

BNP PARIBAS FUNDS SICAV



SEMI-ANNUAL REPORT at 30/06/2026
R.C.S. Luxembourg B 33 363



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world

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Organisation

Registered office

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

Board of Directors

Chairman

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

Members

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

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

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

Mr Philippe DITISHEIM, Director, Paris, France

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

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

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

Mrs Georgina WILTON, Head of Business Management, Fundamental Active Equities, AXA INVESTMENT MANAGERS UK LIMITED, London (until 23 June 2026)

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

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

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

Portfolio management is delegated to:

Effective Investment Manager

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

- Alfred Berg Kapitalforvaltning AS, Munkedamsveien 34, PO box 1294 Vika, 0250 Oslo, Norway, also acting through its Sweden branch, Holvslagargatan 3, PO box 70447, 107 25 Stockholm, Sweden
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., Suite 1701, 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitschek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT Europe, 1 Boulevard Haussmann, F-75009 Paris, France, also acting through its Dutch/Netherlands branch Herengracht 595*, PO box 71770, NL-1008 DG Amsterdam, The Netherlands, also acting through its Belgian branch Montagne du Parc 3, BE-1000 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT Singapore Limited, 20 Collyer Quay Tung Center #01-01, Singapore 049319
- AXA INVESTMENT MANAGERS UK Ltd., 22 Bishopsgate, London, EC2N 4BQ, United Kingdom (since 1 January 2026)
- 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

* On 1 May 2026, the Dutch/Netherlands branch changed its offices to Parnassusweg 789.

Organisation

Non-group management entities

- BARODA BNP PARIBAS ASSET MANAGEMENT INDIA PRIVATE LIMITED, Crescenzo, 201(A), 2nd floor, A Wing, Crescenzo, C-38 and C-39, G Block, Bandra Kurla Complex, Mumbai, Maharashtra, India - 400051, Manager for the “India Equity” sub-fund
- Impax Asset Management Limited, 7th Floor, 30 Panton Street, London, SW1Y 4AJ, United Kingdom, Manager for the “Aqua”, “Climate Change”, “Global Environment”, “Green Tigers” and “SMaRT Food” sub-funds
- Mitsubishi UFJ Asset Management Co. Ltd, 1-12-1 Yurakucho, Chiyoda-ku, Tokyo 100-0006, Japan, Manager for the “Japan Equity” sub-fund
- Sumitomo Mitsui DS Asset Management Company. Limited., Atago Green Hills, Mori Tower, 28F, 2-5-1 Atago Minato-ku, Tokyo 105-6228, Japan, Manager for the “Japan Small Cap” sub-fund

NAV Calculation, Registrar and Transfer Agent

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

Depository

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

Guarantor

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

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

Auditor

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

Information

Establishement

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

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

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

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Aqua	Asia ex-Japan Equity	Asia High Yield Bond	Asia Tech Innovators
	Expressed in Notes	EUR	USD	USD	USD
Statement of net assets					
Assets		3 038 645 277	365 930 859	79 624 041	0
<i>Securities portfolio at cost price</i>		2 376 778 827	226 169 957	72 830 148	0
<i>Unrealised gain/(loss) on securities portfolio</i>		585 877 596	114 319 552	5 472 645	0
Securities portfolio at market value	2	2 962 656 423	340 489 509	78 302 793	0
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	819 634	0	0	0
Cash at banks and time deposits		62 716 675	19 045 253	63 477	0
Other assets		12 452 545	6 396 097	1 257 771	0
Liabilities		10 287 759	5 058 165	242 419	0
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	170 085	0	0
Other liabilities		10 287 759	4 888 080	242 419	0
Net asset value		3 028 357 518	360 872 694	79 381 622	0
Statement of operations and changes in net assets					
Income on investments and assets, net		30 261 666	1 915 317	2 283 287	29 180
Management fees	3	18 338 945	1 735 567	222 520	79 014
Bank interest		9 127	966	1 090	0
Interest on swaps	2	0	0	0	0
Other fees	6	5 057 626	476 192	68 777	18 062
Taxes	7	586 742	205 255	4 113	30 816
Transaction fees	19	687 926	645 772	0	20 803
Distribution fees	4	655 236	5 150	0	2
Total expenses		25 335 602	3 068 902	296 500	148 697
Net result from investments		4 926 064	(1 153 585)	1 986 787	(119 517)
Net realised result on:					
Investments securities	2	140 247 694	49 752 138	2 262 905	8 336 129
Financial instruments	2	(48 358)	3 121	4 176	(53 135)
Net realised result		145 125 400	48 601 674	4 253 868	8 163 477
Movement on net unrealised gain/(loss) on:					
Investments securities		187 249 512	57 345 688	(904 467)	(6 086 497)
Financial instruments		1 137 866	(185 310)	0	(29 226)
Change in net assets due to operations		333 512 778	105 762 052	3 349 401	2 047 754
Net subscriptions/(redemptions)		(202 962 336)	19 348 232	0	(25 688 229)
Dividends paid	8	(3 092 666)	(990 305)	(6 093 750)	0
Increase/(Decrease) in net assets during the year/period		127 457 776	124 119 979	(2 744 349)	(23 640 475)
Net assets at the beginning of the financial year/period		2 900 899 742	236 752 715	82 125 971	23 640 475
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		3 028 357 518	360 872 694	79 381 622	0

BNP PARIBAS FUNDS

Belgium Equity	Brazil Equity	China A-Shares	China Equity	Clean Energy Solutions	Climate Change
EUR	USD	USD	USD	EUR	EUR
129 540 793	94 974 930	105 211 007	785 495 366	1 079 083 711	1 645 884 104
110 899 708	80 447 931	61 058 035	620 981 687	969 568 192	1 266 163 824
18 550 122	9 775 538	40 742 134	132 212 393	72 984 596	359 883 753
129 449 830	90 223 469	101 800 169	753 194 080	1 042 552 788	1 626 047 577
0	0	0	0	0	0
0	0	0	0	51 840	0
0	3 645 685	3 279 894	20 592 723	16 690 653	11 780 484
90 963	1 105 776	130 944	11 708 563	19 788 430	8 056 043
310 980	325 833	301 249	2 327 994	63 295 978	4 847 170
0	0	0	0	0	0
6 178	0	0	0	0	0
0	0	0	397 085	0	227 334
304 802	325 833	301 249	1 930 909	63 295 978	4 619 836
129 229 813	94 649 097	104 909 758	783 167 372	1 015 787 733	1 641 036 934
1 996 885	817 926	888 215	8 025 721	3 219 956	11 094 053
770 416	849 704	541 011	5 571 518	6 218 229	15 236 761
2	1 024	0	3 653	101 263	676
0	0	0	0	0	0
208 012	195 923	129 364	1 278 226	1 731 523	3 102 362
36 290	29 709	12 533	148 996	222 829	394 609
7 003	141 039	56 461	419 085	1 538 277	947 039
0	10 092	0	131 429	209 524	66 336
1 021 723	1 227 491	739 369	7 552 907	10 021 645	19 747 783
975 162	(409 565)	148 846	472 814	(6 801 689)	(8 653 730)
6 389 761	10 356 115	4 058 690	31 508 798	197 706 898	161 935 486
0	94 787	(10 513)	(1 370 396)	242 180	(198 078)
7 364 923	10 041 337	4 197 023	30 611 216	191 147 389	153 083 678
6 786 017	(4 426 157)	16 106 741	(34 901 686)	(4 953 532)	215 105 671
0	0	0	(687 450)	88 277	(427 090)
14 150 940	5 615 180	20 303 764	(4 977 920)	186 282 134	367 762 259
(5 781 655)	(5 951 977)	(17 513 467)	(3 958 590)	(53 486 383)	(249 822 479)
(364 066)	(141 030)	(1 338)	(302 384)	(375 160)	(653 004)
8 005 219	(477 827)	2 788 959	(9 238 894)	132 420 591	117 286 776
121 224 594	95 126 924	102 120 799	792 406 266	883 367 142	1 523 750 158
0	0	0	0	0	0
129 229 813	94 649 097	104 909 758	783 167 372	1 015 787 733	1 641 036 934

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Consumer Innovators	Disruptive Technology	Emerging Bond	Emerging Bond Opportunities
	Expressed in Notes	EUR	EUR	USD	USD
Statement of net assets					
Assets		389 842 622	5 782 557 559	408 171 371	298 569 818
Securities portfolio at cost price		317 974 075	3 306 351 162	399 005 491	275 953 672
Unrealised gain/(loss) on securities portfolio		69 334 132	2 383 807 552	(4 126 367)	(3 894 123)
Securities portfolio at market value	2	387 308 207	5 690 158 714	394 879 124	272 059 549
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		1 749 716	84 863 446	6 594 249	9 180 126
Other assets		784 699	7 535 399	6 697 998	17 330 143
Liabilities		1 960 181	19 321 285	8 224 914	8 276 144
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	0	0	5 114
Net Unrealised loss on financial instruments	2,11,12,13	81 510	4 827 940	4 895 697	833 244
Other liabilities		1 878 671	14 493 345	3 329 217	7 437 786
Net asset value		387 882 441	5 763 236 274	399 946 457	290 293 674
Statement of operations and changes in net assets					
Income on investments and assets, net		2 073 469	7 921 087	11 467 447	10 387 546
Management fees	3	2 929 755	24 365 050	1 157 996	1 433 910
Bank interest		7	9 820	23 951	91 157
Interest on swaps	2	0	0	115 278	2 042 496
Other fees	6	785 349	7 611 815	380 698	360 805
Taxes	7	110 005	1 017 776	29 766	61 847
Transaction fees	19	10 845	104 205	5 170	0
Distribution fees	4	73 781	874 003	10 536	3 026
Total expenses		3 909 742	33 982 669	1 723 395	3 993 241
Net result from investments		(1 836 273)	(26 061 582)	9 744 052	6 394 305
Net realised result on:					
Investments securities	2	20 306 718	440 248 177	55 858	4 860 083
Financial instruments	2	(57 771)	(1 502 420)	(994 878)	(3 008 509)
Net realised result		18 412 674	412 684 175	8 805 032	8 245 879
Movement on net unrealised gain/(loss) on:					
Investments securities		(40 091 149)	794 304 914	825 193	(303 223)
Financial instruments		(149 956)	(7 389 470)	(8 114 389)	(1 173 787)
Change in net assets due to operations		(21 828 431)	1 199 599 619	1 515 836	6 768 869
Net subscriptions/(redemptions)		(76 483 363)	(214 490 720)	(41 477 489)	4 034 915
Dividends paid	8	(491 120)	(17 665 550)	(871 762)	(8 447 856)
Increase/(Decrease) in net assets during the year/period		(98 802 914)	967 443 349	(40 833 415)	2 355 928
Net assets at the beginning of the financial year/period		486 685 355	4 795 792 925	440 779 872	287 937 746
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		387 882 441	5 763 236 274	399 946 457	290 293 674

BNP PARIBAS FUNDS

Emerging Equity	Emerging Markets Environmental Solutions	Enhanced Bond 6M	Environmental Infrastructure Income	Environmental Solutions	Euro Bond
USD	USD	EUR	EUR	EUR	EUR
473 332 822	42 069 038	3 486 558 072	18 611 515	158 178 908	615 098 254
295 081 240	32 939 985	3 295 942 113	15 836 441	93 132 388	619 839 167
152 676 662	9 010 338	13 089 314	1 376 354	15 107 323	(17 457 756)
447 757 902	41 950 323	3 309 031 427	17 212 795	108 239 711	602 381 411
0	0	0	0	0	0
0	0	1 290 630	0	0	0
11 956 562	41 054	130 388 727	0	20 333	2 186 548
13 618 358	77 661	45 847 288	1 398 720	49 918 864	10 530 295
15 288 346	10 594	19 161 468	1 308 438	49 524 264	14 628 996
0	0	0	0	0	0
0	0	0	206 990	0	0
4 236 862	0	0	766	0	354 350
11 051 484	10 594	19 161 468	1 100 682	49 524 264	14 274 646
458 044 476	42 058 444	3 467 396 604	17 303 077	108 654 644	600 469 258
3 032 685	189 337	45 187 437	270 443	460 237	7 113 605
3 205 769	251	2 250 502	29 158	7 565	1 246 638
3 085	6 325	17 113	100	5 251	105
0	0	7 142 153	0	0	0
759 017	38 962	1 042 683	21 410	95 636	603 830
111 387	142 965	354 838	1 831	128 918	83 245
958 525	145 672	17 658	9 803	176 636	16 235
21 944	6	60 292	679	5	11 622
5 059 727	334 181	10 885 239	62 981	414 011	1 961 675
(2 027 042)	(144 844)	34 302 198	207 462	46 226	5 151 930
60 824 693	9 868 777	5 196 471	659 167	14 125 199	(997 100)
(3 697 078)	(31 235)	(305 621)	2 368	(167 395)	1 193 716
55 100 573	9 692 698	39 193 048	868 997	14 004 030	5 348 546
76 249 323	4 203 604	(8 448 970)	1 160 027	12 482 926	2 155 673
(4 237 022)	0	8 526 279	(2 167)	0	(92 518)
127 112 874	13 896 302	39 270 357	2 026 857	26 486 956	7 411 701
39 196 080	(14 658 529)	431 052 297	(2 535 280)	(11 220 428)	8 840 713
(264 952)	(58)	(166 068)	(1 886)	(36)	(2 034 495)
166 044 002	(762 285)	470 156 586	(510 309)	15 266 492	14 217 919
292 000 474	42 820 729	2 997 240 018	17 813 386	93 388 152	586 251 339
0	0	0	0	0	0
458 044 476	42 058 444	3 467 396 604	17 303 077	108 654 644	600 469 258

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Euro Corporate Bond	Euro Corporate Bond Opportunities	Euro Corporate Green Bond	Euro Defensive Equity
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		1 827 535 258	114 350 538	135 423 744	43 350 227
<i>Securities portfolio at cost price</i>		1 740 606 850	111 999 643	126 639 458	34 010 726
<i>Unrealised gain/(loss) on securities portfolio</i>		1 043 109	206 654	3 375 263	5 935 858
Securities portfolio at market value	2	1 741 649 959	112 206 297	130 014 721	39 946 584
Options at market value	2,14	0	0	4 905	164 455
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	36 465
Cash at banks and time deposits		4 343 303	655 241	424 324	3 167 643
Other assets		81 541 996	1 489 000	4 979 794	35 080
Liabilities		74 593 209	5 666 247	1 713 288	38 128
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	161 144	12 425	49 303	0
Other liabilities		74 432 065	5 653 822	1 663 985	38 128
Net asset value		1 752 942 049	108 684 291	133 710 456	43 312 099
Statement of operations and changes in net assets					
Income on investments and assets, net		30 144 302	2 110 861	2 235 843	900 762
Management fees	3	2 022 828	386 314	9 090	134 480
Bank interest		8 458	23	77	0
Interest on swaps	2	0	0	0	0
Other fees	6	1 588 124	158 333	112 749	59 097
Taxes	7	221 836	30 190	6 638	5 661
Transaction fees	19	11 219	2 678	1 218	63 496
Distribution fees	4	105 890	90 710	3	0
Total expenses		3 958 355	668 248	129 775	262 734
Net result from investments		26 185 947	1 442 613	2 106 068	638 028
Net realised result on:					
Investments securities	2	(7 379 798)	(1 179 083)	1 301 889	4 753 001
Financial instruments	2	(717 783)	(95 906)	181 787	(152 925)
Net realised result		18 088 366	167 624	3 589 744	5 238 104
Movement on net unrealised gain/(loss) on:					
Investments securities		4 089 857	1 010 052	(1 603 243)	(1 224 344)
Financial instruments		(20 915)	1 422	(67 519)	98 300
Change in net assets due to operations		22 157 308	1 179 098	1 918 982	4 112 060
Net subscriptions/(redemptions)		58 367 742	(6 047 626)	(3 041 321)	(18 705 908)
Dividends paid	8	(16 814 440)	(136 425)	(109)	(142 069)
Increase/(Decrease) in net assets during the year/period		63 710 610	(5 004 953)	(1 122 448)	(14 735 917)
Net assets at the beginning of the financial year/period		1 689 231 439	113 689 244	134 832 904	58 048 016
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		1 752 942 049	108 684 291	133 710 456	43 312 099

BNP PARIBAS FUNDS

Euro Equity	Euro Flexible Bond	Euro Government Bond	Euro Government Green Bond	Euro High Conviction Income Bond	Euro High Yield Bond
EUR	EUR	EUR	EUR	EUR	EUR
603 588 496	176 375 902	1 128 286 573	63 374 006	552 068 415	785 111 488
452 934 549	161 798 629	1 104 432 078	61 320 819	534 643 522	766 397 410
144 570 895	1 074 226	(9 375 771)	166 067	91 705	4 427 382
597 505 444	162 872 855	1 095 056 307	61 486 886	534 735 227	770 824 792
0	0	18 750	200	0	0
0	229 597	0	0	0	0
77 451	11 229 819	12 014 419	262 475	2 765 507	3 757 399
6 005 601	2 043 631	21 197 097	1 624 445	14 567 681	10 529 297
3 144 790	12 242 633	15 205 204	1 475 811	4 995 914	26 028 595
0	0	0	0	0	0
0	0	173 051	0	0	0
33 021	0	659 182	45 646	591 490	1 530 793
3 111 769	12 242 633	14 372 971	1 430 165	4 404 424	24 497 802
600 443 706	164 133 269	1 113 081 369	61 898 195	547 072 501	759 082 893
11 825 972	3 706 351	21 481 778	575 155	12 467 032	19 167 701
3 966 149	507 403	1 699 509	14 375	1 232 950	2 310 721
19 713	11 703	110 884	1 974	770	2 759
0	790 030	4 392 740	27 279	0	487 917
1 061 666	179 978	1 185 587	43 982	572 664	786 568
142 047	37 873	130 786	3 348	120 951	84 138
410 650	22 620	112 878	0	2 367	3 339
53 679	4 260	27 070	0	0	199 020
5 653 904	1 553 867	7 659 454	90 958	1 929 702	3 874 462
6 172 068	2 152 484	13 822 324	484 197	10 537 330	15 293 239
52 202 840	420 481	(13 186 419)	(365 356)	2 415 160	(3 109 426)
82 419	(933 967)	(1 323 834)	19 462	207 062	(197 782)
58 457 327	1 638 998	(687 929)	138 303	13 159 552	11 986 031
(11 619 573)	(148 205)	12 314 053	860 186	797 358	3 342 838
(57 669)	(290 881)	(1 597 959)	(59 593)	(591 490)	(2 218 487)
46 780 085	1 199 912	10 028 165	938 896	13 365 420	13 110 382
(82 636 776)	(13 642 941)	(365 516 665)	(10 838 022)	31 130 624	(20 334 264)
(1 060 760)	(1 146 095)	(236 736)	(18 306)	(189 450)	(3 856 653)
(36 917 451)	(13 589 124)	(355 725 236)	(9 917 432)	44 306 594	(11 080 535)
637 361 157	177 722 393	1 468 806 605	71 815 627	502 765 907	770 163 428
0	0	0	0	0	0
600 443 706	164 133 269	1 113 081 369	61 898 195	547 072 501	759 082 893

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Euro High Yield Short Duration Bond	Euro Inflation- Linked Bond	Euro Low Vol Equity	Euro Medium Term Income Bond
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		820 576 673	124 989 225	0	594 310 193
<i>Securities portfolio at cost price</i>		780 839 988	118 470 681	0	578 548 562
<i>Unrealised gain/(loss) on securities portfolio</i>		3 343 142	2 780 180	0	(2 090 803)
Securities portfolio at market value	2	784 183 130	121 250 861	0	576 457 759
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		5 686 239	1 463 483	0	545 826
Other assets		30 707 304	2 274 881	0	17 306 608
Liabilities		19 164 731	5 291 750	0	20 179 946
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	53 205	0	0
Net Unrealised loss on financial instruments	2,11,12,13	1 135 557	88 656	0	57 994
Other liabilities		18 029 174	5 149 889	0	20 121 952
Net asset value		801 411 942	119 697 475	0	574 130 247
Statement of operations and changes in net assets					
Income on investments and assets, net		18 445 824	1 256 965	15 050	9 153 100
Management fees	3	1 407 943	177 719	22 780	1 010 287
Bank interest		16 121	17 003	8	163
Interest on swaps	2	837 917	604 617	0	0
Other fees	6	748 780	115 673	6 147	693 119
Taxes	7	98 935	14 714	920	131 295
Transaction fees	19	0	5 362	36 424	7 270
Distribution fees	4	111 200	9 860	0	359 417
Total expenses		3 220 896	944 948	66 279	2 201 551
Net result from investments		15 224 928	312 017	(51 229)	6 951 549
Net realised result on:					
Investments securities	2	744 204	558 602	1 293 984	1 245 252
Financial instruments	2	298 315	(1 041 627)	185	119 080
Net realised result		16 267 447	(171 008)	1 242 940	8 315 881
Movement on net unrealised gain/(loss) on:					
Investments securities		1 838 327	3 378 519	(1 436 601)	(4 366 720)
Financial instruments		(2 324 208)	(296 863)	0	337 856
Change in net assets due to operations		15 781 566	2 910 648	(193 661)	4 287 017
Net subscriptions/(redemptions)		150 267 538	(33 766 521)	(13 617 239)	(72 826 972)
Dividends paid	8	(2 961 714)	(209 213)	0	(837 934)
Increase/(Decrease) in net assets during the year/period		163 087 390	(31 065 086)	(13 810 900)	(69 377 889)
Net assets at the beginning of the financial year/period		638 324 552	150 762 561	13 810 900	643 508 136
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		801 411 942	119 697 475	0	574 130 247

