	JPY	10 965 780	0.53					
8 600	RECRUIT HOLDINGS CO LTD	JPY	34 002 556	1.63					
7 300	RENASAS ELECTRONICS CORP	JPY	8 912 499	0.43					
3 500	SECOM CO LTD	JPY	29 207 171	1.40					
11 700	SEIKO EPSON CORP	JPY	22 344 316	1.07					
18 700	SEKISUI CHEMICAL CO LTD	JPY	34 536 272	1.66					
13 600	SEKISUI HOUSE LTD	JPY	32 156 109	1.54					
2 100	SHIN-ETSU CHEMICAL CO LTD	JPY	31 695 085	1.52					
1 700	SHIONOGI & CO LTD	JPY	11 621 011	0.56					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		23 023	0.00					
	<i>China</i>		<i>23 019</i>	<i>0.00</i>					
747	JD.COM INC - CL A	HKD	23 019	0.00					
	<i>United Kingdom</i>		<i>4</i>	<i>0.00</i>					
3 593 384	CARILLION PLC	GBP	4	0.00					
	Bonds		84 114 173	5.95					
	<i>France</i>		<i>19 875 344</i>	<i>1.38</i>					
400 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	368 224	0.03	200 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	192 650	0.01
200 000	ALSTOM S 0.500% 21-27/07/2030	EUR	157 383	0.01	600 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	503 174	0.04
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	493 751	0.04	200 000	UNEDIC 1.750% 22-25/11/2032	EUR	192 527	0.01
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	1 350 451	0.10	<i>Spain</i>				
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	561 151	0.04	1 000 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	835 999	0.06
200 000	BPCE 0.010% 21-14/01/2027	EUR	177 048	0.01	800 000	ARVAL SERVICE LE 3.375% 22-04/01/2026	EUR	798 952	0.06
200 000	BPCE SFH 0.750% 18-27/11/2026	EUR	191 478	0.01	360 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	322 512	0.02
400 000	BPCE SFH 1.750% 22-27/05/2032	EUR	380 892	0.03	560 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	518 518	0.04
200 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	181 035	0.01	400 000	BANCO SANTANDER 1.125% 14-27/11/2024	EUR	396 403	0.03
1 000 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	946 368	0.07	820 000	BASQUE GOVT 1.875% 22-30/07/2033	EUR	764 997	0.06
800 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	754 978	0.05	200 000	CAIXABANK 1.000% 18-17/01/2028	EUR	189 222	0.01
1 400 000	CREDIT AG HOME L 0.875% 22-31/08/2027	EUR	1 332 927	0.10	700 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	694 093	0.05
400 000	CREDIT AG HOME L 1.625% 22-31/05/2030	EUR	384 727	0.03	200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	182 543	0.01
600 000	CREDIT AGRICOLE SA 0.375% 21-20/04/2028	EUR	501 988	0.04	100 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	86 773	0.01
200 000	CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026	EUR	182 338	0.01	800 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	739 772	0.05
200 000	CREDIT MUTUEL ARKEA 0.875% 21-25/10/2031	EUR	155 017	0.01	1 500 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	1 353 045	0.10
200 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	180 531	0.01	1 100 000	SPANISH GOVERNMENT 0.000% 21-31/05/2024	EUR	1 079 683	0.08
2 000 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	1 851 393	0.13	2 240 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	1 850 330	0.13
200 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	150 503	0.01	1 300 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	983 710	0.07
200 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	186 408	0.01	800 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	570 016	0.04
2 650 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	1 801 497	0.13	130 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	134 964	0.01
750 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	467 248	0.03	600 000	TELEFONICA EMIS 1.447% 18-22/01/2027	EUR	573 677	0.04
400 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	363 672	0.03	400 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	381 062	0.03
1 600 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	1 563 488	0.11	<i>Italy</i>				
200 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	158 850	0.01	300 000	A2A SPA 2.500% 22-15/06/2026	EUR	294 508	0.02
900 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	840 294	0.06	200 000	ACEA SPA 0.000% 21-28/09/2025	EUR	184 504	0.01
200 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	165 608	0.01	260 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	198 590	0.01
400 000	ICADE 1.000% 22-19/01/2030	EUR	319 348	0.02	500 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	394 428	0.03
200 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	182 662	0.01	200 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	199 157	0.01
200 000	LA POSTE 1.450% 18-30/11/2028	EUR	188 322	0.01	200 000	CASSA DEPOSITI E 0.750% 21-30/06/2029	EUR	172 434	0.01
200 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	180 689	0.01	600 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	538 859	0.04
200 000	ORANGE 0.000% 19-04/09/2026	EUR	180 931	0.01	1 000 000	CASSA DEPOSITI E 1.500% 17-21/06/2024	EUR	998 750	0.07
262 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	262 448	0.02	2 000 000	CASSA DEPOSITI E 2.125% 19-21/03/2026	EUR	1 987 766	0.14
200 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	156 386	0.01	760 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	642 837	0.05
200 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	195 901	0.01	580 000	HERA SPA 0.875% 19-05/07/2027	EUR	525 924	0.04
200 000	SFIL SA 0.000% 20-23/11/2028	EUR	178 789	0.01	440 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	373 320	0.03
200 000	SFIL SA 0.750% 18-06/02/2026	EUR	195 259	0.01	200 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	196 927	0.01
200 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	181 391	0.01	280 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	273 012	0.02
200 000	SOCIETE GENERALE 0.010% 21-02/12/2026	EUR	185 496	0.01	280 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	262 645	0.02
400 000	SOCIETE GENERALE 0.500% 18-30/01/2025	EUR	390 377	0.03	500 000	MEDIOBANCA SPA 2.375% 22-30/06/2027	EUR	503 610	0.04
400 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	339 746	0.02	660 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	623 252	0.05
					460 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	382 571	0.03
					300 000	SNAM 0.000% 20-07/12/2028	EUR	242 872	0.02
					220 000	SNAM 0.000% 21-15/08/2025	EUR	203 534	0.01
					240 000	SNAM 0.625% 21-30/06/2031	EUR	183 674	0.01
					<i>Germany</i>				
					900 000	BUNDES OBL-120 0.000% 20-10/10/2025	EUR	877 662	0.06
					800 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	657 944	0.05
					830 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	532 823	0.04

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	1 974 060	0.14	200 000	NN BANK NV 1.875% 22-17/05/2032	EUR	193 469	0.01
260 000	DEUTSCHE KREDIT 1.625% 22-05/05/2032	EUR	247 006	0.02	100 000	TENNET HLD BV 0.500% 21-09/06/2031	EUR	80 989	0.01
400 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	342 227	0.02	400 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	389 668	0.03
240 000	E.ON SE 0.875% 22-08/01/2025	EUR	233 348	0.02	200 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	178 954	0.01
150 000	E.ON SE 1.625% 22-29/03/2031	EUR	131 424	0.01	200 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	184 989	0.01
200 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	192 143	0.01	200 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	202 761	0.01
350 000	KFW 0.000% 21-15/06/2029	EUR	309 968	0.02		<i>Luxembourg</i>		<i>3 989 646</i>	<i>0.28</i>
1 120 000	KFW 0.010% 19-05/05/2027	EUR	1 041 632	0.08	280 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	271 113	0.02
340 000	KFW 0.050% 19-29/09/2034	EUR	262 789	0.02	1 300 000	EFSF 0.000% 19-19/04/2024	EUR	1 277 655	0.09
300 000	KFW 0.625% 18-07/01/2028	EUR	285 037	0.02	780 000	EFSF 0.875% 17-26/07/2027	EUR	752 168	0.05
300 000	KFW 1.375% 22-07/06/2032	EUR	283 397	0.02	440 000	EIB 1.500% 17-15/11/2047	EUR	371 869	0.03
400 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	294 453	0.02	600 000	EIB 1.500% 22-15/06/2032	EUR	568 434	0.04
360 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	307 277	0.02	800 000	ESM 0.000% 21-15/12/2026	EUR	748 407	0.05
200 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	185 197	0.01		<i>Ireland</i>		<i>2 602 436</i>	<i>0.19</i>
	<i>Belgium</i>		<i>7 102 528</i>	<i>0.51</i>	320 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	240 607	0.02
700 000	BELGIAN 0.000% 21-22/10/2031	EUR	587 290	0.04	1 840 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	1 540 062	0.11
1 200 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	1 113 756	0.08	360 000	IRISH GOVERNMENT 1.100% 19-15/05/2029	EUR	348 952	0.03
320 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	260 798	0.02	220 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	205 801	0.01
280 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	255 436	0.02	300 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	267 014	0.02
700 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	876 831	0.06		<i>Portugal</i>		<i>2 247 674</i>	<i>0.16</i>
100 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	96 887	0.01	200 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	193 570	0.01
400 000	COMM FRAN BELG 1.625% 22-03/05/2032	EUR	376 879	0.03	150 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	125 394	0.01
520 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	387 562	0.03	900 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	733 365	0.05
600 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	575 994	0.04	400 000	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	236 377	0.02
800 000	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	720 067	0.05	800 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	958 968	0.07
500 000	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	472 777	0.03		<i>Austria</i>		<i>1 895 998</i>	<i>0.13</i>
200 000	EUROPEAN UNION 0.000% 21-22/04/2031	EUR	168 328	0.01	150 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	128 595	0.01
800 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	530 805	0.04	1 200 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	1 155 977	0.08
360 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	292 678	0.02	480 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	416 273	0.03
400 000	ING BELGIUM SA 1.500% 22-19/05/2029	EUR	386 440	0.03	200 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	195 153	0.01
	<i>The Netherlands</i>		<i>6 760 428</i>	<i>0.47</i>		<i>Finland</i>		<i>1 881 892</i>	<i>0.14</i>
220 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	210 003	0.02	1 000 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	869 117	0.06
600 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	577 220	0.04	300 000	FINNISH GOVERNMENT 0.125% 20-15/04/2036	EUR	229 943	0.02
200 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	190 663	0.01	500 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	488 225	0.04
200 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	197 810	0.01	320 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	294 607	0.02
500 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	456 582	0.03		<i>Sweden</i>		<i>1 699 395</i>	<i>0.12</i>
620 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-17/06/2036	EUR	406 328	0.03	440 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	432 542	0.03
820 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	801 912	0.06	400 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	354 730	0.03
220 000	HEIMSTADEN BOST 1.625% 21-13/10/2031	EUR	145 424	0.01	740 000	VOLVO TREAS AB 0.000% 21-09/05/2024	EUR	716 097	0.05
200 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	190 445	0.01	200 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	196 026	0.01
320 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	280 188	0.02		<i>South Korea</i>		<i>1 507 320</i>	<i>0.11</i>
320 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	245 829	0.02	1 590 000	KHFC 0.010% 20-07/07/2025	EUR	1 507 320	0.11
220 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	182 175	0.01		<i>United Kingdom</i>		<i>1 224 132</i>	<i>0.09</i>
400 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	367 328	0.03	150 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	122 648	0.01
980 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	767 066	0.06	940 000	SANTANDER UK PLC 1.125% 22-12/03/2027	EUR	911 656	0.07
400 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	343 729	0.02	220 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	189 828	0.01
200 000	NN BANK NV 0.500% 21-21/09/2028	EUR	166 896	0.01					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United States of America</i>		<i>958 346</i>	<i>0.06</i>		<i>Belgium</i>		<i>619 810</i>	<i>0.04</i>
200 000	AT&T INC 3.150% 17-04/09/2036	EUR	184 250	0.01	500 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	453 651	0.03
260 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	235 010	0.02	200 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	166 159	0.01
220 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	169 849	0.01		<i>Japan</i>		<i>497 792</i>	<i>0.04</i>
200 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	169 051	0.01	500 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	497 792	0.04
260 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	200 186	0.01		<i>Australia</i>		<i>279 858</i>	<i>0.02</i>
	<i>Japan</i>		<i>619 141</i>	<i>0.04</i>	320 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	279 858	0.02
340 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	303 298	0.02		<i>Germany</i>		<i>155 018</i>	<i>0.01</i>
340 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	315 843	0.02	200 000	TALANX AG 21-01/12/2042 FRN	EUR	155 018	0.01
	<i>Canada</i>		<i>408 278</i>	<i>0.03</i>		Other transferable securities		2 714 690	0.20
440 000	NATL BANK CANADA 0.125% 22-27/01/2027	EUR	408 278	0.03		Bonds		2 714 690	0.20
	<i>Norway</i>		<i>345 539</i>	<i>0.02</i>		<i>France</i>		<i>2 431 750</i>	<i>0.18</i>
360 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	345 539	0.02	2 500 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	2 431 750	0.18
	<i>Slovakia</i>		<i>302 182</i>	<i>0.02</i>		<i>Venezuela</i>		<i>282 940</i>	<i>0.02</i>
420 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	302 182	0.02	3 480 000	VENEZUELA 11.750% 11-21/10/2026 DFLT	USD	282 940	0.02
	<i>Australia</i>		<i>251 104</i>	<i>0.02</i>		Shares/Units in investment funds		1 237 550 233	89.49
260 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	251 104	0.02		<i>Luxembourg</i>		<i>1 085 648 153</i>	<i>78.52</i>
	<i>Latvia</i>		<i>248 775</i>	<i>0.02</i>		BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE UCITS ETF 9UC	EUR	34 271 986	2.48
300 000	REPUBLIC OF LATVIA 0.250% 21-23/01/2030	EUR	248 775	0.02	516 240.00	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH 9XC	EUR	6 260 425	0.45
	<i>Denmark</i>		<i>196 183</i>	<i>0.01</i>	77.32	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE 9XC	EUR	3 598 362	0.26
200 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	196 183	0.01	38.29	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	28 097 352	2.03
	Floating rate bonds		7 960 435	0.56	1 188 000.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	EUR	27 830 326	2.01
	<i>France</i>		<i>1 614 658</i>	<i>0.12</i>	143.96	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - X CAP	EUR	16 479 200	1.19
600 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	519 067	0.04	2 890 221.00	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	41 954 856	3.04
200 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	157 359	0.01	108.25	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5PC CAPPED 9XC	USD	22 238 000	1.61
420 000	ORANGE 14-29/12/2049 FRN	EUR	421 185	0.03	1 755 000.00	BNP PARIBAS EASY MSCI WEXX-UCITS ETF	EUR	27 523 490	1.99
400 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	352 554	0.03	48.00	BNP PARIBAS FUND EMERGING CLIMATE SOLUTION XCA	USD	4 516 288	0.33
200 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	164 493	0.01	270 371.04	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	45 030 295	3.26
	<i>The Netherlands</i>		<i>1 322 935</i>	<i>0.09</i>	560.52	BNP PARIBAS FUNDS ECOSYSTEM RESTORATION XCA	EUR	33 624 101	2.44
200 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	165 193	0.01	18 340.00	BNP PARIBAS FUNDS ENERGY TRANSITION XCA	EUR	35 705 963	2.59
600 000	ING GROEP NV 22-23/05/2026 FRN	EUR	584 022	0.04	351 777.90	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	64 730 651	4.68
600 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	573 720	0.04	213 286.82	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	19 276 863	1.39
	<i>Ireland</i>		<i>1 132 254</i>	<i>0.08</i>	4 030.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	48 897 964	3.54
920 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	847 175	0.06	300 051.76	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	41 158 099	2.98
300 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	285 079	0.02	229.48	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	21 197 615	1.53
	<i>United States of America</i>		<i>863 925</i>	<i>0.06</i>	766 655.79	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M XCA	EUR	78 344 555	5.67
300 000	BANK OF AMERICA CORP 21-22/09/2026 FRN	EUR	295 496	0.02	2 129 763.34	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	243 240 270	17.57
380 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	367 528	0.03	444 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	56 130 479	4.06
240 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	200 901	0.01	232.82	BNP PARIBAS FUNDS SUSTAINABLE US VALUE MULTI-FACTOR EQUITY XCA	USD	22 536 982	1.63
	<i>Italy</i>		<i>768 062</i>	<i>0.05</i>	0.51	BNP PARIBAS INSTICASH USD 1D VNAV - I CAP	USD	78	0.00
200 000	TERNA RETE 22-09/02/2171 FRN	EUR	148 446	0.01	5 000 687.53	LO FD-GOLDN AGE-XIAEURACC	EUR	41 188 662	2.98
500 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	455 820	0.03	790 000.00	LOMBARD ODIER FUNDS GLOBAL FINTECH IX1 EUR CAP	EUR	6 872 684	0.50
200 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	163 796	0.01	375 532.55	PICTET HUMAN-JEURACC	EUR	28 104 856	2.03
	<i>Spain</i>		<i>706 123</i>	<i>0.05</i>					
600 000	CAIXABANK 20-18/11/2026 FRN	EUR	541 066	0.04					
200 000	CAIXABANK 21-09/02/2029 FRN	EUR	165 057	0.01					

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
116 309.29	SPARINVEST ETHICAL GLOBAL VALUE - I EUR ACC	EUR	28 847 031	2.08
578 742.15	TEMP GLB CLI CHANGE-I ACC	EUR	16 465 214	1.19
3 515.00	THEAM QUANT WORLD CLIMATE CARBON OFFSET PLAN XEC	EUR	41 525 506	3.01
	<i>France</i>		<i>111 850 140</i>	<i>8.08</i>
21 000.00	BNP PARIBAS AQUA - X CAP	EUR	6 658 050	0.48
73 840.76	BNP PARIBAS MOIS - ISR - X CAP	EUR	80 496 090	5.82
200 000.00	BNP PARIBAS OBLI RESPONS - M	EUR	24 696 000	1.78
	<i>Ireland</i>		<i>40 051 940</i>	<i>2.89</i>
21 390 531.41	IMPAX GLOBAL EQUITY OPPORTUNITIES FD BAC	EUR	25 925 324	1.87
1 160 440.00	LIONTRUST-SUST FUT GB GRW-A8	EUR	14 126 616	1.02
	Total securities portfolio		1 332 362 554	96.20

BNP PARIBAS FUNDS Sustainable Multi-Asset Growth

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			630 920 338	98.97
<i>Luxembourg</i>			<i>580 216 940</i>	<i>91.01</i>
357 245.00	BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE UCITS ETF 9UC	EUR	23 716 674	3.72
55.00	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH 9XC	EUR	4 453 398	0.70
3 200.00	BNP PARIBAS EASY LOW CARBON 100 EUROPE - UCITS ETF H EUR CAP	EUR	625 804	0.10
136 300.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	17 203 877	2.70
811 500.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	EUR	19 010 361	2.98
39.97	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - X CAP	EUR	4 575 177	0.72
2 363 000.00	BNP PARIBAS EASY MSCI USA SRI S- SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	34 301 642	5.38
55.00	BNP PARIBAS EASY MSCI USA SRI S- SERIES PAB 5PC CAPPED 9XC	USD	11 298 336	1.77
1 217 700.00	BNP PARIBAS EASY MSCI WEXC- UCITS ETF	EUR	19 097 067	3.00
33.00	BNP PARIBAS FUND EMERGING CLIMATE SOLUTION XCA	USD	3 104 948	0.49
180 520.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	30 065 606	4.72
395.00	BNP PARIBAS FUNDS ECOSYSTEM RESTORATION XCA	EUR	23 695 209	3.72
12 730.00	BNP PARIBAS FUNDS ENERGY TRANSITION XCA	EUR	24 783 910	3.89
222 300.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	40 905 423	6.41
2 774.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	33 658 301	5.28
210 500.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	28 874 285	4.53
1 040 100.00	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	118 789 822	18.62
88 890.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	11 237 474	1.76
149.00	BNP PARIBAS FUNDS SUSTAINABLE US VALUE MULTI-FACTOR EQUITY XCA	USD	14 422 956	2.26
3 654 000.00	LO FD-GOLDN AGE-XIAEURACC	EUR	30 096 536	4.72
745 000.00	LOMBARD ODIER FUNDS GLOBAL FINTECH IX1 EUR CAP	EUR	6 481 202	1.02
254 000.00	PICTET HUMAN-JEURACC	EUR	19 009 360	2.98
82 500.00	SPARINVEST ETHICAL GLOBAL VALUE - I EUR ACC	EUR	20 461 650	3.21
405 000.00	TEMP GLB CLI CHANGE-I ACC	EUR	11 522 250	1.81
2 440.00	THEAM QUANT WORLD CLIMATE CARBON OFFSET PLAN XEC	EUR	28 825 672	4.52
<i>Ireland</i>			<i>29 687 824</i>	<i>4.66</i>
15 415 000.00	IMPAX GLOBAL EQUITY OPPORTUNITIES FD BAC	EUR	18 682 980	2.93
904 000.00	LIONTRUST-SUST FUT GB GRW-A8	EUR	11 004 844	1.73
<i>France</i>			<i>21 015 574</i>	<i>3.30</i>
14 675.00	BNP PARIBAS AQUA - X CAP	EUR	4 652 709	0.73
15 010.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	16 362 865	2.57
Total securities portfolio			630 920 338	98.97

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			815 275 697	60.50					
<i>France</i>									
3 300 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	3 037 848	0.23	1 900 000	ICADE 1.000% 22-19/01/2030	EUR	1 516 901	0.11
1 000 000	AEROPORTS DE PARIS 1.500% 14-07/04/2025	EUR	981 359	0.07	2 000 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	1 826 622	0.14
600 000	AGENCE FRANCAISE 0.125% 17-15/11/2023	EUR	594 639	0.04	2 700 000	KERING 1.250% 22-05/05/2025	EUR	2 653 266	0.20
2 200 000	ALSTOM S 0.500% 21-27/07/2030	EUR	1 731 214	0.13	700 000	LA POSTE 1.450% 18-30/11/2028	EUR	659 125	0.05
5 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	5 462 010	0.41	1 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	826 579	0.06
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 135 912	0.08	1 100 000	LA POSTE SA 0.625% 21-18/01/2036	EUR	738 205	0.05
2 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	2 139 589	0.16	1 100 000	MICHELIN 0.000% 20-02/11/2028	EUR	931 727	0.07
6 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	6 173 490	0.46	700 000	MICHELIN 0.875% 18-03/09/2025	EUR	671 242	0.05
5 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029	EUR	4 769 784	0.35	2 400 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	2 168 268	0.16
3 000 000	BPCE 0.010% 21-14/01/2027	EUR	2 655 717	0.20	1 700 000	ORANGE 0.000% 19-04/09/2026	EUR	1 537 914	0.11
2 700 000	BPCE SFH 0.750% 18-27/11/2026	EUR	2 584 952	0.19	2 346 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	2 350 008	0.17
3 000 000	BPCE SFH 1.750% 22-27/05/2032	EUR	2 856 691	0.21	100 000	RESEAU FERRE FRANCE 4.500% 09-30/01/2024	EUR	105 726	0.01
3 000 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	2 715 521	0.20	69 000	RESEAU FERRE FRANCE 5.000% 03-10/10/2033	EUR	87 317	0.01
3 100 000	CAISSE AMORT DET 0.450% 22-19/01/2032	EUR	2 664 618	0.20	1 300 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	1 016 507	0.08
5 600 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	5 299 662	0.39	1 300 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	1 273 353	0.09
6 700 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	6 476 251	0.48	1 500 000	SFIL 0.125% 16-18/10/2024	EUR	1 463 834	0.11
800 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	754 978	0.06	1 300 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 162 127	0.09
500 000	CIE DE ST GOBAIN 0.875% 18-21/09/2023	EUR	495 406	0.04	2 200 000	SFIL SA 0.750% 18-06/02/2026	EUR	2 147 849	0.16
600 000	CNP ASSURANCES 2.750% 19-05/02/2029	EUR	551 928	0.04	1 000 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	906 954	0.07
1 000 000	COFIROUTE 0.375% 16-07/02/2025	EUR	952 649	0.07	2 200 000	SOCIETE GENERALE 0.010% 21-02/12/2026	EUR	2 040 455	0.15
10 600 000	CREDIT AG HOME L 0.875% 22-31/08/2027	EUR	10 092 161	0.75	2 800 000	SOCIETE GENERALE 0.500% 18-30/01/2025	EUR	2 732 638	0.20
3 700 000	CREDIT AG HOME L 1.625% 22-31/05/2030	EUR	3 558 727	0.26	3 400 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 887 844	0.21
2 000 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	1 875 253	0.14	1 700 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	1 637 528	0.12
1 100 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	924 813	0.07	4 000 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	3 354 496	0.25
3 100 000	CREDIT AGRICOLE SA 0.375% 21-20/04/2028	EUR	2 593 607	0.19	1 400 000	TOTAL CAP INTERNATIONAL 0.625% 17-04/10/2024	EUR	1 367 235	0.10
1 300 000	CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026	EUR	1 185 196	0.09	2 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	1 879 692	0.14
2 200 000	CREDIT MUTUEL ARKEA 0.875% 21-25/10/2031	EUR	1 705 186	0.13	1 300 000	UNEDIC 1.750% 22-25/11/2032	EUR	1 251 426	0.09
1 300 000	DEXIA CRED LOCAL 0.000% 21-21/01/2028	EUR	1 173 452	0.09	2 900 000	URW 0.750% 21-25/10/2028	EUR	2 291 403	0.17
7 400 000	DEXIA CRED LOCAL 0.010% 20-22/01/2027	EUR	6 850 156	0.51	<i>Spain</i>				
9 700 000	DEXIA CRED LOCAL 0.625% 19-17/01/2026	EUR	9 375 292	0.70	4 100 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	3 604 566	0.27
1 400 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	1 053 522	0.08	4 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 845 594	0.29
3 000 000	FRANCE O.A.T. 0.000% 21-25/11/2031	EUR	2 526 440	0.19	700 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	670 998	0.05
1 850 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	1 724 274	0.13	3 000 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	2 681 001	0.20
2 268 199	FRANCE O.A.T. 0.500% 21-25/05/2027	EUR	993 471	0.07	4 200 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	3 930 991	0.29
21 430 626	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	14 568 754	1.08	3 900 000	ARVAL SERVICE 0.875% 22-17/02/2025	EUR	3 680 884	0.27
11 400 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	7 102 164	0.53	6 600 000	ARVAL SERVICE LE 3.375% 22-04/01/2026	EUR	6 591 357	0.49
400 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	355 368	0.03	3 152 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	2 823 776	0.21
2 600 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	2 363 868	0.18	5 000 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	4 629 621	0.34
12 011 620	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	11 737 515	0.87	2 000 000	BANCO SANTANDER 1.125% 14-27/11/2024	EUR	1 982 017	0.15
544 252	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	432 272	0.03	7 260 000	BASQUE GOVT 1.875% 22-30/07/2033	EUR	6 773 021	0.50
7 500 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	7 002 450	0.52	2 300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	2 176 058	0.16
117 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	156 431	0.01	1 500 000	CAJA RURAL NAV 0.625% 16-01/12/2023	EUR	1 487 342	0.11
1 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	828 042	0.06	1 300 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	1 186 527	0.09
500 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	429 375	0.03	1 200 000	FADE 0.050% 19-17/09/2024	EUR	1 171 454	0.09
1 200 000	ICADE 0.625% 21-18/01/2031	EUR	877 324	0.07	600 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	504 935	0.04
					900 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	780 960	0.06
					6 500 000	SPANISH GOVERNMENT 0.000% 21-31/01/2027	EUR	6 010 648	0.45
					13 000 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	11 726 390	0.87
					9 542 000	SPANISH GOVERNMENT 0.000% 21-31/05/2024	EUR	9 365 759	0.70
					19 775 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	16 334 941	1.21
					10 410 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	7 877 247	0.58
					115 936 055				
					8.61				

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 168 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	1 939 972	0.14	3 898 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	3 307 279	0.25
3 008 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	2 143 260	0.16	1 700 000	INTESA SANPAOLO 1.125% 18-14/07/2025	EUR	1 673 878	0.12
755 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	735 559	0.05	2 500 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	2 437 605	0.18
692 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	628 315	0.05	2 600 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	2 438 849	0.18
374 000	SPANISH GOVERNMENT 1.950% 15-30/07/2030	EUR	367 586	0.03	4 450 000	MEDIOBANCA SPA 2.375% 22-30/06/2027	EUR	4 482 129	0.33
900 000	SPANISH GOVERNMENT 2.150% 15-31/10/2025	EUR	922 410	0.07	5 992 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	5 658 372	0.42
726 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	713 259	0.05	4 231 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	3 518 820	0.26
32 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	31 500	0.00	2 649 000	SNAM 0.000% 20-07/12/2028	EUR	2 144 560	0.16
1 127 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 170 031	0.09	2 000 000	SNAM 0.000% 21-15/08/2025	EUR	1 850 305	0.14
5 000 000	TELEFONICA EMIS 1.447% 18-22/01/2027	EUR	4 780 643	0.35	2 073 000	SNAM 0.625% 21-30/06/2031	EUR	1 586 482	0.12
2 800 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	2 667 433	0.20	5 400 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	3 989 921	0.30
	<i>Germany</i>		<i>101 275 427</i>	<i>7.52</i>		<i>Belgium</i>		<i>71 927 948</i>	<i>5.33</i>
8 000 000	BUNDESREPUBLIC DEUTSCHLAND 0.000% 20-10/10/2025	EUR	7 801 440	0.58	6 500 000	BELGIAN 0.000% 21-22/10/2031	EUR	5 453 403	0.40
2 000 000	BUNDESREPUBLIC DEUTSCHLAND 0.000% 20-15/05/2035	EUR	1 644 860	0.12	5 106 618	BELGIAN 1.400% 22-22/06/2053	EUR	3 752 990	0.28
5 600 000	BUNDESREPUBLIC DEUTSCHLAND 0.000% 21-15/05/2036	EUR	4 521 328	0.34	5 000 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	3 505 800	0.26
4 500 000	BUNDESREPUBLIC DEUTSCHLAND 0.000% 21-15/08/2050	EUR	2 888 797	0.21	11 397 585	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	10 578 440	0.79
36 680 000	BUNDESREPUBLIC DEUTSCHLAND 0.500% 16-15/02/2026	EUR	36 204 259	2.70	400 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	349 774	0.03
1 420 000	BUNDESREPUBLIC DEUTSCHLAND 2.500% 14-15/08/2046	EUR	1 680 698	0.12	2 155 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	1 965 942	0.15
5 653 269	BUNDESREPUBLIC DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	6 041 673	0.45	600 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	751 569	0.06
4 723 249	BUNDESREPUBLIC DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	5 130 829	0.38	1 700 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	1 647 073	0.12
2 273 000	DEUTSCHE KREDIT 1.625% 22-05/05/2032	EUR	2 159 401	0.16	2 900 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	2 732 369	0.20
3 668 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	3 138 224	0.23	2 250 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 676 950	0.12
2 195 000	E.ON SE 0.875% 22-08/01/2025	EUR	2 134 158	0.16	3 000 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	2 879 970	0.21
674 000	E.ON SE 1.625% 22-29/03/2031	EUR	590 532	0.04	6 590 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	6 272 392	0.47
1 077 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	1 047 354	0.08	7 237 987	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	6 514 798	0.48
2 300 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	2 209 641	0.16	7 899 701	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	7 469 588	0.55
10 000 000	KFW 0.010% 19-05/05/2027	EUR	9 300 284	0.69	1 598 174	EUROPEAN UNION 0.000% 21-22/04/2031	EUR	1 345 086	0.10
3 000 000	KFW 0.050% 19-29/09/2034	EUR	2 318 727	0.17	9 000 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	5 971 556	0.44
2 132 000	KFW 0.625% 18-07/01/2028	EUR	2 025 662	0.15	2 311 458	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	1 774 647	0.13
2 373 000	KFW 1.125% 18-09/05/2033	EUR	2 143 052	0.16	4 208 139	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	3 421 197	0.25
1 915 000	KFW 1.375% 22-07/06/2032	EUR	1 809 014	0.13	4 000 000	ING BELGIUM SA 1.500% 22-19/05/2029	EUR	3 864 404	0.29
2 524 000	NRW BANK 0.750% 18-30/06/2028	EUR	2 371 324	0.18		<i>The Netherlands</i>		<i>63 395 336</i>	<i>4.70</i>
3 158 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	2 695 504	0.20	1 300 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	1 048 773	0.08
1 000 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	925 984	0.07	700 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	668 191	0.05
600 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	492 682	0.04	4 700 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	4 521 560	0.34
	<i>Italy</i>		<i>86 740 288</i>	<i>6.44</i>	1 383 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	1 318 433	0.10
2 500 000	A2A SPA 2.500% 22-15/06/2026	EUR	2 454 232	0.18	1 231 000	BMW FINANCE NV 0.625% 19-06/10/2023	EUR	1 217 522	0.09
838 000	ACEA SPA 0.000% 21-28/09/2025	EUR	773 070	0.06	1 820 000	COOPERATIEVE RAB 1.250% 16-23/03/2026	EUR	1 765 969	0.13
894 000	ACEA SPA 0.250% 21-28/07/2030	EUR	674 823	0.05	4 500 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 109 235	0.31
2 353 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	1 797 242	0.13	4 220 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-28/05/2026	EUR	3 788 861	0.28
3 000 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	2 773 843	0.21	2 500 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-17/06/2036	EUR	1 638 418	0.12
1 689 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	1 681 881	0.12	2 800 000	ENEL FINANCE INTERNATIONAL NV 1.125% 19-17/10/2034	EUR	2 039 128	0.15
2 500 000	CASSA DEPOSITI E 0.750% 21-30/06/2029	EUR	2 155 424	0.16	3 686 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	3 604 693	0.27
4 800 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	4 310 875	0.32	2 200 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	1 764 598	0.13
9 100 000	CASSA DEPOSITI E 1.500% 17-21/06/2024	EUR	9 088 623	0.67	1 963 000	HEIMSTADEN BOST 1.625% 21-13/10/2031	EUR	1 297 576	0.10
7 500 000	CASSA DEPOSITI E 2.000% 20-20/04/2027	EUR	7 354 345	0.55	1 000 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	952 226	0.07
10 000 000	CASSA DEPOSITI E 2.125% 19-21/03/2026	EUR	9 938 829	0.74					
6 908 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	5 843 048	0.43					
5 300 000	HERA SPA 0.875% 19-05/07/2027	EUR	4 805 853	0.36					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 837 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	2 484 041	0.18	400 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	339 732	0.03
934 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	717 512	0.05	900 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	938 983	0.07
3 364 000	MONDELEZ INTERNATIONAL HLDINGS NE 0.000% 20-22/09/2026	EUR	3 008 058	0.22	2 400 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	2 341 835	0.17
2 000 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	1 656 132	0.12	Sweden				
3 000 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	2 754 960	0.20	3 920 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	3 853 552	0.29
8 769 100	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	6 863 750	0.51	3 574 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	3 169 509	0.24
100 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	116 681	0.01	6 589 000	VOLVO TREAS AB 0.000% 21-09/05/2024	EUR	6 376 165	0.47
3 700 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	3 179 497	0.24	1 580 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	1 548 607	0.11
1 800 000	NN BANK NV 0.500% 21-21/09/2028	EUR	1 502 067	0.11	South Korea				
1 900 000	NN BANK NV 1.875% 22-17/05/2032	EUR	1 837 954	0.14	4 600 000	KHFC 0.010% 20-05/02/2025	EUR	4 400 944	0.33
1 500 000	TENNET HLD BV 0.500% 21-09/06/2031	EUR	1 214 828	0.09	7 500 000	KHFC 0.010% 20-07/07/2025	EUR	7 110 000	0.53
3 521 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	3 430 056	0.25	3 494 000	KHFC 0.723% 22-22/03/2025	EUR	3 401 025	0.25
1 495 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	1 337 682	0.10	Finland				
944 000	THERMO FISHER 1.625% 21-18/10/2041	EUR	677 323	0.05	9 000 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	7 822 050	0.58
1 798 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	1 663 048	0.12	3 000 000	FINNISH GOVERNMENT 0.125% 20-15/04/2036	EUR	2 299 430	0.17
1 200 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	1 216 564	0.09	1 000 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	976 450	0.07
Luxembourg			33 581 517	2.48	200 000	FINNISH GOVERNMENT 1.375% 17-15/04/2047	EUR	170 504	0.01
2 565 000	CNH IND FIN 0.000% 20-01/04/2024	EUR	2 483 585	0.18	2 935 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	2 702 100	0.20
462 000	DUCHY OF LUXEMBOURG 0.625% 17-01/02/2027	EUR	442 773	0.03	822 000	OP MORTGAGE BANK 0.250% 17-13/03/2024	EUR	809 104	0.06
7 800 000	EFSS 0.000% 19-19/04/2024	EUR	7 665 933	0.57	United Kingdom				
7 000 000	EFSS 0.875% 17-26/07/2027	EUR	6 750 222	0.50	2 666 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	2 179 858	0.16
4 000 000	EIB 1.500% 17-15/11/2047	EUR	3 380 629	0.25	8 500 000	SANTANDER UK PLC 1.125% 22-12/03/2027	EUR	8 243 696	0.61
5 323 000	EIB 1.500% 22-15/06/2032	EUR	5 042 959	0.37	1 907 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 645 466	0.12
7 100 000	ESM 0.000% 21-15/12/2026	EUR	6 642 110	0.49	United States of America				
1 218 000	LUXEMBOURG GOVERNMENT 0.000% 20-28/04/2025	EUR	1 173 306	0.09	700 000	AT&T INC 3.150% 17-04/09/2036	EUR	644 874	0.05
Portugal			22 119 040	1.65	554 000	COLGATE-PALM CO 0.500% 19-06/03/2026	EUR	524 036	0.04
3 300 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	3 271 062	0.24	2 387 000	COMCAST CORP 0.000% 21-14/09/2026	EUR	2 157 575	0.16
700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	677 496	0.05	1 912 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	1 476 145	0.11
2 100 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	1 755 516	0.13	985 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	833 871	0.06
1 000 000	PORTUGUESE OTS 0.700% 20-15/10/2027	EUR	951 980	0.07	1 672 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	1 413 265	0.10
4 600 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	3 748 310	0.28	1 364 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	1 050 204	0.08
8 800 000	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	5 200 294	0.39	1 061 000	PEPSICO INC 0.750% 21-14/10/2033	EUR	833 797	0.06
2 600 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	3 074 084	0.23	Japan				
2 870 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	3 440 298	0.26	2 999 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	2 675 267	0.20
Ireland			20 788 856	1.54	3 056 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	2 838 872	0.21
2 870 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	2 157 943	0.16	Latvia				
10 600 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	8 872 094	0.66	3 007 000	REPUBLIC OF LATVIA 0.000% 21-17/03/2031	EUR	2 347 866	0.17
3 200 000	IRISH GOVERNMENT 1.100% 19-15/05/2029	EUR	3 101 792	0.23	1 066 000	REPUBLIC OF LATVIA 0.000% 21-24/01/2029	EUR	889 716	0.07
2 000 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	1 870 920	0.14	2 236 000	REPUBLIC OF LATVIA 0.250% 21-23/01/2030	EUR	1 854 203	0.14
4 000 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	4 223 040	0.31	Norway				
708 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	563 067	0.04	1 687 000	DNB BOLIGKREDITT 0.625% 18-19/06/2025	EUR	1 643 777	0.12
Austria			18 089 088	1.34	3 250 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	3 119 448	0.23
11 100 000	REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027	EUR	10 692 789	0.79	Slovakia				
2 600 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	2 254 814	0.17	3 500 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	2 518 180	0.19
1 653 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	1 520 935	0.11	1 144 000	SLOVAKIA GOVERNMENT 1.375% 15-21/01/2027	EUR	1 135 895	0.08
Canada					3 861 000	NATL BANK CANADA 0.125% 22-27/01/2027	EUR	3 582 638	0.27

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		2 280 217	0.17		Other transferable securities		21 885 749	1.63
2 361 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	2 280 217	0.17		Bonds		21 885 749	1.63
	<i>Denmark</i>		1 888 264	0.14		<i>France</i>		21 885 749	1.63
1 925 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	1 888 264	0.14	22 500 000	FRANKREICH 21 25 O A T 0.000% 25/02/2025	EUR	21 885 749	1.63
	Floating rate bonds		71 948 894	5.34		Shares/Units in investment funds		417 085 118	31.00
	<i>France</i>		16 737 919	1.25		<i>Luxembourg</i>		397 243 622	29.53
500 000	BNP PARIBAS 19-23/01/2027 FRN	EUR	479 872	0.04	252 910.00	BNP PARIBAS EASY ECPI GLOBAL ESG INFRASTRUCTURE UCITS ETF 9UC	EUR	16 790 113	1.25
2 700 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 385 318	0.18	43.20	BNP PARIBAS EASY ECPI GLOBAL ESG MED TECH 9XC	EUR	3 497 941	0.26
2 500 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	2 162 780	0.16	164 000.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP UCITS ETF CAP	USD	20 700 189	1.54
1 700 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	1 337 548	0.10	829 300.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	EUR	19 427 348	1.44
1 500 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	1 243 212	0.09	55.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5% CAPPED - X CAP	EUR	6 296 063	0.47
3 828 000	ORANGE 14-29/12/2049 FRN	EUR	3 838 803	0.29	2 038 000.00	BNP PARIBAS EASY MSCI USA SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	29 583 895	2.21
300 000	ORANGE 19-31/12/2049 FRN	EUR	278 524	0.02	851 000.00	BNP PARIBAS EASY MSCI WEXC-UCITS ETF	EUR	13 346 148	0.99
4 100 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	3 613 675	0.27	23.00	BNP PARIBAS FUND EMERGING CLIMATE SOLUTION XCA	USD	2 164 055	0.16
1 700 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	1 398 187	0.10	125 035.00	BNP PARIBAS FUNDS CLIMATE IMPACT - X CAP	EUR	20 824 578	1.55
	<i>The Netherlands</i>		13 669 957	1.01	262.00	BNP PARIBAS FUNDS ECOSYSTEM RESTORATION XCA	EUR	15 716 822	1.17
1 300 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	1 131 563	0.08	9 820.00	BNP PARIBAS FUNDS ENERGY TRANSITION XCA	EUR	19 118 460	1.42
1 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	825 967	0.06	109 000.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	20 057 090	1.49
4 100 000	ING GROEP NV 21-29/11/2025 FRN	EUR	3 833 815	0.28	223 000.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	20 154 739	1.50
2 200 000	ING GROEP NV 22-23/05/2026 FRN	EUR	2 141 414	0.16	2 465.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	29 909 052	2.23
6 000 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	5 737 198	0.43	157 100.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	21 549 406	1.60
	<i>United States of America</i>		10 604 682	0.79	250.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	23 093 197	1.71
2 623 000	BANK OF AMERICA CORP 21-22/09/2026 FRN	EUR	2 583 617	0.19	105 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	13 274 100	0.99
3 350 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	3 240 048	0.24	146.00	BNP PARIBAS FUNDS SUSTAINABLE US VALUE MULTI-FACTOR EQUITY XCA	USD	14 132 561	1.05
2 176 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	1 821 501	0.14	2 813 000.00	LO FD-GOLDN AGE-XIAEURACC	EUR	23 169 555	1.72
3 334 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	2 959 516	0.22	797 000.00	LOMBARD ODIER FUNDS GLOBAL FINTECH IX1 EUR CAP	EUR	6 933 581	0.51
	<i>Ireland</i>		10 525 392	0.78	179 000.00	PICTET HUMAN-JEURACC	EUR	13 396 360	0.99
2 528 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	2 185 428	0.16	64 000.00	SPARINVEST ETHICAL GLOBAL VALUE - I EUR ACC	EUR	15 873 280	1.18
6 186 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	5 696 330	0.42	245 000.00	TEMP GLB CLI CHANGE-I ACC	EUR	6 970 250	0.52
2 782 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	2 643 634	0.20	1 800.00	THEAM QUANT WORLD CLIMATE CARBON OFFSET PLAN XEC	EUR	21 264 839	1.58
	<i>Spain</i>		6 785 976	0.50		<i>Ireland</i>		19 459 950	1.44
1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 082 131	0.08	10 808 000.00	IMPAX GLOBAL EQUITY OPPORTUNITIES FD BAC	EUR	13 099 296	0.97
1 600 000	CAIXABANK 21-09/02/2029 FRN	EUR	1 320 453	0.10	522 500.00	LIONTRUST-SUST FUT GB GRW-A8	EUR	6 360 654	0.47
4 000 000	CAIXABANK 22-13/04/2026 FRN	EUR	3 809 732	0.28		<i>France</i>		381 546	0.03
600 000	MAPFRE 17-31/03/2047 FRN	EUR	573 660	0.04	350.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	381 546	0.03
	<i>Italy</i>		5 226 298	0.39		Total securities portfolio		1 326 195 458	98.47
1 573 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 167 527	0.09					
750 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	699 418	0.05					
2 456 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 238 988	0.17					
1 368 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	1 120 365	0.08					
	<i>Australia</i>		2 446 133	0.18					
2 797 000	WESTPAC BANKING 21-13/05/2031 FRN	EUR	2 446 133	0.18					
	<i>Japan</i>		2 358 540	0.18					
2 369 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	2 358 540	0.18					
	<i>Belgium</i>		2 076 989	0.15					
2 500 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	2 076 989	0.15					
	<i>Germany</i>		1 007 614	0.07					
1 300 000	TALANX AG 21-01/12/2042 FRN	EUR	1 007 614	0.07					
	<i>Denmark</i>		509 394	0.04					
700 000	ORSTED A/S 21-18/02/3021 FRN	EUR	509 394	0.04					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable US Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			146 945 829	91.64					
<i>United States of America</i>									
1 360 000	ADOBE INC 2.300% 20-01/02/2030	USD	1 199 063	0.75	1 310 000	FACTSET RESEARCH 2.900% 22-01/03/2027	USD	1 227 331	0.77
1 490 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	1 216 779	0.76	1 400 000	FACTSET RESEARCH 3.450% 22-01/03/2032	USD	1 230 077	0.77
1 500 000	AGILENT TECH INC 2.300% 21-12/03/2031	USD	1 222 579	0.76	1 540 000	FLOWERS FOODS 2.400% 21-15/03/2031	USD	1 258 111	0.78
1 460 000	AMDOCS LTD 2.538% 20-15/06/2030	USD	1 230 604	0.77	1 230 000	FOX CORP 5.476% 20-25/01/2039	USD	1 198 115	0.75
1 200 000	AMERICAN EQUITY 5.000% 17-15/06/2027	USD	1 183 176	0.74	680 000	FOX CORP 5.576% 20-25/01/2049	USD	663 273	0.41
1 260 000	AMERICAN EXPRESS 2.500% 19-30/07/2024	USD	1 227 307	0.77	1 320 000	GENUINE PARTS CO 1.750% 22-01/02/2025	USD	1 246 515	0.78
700 000	AMGEN INC 4.400% 15-01/05/2045	USD	633 357	0.39	1 560 000	GENUINE PARTS CO 1.875% 20-01/11/2030	USD	1 233 910	0.77
1 290 000	AMGEN INC 4.563% 17-15/06/2048	USD	1 181 976	0.74	1 470 000	GENUINE PARTS CO 2.750% 22-01/02/2032	USD	1 217 020	0.76
1 240 000	AON CORP 3.750% 19-02/05/2029	USD	1 170 259	0.73	1 270 000	GILEAD SCIENCES 4.800% 14-01/04/2044	USD	1 230 931	0.77
770 000	ARES CAPITAL COR 3.875% 20-15/01/2026	USD	707 368	0.44	1 140 000	GILEAD SCIENCES 5.650% 11-01/12/2041	USD	1 215 374	0.76
1 260 000	AUTOZONE INC 3.125% 16-21/04/2026	USD	1 211 100	0.76	1 330 000	HARLEY-DAVIDSON 3.050% 22-14/02/2027	USD	1 205 968	0.75
1 250 000	AUTOZONE INC 3.250% 15-15/04/2025	USD	1 220 507	0.76	1 270 000	HARLEY-DAVIDSON 3.350% 20-08/06/2025	USD	1 222 056	0.76
1 230 000	AUTOZONE INC 3.625% 20-15/04/2025	USD	1 215 885	0.76	1 270 000	HARLEY-DAVIDSON 3.500% 15-28/07/2025	USD	1 227 388	0.77
1 000 000	BEST BUY CO INC 4.450% 18-01/10/2028	USD	982 701	0.61	1 350 000	HARTFORD FINL 2.800% 19-19/08/2029	USD	1 203 391	0.75
80 000	BLACKSTONE HLDGS 1.600% 20-30/03/2031	USD	62 719	0.04	1 510 000	HARTFORD FINL 3.600% 19-19/08/2049	USD	1 199 140	0.75
1 440 000	BLACKSTONE HLDGS 1.625% 21-05/08/2028	USD	1 216 300	0.76	600 000	HEINZ (H.J.) CO 7.125% 09-01/08/2039	USD	673 908	0.42
340 000	BLACKSTONE HLDGS 2.000% 21-30/01/2032	USD	270 584	0.17	730 000	HEWLETT-PACK CO 6.000% 11-15/09/2041	USD	739 699	0.46
440 000	BLACKSTONE HLDGS 2.550% 22-30/03/2032	USD	367 842	0.23	660 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	622 743	0.39
670 000	BROWN & BROWN 4.950% 22-17/03/2052	USD	575 121	0.36	1 570 000	INTERPUBLIC GRP 3.375% 21-01/03/2041	USD	1 173 009	0.73
1 000 000	CBRE SERVICES IN 2.500% 21-01/04/2031	USD	814 649	0.51	1 260 000	INTERPUBLIC GRP 4.750% 20-30/03/2030	USD	1 245 889	0.78
1 210 000	CBRE SERVICES IN 4.875% 15-01/03/2026	USD	1 220 254	0.76	1 460 000	INTUIT INC 1.650% 20-15/07/2030	USD	1 200 927	0.75
1 046 000	CME GROUP INC 5.300% 13-15/09/2043	USD	1 124 187	0.70	340 000	LABORATORY CORP 4.700% 15-01/02/2045	USD	302 361	0.19
840 000	CON EDISON NY 4.450% 14-15/03/2044	USD	767 828	0.48	610 000	LEAR CORP 5.250% 19-15/05/2049	USD	530 285	0.33
850 000	CONSOLIDATED EDI 4.300% 16-01/12/2056	USD	751 594	0.47	1 320 000	LOWES COMPANIES 4.650% 12-15/04/2042	USD	1 222 877	0.76
1 340 000	CONSOLIDATED EDI 4.500% 18-15/05/2058	USD	1 218 475	0.76	770 000	LOWES COS INC 4.050% 17-03/05/2047	USD	642 348	0.40
1 450 000	CONSTELLATION BR 4.100% 18-15/02/2048	USD	1 235 564	0.77	230 000	LOWES COS INC 5.125% 20-15/04/2050	USD	225 138	0.14
1 230 000	CONSTELLATION BR 5.250% 18-15/11/2048	USD	1 210 164	0.75	500 000	MARRIOTT INTL 3.600% 19-15/04/2024	USD	497 449	0.31
700 000	CSX CORP 3.250% 17-01/06/2027	USD	672 487	0.42	1 450 000	MASCO CORP 1.500% 21-15/02/2028	USD	1 218 846	0.76
1 250 000	CSX CORP 4.750% 18-15/11/2048	USD	1 220 260	0.76	1 490 000	MASCO CORP 2.000% 21-15/02/2031	USD	1 169 286	0.73
1 100 000	CSX CORP 6.150% 07-01/05/2037	USD	1 237 182	0.77	1 380 000	MCKESSON CORP 0.900% 20-03/12/2025	USD	1 241 868	0.77
1 270 000	DISCOVER FIN SVS 3.950% 14-06/11/2024	USD	1 252 549	0.78	1 390 000	MCKESSON CORP 1.300% 21-15/08/2026	USD	1 237 209	0.77
1 220 000	DISCOVER FIN SVS 4.500% 19-30/01/2026	USD	1 196 574	0.75	1 250 000	MCKESSON CORP 3.796% 14-15/03/2024	USD	1 252 163	0.78
1 250 000	DISCOVER FINANCIAL SERVICES 3.750% 15-04/03/2025	USD	1 230 962	0.77	780 000	MOTOROLA Solutio 4.600% 19-23/05/2029	USD	746 455	0.47
700 000	DOLLAR GENERAL 3.500% 20-03/04/2030	USD	644 290	0.40	580 000	NASDAQ INC 3.250% 20-28/04/2050	USD	421 097	0.26
750 000	DOLLAR GENERAL 4.125% 20-03/04/2050	USD	627 135	0.39	1 040 000	NASDAQ INC 3.950% 22-07/03/2052	USD	850 020	0.53
820 000	DUKE ENERGY CORP 4.800% 15-15/12/2045	USD	749 737	0.47	1 360 000	NVR INC 3.000% 20-15/05/2030	USD	1 170 690	0.73
1 440 000	EAGLE MATERIALS 2.500% 21-01/07/2031	USD	1 137 628	0.71	1 270 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	1 226 186	0.76
1 220 000	ELECTRONIC ARTS 4.800% 16-01/03/2026	USD	1 246 140	0.78	1 250 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	1 184 863	0.74
1 500 000	EMERSON ELECTRIC 2.750% 20-15/10/2050	USD	1 084 586	0.68	1 250 000	OREILLY AUTOMOT 4.200% 20-01/04/2030	USD	1 204 511	0.75
1 500 000	EMERSON ELECTRIC 2.800% 21-21/12/2051	USD	1 089 826	0.68	1 310 000	OTIS WORLDWIDE 2.056% 20-05/04/2025	USD	1 239 455	0.77
1 410 000	ESSEX PORTFOLIO 1.700% 21-01/03/2028	USD	1 210 171	0.75	830 000	OTIS WORLDWIDE 2.565% 20-15/02/2030	USD	716 549	0.45
1 330 000	ESSEX PORTFOLIO 3.000% 19-15/01/2030	USD	1 176 050	0.73	1 500 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	1 162 973	0.73
1 230 000	ESSEX PORTFOLIO 3.875% 14-01/05/2024	USD	1 226 043	0.76	450 000	OTIS WORLDWIDE 3.362% 20-15/02/2050	USD	339 440	0.21
					1 250 000	PACKAGING CORP 3.650% 14-15/09/2024	USD	1 242 170	0.77
					1 160 000	PROGRESS ENERGY 6.000% 09-01/12/2039	USD	1 218 906	0.76
					1 130 000	PROGRESSIVE CORP 3.700% 22-15/03/2052	USD	936 528	0.58
					480 000	PROGRESSIVE CORP 4.200% 18-15/03/2048	USD	441 945	0.28
					1 380 000	PUBLIC SERVICE 0.800% 20-15/08/2025	USD	1 246 209	0.78

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable US Multi-Factor Corporate Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
190 000	PUBLIC SERVICE 1.600% 20-15/08/2030	USD	151 173	0.09	1 330 000	LSEGA FIN PLC 0.650% 21-06/04/2024	USD	1 258 700	0.78
1 300 000	PUBLIC SERVICE 2.450% 21-15/11/2031	USD	1 085 561	0.68	1 370 000	LSEGA FIN PLC 1.375% 21-06/04/2026	USD	1 230 993	0.77
1 260 000	PUBLIC SERVICE 2.875% 19-15/06/2024	USD	1 232 975	0.77	1 400 000	LSEGA FIN PLC 2.000% 21-06/04/2028	USD	1 227 403	0.77
680 000	PULTE HOMES INC 6.375% 03-15/05/2033	USD	700 016	0.44		<i>Luxembourg</i>		<i>2 451 843</i>	<i>1.53</i>
1 560 000	REGENERON PHARM 1.750% 20-15/09/2030	USD	1 251 194	0.78	1 260 000	INGERSOLL-RAND 3.500% 19-21/03/2026	USD	1 224 578	0.76
1 800 000	REGENERON PHARM 2.800% 20-15/09/2050	USD	1 220 980	0.76	1 310 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	1 227 265	0.77
1 250 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	1 209 101	0.75		<i>Australia</i>		<i>2 235 947</i>	<i>1.39</i>
1 260 000	RELX CAPITAL INC 4.750% 22-20/05/2032	USD	1 276 475	0.80	1 190 000	NEWCREST FINANCE 3.250% 20-13/05/2030	USD	1 050 041	0.65
680 000	S&P GLOBAL INC 2.450% 22-01/03/2027	USD	635 825	0.40	1 450 000	NEWCREST FINANCE 4.200% 20-13/05/2050	USD	1 185 906	0.74
1 340 000	S&P GLOBAL INC 2.500% 19-01/12/2029	USD	1 184 200	0.74		<i>British Virgin Islands</i>		<i>1 255 662</i>	<i>0.78</i>
1 210 000	S&P GLOBAL INC 3.250% 19-01/12/2049	USD	946 238	0.59	1 380 000	TSMC GLOBAL LTD 1.250% 21-23/04/2026	USD	1 255 662	0.78
1 090 000	S&P GLOBAL INC 3.900% 22-01/03/2062	USD	926 815	0.58		<i>The Netherlands</i>		<i>1 246 854</i>	<i>0.78</i>
120 000	SOUTH32 TREASURY 4.350% 22-14/04/2032	USD	111 800	0.07	1 340 000	MONDELEZ INTL 0.750% 21-24/09/2024	USD	1 246 854	0.78
750 000	SYNCHRONY FINANC 4.375% 19-19/03/2024	USD	745 524	0.46		<i>Japan</i>		<i>1 242 442</i>	<i>0.77</i>
920 000	SYSCO CORP 6.600% 20-01/04/2050	USD	1 055 640	0.66	1 380 000	NTT FINANCE 1.162% 21-03/04/2026	USD	1 242 442	0.77
840 000	TAKE-TWO INTERAC 3.300% 22-28/03/2024	USD	829 231	0.52		<i>Mexico</i>		<i>761 933</i>	<i>0.48</i>
1 580 000	TRACTOR SUPPLY 1.750% 20-01/11/2030	USD	1 241 718	0.77	690 000	AMERICA MOVIL SA 6.125% 10-30/03/2040	USD	761 933	0.48
1 350 000	TRAVELERS COS 4.050% 18-07/03/2048	USD	1 215 246	0.76		<i>Italy</i>		<i>735 089</i>	<i>0.46</i>
1 220 000	TRIMBLE INC 4.900% 18-15/06/2028	USD	1 187 298	0.74	730 000	INTESA SANPAOLO 5.250% 14-12/01/2024	USD	735 089	0.46
1 450 000	UNION PAC CORP 3.839% 20-20/03/2060	USD	1 210 231	0.75		<i>Ireland</i>		<i>471 400</i>	<i>0.29</i>
1 200 000	VERISIGN INC 2.700% 21-15/06/2031	USD	967 308	0.60	620 000	APTIV PLC 4.150% 22-01/05/2052	USD	471 400	0.29
850 000	VERISIGN INC 4.750% 17-15/07/2027	USD	831 938	0.52		Floating rate bonds		4 001 968	2.50
1 400 000	WEYERHAEUSER CO 3.375% 22-09/03/2033	USD	1 224 304	0.76		<i>France</i>		<i>1 219 512</i>	<i>0.76</i>
1 013 000	WEYERHAEUSER CO 7.375% 02-15/03/2032	USD	1 170 186	0.73	1 220 000	BNP PARIBAS 4.705% 19-10/01/2025 FRN	USD	1 219 512	0.76
790 000	WILLIS NORTH AME 2.950% 19-15/09/2029	USD	677 420	0.42		<i>United Kingdom</i>		<i>1 207 765</i>	<i>0.75</i>
1 240 000	WILLIS NORTH AME 3.600% 17-15/05/2024	USD	1 221 907	0.76	1 330 000	NATIONWIDE BLDG 2.972% 22-16/02/2028 FRN	USD	1 207 765	0.75
200 000	WILLIS NORTH AME 4.500% 18-15/09/2028	USD	192 123	0.12		<i>Australia</i>		<i>837 323</i>	<i>0.53</i>
650 000	WILLIS NORTH AME 4.650% 22-15/06/2027	USD	642 016	0.40	120 000	MACQUARIE GROUP 1.340% 21-12/01/2027 FRN	USD	105 344	0.07
1 170 000	WW GRAINGER INC 4.600% 15-15/06/2045	USD	1 120 857	0.70	770 000	MACQUARIE GROUP 4.089% 22-21/06/2028 FRN	USD	731 979	0.46
1 380 000	XILINX INC 2.375% 20-01/06/2030	USD	1 216 421	0.76		<i>United States of America</i>		<i>737 368</i>	<i>0.46</i>
	<i>Canada</i>		<i>10 106 436</i>	<i>6.30</i>	770 000	MICHAEL KORS USA 4.250% 17-01/11/2024 FRN	USD	737 368	0.46
700 000	BANK NOVA SCOTIA 1.050% 21-02/03/2026	USD	624 861	0.39		Shares/Units in investment funds		5 164 156	3.21
350 000	BANK NOVA SCOTIA 1.300% 21-15/09/2026	USD	309 966	0.19		<i>Luxembourg</i>		<i>5 164 156</i>	<i>3.21</i>
630 000	BANK NOVA SCOTIA 2.200% 20-03/02/2025	USD	602 561	0.38	32 377.10	BNP PARIBAS INSTICASH USD 1D VNAV INC	USD	5 164 156	3.21
500 000	BANK OF MONTREAL 2.650% 22-08/03/2027	USD	462 900	0.29		Total securities portfolio		156 111 953	97.35
1 320 000	BELL CANADA 0.750% 21-17/03/2024	USD	1 256 675	0.78					
1 440 000	BELL CANADA 2.150% 21-15/02/2032	USD	1 177 675	0.73					
1 240 000	MAGNA INTL INC 3.625% 14-15/06/2024	USD	1 236 607	0.77					
700 000	ROYAL BANK OF CANADA 3.875% 22-04/05/2032	USD	667 736	0.42					
1 380 000	TORONTO DOMINION BANK 1.200% 21-03/06/2026	USD	1 232 528	0.77					
1 380 000	TORONTO DOMINION BANK 1.250% 21-10/09/2026	USD	1 224 595	0.76					
1 320 000	TORONTO DOMINION BANK 1.450% 22-10/01/2025	USD	1 247 856	0.78					
70 000	TORONTO DOMINION BANK 3.200% 22-10/03/2032	USD	62 476	0.04					
	<i>United Kingdom</i>		<i>5 994 338</i>	<i>3.74</i>					
760 000	ANGLO AMERICAN 3.625% 17-11/09/2024	USD	744 119	0.46					
1 230 000	AON PLC 3.875% 16-15/12/2025	USD	1 216 839	0.76					
330 000	CSL FINANCE PLC 4.625% 22-27/04/2042	USD	316 284	0.20					

BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
	Shares		1 021 482 321	98.19						
<i>United States of America</i>										
56 818	ABBOTT LABORATORIES	USD	6 173 276	0.59	188 182	MOSAIC CO/THE	USD	8 887 836	0.85	
160 109	ABBVIE INC	USD	24 522 294	2.36	38 077	MSCI INC	USD	15 693 436	1.51	
15 037	ADOBE SYSTEMS INC	USD	5 504 444	0.53	53 285	NUCOR CORP	USD	5 563 487	0.53	
138 137	ADVANCED MICRO DEVICES	USD	10 563 336	1.02	33 577	NVIDIA CORP	USD	5 089 937	0.49	
42 161	ALLSTATE CORP	USD	5 343 064	0.51	40 297	OLD DOMINION FREIGHT LINE	USD	10 327 315	0.99	
36 820	AMAZON.COM INC	USD	3 910 652	0.38	121 595	OMNICOM GROUP	USD	7 734 658	0.74	
80 677	AMGEN INC	USD	19 628 714	1.89	54 355	ORACLE CORP	USD	3 797 784	0.37	
54 257	ANALOG DEVICES INC	USD	7 926 405	0.76	24 720	OREILLY AUTOMOTIVE INC	USD	15 617 107	1.50	
12 857	ANTHEM INC	USD	6 204 531	0.60	138 537	PEPSICO INC	USD	23 088 576	2.22	
421 659	APPLE INC	USD	57 649 218	5.53	490 995	PFIZER INC	USD	25 742 868	2.47	
74 478	APPLIED MATERIALS INC	USD	6 776 008	0.65	45 852	PNC FINANCIAL SERVICES GROUP	USD	7 234 070	0.70	
8 004	AUTOZONE INC	USD	17 201 556	1.65	140 402	PRUDENTIAL FINANCIAL INC	USD	13 433 663	1.29	
546 832	BAKER HUGHES CO	USD	15 787 040	1.52	62 715	RAYMOND JAMES FINANCIAL INC	USD	5 607 348	0.54	
268 226	BANK OF AMERICA CORP	USD	8 349 875	0.80	75 128	ROBERT HALF INTERNATIONAL INC	USD	5 626 336	0.54	
111 129	BANK OF NEW YORK MELLON CORP	USD	4 635 191	0.45	23 458	S&P GLOBAL INC	USD	7 906 753	0.76	
267 628	BRISTOL-MYERS SQUIBB CO	USD	20 607 356	1.98	73 112	SEALED AIR CORP	USD	4 220 025	0.41	
153 812	CAMPBELL SOUP CO	USD	7 390 667	0.71	183 916	STATE STREET CORP	USD	11 338 421	1.09	
71 171	CF INDUSTRIES HOLDINGS INC	USD	6 101 490	0.59	13 221	TESLA INC	USD	8 903 286	0.86	
22 244	CIGNA CORP	USD	5 861 739	0.56	75 060	TEXAS INSTRUMENTS INC	USD	11 532 969	1.11	
67 147	CME GROUP INC	USD	13 744 991	1.32	15 365	THERMO FISHER SCIENTIFIC INC	USD	8 347 497	0.80	
150 814	CVS HEALTH CORP	USD	13 974 425	1.34	50 845	TRACTOR SUPPLY COMPANY	USD	9 856 303	0.95	
82 625	ELECTRONIC ARTS INC	USD	10 051 331	0.97	85 162	UNION PACIFIC CORP	USD	18 163 351	1.75	
75 060	ELI LILLY & CO	USD	24 336 704	2.34	38 757	UNITED PARCEL SERVICE- B	USD	7 074 703	0.68	
12 677	FACTSET RESEARCH SYSTEMS INC	USD	4 875 194	0.47	18 952	UNITEDHEALTH GROUP INC	USD	9 734 316	0.94	
61 005	FORTINET INC	USD	3 451 663	0.33	49 743	VERISIGN INC	USD	8 323 496	0.80	
56 908	GARTNER INC	USD	13 762 062	1.32	217 002	VERIZON COMMUNICATIONS INC	USD	11 012 852	1.06	
244 010	GENERAL MILLS INC	USD	18 410 555	1.77	64 232	VERTEX PHARMACEUTICALS INC	USD	18 099 935	1.74	
267 515	GILEAD SCIENCES INC	USD	16 535 102	1.59	50 234	VISA INC - A	USD	9 890 572	0.95	
69 948	HERSHEY CO/THE	USD	15 050 012	1.45	35 314	WW GRAINGER INC	USD	16 047 741	1.54	
386 754	HEWLETT - PACKARD ENTERPRISE - W/I	USD	5 128 358	0.49	Total securities portfolio				1 021 482 321	98.19
146 609	HOLOGIC INC	USD	10 160 004	0.98						
89 889	HOME DEPOT INC	USD	24 653 856	2.37						
36 537	IDEX CORP	USD	6 636 215	0.64						
62 194	ILLINOIS TOOL WORKS	USD	11 334 857	1.09						
140 160	INTERNATIONAL BUSINESS MACHINES CORP	USD	19 789 190	1.90						
31 878	JACK HENRY & ASSOCIATES INC	USD	5 738 678	0.55						
161 936	JOHNSON & JOHNSON	USD	28 745 259	2.76						
448 999	JUNIPER NETWORKS INC	USD	12 796 472	1.23						
133 282	KELLOGG CO	USD	9 508 338	0.91						
39 882	KIMBERLY-CLARK CORP	USD	5 390 052	0.52						
190 968	KRAFT HJ HEINZ CORP	USD	7 283 520	0.70						
40 199	LABORATORY CORP AMERICA HOLDINGS	USD	9 421 038	0.91						
66 641	LOWES COS INC	USD	11 640 183	1.12						
74 780	MARSH & MCLENNAN COS	USD	11 609 595	1.12						
239 246	MASCO CORP	USD	12 105 848	1.16						
16 041	MASTERCARD INC - A	USD	5 060 615	0.49						
19 715	MCKESSON CORP	USD	6 431 230	0.62						
252 278	MERCK & CO INC	USD	23 000 185	2.21						
269 252	METLIFE INC	USD	16 906 333	1.63						
250 179	MICROSOFT CORP	USD	64 253 473	6.17						
32 995	MODERNA INC	USD	4 713 336	0.45						
14 690	MOLINA HEALTHCARE INC	USD	4 107 471	0.39						
162 160	MOLSON COORS BREWING CO - B	USD	8 839 342	0.85						
105 224	MORGAN STANLEY	USD	8 003 337	0.77						

BNP PARIBAS FUNDS Sustainable US Value Multi-Factor Equity

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets		
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market											
	Shares		561 896 188	98.42							
<i>United States of America</i>											
78 373	ABBVIE INC	USD	12 003 609	2.10	964	NVR INC	USD	3 859 991	0.68		
9 188	ADOBE SYSTEMS INC	USD	3 363 359	0.59	11 814	OLD DOMINION FREIGHT LINE	USD	3 027 692	0.53		
179 861	AFLAC INC	USD	9 951 709	1.74	123 824	OMNICOM GROUP	USD	7 876 445	1.38		
47 508	AMERICAN EXPRESS CO	USD	6 585 559	1.15	92 503	ON SEMICONDUCTOR CORPORATION	USD	4 653 826	0.82		
8 437	AMGEN INC	USD	2 052 722	0.36	14 218	OREILLY AUTOMOTIVE INC	USD	8 982 364	1.57		
58 844	ANALOG DEVICES INC	USD	8 596 520	1.51	45 390	PEPSICO INC	USD	7 564 697	1.33		
6 660	ANTHEM INC	USD	3 213 983	0.56	270 982	PFIZER INC	USD	14 207 585	2.48		
60 116	APPLE INC	USD	8 219 060	1.44	62 168	PNC FINANCIAL SERVICES GROUP	USD	9 808 245	1.72		
645 488	AT&T INC	USD	13 529 428	2.36	33 808	PROGRESSIVE CORP	USD	3 930 856	0.69		
4 407	AUTOZONE INC	USD	9 471 172	1.66	106 058	PRUDENTIAL FINANCIAL INC	USD	10 147 629	1.78		
392 854	BANK OF AMERICA CORP	USD	12 229 545	2.14	55 998	RAYMOND JAMES FINANCIAL INC	USD	5 006 781	0.88		
180 659	BANK OF NEW YORK MELLON CORP	USD	7 535 287	1.32	72 365	ROBERT HALF INTERNATIONAL INC	USD	5 419 415	0.95		
80 101	BLACKSTONE GROUP INC/THE-A	USD	7 307 614	1.28	204 051	SCHLUMBERGER LTD	USD	7 296 864	1.28		
144 790	BRISTOL-MYERS SQUIBB CO	USD	11 148 830	1.95	13 591	SIGNATURE BANK	USD	2 435 643	0.43		
55 156	CF INDUSTRIES HOLDINGS INC	USD	4 728 524	0.83	21 691	SNAP - ON INC	USD	4 273 778	0.75		
24 563	CIGNA CORP	USD	6 472 842	1.13	93 134	STATE STREET CORP	USD	5 741 711	1.01		
103 633	CISCO SYSTEMS INC	USD	4 418 911	0.77	51 708	STEEL DYNAMICS INC	USD	3 420 484	0.60		
66 164	COCA-COLA	USD	4 162 377	0.73	56 700	TEXAS INSTRUMENTS INC	USD	8 711 955	1.53		
135 458	CVS HEALTH CORP	USD	12 551 538	2.20	19 283	TRACTOR SUPPLY COMPANY	USD	3 738 010	0.65		
49 696	DELL TECHNOLOGIES - C	USD	2 296 452	0.40	22 814	TRAVELERS COS INC/THE	USD	3 858 532	0.68		
18 993	ELI LILLY & CO	USD	6 158 100	1.08	7 069	UNITEDHEALTH GROUP INC	USD	3 630 850	0.64		
9 464	FACTSET RESEARCH SYSTEMS INC	USD	3 639 570	0.64	103 229	US BANCORP	USD	4 750 599	0.83		
43 740	FASTENAL CO	USD	2 183 501	0.38	166 608	VERIZON COMMUNICATIONS INC	USD	8 455 356	1.48		
19 871	GARTNER INC	USD	4 805 404	0.84	36 570	VERTEX PHARMACEUTICALS INC	USD	10 305 060	1.81		
112 040	GENERAL MILLS INC	USD	8 453 418	1.48	19 660	VISA INC - A	USD	3 870 857	0.68		
162 767	GILEAD SCIENCES INC	USD	10 060 628	1.76	12 972	WATERS CORP	USD	4 293 473	0.75		
30 672	HCA HEALTHCARE INC	USD	5 154 736	0.90	130 358	WR BERKLEY CORP	USD	8 898 237	1.56		
41 386	HERSHEY CO/THE	USD	8 904 612	1.56	18 182	WW GRAINGER INC	USD	8 262 446	1.45		
646 746	HEWLETT - PACKARD ENTERPRISE - W/I	USD	8 575 852	1.50	<i>Bermuda</i>				<i>4 072 188</i>	<i>0.71</i>	
37 943	HOME DEPOT INC	USD	10 406 627	1.82	14 529	EVEREST RE GROUP LTD	USD	4 072 188	0.71		
44 109	HUNT (JB) TRANSPRT SVCS INC	USD	6 945 844	1.22	<i>Ireland</i>				<i>2 951 901</i>	<i>0.52</i>	
33 913	ILLINOIS TOOL WORKS	USD	6 180 644	1.08	41 320	SEAGATE TECHNOLOGY HOLDINGS	USD	2 951 901	0.52		
58 853	INTEL CORP	USD	2 201 691	0.39	Shares/Units in investment funds					2	0.00
78 320	INTERNATIONAL BUSINESS MACHINES CORP	USD	11 058 001	1.94	<i>Luxembourg</i>				<i>2</i>	<i>0.00</i>	
53 231	JOHNSON & JOHNSON	USD	9 449 035	1.66	0.02	BNP PARIBAS INSTICASH USD 1D VNAV XCA	USD	2	0.00		
302 509	JUNIPER NETWORKS INC	USD	8 621 507	1.51	Total securities portfolio					561 896 190	98.42
126 301	KELLOGG CO	USD	9 010 313	1.58							
187 873	KNIGHT-SWIFT TRANSPORTATION	USD	8 696 641	1.52							
100 212	KRAFT HJ HEINZ CORP	USD	3 822 086	0.67							
104 826	KROGER CO	USD	4 961 415	0.87							
105 944	LKQ CORP	USD	5 200 791	0.91							
25 116	LOWES COS INC	USD	4 387 012	0.77							
512 249	LUMEN TECHNOLOGIES INC	USD	5 588 637	0.98							
157 491	MASCO CORP	USD	7 969 045	1.40							
8 717	MASTERCARD INC - A	USD	2 750 039	0.48							
34 860	MCKESSON CORP	USD	11 371 681	1.99							
139 247	MERCK & CO INC	USD	12 695 149	2.21							
147 584	METLIFE INC	USD	9 266 799	1.62							
49 765	MICROCHIP TECHNOLOGY INC	USD	2 890 351	0.51							
23 125	MICROSOFT CORP	USD	5 939 194	1.04							
112 509	MOLSON COORS BREWING CO - B	USD	6 132 866	1.07							
106 413	MORGAN STANLEY	USD	8 093 773	1.42							
52 763	MOSAIC CO/THE	USD	2 491 996	0.44							
43 451	NUCOR CORP	USD	4 536 719	0.79							