BNP PARIBAS FUNDS

Euro Money Market	Euro Short Term Corporate Bond Opportunities	Europe Convertible	Europe Equity	Europe Growth	Europe Real Estate Securities
EUR	EUR	EUR	EUR	EUR	EUR
4 575 513 281	407 211 437	138 806 351	470 490 519	76 402 733	156 824 849
4 152 927 744	400 569 657	118 579 473	364 740 091	63 780 497	146 477 302
17 281 311	(7 962 891)	13 672 962	105 483 156	11 936 302	6 816 121
4 170 209 055	392 606 766	132 252 435	470 223 247	75 716 799	153 293 423
0	0	757 766	0	0	0
635 480	0	0	0	21 224	0
349 934 825	3 719 463	1 326 463	0	100 607	1 912 821
54 733 921	10 885 208	4 469 687	267 272	564 103	1 618 605
48 793 215	16 011 526	5 595 724	2 853 287	169 760	119 629
0	0	0	0	0	0
0	0	0	1 869 006	0	0
0	415 580	162 793	0	0	0
48 793 215	15 595 946	5 432 931	984 281	169 760	119 629
4 526 720 066	391 199 911	133 210 627	467 637 232	76 232 973	156 705 220
41 525 629	7 211 304	916 105	8 317 824	922 821	3 906 023
6 722 969	1 335 149	507 110	3 133 175	364 274	289 232
32 118	917	4 074	92	75	32
16 131 702	0	0	0	0	0
2 479 132	517 119	152 079	861 871	109 319	216 832
430 151	105 392	29 283	126 355	20 409	15 604
0	7 991	19 586	265 281	22 579	70 695
0	430 988	4 950	19 694	1 088	2 578
25 796 072	2 397 556	717 082	4 406 468	517 744	594 973
15 729 557	4 813 748	199 023	3 911 356	405 077	3 311 050
31 756 536	171 356	(443 650)	31 634 214	2 071 489	1 569 627
(46 962)	(124 437)	522 027	(6 469)	8 075	17 161
47 439 131	4 860 667	277 400	35 539 101	2 484 641	4 897 838
(5 971 627)	(1 362 826)	10 638 976	(6 036 299)	(2 286 301)	3 495 681
18 485	(576 513)	(524 712)	0	34 852	0
41 485 989	2 921 328	10 391 664	29 502 802	233 192	8 393 519
(21 893 879)	(26 820 389)	66 570 171	(43 511 859)	(3 746 194)	(68 345 851)
(14 924 577)	(465 608)	(168 862)	(1 909 659)	(1 540 012)	(697 691)
4 667 533	(24 364 669)	76 792 973	(15 918 716)	(5 053 014)	(60 650 023)
4 522 052 533	415 564 580	56 417 654	483 555 948	81 285 987	217 355 243
0	0	0	0	0	0
4 526 720 066	391 199 911	133 210 627	467 637 232	76 232 973	156 705 220

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Europe Small Cap	Europe Small Cap Convertible	Europe Strategic Autonomy	Europe Strategic Autonomy Bond
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		602 474 432	137 403 947	988 111 457	93 222 263
Securities portfolio at cost price		519 043 612	121 734 779	862 730 467	40 273 186
Unrealised gain/(loss) on securities portfolio		74 898 654	13 584 463	117 262 966	(81 494)
Securities portfolio at market value	2	593 942 266	135 319 242	979 993 433	40 191 692
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	42 688	0	22 639	0
Cash at banks and time deposits		83 300	1 377 560	88 791	0
Other assets		8 406 178	707 145	8 006 594	53 030 571
Liabilities		6 893 563	192 075	3 949 361	40 805 318
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	0	0
Other liabilities		6 893 563	192 075	3 949 361	40 805 318
Net asset value		595 580 869	137 211 872	984 162 096	52 416 945
Statement of operations and changes in net assets					
Income on investments and assets, net		10 786 306	1 220 190	11 970 232	0
Management fees	3	3 130 170	660 022	3 126 208	14
Bank interest		0	1 450	1 436	0
Interest on swaps	2	0	0	0	0
Other fees	6	747 099	201 724	1 100 085	234
Taxes	7	97 301	27 695	162 937	1 313
Transaction fees	19	782 766	3 926	739 910	0
Distribution fees	4	28 890	16 190	142 708	0
Total expenses		4 786 226	911 007	5 273 284	1 561
Net result from investments		6 000 080	309 183	6 696 948	(1 561)
Net realised result on:					
Investments securities	2	30 384 953	8 228 610	(8 415 031)	0
Financial instruments	2	(32 315)	(140 201)	(13 948)	0
Net realised result		36 352 718	8 397 592	(1 732 031)	(1 561)
Movement on net unrealised gain/(loss) on:					
Investments securities		1 251 584	4 089 910	113 898 815	(81 494)
Financial instruments		68 040	0	23 206	0
Change in net assets due to operations		37 672 342	12 487 502	112 189 990	(83 055)
Net subscriptions/(redemptions)		79 117 194	(6 263 643)	386 105 538	52 500 000
Dividends paid	8	(1 243 486)	(883 034)	(167 422)	0
Increase/(Decrease) in net assets during the year/period		115 546 050	5 340 825	498 128 106	52 416 945
Net assets at the beginning of the financial year/period		480 034 819	131 871 047	486 033 990	0
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		595 580 869	137 211 872	984 162 096	52 416 945

BNP PARIBAS FUNDS

Global Absolute Return Bond	Global Bond Opportunities	Global Convertible	Global Environment	Global Equity Net Zero Transition	Global High Yield Bond
EUR	EUR	USD	EUR	EUR	EUR
1 486 233 240	262 422 998	960 720 678	1 431 265 351	117 448 351	71 654 741
1 181 302 279	218 936 787	787 218 939	1 133 594 645	96 635 874	65 743 404
(15 561 459)	(6 018 295)	120 443 044	282 738 678	18 912 223	329 544
1 165 740 820	212 918 492	907 661 983	1 416 333 323	115 548 097	66 072 948
651 396	97 264	1 017 994	0	0	0
0	0	0	0	0	0
178 755 414	33 468 730	25 460 416	13 719 580	913 709	2 888 799
141 085 610	15 938 512	26 580 285	1 212 448	986 545	2 692 994
368 846 838	30 896 277	4 897 116	6 911 020	887 734	3 679 266
0	0	0	0	0	0
14 049 287	1 629 255	0	0	0	463 497
50 847 799	10 678 853	1 140 891	1 121 222	0	1 121 977
303 949 752	18 588 169	3 756 225	5 789 798	887 734	2 093 792
1 117 386 402	231 526 721	955 823 562	1 424 354 331	116 560 617	67 975 475
88 850 772	11 972 656	3 886 577	9 656 763	954 761	2 528 644
2 953 076	701 188	2 998 790	7 780 525	85 219	378 665
400 305	119 311	33 808	3 430	171	12 137
42 896 031	6 328 665	66 533	0	0	252 252
1 261 417	320 232	960 825	2 098 676	140 863	108 812
232 606	51 936	86 963	241 622	6 391	20 017
442 499	55 882	187 963	1 375 106	67 659	424
163 803	55 378	25 017	122 894	5	47 605
48 349 737	7 632 592	4 359 899	11 622 253	300 308	819 912
40 501 035	4 340 064	(473 322)	(1 965 490)	654 453	1 708 732
518 683	(463 117)	49 811 540	168 340 356	7 061 346	(547 968)
(35 639 058)	(5 306 350)	10 314 946	(4 063 405)	(16 307)	(239 656)
5 380 660	(1 429 403)	59 653 164	162 311 461	7 699 492	921 108
26 528 136	6 747 139	83 724 075	117 791 348	4 663 290	1 387 704
(35 024 292)	(7 179 403)	(6 529 575)	(621 396)	299	(1 172 629)
(3 115 496)	(1 861 667)	136 847 664	279 481 413	12 363 081	1 136 183
(203 887 354)	(22 297 495)	29 914 528	(98 423 648)	(56 054 743)	(9 074 383)
(934 508)	(1 723 997)	(936 183)	(1 200 248)	(59)	(1 061 418)
(207 937 358)	(25 883 159)	165 826 009	179 857 517	(43 691 721)	(8 999 618)
1 325 323 760	257 409 880	789 997 553	1 244 496 814	160 252 338	76 975 093
0	0	0	0	0	0
1 117 386 402	231 526 721	955 823 562	1 424 354 331	116 560 617	67 975 475

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Global Income Bond	Global Inflation-Linked Bond	Global Megatrends	Green Bond
		USD	EUR	USD	EUR
<i>Expressed in</i>					
<i>Notes</i>					
Statement of net assets					
Assets		216 803 199	410 344 687	1 644 385 537	969 068 330
<i>Securities portfolio at cost price</i>		201 698 890	388 780 257	1 345 062 206	989 164 562
<i>Unrealised gain/(loss) on securities portfolio</i>		(4 284 555)	(4 237 199)	266 600 748	(36 375 941)
Securities portfolio at market value	2	197 414 335	384 543 058	1 611 662 954	952 788 621
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		10 884 756	17 934 816	2 330 000	5 768 860
Other assets		8 504 108	7 866 813	30 392 583	10 510 849
Liabilities		6 767 089	14 212 703	28 663 821	7 396 324
Options at market value	2,14	0	0	0	0
Bank overdrafts		508 049	5 382 255	381 685	0
Net Unrealised loss on financial instruments	2,11,12,13	2 571 093	6 000 765	1 387 826	3 906 255
Other liabilities		3 687 947	2 829 683	26 894 310	3 490 069
Net asset value		210 036 110	396 131 984	1 615 721 716	961 672 006
Statement of operations and changes in net assets					
Income on investments and assets, net		10 990 894	3 388 569	8 740 296	13 944 682
Management fees	3	780 999	256 901	5 658 715	561 889
Bank interest		26 607	51 441	30 550	5 332
Interest on swaps	2	2 030 277	759 996	0	0
Other fees	6	248 003	278 087	2 017 367	905 662
Taxes	7	51 976	26 421	258 508	74 080
Transaction fees	19	55 742	20 086	634 781	4 779
Distribution fees	4	5 766	7 925	265 364	26 629
Total expenses		3 199 370	1 400 857	8 865 285	1 578 371
Net result from investments		7 791 524	1 987 712	(124 989)	12 366 311
Net realised result on:					
Investments securities	2	340 984	(3 621 826)	17 224 918	(15 526 186)
Financial instruments	2	(3 863 968)	309 900	(1 866 937)	956 897
Net realised result		4 268 540	(1 324 214)	15 232 992	(2 202 978)
Movement on net unrealised gain/(loss) on:					
Investments securities		(2 113 536)	13 582 382	79 216 772	20 656 595
Financial instruments		(3 041 945)	(5 799 475)	(1 858 992)	(4 246 635)
Change in net assets due to operations		(886 941)	6 458 693	92 590 772	14 206 982
Net subscriptions/(redemptions)		2 197 962	(5 367 474)	363 041 572	(172 486 748)
Dividends paid	8	(2 343 811)	(107 020)	(7 496 748)	(16 986 862)
Increase/(Decrease) in net assets during the year/period		(1 032 790)	984 199	448 135 596	(175 266 628)
Net assets at the beginning of the financial year/period		211 068 900	395 147 785	1 167 586 120	1 136 938 634
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		210 036 110	396 131 984	1 615 721 716	961 672 006

BNP PARIBAS FUNDS

Green Tigers	Health Care Innovators	Inclusive Growth	India Equity	Japan Equity	Japan Small Cap
USD	EUR	EUR	USD	JPY	JPY
211 371 619	1 505 580 328	418 715 414	348 995 987	92 600 164 751	263 422 919 146
152 126 892	1 226 935 459	328 697 769	311 259 403	72 725 184 716	179 704 763 640
49 372 007	262 505 801	86 309 587	12 528 638	17 253 937 121	69 970 929 346
201 498 899	1 489 441 260	415 007 356	323 788 041	89 979 121 837	249 675 692 986
0	0	0	0	0	0
0	0	0	0	99 125 142	147 881 492
7 888 169	14 517 981	3 153 383	14 469 178	2 318 974 926	10 849 461 335
1 984 551	1 621 087	554 675	10 738 768	202 942 846	2 749 883 333
3 577 878	14 503 552	1 883 080	18 108 150	467 464 689	1 108 644 945
0	0	0	0	0	0
0	0	0	0	0	0
140 240	691 462	226 410	70 460	0	0
3 437 638	13 812 090	1 656 670	18 037 690	467 464 689	1 108 644 945
207 793 741	1 491 076 776	416 832 334	330 887 837	92 132 700 062	262 314 274 201
1 704 337	7 362 228	3 253 630	6 521 484	699 068 539	2 766 131 235
1 237 452	10 972 275	1 980 153	1 829 273	588 476 195	1 429 303 252
35 713	4 160	2 949	1 429	4 552 667	5 156 274
0	0	0	0	0	0
297 685	2 959 789	644 512	1 043 178	157 698 791	313 488 907
46 165	429 191	65 144	60 898	24 954 095	37 987 674
324 754	158 690	70 329	588 858	60 463 708	110 572 694
11 203	181 852	118 308	51 841	1 965 418	2 135 659
1 952 972	14 705 957	2 881 395	3 575 477	838 110 874	1 898 644 460
(248 635)	(7 343 729)	372 235	2 946 007	(139 042 335)	867 486 775
24 653 307	64 702 303	57 405 740	4 223 385	14 182 425 547	41 670 977 123
(162 999)	(449 776)	(108 617)	(133 304)	1 340 397 724	1 710 152 791
24 241 673	56 908 798	57 669 358	7 036 088	15 383 780 936	44 248 616 689
30 785 522	(73 092 104)	(28 123 928)	(44 760 260)	5 442 237 425	18 143 789 115
(225 771)	(1 053 983)	(535 513)	(70 649)	(611 718 510)	(866 651 406)
54 801 424	(17 237 289)	29 009 917	(37 794 821)	20 214 299 851	61 525 754 398
(12 769 032)	(284 517 927)	(273 196 082)	(81 510 969)	8 102 358 710	(337 424 819)
(256 265)	(1 018 509)	(44 132)	(97 090)	(18 050 472)	(17 634 175)
41 776 127	(302 773 725)	(244 230 297)	(119 402 880)	28 298 608 089	61 170 695 404
166 017 614	1 793 850 501	661 062 631	450 290 717	63 834 091 973	201 143 578 797
0	0	0	0	0	0
207 793 741	1 491 076 776	416 832 334	330 887 837	92 132 700 062	262 314 274 201

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Local Emerging Bond	Multi-Asset Opportunities	Nordic Small Cap	Responsible Global Multi-Factor Corporate Bond
	Expressed in Notes	USD	USD	EUR	USD
Statement of net assets					
Assets		251 669 916	247 667 528	122 603 780	49 277 715
Securities portfolio at cost price		228 547 682	198 255 912	90 504 146	46 449 793
Unrealised gain/(loss) on securities portfolio		3 024 781	22 672 982	26 270 629	177 813
Securities portfolio at market value	2	231 572 463	220 928 894	116 774 775	46 627 606
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	0	0	0
Cash at banks and time deposits		9 050 258	22 354 588	5 128 451	1 868 719
Other assets		11 047 195	4 384 046	700 554	781 390
Liabilities		7 264 045	8 575 774	2 391 626	1 278 601
Options at market value	2,14	0	97 960	0	0
Bank overdrafts		4 433	0	0	111 760
Net Unrealised loss on financial instruments	2,11,12,13	1 154 480	6 254 890	638 916	926 187
Other liabilities		6 105 132	2 222 924	1 752 710	240 654
Net asset value		244 405 871	239 091 754	120 212 154	47 999 114
Statement of operations and changes in net assets					
Income on investments and assets, net		9 521 596	3 235 904	2 978 070	1 011 175
Management fees	3	651 022	947 508	979 248	10 401
Bank interest		89 493	17 799	2 122	4 529
Interest on swaps	2	1 810 481	752 517	0	0
Other fees	6	232 424	365 081	226 485	40 864
Taxes	7	19 326	49 753	33 205	2 414
Transaction fees	19	0	89 158	42 410	772
Distribution fees	4	2 572	3 874	12 937	5
Total expenses		2 805 318	2 225 690	1 296 407	58 985
Net result from investments		6 716 278	1 010 214	1 681 663	952 190
Net realised result on:					
Investments securities	2	5 957 883	9 298 608	7 352 763	198 571
Financial instruments	2	(2 312 438)	4 272 128	1 967 139	578 420
Net realised result		10 361 723	14 580 950	11 001 565	1 729 181
Movement on net unrealised gain/(loss) on:					
Investments securities		(5 077 418)	3 487 073	(7 524 068)	(1 060 032)
Financial instruments		(1 911 836)	(7 609 356)	(726 397)	(1 771 048)
Change in net assets due to operations		3 372 469	10 458 667	2 751 100	(1 101 899)
Net subscriptions/(redemptions)		22 463 613	(18 689 545)	(6 803 760)	857 072
Dividends paid	8	(1 051 316)	(2 610 873)	(1 194 686)	(109)
Increase/(Decrease) in net assets during the year/period		24 784 766	(10 841 751)	(5 247 346)	(244 936)
Net assets at the beginning of the financial year/period		219 621 105	249 933 505	125 459 500	48 244 050
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		244 405 871	239 091 754	120 212 154	47 999 114

BNP PARIBAS FUNDS

Responsible Multi-Asset Flexible	Responsible US Multi-Factor Equity	Responsible US Value Multi-Factor Equity	RMB Bond	Russia Equity	Seasons
EUR	USD	USD	USD	EUR	EUR
47 479 926	1 523 095 321	1 693 310 162	94 607 852	0	775 622 696
40 867 173	1 162 806 691	1 484 940 942	86 198 394	0	400 614 037
4 063 918	342 056 171	172 567 658	5 727 307	0	191 720 120
44 931 091	1 504 862 862	1 657 508 600	91 925 701	0	592 334 157
0	0	0	0	0	143 271 000
0	0	0	0	0	0
723 008	15 524 845	29 226 396	287 187	0	37 807 116
1 825 827	2 707 614	6 575 166	2 394 964	0	2 210 423
2 070 006	4 381 767	34 743 436	31 626	0	39 132 018
10 710	0	0	0	0	0
716 782	0	8 192 922	0	0	0
362 998	1 111 737	12 436 318	5 039	0	35 668 052
979 516	3 270 030	14 114 196	26 587	0	3 463 966
45 409 920	1 518 713 554	1 658 566 726	94 576 226	0	736 490 678
16 689	6 113 781	8 712 314	2 380 951	168 262	456 733
191 446	5 988 774	5 801 817	56 587	0	3 379 355
2 224	12 569	56 301	5 073	15 553	78 782
1 250	0	0	0	0	0
71 670	2 184 270	2 300 703	134 482	21 195 395	413 337
7 602	320 862	355 964	8 141	19 360	191 273
1 172	196 666	279 110	900	11 002	318 654
6 525	378 336	10 795	60	0	703 105
281 889	9 081 477	8 804 690	205 243	21 241 310	5 084 506
(265 200)	(2 967 696)	(92 376)	2 175 708	(21 073 048)	(4 627 773)
517 326	109 697 894	99 700 361	7 319 665	(463 578 269)	22 748 102
(211 508)	5 671 390	4 849 708	174 863	204 823	(8 078 360)
40 618	112 401 588	104 457 693	9 670 236	(484 446 494)	10 041 969
1 671 655	31 447 070	29 628 393	(2 465 173)	447 071 474	55 138 355
(576 754)	(2 317 586)	(16 657 285)	(116 383)	(56 044)	697 946
1 135 519	141 531 072	117 428 801	7 088 680	(37 431 064)	65 878 270
(8 011 524)	(140 884 827)	117 965 685	(95 716 403)	(89 999 999)	(8 998 997)
(58 880)	(227 463)	(121 250)	(55 051)	0	0
(6 934 885)	418 782	235 273 236	(88 682 774)	(127 431 063)	56 879 273
52 344 805	1 518 294 772	1 423 293 490	183 259 000	127 431 063	679 611 405
0	0	0	0	0	0
45 409 920	1 518 713 554	1 658 566 726	94 576 226	0	736 490 678

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		SMaRT Food	Social Bond	Sustainable Asian Cities Bond	Sustainable Enhanced Bond 12M
Expressed in Notes		EUR	EUR	USD	EUR
Statement of net assets					
Assets		494 092 833	91 245 272	32 616 836	2 048 538 176
<i>Securities portfolio at cost price</i>		513 116 640	87 955 284	31 175 290	1 967 575 886
<i>Unrealised gain/(loss) on securities portfolio</i>		(32 359 399)	(475 459)	970 333	6 513 708
Securities portfolio at market value	2	480 757 241	87 479 825	32 145 623	1 974 089 594
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	219 484	0	0	0
Cash at banks and time deposits		11 688 559	2 260 571	46 683	52 333 904
Other assets		1 427 549	1 504 876	424 530	22 114 678
Liabilities		1 214 305	2 038 379	96 909	25 366 966
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	331 567	12 585	3 716 150
Other liabilities		1 214 305	1 706 812	84 324	21 650 816
Net asset value		492 878 528	89 206 893	32 519 927	2 023 171 210
Statement of operations and changes in net assets					
Income on investments and assets, net		5 951 952	1 034 513	819 130	23 438 115
Management fees	3	3 214 949	78 708	106 520	1 908 949
Bank interest		1 130	562	1 064	3 696
Interest on swaps	2	0	0	0	3 206 729
Other fees	6	773 956	65 264	47 179	1 215 535
Taxes	7	104 616	7 847	6 858	411 851
Transaction fees	19	152 917	342	0	9 150
Distribution fees	4	26 870	51	404	1 640 800
Total expenses		4 274 438	152 774	162 025	8 396 710
Net result from investments		1 677 514	881 739	657 105	15 041 405
Net realised result on:					
Investments securities	2	3 746 392	(43 388)	635 469	5 138 986
Financial instruments	2	226 966	33 512	31 671	1 588 304
Net realised result		5 650 872	871 863	1 324 245	21 768 695
Movement on net unrealised gain/(loss) on:					
Investments securities		4 867 224	238 958	(878 409)	(5 649 657)
Financial instruments		473 417	(367 660)	(22 404)	115 353
Change in net assets due to operations		10 991 513	743 161	423 432	16 234 391
Net subscriptions/(redemptions)		(88 149 753)	(869 669)	(11 153 642)	(43 427 665)
Dividends paid	8	(264 315)	(45 100)	(200 538)	(489 515)
Increase/(Decrease) in net assets during the year/period		(77 422 555)	(171 608)	(10 930 748)	(27 682 789)
Net assets at the beginning of the financial year/period		570 301 083	89 378 501	43 450 675	2 050 853 999
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		492 878 528	89 206 893	32 519 927	2 023 171 210

BNP PARIBAS FUNDS

Sustainable Euro Bond	Sustainable Euro Corporate Bond	Sustainable Euro Multi-Factor Corporate Bond	Sustainable Euro Multi-Factor Equity	Sustainable Europe Dividend	Sustainable Europe Multi-Factor Equity
EUR	EUR	EUR	EUR	EUR	EUR
258 606 890	1 291 929 704	0	43 260 667	124 438 131	1 288 473 071
261 078 582	1 234 560 881	0	39 456 168	90 044 673	1 128 367 551
(8 977 712)	7 038 717	0	2 954 740	34 151 180	135 722 810
252 100 870	1 241 599 598	0	42 410 908	124 195 853	1 264 090 361
0	73 575	0	0	0	0
128 079	0	0	72 640	15 452	768 780
4 018 123	9 268 595	0	677 520	114 212	21 264 300
2 359 818	40 987 936	0	99 599	112 614	2 349 630
6 156 964	20 373 441	0	1 827 111	152 612	3 129 382
0	0	0	0	0	0
0	0	0	0	0	0
0	390 816	0	0	0	0
6 156 964	19 982 625	0	1 827 111	152 612	3 129 382
252 449 926	1 271 556 263	0	41 433 556	124 285 519	1 285 343 689
2 687 208	23 287 992	860 307	824 790	2 196 318	21 591 225
325 944	2 092 139	49 894	63 850	472 282	1 976 985
263	2 453	3 549	4	42	17 176
0	112 898	0	0	0	0
226 866	1 436 386	62 605	40 901	172 932	1 083 063
22 934	209 038	9 975	4 151	23 314	102 869
1 195	7 895	535	92 098	78 207	1 716 702
4 240	10 390	58 850	0	13 348	252 609
581 442	3 871 199	185 408	201 004	760 125	5 149 404
2 105 766	19 416 793	674 899	623 786	1 436 193	16 441 821
(3 416 092)	(292 745)	281 046	2 184 403	8 268 182	33 109 028
196 198	(116 915)	311 059	254 890	2 694	9 110 460
(1 114 128)	19 007 133	1 267 004	3 063 079	9 707 069	58 661 309
4 755 553	(1 299 599)	(301 427)	906 391	4 546 453	49 329 358
120 652	(461 939)	(322 488)	63 205	23 094	(565 120)
3 762 077	17 245 595	643 089	4 032 675	14 276 616	107 425 547
(10 224 902)	(163 081 248)	(72 960 377)	18 320 108	(20 904 056)	349 628 010
(237 557)	(13 895 976)	(71 807)	0	(836 799)	(145 208)
(6 700 382)	(159 731 629)	(72 389 095)	22 352 783	(7 464 239)	456 908 349
259 150 308	1 431 287 892	72 389 095	19 080 773	131 749 758	828 435 340
0	0	0	0	0	0
252 449 926	1 271 556 263	0	41 433 556	124 285 519	1 285 343 689

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		Sustainable Europe Value	Sustainable Global Corporate Bond	Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Equity
Expressed in		EUR	USD	EUR	USD
Notes					
Statement of net assets					
Assets		364 067 648	317 251 247	278 392 405	0
Securities portfolio at cost price		279 313 569	300 064 934	267 407 878	0
Unrealised gain/(loss) on securities portfolio		83 501 306	(59 944)	9 612 896	0
Securities portfolio at market value	2	362 814 875	300 004 990	277 020 774	0
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	158 417	2 045 086	0	0
Cash at banks and time deposits		938 701	3 884 109	918 678	0
Other assets		155 655	11 317 062	452 953	0
Liabilities		648 259	3 305 028	1 151 984	0
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13	0	0	53 429	0
Other liabilities		648 259	3 305 028	1 098 555	0
Net asset value		363 419 389	313 946 219	277 240 421	0
Statement of operations and changes in net assets					
Income on investments and assets, net		9 171 495	7 635 646	2 890 737	543 102
Management fees	3	2 054 328	967 461	2 200 503	282 910
Bank interest		3 829	15 940	2 153	1 673
Interest on swaps	2	0	0	0	0
Other fees	6	590 821	430 272	602 065	109 932
Taxes	7	84 007	66 138	76 281	16 380
Transaction fees	19	321 469	13 045	127 688	12 589
Distribution fees	4	11 107	291 079	82 715	114 720
Total expenses		3 065 561	1 783 935	3 091 405	538 204
Net result from investments		6 105 934	5 851 711	(200 668)	4 898
Net realised result on:					
Investments securities	2	21 818 303	3 161 497	(5 483 900)	14 688 569
Financial instruments	2	1 162 003	1 031 732	(199 399)	(140 348)
Net realised result		29 086 240	10 044 940	(5 883 967)	14 553 119
Movement on net unrealised gain/(loss) on:					
Investments securities		12 101 683	(11 436 927)	(4 622 959)	(9 875 854)
Financial instruments		(212 830)	956 099	(157 926)	(278 116)
Change in net assets due to operations		40 975 093	(435 888)	(10 664 852)	4 399 149
Net subscriptions/(redemptions)		(15 385 156)	(81 187 483)	(136 068 194)	(71 477 164)
Dividends paid	8	(62 608)	(5 964 538)	(223 400)	0
Increase/(Decrease) in net assets during the year/period		25 527 329	(87 587 909)	(146 956 446)	(67 078 015)
Net assets at the beginning of the financial year/period		337 892 060	401 534 128	424 196 867	67 078 015
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		363 419 389	313 946 219	277 240 421	0

BNP PARIBAS FUNDS

Sustainable Japan Multi-Factor Equity	Sustainable Multi- Asset Balanced	Sustainable Multi- Asset Growth	Sustainable Multi- Asset Stability	Target Risk Balanced	Turkey Equity
JPY	EUR	EUR	EUR	EUR	EUR
12 342 499 809	538 621 711	349 036 996	289 290 532	230 849 088	29 625 649
9 642 697 335	444 915 193	278 338 685	259 759 148	201 307 605	29 422 952
1 699 673 155	62 359 581	62 032 433	17 168 795	19 231 457	(224 390)
11 342 370 490	507 274 774	340 371 118	276 927 943	220 539 062	29 198 562
0	0	0	0	0	0
52 927 096	110 513	10 454	0	0	0
521 056 755	21 656 968	8 054 391	10 963 331	10 133 857	359 252
426 145 468	9 579 456	601 033	1 399 258	176 169	67 835
58 016 077	3 570 462	7 276 256	3 113 423	567 156	124 080
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	14 750	136 294	0
58 016 077	3 570 462	7 276 256	3 098 673	430 862	124 080
12 284 483 732	535 051 249	341 760 740	286 177 109	230 281 932	29 501 569
104 300 029	2 782 227	419 540	1 913 223	880 903	548 749
32 587 122	2 976 899	2 040 806	1 502 553	791 498	257 496
307 695	434	422	30	2 004	0
0	0	0	0	0	0
14 494 729	754 655	490 886	430 406	278 579	59 423
2 134 495	115 990	59 180	62 883	44 689	8 531
1 932 193	559	628	429	46 202	34 399
14	145 287	177 645	41 731	37 350	7 961
51 456 248	3 993 824	2 769 567	2 038 032	1 200 322	367 810
52 843 781	(1 211 597)	(2 350 027)	(124 809)	(319 419)	180 939
623 979 570	30 245 719	24 007 555	7 284 748	7 806 983	(531 598)
192 169 270	106 794	95 134	52 295	1 839 336	(3 212)
868 992 621	29 140 916	21 752 662	7 212 234	9 326 900	(353 871)
452 874 610	11 690 956	12 933 030	6 436 994	186 262	2 899 744
1 778 803	117 684	(24 434)	(54 867)	10 364	0
1 323 646 034	40 949 556	34 661 258	13 594 361	9 523 526	2 545 873
2 893 042 859	(109 567 895)	(59 715 612)	(61 680 835)	(25 999 962)	(1 240 082)
0	(3 275 919)	(526 535)	(1 361 006)	(668 057)	(41 448)
4 216 688 893	(71 894 258)	(25 580 889)	(49 447 480)	(17 144 493)	1 264 343
8 067 794 839	606 945 507	367 341 629	335 624 589	247 426 425	28 237 226
0	0	0	0	0	0
12 284 483 732	535 051 249	341 760 740	286 177 109	230 281 932	29 501 569

BNP PARIBAS FUNDS

Financial statements at 30/06/2026

		US Growth	US High Yield Bond	US Mid Cap	US Small Cap
	Expressed in Notes	USD	USD	USD	USD
Statement of net assets					
Assets		1 776 491 849	70 067 105	88 996 851	2 603 250 479
<i>Securities portfolio at cost price</i>		1 294 450 245	66 543 588	71 453 294	2 176 487 496
<i>Unrealised gain/(loss) on securities portfolio</i>		441 245 039	343 885	16 171 836	324 813 850
Securities portfolio at market value	2	1 735 695 284	66 887 473	87 625 130	2 501 301 346
Options at market value	2,14	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13	0	246 282	0	0
Cash at banks and time deposits		31 553 766	996 287	1 160 526	76 591 049
Other assets		9 242 799	1 937 063	211 195	25 358 084
Liabilities		26 619 522	1 232 627	573 246	28 172 068
Options at market value	2,14	0	0	0	0
Bank overdrafts		0	326 102	0	0
Net Unrealised loss on financial instruments	2,11,12,13	5 131 366	0	145 741	15 454 426
Other liabilities		21 488 156	906 525	427 505	12 717 642
Net asset value		1 749 872 327	68 834 478	88 423 605	2 575 078 411
Statement of operations and changes in net assets					
Income on investments and assets, net		2 739 995	1 956 747	382 158	11 398 164
Management fees	3	10 036 407	284 948	720 436	14 003 982
Bank interest		43 374	10 616	0	115 205
Interest on swaps	2	0	242 399	0	0
Other fees	6	2 839 734	75 965	166 026	3 385 675
Taxes	7	398 684	14 607	25 298	442 169
Transaction fees	19	105 053	440	3 738	250 099
Distribution fees	4	28 114	59 210	4 781	30 172
Total expenses		13 451 366	688 185	920 279	18 227 302
Net result from investments		(10 711 371)	1 268 562	(538 121)	(6 829 138)
Net realised result on:					
Investments securities	2	228 149 560	263 803	3 294 941	126 746 308
Financial instruments	2	260 274	(308 751)	(8 397)	(17 190 847)
Net realised result		217 698 463	1 223 614	2 748 423	102 726 323
Movement on net unrealised gain/(loss) on:					
Investments securities		(54 445 832)	(579 339)	3 395 649	198 673 946
Financial instruments		(7 518 506)	385 030	(242 162)	(22 344 832)
Change in net assets due to operations		155 734 125	1 029 305	5 901 910	279 055 437
Net subscriptions/(redemptions)		(223 500 715)	16 996 323	(2 166 297)	131 847 242
Dividends paid	8	(148 619)	(623 535)	(50 239)	(225 927)
Increase/(Decrease) in net assets during the year/period		(67 915 209)	17 402 093	3 685 374	410 676 752
Net assets at the beginning of the financial year/period		1 817 787 536	51 432 385	84 738 231	2 164 401 659
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		1 749 872 327	68 834 478	88 423 605	2 575 078 411

BNP PARIBAS FUNDS

USD Money Market	USD Short Duration Bond	Combined
USD	USD	EUR
975 134 328	160 835 804	62 205 687 819
864 998 343	154 201 591	51 786 221 610
8 606 212	(3 869 089)	7 653 593 832
873 604 555	150 332 502	59 439 815 442
0	0	145 929 711
680 795	149 536	8 978 599
75 118 118	4 644 854	1 615 070 496
25 730 860	5 708 912	995 893 571
12 004 093	8 256 554	1 286 784 337
0	0	96 392
0	2 356 162	34 945 926
0	0	177 490 100
12 004 093	5 900 392	1 074 251 919
963 130 235	152 579 250	60 918 903 482
17 790 069	4 122 740	725 621 380
1 447 619	385 118	229 172 441
23 893	47 078	1 778 615
10 688 183	0	99 495 804
458 045	199 432	94 061 856
85 024	47 013	10 826 978
0	5 212	16 694 843
0	5 795	8 826 547
12 702 764	689 648	460 857 084
5 087 305	3 433 092	264 764 296
12 753 068	1 250 417	2 193 761 862
(8 295)	335 583	(29 371 037)
17 832 078	5 019 092	2 429 155 121
(2 085 710)	(3 418 174)	2 481 847 900
1 134 059	(352 394)	(146 027 255)
16 880 427	1 248 524	4 764 975 766
(12 206 891)	(25 743 819)	(2 108 522 216)
(2 150 236)	(1 685 015)	(159 045 685)
2 523 300	(26 180 310)	2 497 407 865
960 606 935	178 759 560	58 096 729 351
0	0	324 766 266
963 130 235	152 579 250	60 918 903 482

BNP PARIBAS FUNDS

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

Aqua	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	3 415 698 008	2 900 899 742	3 028 357 518	
Net asset value per share				
Share "B USD - Capitalisation"	96.17	107.42	116.27	286.473
Share "Classic - Capitalisation"	221.79	220.59	246.39	4 102 133.646
Share "Classic - Distribution"	161.65	157.92	173.90	821 384.820
Share "Classic HKD - Capitalisation"	105.45	119.20	130.64	77.000
Share "Classic RH CNH - Capitalisation"	1 081.86	1 071.61	1 193.02	1 882.000
Share "Classic RH CNH MD - Distribution"	1 144.26	1 093.42	1 198.25	100.000
Share "Classic RH CZK - Capitalisation"	2 225.60	2 236.77	2 508.75	1 880 376.093
Share "Classic RH HKD MD - Distribution"	104.41	99.07	108.35	797.000
Share "Classic RH SGD MD - Distribution"	151.87	144.05	157.80	37 598.112
Share "Classic RH USD - Capitalisation"	219.39	222.90	251.19	69 649.960
Share "Classic RH USD MD - Distribution"	161.50	154.91	170.28	159 623.324
Share "Classic SGD - Capitalisation"	160.00	170.14	186.07	9 161.979
Share "Classic USD - Capitalisation"	229.66	259.06	281.69	200 526.861
Share "Classic USD - Distribution"	141.79	157.39	168.71	8 136.875
Share "I - Capitalisation"	376.91	379.01	425.65	835 312.338
Share "I Plus - Capitalisation"	0	99.70	112.06	728 243.847
Share "I USD - Capitalisation"	128.75	146.83	160.56	9 103.115
Share "IH EUR - Capitalisation"	0	99.98	109.64	243 050.000
Share "K - Capitalisation"	133.46	131.75	146.61	691 856.933
Share "Life - Capitalisation"	216.54	218.53	245.86	2 388 467.864
Share "N - Capitalisation"	210.00	207.30	230.69	327 319.294
Share "Privilege - Capitalisation"	361.23	363.09	407.70	347 493.994
Share "Privilege - Distribution"	168.35	166.23	184.01	176 935.001
Share "Privilege CHF - Capitalisation"	155.47	154.94	172.43	4 482.000
Share "Privilege GBP - Capitalisation"	182.79	194.03	214.94	25 367.743
Share "Privilege RH CZK - Capitalisation"	1 007.80	1 023.54	1 154.36	24 112.408
Share "Privilege USD - Capitalisation"	171.78	195.83	214.06	133 646.040
Share "U11 H EUR - Capitalisation"	93.04	98.88	107.80	29 648.548
Share "UI15 JPY - Capitalisation"	13 313.00	15 196.00	17 256.00	121 569.714
Share "UI8 USD - Capitalisation"	109.78	125.65	137.62	37 304.853
Share "UI9 - Capitalisation"	106.26	107.17	120.54	48 698.723
Share "X - Capitalisation"	263.21	266.20	299.81	412 075.085
Asia ex-Japan Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	220 786 720	236 752 715	360 872 694	
Net asset value per share				
Share "Classic - Capitalisation"	151.14	193.10	273.93	201 828.446
Share "Classic - Distribution"	431.64	539.30	753.26	6 766.160
Share "Classic EUR - Capitalisation"	744.05	837.11	1 219.87	83 995.702
Share "Classic EUR - Distribution"	418.24	459.31	659.02	33 579.185
Share "Classic HKD MD2 - Distribution"	0	0	101.95	100.000
Share "Classic MD - Distribution"	92.83	116.67	164.40	985.714
Share "Classic RH AUD - Capitalisation"	134.72	169.10	236.81	120.000
Share "Classic RH CNH MD2 - Distribution"	0	0	1 015.74	80.000
Share "Classic RH CZK - Capitalisation"	0	0	1 944.69	73 292.520
Share "Classic RH EUR - Capitalisation"	0	102.33	142.95	100.000
Share "Classic RH SGD - Capitalisation"	140.10	173.94	242.35	217.651
Share "Classic SEK - Capitalisation"	1 669.80	1 781.02	2 652.33	10 277.279
Share "Classic USD MD2 - Distribution"	0	0	101.88	20.000
Share "I - Capitalisation"	149.71	193.15	275.35	28 760.793
Share "I EUR - Capitalisation"	905.51	1 030.02	1 508.40	31 546.284
Share "N - Capitalisation"	98.66	125.07	176.76	1 224.726
Share "N RH EUR - Distribution"	108.89	131.30	179.79	7 213.855
Share "Privilege - Capitalisation"	206.48	266.07	379.12	94 975.157
Share "Privilege - Distribution"	0	0	200.57	18.000
Share "Privilege EUR - Capitalisation"	117.67	133.71	195.72	32 391.338
Share "Privilege EUR - Distribution"	145.98	161.88	233.31	39 441.374
Share "Privilege Plus EUR - Distribution"	62.06	68.94	99.45	267 834.638
Share "X - Capitalisation"	0	0	217 670.00	0.010