BNP PARIBAS FUNDS Target Risk Balanced

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			929 905 330	92.73
<i>Luxembourg</i>			<i>597 827 629</i>	<i>59.61</i>
2 702 523.00	BNP MSCI NORTH AMERICA ESG MTE	EUR	45 394 549	4.53
3 069 243.00	BNP PARIBAS EASY ENERGY & METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	40 045 948	3.99
7 150 400.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE - UCITS ETF CAP	EUR	66 832 644	6.66
1 592 777.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE UCITS ETF C	EUR	13 862 735	1.38
5 729 531.00	BNP PARIBAS EASY FTSE EPRA / NAREIT DEVELOPED EUROPE EX UK GREEN ETF 9UC	EUR	40 942 083	4.08
12 829.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE UCITS ETF - QD - DIS	EUR	104 617	0.01
368.05	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE TRACK - IH EUR CAP	EUR	37 574 901	3.75
3 549 671.00	BNP PARIBAS EASY MSCI CHINA SELECT SRI S-SERIES CAPPED - UCITS ETF CAP	EUR	27 998 030	2.79
28 743.00	BNP PARIBAS EASY MSCI EM SRI SRS 5PC CP	EUR	371 000	0.04
3 835 831.00	BNP PARIBAS EASY MSCI EMERGING ESG FILTERED MIN TE - UCITS ETF EUR CAP	EUR	38 826 281	3.87
5 111 917.00	BNP PARIBAS EASY MSCI EUROPE ESG FILTERED MIN TE - UCITS ETF CAP	EUR	60 187 711	6.00
1 119 654.00	BNP PARIBAS EASY MSCI EUROPE SRI SRS 5PC CP 9DU	EUR	27 282 273	2.72
2 888 362.00	BNP PARIBAS EASY MSCI JAPAN EX CW - UCITS ETF H EUR CAP	EUR	33 716 427	3.36
1 586 354.00	BNP PARIBAS EASY MSCI USA SRI SRS 5PC CP	EUR	25 225 250	2.52
80.00	BNP PARIBAS FUNDS ENVIRONMENTAL ABSOLUTE RETURN THEMATIC EQUITY (EARTH) XCA	USD	8 074 560	0.81
905 398.72	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	90 156 164	8.99
2 819 506.00	UBS ETF BM US LIQ. C. SUST.U	EUR	41 232 456	4.11
<i>France</i>			<i>180 410 897</i>	<i>17.99</i>
3 976.54	BNP PARIBAS MOIS ISR - I CAP	EUR	90 227 146	9.00
3 943.07	BNP PARIBAS MONEY 3M - IC	EUR	90 183 751	8.99
<i>Ireland</i>			<i>151 666 804</i>	<i>15.13</i>
5 769 080.00	ISHARES EUR HY CORP ESG EURA	EUR	25 790 672	2.57
126 094.00	ISHARES EURO CORP SRI UCITS	EUR	577 889	0.06
81 322.00	ISHARES JPM ESG USD EM BD A	EUR	363 851	0.04
5 681 079.00	ISHARES USD HY CORP ESG USDA	EUR	26 273 854	2.62
340 090.00	SOURCE PHYSICAL GOLD P - ETC	USD	56 850 283	5.67
797 297.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	41 810 255	4.17
Total securities portfolio			929 905 330	92.73

BNP PARIBAS FUNDS Turkey Equity

Securities portfolio at 30/06/2022

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			18 661 393	98.18
Shares			18 661 393	98.18
<i>Turkey</i>			<i>18 661 393</i>	<i>98.18</i>
1 837 000	AKBANK T.A.S.	TRY	844 024	4.44
100 000	ANADOLU EFES BIRACILIK VE	TRY	155 596	0.82
260 000	ASELSAN ELEKTRONIK SANAYI	TRY	340 503	1.79
272 000	BIM BIRLESIK MAGAZALAR AS	TRY	1 259 854	6.63
1	BIOTREND CEVRE VE ENERJI YAT	TRY	0	0.00
97 000	COCA-COLA ICECEK AS	TRY	717 969	3.78
1 393 000	DOGAN SIRKETLER GRUBU HOLDINGS	TRY	277 717	1.46
596 000	EREGLI DEMIR VE CELIK FABRIK	TRY	926 676	4.88
77 500	FORD OTOMOTIV SANAYI AS	TRY	1 185 453	6.24
834 000	HACI OMER SABANCI HOLDING	TRY	903 501	4.75
45 000	HEKTAS TICARET T.A.S	TRY	76 309	0.40
214 000	INDEKS BILGISAYAR	TRY	94 523	0.50
1 150 000	KARDEMIR KARABUK DEMIR - A	TRY	602 824	3.17
1	KAREL ELEKTRONIK SANAYI VE	TRY	1	0.00
429 000	KOC HOLDING AS	TRY	899 518	4.73
66 000	KORDSA TEKNİK TEKSTİL AS	TRY	186 710	0.98
90 500	KOZA ALTIN İŞLETMELERİ AS	TRY	881 395	4.64
65 000	LOGO YAZILIM SANAYI VE TİCAR	TRY	141 876	0.75
225 000	MAVI GIYIM SANAYI VE TİCA - B	TRY	676 082	3.56
81 000	MIGROS TİCARET A.S	TRY	222 740	1.17
201 000	MLP SAĞLIK HİZMETLERİ AS	TRY	375 622	1.98
53 000	PEGASUS HAVA TASIMACILIĞI AS	TRY	519 210	2.73
911 000	PETKİM PETROKİMYA HOLDİNG AS	TRY	460 318	2.42
403 000	SOK MARKETLER TİCARET AS	TRY	264 582	1.39
215 000	TAV HAVALİMANLARI HOLDİNG AS	TRY	612 901	3.22
78 000	TOFAS TÜRK OTOMOBİL FABRİKASI	TRY	268 113	1.41
91 750	TUPRAS-TÜRKİYE PETROL RAFİNE	TRY	1 390 283	7.31
482 000	TÜRK HAVA YOLLARI AO	TRY	1 292 302	6.80
1 094 000	TÜRK SİSE VE CAM FABRİKALARI	TRY	1 347 495	7.09
517 750	TÜRKCELL İLETİŞİM HİZMET AS	TRY	480 515	2.53
169 000	TÜRKİYE GARANTİ BANKASI	TRY	134 578	0.71
706 500	TÜRKİYE İS BANKASI - C	TRY	177 279	0.93
467 000	VESTEL BEYAZ EŞYA SANAYİ VE	TRY	241 321	1.27
165 000	VESTEL ELEKTRONİK SANAYİ	TRY	224 596	1.18
1 931 000	YAPI VE KREDİ BANKASI	TRY	479 007	2.52
Total securities portfolio			18 661 393	98.18

BNP PARIBAS FUNDS US Growth

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		825 773 842	99.68					
	<i>United States of America</i>		<i>754 869 251</i>	<i>91.13</i>					
47 208	ADOBE SYSTEMS INC	USD	17 280 960	2.09					
244 956	ADVANCED MICRO DEVICES	USD	18 731 785	2.26					
29 960	ALPHABET INC - A	USD	65 290 630	7.89					
394 188	AMAZON.COM INC	USD	41 866 707	5.06					
53 903	AMERICAN TOWER CORP - A	USD	13 777 068	1.66					
569 569	APPLE INC	USD	77 871 474	9.41					
225 221	BAKER HUGHES CO	USD	6 502 130	0.78					
9 558	BOOKING HOLDINGS INC	USD	16 716 846	2.02					
39 730	CHARLES RIVER LABORATORIES	USD	8 501 028	1.03					
268 081	CIENA CORP	USD	12 251 302	1.48					
35 445	COOPER COS INC/THE	USD	11 098 538	1.34					
87 696	COPART INC	USD	9 529 047	1.15					
74 405	CUMMINS INC	USD	14 399 600	1.74					
162 207	ENTEGRIS INC	USD	14 944 131	1.80					
16 194	ESTEE LAUDER COMPANIES - A	USD	4 124 126	0.50					
241 132	FIRST SOLAR INC	USD	16 428 323	1.98					
49 658	GENERAC HOLDINGS INC	USD	10 456 982	1.26					
101 522	GUARDANT HEALTH INC	USD	4 095 397	0.49					
141 640	HOLOGIC INC	USD	9 815 652	1.18					
58 332	HOME DEPOT INC	USD	15 998 718	1.93					
132 874	HORIZON THERAPEUTICS PLC	USD	10 598 030	1.28					
85 039	INTERCONTINENTAL EXCHANGE INC	USD	7 997 068	0.97					
319 927	MICROSOFT CORP	USD	82 166 852	9.93					
59 785	NEUROCRINE BIOSCIENCES INC	USD	5 827 842	0.70					
150 780	NEW RELIC INC	USD	7 546 539	0.91					
142 108	NIKE INC - B	USD	14 523 438	1.75					
152 604	NVIDIA CORP	USD	23 133 240	2.79					
40 465	OLD DOMINION FREIGHT LINE	USD	10 370 370	1.25					
25 845	PALO ALTO NETWORKS INC	USD	12 765 879	1.54					
65 893	PEPSICO INC	USD	10 981 727	1.33					
64 053	REPLIGEN CORP	USD	10 402 207	1.26					
91 643	SALESFORCE.COM INC	USD	15 124 761	1.83					
58 602	SIGNATURE BANK	USD	10 502 064	1.27					
56 722	SNOWFLAKE INC-CLASS A	USD	7 887 761	0.95					
108 458	SQUARE INC - A	USD	6 665 829	0.80					
135 710	STARBUCKS CORP	USD	10 366 887	1.25					
56 539	TARGET CORP	USD	7 985 003	0.96					
19 218	TESLA INC	USD	12 941 786	1.56					
81 138	TRANE TECHNOLOGIES PLC	USD	10 537 392	1.27					
26 506	ULTA BEAUTY INC	USD	10 217 533	1.23					
37 662	UNITED RENTALS INC	USD	9 148 476	1.10					
43 798	UNITEDHEALTH GROUP INC	USD	22 495 967	2.72					
202 381	VISA INC - A	USD	39 846 795	4.81					
119 144	YETI HOLDINGS INC	USD	5 155 361	0.62					
	<i>United Kingdom</i>		<i>20 421 187</i>	<i>2.46</i>					
39 379	AON PLC-CLASS A	USD	10 619 729	1.28					
74 725	ASTRAZENECA PLC	GBP	9 801 458	1.18					
	<i>Canada</i>		<i>15 242 806</i>	<i>1.84</i>					
31 360	LULULEMON ATHLETICA INC	USD	8 549 050	1.03					
142 970	SHOPIFY INC - CLASS A	USD	4 466 383	0.54					
420 259	ZYMEWORKS INC	USD	2 227 373	0.27					
	<i>Ireland</i>		<i>13 100 316</i>	<i>1.58</i>					
83 971	JAZZ PHARMACEUTICALS PLC	USD	13 100 316	1.58					
					Total securities portfolio				
								825 773 842	99.68

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			52 926 263	95.05					
<i>United States of America</i>									
1 100 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	905 080	1.63	850 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	729 725	1.31
900 000	ATKOSA INC 4.375% 21-15/04/2029	USD	757 446	1.36	175 000	NGL ENRGY PART/F 7.500% 17-01/11/2023	USD	158 375	0.28
850 000	ATKORE INC 4.250% 21-01/06/2031	USD	707 335	1.27	1 000 000	NOVELIS CORP 4.750% 20-30/01/2030	USD	829 420	1.49
200 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	169 902	0.31	1 000 000	OLIN CORP 5.625% 19-01/08/2029	USD	891 250	1.60
1 000 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	844 614	1.52	600 000	OWENS-BROCKWAY 5.375% 14-15/01/2025	USD	564 090	1.01
550 000	BOYNE USA 4.750% 21-15/05/2029	USD	473 000	0.85	375 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	294 250	0.53
250 000	BUILDERS FIRSTSO 4.250% 21-01/02/2032	USD	190 938	0.34	350 000	PBF HOLDING CO 6.000% 20-15/02/2028	USD	292 040	0.52
500 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	409 600	0.74	607 000	PICASSO FIN SUB 6.125% 20-15/06/2025	USD	593 897	1.07
900 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	769 725	1.38	400 000	PILGRIMS PRIDE 3.500% 21-01/03/2032	USD	312 400	0.56
750 000	CCO HOLDINGS LLC 5.000% 17-01/02/2028	USD	690 308	1.24	550 000	PILGRIMS PRIDE 4.250% 21-15/04/2031	USD	458 964	0.82
390 000	CCO HOLDINGS LLC 5.125% 17-01/05/2027	USD	368 063	0.66	1 300 000	PITNEY BOWES INC 6.875% 21-15/03/2027	USD	1 018 875	1.83
750 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	685 313	1.23	500 000	POST HOLDINGS IN 4.500% 21-15/09/2031	USD	410 000	0.74
950 000	CENTENE CORP 2.500% 21-01/03/2031	USD	756 527	1.36	556 000	RAYONIER AM PROD 7.625% 20-15/01/2026	USD	481 820	0.87
850 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	814 031	1.46	625 000	RITE AID CORP 8.000% 20-15/11/2026	USD	485 938	0.87
195 000	CRESTWOOD MIDSTREAM PARTNERS 5.750% 17-01/04/2025	USD	183 156	0.33	750 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	637 500	1.14
500 000	CSC HOLDINGS LLC 4.500% 21-15/11/2031	USD	386 250	0.69	1 250 000	SCRIPPS ESCROW 3.875% 20-15/01/2029	USD	1 026 953	1.84
600 000	DANA INC 4.250% 21-01/09/2030	USD	463 175	0.83	1 250 000	SENSATA TECHNOLO 3.750% 20-15/02/2031	USD	1 002 125	1.80
350 000	EMERGENT BIOSOLU 3.875% 20-15/08/2028	USD	247 620	0.44	750 000	SRM ESCROW ISSUR 6.000% 20-01/11/2028	USD	631 970	1.13
600 000	ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	458 901	0.82	1 300 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	1 067 588	1.92
1 000 000	EQUINIX INC 2.500% 21-15/05/2031	USD	814 272	1.46	700 000	SWF ESCROW ISSUE 6.500% 21-01/10/2029	USD	473 667	0.85
750 000	FORD MOTOR CO 9.000% 20-22/04/2025	USD	804 285	1.44	750 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	609 375	1.09
250 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	278 750	0.50	800 000	TELEFLEX INC 4.250% 20-01/06/2028	USD	724 184	1.30
1 050 000	FORD MOTOR CRED 4.000% 20-13/11/2030	USD	844 189	1.52	500 000	TENET HEALTHCARE 4.250% 21-01/06/2029	USD	422 308	0.76
900 000	FRONTIER COMM 6.750% 20-01/05/2029	USD	738 000	1.33	1 000 000	TENNECO INC 5.125% 21-15/04/2029	USD	935 000	1.68
430 000	GENESIS ENERGY 7.750% 20-01/02/2028	USD	371 821	0.67	500 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	427 500	0.77
650 000	GPC MERGER SUB 7.125% 20-15/08/2028	USD	521 625	0.94	1 200 000	TOPBUILD CORP 3.625% 21-15/03/2029	USD	945 588	1.70
450 000	GRAPHIC PACKAGIN 3.750% 21-01/02/2030	USD	381 814	0.69	900 000	TRONOX INC 4.625% 21-15/03/2029	USD	726 792	1.31
1 050 000	GRAY TELE INC 4.750% 20-15/10/2030	USD	821 625	1.48	550 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	488 125	0.88
450 000	GREAT LAKES DRED 5.250% 21-01/06/2029	USD	389 903	0.70	125 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	106 034	0.19
300 000	HCA INC 3.500% 20-01/09/2030	USD	255 438	0.46	600 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	503 054	0.90
900 000	HERC HOLDINGS 5.500% 19-15/07/2027	USD	824 975	1.48	1 000 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	797 500	1.43
350 000	HILCORP ENERGY I 6.000% 21-01/02/2031	USD	301 875	0.54	250 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	192 021	0.34
700 000	HILCORP ENERGY I 6.000% 22-15/04/2030	USD	614 369	1.10	325 000	WHITE CAP BUYER 6.875% 20-15/10/2028	USD	260 000	0.47
300 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	282 753	0.51	650 000	WOLVERINE WORLD 4.000% 21-15/08/2029	USD	521 625	0.94
675 000	HILTON DOMESTIC 4.875% 19-15/01/2030	USD	607 607	1.09	750 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	654 375	1.18
1 350 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	1 096 424	1.97	<i>The Netherlands</i>				
78 000	KOPPERS INC 6.000% 17-15/02/2025	USD	72 193	0.13	150 000	SENSATA TECH BV 4.375% 19-15/02/2030	USD	127 889	0.23
1 000 000	LEVEL 3 FIN INC 3.750% 21-15/07/2029	USD	769 490	1.38	700 000	TRIVIUM PACK FIN 5.500% 19-15/08/2026	USD	658 653	1.18
200 000	LEVEL 3 FIN INC 3.875% 19-15/11/2029	USD	165 217	0.30	1 500 000	ZIGGO BV 4.875% 19-15/01/2030	USD	1 264 562	2.27
500 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	467 533	0.84	<i>Canada</i>				
1 130 000	MERITOR INC 4.500% 20-15/12/2028	USD	1 109 659	1.99	750 000	1011778 BC ULC / 3.875% 19-15/01/2028	USD	652 500	1.17
500 000	MIDCONTINENT COM 5.375% 19-15/08/2027	USD	462 733	0.83	800 000	CASCADES INC/USA 5.375% 19-15/01/2028	USD	685 684	1.23
750 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	625 313	1.12	500 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	427 884	0.77
					<i>United Kingdom</i>				
					1 000 000	INEOS QUATTRO FI 3.375% 21-15/01/2026	USD	833 990	1.50
					200 000	INTERNATIONAL GAME TECH 5.250% 20-15/01/2029	USD	181 100	0.33
					700 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	678 279	1.22

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>1 525 327</i>	<i>2.74</i>
850 000	APTIV PLC 3.250% 22-01/03/2032	USD	722 249	1.30
900 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	803 078	1.44
	<i>Poland</i>		<i>842 625</i>	<i>1.51</i>
1 050 000	CANPACK SA 3.875% 21-15/11/2029	USD	842 625	1.51
	<i>France</i>		<i>470 595</i>	<i>0.85</i>
600 000	SPCM SA 3.375% 21-15/03/2030	USD	470 595	0.85
	Floating rate bonds		174 460	0.31
	<i>United States of America</i>		<i>174 460</i>	<i>0.31</i>
200 000	VIACOM INC 17-28/02/2057 FRN	USD	174 460	0.31
	Shares/Units in investment funds		1 727 276	3.10
	<i>Luxembourg</i>		<i>1 727 276</i>	<i>3.10</i>
10 829.30	BNP PARIBAS INSTICASH USD 1D VNAV - I CAP	USD	1 727 276	3.10
	Total securities portfolio		54 827 999	98.46

BNP PARIBAS FUNDS US Mid Cap

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			69 580 277	98.01					
<i>United States of America</i>									
23 203	AMERICAN HOMES 4 RENT- A	USD	822 314	1.16	12 933	SEMTECH CORP	USD	710 927	1.00
9 889	ARTHUR J GALLAGHER & CO	USD	1 612 302	2.28	6 826	SIGNATURE BANK	USD	1 223 287	1.72
32 629	AZEK CO INC/THE	USD	546 209	0.77	4 972	SILVERGATE CAPITAL CORP-CL A	USD	266 151	0.37
62 734	BAKER HUGHES CO	USD	1 811 130	2.56	9 858	SIMON PROPERTY GROUP INC	USD	935 721	1.32
17 342	BALL CORP	USD	1 192 609	1.68	29 539	SUNNOVA ENERGY INTERNATIONAL	USD	544 404	0.77
8 238	BOK FINANCIAL CORPORATION	USD	622 628	0.88	8 683	TRANE TECHNOLOGIES PLC	USD	1 127 661	1.59
16 852	CBRE GROUP INC - A	USD	1 240 476	1.75	2 935	ULTA BEAUTY INC	USD	1 131 384	1.59
5 641	CDW CORP/DE	USD	888 796	1.25	3 820	UNITED RENTALS INC	USD	927 916	1.31
13 773	CENTENE CORP	USD	1 165 334	1.64	31 249	US FOODS HOLDING CORP	USD	958 719	1.35
5 024	CHARLES RIVER LABORATORIES	USD	1 074 985	1.51	6 242	WATTS WATER TECHNOLOGIES - A	USD	766 767	1.08
3 634	CHART INDUSTRIES INC	USD	608 259	0.86	<i>Bermuda</i>				
27 317	CIENA CORP	USD	1 248 387	1.76	22 416	AXIS CAPITAL HOLDINGS LTD	USD	1 279 729	1.80
13 327	COLUMBIA SPORTSWEAR CO	USD	953 947	1.34	156 337	KOSMOS ENERGY LTD	USD	967 726	1.36
3 674	COOPER COS INC/THE	USD	1 150 403	1.62	<i>Israel</i>				
9 288	COPART INC	USD	1 009 234	1.42	8 241	CYBERARK SOFTWARE LTD/ISRAEL	USD	1 054 518	1.49
13 517	CRYOPOINT INC	USD	418 757	0.59	29 937	JFROG LTD	USD	630 773	0.89
6 604	CUMMINS INC	USD	1 278 072	1.80	<i>Ireland</i>				
9 703	CUSTOMERS BANCORP INC	USD	328 932	0.46	8 450	JAZZ PHARMACEUTICALS PLC	USD	1 318 285	1.86
9 168	DARDEN RESTAURANTS INC	USD	1 037 084	1.46	<i>Denmark</i>				
11 141	DICKS SPORTING GOODS INC	USD	839 697	1.18	33 440	GENMAB A/S -SP ADR	USD	1 086 466	1.53
9 910	DIGITAL REALTY TRUST INC	USD	1 286 615	1.81	<i>Canada</i>				
15 793	DR HORTON INC	USD	1 045 339	1.47	3 524	LULULEMON ATHLETICA INC	USD	960 678	1.35
21 195	DUKE REALTY CORP	USD	1 164 665	1.64	<i>Switzerland</i>				
13 505	ENTEGRIS INC	USD	1 244 216	1.75	6 736	TE CONNECTIVITY LTD	USD	762 178	1.07
2 841	EPAM SYSTEMS INC	USD	837 470	1.18	<i>United Kingdom</i>				
24 490	ESSENTIAL UTILITIES INC	USD	1 122 867	1.58	5 112	APTIV PLC	USD	455 326	0.64
3 208	FAIR ISAAC CORP	USD	1 286 087	1.81	Total securities portfolio				
18 374	FIRST SOLAR INC	USD	1 251 821	1.76	69 580 277 98.01				
15 495	FRONTDOOR INC	USD	373 120	0.53					
4 756	GENERAC HOLDINGS INC	USD	1 001 518	1.41					
14 705	GLOBAL BLOOD THERAPEUTICS IN	USD	469 825	0.66					
7 478	HERSHEY CO/THE	USD	1 608 965	2.28					
17 481	HEXCEL CORP	USD	914 431	1.29					
17 652	HOLOGIC INC	USD	1 223 284	1.72					
11 231	HORIZON THERAPEUTICS PLC	USD	895 785	1.26					
71 163	HUNTINGTON BANCSHARES INC	USD	856 091	1.21					
6 864	IAC/INTERACTIVECORP	USD	521 458	0.73					
9 942	IDACORP INC	USD	1 053 057	1.48					
10 883	INGEVITY CORP	USD	687 153	0.97					
14 035	INTERCONTINENTAL EXCHANGE INC	USD	1 319 851	1.87					
7 452	INTERNATIONAL FLAVORS & FRAGRANCES	USD	887 682	1.25					
6 867	LENDINGTREE INC	USD	300 912	0.42					
6 468	NEUROCRINE BIOSCIENCES INC	USD	630 501	0.89					
15 521	NEW RELIC INC	USD	776 826	1.09					
4 275	OLD DOMINION FREIGHT LINE	USD	1 095 597	1.54					
10 321	OSHKOSH CORP	USD	847 767	1.19					
2 063	PALO ALTO NETWORKS INC	USD	1 018 998	1.44					
14 255	PLEXUS CORP	USD	1 119 018	1.58					
43 453	PURE STORAGE INC - CLASS A	USD	1 117 177	1.57					
59 916	RADIAN GROUP INC	USD	1 177 349	1.66					
4 742	REPLIGEN CORP	USD	770 101	1.08					
9 049	REPUBLIC SERVICES INC	USD	1 184 243	1.67					
8 747	ROYAL GOLD INC	USD	934 005	1.32					
18 219	SCHNITZER STEEL INDS INC - A	USD	598 312	0.84					

BNP PARIBAS FUNDS US Short Duration Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			102 858 613	80.65					
<i>United States of America</i>									
500 000	AMERICAN EXPRESS 2.500% 17-01/08/2022	USD	499 842	0.39	26 000 000	US TREASURY N/B 3.000% 22-30/06/2024	USD	26 010 155	20.39
500 000	AMERICAN HONDA F 2.050% 19-10/01/2023	USD	498 405	0.39	150 000	VENTAS REALTY LP 3.500% 15-01/02/2025	USD	146 485	0.11
375 000	BANK OF AMERICA CORP 4.000% 15-22/01/2025	USD	373 452	0.29	300 000	WALT DISNEY CO 2.125% 17-13/09/2022	USD	299 758	0.24
1 000 000	BMW US CAP LLC 3.250% 22-01/04/2025	USD	986 848	0.77	<i>Canada</i>				
500 000	BOEING CO 4.875% 20-01/05/2025	USD	498 046	0.39	500 000	BANK NOVA SCOTIA 3.400% 19-11/02/2024	USD	497 758	0.39
750 000	BRANCH BKG & TR 2.150% 19-06/12/2024	USD	723 090	0.57	1 000 000	BANK OF MONTREAL 1.500% 22-10/01/2025	USD	941 645	0.74
1 000 000	CATERPILLAR FINL 1.950% 20-18/11/2022	USD	1 001 235	0.78	500 000	BANK OF MONTREAL 3.300% 19-05/02/2024	USD	498 905	0.39
500 000	CATERPILLAR FINL 2.150% 19-08/11/2024	USD	484 549	0.38	1 000 000	ROYAL BANK OF CANADA 1.950% 20-17/01/2023	USD	995 105	0.78
500 000	DAIMLER FINANCE 3.350% 18-22/02/2023	USD	499 867	0.39	<i>Sweden</i>				
300 000	DUKE ENERGY CORP 3.950% 13-15/10/2023	USD	301 289	0.24	1 000 000	SKANDINAVISKA ENSKILDA BANK 2.200% 19-12/12/2022	USD	996 728	0.78
500 000	EBAY INC 1.900% 20-11/03/2025	USD	469 764	0.37	500 000	SVENSKA HANDELSBANKEN 3.650% 22-10/06/202	USD	495 250	0.39
32 694	FG Q59979 4.500% 18-01/11/2048	USD	33 444	0.03	<i>France</i>				
100 000	FIVE COR FND TRS 4.419% 13-15/11/2023	USD	100 564	0.08	500 000	TOTAL CAP INTERNATIONAL 3.700% 13-15/01/2024	USD	501 497	0.39
67 634	FN 745398 6.000% 06-01/06/2035	USD	72 817	0.06	<i>Japan</i>				
71 139	FN AK6370 3.500% 12-01/04/2027	USD	71 047	0.06	200 000	TAKEDA PHARM 4.400% 19-26/11/2023	USD	201 453	0.16
62 476	FN AL8867 5.000% 16-01/09/2041	USD	65 819	0.05	Floating rate bonds				
78 353	FN AP0203 3.500% 12-01/07/2027	USD	78 351	0.06	<i>United States of America</i>				
275 882	GN 783765 5.500% 13-15/09/2039	USD	302 078	0.24	500 000	AMERICAN EXPRESS 21-03/11/2023 FRN	USD	496 463	0.39
43 652	GNR 2004-28 PC 5.500% 04-20/04/2034	USD	45 279	0.04	675 000	AT&T INC 21-25/03/2024 FRN	USD	667 756	0.52
148 075	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	157 350	0.12	1 000 000	BANK OF AMER CRP 3.384% 22-02/04/2026 FRN	USD	968 890	0.76
500 000	HONEYWELL INTERNATIONAL 1.350% 20-01/06/2025	USD	471 311	0.37	361 000	BANK OF AMERICA CORP 18-05/03/2024 FRN	USD	359 253	0.28
1 000 000	JOHN DEERE CAP 2.050% 20-09/01/2025	USD	968 250	0.76	500 000	BANK OF NY MELLO 21-25/10/2024 FRN	USD	490 268	0.38
500 000	JOHN DEERE CAP 2.800% 16-06/03/2023	USD	500 661	0.39	1 000 000	CHARLES SCHWAB 21-18/03/2024 FRN	USD	991 550	0.78
500 000	JP MORGAN CHASE 3.250% 12-23/09/2022	USD	500 922	0.39	362 000	CITIGROUP INC 16-01/09/2023 FRN	USD	361 621	0.28
34 000	LIBERTY MUTUAL 4.250% 13-15/06/2023	USD	34 088	0.03	1 000 000	GEN MOTORS FIN 21-08/03/2024 FRN	USD	982 313	0.77
100 000	MARVELL TECH INC 4.200% 21-22/06/2023	USD	100 322	0.08	390 000	GENERAL MILLS 18-17/10/2023 FRN	USD	391 866	0.31
500 000	MORGAN STANLEY 3.125% 18-23/01/2023	USD	500 704	0.39	362 000	GOLDMAN SACHS GROUP 17-24/07/2023 FRN	USD	361 810	0.28
500 000	PACCAR FINL CORP 0.500% 21-09/08/2024	USD	469 585	0.37	500 000	GOLDMAN SACHS GROUP 20-17/11/2023 FRN	USD	494 303	0.39
500 000	PEPSICO INC 3.600% 14-01/03/2024	USD	502 549	0.39	310 000	JP MORGAN CHASE 18-23/04/2024 FRN	USD	306 087	0.24
500 000	PFIZER INC 0.800% 20-28/05/2025	USD	465 196	0.36	500 000	KEY BANK NA 21-14/06/2024 FRN	USD	492 171	0.39
309 000	PNC BANK NA 2.700% 12-01/11/2022	USD	309 124	0.24	363 000	MORGAN STANLEY 16-24/10/2023 FRN	USD	363 385	0.28
500 000	PPG INDUSTRIES 2.400% 19-15/08/2024	USD	485 018	0.38	500 000	SOUTHERN CO 21-10/05/2023 FRN	USD	495 575	0.39
110 000	ROPER TECHNOLOGIES 3.650% 18-15/09/2023	USD	110 124	0.09	1 000 000	TOYOTA MTR CRED 21-18/06/2024 FRN	USD	989 641	0.78
500 000	UNITED PARCEL 3.900% 20-01/04/2025	USD	504 206	0.40	363 000	WELLS FARGO & CO 16-31/10/2023 FRN	USD	363 408	0.28
500 000	US BANK NA OHIO 1.950% 19-09/01/2023	USD	497 894	0.39	<i>Canada</i>				
500 000	US BANK NA OHIO 2.850% 18-23/01/2023	USD	500 816	0.39	1 000 000	BANK NOVA SCOTIA 21-02/03/2026 FRN	USD	973 202	0.76
8 300 000	US TREASURY N/B 0.375% 21-15/09/2024	USD	7 833 125	6.14	500 000	CAN IMPERIAL BK 21-22/06/2023 FRN	USD	496 528	0.39
4 300 000	US TREASURY N/B 0.750% 21-15/11/2024	USD	4 077 610	3.20	1 000 000	ROYAL BANK OF CANADA 21-27/04/2026 FRN	USD	977 811	0.77
3 000 000	US TREASURY N/B 1.000% 21-15/12/2024	USD	2 857 734	2.24	500 000	TORONTO DOMINION BANK 21-02/06/2023 FRN	USD	496 735	0.39
5 000 000	US TREASURY N/B 1.750% 22-15/03/2025	USD	4 834 375	3.79	1 000 000	TORONTO DOMINION BANK 21-04/03/2024 FRN	USD	986 979	0.77
27 000 000	US TREASURY N/B 2.500% 22-31/05/2024	USD	26 755 312	20.98	<i>United Kingdom</i>				
7 000 000	US TREASURY N/B 2.750% 22-15/05/2025	USD	6 946 953	5.45	1 000 000	UBS AG LONDON 21-09/02/2024 FRN	USD	993 179	0.78
3 800 000	US TREASURY N/B 2.875% 22-15/06/2025	USD	3 784 859	2.97	Floating rate notes				
					<i>United States of America</i>				
					68 764	FH 840440 16-01/10/2043 FRN	USD	69 735	0.05
					69 735 0.05				

BNP PARIBAS FUNDS US Short Duration Bond

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Money Market Instruments		9 726 921	7.63
	<i>United States of America</i>			
	9 900 000 US TREASURY BILL 0.000% 22- 23/03/2023	USD	9 726 921	7.63
	Total securities portfolio		127 156 063	99.69