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

Asia High Yield Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	66 821 013	82 125 971	79 381 622	
Net asset value per share				
Share "Classic - Capitalisation"	103.46	113.72	117.97	10.000
Share "I - Distribution"	83.26	84.23	81.41	975 000.000
Share "Privilege - Capitalisation"	105.21	116.29	121.05	10.000
Asia Tech Innovators	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	19 891 561	23 640 475	0	
Net asset value per share				
Share "Classic - Capitalisation"	828.60	1 096.87	0	0
Share "Classic - Distribution"	418.27	541.63	0	0
Share "Classic EUR - Capitalisation"	105.19	122.76	0	0
Share "Classic RH CZK - Capitalisation"	1 055.62	1 374.44	0	0
Share "Classic RH SGD - Capitalisation"	101.76	130.92	0	0
Share "I - Capitalisation"	109.76	146.93	0	0
Share "N - Capitalisation"	105.71	138.98	0	0
Share "Privilege - Capitalisation"	109.54	146.45	0	0
Share "Privilege - Distribution"	106.89	139.85	0	0
Share "X - Capitalisation"	111 898.84	151 090.00	0	0
Belgium Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	119 681 384	121 224 594	129 229 813	
Net asset value per share				
Share "Classic - Capitalisation"	1 115.77	1 273.41	1 425.81	80 745.909
Share "Classic - Distribution"	344.29	379.78	414.03	34 059.501
Brazil Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	76 797 144	95 126 924	94 649 097	
Net asset value per share				
Share "Classic - Capitalisation"	64.54	96.53	101.74	696 833.291
Share "Classic - Distribution"	32.28	45.51	45.96	59 267.443
Share "Classic EUR - Capitalisation"	62.34	82.22	89.02	42 180.274
Share "Classic EUR - Distribution"	34.07	42.06	43.65	496.125
Share "Classic SEK - Capitalisation"	713.02	889.83	984.59	38 793.063
Share "I - Capitalisation"	83.25	125.91	133.43	21 169.883
Share "N - Capitalisation"	56.38	83.70	87.90	29 064.705
Share "Privilege - Capitalisation"	60.44	91.30	96.71	76 377.127
China A-Shares	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	86 380 032	102 120 799	104 909 758	
Net asset value per share				
Share "Classic - Capitalisation"	182.51	241.84	297.94	20 443.182
Share "Classic - Distribution"	81.53	105.42	127.46	649.273
Share "Classic EUR - Capitalisation"	213.97	249.99	316.37	72 942.075
Share "Classic HKD - Capitalisation"	1 417.62	0	0	0
Share "I - Capitalisation"	149.41	200.52	248.51	4.000
Share "I EUR - Capitalisation"	144.07	170.27	216.72	285 184.795
Share "Privilege - Capitalisation"	129.65	173.53	214.84	7 522.200
Share "Privilege EUR - Capitalisation"	125.19	147.74	187.89	345.901

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

China Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	639 122 200	792 406 266	783 167 372	
Net asset value per share				
Share "Classic - Capitalisation"	378.55	497.71	496.69	199 569.527
Share "Classic - Distribution"	203.10	261.65	256.06	25 683.907
Share "Classic EUR - Capitalisation"	154.46	179.05	183.56	939 207.793
Share "Classic EUR - Distribution"	109.58	124.19	124.85	52 721.618
Share "Classic H EUR - Capitalisation"	50.66	64.64	64.22	228 309.520
Share "Classic HKD - Capitalisation"	0	99.53	100.07	7 695.000
Share "Classic NOK - Capitalisation"	4 299.33	5 020.17	4 914.89	9 981.447
Share "Classic RH EUR - Capitalisation"	42.87	54.66	53.88	27 575.685
Share "Classic RH SGD - Capitalisation"	49.99	63.69	62.54	25 854.440
Share "Classic RH SGD MD - Distribution"	47.82	60.68	59.57	548.264
Share "Classic SEK - Capitalisation"	4 182.65	4 588.07	4 806.87	13 422.220
Share "I - Capitalisation"	456.79	607.21	609.27	387 615.521
Share "I EUR - Capitalisation"	105.94	124.16	127.98	927 665.663
Share "K EUR - Capitalisation"	69.82	80.33	82.04	148 903.530
Share "N - Capitalisation"	330.09	430.75	428.28	47 482.420
Share "N EUR - Capitalisation"	318.80	366.81	374.64	42.625
Share "Privilege - Capitalisation"	132.12	175.45	175.97	136 437.278
Share "Privilege - Distribution"	99.64	129.66	127.52	1 377.000
Share "Privilege EUR - Capitalisation"	84.36	98.77	101.76	94 218.540
Share "Privilege RH EUR - Capitalisation"	0	98.37	97.39	100.000

Clean Energy Solutions	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	701 180 610	883 367 142	1 015 787 733	
Net asset value per share				
Share "B USD - Capitalisation"	29.19	45.61	53.98	22 389.102
Share "Classic - Capitalisation"	441.10	613.64	749.81	329 000.274
Share "Classic - Distribution"	218.72	297.49	361.18	111 731.659
Share "Classic H EUR - Capitalisation"	27.30	40.55	47.90	30 205.020
Share "Classic HKD - Capitalisation"	36.26	57.37	68.74	102 766.231
Share "Classic RH CNH - Capitalisation"	378.37	524.46	640.79	10 168.501
Share "Classic RH HKD - Capitalisation"	49.08	68.78	84.78	5 518.348
Share "Classic RH SGD - Capitalisation"	31.89	44.22	53.88	156 273.684
Share "Classic RH USD - Capitalisation"	38.83	55.28	68.61	47 074.184
Share "Classic Solidarity H EUR - Capitalisation"	29.03	43.12	50.94	70 513.465
Share "Classic USD - Capitalisation"	57.89	91.34	108.65	3 596 256.082
Share "Classic USD - Distribution"	225.65	348.87	412.32	19 051.373
Share "I - Capitalisation"	534.06	750.42	921.47	145 362.669
Share "I Plus - Capitalisation"	31.16	0	109.18	716 036.000
Share "I RH GBP - Capitalisation"	39.81	57.04	70.54	220.000
Share "I USD - Capitalisation"	33.10	52.75	63.05	148 188.063
Share "K - Capitalisation"	31.44	43.41	52.85	31 063.515
Share "N - Capitalisation"	385.40	532.15	647.83	75 063.528
Share "N USD - Capitalisation"	399.05	624.94	740.61	7 479.720
Share "Privilege - Capitalisation"	81.77	114.78	140.88	75 404.206
Share "Privilege - Distribution"	58.13	79.79	97.30	116 050.362
Share "Privilege H USD - Capitalisation"	31.45	48.27	58.21	14 719.852
Share "Privilege RH GBP - Capitalisation"	39.68	56.79	70.20	221.000
Share "Privilege USD - Capitalisation"	32.98	52.50	62.73	1 841.422
Share "X - Capitalisation"	1 121.98	1 588.33	1 957.64	33 507.903

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

Climate Change	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	2 218 280 104	1 523 750 158	1 641 036 934	
Net asset value per share				
Share "Classic - Capitalisation"	266.29	264.97	333.95	3 640 165.914
Share "Classic - Distribution"	188.30	183.59	228.26	154 363.277
Share "Classic H EUR - Capitalisation"	118.04	126.65	155.81	115 883.768
Share "Classic HKD - Capitalisation"	95.00	107.49	132.90	85.000
Share "Classic RH CNH - Capitalisation"	940.71	930.64	1 169.03	100.000
Share "Classic RH HKD - Capitalisation"	102.50	102.56	129.65	830.000
Share "Classic RH SGD - Capitalisation"	87.42	86.54	108.62	167.000
Share "Classic RH USD - Capitalisation"	104.60	106.13	135.16	100.000
Share "Classic USD - Capitalisation"	133.78	150.99	185.25	46 340.173
Share "Classic USD MD - Distribution"	102.86	116.15	141.80	10.000
Share "I - Capitalisation"	335.83	338.71	429.75	491 594.778
Share "I Plus - Capitalisation"	150.18	152.09	193.36	342 634.167
Share "I USD - Capitalisation"	98.94	113.10	139.60	10.000
Share "K - Capitalisation"	91.45	90.32	113.41	25 145.655
Share "N - Capitalisation"	214.15	211.51	265.58	60 510.633
Share "Privilege - Capitalisation"	2 598.11	2 617.88	3 319.85	9 831.212
Share "Privilege - Distribution"	154.81	152.84	191.21	42 244.406
Share "Privilege RH CHF - Distribution"	92.78	99.21	118.07	100.000
Share "Privilege RH EUR - Capitalisation"	100.70	112.21	136.92	100.000
Share "Privilege RH GBP - Distribution"	77.28	86.23	104.66	9 631.384
Share "Privilege USD - Capitalisation"	147.41	168.47	207.98	73 699.838
Share "Privilege USD - Distribution"	81.63	91.60	111.57	5 333.456
Share "U2 HKD - Capitalisation"	98.15	111.73	138.60	1 570.509
Share "U2 HKD - Distribution"	85.31	95.36	116.71	27 062.487
Share "U2 HKD MD - Distribution"	89.62	100.52	123.96	7 599.149
Share "U2 RH AUD - Distribution"	74.85	82.23	99.40	2 555.704
Share "U2 RH CHF - Distribution"	67.58	0	0	0
Share "U2 RH CNH - Capitalisation"	910.95	1 008.80	1 224.54	430.418
Share "U2 RH CNH - Distribution"	78.29	85.11	101.96	3 383.564
Share "U2 RH CNH MD - Distribution"	848.17	937.26	1 137.86	100.000
Share "U2 RH EUR - Capitalisation"	99.45	110.23	134.12	877.246
Share "U2 RH EUR - Distribution"	95.20	103.35	124.09	100.000
Share "U2 RH EUR MD - Distribution"	86.26	95.37	116.12	3 336.137
Share "U2 RH GBP - Distribution"	78.92	87.56	106.01	6 974.419
Share "U2 RH SGD - Capitalisation"	81.62	90.30	109.51	5 930.850
Share "U2 RH SGD - Distribution"	97.06	105.34	126.01	145.000
Share "U2 RH SGD MD - Distribution"	87.45	96.39	116.90	7 616.001
Share "U2 RH USD - Capitalisation"	102.22	104.45	133.49	107.000
Share "U2 USD - Capitalisation"	97.43	110.74	136.33	42 836.782
Share "U2 USD - Distribution"	80.69	90.03	109.35	10 744.289
Share "U2 USD MD - Distribution"	89.58	100.26	122.72	30.460
Share "X - Distribution"	111 821.20	111 173.76	139 575.75	20.913
Consumer Innovators	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	726 959 342	486 685 355	387 882 441	
Net asset value per share				
Share "B USD - Capitalisation"	103.91	106.79	98.92	16 585.396
Share "Classic - Capitalisation"	369.08	337.84	323.05	815 989.431
Share "Classic - Distribution"	251.84	227.60	214.41	112 740.273
Share "Classic H EUR - Capitalisation"	129.49	131.04	122.16	58 093.874
Share "Classic RH SGD - Capitalisation"	109.13	99.14	94.47	160.000
Share "Classic USD - Capitalisation"	382.20	396.79	369.36	79 270.758
Share "I - Capitalisation"	464.34	429.29	412.54	80 812.123
Share "K - Capitalisation"	118.79	107.93	102.82	49 270.072
Share "N - Capitalisation"	415.78	377.74	359.87	30 639.291
Share "N USD - Capitalisation"	430.52	443.61	411.41	1 746.047
Share "Privilege - Capitalisation"	506.98	468.26	449.77	18 061.720
Share "Privilege - Distribution"	320.22	292.01	276.32	28 118.223

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

Disruptive Technology	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	4 818 352 931	4 795 792 925	5 763 236 274	
Net asset value per share				
Share "B USD - Capitalisation"	135.19	164.25	200.67	7 502.684
Share "Classic - Capitalisation"	2 713.35	2 935.82	3 702.90	561 707.542
Share "Classic - Distribution"	2 003.42	2 121.14	2 636.84	71 722.987
Share "Classic CZK - Capitalisation"	3 043.56	3 161.79	4 003.60	1 534 643.550
Share "Classic H EUR - Capitalisation"	230.04	275.57	335.50	439 980.362
Share "Classic H SGD - Capitalisation"	117.74	140.37	170.47	957.695
Share "Classic HKD - Capitalisation"	0	0	101.65	100.000
Share "Classic RH CNH MD - Distribution"	1 151.75	1 189.72	1 467.00	100.000
Share "Classic RH HKD - Capitalisation"	0	0	101.95	1 000.000
Share "Classic RH HKD MD - Distribution"	115.80	119.25	146.84	1 000.000
Share "Classic RH USD - Capitalisation"	157.80	173.49	221.32	17 053.122
Share "Classic RH USD MD - Distribution"	116.12	121.13	149.73	1 154.157
Share "Classic USD - Capitalisation"	2 820.54	3 461.28	4 249.83	41 818.642
Share "Classic USD - Distribution"	643.39	774.25	936.98	19 959.188
Share "I - Capitalisation"	3 229.85	3 529.72	4 474.01	87 825.520
Share "I GBP - Capitalisation"	282.19	325.68	407.25	2 595.907
Share "I Plus - Capitalisation"	266.30	291.46	369.71	845 379.775
Share "I USD - Capitalisation"	238.71	295.88	365.09	267 702.770
Share "K - Capitalisation"	165.75	178.00	223.68	383 371.160
Share "N - Capitalisation"	1 181.76	1 269.09	1 594.74	116 717.802
Share "N USD - Capitalisation"	1 223.64	1 490.81	1 823.83	1 003.836
Share "Privilege - Capitalisation"	892.31	974.19	1 234.19	143 942.624
Share "Privilege - Distribution"	666.15	711.70	888.70	117 222.246
Share "Privilege H EUR - Capitalisation"	235.50	284.86	348.49	58 564.916
Share "Privilege RH CZK - Capitalisation"	1 185.04	1 304.97	1 658.75	27 369.771
Share "Privilege RH USD - Capitalisation"	370.51	410.98	526.55	1 633.458
Share "Privilege USD - Capitalisation"	283.11	350.56	432.34	107 374.583
Share "UI6 - Capitalisation"	0	0	102.06	10.000
Share "UI6 H EUR - Capitalisation"	149.60	181.38	222.31	849 595.100
Share "UP4 - Distribution"	226.34	242.31	302.87	335 458.193
Share "X - Capitalisation"	246.58	271.51	345.41	111 861.506
Share "X - Distribution"	136 520.68	147 107.01	184 475.05	5 819.213
Share "X NOK - Capitalisation"	1 770.54	1 963.72	2 385.90	487 862.707
Emerging Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	403 883 890	440 779 872	399 946 457	
Net asset value per share				
Share "B MD - Distribution"	57.47	58.01	56.65	5 389.683
Share "BH AUD MD - Distribution"	54.71	54.69	53.44	600.000
Share "Classic - Capitalisation"	459.57	518.80	531.39	20 426.351
Share "Classic - Distribution"	55.58	58.34	56.30	65 206.585
Share "Classic EUR - Capitalisation"	442.66	440.59	463.57	6 907.198
Share "Classic EUR - Distribution"	217.69	199.83	198.06	3 648.348
Share "Classic H AUD MD - Distribution"	41.67	42.12	41.40	12 326.569
Share "Classic H EUR - Capitalisation"	87.03	96.05	97.37	81 801.047
Share "Classic H EUR - Distribution"	56.70	58.18	55.51	43 344.253
Share "Classic MD - Distribution"	52.58	53.61	52.62	145 514.415
Share "I - Capitalisation"	39.69	45.18	46.45	2 347 975.962
Share "I EUR - Capitalisation"	38.34	38.48	40.63	71 849.639
Share "IH EUR - Capitalisation"	103.21	114.87	116.89	1 563 966.452
Share "N - Capitalisation"	404.58	454.44	464.31	7 702.951
Share "Privilege - Capitalisation"	30.67	34.87	35.84	24 310.905
Share "Privilege H EUR - Capitalisation"	91.30	101.40	103.16	10 075.194
Share "X - Capitalisation"	144.46	165.36	170.45	197 731.979
Share "X EUR - Capitalisation"	139.50	0	0	0

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

Emerging Bond Opportunities	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	227 624 299	287 937 746	290 293 674	
Net asset value per share				
Share "B MD - Distribution"	57.34	60.07	58.38	2 314.740
Share "B RH AUD MD - Distribution"	54.66	56.79	55.14	100.000
Share "B RH ZAR MD - Distribution"	544.15	561.73	538.71	100.000
Share "Classic - Capitalisation"	205.33	240.28	246.73	79 469.917
Share "Classic - Distribution"	93.45	101.99	98.58	9 434.946
Share "Classic EUR - Distribution"	83.00	79.28	78.71	10.000
Share "Classic EUR MD - Distribution"	54.17	50.41	50.52	17 283.532
Share "Classic GBP - Distribution"	80.13	81.03	0	0
Share "Classic HKD MD - Distribution"	45.49	48.27	47.53	1 149 749.296
Share "Classic MD - Distribution"	10.22	10.79	10.52	14 550 157.214
Share "Classic RH AUD MD - Distribution"	42.72	44.93	43.82	58 279.484
Share "Classic RH CAD MD - Distribution"	0	0	102.85	200.000
Share "Classic RH CNH MD - Distribution"	414.14	436.54	425.31	818.152
Share "Classic RH EUR - Capitalisation"	57.69	66.01	67.03	171 909.947
Share "Classic RH EUR - Distribution"	12.13	12.92	12.34	132 327.634
Share "Classic RH GBP MD - Distribution"	0	0	103.05	100.000
Share "Classic RH HKD MD - Distribution"	44.65	46.74	45.40	1 813.000
Share "Classic RH JPY MD - Distribution"	0	0	10 257.00	200.000
Share "Classic RH NZD MD - Distribution"	0	0	102.86	200.000
Share "Classic RH SGD MD - Distribution"	44.55	46.61	45.43	2 481.236
Share "Classic RH ZAR MD - Distribution"	412.73	430.70	415.63	81 272.223
Share "I - Capitalisation"	119.03	140.71	145.08	427 102.393
Share "I RH EUR - Capitalisation"	70.41	81.28	82.91	216 792.271
Share "N - Capitalisation"	110.20	128.31	131.43	6 413.052
Share "Privilege - Capitalisation"	101.35	119.58	123.22	14 372.212
Share "Privilege EUR - Capitalisation"	109.29	113.68	120.33	10 572.118
Share "Privilege RH EUR - Distribution"	41.81	44.87	42.98	32 710.521
Share "X - Capitalisation"	0	0	102 960.36	12.186
Emerging Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	180 494 239	292 000 474	458 044 476	
Net asset value per share				
Share "B - Capitalisation"	72.26	92.40	127.89	1 253.052
Share "Classic - Capitalisation"	587.08	757.92	1 054.51	84 064.790
Share "Classic - Distribution"	115.27	145.12	198.30	70 861.537
Share "Classic CZK - Capitalisation"	964.62	1 054.24	1 512.67	44 225.291
Share "Classic EUR - Capitalisation"	125.66	143.02	204.43	529 058.354
Share "Classic EUR - Distribution"	88.16	97.59	136.98	16 416.969
Share "Classic NOK - Capitalisation"	6 667.36	7 644.65	10 434.13	1 285.220
Share "Classic RH EUR - Capitalisation"	0	102.72	140.75	918 002.706
Share "Classic SEK - Capitalisation"	6 486.51	6 986.82	10 205.06	1 140.691
Share "I - Capitalisation"	731.84	955.27	1 336.27	9 617.427
Share "I EUR - Capitalisation"	103.83	119.49	171.70	46 547.981
Share "N - Capitalisation"	163.78	209.93	291.07	12 438.055
Share "N EUR - Capitalisation"	158.18	178.70	254.44	1 375.271
Share "Privilege - Capitalisation"	99.83	130.18	182.01	143 519.666
Share "Privilege EUR - Capitalisation"	103.27	118.73	170.53	3 135.147
Share "X - Capitalisation"	114.01	150.16	210.99	108 005.530