BNP PARIBAS FUNDS US Small Cap

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		701 132 956	97.59					
	<i>United States of America</i>		<i>653 583 531</i>	<i>90.97</i>					
322 587	AGIOS PHARMACEUTICALS INC	USD	7 151 754	1.00	122 637	OSHKOSH CORP	USD	10 073 403	1.40
579 230	AMERICAN EAGLE OUTFITTERS	USD	6 475 791	0.90	231 801	PETMED EXPRESS INC	USD	4 612 840	0.64
52 203	AMERICAN STATES WATER CO	USD	4 255 067	0.59	7 751	PGT INNOVATIONS INC	USD	128 977	0.02
236 142	ARCUS BIOSCIENCES INC	USD	5 983 838	0.83	148 619	PLEXUS CORP	USD	11 666 592	1.62
78 805	ARMSTRONG WORLD INDUSTRIES	USD	5 907 223	0.82	168 204	PTC THERAPEUTICS INC	USD	6 738 252	0.94
268 886	ARTISAN PARTNERS ASSET MA -A	USD	9 564 275	1.33	277 293	PULMONX CORP	USD	4 081 753	0.57
171 123	ATRICURE INC	USD	6 992 086	0.97	416 778	PURE STORAGE INC - CLASS A	USD	10 715 362	1.49
164 039	AXCELIS TECHNOLOGIES INC	USD	8 995 899	1.25	643 168	RADIAN GROUP INC	USD	12 638 251	1.76
162 607	AXONICS INC	USD	9 214 939	1.28	93 140	RAPID7 INC	USD	6 221 752	0.87
445 011	AZEK CO INC/THE	USD	7 449 484	1.04	166 754	REXFORD INDUSTRIAL REALTY IN	USD	9 603 363	1.34
108 189	BALLYS CORP	USD	2 139 978	0.30	944 521	RLJ LODGING TRUST	USD	10 418 067	1.45
785 408	BIOCRYSST PHARMACEUTICALS INC	USD	8 309 617	1.16	189 958	SCHNITZER STEEL INDS INC - A	USD	6 238 221	0.87
281 263	BJS RESTAURANTS INC	USD	6 097 782	0.85	168 118	SEMTECH CORP	USD	9 241 446	1.29
55 863	BOK FINANCIAL CORPORATION	USD	4 222 126	0.59	90 683	SENSIENT TECHNOLOGIES CORP	USD	7 305 422	1.02
86 735	BROOKS AUTOMATION INC	USD	6 253 594	0.87	33 651	SHOCKWAVE MEDICAL INC	USD	6 433 062	0.90
139 528	CASELLA WASTE SYSTEMS INC-A	USD	10 140 895	1.41	217 289	SILK ROAD MEDICAL INC	USD	7 907 147	1.10
677 055	CHAMPIONX CORP	USD	13 439 542	1.87	51 493	SILVERGATE CAPITAL CORP-CL A	USD	2 756 420	0.38
55 331	CHART INDUSTRIES INC	USD	9 261 303	1.29	205 460	SPRINGWORKS THERAPEUTICS INC	USD	5 058 425	0.70
158 462	CIENA CORP	USD	7 241 713	1.01	355 442	SPROUTS FARMERS MARKET INC	USD	8 999 791	1.25
315 699	COLUMBIA BANKING SYSTEM INC	USD	9 044 776	1.26	399 063	SUNNOVA ENERGY INTERNATIONAL	USD	7 354 731	1.02
160 703	COLUMBIA SPORTSWEAR CO	USD	11 503 121	1.60	475 564	TALOS ENERGY INC	USD	7 356 975	1.02
109 157	CONMED CORP	USD	10 452 874	1.45	371 416	UNITED BANKSHARES INC	USD	13 025 559	1.81
259 449	CRYOPORT INC	USD	8 037 730	1.12	403 755	UNITED COMMUNITY BANKS/GA	USD	12 189 363	1.70
176 071	CSG SYSTEMS INTERNATIONAL INC	USD	10 507 917	1.46	286 249	VERICEL CORP	USD	7 207 750	1.00
713 366	CUSHMAN & WAKEFIELD PLC	USD	10 871 698	1.51	68 392	WATTS WATER TECHNOLOGIES - A	USD	8 401 273	1.17
110 272	CUSTOMERS BANCORP INC	USD	3 738 221	0.52	131 632	WINTRUST FINANCIAL CORP	USD	10 550 305	1.47
262 871	CYTOKINETICS INC	USD	10 328 202	1.44	97 831	WOODWARD INC	USD	9 048 389	1.26
87 970	DICKS SPORTING GOODS INC	USD	6 630 299	0.92	94 289	WORTHINGTON INDUSTRIES	USD	4 158 145	0.58
1 416 592	DIGITALBRIDGE GROUP INC	USD	6 912 969	0.96	129 247	YETI HOLDINGS INC	USD	5 592 518	0.78
90 340	DIODES INC	USD	5 833 254	0.81		<i>Bermuda</i>		<i>24 484 928</i>	<i>3.41</i>
135 810	EMCOR GROUP INC	USD	13 982 997	1.95	217 739	AXIS CAPITAL HOLDINGS LTD	USD	12 430 720	1.73
113 432	FIRST MERCHANTS CORP	USD	4 040 448	0.56	1 947 368	KOSMOS ENERGY LTD	USD	12 054 208	1.68
105 024	FIRST SOLAR INC	USD	7 155 285	1.00		<i>Israel</i>		<i>20 705 955</i>	<i>2.88</i>
253 339	FRONTDOOR INC	USD	6 100 403	0.85	97 868	CYBERARK SOFTWARE LTD/ISRAEL	USD	12 523 189	1.74
381 912	GLOBAL BLOOD THERAPEUTICS IN	USD	12 202 088	1.70	388 361	JFROG LTD	USD	8 182 766	1.14
145 576	GREENBRIER COMPANIES INC	USD	5 239 280	0.73		<i>Canada</i>		<i>2 358 542</i>	<i>0.33</i>
128 274	HAMILTON LANE INC-CLASS A	USD	8 617 447	1.20	445 008	ZYMEWORKS INC	USD	2 358 542	0.33
404 046	HEALTHCARE REALTY TRUST INC	USD	10 990 051	1.53		Total securities portfolio		701 132 956	97.59
87 818	HERC HOLDINGS INC	USD	7 916 793	1.10					
208 942	HEXCEL CORP	USD	10 929 756	1.52					
167 961	INDEPENDENT BANK CORP/MA	USD	13 341 142	1.86					
168 691	INGEVITY CORP	USD	10 651 150	1.48					
277 679	INSMED INC	USD	5 475 830	0.76					
61 683	IRHYTHM TECHNOLOGIES INC	USD	6 663 614	0.93					
102 458	ITT INC	USD	6 889 276	0.96					
109 884	JACK IN THE BOX INC	USD	6 160 097	0.86					
48 785	LENDINGTREE INC	USD	2 137 759	0.30					
84 012	LIVE OAK BANCSHARES INC	USD	2 847 167	0.40					
137 117	MERITAGE HOMES CORP	USD	9 940 983	1.38					
17 961	MORNINGSTAR INC	USD	4 343 509	0.60					
60 517	MP MATERIALS CORP	USD	1 941 385	0.27					
97 141	MSA SAFETY INC	USD	11 760 861	1.64					
87 045	NEVRO CORP	USD	3 815 182	0.53					
179 286	NEW RELIC INC	USD	8 973 264	1.25					
78 501	NEXSTAR MEDIA GROUP INC - A	USD	12 786 243	1.78					

BNP PARIBAS FUNDS USD Money Market

Securities portfolio at 30/06/2022

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments				625 465 785	86.44				
<i>France</i>				170 320 140	23.54				
15 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURITE 0.000% 25/07/2022	USD	14 980 919	2.07					
10 000 000	BANQUE POSTALE (LA) FED CAP+0.225 06/07/2022	USD	10 000 146	1.38					
10 000 000	BPCE SA FED CAP+0.09 0.593% 25/07/2022 NEUCP	USD	9 999 671	1.38					
10 000 000	COFACE SA 0.000% 09/09/2022 NEUCP	USD	9 955 254	1.38					
16 000 000	DANONE SA 0.000% 13/07/2022 NEUCP	USD	15 988 868	2.21					
15 000 000	JYSKE BANK 0.000% 23/08/2022 NEUCP	USD	14 952 286	2.07					
15 000 000	LYON METROPOLIS OF 0.000% 25/07/2022 NEUCP	USD	14 980 919	2.07					
15 000 000	METROPOLE DE LYON 0.000% 23/09/2022 NEUCP	USD	14 920 469	2.06					
15 000 000	NATIXIS SA 0.000% 13/03/2023 NEUCP	USD	14 657 809	2.03					
15 000 000	REGIE AUTONOME DES TRANSPORTS PARISIENS 0.000% 02/08/2022	USD	14 973 541	2.07					
10 000 000	SOCIETE GENERALE SA FED CAP+0.175 18/01/2023	USD	9 992 569	1.38					
15 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 13/09/2022 NE	USD	14 928 389	2.06					
10 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 20/07/2022 NE	USD	9 989 300	1.38					
<i>United Kingdom</i>				140 309 124	19.40				
10 000 000	BANK OF MONTREAL LONDON SOFRCAP+0.53 1.704% 05/06/2023	USD	10 012 414	1.38					
15 000 000	BARCLAYS BANK PLC 0.000% 14/03/2023	USD	14 656 068	2.03					
15 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATION 0.000% 03/08/2022	USD	14 972 607	2.07					
10 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATION 0.000% 16/08/2022	USD	9 973 168	1.38					
10 000 000	MIZUHO BANK LTD (LONDON BRANCH) 0.000% 15/09/2022	USD	9 951 374	1.38					
15 000 000	NATIONAL AUSTRALIA BANK (GB) LIMITED SOF 1.695% 13/12/2022	USD	15 008 374	2.07					
15 000 000	NATWEST MARKETS PLC 0.000% 28/11/2022	USD	14 825 937	2.05					
10 000 000	SUMITOMO MITSUI TRUST BANK LTD 0.000% 13/09/2022	USD	9 952 874	1.38					
10 000 000	THE NORINCHUKIN BANK, LONDON BRANCH 0.000% 26/07/2022	USD	9 986 308	1.38					
11 000 000	THE NORINCHUKIN BANK, LONDON BRANCH 0.000% 27/07/2022	USD	10 984 360	1.52					
15 000 000	THE TORONTO DOMINION BANK (LONDON) 0.000% 15/07/2022	USD	14 988 608	2.07					
5 000 000	TORONTO DOMINION BANK FED CAP+0.175 18/01/2023	USD	4 997 032	0.69					
<i>Belgium</i>				70 759 291	9.78				
10 000 000	BELFIUS BANQUE 0.000% 05/08/2022	USD	9 980 477	1.38					
11 000 000	ENI FINANCE INTERNATIONAL SA 0.000% 06/09/2022	USD	10 953 213	1.51					
15 000 000	ENI FINANCE INTERNATIONAL SA 0.000% 13/09/2022	USD	14 928 389	2.06					
10 000 000	EUROCLEAR BANK SA/NV 0.000% 09/09/2022	USD	9 957 072	1.38					
15 000 000	EUROCLEAR BANK SA/NV 0.000% 23/08/2022	USD	14 953 832	2.07					
10 000 000	SUMITOMO MITSUI BANKING CORP/BRUSSELS 0.000% 26/07/2022	USD	9 986 308	1.38					
<i>The Netherlands</i>				44 534 364	6.15				
15 000 000	COOPERATIEVE CENTRALE 0.000% 09/06/2022	USD	14 657 809	2.03					
10 000 000	ING BANK NV 0.000% 09/11/2022	USD	9 903 740	1.37					
20 000 000	NEDERLANDSE WATERSCHAPSBANK NV 0.000% 29/07/2022	USD	19 972 815	2.75					
<i>Luxembourg</i>				39 904 505	5.51				
20 000 000	ARCELORMITTAL 0.000% 22/08/2022 NEUCP	USD	19 935 044	2.75					
20 000 000	BELFIUS FINANCING CO 0.000% 29/07/2022	USD	19 969 461	2.76					
					<i>Spain</i>				
15 000 000	INSTITUTO DE CREDITO OFICIAL 0.000% 14/07/2022	USD	14 988 761	2.07					
12 000 000	INSTITUTO DE CREDITO OFICIAL 0.000% 18/07/2022	USD	11 988 443	1.66					
					<i>Ireland</i>				
10 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 19/07/2022	USD	9 989 834	1.38					
15 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 23/08/2022	USD	14 951 620	2.07					
					<i>United States of America</i>				
15 000 000	LA BANQUE POSTALE FED CAP+ 0.205% 21/09/2022	USD	15 001 036	2.07					
					<i>Norway</i>				
15 000 000	DNB BANK ASA 0.000% 08/07/2022	USD	14 993 922	2.07					
					<i>Germany</i>				
15 000 000	LANDESKREDITBANK BADEN WUERTTEMBERG FOER 0.000% 27/07/2022	USD	14 979 395	2.07					
					<i>Switzerland</i>				
15 000 000	EUROFIMA 0.000% 29/07/2022	USD	14 977 871	2.07					
					<i>United Arab Emirates</i>				
15 000 000	FIRST ABU DHABI BANK PJSC 0.000% 08/08/2022	USD	14 968 987	2.07					
					<i>Australia</i>				
15 000 000	MIZUHO BANK LTD (SYDNEY BRANCH) 0.000% 21/09/2022	USD	14 920 200	2.06					
					<i>Denmark</i>				
10 000 000	JYSKE BANK A/S 0.000% 09/11/2022 NEUCP	USD	9 903 740	1.37					
					<i>Japan</i>				
8 000 000	NORINCHUKIN BANK/THE 0.000% 23/08/2022	USD	7 974 552	1.10					
				Shares/Units in investment funds				34 110 649	4.70
					<i>Luxembourg</i>				
213 859.47	BNP PARIBAS INSTICASH USD 1D VNAV INC	USD	34 110 649	4.70					
				Total securities portfolio				659 576 434	91.14

Notes to the financial statements

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Note 1 - General information

Since 1 January 2022, the Company has proceeded to the following changes:

a) Liquidated, launched, renamed and merged sub-funds

Sub-fund	Date	Events
Sustainable Enhanced Bond 12M	7 January 2022	Absorption of the French Common Fund "BNP Paribas 1 An Protection 99"
Asia ex-Japan Equity	31 January 2022	The sub-fund has been renamed "Sustainable Asia ex-Japan Equity"
Europe Dividend	31 January 2022	The sub-fund has been renamed "Sustainable Europe Dividend"
Global Low Vol Equity	31 January 2022	The sub-fund has been renamed "Sustainable Global Low Vol Equity"
Europe Multi-Asset Income	24 February 2022	Merged into the sub-fund "Multi-Asset Thematic"
Multi-Asset Income	10 March 2022	Merged into the sub-fund "Sustainable Multi-Asset Balanced"
Euro Flexible Bond	1 April 2022	Launch of the sub-fund by absorption of the French FCP "Euro Flexi Bond Income"
Euro Short Term Bond Opportunities	29 April 2022	Merged into the sub-fund "Euro Flexible Bond"
Euro Inflation-Linked Bond	29 April 2022	Absorption of the French FCP "CamGestion Oblicycle Inflation"
Asia ex-Japan Bond	6 May 2022	The sub-fund has been renamed "Sustainable Asian Cities Bond"
Sustainable Global Multi-Factor High Yield Bond	11 May 2022	Launch of the sub-fund
Euro Covered Bond	13 May 2022	Liquidation of the sub-fund
Asia High Yield Bond	19 May 2022	Launch of the sub-fund
Absolute Return Multi-Strategy	3 June 2022	Liquidation of the sub-fund
Flexible Opportunities	3 June 2022	Liquidation of the sub-fund
Emerging Climate Solutions	28 June 2022	Launch of the sub-fund

b) Activated, liquidated and split share classes

Sub-fund	Date	Events
Sustainable US Multi-Factor Corporate Bond	18 January 2022	Launch of the share class "Privilege - Capitalisation"
Sustainable Global Multi-Factor Equity	18 January 2022	Launch of the share class "K EUR - Capitalisation"
Climate Impact	19 January 2022	Launch of the share class "K - Capitalisation"
Emerging Bond Opportunities	19 January 2022	Launch of the share class "Classic MD2 - Distribution"
China Equity	19 January 2022	Launch of the share class "K EUR - Capitalisation"
SMaRT Food	19 January 2022	Launch of the share class "K - Capitalisation"
Global Environment	21 January 2022	Launch of the share class "B USD - Capitalisation"
Consumer Innovators	21 January 2022	Launch of the share class "B USD - Capitalisation"
Aqua	21 January 2022	Launch of the share class "B USD - Capitalisation"
Global Environment	4 February 2022	Launch of the share class "Classic RH HKD MD - Distribution"
Aqua	4 February 2022	Launch of the share class "Classic RH HKD MD - Distribution"
Multi-Asset Thematic	24 February 2022	Launch of the share class "Classic RH CNH MD - Distribution"
Multi-Asset Thematic	24 February 2022	Launch of the share class "Classic RH AUD - Capitalisation"
Multi-Asset Thematic	24 February 2022	Launch of the share class "Privilege MD - Distribution"
Multi-Asset Thematic	24 February 2022	Launch of the share class "Privilege RH USD - Capitalisation"
Sustainable Multi-Asset Balanced	10 March 2022	Launch of the share class "Classic MD - Distribution"
Euro Short Term Corporate Bond	24 March 2022	Liquidation of the share class "I - Distribution"
Germany Multi-Factor Equity	24 March 2022	Liquidation of the share class "I - Capitalisation"
Climate Impact	4 April 2022	Launch of the share class "U2 RH USD - Capitalisation"
Global Environment	8 April 2022	Launch of the share class "Classic HKD - Capitalisation"
Aqua	8 April 2022	Launch of the share class "Classic HKD - Capitalisation"
Sustainable Multi-Asset Growth	13 April 2022	Launch of the share class "Classic RH AUD MD - Distribution"
Sustainable Multi-Asset Growth	13 April 2022	Launch of the share class "Classic RH CAD MD - Distribution"
Sustainable Multi-Asset Growth	13 April 2022	Launch of the share class "Classic RH HKD MD - Distribution"
Sustainable US Value Multi-Factor Equity	25 April 2022	Launch of the share class "Privilege EUR - Capitalisation"
Seasons	25 April 2022	Launch of the share class "I - Capitalisation"

Notes to the financial statements at 30/06/2022

Sub-fund	Date	Events
Euro Inflation-Linked Bond	29 April 2022	Split by 1 000 of the share class "X - Distribution"
Nordic Small Cap	3 May 2022	Launch of the share class "Classic RH CZK - Capitalisation"
Sustainable US Value Multi-Factor Equity	3 May 2022	Launch of the share class "Classic RH CZK - Capitalisation"
Global Enhanced Bond 36M	5 May 2022	Launch of the share class "X - Capitalisation"
RMB Bond	16 May 2022	Launch of the share class "Classic MD - Distribution"
RMB Bond	16 May 2022	Launch of the share class "Classic CNH MD - Distribution"
RMB Bond	20 May 2022	Launch of the share class "Classic H USD MD - Distribution"
Sustainable Global Multi-Factor Corporate Bond	20 May 2022	Launch of the share class "I Plus H EUR - Capitalisation"

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

This semi-annual report is prepared on the basis of the last net asset value calculated as at 30 June 2022.

For the Sub-Funds Russia Equity and Europe Emerging Equity, due to the escalating conflict between Russia and the Ukraine, the Board of Directors decided to temporarily suspend since 1 March 2022 the calculation of the NAV as well as the issue, conversion and redemption of shares, in accordance with article 16§1 a) and b) of the Articles of Association. This semi-annual report is prepared on the basis of the last net asset value calculated as at 25 February 2022 for the Sub-Fund Russia Equity and 28 February 2022 for the sub-fund Europe Emerging Equity. Since then, the market conditions have deteriorated and the equity market remains effectively closed. This remains a rapidly evolving situation, and as such, the Board of Directors continues to monitor events closely and will take all appropriate action to protect investors.

b) Globalised statements for the various sub-funds

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

c) Currency conversion

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

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

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

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

d) Presentation of the financial statements

The financial statements are presented on the basis of the latest net asset value calculated during the financial period. In accordance with the prospectus, the net asset values were calculated using the latest exchange rates known at the time of calculation. The stock market prices and exchange rates are the latest available as at 30 June 2022. 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 2022 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 2022 to 30 June 2022.

Notes to the financial statements at 30/06/2022

e) Valuation of the securities portfolio

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

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

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

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

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

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

f) Valuation of forward foreign exchange contracts

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

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

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

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.

Notes to the financial statements at 30/06/2022

h) Valuation of credit default swaps

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

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

i) Valuation of total return swaps and performance swaps

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

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

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

j) Valuation of options

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

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

Notes to the financial statements at 30/06/2022

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

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

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

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

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

Securities repurchase agreements are valued at their market value.

l) Valuation of inflation swaps

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

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

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

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

m) Valuation of interest rate swaps

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

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

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

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

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

Notes to the financial statements at 30/06/2022

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 sub-funds that merged during the financial period and that were still open on 30 June 2022, mergers involving absorption of 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 2022.

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

u) Valuation of reverse repurchase transactions

Reverse repurchase transactions are valued at their purchase value plus interest accrued since the purchase date.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

v) 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 2022 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	21 194 972
Emerging Multi-Asset Income	China Equity	USD	1 085 325
Emerging Multi-Asset Income	RMB Bond	USD	601 151
Enhanced Bond 6M	Global Enhanced Bond 36M	EUR	9 766 109
Euro Corporate Bond	Euro High Yield Short Duration Bond	EUR	10 616 632
Euro Corporate Bond	Euro Short Term Corporate Bond	EUR	4 260 123
Euro Corporate Bond Opportunities	Euro High Yield Bond	EUR	4 043 416
Euro Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	2 873 652
Euro Flexible Bond	Global Enhanced Bond 36M	EUR	976 611
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	10 269 800
Euro Short Term Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	7 255 649
Global Bond Opportunities	RMB Bond	EUR	27 659 574
Harmony	Sustainable Global Multi-Factor High Yield Bond	EUR	1 804 582
Harmony	Sustainable US Multi-Factor Corporate Bond	EUR	5 225 643
Local Emerging Bond	RMB Bond	USD	20 818 220
Multi-Asset Thematic	China Equity	EUR	16 441 380
Multi-Asset Thematic	Disruptive Technology	EUR	7 106 198
Multi-Asset Thematic	Energy Transition	EUR	23 771 223
Multi-Asset Thematic	Global Environment	EUR	9 069 462
Multi-Asset Thematic	Green Bond	EUR	39 032 417
Multi-Asset Thematic	Health Care Innovators	EUR	12 232 462
Multi-Asset Thematic	Inclusive Growth	EUR	7 519 518
Multi-Asset Thematic	Social Bond	EUR	33 805 855
Premia Opportunities	Sustainable Europe Multi-Factor Equity	EUR	1 325 183
Premia Opportunities	Sustainable US Multi-Factor Equity	EUR	1 370 980
Sustainable Euro Bond	Green Bond	EUR	8 882 000
Sustainable Euro Bond	Social Bond	EUR	18 400 495
Sustainable Euro Corporate Bond	Social Bond	EUR	18 400 495
Sustainable Global Corporate Bond	Green Bond	USD	4 441 000
Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	8 324 451
Sustainable Multi-Asset Balanced	Climate Impact	EUR	45 030 295
Sustainable Multi-Asset Balanced	Ecosystem Restoration	EUR	33 624 101

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Sustainable Multi-Asset Balanced	Emerging Climate Solutions	EUR	4 516 288
Sustainable Multi-Asset Balanced	Energy Transition	EUR	35 705 963
Sustainable Multi-Asset Balanced	Global Environment	EUR	64 730 651
Sustainable Multi-Asset Balanced	Green Bond	EUR	19 276 863
Sustainable Multi-Asset Balanced	Green Tigers	EUR	48 897 964
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	41 158 099
Sustainable Multi-Asset Balanced	Social Bond	EUR	21 197 615
Sustainable Multi-Asset Balanced	Sustainable Enhanced Bond 12M	EUR	78 344 555
Sustainable Multi-Asset Balanced	Sustainable Euro Bond	EUR	243 240 270
Sustainable Multi-Asset Balanced	Sustainable Euro Corporate Bond	EUR	56 130 479
Sustainable Multi-Asset Balanced	Sustainable US Value Multi-Factor Equity	EUR	22 536 982
Sustainable Multi-Asset Growth	Climate Impact	EUR	30 065 606
Sustainable Multi-Asset Growth	Ecosystem Restoration	EUR	23 695 209
Sustainable Multi-Asset Growth	Emerging Climate Solutions	EUR	3 104 948
Sustainable Multi-Asset Growth	Energy Transition	EUR	24 783 910
Sustainable Multi-Asset Growth	Global Environment	EUR	40 905 423
Sustainable Multi-Asset Growth	Green Tigers	EUR	33 658 301
Sustainable Multi-Asset Growth	Inclusive Growth	EUR	28 874 285
Sustainable Multi-Asset Growth	Sustainable Euro Bond	EUR	118 789 822
Sustainable Multi-Asset Growth	Sustainable Euro Corporate Bond	EUR	11 237 474
Sustainable Multi-Asset Growth	Sustainable US Value Multi-Factor Equity	EUR	14 422 956
Sustainable Multi-Asset Stability	Climate Impact	EUR	20 824 578
Sustainable Multi-Asset Stability	Ecosystem Restoration	EUR	15 716 822
Sustainable Multi-Asset Stability	Emerging Climate Solutions	EUR	2 164 055
Sustainable Multi-Asset Stability	Energy Transition	EUR	19 118 460
Sustainable Multi-Asset Stability	Global Environment	EUR	20 057 090
Sustainable Multi-Asset Stability	Green Bond	EUR	20 154 739
Sustainable Multi-Asset Stability	Green Tigers	EUR	29 909 052
Sustainable Multi-Asset Stability	Inclusive Growth	EUR	21 549 406
Sustainable Multi-Asset Stability	Social Bond	EUR	23 093 197
Sustainable Multi-Asset Stability	Sustainable Euro Corporate Bond	EUR	13 274 100
Sustainable Multi-Asset Stability	Sustainable US Value Multi-Factor Equity	EUR	14 132 561
Target Risk Balanced	Environmental Absolute Return Thematic Equity (EARTH)	EUR	8 074 560
		Total:	1 590 571 257

The net assets at the end of the financial period of combined figures would be EUR 59 503 918 729 without taking into account the cross-investments values.

Notes to the financial statements at 30/06/2022

w) Technical performance provision

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

The following sub-funds are concerned by this provision

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

x) Swing Pricing

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

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

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

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

During the period ending 30 June 2022, the below sub-funds have activated the Swing Pricing:

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

During the period ending 30 June 2022, the below sub-funds have applied the Swing Pricing:

- Emerging Bond Opportunities
- Russia Equity (NAV suspended)

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.

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

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Absolute Return Global Opportunities	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Absolute Return Multi-Strategy (liquidated on 3 June 2022)	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Aqua	1.75%	0.90%	0.90%	1.75%	N/A	1.615%	0.90%	1.75%	1.75%	0.60% ⁽¹⁸⁾
Asia ex-Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Asia High Yield Bond (launched on 19 May 2022)	1.15%	0.60%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Belgium Equity	1.25%	0.60%	0.60	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China A-Shares	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	1.75%	N/A
Climate Impact	2.20%	1.10%	1.10% ⁽¹⁾	2.20%	N/A	N/A	N/A	N/A	2.20%	0.60% ⁽¹⁸⁾
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Disruptive Technology	1.50%	0.75%	0.75% ⁽²⁾	N/A	0.75%	N/A	0.75% ⁽³⁾	1.50%	1.50%	N/A
Ecosystem Restoration	1.50%	0.75%	0.75%	N/A	N/A	N/A	0.75%	N/A	N/A	N/A
Emerging Bond	1.25%	0.65%	0.55%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60%	N/A	N/A	N/A	N/A	1.50%	N/A	N/A
Emerging Climate Solutions (launched on 28 June 2022)	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
Emerging Multi-Asset Income	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Energy Transition	1.50% ⁽⁴⁾	0.75% ⁽⁵⁾	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Enhanced Bond 6M	0.50%	0.25%	0.20% ⁽⁶⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Environmental Absolute Return Thematic Equity (EARTH)	1.50%	0.75%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Euro Covered Bond (liquidated on 13 May 2022)	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Defensive Equity	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Euro Flexible Bond (launched on 1 April 2022)	0.75%	0.40	0.30%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Government Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Quality Government Bond	0.60%	0.30%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	N/A	1.20%	N/A
Euro High Yield Short Duration Bond	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Medium Term Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Mid Cap	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Bond Opportunities (liquidated on 29 April 2022)	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	0.90%	N/A
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Emerging Equity (NAV suspended)	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe High Conviction Bond	0.75%	0.40%	0.30% ⁽⁷⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Multi-Asset Income (liquidated on 24 February 2022)	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	0.85%	N/A	N/A	N/A
Europe Small Cap Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Global Credit	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Opportunities (liquidated on 3 June 2022)	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Frontiers Equity	1.90%	0.95%	0.95%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Germany Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Absolute Return Multi-Factor Bond	0.75%	0.40%	0.35%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Global Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Enhanced Bond 36M	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85% ⁽⁸⁾	N/A	N/A	N/A	0.85%	1.75%	1.75%	0.60% ⁽¹⁸⁾
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
Global Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.25%	N/A	N/A	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Green Tigers	1.75%	0.90%	0.90%	1.75%	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹⁸⁾
Harmony	0.90%	0.45%	0.40%	0.90%	N/A	N/A	N/A	N/A	0.90%	N/A
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Inclusive Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹⁸⁾

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Japan Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹⁸⁾
Latin America Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A	N/A	1.40%	N/A	N/A
Multi-Asset Income (merged on 10 March 2022)	1.25%	0.65%	0.65%	N/A	N/A	N/A	N/A	N/A	1.25%	N/A
Multi-Asset Thematic	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Nordic Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Premia Opportunities	1.20%	0.60%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
RMB Bond	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Russia Equity (NAV suspended)	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
Seasons	1.00%	0.50%	0.50%	N/A	N/A	N/A	N/A	N/A	1.00%	N/A
SMaRT Food	1.75%	0.90%	0.85%	1.75%	0.90%	N/A	N/A	N/A	1.75%	0.60% ⁽¹⁸⁾
Social Bond	0.65%	0.35%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Enhanced Bond 12M	0.80%	0.50%	0.40% ⁽⁶⁾	0.80%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Low Vol Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Multi-Factor Corporate Bond	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	0.50%	N/A
Sustainable Euro Multi-Factor Equity	1.05%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Europe Dividend (formerly Europe Dividend)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Europe Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable Europe Value	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	0.75%	0.75%	N/A
Sustainable Global Equity	1.50%	0.75%	0.75%	N/A	N/A	1.385%	N/A	1.50%	1.50%	N/A
Sustainable Global Low Vol Equity (formerly Global Low Vol Equity)	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Sustainable Global Multi-Factor Corporate Bond	0.50%	0.25%	0.25% ⁽⁷⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Multi-Factor Equity	1.50%	0.75%	0.65%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable Japan Multi-Factor Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Multi-Factor High Yield Bond (launched on 11 May 2022)	0.80%	0.40%	0.35%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Multi-Asset Balanced	1.30% ⁽¹²⁾	0.65% ⁽¹³⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.30%	N/A
Sustainable Multi-Asset Growth	1.40% ⁽¹⁴⁾	0.70% ⁽¹⁵⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.40%	N/A
Sustainable Multi-Asset Stability	1.10% ⁽¹⁶⁾	0.55% ⁽¹⁷⁾	0.40%	N/A	N/A	N/A	N/A	N/A	1.10%	N/A
Sustainable US Multi-Factor Corporate Bond	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable US Multi-Factor Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable US Value Multi-Factor Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Target Risk Balanced	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Turkey Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
US Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
USD Money Market	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

(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".

Notes to the financial statements at 30/06/2022

- (5) 0.70% for "Privilege Solidarity".
- (6) 0.15% for the "I Plus" Category.
- (7) 0.20% for "I Plus" Category.
- (8) 0.70% for "I Plus" Category.
- (9) 1.25% until 5 May 2022.
- (10) 0.75% until 5 May 2022.
- (11) 0.60% until 5 May 2022.
- (12) 1.25% for "Classic Solidarity BE".
- (13) 0.60% for "Privilege Solidarity BE".
- (14) 1.35% for "Classic Solidarity BE".
- (15) 0.65% for "Privilege Solidarity BE".
- (16) 1.05% for "Classic Solidarity BE".
- (17) 0.50% for "Privilege Solidarity BE".
- (18) Paid in full to the non-group management entities only.

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

An indirect fee of maximum 1.00% is applied for the sub-funds Absolute Return Global Opportunities, Flexible Opportunities (liquidated on 3 June 2022), Premia Opportunities, Sustainable Multi-Asset Balanced, Sustainable Multi-Asset Growth and Target Risk Balanced.

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

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

Note 4 - Distribution fees

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

Note 5 - Performance fees: calculation method and summary table

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

The positive difference between the annual performance of the sub-fund/category/class (i.e. over the accounting year) and the hurdle rate (this can be a reference index performance, a fixed rate or another reference). The performance fee will be calculated with the application of the "High Water Mark (HWM) with Hurdle Rate" method. Hurdle Rate means the performance of a reference index (or other references) as specified at the level of the sub-fund/category/class. Performance fee will be accrued if the performance of the sub-fund/category/class exceeds the Hurdle Rate and the HWM. If the sub-fund/category/class underperforms the Hurdle Rate during the performance period, a loss carry forward is provided.

2. Absolute Performance Fee:

The positive difference between NAV of the sub-fund/category/class at the end of the financial year and the HWM of the sub-fund/category/class or the initial offer price per share. Performance fee will be accrued if the performance of the sub-fund/category/class exceeds the HWM. If the sub-fund/category/class underperforms the HWM during the performance period, a loss carry forward is provided which cannot exceed 3 years that means that after 3 years the HWM will be resetted.

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

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

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Summary table of the sub-funds with Performance fee

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Absolute Return Global Opportunities	Share "Classic - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Absolute Return Global Opportunities	Share "I - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Absolute Return Global Opportunities	Share "N - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Absolute Return Global Opportunities	Share "Privilege - Capitalisation"	EUR	15%	€str + 2%	0.00	0.00%
Absolute Return Multi-Strategy (liquidated on 3 June 2022)	Share "Classic - Capitalisation"	EUR	20%	€str(1)	0.00	0.00%
Absolute Return Multi-Strategy (liquidated on 3 June 2022)	Share "I - Capitalisation"	EUR	20%	€str(1)	0.00	0.00%
Absolute Return Multi-Strategy (liquidated on 3 June 2022)	Share "Classic RH USD - Capitalisation"	USD	20%	€str(1)	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic - Distribution"	USD	20%	N/A	0.00	0.03%
Environmental Absolute Return Thematic Equity (EARTH)	Share "N - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH CZK - Capitalisation"	CZK	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege - Capitalisation"	USD	20%	N/A	0.00	0.03%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH EUR - Capitalisation"	EUR	20%	N/A	0.00	0.76%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege - Distribution"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH SGD - Capitalisation"	SGD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "U7 - Capitalisation"	USD	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I EUR - Capitalisation"	EUR	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I RH EUR - Capitalisation"	EUR	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege RH EUR - Capitalisation"	EUR	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "IH JPY - Capitalisation"	JPY	20%	N/A	0.00	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I Plus - Capitalisation"	USD	20%	N/A	0.00	0.02%
Flexible Opportunities	Share "N - Capitalisation"	EUR	20%	€str or CZEONIA(2)	0.00	0.00%

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Flexible Opportunities (liquidated on 3 June 2022)	Share "Classic - Capitalisation"	EUR	20%	€str or CZEONIA(2)	0.00	0.00%
Flexible Opportunities (liquidated on 3 June 2022)	Share "I - Capitalisation"	EUR	20%	€str or CZEONIA(2)	0.00	0.00%
Flexible Opportunities (liquidated on 3 June 2022)	Share "Classic - Distribution"	EUR	20%	€str or CZEONIA(2)	0.00	0.00%
Flexible Opportunities (liquidated on 3 June 2022)	Share "Classic RH CZK - Capitalisation"	CZK	20%	€str or CZEONIA(2)	0.00	0.00%
Global Absolute Return Multi-Factor Bond	Share "Classic - Capitalisation"	EUR	15%	€str or SOFR(3)	0.00	0.00%
Global Absolute Return Multi-Factor Bond	Share "I - Capitalisation"	EUR	15%	€str or SOFR(3)	0.00	0.00%
Global Enhanced Bond 36M	Share "Classic - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(4)	0.00	0.00%
Global Enhanced Bond 36M	Share "I - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(4)	0.00	0.00%
Global Enhanced Bond 36M	Share "Classic - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(4)	0.00	0.00%
Global Enhanced Bond 36M	Share "N - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(4)	0.00	0.00%
Global Enhanced Bond 36M	Share "Classic RH CZK - Capitalisation"	CZK	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(4)	0.00	0.00%
Global Enhanced Bond 36M	Share "Privilege - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(4)	0.00	0.00%
Global Enhanced Bond 36M	Share "Privilege - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(4)	0.00	0.00%
Premia Opportunities	Share "Classic - Capitalisation"	EUR	15%	€str or CZEONIA(5)	0.00	0.00%
Premia Opportunities	Share "Classic - Distribution"	EUR	15%	€str or CZEONIA(5)	0.00	0.00%

(1) 20% with €str + 4%, SOFR Overnight + 4% for the "RH USD" classes) as hurdle rates. For the period ended 3 June 2022 (liquidation date).

(2) 20% with €str + 4%, CZEONIA + 4% ("Classic RH CZK") as hurdle rates. For the period ended 3 June 2022 (liquidation date).

(3) 15% with €str + 2% and SOFR + 2% ("RH USD") as hurdle rates.

(4) 15% with €str + 2%, CZEONIA + 2% ("RH CZK"), SARON 1M + 2% ("I RH CHF"), and SOFR Overnight + 2% ("RH USD"), as hurdle rates.

(5) 15% with €str + 2% and CZEONIA + 2% ("Classic CZK") as hurdle rates.

Notes to the financial statements at 30/06/2022

Note 6 - Other fees

Fee serving to cover notably the following services:

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

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

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, share categories and/or classes:
 - (i) whose securities are listed or traded on at least one stock exchange or another regulated market operating regularly that is recognised and open to the public, and
 - (ii) whose exclusive object is to replicate the performance of one or several indices.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

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

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

Indian Tax

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

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

Note 8 - Dividends

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

- Payment dates

Month	Record Date ⁽¹⁾	NAV ex-Dividend Date ⁽²⁾	Payment Date ⁽³⁾
January	31	1 February	4 February
February	28	1 March	4 March
March	31	1 April	6 April
April	29	2 May	5 May
May	31	1 June	7 June
June	30	1 July	6 July

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

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

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

- Monthly amount:

Sub-fund	Class	Currency	Dividend
Aqua	Classic RH HKD MD - Distribution	HKD	0.35 ⁽¹⁾
Aqua	Classic RH SGD MD - Distribution	SGD	0.55
Aqua	Classic RH USD MD - Distribution	USD	0.54
China Equity	Classic RH SGD MD - Distribution	SGD	0.11
Emerging Bond	B MD - Distribution	USD	0.85
Emerging Bond	BH AUD MD - Distribution	AUD	0.85
Emerging Bond	Classic MD - Distribution	USD	0.75
Emerging Bond	Classic H AUD MD - Distribution	AUD	0.62
Emerging Bond Opportunities	B MD - Distribution	USD	0.83
Emerging Bond Opportunities	B RH AUD MD - Distribution	AUD	0.83

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Class	Currency	Dividend
Emerging Bond Opportunities	B RH ZAR MD - Distribution	ZAR	11.71
Emerging Bond Opportunities	Classic MD - Distribution	USD	0.14
Emerging Bond Opportunities	Classic MD2 - Distribution	USD	0.58 ⁽¹⁾
Emerging Bond Opportunities	Classic EUR MD - Distribution	EUR	0.67
Emerging Bond Opportunities	Classic HKD MD - Distribution	HKD	0.64
Emerging Bond Opportunities	Classic RH AUD MD - Distribution	AUD	0.63
Emerging Bond Opportunities	Classic RH CNH MD - Distribution	CNH	7.97
Emerging Bond Opportunities	Classic RH HKD MD - Distribution	HKD	0.64
Emerging Bond Opportunities	Classic RH SGD MD - Distribution	SGD	0.63
Emerging Bond Opportunities	Classic RH ZAR MD - Distribution	ZAR	8.53
Emerging Multi-Asset Income	B MD - Distribution	USD	0.62
Emerging Multi-Asset Income	B RH AUD MD - Distribution	AUD	0.62
Emerging Multi-Asset Income	Classic MD - Distribution	USD	0.51
Emerging Multi-Asset Income	Classic HKD MD - Distribution	HKD	0.51
Emerging Multi-Asset Income	Classic RH AUD MD - Distribution	AUD	0.50
Emerging Multi-Asset Income	Classic RH CNH MD - Distribution	CNH	0.72
Emerging Multi-Asset Income	Classic RH SGD MD - Distribution	SGD	0.52
Euro High Yield Bond	Classic MD - Distribution	EUR	0.34
Euro High Yield Bond	Classic H USD MD - Distribution	USD	0.41
Europe Growth	Classic RH SGD MD - Distribution	SGD	0.28
Europe Growth	Classic RH USD MD - Distribution	USD	0.25
Europe Multi-Asset Income (liquidated on 24 February 2022)	Classic MD - Distribution	EUR	0.34 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Classic RH AUD MD - Distribution	AUD	0.38 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Classic RH CAD MD - Distribution	CAD	0.36 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Classic RH CNH MD - Distribution	CNH	0.56 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Classic RH HKD MD - Distribution	HKD	0.38 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Classic RH SGD MD - Distribution	SGD	0.39 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Classic RH USD MD - Distribution	USD	0.37 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	I RH USD MD - Distribution	USD	0.39 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Privilege MD - Distribution	EUR	0.38 ⁽²⁾
Europe Multi-Asset Income (liquidated on 24 February 2022)	Privilege RH USD MD - Distribution	USD	0.42 ⁽²⁾
Global Convertible	Classic MD - Distribution	USD	0.06
Global Environment	Classic RH HKD MD - Distribution	HKD	0.35 ⁽¹⁾
Global Environment	Classic RH SGD MD - Distribution	SGD	0.55
Global Environment	Classic RH USD MD - Distribution	USD	0.52
Global High Yield Bond	BH AUD MD - Distribution	AUD	0.72
Global High Yield Bond	BH USD MD - Distribution	USD	0.71
Global High Yield Bond	Classic H AUD MD - Distribution	AUD	0.54
Global High Yield Bond	Classic H USD MD - Distribution	USD	0.54
Global High Yield Bond	Classic USD MD - Distribution	USD	0.42

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Class	Currency	Dividend
Green Tigers	Classic RH SGD MD - Distribution	SGD	0.37
Local Emerging Bond	B MD - Distribution	USD	0.82
Local Emerging Bond	Classic MD - Distribution	USD	0.32
Multi-Asset Income (liquidated on 10 March 2022)	Classic MD - Distribution	EUR	0.25 ⁽³⁾
Multi-Asset Income (liquidated on 10 March 2022)	Classic RH USD MD - Distribution	USD	0.30 ⁽³⁾
Multi-Asset Thematic	Classic MD - Distribution	EUR	0.10
Multi-Asset Thematic	Classic RH AUD MD - Distribution	AUD	0.16
Multi-Asset Thematic	Classic RH CAD MD - Distribution	CAD	0.14
Multi-Asset Thematic	Classic RH CNH MD - Distribution	CNH	0.39 ⁽¹⁾
Multi-Asset Thematic	Classic RH HKD MD - Distribution	HKD	0.16
Multi-Asset Thematic	Classic RH SGD MD - Distribution	SGD	0.16
Multi-Asset Thematic	Classic RH USD MD - Distribution	USD	0.14
Multi-Asset Thematic	Privilege MD - Distribution	EUR	0.10 ⁽¹⁾
Multi-Asset Thematic	Privilege RH USD MD - Distribution	USD	0.14
RMB Bond	Classic MD - Distribution	USD	0.33 ⁽⁶⁾
RMB Bond	Classic CNH MD - Distribution	CNH	3.33 ⁽⁶⁾
Russia Equity ⁽⁶⁾	B USD MD - Distribution	USD	0.72
Russia Equity ⁽⁶⁾	Classic RH ZAR MD - Distribution	ZAR	12.16
Russia Equity ⁽⁶⁾	Classic USD MD - Distribution	USD	0.89
SmaRT Food	Classic RH USD MD - Distribution	USD	0.29
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	Classic MD - Distribution	USD	0.11
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	Classic MD - Distribution	USD	0.30
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	Classic RH AUD MD - Distribution	AUD	0.29
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	Classic RH SGD MD - Distribution	SGD	0.30
Sustainable Europe Dividend (formerly Europe Dividend)	Classic RH USD MD - Distribution	USD	0.23
Sustainable Global Corporate Bond	B MD - Distribution	USD	0.37
Sustainable Global Corporate Bond	Classic MD - Distribution	USD	0.37
Sustainable Global Low Vol Equity (formerly Global Low Vol Equity)	B USD MD - Distribution	USD	0.13
Sustainable Global Low Vol Equity (formerly Global Low Vol Equity)	Classic USD MD - Distribution	USD	0.17
Sustainable Multi-Asset Balanced	Classic MD - Distribution	EUR	0.29 ⁽⁴⁾
Sustainable Multi-Asset Balanced	Classic RH AUD MD - Distribution	AUD	0.39
Sustainable Multi-Asset Balanced	Classic RH CAD MD - Distribution	CAD	0.36
Sustainable Multi-Asset Balanced	Classic RH HKD MD - Distribution	HKD	0.38
Sustainable Multi-Asset Balanced	Classic RH SGD MD - Distribution	SGD	0.38
Sustainable Multi-Asset Balanced	Classic RH USD MD - Distribution	USD	0.38
Sustainable Multi-Asset Growth	Classic RH AUD MD - Distribution	AUD	0.40 ⁽⁵⁾
Sustainable Multi-Asset Growth	Classic RH CAD MD - Distribution	CAD	0.38 ⁽⁵⁾
Sustainable Multi-Asset Growth	Classic RH HKD MD - Distribution	HKD	0.40 ⁽⁵⁾
Sustainable Multi-Asset Growth	Classic RH SGD MD - Distribution	SGD	0.45
Sustainable Multi-Asset Growth	Classic RH USD MD - Distribution	USD	0.47
Target Risk Balanced	Classic RH USD MD - Distribution	USD	0.48

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Class	Currency	Dividend
US High Yield Bond	B MD - Distribution	USD	0.46
US High Yield Bond	BH AUD MD - Distribution	AUD	0.46
US High Yield Bond	Classic H AUD MD - Distribution	AUD	0.35
US High Yield Bond	Classic MD - Distribution	USD	0.29
US Short Duration Bond	Classic MD - Distribution	USD	0.07

(1) Since February 2022

(2) Until January 2022

(3) Until February 2022

(4) Since March 2022

(5) Since May 2022

(6) Payment suspended since February 2022

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

- Payment dates

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

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

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

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

- Quarterly amount:

Sub-fund	Class	Currency	Dividend
Green Bond	XH AUD QD - Distribution	AUD	259.38

The following dividends were paid on 2 May 2022 for shares outstanding on 19 April 2022 with ex-date 20 April 2022:

Sub-Fund	Class	Currency	Dividend
Aqua	Classic - Distribution	EUR	2.57
Aqua	Classic USD - Distribution	USD	2.48
Aqua	Privilege - Distribution	EUR	2.60
Asia ex-Japan Small Cap	Classic - Distribution	USD	11.07
Belgium Equity	Classic - Distribution	EUR	8.72
Brazil Equity	Classic - Distribution	USD	1.48
China A-Shares	Classic - Distribution	USD	1.99
China Equity	Classic - Distribution	USD	5.47
China Equity	Classic EUR - Distribution	EUR	2.69
China Equity	Privilege - Distribution	USD	2.60
Climate Impact	Classic - Distribution	EUR	3.66
Climate Impact	Privilege - Distribution	EUR	2.90
Climate Impact	Privilege USD - Distribution	USD	1.68
Climate Impact	Privilege RH EUR - Distribution	EUR	1.67
Climate Impact	Privilege RH GBP - Distribution	GBP	1.67
Climate Impact	I - Distribution	EUR	1.62
Climate Impact	X - Distribution	EUR	2.75
Climate Impact	U2 HKD - Distribution	HKD	1.79

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-Fund	Class	Currency	Dividend
Climate Impact	U2 USD - Distribution	USD	1.69
Climate Impact	U2 RH AUD - Distribution	AUD	1.70
Climate Impact	U2 RH CHF - Distribution	CHF	1.60
Climate Impact	U2 RH CNH - Distribution	CNH	1.74
Climate Impact	U2 RH GBP - Distribution	GBP	1.74
Consumer Innovators	Classic - Distribution	EUR	1.73
Consumer Innovators	Privilege - Distribution	EUR	2.14
Disruptive Technology	Classic - Distribution	EUR	24.85
Disruptive Technology	Classic USD - Distribution	USD	8.77
Disruptive Technology	Privilege - Distribution	EUR	8.04
Disruptive Technology	UP4 - Distribution	EUR	2.72
Ecosystem Restoration	Classic - Distribution	EUR	1.26
Ecosystem Restoration	Privilege - Distribution	EUR	1.26
Emerging Bond	Classic - Distribution	USD	3.43
Emerging Bond	Classic EUR - Distribution	EUR	12.19
Emerging Bond	Classic H EUR - Distribution	EUR	3.76
Emerging Bond Opportunities	Classic - Distribution	USD	6.51
Emerging Bond Opportunities	Classic EUR - Distribution	EUR	5.25
Emerging Bond Opportunities	Classic RH EUR - Distribution	EUR	0.91
Emerging Bond Opportunities	Privilege RH EUR - Distribution	EUR	3.06
Emerging Equity	Classic - Distribution	USD	2.85
Emerging Equity	Classic EUR - Distribution	EUR	1.98
Emerging Multi-Asset Income	Classic - Distribution	USD	6.19
Emerging Multi-Asset Income	Classic EUR - Distribution	EUR	6.16
Emerging Multi-Asset Income	Classic RH EUR - Distribution	EUR	4.96
Energy Transition	Classic - Distribution	EUR	9.26
Energy Transition	Classic USD - Distribution	USD	10.51
Energy Transition	Privilege - Distribution	EUR	2.40
Euro Corporate Bond	Classic - Distribution	EUR	0.72
Euro Corporate Bond	Privilege - Distribution	EUR	0.72
Euro Corporate Bond	I - Distribution	EUR	0.67
Euro Corporate Bond	X - Distribution	EUR	1.29
Euro Corporate Bond Opportunities	Classic - Distribution	EUR	0.67
Euro Defensive Equity	Classic - Distribution	EUR	2.61
Euro Defensive Equity	I - Distribution	EUR	2.35
Euro Equity	Classic - Distribution	EUR	6.89
Euro Equity	Privilege - Distribution	EUR	3.18
Euro Equity	I - Distribution	EUR	2.84
Euro High Yield Bond	Classic - Distribution	EUR	3.58
Euro High Yield Bond	N - Distribution	EUR	4.33
Euro High Yield Bond	Privilege - Distribution	EUR	3.73
Euro High Yield Bond	I - Distribution	EUR	3.69
Euro High Yield Short Duration Bond	Classic - Distribution	EUR	2.76
Euro High Yield Short Duration Bond	Classic H USD - Distribution	USD	2.86
Euro High Yield Short Duration Bond	N - Distribution	EUR	2.73
Euro Mid Cap	Classic - Distribution	EUR	10.54
Europe Convertible	Classic - Distribution	EUR	0.95

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-Fund	Class	Currency	Dividend
Europe Convertible	N - Distribution	EUR	1.35
Europe Convertible	Privilege - Distribution	EUR	1.13
Europe Convertible	I - Distribution	EUR	1.04
Europe Equity	Classic - Distribution	EUR	3.77
Europe Equity	Classic CHF - Distribution	CHF	3.05
Europe Equity	Privilege - Distribution	EUR	3.00
Europe Growth	Classic - Distribution	EUR	4.03
Europe Growth	Privilege - Distribution	EUR	3.61
Europe Real Estate Securities	Classic - Distribution	EUR	4.27
Europe Real Estate Securities	Privilege - Distribution	EUR	4.29
Europe Real Estate Securities	X - Distribution	EUR	2.68
Europe Small Cap	Classic - Distribution	EUR	4.46
Europe Small Cap	Privilege - Distribution	EUR	4.26
Europe Small Cap	I - Distribution	EUR	2.19
Europe Small Cap Convertible	Classic - Distribution	EUR	1.63
Europe Small Cap Convertible	N - Distribution	EUR	1.90
Europe Small Cap Convertible	Privilege - Distribution	EUR	1.67
Europe Small Cap Convertible	I - Distribution	EUR	1.27
Frontiers Equity	Classic - Distribution	USD	2.04
Germany Multi-Factor Equity	Classic - Distribution	EUR	5.37
Global Bond Opportunities	Classic - Distribution	EUR	0.90
Global Convertible	Classic - Distribution	USD	1.78
Global Convertible	Classic RH EUR - Distribution	EUR	1.39
Global Convertible	Classic RH PLN - Distribution	PLN	7.68
Global Convertible	N RH EUR - Distribution	EUR	1.59
Global Convertible	Privilege RH EUR - Distribution	EUR	1.83
Global Environment	Classic - Distribution	EUR	3.55
Global Environment	N - Distribution	EUR	2.30
Global Environment	Privilege - Distribution	EUR	2.37
Global Environment	Privilege GBP - Distribution	GBP	2.25
Global Environment	X - Distribution	EUR	1 803.28
Global High Yield Bond	Classic - Distribution	EUR	0.99
Global High Yield Bond	Classic H USD - Distribution	USD	1.41
Global High Yield Bond	N - Distribution	EUR	2.99
Global High Yield Bond	Privilege - Distribution	EUR	3.19
Global Inflation-Linked Bond	Classic - Distribution	EUR	0.60
Green Bond	Classic - Distribution	EUR	0.61
Green Bond	Privilege - Distribution	EUR	0.61
Green Bond	X - Distribution	EUR	0.63
Green Tigers	Classic - Distribution	USD	2.98
Green Tigers	Classic EUR - Distribution	EUR	4.86
Green Tigers	Privilege - Distribution	USD	2.08
Green Tigers	Privilege EUR - Distribution	EUR	3.91
Green Tigers	Privilege RH EUR - Distribution	EUR	2.12
Green Tigers	U2 - Distribution	USD	2.18
Green Tigers	U2 RH GBP - Distribution	GBP	2.14
Green Tigers	U2 RH SGD - Distribution	SGD	2.21

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-Fund	Class	Currency	Dividend
Harmony	Classic - Distribution	EUR	2.42
Health Care Innovators	Classic - Distribution	EUR	14.36
Health Care Innovators	Privilege - Distribution	EUR	3.40
Inclusive growth	Classic - Distribution	EUR	2.12
India Equity	Classic - Distribution	USD	1.44
India Equity	Classic EUR - Distribution	EUR	1.27
Japan Equity	Classic - Distribution	JPY	82.00
Japan Equity	Privilege - Distribution	JPY	337.00
Japan Small Cap	Classic - Distribution	JPY	210.00
Latin America Equity	Classic - Distribution	USD	7.26
Local Emerging Bond	Classic - Distribution	USD	2.88
Local Emerging Bond	Classic EUR - Distribution	EUR	2.96
Local Emerging Bond	Classic RH EUR - Distribution	EUR	2.18
Local Emerging Bond	Privilege - Distribution	USD	2.74
Multi-Asset Thematic	Classic - Distribution	EUR	1.91
Nordic Small Cap	Classic - Distribution	EUR	10.42
Nordic Small Cap	Classic H NOK - Distribution	NOK	36.95
Premia Opportunities	Classic - Distribution	EUR	1.26
RMB Bond	Classic - Distribution	USD	2.95
RMB Bond	Privilege - Distribution	USD	3.01
SmaRT Food	Classic - Distribution	EUR	1.96
SmaRT Food	Privilege - Distribution	EUR	2.12
SmaRT Food	U - Distribution	EUR	1.90
SmaRT Food	U RH CHF - Distribution	CHF	1.89
SmaRT Food	U RH GBP - Distribution	GBP	1.91
SmaRT Food	U RH USD - Distribution	USD	1.94
SmaRT Food	UP - Distribution	EUR	1.93
SMaRT Food	UP RH CHF - Distribution	CHF	1.93
SMaRT Food	UP RH GBP - Distribution	GBP	1.94
SMaRT Food	UP RH USD - Distribution	USD	1.96
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	Classic - Distribution	USD	4.02
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	Classic EUR - Distribution	EUR	3.50
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	Privilege - Distribution	USD	3.48
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	Classic - Distribution	USD	10.35
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	Classic EUR - Distribution	EUR	9.13
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	N RH EUR - Distribution	EUR	2.88
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	Privilege EUR - Distribution	EUR	3.10
Sustainable Euro Corporate Bond	Classic - Distribution	EUR	0.33
Sustainable Euro Corporate Bond	Privilege - Distribution	EUR	0.65
Sustainable Euro Corporate Bond	X - Distribution	EUR	0.62
Sustainable Euro Multi-Factor Corporate Bond	Classic - Distribution	EUR	0.65

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-Fund	Class	Currency	Dividend
Sustainable Europe Dividend (formerly Europe Dividend)	Classic - Distribution	EUR	1.11
Sustainable Europe Dividend (formerly Europe Dividend)	N - Distribution	EUR	2.33
Sustainable Europe Dividend (formerly Europe Dividend)	Privilege - Distribution	EUR	2.83
Sustainable Europe Multi-Factor Equity	Classic - Distribution	EUR	2.68
Sustainable Europe Multi-Factor Equity	Privilege - Distribution	EUR	2.69
Sustainable Europe Value	Classic - Distribution	EUR	3.35
Sustainable Europe Value	Privilege - Distribution	EUR	3.46
Sustainable Global Corporate Bond	Classic - Distribution	USD	2.15
Sustainable Global Corporate Bond	NH EUR - Distribution	EUR	1.76
Sustainable Global Corporate Bond	Privilege - Distribution	USD	2.01
Sustainable Global Corporate Bond	X - Distribution	USD	1.95
Sustainable Global Equity	Classic - Distribution	USD	2.04
Sustainable Global Equity	Classic EUR - Distribution	EUR	2.63
Sustainable Global Low Vol Equity (formerly Global Low Vol Equity)	Classic - Distribution	EUR	1.56
Sustainable Global Low Vol Equity (formerly Global Low Vol Equity)	Classic USD - Distribution	USD	7.15
Sustainable Global Multi-Factor Corporate Bond	Classic - Distribution	USD	2.10
Sustainable Global Multi-Factor Corporate Bond	Privilege - Distribution	USD	2.10
Sustainable Multi-Asset Balanced	Classic - Distribution	EUR	1.25
Sustainable Multi-Asset Balanced	Classic RH USD - Distribution	USD	1.14
Sustainable Multi-Asset Balanced	Classic Solidarity BE - Distribution	EUR	1.06
Sustainable Multi-Asset Balanced	Privilege - Distribution	EUR	1.21
Sustainable Multi-Asset Growth	Classic - Distribution	EUR	2.07
Sustainable Multi-Asset Growth	Classic Solidarity BE- Distribution	EUR	1.61
Sustainable Multi-Asset Growth	Privilege - Distribution	EUR	1.73
Sustainable Multi-Asset Stability	Classic - Distribution	EUR	1.41
Sustainable Multi-Asset Stability	Classic Solidarity BE- Distribution	EUR	0.63
Sustainable Multi-Asset Stability	Privilege - Distribution	EUR	0.61
Sustainable Multi-Asset Stability	Privilege Solidarity BE- Distribution	EUR	0.62
Sustainable US Multi-Factor Equity	Classic - Distribution	USD	1.87
Sustainable US Multi-Factor Equity	Classic EUR - Distribution	EUR	1.65
Sustainable US Multi-Factor Equity	Privilege - Distribution	USD	1.77
Sustainable US Value Multi-Factor Equity	Classic - Distribution	USD	2.71
Sustainable US Value Multi-Factor Equity	Classic H EUR - Distribution	EUR	2.42
Sustainable US Value Multi-Factor Equity	N - Distribution	USD	2.50
Sustainable US Value Multi-Factor Equity	Privilege H EUR- Distribution	EUR	2.57
Target Risk Balanced	Classic - Distribution	EUR	4.58
Target Risk Balanced	N - Distribution	EUR	3.45
Target Risk Balanced	Privilege - Distribution	EUR	4.05
Turkey Equity	Classic - Distribution	EUR	1.69
Turkey Equity	Privilege - Distribution	EUR	0.96
US Growth	Classic - Distribution	USD	0.55
US Growth	Classic H EUR - Distribution	EUR	1.91

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-Fund	Class	Currency	Dividend
US Growth	Privilege - Distribution	USD	1.27
US Growth	Privilege H EUR - Distribution	EUR	1.14
US High Yield Bond	Classic - Distribution	USD	4.41
US Mid Cap	Classic - Distribution	USD	2.96
US Mid Cap	Privilege - Distribution	USD	1.47
US Short Duration Bond	Classic - Distribution	USD	1.07
US Short Duration Bond	Privilege - Distribution	USD	1.11
US Small Cap	Classic - Distribution	USD	2.62
US Small Cap	Classic EUR - Distribution	EUR	2.31
US Small Cap	Privilege - Distribution	USD	2.26

It has been decided not to pay dividends for the share classes of the following sub-funds this period:

Sub-fund	Class
Enhanced Bond 6M	Classic - Distribution
Enhanced Bond 6M	I - Distribution
Enhanced Bond 6M	Privilege - Distribution
Environmental Absolute Return Thematic Equity (EARTH)	Classic - Distribution
Environmental Absolute Return Thematic Equity (EARTH)	Privilege - Distribution
Euro Bond	Classic - Distribution
Euro Bond	Privilege - Distribution
Euro Bond Opportunities	Classic - Distribution
Euro Covered Bond	Classic - Distribution
Euro Government Bond	Classic - Distribution
Euro Government Bond	Privilege - Distribution
Euro High Quality Government Bond	Classic - Distribution
Euro Inflation-linked Bond	Classic - Distribution
Euro Inflation-linked Bond	Privilege - Distribution
Euro Medium Term Bond	Classic - Distribution
Euro Medium Term Bond	Privilege - Distribution
Euro Money Market	Classic - Distribution
Euro Money Market	Privilege - Distribution
Euro Short Term Bond Opportunities	Classic - Distribution
Euro Short Term Bond Opportunities	Privilege - Distribution
Euro Short Term Corporate Bond	Classic - Distribution
Euro Short Term Corporate Bond Opportunities	Classic - Distribution
Euro Short Term Corporate Bond Opportunities	Privilege - Distribution
Euro Short Term Corporate Bond Opportunities	X - Distribution
Europe Emerging Equity	Classic - Distribution
Europe High Conviction Bond	Classic - Distribution
Flexible Global Credit	Classic - Distribution
Flexible Global Credit	X - Distribution
Flexible Opportunities	Classic - Distribution
Global Bond Opportunities	Privilege - Distribution
Global Enhanced Bond 36 M	Classic - Distribution
Global Enhanced Bond 36 M	Privilege - Distribution

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Class
Global Inflation-Linked Bond	Privilege - Distribution
Green Tigers	U2 HKD - Distribution
Russia Equity	Classic - Distribution
Russia Equity	Classic USD - Distribution
Russia Equity	I - Distribution
Russia Equity	Privilege - Distribution
Russia Equity	Privilege GBP - Distribution
Social Bond	Classic - Distribution
Social Bond	I - Distribution
Social Bond	Privilege - Distribution
Sustainable Enhanced Bond 12M	Classic - Distribution
Sustainable Enhanced Bond 12M	Privilege - Distribution
Sustainable Enhanced Bond 12M	X - Distribution
Sustainable Euro Bond	Classic - Distribution
Sustainable Euro Bond	IH GBP - Distribution
Sustainable Euro Bond	Privilege - Distribution
Sustainable Euro Bond	Privilege H GBP - Distribution
USD Money Market	Classic - Distribution

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 2022 were the following:

EUR 1 =	AUD 1.52035
EUR 1 =	BRL 5.46715
EUR 1 =	CAD 1.34855
EUR 1 =	CHF 1.00090
EUR 1 =	CNH 7.00890
EUR 1 =	CZK 24.73550
EUR 1 =	GBP 0.86080
EUR 1 =	HKD 8.20360
EUR 1 =	HUF 396.790
EUR 1 =	JPY 142.02965
EUR 1 =	NOK 10.32875
EUR 1 =	PLN 4.70015
EUR 1 =	SGD 1.45495
EUR 1 =	USD 1.04545
EUR 1 =	ZAR 17.12705

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Note 11 - Futures contracts

As at 30 June 2022, the following positions were outstanding:

Emerging Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	9	S	EURO BUXL 30Y BONDS	08/09/2022	1 538 944	87 713
EUR	46	S	EURO-BOBL FUTURE	08/09/2022	5 972 383	45 685
EUR	8	S	EURO-BUND FUTURE	08/09/2022	1 244 336	26 178
USD	67	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	8 534 125	143 389
USD	27	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2022	4 167 281	108 844
USD	348	P	US 10YR NOTE FUTURE (CBT)	21/09/2022	41 248 875	(223 829)
USD	50	P	US 5YR NOTE FUTURE (CBT)	30/09/2022	5 612 500	29 688
					Total:	217 668

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 656 504.

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	08/09/2022	683 975	38 974
EUR	23	S	EURO-BOBL FUTURE	08/09/2022	2 986 192	22 843
USD	44	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	5 604 500	93 500
USD	59	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2022	9 106 281	237 844
USD	397	P	US 10YR NOTE FUTURE (CBT)	21/09/2022	47 056 906	(398 828)
USD	130	P	US 5YR NOTE FUTURE (CBT)	30/09/2022	14 592 500	(79 688)
					Total:	(85 355)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 1 059 458.

Emerging Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	25	S	MSCI EMERGING MARKETS INDEX	16/09/2022	1 253 375	(1 000)
					Total:	(1 000)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 69 475.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Enhanced Bond 6M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	305	P	EURO-BOBL FUTURE	08/09/2022	37 877 950	939 400
EUR	6 796	S	EURO-SCHATZ FUTURE	08/09/2022	741 749 420	56 079
EUR	450	S	SHORT TERM EURO BTP FUTURE	08/09/2022	49 000 500	(2 250)
					Total:	993 229

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 825 663.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	224	S	EURO STOXX 50 - FUTURE	16/09/2022	8 058 160	(26 068)
USD	46	S	MSCI DAILY TR NET BRAZIL USD	16/09/2022	1 986 009	118 956
USD	118	S	RUSSELL 2000 E MINI INDEX FUTURE	16/09/2022	10 077 200	(147 895)
GBP	165	S	FTSE 250 INDEX	16/09/2022	7 455 868	169 089
KRW	122	S	KOSPI 200 INDEX	08/09/2022	7 222 139	897 335
					Total:	1 011 417

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 3 705 670.

Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	35	P	EURO BUXL 30Y BONDS	08/09/2022	5 724 600	(323 920)
EUR	58	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	8 034 740	195 460
EUR	94	S	EURO-BOBL FUTURE	08/09/2022	11 673 860	89 300
EUR	231	P	EURO-BUND FUTURE	08/09/2022	34 368 180	(575 270)
					Total:	(614 430)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 870 086.

Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	3	P	EURO BUXL 30Y BONDS	08/09/2022	490 680	(27 600)
EUR	99	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	13 714 470	(346 500)
EUR	82	P	EURO-BOBL FUTURE	08/09/2022	10 183 580	(82 000)
EUR	49	P	EURO-BTP FUTURE	08/09/2022	6 032 880	(76 970)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	55	S	EURO-BUND FUTURE	08/09/2022	8 182 900	172 150
EUR	25	P	EURO-SCHATZ FUTURE	08/09/2022	2 728 625	(5 625)
USD	223	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	27 169 759	458 668
USD	26	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	2 947 833	38 082
USD	99	P	US 2YR NOTE FUTURE (CBT)	30/09/2022	19 887 653	(111 712)
USD	127	S	US 5YR NOTE FUTURE (CBT)	30/09/2022	13 635 994	(48 521)
AUD	199	P	AUST 10 YR BONDS FUTURE	15/09/2022	15 897 981	(127 129)
CAD	102	P	CAN 5YR BOND	20/09/2022	8 538 638	49 157
					Total:	(108 000)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 2 025 894.

Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	86	P	EURO BUXL 30Y BONDS	08/09/2022	14 066 160	(634 940)
EUR	2 078	S	EURO-BOBL FUTURE	08/09/2022	258 066 820	882 109
EUR	485	P	EURO-BUND FUTURE	08/09/2022	72 158 300	(613 350)
EUR	1 700	P	EURO-SCHATZ FUTURE	08/09/2022	185 546 500	444 500
					Total:	78 319

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 803 022.

Euro Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	9	P	EURO BUXL 30Y BONDS	08/09/2022	1 472 040	(37 140)
EUR	255	S	EURO-BOBL FUTURE	08/09/2022	31 668 450	(308 930)
EUR	90	P	EURO-BUND FUTURE	08/09/2022	13 390 200	(124 600)
EUR	190	S	EURO-SCHATZ FUTURE	08/09/2022	20 737 550	(71 955)
EUR	80	S	SHORT TERM EURO BTP FUTURE	08/09/2022	8 711 200	(39 650)
					Total:	(582 275)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 865 609.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	244	P	EURO STOXX 50 - FUTURE	16/09/2022	8 396 040	(63 180)
					Total:	(63 180)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR (78 340).

Euro Flexible Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	20	P	EURO BUXL 30Y BONDS	08/09/2022	3 271 200	(42 780)
EUR	155	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	21 472 150	183 400
EUR	301	S	EURO-BOBL FUTURE	08/09/2022	37 381 190	(253 690)
EUR	56	S	EURO-BTP FUTURE	08/09/2022	6 894 720	2 100
EUR	112	P	EURO-BUND FUTURE	08/09/2022	16 663 360	352 840
EUR	742	S	EURO-SCHATZ FUTURE	08/09/2022	80 985 590	(205 675)
EUR	300	S	SHORT TERM EURO BTP FUTURE	08/09/2022	32 667 000	(37 800)
USD	25	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	2 834 455	(70 992)
USD	195	S	US 2YR NOTE FUTURE (CBT)	30/09/2022	39 172 650	244 139
USD	187	S	US 5YR NOTE FUTURE (CBT)	30/09/2022	20 078 196	190 050
GBP	52	S	LONG GILT FUTURE (LIFFE)	28/09/2022	6 885 409	9 154
					Total:	370 746

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 206 795.

Euro Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	159	P	EURO BUXL 30Y BONDS	08/09/2022	26 006 040	(1 470 720)
EUR	204	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	28 260 120	(714 000)
EUR	199	S	EURO-BOBL FUTURE	08/09/2022	24 713 810	75 430
EUR	127	P	EURO-BTP FUTURE	08/09/2022	15 636 240	863 660
EUR	334	S	EURO-BUND FUTURE	08/09/2022	49 692 520	(1 288 770)
EUR	1 602	P	EURO-SCHATZ FUTURE	08/09/2022	174 850 290	(360 450)
					Total:	(2 894 850)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 5 659 572.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Euro High Quality Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	28	P	EURO BUXL 30Y BONDS	08/09/2022	4 579 680	(258 980)
EUR	69	S	EURO-BUND FUTURE	08/09/2022	10 265 820	215 970
EUR	348	P	EURO-SCHATZ FUTURE	08/09/2022	37 982 460	(78 300)
					Total:	(121 310)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 442 897.

Euro High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	42	S	EURO-BUND FUTURE	08/09/2022	6 248 760	(11 761)
					Total:	(11 761)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 121 295.

Euro Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	33	S	US 2YR NOTE FUTURE (CBT)	30/09/2022	6 629 218	(9 206)
					Total:	(9 206)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR (54 511).

Euro Medium Term Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	12	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	1 662 360	40 440
EUR	461	P	EURO-BOBL FUTURE	08/09/2022	57 251 590	(344 330)
EUR	22	P	EURO-BUND FUTURE	08/09/2022	3 273 160	(7 420)
EUR	398	S	EURO-SCHATZ FUTURE	08/09/2022	43 439 710	93 530
					Total:	(217 780)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 424 176.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Euro Short Term Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	55	S	EURO-BOBL FUTURE	08/09/2022	6 830 450	10 960
EUR	2	S	EURO-SCHATZ FUTURE	08/09/2022	218 290	170
EUR	6	S	SHORT TERM EURO BTP FUTURE	08/09/2022	653 340	(3 690)
					Total:	7 440

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 66 105.

Euro Short Term Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	890	S	EURO-BOBL FUTURE	08/09/2022	110 529 100	(889 530)
EUR	126	S	EURO-BUND FUTURE	08/09/2022	18 746 280	(313 560)
EUR	500	S	EURO-SCHATZ FUTURE	08/09/2022	54 572 500	(343 378)
EUR	200	S	SHORT TERM EURO BTP FUTURE	08/09/2022	21 778 000	(99 110)
					Total:	(1 645 578)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 3 771 717.

Flexible Global Credit

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	42	S	MSCI WORLD NET EUR	16/09/2022	1 592 430	(430)
					Total:	(430)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 124 002.

Germany Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	7	P	DAX INDEX - FUTURE	16/09/2022	2 234 925	(113 575)
					Total:	(113 575)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 323 905.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Global Absolute Return Multi-Factor Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	4	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	487 350	1 017
GBP	3	P	LONG GILT FUTURE (LIFFE)	28/09/2022	397 235	(14 777)
AUD	6	P	AUST 10 YR BONDS FUTURE	15/09/2022	475 130	5 158
CAD	4	S	CAN 10YR BOND FUTURE	20/09/2022	367 773	8 246
					Total:	(356)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 38 847.

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2	P	EURO BUXL 30Y BONDS	08/09/2022	327 120	(18 540)
EUR	38	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	5 264 140	(133 000)
EUR	61	P	EURO-BOBL FUTURE	08/09/2022	7 575 590	(61 000)
EUR	3	S	EURO-BUND FUTURE	08/09/2022	446 340	9 390
EUR	11	P	EURO-SCHATZ FUTURE	08/09/2022	1 200 595	(2 475)
USD	472	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	57 507 294	959 425
USD	16	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2022	2 362 141	(70 305)
USD	44	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	4 988 641	30 340
USD	16	P	US LONG BOND FUTURE (CBT)	21/09/2022	2 121 574	(23 599)
USD	196	P	US 2YR NOTE FUTURE (CBT)	30/09/2022	39 373 535	(221 988)
USD	76	S	US 5YR NOTE FUTURE (CBT)	30/09/2022	8 160 122	(77 807)
GBP	7	P	LONG GILT FUTURE (LIFFE)	28/09/2022	926 882	(34 561)
JPY	4	P	JPN 10Y BOND (TSE)	12/09/2022	4 185 323	(16 898)
AUD	435	P	AUST 10 YR BONDS FUTURE	15/09/2022	34 751 867	(277 895)
AUD	64	P	AUST 3 YR BONDS	15/09/2022	4 620 286	3 733
CAD	209	P	CAN 5YR BOND	20/09/2022	17 495 836	100 797
					Total:	165 617

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 2 588 816.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	40	P	S&P 500 E-MINI FUTURE	16/09/2022	7 579 000	(158 500)
					Total:	(158 500)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 696 250.

Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	32	S	EURO-SCHATZ FUTURE	08/09/2022	3 492 640	7 520
USD	48	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	5 848 199	99 000
USD	39	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	4 421 750	42 506
USD	16	P	US 2YR NOTE FUTURE (CBT)	30/09/2022	3 214 166	(18 054)
USD	57	S	US 5YR NOTE FUTURE (CBT)	30/09/2022	6 120 092	(12 823)
AUD	50	P	AUST 10 YR BONDS FUTURE	15/09/2022	3 994 467	(31 942)
CAD	28	P	CAN 5YR BOND	20/09/2022	2 343 940	13 481
					Total:	99 688

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 230 106.

Global Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	40	P	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	4 873 499	(76 821)
USD	13	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	1 473 917	20 595
USD	116	S	US 2YR NOTE FUTURE (CBT)	30/09/2022	23 302 704	51 670
USD	20	S	US 5YR NOTE FUTURE (CBT)	30/09/2022	2 147 401	17 935
					Total:	13 379

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 351 246.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	349	S	EURO-BOBL FUTURE	08/09/2022	43 342 310	331 550
EUR	209	S	EURO-SCHATZ FUTURE	08/09/2022	22 811 305	(211 090)
USD	72	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2022	10 629 633	(264 181)
					Total:	(143 721)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 649 783.

Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	37	S	EURO-BOBL FUTURE	08/09/2022	4 595 030	35 150
USD	31	P	DOLLAR INDEX SPOT	19/09/2022	3 097 598	61 173
USD	239	P	EURO FX CURR FUTURE (CME)	19/09/2022	30 113 611	(680 400)
USD	11	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	1 247 160	15 454
					Total:	(568 623)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 268 319.

Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	52	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	6 335 549	97 924
JPY	195	S	10 YR MINI JGB FUTURE (SGX)	09/09/2022	20 408 943	58 185
					Total:	156 109

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 93 750.

Premia Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	277 060	(7 000)
EUR	2	P	EURO-BTP FUTURE	08/09/2022	246 240	(3 140)
EUR	2	P	EURO-BUND FUTURE	08/09/2022	297 560	(6 380)
EUR	174	S	STOXX 600(SXXP)	16/09/2022	3 521 760	2 401
EUR	10	P	STXE6ESGX EURP	16/09/2022	150 600	(50)
USD	5	P	MSCI EMERGING MARKETS INDEX	16/09/2022	239 777	2 455
USD	8	S	S&P 500 E-MINI FUTURE	16/09/2022	1 449 902	(13 774)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	2	P	SP500ESGUSDP	16/09/2022	317 012	3 377
USD	12	P	EURO FX CURR FUTURE (CME)	19/09/2022	1 511 980	(34 162)
USD	6	P	US 10YR NOTE FUTURE (CBT)	21/09/2022	680 269	(9 416)
JPY	2	P	TOPIX INDX FUTURE	08/09/2022	263 396	(7 801)
					Total:	(73 490)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 438 319.

Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2 350	P	EURO STOXX 50 - FUTURE	16/09/2022	80 863 500	(2 785 140)
					Total:	(2 785 140)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 8 446 253.

Social Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	24	S	EURO BUXL 30Y BONDS	08/09/2022	3 925 440	223 620
EUR	73	S	EURO-BUND FUTURE	08/09/2022	10 860 940	136 710
					Total:	360 330

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 144 375.

Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 990	S	EURO-BOBL FUTURE	08/09/2022	247 138 100	1 890 500
EUR	133	S	EURO-BUND FUTURE	08/09/2022	19 787 740	416 290
EUR	1 953	S	EURO-SCHATZ FUTURE	08/09/2022	213 160 185	(1 181 946)
					Total:	1 124 844

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 2 592 674.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	77	S	EURO-BOBL FUTURE	08/09/2022	9 562 630	73 150
EUR	75	P	EURO-BUND FUTURE	08/09/2022	11 158 500	(239 250)
					Total:	(166 100)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 393 167.

Sustainable Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	150	P	EURO-BUND FUTURE	08/09/2022	22 317 000	(254 600)
EUR	70	P	EURO BUXL 30Y BONDS	08/09/2022	11 449 200	(501 000)
EUR	100	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	13 853 000	(96 300)
EUR	105	S	EURO-BOBL FUTURE	08/09/2022	13 039 950	(69 210)
EUR	30	S	EURO-BOND 10YR 6.000%	08/09/2022	4 021 500	(77 060)
EUR	50	S	EURO-BTP FUTURE	08/09/2022	6 156 000	(163 780)
EUR	70	P	EURO-SCHATZ FUTURE	08/09/2022	7 640 150	6 950
EUR	380	S	SHORT TERM EURO BTP FUTURE	08/09/2022	41 378 200	(426 120)
USD	40	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	4 535 128	63 071
USD	1 000	S	US 2YR NOTE FUTURE (CBT)	30/09/2022	200 885 383	875 370
USD	130	S	US 5YR NOTE FUTURE (CBT)	30/09/2022	13 958 104	109 403
GBP	4	S	LONG GILT FUTURE (LIFFE)	28/09/2022	529 647	18 216
					Total:	(515 060)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 2 097 791.

Sustainable Euro Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	8	P	EURO BUXL 30Y BONDS	08/09/2022	1 308 480	(42 800)
EUR	6	P	EURO-BOBL FUTURE	08/09/2022	745 140	16 560
EUR	19	S	EURO-BUND FUTURE	08/09/2022	2 826 820	(13 531)
EUR	17	P	EURO-SCHATZ FUTURE	08/09/2022	1 855 465	(3 825)
					Total:	(43 596)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 6 677.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Euro Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	214	P	EURO STOXX 50 - FUTURE	16/09/2022	7 363 740	(57 500)
					Total:	(57 500)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 794 024.

Sustainable Europe Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 119	P	MSCI EUROPE NR	16/09/2022	28 405 815	(32 532)
					Total:	(32 532)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 2 497 827.

Sustainable Global Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	7	P	EURO BUXL 30Y BONDS	08/09/2022	1 196 956	(48 593)
EUR	10	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	1 448 262	(17 449)
EUR	19	S	EURO-BOBL FUTURE	08/09/2022	2 466 854	1 390
EUR	2	S	EURO-BOND 10YR 6.000%	08/09/2022	280 285	(2 499)
EUR	5	S	EURO-BTP FUTURE	08/09/2022	643 579	(17 114)
EUR	9	P	EURO-BUND FUTURE	08/09/2022	1 399 878	(11 040)
EUR	7	P	EURO-SCHATZ FUTURE	08/09/2022	798 739	1 004
EUR	35	S	SHORT TERM EURO BTP FUTURE	08/09/2022	3 984 366	(36 371)
USD	376	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	47 893 000	748 378
USD	26	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	3 081 813	42 859
USD	144	P	US LONG BOND FUTURE (CBT)	21/09/2022	19 962 000	(331 875)
USD	90	S	US 2YR NOTE FUTURE (CBT)	30/09/2022	18 901 406	89 953
USD	83	P	US 2YR NOTE FUTURE (CBT)	30/09/2022	17 431 297	(95 320)
USD	14	S	US 5YR NOTE FUTURE (CBT)	30/09/2022	1 571 500	15 641
USD	75	P	US 5YR NOTE FUTURE (CBT)	30/09/2022	8 418 750	(63 305)
					Total:	275 659

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 409 414.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Global Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	9	S	EURO-BUND FUTURE	08/09/2022	1 399 878	16 738
EUR	7	S	EURO-SCHATZ FUTURE	08/09/2022	798 739	465
EUR	9	S	EURO-BOBL FUTURE	08/09/2022	1 168 510	4 799
USD	15	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	1 910 625	(19 406)
USD	2	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2022	308 688	(3 063)
USD	22	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	2 607 688	27 688
USD	11	P	US LONG BOND FUTURE (CBT)	21/09/2022	1 524 875	13 234
USD	20	P	US 5YR NOTE FUTURE (CBT)	30/09/2022	2 245 000	1 562
GBP	21	P	LONG GILT FUTURE (LIFFE)	28/09/2022	2 907 028	(75 361)
JPY	4	P	10 YR MINI JGB FUTURE (SGX)	09/09/2022	437 672	(1 457)
AUD	1	P	AUST 10 YR BONDS FUTURE	15/09/2022	83 817	(330)
CAD	20	P	CAN 10YR BOND FUTURE	20/09/2022	1 922 440	(39 041)
					Total:	(74 172)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 310 792.

Sustainable Global Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	1	P	STOXX 600(SXXP)	16/09/2022	21 160	(47)
USD	12	P	S&P 500 E-MINI FUTURE	16/09/2022	2 273 700	21 449
					Total:	21 402

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 99 923.

Sustainable Global Multi-Factor High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	1	S	EURO-BOBL FUTURE	08/09/2022	129 834	(1 129)
EUR	2	P	EURO-SCHATZ FUTURE	08/09/2022	228 211	335
USD	1	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2022	154 344	1 500
USD	1	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	127 375	2 125
USD	8	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	948 250	12 250
USD	4	P	US 2YR NOTE FUTURE (CBT)	30/09/2022	840 062	(4 719)
USD	3	P	US 5YR NOTE FUTURE (CBT)	30/09/2022	336 750	(1 516)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
GBP	2	P	LONG GILT FUTURE (LIFFE)	28/09/2022	276 860	(10 323)
Total:						(1 477)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 20 650.

Sustainable Japan Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in JPY)	Net unrealised gain/(loss) (in JPY)
JPY	5	P	TOPIX INDX FUTURE	08/09/2022	93 525 000	(1 981 000)
Total:						(1 981 000)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to JPY 5 306 000.

Sustainable Multi-Asset Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1	P	EURO BUXL 30Y BONDS	08/09/2022	163 560	(240)
EUR	9	S	EURO-BOBL FUTURE	08/09/2022	1 117 710	(26 910)
EUR	1 295	P	EURO-BUND FUTURE	08/09/2022	192 670 100	(4 110 839)
EUR	31	P	EURO-SCHATZ FUTURE	08/09/2022	3 383 495	12 550
USD	444	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	50 339 925	650 318
JPY	72	S	JPN 10Y BOND (TSE)	12/09/2022	75 335 819	259 030
Total:						(3 216 091)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 10 932 990.

Sustainable Multi-Asset Growth

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	88	P	EURO-BUND FUTURE	08/09/2022	13 092 640	(280 719)
USD	240	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	27 210 770	311 827
JPY	40	S	JPN 10Y BOND (TSE)	12/09/2022	41 853 233	152 855
Total:						183 963

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 138 129.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Multi-Asset Stability

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	59	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	8 173 270	198 830
EUR	246	S	EURO-BOBL FUTURE	08/09/2022	30 550 740	233 700
EUR	234	P	EURO-BUND FUTURE	08/09/2022	34 814 520	(387 870)
USD	390	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	44 217 502	571 225
JPY	69	S	JPN 10Y BOND (TSE)	12/09/2022	72 196 827	245 301
					Total:	861 186

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 1 016 268.

Sustainable US Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	21	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	2 674 875	(19 562)
USD	1	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2022	154 344	(1 531)
USD	58	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	6 874 813	79 750
USD	45	P	US LONG BOND FUTURE (CBT)	21/09/2022	6 238 125	(92 211)
USD	7	P	US 2YR NOTE FUTURE (CBT)	30/09/2022	1 470 109	(8 258)
USD	67	P	US 5YR NOTE FUTURE (CBT)	30/09/2022	7 520 750	(33 017)
					Total:	(74 829)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 291 839.

Sustainable US Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	461	P	S&P 500 E-MINI FUTURE	16/09/2022	87 347 975	788 238
					Total:	788 238

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 3 804 475.

Sustainable US Value Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	180	P	S&P 500 E-MINI FUTURE	16/09/2022	34 105 500	324 650
					Total:	324 650

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 1 468 600.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	175	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6.000%	08/09/2022	24 242 750	(612 500)
EUR	228	S	EURO-BOBL FUTURE	08/09/2022	28 315 320	216 600
EUR	187	P	EURO-BTP FUTURE	08/09/2022	23 023 440	(293 850)
EUR	150	P	EURO-BUND FUTURE	08/09/2022	22 317 000	(478 500)
EUR	23	P	STXE6ESGX EURP	16/09/2022	346 380	(110)
USD	1	P	MSCI EMERGING MARKETS INDEX	16/09/2022	47 955	491
USD	1	P	SP500ESGUSDP	16/09/2022	158 506	1 688
USD	708	P	DOLLAR INDEX SPOT	19/09/2022	70 745 145	1 397 106
USD	2 712	P	EURO FX CURR FUTURE (CME)	19/09/2022	341 707 590	(7 664 901)
USD	713	P	US 10YR NOTE FUTURE (CBT)	21/09/2022	80 838 664	(1 118 915)
JPY	1	P	NIKKEI 225 (SGX)	08/09/2022	92 586	(4 814)
					Total:	(8 557 705)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to EUR 18 624 749.

US High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	19	S	ULTRA 10 YEAR US TREASURY NOTE FUTURE	21/09/2022	2 420 125	38 891
USD	37	S	US 2YR NOTE FUTURE (CBT)	30/09/2022	7 770 578	7 788
USD	6	P	US 5YR NOTE FUTURE (CBT)	30/09/2022	673 500	(1 195)
					Total:	45 484

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD 8 927.

US Short Duration Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	5	S	US 10YR NOTE FUTURE (CBT)	21/09/2022	592 656	8 164
					Total:	8 164

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to USD (3 342).

Brokers for Futures contracts:

BNP Paribas Paris
 BNP Paribas Securities Services Luxembourg
 Goldman Sachs London Derivatives
 Société Générale

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Note 12 - Forward foreign exchange contracts

As at 30 June 2022, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

Absolute Return Global Opportunities

Currency	Purchase amount	Currency	Sale amount
EUR	6 000 000	EUR	3 000 000
USD	3 160 544	USD	6 434 054
		Net unrealised loss (in EUR)	(115 370)

As at 30 June 2022, the latest maturity of all outstanding contracts is 13 September 2022.

Aqua

Currency	Purchase amount	Currency	Sale amount
CNH	16 053 720	AUD	11 500
CZK	3 326 343 170	CAD	33 400
EUR	140 052 975	CHF	89 000
HKD	18 640	CNH	10 140 630
SGD	15 484 560	CZK	1 756 090 690
USD	120 279 450	DKK	180 900
		EUR	260 128 549
		GBP	161 900
		HKD	9 840
		JPY	10 756 600
		KRW	10 536 300
		SEK	266 300
		SGD	8 314 610
		USD	64 208 200
		Net unrealised gain (in EUR)	1 802 771

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

China Equity

Currency	Purchase amount	Currency	Sale amount
CNY	170 200	CNY	4 334 000
EUR	4 796 193	EUR	1 543 144
HKD	2 084 700	HKD	13 439 300
SGD	126 710	SGD	64 810
USD	1 369 603	TWD	1 717 700
		USD	2 784 417
		Net unrealised loss (in USD)	(92 259)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Climate Impact

Currency	Purchase amount	Currency	Sale amount
AUD	2 971 410	AUD	2 514 680
CHF	313 790	CAD	470 500
CNH	588 580	CHF	167 500
EUR	22 527 582	CNH	313 530
GBP	26 095 360	DKK	10 783 000
SGD	2 073 820	EUR	3 326 801
USD	22 528 108	GBP	14 836 280
		HKD	6 666 300
		JPY	187 904 000
		KRW	377 656 300
		NOK	6 742 200
		SEK	4 302 800
		SGD	1 105 170

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Purchase amount	Currency	Sale amount
		TWD	22 067 000
		USD	52 316 021
		Net unrealised loss (in EUR)	(1 015 032)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Consumer Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	25 896 570	AUD	396 400
SGD	15 890	CAD	641 200
USD	4 871 100	EUR	4 643 579
		GBP	494 300
		HKD	2 932 400
		JPY	283 523 900
		SGD	8 540
		USD	23 878 600
		Net unrealised loss (in EUR)	(569 402)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Disruptive Technology

Currency	Purchase amount	Currency	Sale amount
EUR	341 844 776	DKK	43 597 000
USD	76 525 850	EUR	72 786 467
		JPY	507 955 600
		USD	356 665 520
		Net unrealised loss (in EUR)	(8 098 579)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Ecosystem Restoration

Currency	Purchase amount	Currency	Sale amount
CAD	4 272 000	CAD	12 261 000
CNH	138 530	CNH	76 230
CZK	14 799 800	CZK	8 305 740
DKK	5 037 000	DKK	38 129 000
EUR	214 005 965	EUR	86 779 064
GBP	12 850	GBP	272 760
JPY	146 020 602	JPY	142 171 335
SGD	264 140	NOK	20 228 000
USD	85 562 600	SEK	29 514 000
		SGD	147 910
		USD	205 278 600
		Net unrealised loss (in EUR)	(2 193 152)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Emerging Bond

Currency	Purchase amount	Currency	Sale amount
AUD	1 153 960	AUD	605 360
EUR	497 088 200	EUR	291 068 170
USD	308 210 098	GBP	1 899 000
		USD	527 636 183
		Net unrealised loss (in USD)	(5 460 220)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	4 385 360	AUD	2 270 540
BRL	28 768 465	BRL	89 419 000
CNH	33 851 688	CNH	93 953 777
COP	17 486 864 000	COP	13 635 000 000
CZK	220 260 615	CZK	164 938 137
EUR	76 861 240	EUR	56 041 559
HKD	30 510	HKD	15 880
HUF	2 077 636 596	HUF	1 641 929 948
IDR	25 360 741 721	IDR	10 014 695 000
KRW	4 651 686 000	KRW	4 642 765 000
MXN	80 872 000	MXN	38 142 000
PEN	3 544 000	PEN	2 379 000
PLN	54 921 461	PLN	39 406 284
RON	11 355 000	RUB	857 958 104
RUB	103 475 406	SGD	93 730
SGD	180 230	THB	327 933 000
THB	601 729 830	TRY	7 221 000
USD	156 266 690	USD	165 564 951
ZAR	81 316 265	ZAR	163 558 920
Net unrealised loss (in USD)			(4 165 860)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Emerging Climate Solutions

Currency	Purchase amount	Currency	Sale amount
HKD	35 870 000	USD	4 571 628
Net unrealised gain (in USD)			548

As at 30 June 2022, the latest maturity of all outstanding contracts is 5 July 2022.

Emerging Multi-Asset Income

Currency	Purchase amount	Currency	Sale amount
AUD	1 322 370	AUD	704 350
BRL	1 059 440	BRL	81 000
CNH	42 352 533	CNH	22 997 935
COP	55 579 000	CZK	598 530
EGP	352 260	EUR	715 160
EUR	1 232 680	IDR	2 192 948 000
IDR	2 376 716 000	MXN	1 096 413
MXN	2 092 000	RUB	33 802 241
PLN	66 000	SGD	757 110
RUB	16 742 194	THB	3 171 000
SGD	1 355 860	USD	10 394 067
THB	2 450 165	ZAR	1 668 000
TRY	194 000		
USD	6 065 372		
ZAR	501 086		
Net unrealised loss (in USD)			(167 122)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Energy Transition

Currency	Purchase amount	Currency	Sale amount
AUD	20 819 000	AUD	48 773 000
CAD	7 049 000	BRL	169 240 000
CNH	415 516 720	CAD	25 668 000
EUR	3 068 141 111	CNH	827 218 470
GBP	31 060	DKK	531 734 000
HKD	146 313 000	EUR	1 268 894 152

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Purchase amount	Currency	Sale amount
KRW	12 812 084 000	GBP	344 100
SGD	37 634 530	HKD	321 291 000
USD	1 200 795 606	KRW	150 284 225 000
		NOK	385 387 000
		SEK	112 859 000
		SGD	21 202 730
		USD	2 742 595 720
		Net unrealised loss (in EUR)	(26 875 450)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Purchase amount	Currency	Sale amount
CZK	210 378 840	CZK	109 726 530
EUR	63 783 860	EUR	34 421 960
SGD	15 430	SGD	8 050
USD	40 575 805	USD	76 515 313
		Net unrealised loss (in USD)	(933 587)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Euro Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	12 884 349	AUD	18 455 908
CAD	13 712 776	CAD	15 418 293
CHF	7 805 089	CHF	7 951 397
CLP	930 787 200	CLP	911 296 000
CNY	7 898 000	CNY	17 674 000
EUR	63 346 933	EUR	35 225 973
GBP	15 432 359	GBP	15 564 221
JPY	746 632 044	JPY	600 460 376
NOK	32 420 172	NOK	32 391 272
NZD	5 393 045	NZD	5 384 329
PLN	5 116 443	PLN	4 795 561
SEK	56 377 986	SEK	55 930 453
TWD	30 665 000	TWD	33 840 000
USD	42 235 827	USD	63 115 282
ZAR	1 903 000	ZAR	58 175 000
		Net unrealised loss (in EUR)	(653 696)

As at 30 June 2022, the latest maturity of all outstanding contracts is 21 July 2022.

Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CZK	285 662 350	CZK	146 665 770
EUR	5 923 895	EUR	11 481 670
		Net unrealised gain (in EUR)	23 309

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Euro Equity

Currency	Purchase amount	Currency	Sale amount
CZK	505 297 220	CZK	264 370 380
EUR	11 281 944	EUR	21 297 892
USD	1 046 950	USD	634 440
		Net unrealised gain (in EUR)	51 590

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Euro High Yield Bond

Currency	Purchase amount	Currency	Sale amount
EUR	133 615 011	EUR	18 195 533
GBP	13 061 000	GBP	93 526 000
USD	3 202 120	USD	26 279 860
Net unrealised loss (in EUR)			(49 888)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Euro High Yield Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
CHF	218 000	CHF	2 007 000
EUR	95 095 480	EUR	39 500 862
GBP	7 680 000	GBP	31 813 000
USD	32 113 620	USD	59 297 160
Net unrealised loss (in EUR)			(207 606)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Euro Short Term Corporate Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
USD	928 636	EUR	875 488
Net unrealised gain (in EUR)			12 002

As at 30 June 2022, the latest maturity of all outstanding contracts is 14 July 2022.

Europe Convertible

Currency	Purchase amount	Currency	Sale amount
CHF	1 065 000	CHF	4 615 000
EUR	25 188 085	EUR	4 096 992
GBP	475 000	GBP	3 488 000
USD	2 678 000	USD	17 704 000
Net unrealised loss (in EUR)			(313 627)

As at 30 June 2022, the latest maturity of all outstanding contracts is 14 July 2022.

Europe Growth

Currency	Purchase amount	Currency	Sale amount
EUR	1 924 355	EUR	3 629 604
SGD	2 123 670	SGD	1 113 180
USD	2 305 580	USD	1 207 970
Net unrealised gain (in EUR)			35 138

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Europe Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	6 372 392	EUR	11 910 779
SGD	223 110	SGD	119 240
USD	12 452 350	USD	6 563 620
Net unrealised gain (in EUR)			152 839

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Flexible Global Credit

Currency	Purchase amount	Currency	Sale amount
EUR	11 884 755	AUD	249 000
USD	588 000	CAD	451 800
		CHF	187 500
		EUR	554 491
		HKD	1 450 000
		JPY	23 500 000
		NOK	1 000 000
		NZD	71 000

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Purchase amount	Currency	Sale amount
		SGD	85 500
		USD	11 320 333
		Net unrealised loss (in EUR)	(141 527)

As at 30 June 2022, the latest maturity of all outstanding contracts is 29 July 2022.

Global Absolute Return Multi-Factor Bond

Currency	Purchase amount	Currency	Sale amount
CAD	34 000	AUD	35 000
EUR	125 756	CAD	52 000
USD	14 000	EUR	38 223
		GBP	24 000
		USD	39 000
		Net unrealised loss (in EUR)	(487)

As at 30 June 2022, the latest maturity of all outstanding contracts is 29 July 2022.

Global Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	19 866 000	AUD	33 494 573
CAD	21 125 021	CAD	29 083 060
CHF	12 315 645	CHF	12 289 991
CLP	1 415 059 200	CLP	1 580 218 083
CNH	41 331 000	CNH	250 126 000
COP	832 919 000	COP	2 484 273 168
CZK	2 809 000	CZK	14 524 000
EUR	348 356 933	EUR	90 051 731
GBP	26 071 861	GBP	35 251 988
IDR	8 058 204 000	HKD	746 000
ILS	1 099 000	HUF	155 620 000
JPY	1 376 761 806	IDR	37 658 460 961
KRW	328 297 000	ILS	2 451 000
MXN	3 098 000	JPY	6 024 443 915
NOK	51 354 758	KRW	5 418 122 000
NZD	8 249 651	MXN	21 676 646
PEN	519 000	NOK	49 221 178
PLN	8 231 299	NZD	8 171 304
SEK	85 329 311	PEN	1 220 000
SGD	150 000	PLN	10 408 386
THB	8 896 000	RON	2 203 430
TWD	47 099 000	RUB	8 522 000
USD	145 652 328	SEK	84 074 261
ZAR	3 845 000	SGD	1 710 000
		THB	45 284 000
		TWD	51 108 000
		USD	309 262 274
		ZAR	117 341 000
		Net unrealised loss (in EUR)	(3 971 581)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Global Convertible

Currency	Purchase amount	Currency	Sale amount
CZK	452 946 330	CHF	8 544 150
EUR	1 099 396 570	CZK	231 513 830
NOK	8 383 410	EUR	753 165 187
PLN	330 930	GBP	13 204 529
USD	896 010 891	HKD	124 000 000
		JPY	5 783 000 000
		NOK	4 313 430

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Purchase amount	Currency	Sale amount
		PLN	168 590
		SGD	13 000 000
		USD	1 185 149 702
		Net unrealised loss (in USD)	(9 422 367)

As at 30 June 2022, the latest maturity of all outstanding contracts is 5 August 2022.

Global Enhanced Bond 36M

Currency	Purchase amount	Currency	Sale amount
AUD	2 187 000	AUD	2 953 955
CAD	1 359 394	CAD	1 706 165
CHF	1 022 634	CHF	1 000 717
CLP	151 848 000	CLP	155 413 000
CNY	494 000	CNY	1 664 000
CZK	191 041 230	CZK	96 582 940
EUR	35 901 432	EUR	25 148 066
GBP	2 489 954	GBP	2 519 283
JPY	115 042 880	JPY	94 659 664
NOK	4 786 651	NOK	4 777 188
NZD	833 318	NZD	855 348
PLN	789 314	PLN	803 174
SEK	7 351 524	SEK	7 433 935
TWD	5 276 000	TWD	5 278 000
USD	16 701 788	USD	30 244 164
ZAR	540 000	ZAR	16 295 000
		Net unrealised loss (in EUR)	(130 437)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Global Environment

Currency	Purchase amount	Currency	Sale amount
EUR	89 577 949	CHF	9 569 700
HKD	18 700	DKK	153 082 900
JPY	74 172 276 304	EUR	207 767 127
SGD	47 555 820	GBP	33 799 900
TWD	146 614 700	HKD	8 766 010
USD	135 582 370	JPY	10 408 803 124
		SGD	25 190 500
		TWD	764 490 200
		USD	403 863 410
		Net unrealised loss (in EUR)	(694 449)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Global High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	6 186 770	AUD	3 235 110
CZK	417 174 110	CZK	215 678 050
EUR	89 599 255	EUR	52 880 516
GBP	1 683 000	GBP	4 527 000
USD	31 765 100	USD	77 741 920
		Net unrealised loss (in EUR)	(509 760)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Global Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
AUD	8 769 000	AUD	12 470 740
CAD	13 638 913	CAD	24 860 341
CHF	2 201 690	CHF	2 250 695
EUR	940 679 438	DKK	1 979 929

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Purchase amount	Currency	Sale amount
GBP	82 313 879	EUR	884 196 823
JPY	561 870 701	GBP	180 580 770
NZD	3 730 424	JPY	1 884 312 857
PLN	4 064 844	NZD	7 249 589
SEK	28 981 601	PLN	4 391 776
SGD	941 095 439	SEK	34 709 299
USD	411 719 775	SGD	484 478 188
		USD	648 565 135
		Net unrealised gain (in EUR)	6 175 992

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Green Bond

Currency	Purchase amount	Currency	Sale amount
AUD	14 802 240	AUD	35 424 950
CAD	13 470 000	CAD	62 418 000
EUR	282 676 386	EUR	40 330 511
GBP	6 950 000	GBP	51 396 000
USD	13 273 000	SEK	126 734 000
		USD	149 833 000
		Net unrealised loss (in EUR)	(1 415 770)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Green Tigers

Currency	Purchase amount	Currency	Sale amount
CNH	3 080 570	AUD	1 143 400
EUR	11 728 814	CNH	1 988 780
GBP	966 640	CNY	3 724 500
HKD	680 900	EUR	2 451 825
JPY	29 944 400	GBP	512 410
SGD	1 419 980	HKD	14 347 300
TWD	4 830 800	INR	67 931 400
USD	3 552 738	JPY	239 837 400
		KRW	792 393 800
		SGD	757 800
		TWD	60 341 300
		USD	6 664 689
		Net unrealised loss (in USD)	(181 151)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Health Care Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	26 136 847	CHF	1 919 000
USD	2 023 100	DKK	4 355 400
		EUR	1 924 980
		GBP	1 582 300
		JPY	108 668 000
		USD	22 641 100
		Net unrealised loss (in EUR)	(596 434)

As at 30 June 2022, the latest maturity of all outstanding contracts is 15 July 2022.

Inclusive Growth

Currency	Purchase amount	Currency	Sale amount
EUR	6 025 182	CAD	157 100
USD	802 400	CHF	247 400
		EUR	763 531
		GBP	406 500

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Purchase amount	Currency	Sale amount
		JPY	46 625 900
		USD	5 218 000
		Net unrealised loss (in EUR)	(121 825)

As at 30 June 2022, the latest maturity of all outstanding contracts is 15 July 2022.

Japan Equity

Currency	Purchase amount	Currency	Sale amount
EUR	78 342 390	EUR	39 831 350
JPY	5 708 188 255	JPY	11 061 492 912
USD	719 480	USD	372 880
		Net unrealised gain (in JPY)	164 137 056

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Japan Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	154 859 260	EUR	82 479 940
JPY	14 615 524 935	JPY	27 073 320 846
USD	41 190 070	USD	21 402 290
		Net unrealised gain (in JPY)	506 177 473

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Local Emerging Bond

Currency	Purchase amount	Currency	Sale amount
BRL	46 048 149	BRL	56 384 000
CLP	574 280 980	CNH	25 351 959
CNH	19 913 679	COP	10 742 945 807
COP	10 866 257 000	CZK	117 391 321
CZK	185 398 503	EUR	33 324 680
EUR	63 986 860	HUF	1 010 058 715
HUF	1 406 308 928	IDR	7 840 871 000
IDR	23 341 617 000	KRW	3 270 695 000
KRW	3 283 027 000	MXN	35 529 129
MXN	71 250 500	PLN	28 062 545
PLN	43 683 086	RUB	802 755 951
RON	5 895 000	THB	291 367 000
RUB	164 519 000	TRY	9 835 000
THB	620 840 054	USD	138 424 849
TRY	11 602 000	ZAR	107 024 000
USD	98 343 713		
ZAR	40 315 331		
		Net unrealised loss (in USD)	(4 908 747)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Multi-Asset Thematic

Currency	Purchase amount	Currency	Sale amount
AUD	12 380 400	AUD	6 464 410
CAD	2 709 740	CAD	1 386 100
CNH	3 122 090	CNH	1 593 002
CZK	32 547 900	CZK	20 858 810
EUR	100 579 856	EUR	47 790 417
HKD	18 532 630	GBP	10 300 000
SGD	8 392 010	HKD	9 478 800
USD	29 469 870	SGD	4 338 020
		USD	82 566 490
		Net unrealised loss (in EUR)	(290 630)

As at 30 June 2022, the latest maturity of all outstanding contracts is 24 August 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Nordic Small Cap

Currency	Purchase amount	Currency	Sale amount
CZK	6 119 040	CZK	3 176 910
DKK	28 903 700	DKK	81 655 800
EUR	27 296 791	EUR	35 493 420
NOK	504 138 618	NOK	159 017 023
SEK	276 847 900	SEK	474 200 500
Net unrealised loss (in EUR)			(198 131)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

RMB Bond

Currency	Purchase amount	Currency	Sale amount
CNY	45 100	CNY	1 694 200
EUR	32 525 479	EUR	16 191 688
USD	16 930 448	USD	34 227 880
Net unrealised loss (in USD)			(429 191)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Russia Equity (NAV suspended)

Currency	Purchase amount	Currency	Sale amount
EUR	6 797 899	EUR	12 672 075
ZAR	219 559 970	ZAR	117 035 050
Net unrealised gain (in EUR)			118 528

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 March 2022.

SMaRT Food

Currency	Purchase amount	Currency	Sale amount
CHF	105 203 090	AUD	4 308 300
EUR	326 536 229	CAD	1 663 100
GBP	51 268 690	CHF	58 694 730
USD	303 296 231	CNY	4 401 300
		DKK	10 174 100
		EUR	448 332 286
		GBP	29 949 800
		HKD	10 482 000
		INR	201 444 800
		JPY	516 825 200
		KRW	836 148 500
		NOK	54 205 900
		PHP	40 608 700
		USD	224 894 002
Net unrealised gain (in EUR)			4 187 639

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Social Bond

Currency	Purchase amount	Currency	Sale amount
EUR	8 481 011	EUR	105 228
USD	111 000	USD	8 983 000
Net unrealised loss (in EUR)			(103 209)

As at 30 June 2022, the latest maturity of all outstanding contracts is 14 July 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Asia ex-Japan Equity

Currency	Purchase amount	Currency	Sale amount
AUD	86 600	AUD	45 050
EUR	2 475 390	EUR	1 287 360
SGD	88 880	SGD	46 190
USD	1 407 529	USD	2 746 523
Net unrealised loss (in USD)			(34 904)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Asian Cities Bond

Currency	Purchase amount	Currency	Sale amount
AUD	1 006 180	AUD	508 030
CNH	7 700 589	CNH	7 700 589
EUR	540 710	EUR	276 500
HKD	4 094 664	HKD	4 094 664
IDR	2 175 794 000	IDR	2 175 794 000
INR	34 696 000	INR	34 696 000
KRW	911 501 000	KRW	911 501 000
PHP	3 936 783	PHP	3 870 000
SGD	3 116 290	SGD	2 698 010
THB	50 813 948	THB	50 813 948
USD	7 184 192	USD	8 147 555
Net unrealised loss (in USD)			(42 167)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Enhanced Bond 12M

Currency	Purchase amount	Currency	Sale amount
CHF	58 630	CHF	29 460
EUR	57 946	EUR	113 679
USD	59 040	USD	29 640
Net unrealised gain (in EUR)			1 463

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Euro Bond

Currency	Purchase amount	Currency	Sale amount
EUR	1 694 179	EUR	3 277 384
GBP	862 040	GBP	441 790
USD	2 404 980	USD	1 231 680
Net unrealised gain (in EUR)			23 933

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CHF	1 667 420	CHF	902 450
EUR	8 727 153	EUR	1 644 836
		USD	8 300 000
Net unrealised loss (in EUR)			(85 904)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Euro Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CZK	42 437 500	CZK	21 552 040
EUR	870 562	EUR	1 705 765
Net unrealised gain (in EUR)			3 405

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Europe Dividend

Currency	Purchase amount	Currency	Sale amount
EUR	780 583	EUR	1 486 218
USD	1 573 160	USD	814 640
Net unrealised gain (in EUR)			18 271

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Europe Value

Currency	Purchase amount	Currency	Sale amount
GBP	126 000 000	EUR	146 850 562
Net unrealised loss (in EUR)			(573 828)

As at 30 June 2022, the latest maturity of all outstanding contracts is 14 July 2022.

Sustainable Global Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CHF	51 710	CHF	26 490
EUR	321 833 291	EUR	342 296 728
NOK	58 080	NOK	29 740
USD	360 918 348	USD	340 935 178
Net unrealised loss (in USD)			(1 189 713)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Global Equity

Currency	Purchase amount	Currency	Sale amount
NOK	18 438 460	NOK	9 775 810
USD	985 829	USD	1 909 337
Net unrealised loss (in USD)			(46 181)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Global Low Vol Equity

Currency	Purchase amount	Currency	Sale amount
CAD	9 600	AUD	504 700
CZK	17 654 342	CAD	2 716 100
EUR	9 668 917	CHF	140 200
SGD	294 500	CZK	1 462 538
USD	445 700	EUR	606 593
		GBP	445 600
		HKD	1 003 900
		ILS	543 800
		JPY	128 277 200
		NOK	2 014 700
		SGD	1 342 500
		USD	5 454 300
Net unrealised loss (in EUR)			(154 153)

As at 30 June 2022, the latest maturity of all outstanding contracts is 15 July 2022.

Sustainable Global Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	55 101 910	CAD	103 000
USD	51 094 972	EUR	48 507 550
		GBP	100 000
		USD	58 441 730
Net unrealised loss (in USD)			(629 811)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Global Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	11 335 800	EUR	5 901 520
USD	6 160 248	USD	12 002 690
Net unrealised loss (in USD)			(148 305)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Global Multi-Factor High Yield Bond

Currency	Purchase amount	Currency	Sale amount
EUR	38 000	EUR	3 548 000
USD	3 750 752	USD	39 590
Net unrealised gain (in USD)			34 791

As at 30 June 2022, the latest maturity of all outstanding contracts is 29 July 2022.