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

Emerging Markets Environmental Solutions	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	90 761 219	42 820 729	42 058 444	
Net asset value per share				
Share "Classic - Capitalisation"	86.40	111.44	157.70	13.000
Share "Classic - Distribution"	81.25	102.13	142.01	558.614
Share "I - Capitalisation"	88.88	115.82	164.76	12.000
Share "N - Capitalisation"	84.62	108.36	152.79	13.000
Share "Privilege - Capitalisation"	88.45	115.17	163.79	12.000
Share "Privilege - Distribution"	83.18	105.48	147.45	13.000
Share "X - Capitalisation"	90 803.75	0	0	0
Share "X EUR - Capitalisation"	106 101.15	123 086.41	180 690.20	203.159

Enhanced Bond 6M	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	2 590 470 069	2 997 240 018	3 467 396 604	
Net asset value per share				
Share "Classic - Capitalisation"	115.50	118.80	119.88	3 708 987.955
Share "Classic - Distribution"	101.48	101.51	100.37	78 735.000
Share "I - Capitalisation"	120.87	124.66	125.96	8 730 541.524
Share "I - Distribution"	100.64	100.93	0	0
Share "I Plus - Capitalisation"	107.00	110.41	111.58	11 229 473.862
Share "I Plus H USD - Capitalisation"	102.68	108.29	110.38	1 876 624.676
Share "IH USD - Capitalisation"	100.10	105.49	107.49	3 854.738
Share "N - Capitalisation"	111.21	114.28	115.26	1 041 312.396
Share "Privilege - Capitalisation"	94.89	97.81	98.80	2 157 705.634
Share "Privilege - Distribution"	102.68	102.94	101.89	6 036.901
Share "X - Capitalisation"	123.52	127.54	128.92	1 138 715.007

Environmental Infrastructure Income	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	17 813 386	17 303 077	
Net asset value per share				
Share "Classic - Capitalisation"	0	32.26	36.27	60 418.719
Share "Classic - Distribution"	0	29.55	33.23	18 396.452
Share "Classic H EUR - Capitalisation"	0	33.63	37.04	10 160.834
Share "Classic HKD - Capitalisation"	0	33.18	36.58	258.000
Share "Classic MD - Distribution"	0	0	108.69	10.000
Share "Classic RH AUD MD - Distribution"	0	0	108.72	200.000
Share "Classic RH CAD MD - Distribution"	0	0	108.42	200.000
Share "Classic RH CNH - Capitalisation"	0	334.46	374.45	210.000
Share "Classic RH CNH MD - Distribution"	0	0	1 081.76	100.000
Share "Classic RH CZK - Capitalisation"	0	363.06	410.36	33 386.798
Share "Classic RH GBP MD - Distribution"	0	0	108.80	100.000
Share "Classic RH HKD MD - Distribution"	0	0	1 102.26	100.000
Share "Classic RH JPY MD - Distribution"	0	0	10 850.00	200.000
Share "Classic RH NZD MD - Distribution"	0	0	108.65	200.000
Share "Classic RH SGD - Capitalisation"	0	33.15	37.10	404.000
Share "Classic RH USD - Capitalisation"	0	0	111.22	200.000
Share "Classic RH USD MD - Distribution"	0	0	108.65	200.000
Share "Classic USD - Capitalisation"	0	31.04	34.04	10.000
Share "Classic USD MD - Distribution"	0	0	106.48	20.000
Share "I - Capitalisation"	0	33.78	38.18	1 117.011
Share "I JPY - Capitalisation"	0	4 976.00	5 673.00	34.000
Share "I USD - Capitalisation"	0	32.40	35.63	34.000
Share "IH EUR - Capitalisation"	0	35.27	39.03	556.000
Share "IH JPY - Capitalisation"	0	3 385.00	3 718.00	965.000
Share "N - Capitalisation"	0	31.15	34.90	11 532.110
Share "Privilege - Capitalisation"	0	33.64	38.00	135.000
Share "Privilege - Distribution"	0	30.79	34.78	29.000
Share "Privilege RH GBP - Capitalisation"	0	35.50	40.48	229.000
Share "Privilege USD - Capitalisation"	0	32.25	35.47	34.000
Share "X - Capitalisation"	0	88 176.72	100 019.10	129.000

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

Environmental Solutions	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	112 609 232	93 388 152	108 654 644	
Net asset value per share				
Share "Classic - Capitalisation"	102.18	115.89	151.54	28.379
Share "Classic - Distribution"	100.01	111.18	143.47	10.000
Share "I - Capitalisation"	104.32	119.45	156.92	329 236.990
Share "N - Capitalisation"	100.54	113.20	147.46	10.000
Share "Privilege - Capitalisation"	104.02	119.00	156.25	10.000
Share "Privilege - Distribution"	101.83	114.15	147.94	10.000
Share "X - Capitalisation"	106 088.88	122 377.71	161 367.90	353.110

Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	422 066 515	586 251 339	600 469 258	
Net asset value per share				
Share "Classic - Capitalisation"	202.73	203.46	205.57	426 280.952
Share "Classic - Distribution"	96.82	94.42	92.51	633 471.066
Share "I - Capitalisation"	21.31	21.52	21.81	17 118 247.213
Share "K - Capitalisation"	106.31	105.90	106.60	16 458.382
Share "N - Capitalisation"	179.03	178.78	180.18	9 755.303
Share "Privilege - Capitalisation"	153.90	155.15	157.11	433 523.832
Share "Privilege - Distribution"	98.06	96.06	94.34	66 577.379
Share "X - Capitalisation"	119.14	120.69	122.50	23 735.598

Euro Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 570 465 896	1 689 231 439	1 752 942 049	
Net asset value per share				
Share "Classic - Capitalisation"	190.72	196.00	198.13	504 840.051
Share "Classic - Distribution"	104.63	104.03	101.66	296 607.927
Share "Classic H CZK - Capitalisation"	12 468.74	12 962.68	13 175.19	27 163.298
Share "I - Capitalisation"	220.29	227.81	231.00	2 231 185.871
Share "I - Distribution"	99.34	99.40	97.45	2 843.141
Share "IH USD - Capitalisation"	0	105.29	107.74	100.000
Share "K - Capitalisation"	109.02	111.20	111.99	305 122.477
Share "N - Capitalisation"	169.62	173.44	174.89	29 622.680
Share "Privilege - Capitalisation"	166.05	171.42	173.66	1 646 075.021
Share "Privilege - Distribution"	106.14	106.02	103.83	585 697.488
Share "Privilege H CZK - Capitalisation"	0	0	1 141.97	155 505.617
Share "X - Capitalisation"	240.49	249.46	253.32	1 076 895.649
Share "X - Distribution"	191.83	192.52	189.02	2 254 702.544

Euro Corporate Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	94 441 307	113 689 244	108 684 291	
Net asset value per share				
Share "Classic - Capitalisation"	110.56	114.22	115.52	557 771.629
Share "Classic - Distribution"	95.39	95.34	93.23	39 258.672
Share "I - Capitalisation"	113.43	117.92	119.63	132 807.817
Share "K - Capitalisation"	91.40	93.71	94.43	225 005.546
Share "N - Capitalisation"	96.09	98.77	99.66	34 649.204

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

Euro Corporate Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	113 519 667	134 832 904	133 710 456	
Net asset value per share				
Share "Classic - Capitalisation"	113.38	116.04	117.26	118.106
Share "Classic - Distribution"	108.72	107.37	104.81	10.000
Share "I - Capitalisation"	114.67	117.91	119.43	47 560.000
Share "I - Distribution"	110.03	109.08	106.73	10.000
Share "N - Capitalisation"	112.03	113.87	114.71	10.000
Share "Privilege - Capitalisation"	114.00	117.08	118.52	156.408
Share "Privilege - Distribution"	109.56	108.56	106.15	10.000
Share "X - Capitalisation"	115 439.67	119 050.54	120 774.49	1 059.772
Euro Defensive Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	64 837 448	58 048 016	43 312 099	
Net asset value per share				
Share "Classic - Capitalisation"	197.55	226.07	247.78	52 726.836
Share "Classic - Distribution"	125.52	139.13	148.37	3 761.632
Share "I - Capitalisation"	158.14	182.51	200.89	114 634.739
Share "I - Distribution"	116.32	130.03	139.27	35 135.362
Share "Privilege - Capitalisation"	137.36	158.21	173.96	393.132
Share "X - Capitalisation"	130 417.10	151 272.83	166 915.86	10.179
Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	751 009 657	637 361 157	600 443 706	
Net asset value per share				
Share "Classic - Capitalisation"	706.98	820.94	886.98	432 374.558
Share "Classic - Distribution"	318.06	357.77	375.76	94 976.900
Share "Classic H CZK - Capitalisation"	6 859.47	8 067.59	8 755.63	24 148.720
Share "Classic H USD - Capitalisation"	205.59	244.77	266.58	1 948.407
Share "Classic SEK - Capitalisation"	8 088.69	8 887.93	9 813.96	556.019
Share "Classic USD - Capitalisation"	732.25	964.36	1 014.29	1 741.738
Share "I - Capitalisation"	878.00	1 029.74	1 118.10	128 651.510
Share "K - Capitalisation"	120.52	138.90	149.53	35 754.118
Share "N - Capitalisation"	619.28	713.72	768.27	8 271.952
Share "Privilege - Capitalisation"	254.22	297.86	323.27	36 159.552
Share "Privilege - Distribution"	151.08	171.48	180.92	15 509.557
Euro Flexible Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	237 569 515	177 722 393	164 133 269	
Net asset value per share				
Share "Classic - Capitalisation"	103.44	106.24	106.94	645 095.379
Share "Classic - Distribution"	99.53	99.38	97.99	281 718.047
Share "I - Capitalisation"	110.41	114.08	115.16	124 830.290
Share "N - Capitalisation"	101.89	104.13	104.54	17 233.606
Share "Privilege - Capitalisation"	104.37	107.64	108.55	43 868.030
Share "Privilege - Distribution"	100.63	100.87	99.66	82 592.097
Share "U12 - Distribution"	95.32	95.16	93.82	188 083.814
Share "X - Capitalisation"	105.75	109.60	110.80	187 069.513

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

Euro Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 579 528 325	1 468 806 605	1 113 081 369	
Net asset value per share				
Share "Classic - Capitalisation"	366.10	366.28	368.87	451 256.683
Share "Classic - Distribution"	99.67	97.02	94.81	59 752.456
Share "I - Capitalisation"	204.79	206.18	208.29	2 717 059.871
Share "K - Capitalisation"	105.25	104.51	104.86	31 717.903
Share "N - Capitalisation"	324.11	322.64	324.13	14 842.374
Share "Privilege - Capitalisation"	201.69	202.69	204.58	536 747.392
Share "Privilege - Distribution"	103.24	100.95	98.88	26 804.185
Share "X - Capitalisation"	453.37	457.59	462.84	549 737.381

Euro Government Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	60 020 078	71 815 627	61 898 195	
Net asset value per share				
Share "Classic - Capitalisation"	68.25	68.57	69.01	40 857.041
Share "Classic - Distribution"	35.67	34.87	34.06	17 948.153
Share "I - Capitalisation"	46 782.95	47 225.59	47 642.12	62.332
Share "Privilege - Capitalisation"	94.15	0	0	0
Share "X - Capitalisation"	48 105.97	48 682.69	49 174.61	1 128.588

Euro High Conviction Income Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	398 222 662	502 765 907	547 072 501	
Net asset value per share				
Share "Classic - Capitalisation"	318.04	325.91	333.58	778 132.510
Share "Classic - Distribution"	87.96	87.53	86.90	10 685.926
Share "Classic Plus - Capitalisation"	107.01	109.85	112.55	9 897.322
Share "Classic Plus QD - Distribution"	105.22	104.37	105.03	23 075.682
Share "Classic QD - Distribution"	105.05	103.97	104.57	57 725.762
Share "I - Capitalisation"	97.33	100.37	103.05	16 563.647
Share "I Plus - Capitalisation"	158.09	163.47	168.06	749 449.064
Share "Privilege - Capitalisation"	328.88	338.54	347.29	367 119.892
Share "Privilege - Distribution"	123.30	123.25	122.63	937.247
Share "Privilege QD - Distribution"	105.35	104.52	105.13	10.000
Share "X - Capitalisation"	107 528.89	111 222.29	114 366.81	190.000

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

Euro High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	645 945 087	770 163 428	759 082 893	
Net asset value per share				
Share "B MD - Distribution"	100.06	97.97	94.93	10.000
Share "BH USD MD - Distribution"	100.19	98.96	96.02	600.000
Share "Classic - Capitalisation"	241.78	252.09	255.66	223 552.347
Share "Classic - Distribution"	88.62	86.89	83.60	470 605.597
Share "Classic H USD MD - Distribution"	86.18	84.77	82.65	440.355
Share "Classic MD - Distribution"	77.83	76.17	74.27	251 280.103
Share "Classic RH AUD MD - Distribution"	0	100.41	98.61	200.000
Share "Classic RH CAD MD - Distribution"	0	100.16	97.99	200.000
Share "Classic RH CNH MD - Distribution"	1 022.95	1 002.22	975.63	100.000
Share "Classic RH GBP MD - Distribution"	0	100.49	98.68	100.000
Share "Classic RH HKD MD - Distribution"	102.46	99.57	96.65	1 000.000
Share "Classic RH JPY MD - Distribution"	0	10 014.00	9 813.00	200.000
Share "Classic RH NZD MD - Distribution"	0	100.24	98.20	300.000
Share "Classic USD MD - Distribution"	0	101.14	96.51	20.000
Share "I - Capitalisation"	286.52	301.21	306.73	1 254 681.472
Share "I - Distribution"	93.62	92.57	89.44	109 632.293
Share "I Plus - Capitalisation"	111.75	117.77	120.08	885 324.904
Share "K - Capitalisation"	105.87	109.56	110.70	391 258.454
Share "N - Capitalisation"	115.82	120.15	121.56	54 181.636
Share "N - Distribution"	105.60	103.01	98.84	63 895.690
Share "Privilege - Capitalisation"	174.56	183.29	186.53	71 608.359
Share "Privilege - Distribution"	94.38	93.19	89.99	22 559.962
Share "X - Capitalisation"	193.56	204.61	208.93	340 767.642

Euro High Yield Short Duration Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	424 250 182	638 324 552	801 411 942	
Net asset value per share				
Share "Classic - Capitalisation"	126.85	132.37	134.97	1 301 791.622
Share "Classic - Distribution"	87.06	86.37	84.02	123 029.713
Share "Classic H USD - Capitalisation"	151.92	161.90	166.63	34 028.141
Share "Classic H USD - Distribution"	95.91	97.25	95.53	14 759.513
Share "Classic MD - Distribution"	0	100.22	99.01	10.000
Share "Classic RH AUD MD - Distribution"	0	100.36	99.31	200.000
Share "Classic RH CAD MD - Distribution"	0	100.07	98.63	200.000
Share "Classic RH CNH MD - Distribution"	0	1 001.96	987.80	100.000
Share "Classic RH GBP MD - Distribution"	0	100.40	99.34	100.000
Share "Classic RH HKD MD - Distribution"	0	100.24	98.69	1 000.000
Share "Classic RH JPY MD - Distribution"	0	10 004.00	9 880.00	200.000
Share "Classic RH NZD MD - Distribution"	0	100.31	99.00	300.000
Share "Classic RH USD MD - Distribution"	0	100.24	99.19	200.000
Share "Classic USD MD - Distribution"	0	101.04	97.18	20.000
Share "I - Capitalisation"	137.41	144.52	147.92	3 636 691.366
Share "I - Distribution"	0	100.28	97.95	103 548.084
Share "N - Capitalisation"	0	100.22	102.09	10.000
Share "N - Distribution"	84.84	83.74	81.25	527 278.298
Share "NH USD - Capitalisation"	143.37	152.13	156.13	21 608.933
Share "Privilege - Capitalisation"	117.17	122.88	125.60	17 147.923
Share "Privilege H USD - Capitalisation"	159.86	171.02	176.30	71.837
Share "X - Capitalisation"	100 075.28	105 459.55	108 048.11	120.754

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

Euro Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	189 118 733	150 762 561	119 697 475	
Net asset value per share				
Share "Classic - Capitalisation"	145.48	146.29	149.17	140 918.533
Share "Classic - Distribution"	112.72	110.21	109.00	52 570.150
Share "I - Capitalisation"	165.73	167.57	171.33	283 026.289
Share "N - Capitalisation"	131.30	131.38	133.63	30 019.450
Share "Privilege - Capitalisation"	125.51	126.72	129.47	14 058.133
Share "Privilege - Distribution"	110.48	108.47	107.50	8 381.000
Share "X - Capitalisation"	95 800.45	97 086.77	99 382.93	379.563

Euro Low Vol Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	16 161 443	13 810 900	0	
Net asset value per share				
Share "Classic - Capitalisation"	132.99	146.21	0	0
Share "I - Capitalisation"	145.34	161.39	0	0
Share "Privilege - Capitalisation"	138.09	153.18	0	0

Euro Medium Term Income Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	326 281 973	643 508 136	574 130 247	
Net asset value per share				
Share "Classic - Capitalisation"	178.81	182.79	183.79	730 472.334
Share "Classic - Distribution"	97.78	97.31	95.16	138 625.576
Share "Classic Plus - Capitalisation"	103.70	106.11	106.74	10.000
Share "Classic Plus QD - Distribution"	102.15	101.40	100.43	7 826.830
Share "Classic QD - Distribution"	102.03	101.18	100.20	22 375.158
Share "I - Capitalisation"	190.08	195.23	196.78	731 023.603
Share "K - Capitalisation"	104.79	106.31	106.50	900 620.416
Share "N - Capitalisation"	158.28	161.00	161.49	28 375.969
Share "Privilege - Capitalisation"	136.64	140.17	141.19	1 168 601.638
Share "Privilege - Distribution"	100.12	100.00	97.95	146 069.888
Share "Privilege QD - Distribution"	102.16	101.31	100.22	10.000

Euro Money Market	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	3 598 797 500	4 522 052 533	4 526 720 066	
Net asset value per share				
Share "Classic - Capitalisation"	218.944505	223.314075	225.225788	12 034 402.953
Share "Classic - Distribution"	104.619190	103.062626	101.938158	1 462 545.667
Share "Classic Plus - Capitalisation"	103.554746	105.886049	106.924905	399 482.032
Share "Classic Plus MD - Distribution"	101.421232	101.334673	101.343335	7 357 616.770
Share "I - Capitalisation"	75.962055	77.718706	78.504358	6 865 505.014
Share "Privilege - Capitalisation"	1 036.454846	1 059.997844	1 070.503723	157 004.241
Share "Privilege - Distribution"	101.948676	100.441260	99.479490	1 726 660.234

BNP PARIBAS FUNDS

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

Euro Short Term Corporate Bond Opportunities

	EUR 31/12/2024	EUR 31/12/2025	EUR 30/06/2026	Number of shares 30/06/2026
Net assets	420 734 049	415 564 580	391 199 911	
Net asset value per share				
Share "Classic - Capitalisation"	127.58	131.03	132.01	800 305.381
Share "Classic - Distribution"	46.15	45.96	44.96	232 124.576
Share "Classic MD - Distribution"	0	100.05	0	0
Share "Classic RH AUD MD - Distribution"	0	100.14	0	0
Share "Classic RH CNH MD - Distribution"	0	999.24	0	0
Share "Classic RH GBP MD - Distribution"	0	100.22	0	0
Share "Classic RH HKD MD - Distribution"	0	99.99	0	0
Share "Classic RH JPY MD - Distribution"	0	9 987.00	0	0
Share "Classic RH NZD MD - Distribution"	0	100.14	0	0
Share "Classic RH USD MD - Distribution"	0	100.07	0	0
Share "I - Capitalisation"	50.36	52.07	52.64	1 027 663.671
Share "IH USD - Capitalisation"	0	104.27	0	0
Share "K - Capitalisation"	96.95	98.82	99.19	1 038 846.895
Share "N - Capitalisation"	112.40	114.85	115.42	178 062.255
Share "Privilege - Capitalisation"	101.80	105.12	106.20	869 391.582
Share "Privilege - Distribution"	94.75	94.88	93.10	1 982.542
Share "X - Distribution"	98.17	98.78	97.14	50 441.223

Europe Convertible

	EUR 31/12/2024	EUR 31/12/2025	EUR 30/06/2026	Number of shares 30/06/2026
Net assets	78 405 347	56 417 654	133 210 627	
Net asset value per share				
Share "Classic - Capitalisation"	152.23	172.38	188.97	471 312.938
Share "Classic - Distribution"	84.49	93.10	99.70	53 606.975
Share "I - Capitalisation"	185.63	211.88	233.19	145 223.921
Share "N - Capitalisation"	93.63	105.38	115.18	2 129.692
Share "N - Distribution"	118.31	129.58	138.35	9 174.466
Share "Privilege - Capitalisation"	121.98	139.00	152.87	18 532.715
Share "Privilege - Distribution"	102.69	113.90	122.37	4 825.198