Sustainable Multi-Asset Balanced

Currency	Purchase amount	Currency	Sale amount
AUD	113 310	AUD	57 500
CAD	111 710	CAD	56 650
EUR	15 191 280	EUR	57 423 564
HKD	109 820	HKD	55 710
NOK	289 494 000	SGD	65 850
SGD	129 870	USD	15 704 740
USD	30 968 380		
Net unrealised gain (in EUR)			470 359

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Multi-Asset Growth

Currency	Purchase amount	Currency	Sale amount
AUD	19 320	AUD	10 070
CAD	19 380	CAD	10 100
EUR	93 483	EUR	13 067 284
HKD	19 390	HKD	10 100
NOK	133 680 000	SGD	80 790
SGD	155 500	USD	23 440
USD	45 190		
Net unrealised gain (in EUR)			45 394

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable Multi-Asset Stability

Currency	Purchase amount	Currency	Sale amount
NOK	278 220 000	EUR	26 824 670
Net unrealised gain (in EUR)			92 286

As at 30 June 2022, the latest maturity of all outstanding contracts is 29 July 2022.

Sustainable US Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	51 801 810	EUR	26 448 690
USD	27 618 123	USD	54 887 009
Net unrealised loss (in USD)			(703 436)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Sustainable US Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	59 401 570	EUR	31 338 770
USD	32 714 274	USD	62 927 655
Net unrealised loss (in USD)			(808 675)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable US Value Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
CZK	243 230	CZK	129 050
EUR	52 649 350	EUR	28 313 240
USD	29 559 256	USD	55 761 556
Net unrealised loss (in USD)			(697 681)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

Target Risk Balanced

Currency	Purchase amount	Currency	Sale amount
BRL	119 143 110	BRL	70 727 810
EUR	14 048 471	EUR	24 607 214
USD	2 320 890	USD	1 179 270
Net unrealised loss (in EUR)			(729 067)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

US Growth

Currency	Purchase amount	Currency	Sale amount
CZK	995 414 410	CZK	544 671 920
EUR	155 655 760	EUR	86 833 620
USD	113 700 032	USD	207 291 579
Net unrealised loss (in USD)			(2 514 630)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

US High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	3 688 890	AUD	1 963 620
EUR	10 282 240	EUR	5 525 580
USD	7 133 630	USD	13 496 798
Net unrealised loss (in USD)			(192 333)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

US Mid Cap

Currency	Purchase amount	Currency	Sale amount
EUR	15 136 810	EUR	8 146 900
SGD	100 470	SGD	54 540
USD	8 543 856	USD	16 108 628
Net unrealised loss (in USD)			(207 620)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

US Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
EUR	59 537 000	EUR	29 633 080
USD	30 917 836	USD	63 012 060
Net unrealised loss (in USD)			(760 356)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

US Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	212 344 510	EUR	120 353 940
SGD	413 580	SGD	223 430
USD	125 949 789	USD	225 370 294
Net unrealised loss (in USD)			(2 894 582)

As at 30 June 2022, the latest maturity of all outstanding contracts is 4 August 2022.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Counterparties to Forward foreign exchange contracts:

Banco Santander
 Bank of America Securities Europe
 Barclays Bank Ireland Plc
 BNP Paribas Paris
 Citibank N.A. London
 Citigroup Global Market
 Deutsche Bank
 Goldman Sachs International
 Goldman Sachs International London
 HSBC France
 JP Morgan
 JP Morgan Chase Bank
 Morgan Stanley & Co. International
 Morgan Stanley Europe
 Royal Bank of Canada
 Société Générale
 Standard Chartered Bank Germany
 State Street Boston FX

Note 13 - Swaps

Credit Default Swaps

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

Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 800 000	USD	20/12/2026	ARGENTINA 1.000% 20-20/12/2026	5.000%
3 000 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
3 000 000	USD	20/12/2026	ARGENTINA 1.000% 20-20/12/2026	5.000%
3 500 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
3 500 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
4 000 000	USD	20/12/2026	1.000%	ITRX EXJP IG CDSI GEN 5Y CORP 20/12/2026
4 000 000	USD	20/12/2026	1.000%	ITRX EXJP IG CDSI GEN 5Y CORP 20/12/2026
6 000 000	USD	20/12/2026	ARGENTINA 1.000% 20-20/12/2026	5.000%
6 500 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
13 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.500% 97- 20/06/2023
20 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.500% 97- 20/06/2023

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
25 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.500% 97-20/06/2023
14 000 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
14 000 000	USD	20/12/2026	TURKEY REP OF 11.875% 00-15/01/2030	1.000%
1 200 000	USD	20/12/2026	ARGENTINA 1.000% 20-20/12/2026	5.000%
15 500 000	USD	20/12/2026	TURKEY REP OF 11.875% 00-15/01/2030	1.000%
4 500 000	USD	20/06/2027	ARAB REP EGYPT 4.550% 19-20/11/2023	1.000%
			Net unrealised loss (in USD)	(40 669 462)

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 1.000% 20-20/12/2026	5.000%
1 400 000	USD	20/12/2026	ARGENTINA 1.000% 20-20/12/2026	5.000%
2 000 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
2 500 000	USD	20/12/2026	1.000%	ITRX EXJP IG CDSI GEN 5Y CORP 20/12/2026
2 500 000	USD	20/12/2026	1.000%	ITRX EXJP IG CDSI GEN 5Y CORP 20/12/2026
2 500 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
2 500 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
4 000 000	USD	20/12/2026	ARGENTINA 1.000% 20-20/12/2026	5.000%
5 000 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
10 000 000	USD	20/12/2026	TURKEY REP OF 11.875% 00-15/01/2030	1.000%
10 000 000	USD	20/12/2026	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
15 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.500% 97-20/06/2023
9 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.500% 97-20/06/2023
18 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.500% 97-20/06/2023
2 300 000	USD	20/12/2026	ARGENTINA 1.000% 20-20/12/2026	5.000%
11 500 000	USD	20/12/2026	TURKEY REP OF 11.875% 00-15/01/2030	1.000%

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	USD	20/06/2027	ARAB REP EGYPT 4.55% 19-20/11/2023	1.000%
			Net unrealised loss (in USD)	(29 363 608)

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
15 000 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
300 000 000	EUR	20/12/2026	1.000%	ITRX EUR CDSI S36 5Y CORP 20/12/2026
			Net unrealised gain (in EUR)	1 699 163

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
8 000 000	EUR	20/06/2027	ITRX XOVER CDSI S37 5Y CORP 20/06/2027	5.000%
			Net unrealised loss (in EUR)	(248 515)

Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
2 000 000	EUR	20/06/2027	AIRBUS FINANCE 2.375% 14-02/04/2024	1.000%
2 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
3 000 000	EUR	20/06/2027	AIRBUS FINANCE 2.375% 14-02/04/2024	1.000%
12 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
			Net unrealised gain (in EUR)	396 447

Euro Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	EUR	20/06/2027	1.000%	SUBFIN CDSI S37 5Y CORP 20/06/2027
6 000 000	EUR	20/06/2027	1.000%	SNRFIN CDSI S37 5Y CORP 20/06/2027
10 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
20 500 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
			Net unrealised gain (in EUR)	1 226 248

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Euro Flexible Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 500 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
1 500 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
2 000 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
2 500 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
4 500 000	EUR	20/12/2026	1.000%	ITRX EUR CDSI GEN 5Y CORP 20/12/2026
5 500 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
1 500 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
2 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
			Net unrealised gain (in EUR)	367 177

Euro High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	EUR	20/06/2027	5.000%	HEIDELBERGCEMENT 2.25% 16- 03/06/2024
3 000 000	EUR	20/06/2027	1.000%	UNIBAIL-RODAMCO 1.375% 16- 09/03/2026
35 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
3 000 000	EUR	20/09/2027	1.000%	UNIBAIL-RODAMCO 1.375% 16- 09/03/2026
			Net unrealised gain (in EUR)	1 387 818

Euro High Yield Short Duration Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	EUR	20/06/2027	1.000%	UNIBAIL-RODAMCO 1.375% 16- 09/03/2026
1 000 000	EUR	20/06/2027	5.000%	HEIDELBERGCEMENT 2.25% 16- 03/06/2024
2 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
5 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
1 000 000	EUR	20/09/2027	1.000%	UNIBAIL-RODAMCO 1.375% 16- 09/03/2026
			Net unrealised gain (in EUR)	317 639

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Euro Short Term Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 000 000	EUR	20/06/2027	1.000%	SUBFIN CDSI S37 5Y CORP 20/06/2027
16 000 000	EUR	20/06/2027	1.000%	SNRFIN CDSI S37 5Y CORP 20/06/2027
20 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
50 000 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
			Net unrealised gain (in EUR)	2 851 808

Flexible Global Credit

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 200 000	EUR	20/06/2027	ITRX EUR SERIES 37 CORP 20/06/2027	1.000%
			Net unrealised loss (in EUR)	(63 601)

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	USD	20/12/2024	RUSSIAN FEDERATION 00-31/03/2030 STEP UP	1.000%
16 200 000	EUR	20/06/2027	ITRX XOVER CDSI S37 5Y CORP 20/06/2027	5.000%
			Net unrealised loss (in EUR)	(1 935 995)

Global Convertible

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
10 000 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
			Net unrealised gain (in USD)	380 715

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
400 000	EUR	20/12/2026	1.000%	ITRX EUR CDSI S36 5Y CORP 20/12/2026
2 000 000	EUR	20/06/2027	ITRX XOVER CDSI S37 5Y CORP 20/06/2027	5.000%
			Net unrealised loss (in EUR)	(60 227)

Global High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 100 000	EUR	20/06/2027	5.000%	ITRX XOVER CDSI S37 5Y CORP 20/06/2027
2 300 000	USD	20/06/2027	CDX HY CDSI GEN 5Y SPRD CORP 20/06/2027	5.000%
			Net unrealised gain (in EUR)	1 361

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	20/12/2026	5.000%	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026
100 000 000	EUR	20/12/2026	1.000%	ITRX EUR CDSI GEN 5Y CORP 20/12/2026
60 000 000	EUR	20/12/2026	1.000%	ITRX EUR CDSI GEN 5Y CORP 20/12/2026
			Net unrealised gain (in EUR)	942 637

Sustainable Euro Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
85 000 000	EUR	20/06/2027	ITRX EUR SERIES 37 CORP 20/06/2027	1.000%
			Net unrealised loss (in EUR)	(750 847)

Sustainable Global Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 500 000	EUR	20/06/2027	ITRX EUR SERIES 37 CORP 20/06/2027	1.000%
5 250 000	EUR	20/06/2027	ITRX EUR SERIES 37 CORP 20/06/2027	1.000%
4 500 000	USD	20/06/2027	CDX IG CDSI GEN 5Y CORP 20/06/2027	1.000%
9 500 000	USD	20/06/2027	CDX IG CDSI GEN 5Y CORP 20/06/2027	1.000%
			Net unrealised loss (in USD)	(77 837)

Sustainable Global Multi-Factor High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
900 000	EUR	20/06/2027	ITRX XOVER CDSI S37 5Y CORP 20/06/2027	5.000%
1 800 000	USD	20/06/2027	CDX HY CDSI GEN 5Y SPRD CORP 20/06/2027	5.000%
			Net unrealised loss (in USD)	(81 489)

Sustainable US Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 000 000	USD	20/06/2027	CDX IG CDSI GEN 5Y CORP 20/06/2027	1.000%
38 000 000	USD	20/06/2027	CDX IG CDSI GEN 5Y CORP 20/06/2027	1.000%
			Net unrealised loss (in USD)	(17 902)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

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
35 130 000	CZK	06/10/2025	LIBOR 6M	0.585%
167 890 000	CZK	21/09/2027	5.402%	PRIBOR 6M
33 400 000	PLN	21/09/2027	6.738%	WIBOR 6M
120 720 000	ZAR	21/09/2027	JIBAR 3M	8.437%
262 200 000	ZAR	21/09/2024	7.688%	JIBAR 3M
			Net unrealised loss (in USD)	(203 515)

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
50 000 000	EUR	25/11/2022	(0.564%)	ESTER 1D
100 000 000	EUR	23/12/2022	(0.555%)	ESTER 1D
50 000 000	EUR	30/11/2022	(0.562%)	ESTER 1D
100 000 000	EUR	08/04/2023	(0.579%)	ESTER 1D
200 000 000	EUR	28/09/2022	(0.563%)	ESTER OVERNIGHT
200 000 000	EUR	24/11/2022	(0.553%)	ESTER OVERNIGHT
200 000 000	EUR	01/12/2022	(0.561%)	ESTER OVERNIGHT
200 000 000	EUR	14/12/2022	0.549%	ESTER OVERNIGHT
200 000 000	EUR	27/02/2023	(0.581%)	ESTER OVERNIGHT
100 000 000	EUR	07/01/2023	(0.541%)	ESTER 1D
50 000 000	EUR	17/08/2023	(0.135%)	ESTER 1D
			Net unrealised gain (in EUR)	4 957 005

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
13 500 000	EUR	11/11/2036	EURIBOR 6M	0.577%
13 300 000	EUR	09/12/2036	EURIBOR 6M	0.576%
27 700 000	EUR	11/11/2041	0.436%	EURIBOR 6M
26 900 000	EUR	09/12/2041	0.371%	EURIBOR 6M
14 200 000	EUR	12/11/2051	EURIBOR 6M	(0.015%)
13 300 000	EUR	10/12/2051	EURIBOR 6M	(0.106%)
14 300 000	USD	11/03/2032	1.742%	SOFR 1D
39 600 000	AUD	30/03/2024	BBSW3M 3M	3.345%
39 400 000	AUD	11/04/2024	BBSW3M 3M	3.458%
36 400 000	AUD	09/06/2024	3.970%	BBSW3M 3M
25 900 000	GBP	10/03/2025	SONIA 1D	2.081%
5 400 000	GBP	10/03/2033	1.505%	SONIA 1D
43 900 000	USD	11/03/2024	SOFR 1D	1.576%

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 200 000	USD	16/05/2024	SOFR 1D	2.587%
2 800 000	USD	16/05/2032	2.664%	SOFR 1D
			Net unrealised loss (in EUR)	(215 559)

Euro Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	08/09/2022	(0.552%)	ESTER 1D
5 000 000	EUR	01/12/2022	(0.564%)	ESTER OVERNIGHT
4 000 000	EUR	13/02/2023	(0.380%)	ESTER 1D
20 000 000	EUR	23/06/2023	0.835%	ESTER 1D
15 000 000	EUR	26/06/2023	0.711%	ESTER 1D
			Net unrealised gain (in EUR)	18 292

Euro Short Term Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
50 000 000	EUR	04/06/2027	(0.410%)	EURIBOR 6MD
			Net unrealised gain (in EUR)	4 313 618

Flexible Global Credit

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000	CAD	14/09/2032	3.429%	CDOR 3M
300 000	EUR	14/09/2032	2.421%	EURIBOR 6M
1 600 000	GBP	14/09/2032	SONIA 1D	1.908%
1 800 000	AUD	14/09/2032	BBSW6M 6M	4.366%
2 000 000	USD	14/09/2032	2.781%	SOFR 1D
600 000	AUD	14/09/2032	BBSW6M 6M	3.853%
1 300 000	CAD	14/09/2032	3.947%	CDOR 3M
			Net unrealised loss (in EUR)	(88 717)

Global Absolute Return Multi-Factor Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	CAD	14/09/2032	3.429%	CDOR 3M
500 000	EUR	14/09/2032	2.421%	EURIBOR 6M
900 000	AUD	14/09/2032	BBSW6M 6M	3.853%
1 900 000	CAD	14/09/2032	3.947%	CDOR 3M
2 700 000	AUD	14/09/2032	BBSW6M 6M	4.366%
2 900 000	USD	14/09/2032	2.781%	SOFR 1D
2 300 000	GBP	14/09/2032	SONIA 1D	1.908%
			Net unrealised loss (in EUR)	(128 557)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 700 000	EUR	11/11/2036	EURIBOR 6M	0.577%
20 200 000	EUR	09/12/2036	EURIBOR 6M	0.576%
42 500 000	EUR	11/11/2041	0.436%	EURIBOR 6M
40 900 000	EUR	09/12/2041	0.371%	EURIBOR 6M
21 800 000	EUR	12/11/2051	EURIBOR 6M	0.150%
20 200 000	EUR	10/12/2051	EURIBOR 6M	0.106%
21 200 000	USD	11/03/2032	1.742%	SOFR 1D
78 900 000	AUD	30/03/2024	BBSW3M 3M	3.345%
79 000 000	AUD	11/04/2024	BBSW3M 3M	3.458%
73 800 000	AUD	09/06/2024	BBSW3M 3M	3.970%
38 600 000	GBP	10/03/2025	SONIA 1D	2.081%
8 100 000	GBP	10/03/2033	1.505%	SONIA 1D
65 400 000	USD	11/03/2024	SOFR 1D	1.576%
42 400 000	USD	16/05/2024	SOFR 1D	2.587%
12 400 000	USD	16/05/2032	2.664%	SOFR 1D
Net unrealised loss (in EUR)				(579 757)

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 100 000	EUR	09/12/2036	EURIBOR 6M	0.640%
2 200 000	EUR	09/12/2041	0.444%	EURIBOR 6M
1 100 000	EUR	10/12/2051	EURIBOR 6M	(0.308%)
10 000 000	AUD	09/06/2024	3.970%	BBSW3M 3M
1 200 000	GBP	10/03/2025	SONIA 1D	2.081%
200 000	GBP	10/03/2033	1.505%	SONIA 1D
5 900 000	USD	16/05/2024	SOFR 1D	2.587%
1 800 000	USD	16/05/2032	2.664%	SOFR 1D
19 700 000	AUD	08/05/2024	BBSW3M 3M	3.827%
1 650 000	EUR	06/05/2037	EURIBOR 6M	2.132%
4 000 000	EUR	06/05/2042	1.438%	EURIBOR 6M
2 400 000	EUR	06/05/2052	EURIBOR 6M	0.531%
3 400 000	GBP	08/05/2025	SONIA 1D	2.219%
800 000	GBP	08/05/2033	1.841%	SONIA 1D
Net unrealised loss (in EUR)				(50 566)

Local Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
42 500 000	CZK	07/10/2025	LIBOR 6M	0.610%
124 430 000	CZK	21/09/2027	5.402%	PRIBOR 6M
24 570 000	PLN	21/09/2027	6.738%	WIBOR 6M
89 470 000	ZAR	21/09/2027	JIBAR 3M	8.437%

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
194 330 000	ZAR	21/09/2024	7.688%	JIBAR 3M
46 200 000	CNY	16/03/2027	CH FIXING REPO RATES 7D1W	2.401%
			Net unrealised loss (in USD)	(319 149)

USD Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
15 000 000	USD	23/09/2022	2.062%	FEDL01 1D
15 000 000	USD	08/07/2022	0.523%	FEDL01 1D
16 000 000	USD	13/07/2022	0.847%	FEDL01 1D
15 000 000	USD	15/07/2022	0.620%	FEDL01 1D
10 000 000	USD	19/07/2022	0.898%	FEDL01 1D
10 000 000	USD	20/07/2022	0.907%	FEDL01 1D
10 000 000	USD	26/07/2022	1.059%	FEDL01 1D
11 000 000	USD	27/07/2022	1.066%	FEDL01 1D
15 000 000	USD	02/08/2022	1.270%	FEDL01 1D
15 000 000	USD	03/08/2022	1.175%	FEDL01 1D
10 000 000	USD	05/08/2022	1.210%	FEDL01 1D
15 000 000	USD	08/08/2022	1.159%	FEDL01 1D
10 000 000	USD	16/08/2022	1.278%	FEDL01 1D
15 000 000	USD	23/08/2022	1.905%	FEDL01 1D
15 000 000	USD	23/08/2022	1.366%	FEDL01 1D
23 000 000	USD	23/08/2022	1.365%	FEDL01 1D
11 000 000	USD	06/09/2022	1.515%	FEDL01 1D
10 000 000	USD	09/09/2022	1.559%	FEDL01 1D
10 000 000	USD	09/09/2022	1.551%	FEDL01 1D
10 000 000	USD	15/09/2022	1.750%	FEDL01 1D
15 000 000	USD	21/09/2022	2.033%	FEDL01 1D
20 000 000	USD	09/11/2022	1.668%	FEDL01 1D
15 000 000	USD	28/11/2022	1.810%	FEDL01 1D
30 000 000	USD	13/03/2023	2.332%	FEDL01 1D
15 000 000	USD	14/03/2023	2.352%	FEDL01 1D
			Net unrealised gain (in USD)	446 999

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Inflation Swaps

The Company has entered into inflation 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.

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
11 500 000	EUR	15/03/2032	2.545%	HICPXT 0D
11 500 000	EUR	15/03/2042	HICPXT 0D	2.465%
15 000 000	USD	11/03/2032	USCPI 0D	3.100%
15 000 000	USD	11/03/2042	2.833%	USCPI 0D
			Net unrealised loss (in EUR)	(391 483)

Euro Government Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
48 908 404	EUR	15/05/2027	3.010%	HICPXT 0D
48 871 153	EUR	15/05/2027	FRCPXT 0D	3.200%
17 980 000	GBP	15/01/2027	4.450%	UKRPI 0D
15 730 000	GBP	15/01/2032	UKRPI 0D	4.200%
			Net unrealised gain (in EUR)	626 707

Euro Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 220 000	GBP	15/01/2027	4.453%	UKRPI 0D
3 670 000	GBP	15/01/2032	UKRPI 0D	4.188%
420 000	EUR	15/03/2052	HICPXT 0D	2.540%
420 000	EUR	15/03/2052	HICPXT 0D	2.560%
600 000	USD	17/03/2052	2.763%	USCPI 0D
640 000	USD	29/03/2052	2.690%	USCPI 0D
			Net unrealised loss (in EUR)	(23 687)

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
17 100 000	EUR	15/03/2032	2.545%	HICPXT 0D
17 100 000	EUR	15/03/2042	HICPXT 0D	2.465%
22 300 000	USD	11/03/2032	USCPI 0D	3.100%
22 300 000	USD	11/03/2042	2.833%	USCPI 0D
			Net unrealised loss (in EUR)	(582 002)

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	EUR	15/03/2032	2.545%	HICPXT 0D
500 000	EUR	15/03/2042	HICPXT 0D	2.465%
700 000	USD	11/03/2032	USCPI 0D	3.100%
700 000	USD	11/03/2042	2.833%	USCPI 0D
300 000	EUR	15/05/2052	HICPXT 0D	2.660%

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
420 000	USD	09/05/2052	2.775%	USCPI 0D
			Net unrealised loss (in EUR)	(37 208)

Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
8 200 000	GBP	15/01/2027	4.453%	UKRPI 0D
7 120 000	GBP	15/01/2032	UKRPI 0D	4.188%
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
			Net unrealised loss (in EUR)	(184 728)

Multi-Asset Thematic

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 150 000	USD	15/03/2032	USCPI 0D	3.085%
			Net unrealised gain (in EUR)	137 290

Target Risk Balanced

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
50 000 000	USD	15/09/2031	2.523%	0.000%
			Net unrealised gain (in EUR)	2 595 352

Total Return Swaps

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

Emerging Multi-Asset Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
4 500 000	19.38%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	30/08/2022	0.100%	GOLDMAN SACHS DYNAMIC FX CARRY STRATEGY (GSFXCA19)
2 031 624	8.75%	BNP PARIBAS PARIS, FRANCE	USD	13/10/2022	0.880%	PERFORMANCE OF THE BASKET OF SHARES (BNPB0002)
750 000	3.23%	BNP PARIBAS PARIS, FRANCE	USD	28/03/2023	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
					Net unrealised loss (in USD)	(342 990)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Environmental Absolute Return Thematic Equity (EARTH)

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
18 639 466	11.51%	JP MORGAN, GERMANY	USD	13/09/2022	PERFORMANCE OF THE BASKET SHARES (JPBNRUNI)	USD LIBOR 3M +SPREAD
29 111 669	17.98%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	USD	30/01/2023	USD SOFR AVERAGE + SPREAD	PERFORMANCE OF THE BASKET SHARES (GSMBWBSN)
					Net unrealised gain (in USD)	7 434 927

Global Convertible

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
4 276 946	0.50%	MORGAN STANLEY BANK AG, GERMANY	USD	25/10/2022	MSCI United Satate Growth Gross Index US	USD SOFR AVERAGE +SPREAD
5 017 760	0.59%	MORGAN STANLEY BANK AG, GERMANY	USD	25/10/2022	USD SOFR AVERAGE +SPREAD	MSCI United State Value Gross Index
					Net unrealised gain (in USD)	166 660

Premia Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 500 000	20.79%	GOLDMAN SACHS INTERNATIONAL LONDON, UNITED KINGDOM	EUR	01/08/2022	0.100%	PERFORMANCE OF THE INDICE GOLDMAN SACHS DYNAMIC FX CARRY STRATEGY (GSFXCA18)
					Net unrealised gain (in EUR)	63 658

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Seasons

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
137 617 865	28.90%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	30/06/2027	PERFORMANCE OF BASKET SHARES*	EURIBOR 3M +SPREAD
70 000 000	14.70%	JP MORGAN, GERMANY	EUR	05/12/2022	PERFORMANCE OF BASKET SHARES*	EURIBOR 3M +SPREAD
190 000 000	39.90%	JP MORGAN, GERMANY	EUR	05/06/2029	PERFORMANCE OF BASKET SHARES*	EURIBOR 3M +SPREAD
					Net unrealised gain (in EUR)	32 223 292

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

AIR LIQUIDE SA	ENGIE	SANOVI AVENTIS
AMUNDI SA	EUROAPI SASU	SIEMENS AG - REG
ATOS SE	KERING	SOCIETE GENERALE SA
AXA SA	KONINKLIJKE AHOLD DELHAIZE NV	SODEXO SA
BAYERISCHE MOTOREN WERKE AG	KONINKLIJKE KPN NV	TOTAL SA
BNP PARIBAS	LEGRAND SA	VALEO SA
CAPGEMINI SE	LVMH	VEOLIA ENVIRONNEMENT
CARREFOUR SA	MICHELIN (CGDE)	VINCI SA
COMMERZBANK AG	ORANGE	VIVENDI
CREDIT AGRICOLE SA	PERNOD RICARD SA	
DANONE	PUBLICIS GROUPE	

CMS (Constant Maturity Swap) Spread Options

A CMS Spread Option is an interest rate derivative on which the payoff is based on the differential between the CMS rate over two different maturities against a funding rate. 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.

Counterparties to Swaps contracts:

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

Note that all TRS are settled on a bilateral mode.

Notes to the financial statements at 30/06/2022

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 2022, the following positions were outstanding:

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	344 711	S	RED ELECTRICA CORPORACION SA	6 495 815	0
NOK	51 211	S	EQUINOR ASA	1 775 590	0
USD	79 681	S	EXXON MOBIL CORP	6 823 881	0
BRL	250 000	S	COSAN SA	870 069	0
BRL	428 656	S	COSAN SA	1 491 841	0
EUR	27 000	S	MICHELIN (CGDE)	733 200	0
EUR	42 224	S	MICHELIN (CGDE)	4 919 746	382 561
EUR	76 361	S	TOTALENERGIES SE	4 021 118	0
HKD	8 722 000	S	GCL TECHNOLOGY HOLDINGS LTD	4 212 637	0
HKD	9 422 000	S	GCL TECHNOLOGY HOLDINGS LTD	4 550 730	0
USD	45 000	S	CHEVRON CORP	6 515 100	0
USD	68 408	S	CONOCOPHILLIPS	6 143 722	0
USD	191 465	S	EQUINOR ASA-SPON ADR	6 655 323	0
USD	70 686	S	INGREDION INC	6 231 678	0
USD	230 122	S	SUNCOR ENERGY INC	8 070 379	0
Total:					382 561

Brokers for Contracts for difference:

BNP Paribas Securities Services Luxembourg
Goldman Sachs & Co.
Goldman Sachs International London

Note 15 - Options positions

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

As at 30 June 2022, the following positions on options were outstanding:

Emerging Multi-Asset Income

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	8	P	PUT US 10YR NOTE FUTURE (CBT) 26/08/2022 11	26/08/2022	117.500	940 000	8 624
USD	2	P	PUT MSCI EMERGING MARKETS INDEX 16/12/2022	16/12/2022	1 025.000	205 000	14 560
USD	2	P	PUT MSCI EMERGING MARKETS INDEX 16/12/2022	16/12/2022	1 050.000	210 000	17 100
USD	4	P	PUT MSCI EMERGING MARKETS INDEX 16/12/2022	16/12/2022	1 000.000	400 000	24 561

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	2	S	PUT MSCI EMERGING MARKETS INDEX 16/12/2022	16/12/2022	900.000	180 000	(6 240)
USD	190	P	CALL ISHARES PHYSICAL GOLD ETC 16/09/2022	16/09/2022	42.000	798 000	1 140
USD	190	S	CALL ISHARES PHYSICAL GOLD ETC 16/09/2022	16/09/2022	46.000	874 000	(190)
USD	2	P	PUT MSCI EMERGING MARKETS INDEX 17/03/2023	17/03/2023	950.000	190 000	12 000
						Total:	71 555

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 69 475 USD.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	700	P	CALL PLUG POWER INC 16/09/2022 20	16/09/2022	20.000	1 400 000	103 950
USD	700	S	CALL PLUG POWER INC 16/09/2022 30	16/09/2022	30.000	2 100 000	(16 450)
USD	700	S	PUT PLUG POWER INC 16/09/2022 15	16/09/2022	15.000	1 050 000	(131 950)
USD	1 000	P	CALL SUNNOVA ENERGY INTERNATIONAL 21/10/2022	21/10/2022	20.000	2 000 000	282 500
USD	1 000	S	CALL SUNNOVA ENERGY INTERNATIONAL 21/10/2022	21/10/2022	30.000	3 000 000	(77 500)
USD	1 000	S	PUT SUNNOVA ENERGY INTERNATIONAL 21/10/2022	21/10/2022	15.000	1 500 000	(170 000)
						Total:	(9 450)

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 3 705 670 USD.

Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	9 350 000	P	CALL USD/EUR 30/09/2022 1.15	30/09/2022	1.150	10 285 045	3 188
EUR	9 350 000	S	CALL EUR/USD 30/09/2022 1.18	30/09/2022	1.180	10 553 350	(561)
EUR	14 080 000	P	CALL USD/EUR 05/07/2022 1.12	05/07/2022	1.120	15 084 031	0
EUR	14 080 000	S	CALL EUR/USD 05/07/2022 1.14	05/07/2022	1.140	15 353 388	0
EUR	213 000	P	PUT EUR/CHF 11/08/2022 1.09	11/08/2022	1.090	231 961	340
EUR	7 960 000	P	CALL USD/EUR 13/10/2022 1.082	13/10/2022	1.082	8 238 290	69 412
EUR	7 960 000	S	CALL EUR/USD 13/10/2022 1.11	13/10/2022	1.110	8 451 480	(24 843)
EUR	2 000 000	P	CALL GBP/EUR 01/07/2022 0.86	01/07/2022	0.860	1 998 141	4 588
USD	2 240 000	P	CALL CNH/USD 07/07/2022 6.69	07/07/2022	6.690	2 138 082	7 501

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	207 000	P	CALL JPY/USD 29/09/2022 125.1	29/09/2022	125.100	190 613	20 416
USD	8 490 000	S	CALL USD/CNH 23/09/2022 6.98	23/09/2022	6.980	8 454 993	(13 854)
USD	8 490 000	P	CALL CNH/USD 23/09/2022 6.835	23/09/2022	6.835	8 279 352	35 870
AUD	15 680 000	P	CALL USD/AUD 11/08/2022 0.746	11/08/2022	0.746	11 188 751	4 105
AUD	15 680 000	S	CALL AUD/USD 11/08/2022 0.772	11/08/2022	0.772	11 578 708	(351)
						Total:	105 811

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 2 025 894 EUR.

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	255	S	PUT EURO STOXX 50 - OPTION 16/12/2022 25	16/12/2022	2 500.000	6 375 000	(98 430)
EUR	185	S	PUT EURO STOXX 50 - OPTION 16/12/2022 24	16/12/2022	2 450.000	4 532 500	(64 750)
EUR	185	P	PUT EURO STOXX 50 - OPTION 16/12/2022 34	16/12/2022	3 450.000	6 382 500	451 400
EUR	255	P	PUT EURO STOXX 50 - OPTION 16/12/2022 36	16/12/2022	3 600.000	9 180 000	807 840
EUR	245	P	PUT EURO STOXX 50 - OPTION 16/12/2022 36	16/12/2022	3 650.000	8 942 500	845 250
EUR	150	S	PUT EURO STOXX 50 - OPTION 16/09/2022 25	16/09/2022	2 500.000	3 750 000	(19 950)
EUR	150	P	PUT EURO STOXX 50 - OPTION 16/09/2022 35	16/09/2022	3 550.000	5 325 000	326 700
EUR	340	S	PUT EURO STOXX 50 - OPTION 16/09/2022 27	16/09/2022	2 700.000	9 180 000	(76 160)
EUR	540	P	PUT EURO STOXX 50 - OPTION 16/09/2022 37	16/09/2022	3 700.000	19 980 000	1 677 240
EUR	200	S	PUT EURO STOXX 50 - OPTION 16/09/2022 26	16/09/2022	2 650.000	5 300 000	(39 200)
EUR	245	S	PUT EURO STOXX 50 - OPTION 16/12/2022 26	16/12/2022	2 600.000	6 370 000	(116 375)
EUR	245	S	PUT EURO STOXX 50 - OPTION 16/06/2023 21	16/06/2023	2 100.000	5 145 000	(109 270)
EUR	235	S	PUT EURO STOXX 50 - OPTION 17/03/2023 23	17/03/2023	2 300.000	5 405 000	(101 990)
EUR	235	P	PUT EURO STOXX 50 - OPTION 17/03/2023 32	17/03/2023	3 200.000	7 520 000	470 470
EUR	230	S	PUT EURO STOXX 50 - OPTION 21/04/2023 23	21/04/2023	2 300.000	5 290 000	(111 550)
EUR	230	P	PUT EURO STOXX 50 - OPTION 21/04/2023 33	21/04/2023	3 300.000	7 590 000	565 340
EUR	245	P	PUT EURO STOXX 50 - OPTION 16/06/2023 30	16/06/2023	3 000.000	7 350 000	462 560

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	230	S	PUT EURO STOXX 50 - OPTION 19/05/2023 21	19/05/2023	2 150.000	4 945 000	(103 730)
EUR	230	P	PUT EURO STOXX 50 - OPTION 19/05/2023 31	19/05/2023	3 100.000	7 130 000	474 720
EUR	2 900	S	CALL EURO STOXX 50 - OPTION 15/07/2022 3	15/07/2022	3 800.000	110 200 000	(58 000)
						Total:	5 182 115

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to (78 340) EUR.

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	14 090 000	P	CALL USD/EUR 30/09/2022 1.15	30/09/2022	1.150	15 499 067	4 805
EUR	14 090 000	S	CALL EUR/USD 30/09/2022 1.18	30/09/2022	1.180	15 903 391	(845)
EUR	21 160 000	P	CALL USD/EUR 05/07/2022 1.12	05/07/2022	1.120	22 668 899	0
EUR	21 160 000	S	CALL EUR/USD 05/07/2022 1.14	05/07/2022	1.140	23 073 700	0
EUR	321 000	P	PUT EUR/CHF 11/08/2022 1.09	11/08/2022	1.090	2 463	512
EUR	12 240 000	P	CALL USD/EUR 13/10/2022 1.082	13/10/2022	1.082	12 667 923	106 733
EUR	12 240 000	S	CALL EUR/USD 13/10/2022 1.11	13/10/2022	1.110	12 995 743	(38 201)
EUR	3 060 000	P	CALL GBP/EUR 01/07/2022 0.86	01/07/2022	0.860	3 057 156	7 020
USD	3 410 000	P	CALL CNH/USD 07/07/2022 6.69	07/07/2022	6.690	3 254 847	11 419
USD	318 000	P	CALL JPY/USD 29/09/2022 125.1	29/09/2022	125.100	292 825	31 364
USD	12 960 000	S	CALL USD/CNH 23/09/2022 6.98	23/09/2022	6.980	12 906 562	(21 149)
USD	12 960 000	P	CALL CNH/USD 23/09/2022 6.835	23/09/2022	6.835	12 638 445	54 756
USD	14	P	PUT US 10YR NOTE FUTURE (CBT) 22/07/2022 11	22/07/2022	114.000	1 526 615	628
AUD	24 000 000	P	CALL USD/AUD 11/08/2022 0.746	11/08/2022	0.746	17 125 640	6 283
AUD	24 000 000	S	CALL AUD/USD 11/08/2022 0.772	11/08/2022	0.772	17 722 512	(537)
						Total:	162 788

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 2 588 816 EUR.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	480 000	P	CALL USD/EUR 30/09/2022 1.15	30/09/2022	1.150	528 002	164
EUR	480 000	S	CALL EUR/USD 30/09/2022 1.18	30/09/2022	1.180	541 776	(29)
EUR	720 000	P	CALL USD/EUR 05/07/2022 1.12	05/07/2022	1.120	771 342	0
EUR	720 000	S	CALL EUR/USD 05/07/2022 1.14	05/07/2022	1.140	785 116	0
EUR	33 000	P	PUT EUR/CHF 11/08/2022 1.09	11/08/2022	1.090	35 938	53
EUR	1 360 000	P	CALL USD/EUR 13/10/2022 1.082	13/10/2022	1.082	1 407 547	11 860
EUR	1 360 000	S	CALL EUR/USD 13/10/2022 1.11	13/10/2022	1.110	1 443 971	(4 245)
EUR	340 000	P	CALL GBP/EUR 01/07/2022 0.86	01/07/2022	0.860	339 684	780
USD	370 000	P	CALL CNH/USD 07/07/2022 6.69	07/07/2022	6.690	353 165	1 239
USD	35 000	P	CALL JPY/USD 29/09/2022 125.1	29/09/2022	125.100	4 573 387	3 452
USD	1 460 000	S	CALL USD/CNH 23/09/2022 6.98	23/09/2022	6.980	1 453 980	(2 382)
USD	1 460 000	P	CALL CNH/USD 23/09/2022 6.835	23/09/2022	6.835	1 423 775	6 168
USD	6	P	PUT US 10YR NOTE FUTURE (CBT) 22/07/2022 11	22/07/2022	114.000	654 264	269
AUD	710 000	P	CALL USD/AUD 11/08/2022 0.746	11/08/2022	0.746	506 634	186
AUD	710 000	S	CALL AUD/USD 11/08/2022 0.772	11/08/2022	0.772	524 291	(16)
						Total:	17 499

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 230 106 EUR.