Europe Equity

	EUR 31/12/2024	EUR 31/12/2025	EUR 30/06/2026	Number of shares 30/06/2026
Net assets	640 760 083	483 555 948	467 637 232	
Net asset value per share				
Share "Classic - Capitalisation"	285.63	326.34	347.35	975 624.844
Share "Classic - Distribution"	147.21	162.75	168.32	190 324.450
Share "Classic CHF - Capitalisation"	151.07	171.14	180.54	37 981.127
Share "Classic CHF - Distribution"	107.86	118.22	121.12	1 073.741
Share "Classic USD - Capitalisation"	295.75	383.22	397.07	24 706.755
Share "I - Capitalisation"	351.70	405.86	434.13	74 679.877
Share "I Plus - Capitalisation"	143.08	0	0	0
Share "N - Capitalisation"	194.68	220.76	234.10	22 648.667
Share "N CHF - Capitalisation"	182.69	205.40	215.88	262.030
Share "Privilege - Capitalisation"	228.64	263.58	281.80	21 060.498
Share "Privilege - Distribution"	120.15	134.04	139.26	254 232.313
Share "X - Capitalisation"	255.50	297.07	318.96	4 517.000

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

Europe Growth	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	107 404 726	81 285 987	76 232 973	
Net asset value per share				
Share "Classic - Capitalisation"	60.44	63.13	63.17	237 292.393
Share "Classic - Distribution"	149.11	150.54	146.20	31 003.857
Share "Classic RH SGD - Capitalisation"	161.00	167.34	166.69	84.000
Share "Classic RH SGD MD - Distribution"	116.19	117.78	116.31	2 818.970
Share "Classic RH USD - Capitalisation"	169.46	180.69	182.61	1 470.502
Share "Classic RH USD MD - Distribution"	118.09	121.33	120.24	6 875.497
Share "Classic USD - Capitalisation"	62.58	74.14	72.22	651.682
Share "I - Capitalisation"	253.91	267.89	269.39	28 616.929
Share "N - Capitalisation"	84.18	87.27	87.00	3 537.425
Share "Privilege - Capitalisation"	221.24	233.18	234.38	2 645.042
Share "Privilege - Distribution"	137.27	139.84	136.43	343 328.611
Share "X - Capitalisation"	126.57	134.54	0	0
Share "X3 - Capitalisation"	0.01	0.01	0.01	100 000.000

Europe Real Estate Securities	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	267 025 235	217 355 243	156 705 220	
Net asset value per share				
Share "Classic - Capitalisation"	244.19	258.05	269.89	38 950.836
Share "Classic - Distribution"	105.81	107.28	107.64	70 054.070
Share "Classic NOK - Capitalisation"	2 871.03	3 056.29	3 052.71	4 856.368
Share "I - Capitalisation"	304.81	325.35	341.96	76 461.827
Share "N - Capitalisation"	212.49	222.88	232.23	3 072.715
Share "Privilege - Capitalisation"	151.42	161.45	169.60	12 985.612
Share "Privilege - Distribution"	109.12	111.65	112.54	56 368.024
Share "X - Capitalisation"	177.02	190.37	200 837.13	496.303
Share "X - Distribution"	70.01	72.25	73.15	30 882.135

Europe Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	426 433 332	480 034 819	595 580 869	
Net asset value per share				
Share "Classic - Capitalisation"	258.93	321.39	347.07	702 362.960
Share "Classic - Distribution"	195.75	234.92	245.35	127 230.882
Share "Classic NOK - Capitalisation"	3 045.62	3 808.21	3 927.71	1 536.366
Share "Classic RH SGD - Capitalisation"	202.01	250.09	269.01	288.492
Share "Classic RH USD - Capitalisation"	158.43	202.09	220.58	10 052.017
Share "Classic SEK - Capitalisation"	2 962.56	3 479.61	3 840.40	7 932.418
Share "Classic USD - Capitalisation"	268.08	377.38	396.74	2 635.007
Share "I - Capitalisation"	309.57	388.67	422.14	586 513.751
Share "N - Capitalisation"	228.22	281.15	302.50	26 694.808
Share "Privilege - Capitalisation"	237.87	298.21	323.65	89 058.502
Share "Privilege - Distribution"	192.98	233.94	245.56	22 401.710
Share "X - Capitalisation"	99 155.48	103 374.29	112 748.45	134.495
Share "X2 - Capitalisation"	111 594.05	141 303.75	154 122.69	60.000

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

Europe Small Cap Convertible	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	147 373 719	131 871 047	137 211 872	
Net asset value per share				
Share "Classic - Capitalisation"	183.41	198.01	216.76	210 202.278
Share "Classic - Distribution"	128.00	133.79	142.95	184 420.171
Share "I - Capitalisation"	209.64	228.15	250.74	217 343.501
Share "N - Capitalisation"	102.49	109.98	120.04	3 576.414
Share "N - Distribution"	146.65	152.36	162.30	31 811.893
Share "Privilege - Capitalisation"	163.17	177.31	194.72	10 258.179
Share "Privilege - Distribution"	133.99	140.97	151.12	21 168.634

Europe Strategic Autonomy	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	486 033 990	984 162 096	
Net asset value per share				
Share "Classic - Capitalisation"	0	102.28	118.95	4 079 181.301
Share "Classic - Distribution"	0	102.34	115.87	10 509.813
Share "Classic RH CHF - Capitalisation"	0	100.23	115.19	100.000
Share "Classic RH CZK - Capitalisation"	0	1 028.51	1 201.05	69 101.912
Share "Classic RH SGD - Capitalisation"	0	100.05	115.82	150.000
Share "Classic RH USD - Capitalisation"	0	104.21	122.32	8 171.956
Share "Classic USD - Capitalisation"	0	104.81	118.68	11.500
Share "I - Capitalisation"	0	103.29	120.93	930 730.517
Share "I - Distribution"	0	103.35	117.88	10.000
Share "I RH CHF - Capitalisation"	0	100.89	116.74	100.000
Share "K - Capitalisation"	0	100.65	116.62	379 463.892
Share "N - Capitalisation"	0	101.87	118.02	38 403.452
Share "Privilege - Capitalisation"	0	103.23	120.80	209 129.292
Share "Privilege - Distribution"	0	103.28	117.72	51 710.414
Share "Privilege RH CHF - Capitalisation"	0	100.86	116.65	100.000
Share "X - Capitalisation"	0	103 466.52	121 374.91	2 477.525
Share "X4 - Capitalisation"	0	0	108.74	10.000

Europe Strategic Autonomy Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	0	52 416 945	
Net asset value per share				
Share "I - Capitalisation"	0	0	99.84	35 000.000
Share "X - Capitalisation"	0	0	99 841.81	490.000

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

Global Absolute Return Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	301 769 732	1 325 323 760	1 117 386 402	
Net asset value per share				
Share "Classic PF - Capitalisation"	110.02	114.85	114.46	3 462 274.625
Share "Classic PF - Distribution"	103.93	105.48	103.09	131 172.187
Share "Classic RH CHF PF - Capitalisation"	0	100.14	98.69	100.062
Share "Classic RH CZK PF - Capitalisation"	123.61	130.53	130.80	12 496 557.722
Share "Classic RH JPY PF - Capitalisation"	0	0	10 021.00	200.000
Share "Classic RH SGD MD PF - Distribution"	0	99.17	97.05	100.000
Share "Classic RH SGD PF - Capitalisation"	0	100.65	99.86	100.000
Share "Classic RH USD MD PF - Distribution"	0	102.11	99.73	1 100.000
Share "Classic RH USD PF - Capitalisation"	0	101.48	102.02	19 112.769
Share "Classic RH USD PF - Distribution"	106.54	110.52	108.96	26 673.363
Share "I PF - Capitalisation"	112.48	117.96	117.91	2 699 320.485
Share "I RH CHF PF - Capitalisation"	0	100.39	99.24	47 468.000
Share "I RH USD PF - Capitalisation"	0	98.84	99.63	120.000
Share "K PF - Capitalisation"	0	97.58	97.08	730 682.771
Share "N PF - Capitalisation"	108.92	113.32	112.74	196 393.425
Share "Privilege PF - Capitalisation"	111.89	117.26	117.10	65 866.727
Share "Privilege PF - Distribution"	105.53	107.70	105.47	278 673.120
Share "Privilege RH CHF - Capitalisation"	0	100.36	99.10	128 274.685
Share "Privilege RH CZK PF - Capitalisation"	0	1 056.32	1 060.73	82 483.609
Share "Privilege RH SGD PF - Capitalisation"	0	0	99.75	200.000
Share "Privilege RH USD PF - Capitalisation"	0	98.77	99.51	120.000
Share "X - Capitalisation"	116 482.49	123 055.16	123 187.65	1 337.829
Share "X AUD RH QD - Distribution"	0	100 120.12	98 656.37	0.698
Global Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	252 674 710	257 409 880	231 526 721	
Net asset value per share				
Share "Classic - Capitalisation"	95.79	100.01	99.03	727 721.664
Share "Classic - Distribution"	81.05	81.98	78.94	723 723.340
Share "Classic H USD - Capitalisation"	419.17	446.52	444.76	32 491.806
Share "Classic USD MD - Distribution"	102.60	117.77	112.25	10.000
Share "I - Capitalisation"	386.36	405.91	403.21	140 210.825
Share "K - Capitalisation"	86.44	89.58	88.37	143 429.364
Share "N - Capitalisation"	113.59	118.00	116.56	18 657.328
Share "Privilege - Capitalisation"	86.11	90.31	89.63	16 785.731
Share "Privilege - Distribution"	84.58	85.94	82.94	16 663.089
Share "X - Capitalisation"	131.24	138.30	137.58	112 074.637
Global Convertible	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	465 035 653	789 997 553	955 823 562	
Net asset value per share				
Share "Classic - Capitalisation"	140.58	167.14	199.70	135 265.535
Share "Classic - Distribution"	121.72	140.63	164.59	19 852.452
Share "Classic MD - Distribution"	125.48	148.39	176.78	10 912.190
Share "Classic RH CZK - Capitalisation"	4 120.87	4 846.79	5 753.03	61 813.876
Share "Classic RH EUR - Capitalisation"	182.26	212.39	250.85	290 510.140
Share "Classic RH EUR - Distribution"	89.18	100.92	116.76	285 565.498
Share "Classic RH PLN - Distribution"	561.30	652.76	759.91	45.385
Share "I - Capitalisation"	230.68	276.45	331.62	1 884 682.636
Share "I RH EUR - Capitalisation"	212.94	249.88	296.24	410 456.754
Share "I RH NOK - Capitalisation"	184.00	220.03	262.78	24 419.071
Share "N - Capitalisation"	124.65	147.31	175.50	24 116.586
Share "N RH EUR - Capitalisation"	115.53	133.72	157.47	16 133.330
Share "N RH EUR - Distribution"	100.10	112.45	129.72	15 611.463
Share "Privilege - Capitalisation"	135.72	162.40	194.67	4 163.028
Share "Privilege RH EUR - Capitalisation"	139.30	163.10	193.08	36 191.385
Share "Privilege RH EUR - Distribution"	119.67	136.20	158.13	13 813.443
Share "X EUR - Capitalisation"	131.08	0	0	0

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

Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 583 658 328	1 244 496 814	1 424 354 331	
Net asset value per share				
Share "B USD - Capitalisation"	96.27	107.73	128.58	991.769
Share "Classic - Capitalisation"	323.40	322.29	397.28	1 146 322.300
Share "Classic - Distribution"	221.07	216.09	262.68	239 989.155
Share "Classic H EUR - Capitalisation"	130.97	141.51	170.15	238 076.217
Share "Classic HKD - Capitalisation"	106.52	120.67	145.93	76.000
Share "Classic NOK - Capitalisation"	3 803.63	3 818.42	4 495.10	151 995.783
Share "Classic RH CNH MD - Distribution"	1 149.91	1 104.07	1 338.92	151.842
Share "Classic RH HKD MD - Distribution"	105.60	100.62	121.93	791.000
Share "Classic RH SGD MD - Distribution"	148.13	141.22	171.19	88 455.886
Share "Classic RH USD MD - Distribution"	151.29	145.87	177.64	55 099.818
Share "Classic SEK - Capitalisation"	3 699.90	3 488.96	4 395.21	27 931.826
Share "Classic SGD - Capitalisation"	145.84	155.38	187.53	57 417.331
Share "Classic USD - Capitalisation"	334.91	378.53	454.22	49 434.423
Share "I - Capitalisation"	386.65	389.76	483.18	251 497.374
Share "I Plus EUR - Capitalisation"	0	100.59	124.89	1 050 000.000
Share "I Plus H JPY - Capitalisation"	12 063.00	12 982.00	15 643.00	1 257 422.995
Share "I Plus JPY - Capitalisation"	19 284.00	22 055.00	27 639.00	2 016 203.541
Share "I USD - Capitalisation"	155.70	178.01	214.83	214.174
Share "K - Capitalisation"	124.46	123.10	151.19	55 050.533
Share "N - Capitalisation"	286.96	283.82	348.55	70 770.917
Share "N - Distribution"	140.01	135.82	164.49	8 778.197
Share "Privilege - Capitalisation"	303.18	305.16	378.02	64 653.928
Share "Privilege - Distribution"	152.42	150.49	183.86	25 229.823
Share "Privilege USD - Capitalisation"	153.43	175.16	211.23	4 312.277
Share "UI13 RH USD - Capitalisation"	126.40	0	0	0
Share "X - Capitalisation"	250.43	253.70	315.29	72 880.340
Share "X - Distribution"	118 210.42	117 479.82	143 991.64	16.000
Global Equity Net Zero Transition	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	55 792 939	160 252 338	116 560 617	
Net asset value per share				
Share "Classic - Capitalisation"	120.18	125.26	136.79	276.559
Share "Classic - Distribution"	120.20	122.78	132.05	10.000
Share "Classic Solidarity - Capitalisation"	120.27	125.42	137.04	10.000
Share "I - Capitalisation"	121.12	127.51	139.94	71 328.000
Share "I - Distribution"	121.08	124.81	134.80	10.000
Share "N - Capitalisation"	119.53	123.73	134.66	10.000
Share "Privilege - Capitalisation"	121.03	127.29	139.59	10.000
Share "Privilege - Distribution"	121.03	124.69	134.61	10.000
Share "Privilege Solidarity - Capitalisation"	121.06	127.40	139.77	10.000
Share "X - Capitalisation"	97 074.09	102 960.25	113 415.94	939.301

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

Global High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	89 197 381	76 975 093	67 975 475	
Net asset value per share				
Share "BH AUD MD - Distribution"	73.45	71.77	70.23	1 144.247
Share "BH USD MD - Distribution"	75.49	74.29	72.65	2 790.648
Share "Classic - Capitalisation"	110.93	116.73	118.06	89 340.790
Share "Classic - Distribution"	23.17	23.05	22.20	247 537.803
Share "Classic H AUD MD - Distribution"	56.35	55.60	54.69	30 923.841
Share "Classic H CZK - Capitalisation"	12 933.75	13 760.12	13 996.91	30 147.476
Share "Classic H USD - Capitalisation"	141.24	152.04	155.12	20 368.937
Share "Classic H USD - Distribution"	35.22	35.87	34.85	8 606.507
Share "Classic H USD MD - Distribution"	59.56	59.18	58.15	34 571.521
Share "Classic USD MD - Distribution"	42.68	47.94	45.89	135 446.470
Share "I - Capitalisation"	129.80	137.75	139.89	3 242.344
Share "IH USD - Capitalisation"	236.70	256.64	262.89	96 000
Share "K - Capitalisation"	99.53	103.95	104.75	96 740.855
Share "N - Capitalisation"	104.87	109.81	110.78	7 214.346
Share "N - Distribution"	69.29	68.60	65.88	18 225.872
Share "Privilege - Capitalisation"	130.91	138.73	140.80	391.000
Share "Privilege - Distribution"	76.60	76.77	74.19	104 808.502
Share "X - Capitalisation"	115 406.69	123 133.67	125 390.90	21.000
Global Income Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	168 412 775	211 068 900	210 036 110	
Net asset value per share				
Share "Classic - Capitalisation"	100.97	108.86	111.31	9 690.367
Share "Classic HKD MD - Distribution"	99.42	101.16	100.57	926 043.586
Share "Classic MD - Distribution"	100.97	102.32	100.97	139 518.247
Share "Classic RH AUD MD - Distribution"	99.43	100.24	99.07	5 435.185
Share "Classic RH CAD MD - Distribution"	0	99.83	98.78	200.000
Share "Classic RH CNH MD - Distribution"	993.43	999.48	983.96	26 578.667
Share "Classic RH EUR - Capitalisation"	404.64	427.44	433.36	164 168.447
Share "Classic RH EUR - Distribution"	22.37	22.52	21.81	1 050 820.021
Share "Classic RH EUR MD - Distribution"	99.36	99.83	98.55	1 766.893
Share "Classic RH GBP MD - Distribution"	99.37	100.38	99.00	939.954
Share "Classic RH JPY MD - Distribution"	0	9 948.00	9 832.00	1 104.508
Share "Classic RH NZD MD - Distribution"	0	99.95	98.50	9 945.339
Share "Classic RH SGD MD - Distribution"	99.38	99.47	98.00	100.000
Share "I - Capitalisation"	101.06	109.84	112.66	59 398.163
Share "I RH EUR - Capitalisation"	457.07	485.65	494.00	77 949.210
Share "N - Capitalisation"	100.92	108.34	110.47	10.000
Share "N RH EUR - Capitalisation"	127.57	134.07	135.51	12 875.801
Share "Privilege - Capitalisation"	101.01	109.53	112.22	10.000
Share "Privilege RH EUR - Capitalisation"	113.84	120.86	122.82	125 000.211
Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	402 984 759	395 147 785	396 131 984	
Net asset value per share				
Share "Classic - Capitalisation"	132.83	135.44	135.34	128 586.979
Share "Classic - Distribution"	115.28	114.20	111.24	35 407.789
Share "Classic USD - Capitalisation"	137.55	159.09	154.75	7 225.541
Share "I - Capitalisation"	148.24	151.99	152.28	116 761.420
Share "N - Capitalisation"	121.39	123.17	122.76	23 498.326
Share "Privilege - Capitalisation"	113.60	116.39	116.58	8.751
Share "UI10 H SGD - Capitalisation"	157.97	161.93	161.65	3 032 258.087
Share "X - Capitalisation"	99 623.78	102 382.18	102 696.53	211.180

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

Global Megatrends	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	448 100 549	1 167 586 120	1 615 721 716	
Net asset value per share				
Share "B - Capitalisation"	103.10	120.92	128.48	10.000
Share "Classic - Capitalisation"	181.41	214.78	229.16	449 621.539
Share "Classic - Distribution"	136.02	158.12	166.09	148 759.093
Share "Classic EUR - Capitalisation"	228.09	238.09	260.93	1 675 652.099
Share "Classic EUR - Distribution"	192.58	196.99	212.54	62 397.203
Share "Classic H EUR - Capitalisation"	0	109.28	116.77	934 753.461
Share "Classic NOK - Capitalisation"	2 059.96	2 166.10	2 267.22	18 814.004
Share "Classic RH EUR - Capitalisation"	0	0	181.84	83 218.880
Share "Classic RH NOK - Capitalisation"	166.74	196.44	208.93	33 324.497
Share "I - Capitalisation"	201.37	240.80	258.19	5 589.091
Share "I EUR - Capitalisation"	194.46	205.04	225.83	284 469.742
Share "I Plus EUR - Capitalisation"	0	0	100.82	917 900.070
Share "K EUR - Capitalisation"	130.03	134.72	147.10	549 540.279
Share "Life EUR - Capitalisation"	239.07	252.79	278.83	18 002.846
Share "N - Capitalisation"	170.87	200.79	213.43	24 362.094
Share "N EUR - Capitalisation"	164.97	170.92	186.64	17 905.893
Share "Privilege - Capitalisation"	198.12	236.77	253.75	13 337.215
Share "Privilege EUR - Capitalisation"	151.95	160.05	176.21	45 027.626
Share "Privilege EUR - Distribution"	0	110.95	120.25	66 172.116
Share "Privilege H EUR - Capitalisation"	0	109.73	117.73	100.000
Share "Privilege H NOK - Capitalisation"	1 310.99	1 528.52	1 653.30	73.805
Share "Privilege RH CZK - Capitalisation"	0	0	1 311.91	165.152
Share "X - Distribution"	0	103 218.90	109 370.35	3 964.000
Share "X EUR - Capitalisation"	205.24	218.03	241.04	300 512.232
Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 373 069 480	1 136 938 634	961 672 006	
Net asset value per share				
Share "Classic - Capitalisation"	89.46	90.58	91.29	637 740.066
Share "Classic - Distribution"	80.00	78.44	76.58	56 099.003
Share "I - Capitalisation"	92.84	94.50	95.48	2 165 494.746
Share "K - Capitalisation"	82.84	83.33	83.71	51 734.012
Share "N - Capitalisation"	86.57	87.30	87.80	28 047.986
Share "Privilege - Capitalisation"	91.26	92.73	93.62	76 319.322
Share "Privilege - Distribution"	81.57	80.26	78.49	230 301.946
Share "X - Capitalisation"	94 413.75	96 340.45	97 467.25	1 526.953
Share "X - Distribution"	85 256.77	84 259.63	82 577.00	5 701.696
Share "XH AUD QD - Distribution"	84 743.79	83 933.74	83 717.96	802.676

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

Green Tigers	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	458 324 675	166 017 614	207 793 741	
Net asset value per share				
Share "Classic - Capitalisation"	119.99	150.06	207.83	113 862.589
Share "Classic - Distribution"	98.05	119.64	162.96	6 634.003
Share "Classic EUR - Capitalisation"	254.34	280.45	399.01	165 096.741
Share "Classic EUR - Distribution"	175.71	188.56	263.71	35 337.390
Share "Classic H EUR - Capitalisation"	89.14	108.26	151.67	114 179.918
Share "Classic HKD - Capitalisation"	97.76	122.44	170.75	432 016.784
Share "Classic MD - Distribution"	95.38	117.15	161.17	11.000
Share "Classic RH CNH - Capitalisation"	703.70	855.92	1 167.22	100.000
Share "Classic RH SGD - Capitalisation"	73.39	89.27	121.50	2 963.833
Share "Classic RH SGD MD - Distribution"	65.59	79.23	107.79	10 866.911
Share "I - Capitalisation"	202.35	255.84	356.27	59 205.348
Share "I EUR - Capitalisation"	91.13	101.59	145.33	30 170.764
Share "I Plus - Capitalisation"	112.39	142.53	198.78	12 010.000
Share "N - Capitalisation"	147.49	183.07	252.62	87.611
Share "N EUR - Capitalisation"	142.40	155.83	220.89	13 474.803
Share "Privilege - Capitalisation"	100.05	126.39	175.92	2 532.486
Share "Privilege - Distribution"	70.62	87.05	119.10	5 385.526
Share "Privilege EUR - Capitalisation"	191.97	213.81	305.70	71 713.576
Share "Privilege EUR - Distribution"	145.78	158.02	222.09	12 632.098
Share "Privilege RH EUR - Capitalisation"	73.64	90.61	124.28	40.604
Share "Privilege RH EUR - Distribution"	66.59	79.98	107.86	6 243.000
Share "U2 - Capitalisation"	79.31	99.43	137.89	12 864.887
Share "U2 - Distribution"	72.29	88.45	120.57	3 950.000
Share "U2 RH SGD - Capitalisation"	75.71	92.30	125.71	5 660.888
Share "UI14 - Capitalisation"	107.61	0	0	0
Share "X EUR - Capitalisation"	12 645.08	14 173.86	20 334.02	78.122
Health Care Innovators	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 704 737 688	1 793 850 501	1 491 076 776	
Net asset value per share				
Share "Classic - Capitalisation"	1 713.62	1 769.75	1 782.21	619 722.370
Share "Classic - Distribution"	1 075.19	1 087.53	1 074.30	50 290.887
Share "Classic H EUR - Capitalisation"	117.73	132.64	129.77	466 565.413
Share "Classic RH CNH - Capitalisation"	970.43	994.27	995.41	100.000
Share "Classic RH CZK - Capitalisation"	1 084.69	1 130.61	1 144.35	238 039.410
Share "Classic RH USD - Capitalisation"	97.44	102.29	103.55	100.000
Share "Classic SEK - Capitalisation"	19 605.94	19 160.97	19 719.88	527.433
Share "Classic USD - Capitalisation"	355.87	416.85	408.65	39 259.536
Share "I - Capitalisation"	2 037.21	2 125.04	2 150.63	63 559.319
Share "I USD - Capitalisation"	93.15	110.17	108.54	10.000
Share "K - Capitalisation"	127.74	130.94	131.38	276 684.930
Share "N - Capitalisation"	442.60	453.68	455.18	28 911.694
Share "Privilege - Capitalisation"	374.08	389.82	394.33	67 460.762
Share "Privilege - Distribution"	262.02	267.44	265.38	6 208.228
Share "Privilege H EUR - Capitalisation"	95.49	108.56	106.71	219.782
Share "X - Capitalisation"	150.21	157.87	160.36	195 380.059

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

Inclusive Growth	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	647 023 905	661 062 631	416 832 334	
Net asset value per share				
Share "Classic - Capitalisation"	170.49	172.40	185.11	729 912.021
Share "Classic - Distribution"	159.96	158.75	167.83	17 434.220
Share "Classic H EUR - Capitalisation"	118.07	128.77	134.69	153 944.339
Share "Classic HKD - Capitalisation"	127.58	146.68	154.54	64.000
Share "Classic RH CNH - Capitalisation"	1 269.67	1 273.78	1 363.70	175.283
Share "Classic RH SGD - Capitalisation"	120.99	121.55	129.95	150.000
Share "Classic USD - Capitalisation"	114.21	130.97	136.93	870.759
Share "I - Capitalisation"	187.86	191.88	207.04	487 802.380
Share "K - Capitalisation"	124.06	124.52	133.20	201 591.525
Share "N - Capitalisation"	173.29	173.92	186.04	3 167.710
Share "Privilege - Capitalisation"	103.30	105.36	113.61	558.483
Share "Privilege H EUR - Capitalisation"	115.94	127.79	134.17	3 502.668
Share "X - Capitalisation"	201.05	206.89	224.06	575 446.539

India Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	445 451 421	450 290 717	330 887 837	
Net asset value per share				
Share "Classic - Capitalisation"	220.85	220.42	201.11	265 498.722
Share "Classic - Distribution"	179.02	176.74	159.38	28 395.898
Share "Classic EUR - Capitalisation"	252.39	222.09	208.16	119 657.604
Share "Classic EUR - Distribution"	173.13	150.52	139.44	22 304.214
Share "Classic NOK - Capitalisation"	2 507.77	2 222.85	1 989.57	62 505.561
Share "Classic RH EUR - Capitalisation"	0	99.99	90.12	12 363.380
Share "Classic SEK - Capitalisation"	2 439.93	2 031.73	1 946.06	80 757.505
Share "I - Capitalisation"	444.11	448.14	411.10	117 717.671
Share "N - Capitalisation"	73.97	73.28	66.61	216 866.375
Share "Privilege - Capitalisation"	227.19	229.02	209.99	58 211.324
Share "Privilege EUR - Capitalisation"	182.16	161.90	152.52	26 362.691
Share "Privilege RH EUR - Capitalisation"	0	100.06	90.60	100.000
Share "X - Capitalisation"	113 179.31	115 237.65	106 187.21	1 235.408

Japan Equity	JPY	JPY	JPY	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	35 276 395 834	63 834 091 973	92 132 700 062	
Net asset value per share				
Share "Classic - Capitalisation"	9 236.00	12 103.00	15 435.00	1 703 880.588
Share "Classic - Distribution"	5 861.00	7 510.00	9 413.00	89 000.278
Share "Classic EUR - Capitalisation"	56.75	65.74	83.06	208 875.454
Share "Classic EUR - Distribution"	36.74	41.62	51.67	11 308.181
Share "Classic H EUR - Capitalisation"	158.30	209.89	268.92	1 060 954.961
Share "Classic H USD - Capitalisation"	246.13	335.05	433.08	10 522.574
Share "Classic USD - Capitalisation"	58.77	77.22	94.98	47 346.645
Share "I - Capitalisation"	7 979.00	10 561.00	13 536.00	113 712.789
Share "I EUR - Capitalisation"	49.03	57.36	72.84	55 033.230
Share "IH USD - Capitalisation"	293.67	403.72	524.19	5 842.648
Share "N - Capitalisation"	7 643.00	9 941.00	12 632.00	51 277.571
Share "N EUR - Capitalisation"	46.97	54.01	67.99	33.754
Share "Privilege - Capitalisation"	214 304.00	283 362.00	362 993.00	5 463.404
Share "Privilege - Distribution"	24 594.00	31 801.00	40 036.00	4 473.755
Share "Privilege H EUR - Capitalisation"	232.92	311.73	401.00	21 256.890

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

Japan Small Cap	JPY	JPY	JPY	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	124 658 524 835	201 143 578 797	262 314 274 201	
Net asset value per share				
Share "Classic - Capitalisation"	20 519.00	27 105.00	35 053.00	249 902.431
Share "Classic - Distribution"	13 218.00	17 027.00	21 601.00	43 470.374
Share "Classic EUR - Capitalisation"	126.06	147.22	188.61	962 868.901
Share "Classic EUR - Distribution"	82.87	94.39	118.60	1 794.566
Share "Classic H EUR - Capitalisation"	294.41	393.06	510.39	234 845.799
Share "Classic H USD - Capitalisation"	391.21	536.55	704.29	31 919.628
Share "Classic RH SGD - Capitalisation"	120.60	161.33	208.58	875.879
Share "Classic SGD - Capitalisation"	111.89	139.70	175.24	1 947.120
Share "Classic USD - Capitalisation"	130.60	172.98	215.75	73.003
Share "I - Capitalisation"	25 818.00	34 499.00	44 870.00	3 099 040.681
Share "I EUR - Capitalisation"	158.65	187.41	241.49	368 647.500
Share "IH USD - Capitalisation"	324.60	450.50	594.26	182.000
Share "N - Capitalisation"	17 017.00	22 312.00	28 747.00	23 901.026
Share "Privilege - Capitalisation"	569 797.00	760 608.00	988 753.00	12 161.186
Share "Privilege EUR - Capitalisation"	151.17	178.42	229.77	93 882.356
Share "Privilege H EUR - Capitalisation"	337.60	456.16	595.39	178 285.375
Share "Privilege H USD - Capitalisation"	266.99	370.13	487.87	9 692.824
Share "X - Capitalisation"	31 113.00	41 846.00	54 600.00	190.000
Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	176 417 878	219 621 105	244 405 871	
Net asset value per share				
Share "B MD - Distribution"	57.52	61.56	59.93	10.000
Share "Classic - Capitalisation"	119.21	142.33	145.14	69 459.895
Share "Classic - Distribution"	37.65	42.01	40.26	172 492.899
Share "Classic EUR - Capitalisation"	100.59	105.90	110.99	20 425.277
Share "Classic EUR - Distribution"	42.70	41.69	41.04	69 560.238
Share "Classic MD - Distribution"	23.58	25.50	24.94	285 720.444
Share "Classic RH EUR - Capitalisation"	65.89	76.81	77.47	9 902.443
Share "Classic RH EUR - Distribution"	26.45	28.78	27.27	17 702.302
Share "I - Capitalisation"	144.93	174.65	178.75	9 748.470
Share "I EUR - Capitalisation"	0	148.70	156.33	727 055.284
Share "I RH EUR - Capitalisation"	86.43	101.71	102.94	325 069.449
Share "N - Capitalisation"	73.53	87.36	88.87	10 667.191
Share "Privilege - Capitalisation"	74.66	89.83	91.90	5 888.123
Share "Privilege - Distribution"	36.84	41.43	39.84	3 157.018
Share "Privilege EUR - Capitalisation"	103.96	110.28	115.89	187.515
Share "Privilege RH EUR - Capitalisation"	69.10	81.15	82.09	4 454.425
Share "X - Capitalisation"	0	103 026.95	105 730.11	357.000
Share "X EUR - Capitalisation"	108 694.16	116 157.13	122 452.90	23.000

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

Multi-Asset Opportunities	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	127 158 546	249 933 505	239 091 754	
Net asset value per share				
Share "B MD - Distribution"	59.68	63.46	65.24	5 664.287
Share "B RH AUD MD - Distribution"	56.75	59.86	61.41	1 625.622
Share "Classic - Capitalisation"	92.30	105.13	111.88	56 944.329
Share "Classic - Distribution"	55.14	59.03	61.05	314.571
Share "Classic EUR - Capitalisation"	100.78	101.20	110.63	8 502.792
Share "Classic EUR - Distribution"	60.47	56.68	60.22	29 337.915
Share "Classic HKD MD - Distribution"	50.46	54.27	56.53	4 571 097.714
Share "Classic MD - Distribution"	50.38	54.10	55.90	496 709.476
Share "Classic RH AUD MD - Distribution"	47.83	50.97	52.48	171 352.629
Share "Classic RH CAD MD - Distribution"	0	90.07	92.60	6 676.207
Share "Classic RH CNH MD - Distribution"	47.32	50.55	52.04	764 817.876
Share "Classic RH CZK - Capitalisation"	0	1 107.42	1 171.42	13 306.182
Share "Classic RH EUR - Capitalisation"	66.17	73.69	77.51	426 971.532
Share "Classic RH EUR - Distribution"	41.02	42.90	43.89	47 776.833
Share "Classic RH EUR MD - Distribution"	0	104.71	107.78	131 026.257
Share "Classic RH GBP MD - Distribution"	0	105.13	108.27	10 618.891
Share "Classic RH JPY MD - Distribution"	0	10 218.00	10 565.00	2 751.958
Share "Classic RH NZD MD - Distribution"	0	104.64	107.49	14 082.466
Share "Classic RH SGD - Capitalisation"	0	99.34	104.09	2 318.243
Share "Classic RH SGD MD - Distribution"	50.40	53.55	55.13	28 374.259
Share "I - Capitalisation"	97.03	0	0	0
Share "I RH EUR - Capitalisation"	69.23	77.76	82.16	15 235.304
Share "N RH EUR - Capitalisation"	0	96.85	101.54	6 149.532
Share "Privilege - Capitalisation"	0	122.70	131.03	102.270
Share "Privilege RH EUR - Capitalisation"	78.23	87.67	92.63	127.000
Share "X RH EUR - Capitalisation"	105 601.93	119 319.57	126 462.09	640.950

Nordic Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	123 450 157	125 459 500	120 212 154	
Net asset value per share				
Share "Classic - Capitalisation"	529.66	612.03	616.28	80 513.264
Share "Classic - Distribution"	421.36	473.60	463.86	19 030.695
Share "Classic H NOK - Distribution"	1 664.36	1 839.15	1 816.16	193 584.578
Share "Classic NOK - Capitalisation"	6 228.58	7 249.88	6 970.94	1 232.614
Share "Classic RH CZK - Capitalisation"	1 081.08	1 261.73	1 277.25	96 798.904
Share "Classic SEK - Capitalisation"	6 059.25	6 625.39	6 817.89	748.093
Share "I - Capitalisation"	65.43	76.48	77.45	133 722.881
Share "N - Capitalisation"	248.84	285.39	286.31	12 056.409
Share "Privilege - Capitalisation"	301.39	351.76	355.94	29 683.686

Responsible Global Multi-Factor Corporate Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	36 899 432	48 244 050	47 999 114	
Net asset value per share				
Share "Classic - Capitalisation"	95.28	101.56	102.59	11.000
Share "Classic - Distribution"	82.92	83.75	80.41	13.000
Share "Classic H EUR - Capitalisation"	107.70	112.55	112.68	267.939
Share "I - Capitalisation"	97.01	103.76	105.02	11.000
Share "I Plus H EUR - Capitalisation"	103.32	108.23	108.60	224 780.000
Share "IH EUR - Capitalisation"	90.61	94.99	95.35	8 881.000
Share "N - Capitalisation"	94.23	100.24	101.19	36.453
Share "Privilege - Capitalisation"	96.55	103.18	104.42	11.000
Share "Privilege - Distribution"	84.30	85.40	82.12	13.000
Share "XH EUR - Capitalisation"	104 313.25	109 304.20	109 784.95	152.000

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

Responsible Multi-Asset Flexible	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	70 867 505	52 344 805	45 409 920	
Net asset value per share				
Share "Classic - Capitalisation"	105.27	107.86	111.18	143 609.473
Share "Classic - Distribution"	103.59	102.85	103.09	18 926.108
Share "Classic H EUR - Capitalisation"	106.75	112.26	114.57	223 349.353
Share "I - Capitalisation"	106.57	109.65	113.27	83.816
Share "K - Capitalisation"	103.80	105.55	108.41	14 299.924
Share "N - Capitalisation"	104.08	105.90	108.79	3 147.694
Share "Privilege - Capitalisation"	106.70	109.73	0	0
Share "Privilege - Distribution"	104.73	104.44	0	0
Share "X - Capitalisation"	107 772.00	111 353.00	0	0

Responsible US Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 401 003 169	1 518 294 772	1 518 713 554	
Net asset value per share				
Share "Classic - Capitalisation"	238.79	275.61	304.38	603 913.373
Share "Classic - Distribution"	180.31	205.41	224.45	60 080.854
Share "Classic EUR - Capitalisation"	534.98	544.43	617.62	935 637.112
Share "Classic EUR - Distribution"	174.62	175.14	196.57	22 495.428
Share "Classic H EUR - Capitalisation"	170.62	192.56	210.07	295 508.921
Share "I - Capitalisation"	290.62	338.30	375.17	687 491.827
Share "I EUR - Capitalisation"	218.71	224.48	255.73	173 160.679
Share "I Plus - Capitalisation"	180.56	210.50	233.62	640 148.000
Share "K EUR - Capitalisation"	182.96	184.80	208.87	347 980.820
Share "N - Capitalisation"	171.09	196.01	215.66	42 972.092
Share "N EUR - Capitalisation"	165.21	166.87	188.60	9 003.726
Share "Privilege - Capitalisation"	199.52	231.79	256.80	62 325.028
Share "Privilege - Distribution"	174.01	199.52	218.72	18 037.247
Share "Privilege EUR - Capitalisation"	194.59	199.32	226.84	1 351.268
Share "Privilege H EUR - Capitalisation"	172.48	195.91	214.44	48 900.371
Share "X - Capitalisation"	254.50	0	0	0
Share "X2 EUR - Capitalisation"	138 583.00	0	0	0

Responsible US Value Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	979 373 353	1 423 293 490	1 658 566 726	
Net asset value per share				
Share "Classic - Capitalisation"	209.69	242.10	262.87	213 920.651
Share "Classic - Distribution"	157.37	177.55	189.39	20 334.754
Share "Classic EUR - Capitalisation"	265.74	270.51	301.74	788 373.018
Share "Classic GBP - Distribution"	128.62	135.00	145.89	8.800
Share "Classic H EUR - Capitalisation"	168.69	190.10	204.23	1 997 772.218
Share "Classic H EUR - Distribution"	130.72	144.09	152.06	5 267.703
Share "Classic HUF - Capitalisation"	35 361.64	33 603.25	34 745.85	28.136
Share "Classic RH CZK - Capitalisation"	1 383.34	1 574.74	1 700.48	7 893.593
Share "Classic SEK - Capitalisation"	2 316.77	2 231.89	2 544.18	550.108
Share "I - Capitalisation"	232.22	270.40	294.84	455 662.947
Share "I EUR - Capitalisation"	224.25	230.22	257.87	58 826.529
Share "I Plus - Capitalisation"	128.39	149.72	163.38	1 898 906.000
Share "IH EUR - Capitalisation"	185.97	212.17	228.83	165 419.492
Share "N - Capitalisation"	193.83	222.12	240.29	12 271.427
Share "N - Distribution"	142.20	159.21	169.18	745.153
Share "N EUR - Capitalisation"	187.18	189.12	210.14	255.521
Share "Privilege - Capitalisation"	227.68	264.58	288.20	255 357.565
Share "Privilege - Distribution"	0	0	101.82	47 081.188
Share "Privilege EUR - Capitalisation"	138.27	141.67	158.53	584 475.046
Share "Privilege H EUR - Capitalisation"	124.12	140.80	151.78	628 734.362
Share "Privilege H EUR - Distribution"	141.45	157.09	166.31	10 560.291
Share "X - Capitalisation"	92 848.34	0	0	0
Share "X EUR - Capitalisation"	0	101 758.88	114 207.29	417.900