Harmony

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	8	S	PUT EURO STOXX 50 - OPTION 16/09/2022 33	16/09/2022	3 300.000	264 000	(9 256)
EUR	7	S	PUT EURO STOXX 50 - OPTION 16/12/2022 32	16/12/2022	3 200.000	224 000	(10 829)
EUR	6	P	PUT EURO STOXX 50 - OPTION 16/12/2022 38	16/12/2022	3 800.000	228 000	26 520
EUR	16	P	PUT EURO STOXX 50 - OPTION 16/09/2022 36	16/09/2022	3 600.000	576 000	39 312
EUR	10	P	PUT EURO STOXX 50 - OPTION 16/09/2022 34	16/09/2022	3 400.000	340 000	14 970
EUR	8	P	PUT EURO STOXX 50 - OPTION 17/03/2023 31	17/03/2023	3 150.000	252 000	14 816

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	14	P	PUT EURO STOXX 50 - OPTION 16/12/2022 3500	16/12/2022	3 500.000	490 000	37 310
USD	2	P	PUT S&P 500 E-MINI FUTURE 16/12/2022 380	16/12/2022	3 800.000	363 480	24 248
USD	1	P	PUT S&P 500 E-MINI FUTURE 16/12/2022 400	16/12/2022	4 000.000	191 305	16 715
USD	8	P	PUT US 10YR NOTE FUTURE (CBT) 26/08/2022 11	26/08/2022	117.500	899 134	8 250
USD	8	P	PUT US 10YR NOTE FUTURE (CBT) 26/08/2022 11	26/08/2022	116.000	887 656	4 783
Total:							166 839

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 1 268 319 EUR.

Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	70	S	PUT EURO STOXX 50 - OPTION 16/09/2022 33	16/09/2022	3 300.000	2 310 000	(80 990)
EUR	60	S	PUT EURO STOXX 50 - OPTION 16/12/2022 32	16/12/2022	3 200.000	1 920 000	(92 820)
EUR	140	P	PUT EURO STOXX 50 - OPTION 16/09/2022 36	16/09/2022	3 600.000	5 040 000	343 980
EUR	120	P	PUT EURO STOXX 50 - OPTION 16/12/2022 3500	16/12/2022	3 500.000	4 200 000	319 801
USD	4	P	PUT NASDAQ 100 STOCK INDEX 16/12/2022 12	16/12/2022	12 500.000	4 782 630	554 900
USD	2	P	PUT NASDAQ 100 STOCK INDEX 17/03/2023 10	17/03/2023	10 800.000	2 066 096	155 904
USD	72	P	PUT US 10YR NOTE FUTURE (CBT) 26/08/2022 11	26/08/2022	117.500	8 092 209	74 250
USD	60	P	PUT US 10YR NOTE FUTURE (CBT) 26/08/2022 11	26/08/2022	116.000	6 657 420	35 869
USD	2 300	P	CALL ISHARES PHYSICAL GOLD ETC 16/09/2022	16/09/2022	42.000	9 240 040	13 200
USD	2 300	S	CALL ISHARES PHYSICAL GOLD ETC 16/09/2022	16/09/2022	46.000	10 120 044	(2 200)
Total:							1 321 894

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 93 750 EUR.

Premia Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	3	S	PUT EURO STOXX 50 - OPTION 16/09/2022 33	16/09/2022	3 300.000	99 000	(3 471)
EUR	2	S	PUT EURO STOXX 50 - OPTION 16/12/2022 32	16/12/2022	3 200.000	64 000	(3 094)
EUR	2	P	PUT EURO STOXX 50 - OPTION 16/12/2022 38	16/12/2022	3 800.000	76 000	8 840
EUR	6	P	PUT EURO STOXX 50 - OPTION 16/09/2022 36	16/09/2022	3 600.000	216 000	14 742

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	4	P	PUT EURO STOXX 50 - OPTION 16/09/2022 34	16/09/2022	3 400.000	136 000	5 988
EUR	3	P	PUT EURO STOXX 50 - OPTION 17/03/2023 31	17/03/2023	3 150.000	94 500	5 556
EUR	4	P	PUT EURO STOXX 50 - OPTION 16/12/2022 3500	16/12/2022	3 500.000	140 000	10 660
USD	1	P	PUT S&P 500 E-MINI FUTURE 16/12/2022 400	16/12/2022	4 000.000	191 305	16 715
						Total:	55 936

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 438 319 EUR.

Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	4 500	S	CALL EURO STOXX 50 - OPTION 15/07/2022 3	15/07/2022	3 800.000	171 000 000	(90 000)
EUR	6 500	P	CALL EURO STOXX 50 - OPTION 16/06/2023 3	16/06/2023	3 950.000	256 750 000	5 024 500
EUR	14 000	P	CALL EUR STX 50 ESG (EUR)P 16/06/2023 16	16/06/2023	162.000	226 800 000	4 788 000
						Total:	9 722 500

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 8 446 253 EUR.

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	302	S	PUT EURO STOXX 50 - OPTION 16/09/2022 33	16/09/2022	3 300.000	9 966 000	(349 414)
EUR	244	S	PUT EURO STOXX 50 - OPTION 16/12/2022 32	16/12/2022	3 200.000	7 808 000	(377 468)
EUR	244	P	PUT EURO STOXX 50 - OPTION 16/12/2022 38	16/12/2022	3 800.000	9 272 000	1 078 480
EUR	604	P	PUT EURO STOXX 50 - OPTION 16/09/2022 36	16/09/2022	3 600.000	21 744 000	1 484 028
EUR	416	P	PUT EURO STOXX 50 - OPTION 16/09/2022 34	16/09/2022	3 400.000	14 144 000	622 752
EUR	328	P	PUT EURO STOXX 50 - OPTION 17/03/2023 31	17/03/2023	3 150.000	10 332 000	607 456
EUR	488	P	PUT EURO STOXX 50 - OPTION 16/12/2022 3500	16/12/2022	3 500.000	17 080 000	1 300 520
USD	104	P	PUT S&P 500 E-MINI FUTURE 16/12/2022 380	16/12/2022	3 800.000	18 900 952	1 260 892
USD	50	P	PUT S&P 500 E-MINI FUTURE 16/12/2022 400	16/12/2022	4 000.000	9 565 259	835 765
USD	308	P	PUT US 10YR NOTE FUTURE (CBT) 26/08/2022 11	26/08/2022	117.500	34 616 672	317 626
USD	316	P	PUT US 10YR NOTE FUTURE (CBT) 26/08/2022 11	26/08/2022	116.000	35 062 413	188 914
						Total:	6 969 551

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

As at 30 June 2022, the cash margin balance in relation to futures and/or options amounted to 18 624 749 EUR.

Counterparties to Options:

BNP Paribas Paris
 BNP Paribas Securities Services Luxembourg
 JP Morgan
 Morgan Stanley Europe

Swaptions

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

Euro Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
8 100 000	P	GBP	Swaption Put on IRS	1.450%	23/02/2023	SONIA1D 23/02/2023 1.450
38 200 000	S	GBP	Swaption Put on IRS	2.055%	23/02/2023	SONIA1D 23/02/2023 2.055
Market value (in EUR)						55 083

Global Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
12 400 000	P	GBP	Swaption Put on IRS	1.450%	23/02/2023	SONIA1D 23/02/2023 1.450
58 500 000	S	GBP	Swaption Put on IRS	2.055%	23/02/2023	SONIA1D 23/02/2023 2.055
Market value (in EUR)						83 900

Global Enhanced Bond 36M

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
1 800 000	S	GBP	Swaption Put on IRS	2.055%	23/02/2023	SONIA1D 23/02/2023 2.055
4 600 000	S	GBP	Swaption Put on IRS	2.055%	23/02/2023	SONIA1D 23/02/2023 2.055
980 000	P	GBP	Swaption Put on IRS	1.450%	23/02/2023	SONIA1D 23/02/2023 1.450
370 000	P	GBP	Swaption Put on IRS	1.450%	23/02/2023	SONIA1D 23/02/2023 1.450
Market value (in EUR)						(96)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Counterparty to Swaptions:

Goldman Sachs International London, Luxembourg

Note 16 - Securities lending

For the period ended 30 June 2022, the securities lending income generated by the Fund is disclosed in the "Statement of Operations and Changes in Net Asset" under "Income on Investments and assets, net" as follows:

Sub-fund	Currency	Net Income	Direct and Indirect Cost and Fees	Gross Income
Belgium Equity	EUR	1 224	525	1 749
Enhanced Bond 6M	EUR	190	82	272
Euro Bond	EUR	830	356	1 186
Euro Equity	EUR	9	4	13
Europe Equity	EUR	18	7	25
Europe Growth	EUR	47	20	67
Sustainable Enhanced Bond 12M	EUR	48	21	69
Sustainable Europe Dividend (formerly Europe Dividend)	EUR	1	0	1

The only remaining fees attributable to securities lending are:

- The Agency (BP2S) fees which will be 15% for service rendered;
- The Management Company (BNP Paribas Asset Management) fees which will be 15% to cover their operational fees.

Note 17 - Global overview of collateral

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

As at 30 June 2022, the Company pledged the following collaterals in favour of forward exchange traded and swap agreement counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
China A-Shares	USD	142 383	Cash
China Equity	USD	59 675	Cash
Climate Impact	EUR	890 000	Cash
Consumer Innovators	EUR	350 000	Cash
Disruptive Technology	EUR	7 720 000	Cash
Ecosystem Restoration	EUR	1 510 000	Cash
Emerging Bond	USD	43 883 951	Cash
Emerging Bond Opportunities	USD	32 900 268	Cash
Emerging Multi-Asset Income	USD	311 000	Cash
Energy Transition	EUR	13 990 000	Cash
Enhanced Bond 6M	EUR	710 000	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	1 614 086	Cash
Euro Bond Opportunities	EUR	1 751 000	Cash
Euro Short Term Bond Opportunities	EUR	210 000	Cash

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Currency	OTC collateral	Type of collateral
Flexible Global Credit	EUR	98 946	Cash
Global Bond Opportunities	EUR	7 050 000	Cash
Global Convertible	USD	10 883 117	Cash
Global Enhanced Bond 36M	EUR	281 717	Cash
Global Environment	EUR	4 710 000	Cash
Global High Yield Bond	EUR	380 000	Cash
Global Inflation-Linked Bond	EUR	430 437	Cash
Green Bond	EUR	2 990 000	Cash
Health Care Innovators	EUR	280 000	Cash
Local Emerging Bond	USD	4 816 730	Cash
Multi-Asset Income	EUR	3 230 000	Cash
Multi-Asset Thematic	EUR	691 287	Cash
Nordic Small Cap	EUR	1 280 000	Cash
RMB Bond	USD	311 089	Cash
SMaRT Food	EUR	1 130 000	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	280 000	Cash
Sustainable Europe Value	EUR	1 190 000	Cash
Sustainable Global Corporate Bond	USD	2 796 837	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	861 000	Cash
Sustainable US Multi-Factor Corporate Bond	USD	480 000	Cash
Sustainable US Multi-Factor Equity	USD	461 000	Cash
Sustainable US Value Multi-Factor Equity	USD	407 000	Cash
US Growth	USD	1 822 950	Cash
US Short Duration Bond	USD	364 500	Cash
US Small Cap	USD	1 533 000	Cash

As at 30 June 2022, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
Aqua	EUR	270 000	Cash
Emerging Bond Opportunities	USD	851 000	Cash
Energy Transition	EUR	410 000	Cash
Enhanced Bond 6M	EUR	5 320 000	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	1 943 289	Cash
Euro Corporate Bond	EUR	270 000	Cash
Euro Corporate Bond Opportunities	EUR	740 000	Cash
Euro High Yield Bond	EUR	1 030 000	Cash
Euro High Yield Short Duration Bond	EUR	330 000	Cash
Euro Short Term Corporate Bond Opportunities	EUR	7 133 000	Cash
Global Bond Opportunities	EUR	2 390 000	Cash

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Currency	OTC collateral	Type of collateral
Global Convertible	USD	2 831 990	Cash
Global Environment	EUR	1 640 000	Cash
Global Inflation-Linked Bond	EUR	7 276 541	Cash
Japan Equity	JPY	211 624 179	Cash
Japan Small Cap	JPY	582 321 565	Cash
Local Emerging Bond	USD	147 756	Cash
Multi-Asset Thematic	EUR	320 000	Cash
Seasons	EUR	18 580 000	Cash
SMaRT Food	EUR	4 120 000	Cash
Sustainable Global Corporate Bond	USD	1 516 704	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	204 000	Cash
Sustainable US Multi-Factor Corporate Bond	USD	295 713	Cash
Target Risk Balanced	EUR	2 590 000	Cash
USD Money Market	USD	292 000	Cash

Note 18 - Related party transactions

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

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

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

Note 19 - Change in the composition of the securities portfolio

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

Note 20 - List of Investment managers

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Investment managers
Nordic Small Cap	Alfred Berg AS, Norway BNPP AM UK (FX management)
Europe Emerging Equity (NAV suspended)	Alfred Berg AS, Norway sub delegating to BNPP AM UK for the FX management
Russia Equity (NAV suspended)	Alfred Berg AS, Norway sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
Asia ex-Japan Small Cap India Equity	BNPP AM Asia
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	BNPP AM Asia BNPP AM UK (FX management)
Sustainable Multi-Asset Stability	BNPP AM BE Additional Manager(s) SRI pockets: BNPP AM France sub delegating to BNPP AM UK (FX management)
Sustainable Multi-Asset Balanced	BNPP AM BE BNPP AM UK (FX management) Additional Manager(s) SRI pockets: BNPP AM France (since 20 June 2022)
Sustainable Multi-Asset Growth	BNPP AM BE BNPP AM UK (FX management)
Brazil Equity	BNPP AM Brazil
Latin America Equity	BNPP AM Brazil sub delegating to BNPP AM UK for the FX management
Enhanced Bond 6M	BNPP AM France BNPP AM UK (FX management)
Euro Bond Euro Money Market Germany Multi-Factor Equity Sustainable Euro Low Vol Equity Sustainable Euro Multi-Factor Equity Sustainable Japan Multi-Factor Equity USD Money Market	BNPP AM France
Euro Government Bond Euro High Quality Government Bond Euro Medium Term Bond Euro Short Term Bond Opportunities (liquidated on 29 April 2022) Euro Short Term Corporate Bond Europe High Conviction Bond	BNPP AM France sub delegating to BNPP AM UK for the Cash management
Emerging Multi-Asset Income	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Exposure management), Alfred Berg AS, Norway , BNPP AM Asia , BNPP AM Brazil delegation to BNPP AM UK (FX management)
Multi-Asset Income (liquidated on 10 March 2022)	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Exposure management), BNPP AM Asia , BNPP AM USA , Alfred Berg AS Norway , BNPP AM UK (FX management)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Investment managers
Absolute Return Global Opportunities Euro Corporate Bond Opportunities Euro Mid Cap Euro Short Term Corporate Bond Opportunities Europe Convertible Europe Real Estate Securities Harmony Premia Opportunities Sustainable Europe Value	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management
Multi-Asset Thematic	BNPP AM France subdelegating to BNPP AM UK for the FX and Cash Management BNPP AM UK (FX Management)
Green Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (FX management)
Euro Corporate Bond Europe Small Cap Europe Small Cap Convertible Flexible Opportunities (liquidated on 3 June 2022) Inclusive Growth Sustainable Euro Corporate Bond Target Risk Balanced	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (FX management)
Euro High Yield Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (inclusive FX management)
Sustainable Europe Multi-Factor Equity	BNPP AM France sub delegating to BNPP AM UK for the FX management
Sustainable Europe Dividend (formerly Europe Dividend) Sustainable Global Multi-Factor Equity Sustainable US Value Multi-Factor Equity	BNPP AM France sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
Belgium Equity Euro Covered Bond (liquidated on 13 May 2022) Seasons	BNPP AM France sub delegating to BNPP AM UK for the Cash management
Sustainable Enhanced Bond 12M	BNPP AM France subdelegating to BNPP AM UK for the Cash Management BNPP AM UK (FX Management)
Europe Multi-Asset Income (liquidated on 24 February 2022)	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Exposure management), Alfred Berg AS, Norway BNPP AM UK (FX management)
RMB Bond	BNPP AM France sub delegating to BNPP AM UK (inclusive FX management) BNPP AM UK (FX management)
Global Enhanced Bond 36M Sustainable Global Low Vol Equity (formerly Global Low Vol Equity) Sustainable US Multi-Factor Equity	BNPP AM France BNPP AM UK (FX management)
China A-Shares	BNPP AM France sub delegating to BNPP AM Asia
China Equity	BNPP AM France sub delegating to BNPP AM Asia BNPP AM UK (FX management)
Flexible Global Credit	BNPP AM France sub delegating to BNPP AM UK for the Cash management
Global Absolute Return Multi-Factor Bond Global Convertible Sustainable Euro Bond Sustainable Euro Multi-Factor Corporate Bond Sustainable US Multi-Factor Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
Euro Defensive Equity	BNPP AM Nederland sub delegating to BNPP AM UK for the FX management

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Investment managers
Emerging Bond Emerging Bond Opportunities Energy Transition Environmental Absolute Return Thematic Equity (EARTH) Euro High Yield Short Duration Bond Europe Growth Local Emerging Bond Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond)	BNPP AM UK (inclusive FX and Cash management)
Euro Equity	BNPP AM UK (inclusive FX and Cash management) BNPP AM France
Absolute Return Multi-Strategy (liquidated on 3 June 2022)	BNPP AM UK (FX management) BNPP AM France sub delegating to BNPP AM UK for the FX management
Ecosystem Restoration Sustainable Global Equity	BNPP AM UK (inclusive FX management)
Global Inflation-Linked Bond	BNPP AM UK (inclusive FX management) BNPP AM USA
Global Bond Opportunities	BNPP AM UK (inclusive FX, Cash and Exposure management) BNPP AM USA BNPP AM France
Europe Equity	BNPP AM UK BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management
Global High Yield Bond Sustainable Global Corporate Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management BNPP AM France BNPP AM UK (inclusive FX management)
Euro Bond Opportunities	BNPP AM USA BNPP AM France sub delegating to BNPP AM UK for the FX, Cash and Exposure management
US Short Duration Bond	BNPP AM USA BNPP AM UK (FX management)
Euro Inflation-Linked Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management
Frontiers Equity	BNPP AM Asia sub delegating to BNPP AM UK for the FX and Cash management
Emerging Equity	BNPP AM Asia sub delegating to BNPP AM UK for the Cash management (until 20 December 2021)
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap US Small Cap	BNPP AM USA sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
US High Yield Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (FX management)
Green Tigers	Impax BNPP AM UK (FX management)
Aqua Climate Impact Global Environment SMaRT Food	Impax BNPP AM UK for the FX and Cash management
Japan Equity	MUKAM BNPP AM UK (FX management)
Japan Small Cap	Sumitomo BNPP AM UK (FX management)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	Investment managers
Turkey Equity	TEB sub delegating to BNPP AM UK for the FX management
Sustainable Global Multi-Factor Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management BNPP AM UK (FX Management)
Social Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management
Euro Flexible Bond (launched on 1 April 2022)	BNPP AM France
Sustainable Global Multi-Factor High Yield Bond (launched on 11 May 2022)	sub delegating to BNPP AM UK for the cash management BNPP AM UK (FX Management)
Asia High Yield Bond (launched on 19 May 2022)	BNPP AM UK
Emerging Climate Solutions (launched on 28 June 2022)	BNPP AM UK

Note 21 - Transaction fees

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

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

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

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

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

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

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

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

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

Note 23 - Money Market Funds

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

As at 30 June 2022, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

Notes to the financial statements at 30/06/2022

Note 24 - Recovery of Belgian tax collected in Belgium

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

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

I - BNP Paribas Asset Management approach

On its website, BNP Paribas Asset Management provides investors with access to its policy on the integration of sustainability risks into investment decision-making processes in accordance with Article 3 of Regulation 2019/2088 of the European Parliament and of the Council of 27 November 2019 on the publication of sustainability information in the financial services sector (SFDR).

In addition, BNP Paribas Asset Management will make available to subscribers and to the public a document outlining its policy on how its investment strategy considers environmental, social and governance-quality criteria, and the means implemented to contribute to the energy and ecological transition, as well as a strategy for implementing this policy. This information will fall under the transparency of information required regarding the negative impacts on sustainability and will be available on the Management Company's website in accordance with Article 4 of the SFDR Regulation.

The SFDR Regulation establishes rules for transparency and for the provision of information on sustainability.

In addition to the SFDR Regulation, Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 on the establishment of a framework to facilitate sustainable investment and amending the SFDR Regulation (Taxonomy Regulation) aims to establish criteria to determine whether an economic activity is environmentally sustainable.

The European Taxonomy Regulation is thus a classification system that establishes a list of economic activities which are environmentally sustainable.

Economic activities that are not recognised by the Taxonomy Regulation are not necessarily harmful to the environment or unsustainable. Furthermore, other activities that contribute substantially to the environmental and social objectives are not yet necessarily part of the Taxonomy Regulation.

BNP Paribas Asset Management's current general approach to considering environmental, social and governance (ESG) criteria is detailed on our website: <https://www.bnpparibas-am.com/en/sustainability/as-an-investor/>

For BNP Paribas Asset Management, responsible investment rests on six pillars. The first four pillars contribute to improving our management practices, notably through new investment ideas, optimising the composition of our portfolios, controlling risk, and using our influence on the companies and the different markets in which we invest.

ESG Integration:

Our analysts and managers systematically take into account the most relevant ESG factors, regardless of the investment process. Our ESG guidelines and integration policy apply to all of our investment processes (and therefore to funds, mandates and thematic funds). However, they are not all applicable to index funds, exchange-traded funds (ETFs) or certain exceptions to the specific management process. In line with the convictions of BNP Paribas Asset Management, this approach allows us to identify risks and opportunities that other market players may not have knowledge of, which may therefore provide us with a comparative advantage. The process of integrating ESG factors is guided by common formal principles. Since 2020, each investment process – and, by definition, any eligible investment strategy - has been reviewed and approved by an ESG validation committee.

Vote, dialogue and commitment:

We invest wisely and have established detailed voting guidelines on a number of ESG issues. In addition, we believe that enhanced dialogue with issuers can improve our investment processes and enable us to better control long-term risks. Our managers and experts from the BNP Paribas Asset Management Sustainability Centre engage with the companies we invest in, with the goal of encouraging them to adopt responsible and environmentally friendly practices.

Notes to the financial statements at 30/06/2022

In addition, we aim to meet frequently with governments in order to discuss ways of fighting global warming. Our governance and voting policy is available here: <https://docfinder.bnpparibas-am.com/api/files/9EF0EE98-5C98-4D45-8B3C-7C1AD4C0358A>.

Responsible business conduct and industry exclusions:

BNP Paribas Asset Management applies ESG exclusions based on the ten principles of the United Nations Global Compact for all its investments. The Global Compact is a universal reference framework for business evaluation and is applicable to all industrial sectors; it is based on international conventions in the areas of respect for human rights, labour rights, the environment and the fight against corruption.

In addition to the principles of the United Nations Global Compact, BNP Paribas Asset Management applies the OECD Guidelines for Enterprises. Specific ESG standards that must be met by companies operating in certain sectors that are sensitive to social and environmental impacts. They are defined in sectoral policies that, to date, concern palm oil, pulp, coal, nuclear energy, controversial weapons, unconventional oil & gas, mining, asbestos, agriculture and tobacco. Non-compliance with the ESG standards defined by BNP Paribas Asset Management leads to the exclusion of companies from the investment scope. Lastly, in accordance with applicable regulations, some sectors such as controversial weapons (anti-personnel mines and cluster munitions) are banned from any investment.

The BNPP AM Responsible Business Conduct Policy and its various elements are available here: <https://docfinder.bnpparibas-am.com/api/files/D8E2B165-C94F-413E-BE2E-154B83BD4E9B>.

A forward-looking vision:

We believe that three key points underpin a more sustainable and inclusive economic system: energy transition, environmental protection and equality. We have defined a set of objectives and developed performance indicators to measure how we align our research, our portfolios and our commitment to businesses and governments on these three issues, the "3Es".

UCI range with a strengthened non-financial approach

Part of our range incorporates the four fundamental pillars of our sustainable approach, with the addition of "enhanced ESG" strategies that include multi-factor, best-in-class and labelled funds; "thematic" strategies for investing in companies that offer products and services providing concrete solutions to environmental and/or social challenges and, finally, "impact" strategies to generate, in addition to financial performance, an intentional, positive and measurable environmental and/or social impact.

Our CSR approach

As a sustainable investor, our own practices must equal or exceed the standards we expect from the entities in which we invest. We are therefore integrating sustainable development into our operational and civic activities with the following priorities: ensuring gender equality in our workforce, reducing our waste and CO2 emissions and working toward the inclusion of young people.

The results of our sustainable approach are summarised in our non-financial report available on our website: <https://docfinder.bnpparibas-am.com/api/files/AE68BA26-4E3B-4BC0-950D-548A834F900E>.

The table below classifies the "Sustainable Plus" sub-funds as follows while indicating their classification as per SFDR:

Sub-fund	ESG category	SFDR Category
Aqua	Thematic	Article 9
Belgium Equity	Enhanced ESG	Article 8
Climate Impact	Thematic	Article 9
Ecosystem Restoration	Thematic	Article 9
Emerging Climate Solutions (launched on 28 June 2022)	Thematic	Article 9
Energy Transition	Thematic	Article 9
Environmental Absolute Return Thematic Equity (EARTH)	Thematic	Article 9
Euro Government Bond	Enhanced ESG	Article 8
Euro High Yield Bond	Enhanced ESG	Article 8
Europe Real Estate Securities	Enhanced ESG	Article 8
Global Environment	Thematic	Article 9
Green Bond	Impact	Article 9
Green Tigers	Thematic	Article 9
Health Care Innovators	Enhanced ESG	Article 8

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund	ESG category	SFDR Category
Inclusive Growth	Thematic	Article 8
SMaRT Food	Thematic	Article 9
Social Bond	Thematic	Article 9
Sustainable Asia ex-Japan Equity (formerly Asia ex-Japan Equity)	Enhanced ESG	Article 8
Sustainable Asian Cities Bond (formerly Asia ex-Japan Bond) (as from 6 May 2022)	Thematic	Article 9
Sustainable Enhanced Bond 12M	Enhanced ESG	Article 8
Sustainable Euro Bond	Enhanced ESG	Article 8
Sustainable Euro Corporate Bond	Enhanced ESG	Article 8
Sustainable Euro Low Vol Equity	Enhanced ESG	Article 8
Sustainable Euro Multi-Factor Corporate Bond	Enhanced ESG	Article 8
Sustainable Euro Multi-Factor Equity	Enhanced ESG	Article 8
Sustainable Europe Dividend (formerly Europe Dividend)	Enhanced ESG	Article 8
Sustainable Europe Multi-Factor Equity	Enhanced ESG	Article 8
Sustainable Europe Value	Enhanced ESG	Article 8
Sustainable Global Corporate Bond	Enhanced ESG	Article 8
Sustainable Global Equity	Enhanced ESG	Article 8
Sustainable Global Low Vol Equity (formerly Global Low Vol Equity)	Enhanced ESG	Article 8
Sustainable Global Multi-Factor Corporate Bond	Enhanced ESG	Article 8
Sustainable Global Multi-Factor Equity	Enhanced ESG	Article 8
Sustainable Global Multi-Factor High Yield Bond (launched on 11 May 2022)	Enhanced ESG	Article 8
Sustainable Japan Multi-Factor Equity	Enhanced ESG	Article 8
Sustainable Multi-Asset Balanced	Enhanced ESG + Thematic	Article 8
Sustainable Multi-Asset Growth	Enhanced ESG + Thematic	Article 8
Sustainable Multi-Asset Stability	Enhanced ESG + Thematic	Article 8
Sustainable US Multi-Factor Corporate Bond	Enhanced ESG	Article 8
Sustainable US Multi-Factor Equity	Enhanced ESG	Article 8
Sustainable US Value Multi-Factor Equity	Enhanced ESG	Article 8

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

1. Total Return Swaps

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

Emerging Multi-Asset Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	311 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	311 000				

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Environmental Absolute Return Thematic Equity (EARTH)

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
J.P. MORGAN AG	Cash	USD	1 943 289	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
SOCIETE GENERALE SA	Cash	USD	556 000	Less than one day	N/A	Pooled	N/A
WOORI INVESTMENT & SECURITIES	Cash	USD	1 058 086	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	3 557 375				

Global Convertible

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	417 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
J.P. MORGAN AG	Cash	USD	2 414 990	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
CITIGROUP GLOBAL MARKETS EUROPE AG	Cash	USD	4 905	Less than one day	N/A	Pooled	N/A
MORGAN STANLEY EUROPE SE	Cash	USD	6 432 122	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA SECURITIES EUROPE S.A.	Cash	USD	105 090	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	USD	4 341 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	13 715 107				

Premia Opportunities

No collateral received or granted as at 30 June 2022.

Seasons

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
J.P. MORGAN AG	Cash	EUR	18 580 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	18 580 000				

Data on cost and return

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

2. Securities lending

During the period ended 30 June 2022, the Company entered into securities lending transactions. Those transactions are in the scope of the requirements of the Regulation (EU) 2015/2365 on transparency of Securities Financing Transactions and of Reuse.

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

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Global Data

Sub-fund name	Market Value of securities lent (in EUR)	Percentage of Net Assets	Market value of securities lent as a % of lendable assets
Belgium Equity	128 180	0.073%	0.072%
Enhanced Bond 6M	2 666 374	0.076%	0.078%
Euro Bond	4 375 758	0.792%	0.798%
Europe Growth	5 044 000	2.182%	2.196%
Inclusive Growth	4 183 000	1.247%	1.267%
Sustainable Enhanced Bond 12M	148 203	0.004%	0.005%
Sustainable Europe Dividend (formerly Europe Dividend)	134 070	0.099%	0.099%
Sustainable Global Equity	3 833 978	1.113%	1.110%

Concentration, aggregate transaction data and safekeeping of collateral received

The issuers of collateral received and aggregate transaction data for collateral positions received across securities lending agreements as at 30 June 2022 are as follows:

Sub-fund name	Sub-fund currency	Collateral issuers	Volume of the collateral securities received	Maturity of collateral	Amount of collateral (in EUR)
Belgium Equity	EUR	Equity <ul style="list-style-type: none"> Amazon.com Inc Cigna Corp 	2	Open maturity	141 326
Enhanced Bond 6M	EUR	German Government	1	Above 1 year	21
		Japan Government	1	Above 1 year	9 266 239
		Luxembourg Government	3	Above 1 year	174 206
		Supranational	2	Above 1 year	16 450 085
		UK Government	6	Above 1 year	3 857 785
		US Government	1	Above 1 year	3 958
Euro Bond	EUR	German Government	1	Above 1 year	36
		Japan Government	1	Above 1 year	15 206 727
		Luxembourg Government	3	Above 1 year	285 891
		Supranational	2	Above 1 year	26 996 063
		UK Government	6	Above 1 year	6 330 980
		US Government	1	Above 1 year	6 495
Europe Growth	EUR	Equity <ul style="list-style-type: none"> Fast Retailing Co Ltd Toyota Motor Corp 	2	Open maturity	5 489 480

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2022

Sub-fund name	Sub-fund currency	Collateral issuers	Volume of the collateral securities received	Maturity of collateral	Amount of collateral (in EUR)
Inclusive Growth	EUR	Equity <ul style="list-style-type: none"> Aena SME SA Cellnex Telecom SA Hoya Corp SMC Corp 	4	Open maturity	4 547 974
Sustainable Enhanced Bond 12M	EUR	Equity <ul style="list-style-type: none"> Amazon.com Inc Cigna Corp 	2	Open maturity	163 051
Sustainable Europe Dividend (formerly Europe Dividend)	EUR	Equity <ul style="list-style-type: none"> KDDI Corp Mitsubishi UFJ Financial Group 	2	Open maturity	152 637
Sustainable Global Equity	USD	Equity <ul style="list-style-type: none"> Aena SME SA Cellnex Telecom SA Hoya Corp SMC Corp 	4	Open maturity	4 169 432

Collaterals received are held by BNP Paribas Securities Services, Luxembourg Branch (the "Depository Bank").

The counterparties across all securities lending as at 30 June 2022 are as follows:

Sub-fund name	Counterparty name	Counterparty Country	Maturity Date	Market value (in EUR)
Belgium Equity	BNP Paribas Securities Services JPM	France	N/A	128 180
Enhanced Bond 6M	Barclays Bank PLC Fixed Income	United Kingdom	01/05/2026	2 666 374
Euro Bond	Barclays Bank PLC Fixed Income	United Kingdom	07/06/2062	3 204 143
	Barclays Bank PLC Fixed Income	United Kingdom	12/09/2026	1 171 614
Europe Growth	BNP Paribas Arbitrage	France	N/A	5 044 000
Inclusive Growth	HSBC Bank PLC	United Kingdom	N/A	4 183 000
Sustainable Enhanced Bond 12M	BNP Paribas Securities Services JPM	France	23/04/2025	148 203
Sustainable Europe Dividend (formerly Europe Dividend)	Morgan Stanley International & Co PLC	United Kingdom	N/A	134 070
Sustainable Global Equity	HSBC Bank PLC	United Kingdom	N/A	3 833 978

Guarantee on securities lending

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

Data on return and cost

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

Data on reuse of collateral

There were no collateral securities and cash collateral reused during the period ended 30 June 2022.

Notes to the financial statements at 30/06/2022

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

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

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

Note 28 - Significant events

Since the end of 2019, the development of the COVID-19 outbreak has led to an unprecedented global sanitary and economic crisis. The Board of Directors continues to follow the efforts of governments to contain the spread of the virus, including the vaccination roll-out and to support the economic recovery. Finally, the Board of Directors is monitoring the economic impact on the companies in the portfolio of the Company.

Since 24 February 2022, we have been very attentive to the consequences of the conflict between Russia and Ukraine. We closely monitor developments in terms of market and financial risks in order to take all necessary measures in the interest of shareholders. In this context, due to the escalating conflict between Russia and the Ukraine, the Board of Directors decides to temporarily suspend since 1 March 2022 the calculation of the NAV as well as the issue, conversion and redemption of shares, in accordance with article 16§1 a) and b) of the Articles of Association, for the sub-funds Russia Equity and Europe Emerging Equity.

Note 29 - Subsequent events

- The sub-fund “Euro Short Term Corporate Bond” will be absorbed by the sub-fund “Euro Short Term Corporate Bond Opportunities” on 9 September 2022.
- The sub-fund “Euro Flexible Bond” will absorb the French FCP “BNP Paribas Obli CT” and “BNP Paribas Obli Flexible” on 23 September 2022
- The sub-funds “Euro Mid Cap” and “Germany Multi-Factor Equity” will be absorbed by the sub-fund “Euro Equity” on 7 October 2022.
- Liquidation of the sub-fund “Frontiers Equity” on 10 November 2022
- Launch of the sub-fund “Asia Tech Innovators” by absorption of the sub-fund “Asia ex-Japan Small Cap” on 18 November 2022.



BNP PARIBAS
ASSET MANAGEMENT

The asset manager
for a changing
world