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

RMB Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	168 600 869	183 259 000	94 576 226	
Net asset value per share				
Share "Classic - Capitalisation"	205.36	215.86	225.85	34 084.205
Share "Classic - Distribution"	95.06	98.40	101.23	7 762.039
Share "Classic CNH MD - Distribution"	1 016.27	993.04	999.14	10.000
Share "Classic EUR - Capitalisation"	198.29	183.76	197.50	11.000
Share "Classic EUR - Distribution"	94.17	0	0	0
Share "Classic H AUD MD - Distribution"	96.77	94.62	95.51	338.000
Share "Classic H EUR - Capitalisation"	103.83	104.14	106.50	199.000
Share "Classic H EUR MD - Distribution"	96.12	93.71	94.60	211.000
Share "Classic H HKD MD - Distribution"	92.15	89.16	89.33	1 837.000
Share "Classic H SGD MD - Distribution"	97.91	94.81	95.35	301.000
Share "Classic H USD MD - Distribution"	99.40	97.44	98.16	220.000
Share "Classic MD - Distribution"	94.11	96.62	99.99	11.000
Share "I - Capitalisation"	109.40	115.89	121.72	800.000
Share "I CNH - Capitalisation"	1 159.37	1 167.15	1 192.02	10.000
Share "I EUR - Capitalisation"	109.73	102.44	110.53	10.000
Share "I RH EUR - Capitalisation"	97.85	101.38	105.63	103.000
Share "IH EUR - Capitalisation"	106.24	107.42	110.28	195.000
Share "NH EUR - Capitalisation"	102.08	101.87	103.93	202.000
Share "Privilege - Capitalisation"	103.04	108.96	114.34	175.743
Share "Privilege - Distribution"	98.60	102.68	105.95	100.000
Share "Privilege RH EUR - Capitalisation"	96.12	99.50	103.51	2 178.179
Share "X - Capitalisation"	1 294.58	1 376.87	1 449.08	59 005.192

Russia Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	93 891 266	127 431 063	0	
Net asset value per share				
Share "B USD - Capitalisation"	14.75	22.66	0	0
Share "B USD MD - Distribution"	14.11	21.68	0	0
Share "Classic - Capitalisation"	26.58	36.02	0	0
Share "Classic - Distribution"	14.97	20.29	0	0
Share "Classic RH ZAR MD - Distribution"	194.38	273.46	0	0
Share "Classic USD - Capitalisation"	18.45	28.36	0	0
Share "Classic USD - Distribution"	11.58	17.81	0	0
Share "Classic USD MD - Distribution"	17.49	26.89	0	0
Share "I - Capitalisation"	31.84	43.23	0	0
Share "I - Distribution"	24.56	33.35	0	0
Share "N - Capitalisation"	57.43	77.82	0	0
Share "Privilege - Capitalisation"	29.28	39.72	0	0
Share "Privilege - Distribution"	18.64	25.29	0	0
Share "Privilege GBP - Distribution"	18.14	25.98	0	0
Share "X - Capitalisation"	19.27	26.17	0	0

Seasons	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	580 119 680	679 611 405	736 490 678	
Net asset value per share				
Share "Classic - Capitalisation"	160.54	192.44	211.54	2 365 273.940
Share "I - Capitalisation"	129.94	156.59	172.61	177 367.499
Share "K - Capitalisation"	217.70	258.97	283.62	724 631.318
Share "Privilege - Capitalisation"	0	102.81	113.30	142.744

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

SMaRT Food	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	802 765 659	570 301 083	492 878 528	
Net asset value per share				
Share "Classic - Capitalisation"	127.48	115.28	117.46	1 833 177.010
Share "Classic - Distribution"	105.71	93.78	94.02	52 803.000
Share "Classic CHF - Capitalisation"	108.77	97.52	98.48	669.000
Share "Classic H EUR - Capitalisation"	112.38	107.38	106.86	35 205.852
Share "Classic RH USD - Capitalisation"	144.15	132.89	136.46	32 501.714
Share "Classic RH USD MD - Distribution"	100.03	88.64	89.23	401.970
Share "Classic SGD - Capitalisation"	82.72	79.98	79.80	919.000
Share "Classic USD - Capitalisation"	106.37	109.10	108.21	13 704.375
Share "I - Capitalisation"	142.61	130.45	133.68	1 123 880.604
Share "I MD - Distribution"	95.34	83.54	83.88	28 357.916
Share "I Plus - Capitalisation"	100.43	92.14	94.56	331 573.423
Share "I USD - Capitalisation"	95.60	0	0	0
Share "K - Capitalisation"	89.36	80.21	81.42	9 952.231
Share "N - Capitalisation"	119.69	107.43	109.05	51 539.934
Share "Privilege - Capitalisation"	141.15	129.06	132.22	119 784.808
Share "Privilege - Distribution"	118.54	106.33	107.18	36 396.757
Share "Privilege CHF - Capitalisation"	109.90	99.63	101.16	2 291.179
Share "Privilege GBP - Capitalisation"	91.50	88.35	89.29	25 748.274
Share "Privilege H EUR - Capitalisation"	89.97	86.94	87.07	2 329.000
Share "Privilege H USD - Capitalisation"	121.63	119.94	121.15	2 816.756
Share "U - Capitalisation"	112.17	101.95	104.14	37 041.865
Share "U - Distribution"	104.22	92.92	93.39	1 655.000
Share "U RH CHF - Capitalisation"	107.05	94.98	95.99	18 342.534
Share "U RH CHF - Distribution"	98.68	85.87	85.41	2 604.000
Share "U RH GBP - Capitalisation"	115.95	107.21	110.51	297.000
Share "U RH GBP - Distribution"	108.67	98.59	100.01	100.000
Share "U RH USD - Capitalisation"	121.24	112.33	115.65	37 768.591
Share "U RH USD - Distribution"	113.24	102.88	104.20	1 894.058
Share "U11 H EUR - Capitalisation"	85.06	81.23	80.76	1 079.120
Share "UP - Capitalisation"	116.99	107.23	109.99	117 309.411
Share "UP - Distribution"	108.68	97.75	98.66	12 839.553
Share "UP RH CHF - Capitalisation"	110.93	99.33	100.85	89 397.250
Share "UP RH CHF - Distribution"	103.42	90.77	90.68	17 005.483
Share "UP RH GBP - Capitalisation"	120.52	112.53	116.52	11 698.705
Share "UP RH GBP - Distribution"	113.08	103.49	105.46	6 028.493
Share "UP RH USD - Capitalisation"	126.11	117.74	121.72	102 440.035
Share "UP RH USD - Distribution"	117.28	107.44	109.33	8 465.941
Social Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	134 099 306	89 378 501	89 206 893	
Net asset value per share				
Share "Classic - Capitalisation"	97.50	100.16	100.87	11 360.162
Share "Classic - Distribution"	92.97	92.74	91.17	11.000
Share "Classic H CHF - Capitalisation"	101.57	101.96	101.48	3 886.063
Share "Classic H USD - Capitalisation"	111.71	117.35	119.20	200.000
Share "I - Capitalisation"	98.25	101.35	102.34	585 671.720
Share "I - Distribution"	93.72	93.98	92.72	14 882.854
Share "IH CHF - Capitalisation"	102.22	103.03	102.83	2 192.000
Share "N - Capitalisation"	96.05	98.28	98.85	238.894
Share "Privilege - Capitalisation"	98.04	101.07	102.01	92 002.999
Share "Privilege - Distribution"	93.60	93.75	92.45	2 217.000
Share "Privilege H CHF - Capitalisation"	101.96	102.62	102.39	74 058.915
Share "Privilege H USD - Capitalisation"	112.27	118.31	120.45	199.000
Share "X - Capitalisation"	98 827.96	102 130.79	103 222.64	79.364

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

Sustainable Asian Cities Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	50 563 489	43 450 675	32 519 927	
Net asset value per share				
Share "Classic - Capitalisation"	153.91	164.27	165.64	77 742.984
Share "Classic - Distribution"	88.71	89.26	85.63	10 632.002
Share "Classic EUR - Capitalisation"	155.87	146.68	151.94	6 544.185
Share "Classic EUR - Distribution"	84.90	74.82	73.73	11 853.757
Share "Classic HKD MD - Distribution"	101.85	103.40	0	0
Share "Classic MD - Distribution"	59.75	60.63	59.68	51 767.207
Share "Classic RH AUD MD - Distribution"	56.91	57.42	56.63	4 996.649
Share "Classic RH CNH MD - Distribution"	924.29	933.31	917.02	2 082.000
Share "Classic RH EUR - Capitalisation"	85.89	89.65	89.63	481.390
Share "Classic RH HKD MD - Distribution"	92.51	92.75	90.75	891.000
Share "Classic RH SGD MD - Distribution"	58.31	58.47	57.45	2 371.005
Share "I - Capitalisation"	201.35	216.36	218.91	30 804.889
Share "I RH EUR - Capitalisation"	105.85	111.29	111.66	9.407
Share "N - Capitalisation"	92.28	98.00	98.58	1 660.371
Share "Privilege - Capitalisation"	110.91	0	0	0
Share "Privilege - Distribution"	78.01	78.93	0	0
Share "X - Capitalisation"	108 897.96	117 488.90	119 111.75	50.000

Sustainable Enhanced Bond 12M	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 902 289 172	2 050 853 999	2 023 171 210	
Net asset value per share				
Share "Classic - Capitalisation"	106.04	108.83	109.72	3 580 915.579
Share "Classic - Distribution"	88.12	87.95	86.86	249 259.202
Share "I - Capitalisation"	109 527.97	112 727.81	113 797.59	5 838.957
Share "I - Distribution"	101.04	101.13	100.02	9 294.599
Share "I Plus H USD - Capitalisation"	112.31	118.34	120.48	197.000
Share "IH CHF - Capitalisation"	100.79	101.37	101.17	193.000
Share "K - Capitalisation"	104.93	106.88	107.35	4 196 730.049
Share "Privilege - Capitalisation"	107.33	110.41	111.43	3 180 602.860
Share "Privilege - Distribution"	89.52	89.55	88.55	11 661.716
Share "U3 - Capitalisation"	105.96	109.00	110.01	238 609.470
Share "X - Capitalisation"	111.62	115.02	116.18	955 452.446
Share "X - Distribution"	1 009.61	0	0	0

Sustainable Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	340 346 098	259 150 308	252 449 926	
Net asset value per share				
Share "Classic - Capitalisation"	135.32	135.59	137.04	172 472.581
Share "Classic - Distribution"	96.60	94.05	92.19	20 232.782
Share "Classic H USD - Capitalisation"	95.84	98.13	100.06	232.000
Share "I - Capitalisation"	152.98	154.25	156.38	837 934.876
Share "IH GBP - Distribution"	90.12	90.16	89.45	37 786.955
Share "IH USD - Capitalisation"	99.19	102.07	104.37	32 207.027
Share "N - Capitalisation"	99.80	99.50	100.31	15 034.221
Share "Privilege - Capitalisation"	108.27	108.97	110.38	116 207.527
Share "Privilege - Distribution"	96.04	93.92	92.27	4 200.828
Share "Privilege H GBP - Distribution"	89.31	89.20	88.44	197.000
Share "Privilege H USD - Capitalisation"	98.01	100.83	102.97	665.276
Share "X - Capitalisation"	120.08	121.44	123.31	601 932.595

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

Sustainable Euro Corporate Bond

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 020 175 941	1 431 287 892	1 271 556 263	
Net asset value per share				
Share "Classic - Capitalisation"	28.94	29.59	29.90	13 430 729.950
Share "Classic - Distribution"	48.03	47.50	46.41	311 117.841
Share "Classic H CHF - Capitalisation"	93.20	93.08	93.02	1 486.505
Share "Classic MD - Distribution"	102.60	100.35	99.59	10.000
Share "Classic RH CNH MD - Distribution"	1 022.82	1 001.75	992.84	100.000
Share "Classic RH HKD MD - Distribution"	102.38	99.54	98.36	1 000.000
Share "Classic RH USD MD - Distribution"	102.82	101.23	100.52	106.000
Share "I - Capitalisation"	161.33	165.97	168.26	679 655.375
Share "N - Capitalisation"	132.75	135.04	136.14	29 098.298
Share "Privilege - Capitalisation"	118.77	122.13	123.79	1 195 871.152
Share "Privilege - Distribution"	95.11	94.62	92.72	83 521.003
Share "X - Capitalisation"	142.88	147.43	149.69	1 327 003.019
Share "X - Distribution"	92.41	92.26	90.57	4 224 279.849

Sustainable Euro Multi-Factor Corporate Bond

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	219 896 637	72 389 095	0	
Net asset value per share				
Share "Classic - Capitalisation"	101.50	104.20	0	0
Share "Classic - Distribution"	91.31	90.68	0	0
Share "I - Capitalisation"	103.62	106.69	0	0
Share "K - Capitalisation"	92.37	94.11	0	0
Share "N - Capitalisation"	94.76	97.22	0	0
Share "Privilege - Capitalisation"	97.59	100.40	0	0
Share "Privilege H CZK - Capitalisation"	1 075.71	1 119.37	0	0
Share "X - Capitalisation"	104.17	0	0	0

Sustainable Euro Multi-Factor Equity

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	33 551 294	19 080 773	41 433 556	
Net asset value per share				
Share "Classic - Capitalisation"	131.50	157.35	175.18	65 456.148
Share "I - Capitalisation"	138.46	167.08	186.79	53 868.601
Share "Privilege - Capitalisation"	108.78	131.02	146.33	9 653.857
Share "X - Capitalisation"	140 916.17	170 728.18	191 248.72	96.693

Sustainable Europe Dividend

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	125 923 001	131 749 758	124 285 519	
Net asset value per share				
Share "Classic - Capitalisation"	123.39	142.67	159.38	241 061.427
Share "Classic - Distribution"	48.92	54.73	59.43	68 964.155
Share "Classic RH CNH MD - Distribution"	972.54	1 091.81	1 200.53	100.000
Share "Classic RH HKD MD - Distribution"	97.44	108.70	119.51	1 000.000
Share "Classic RH USD MD - Distribution"	97.94	110.70	122.49	6 652.847
Share "I - Capitalisation"	153.68	179.49	201.50	61 528.779
Share "N - Capitalisation"	102.92	118.12	131.46	26 220.175
Share "N - Distribution"	100.74	111.85	121.01	2 509.532
Share "Privilege - Capitalisation"	172.57	201.35	225.93	2 994.705
Share "Privilege - Distribution"	128.36	144.92	158.09	167 939.757
Share "X - Capitalisation"	181.29	213.33	240.39	156 621.800

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

Sustainable Europe Multi-Factor Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	578 650 871	828 435 340	1 285 343 689	
Net asset value per share				
Share "Classic - Capitalisation"	183.51	216.70	238.13	439 208.344
Share "Classic - Distribution"	124.63	142.57	152.37	29 390.147
Share "I - Capitalisation"	194.08	231.15	255.07	1 201 426.573
Share "I Plus - Capitalisation"	96.91	115.59	127.64	4 911 362.000
Share "K - Capitalisation"	142.00	166.44	182.21	315 315.952
Share "N - Capitalisation"	134.94	158.16	173.14	82 856.153
Share "Privilege - Capitalisation"	154.60	183.75	202.57	108 187.375
Share "Privilege - Distribution"	127.31	146.60	157.18	5 015.148
Share "X - Capitalisation"	165.87	198.34	219.30	676 774.989

Sustainable Europe Value	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	280 351 138	337 892 060	363 419 389	
Net asset value per share				
Share "Classic - Capitalisation"	210.53	267.78	301.25	842 815.704
Share "Classic - Distribution"	100.81	122.50	132.43	12 180.306
Share "I - Capitalisation"	261.75	336.26	380.17	98 977.588
Share "I MD - Distribution"	111.89	138.67	153.96	530.192
Share "N - Capitalisation"	179.95	227.17	254.62	12 979.168
Share "Privilege - Capitalisation"	194.77	249.97	282.47	92 809.601
Share "Privilege - Distribution"	107.18	131.46	142.77	54.431
Share "X - Capitalisation"	149.92	194.04	220.20	184 671.000

Sustainable Global Corporate Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	373 069 338	401 534 128	313 946 219	
Net asset value per share				
Share "B MD - Distribution"	72.03	68.18	65.43	502 834.875
Share "Classic - Capitalisation"	179.42	189.48	191.83	127 902.222
Share "Classic - Distribution"	97.95	98.20	94.50	28 372.026
Share "Classic EUR - Capitalisation"	111.39	103.72	107.87	90 299.807
Share "Classic EUR - Distribution"	99.73	87.64	86.63	189.983
Share "Classic H CNH MD - Distribution"	855.79	815.66	785.88	176.000
Share "Classic H EUR - Capitalisation"	105.29	108.81	109.10	92 688.511
Share "Classic HKD - Capitalisation"	107.08	113.27	115.56	80.000
Share "Classic HKD MD - Distribution"	88.67	84.98	82.66	92.000
Share "Classic HKD MD2 - Distribution"	100.51	0	0	0
Share "Classic MD - Distribution"	75.99	72.72	70.18	970 104.863
Share "Classic MD2 - Distribution"	101.03	0	0	0
Share "Classic RH CNH MD2 - Distribution"	1 004.27	0	0	0
Share "I - Capitalisation"	198.07	210.50	213.77	139 387.123
Share "I EUR - Capitalisation"	191.27	179.22	186.97	8 724.880
Share "IH EUR - Capitalisation"	111.16	115.72	116.54	707 557.619
Share "IH NOK - Capitalisation"	104.35	110.73	112.61	2 268.000
Share "K EUR - Capitalisation"	109.07	100.80	104.44	195 252.549
Share "N - Capitalisation"	165.46	173.86	175.59	8 542.343
Share "NH EUR - Distribution"	74.00	72.23	68.69	17 214.546
Share "Privilege - Capitalisation"	112.45	119.29	121.04	40 702.156
Share "Privilege - Distribution"	92.71	93.37	90.06	1 808.424
Share "Privilege EUR - Capitalisation"	127.14	118.92	123.95	2 865.256
Share "Privilege H CHF - Capitalisation"	86.08	87.42	86.94	227.000
Share "Privilege H EUR - Capitalisation"	108.21	112.46	113.11	3 148.432
Share "X - Capitalisation"	103 982.63	110 838.33	112 732.91	44.000

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

Sustainable Global Low Vol Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	612 333 234	424 196 867	277 240 421	
Net asset value per share				
Share "B USD - Capitalisation"	109.30	115.47	109.57	1 521.588
Share "B USD MD - Distribution"	101.25	105.34	99.18	10.000
Share "Classic - Capitalisation"	127.98	120.44	117.97	1 122 241.474
Share "Classic - Distribution"	109.20	100.99	97.38	120 432.480
Share "Classic CZK - Capitalisation"	20 655.00	18 663.52	18 353.61	25 017.406
Share "Classic H CZK - Capitalisation"	1 456.67	1 496.77	1 437.83	13 665.488
Share "Classic H EUR - Capitalisation"	138.13	140.32	134.06	71 343.127
Share "Classic H USD - Capitalisation"	123.44	128.60	123.92	261.141
Share "Classic NOK - Capitalisation"	1 505.33	1 427.05	1 335.01	146.428
Share "Classic RH CNH MD - Distribution"	1 173.43	1 084.57	1 052.23	3 266.190
Share "Classic RH HKD - Capitalisation"	119.90	113.60	111.49	1 004.620
Share "Classic RH HKD MD - Distribution"	110.78	102.04	98.70	813.000
Share "Classic RH USD - Capitalisation"	122.39	117.65	116.24	100.000
Share "Classic RH USD MD - Distribution"	111.66	103.96	101.06	9 349.790
Share "Classic USD - Capitalisation"	796.51	850.16	810.67	43 002.608
Share "Classic USD - Distribution"	454.83	477.88	448.56	1 295.823
Share "Classic USD MD - Distribution"	133.50	140.32	132.79	1 619.848
Share "I - Capitalisation"	927.66	881.77	868.01	49 938.900
Share "I USD - Capitalisation"	960.91	1 035.92	992.70	550.851
Share "IH USD - Capitalisation"	126.17	132.56	128.30	183.000
Share "K - Capitalisation"	137.94	128.84	125.74	79 170.345
Share "N - Capitalisation"	358.77	335.11	327.03	30 261.207
Share "N USD - Capitalisation"	371.59	393.68	374.00	56.307
Share "Privilege - Capitalisation"	323.13	306.85	301.91	24 598.474
Share "X - Capitalisation"	184.22	0	0	0
Share "X2 - Capitalisation"	150 645.64	144 270.22	0	0
Sustainable Global Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	48 254 066	67 078 015	0	
Net asset value per share				
Share "Classic - Capitalisation"	213.75	260.62	0	0
Share "Classic EUR - Capitalisation"	124.54	133.88	0	0
Share "Classic RH EUR - Capitalisation"	140.94	167.73	0	0
Share "K EUR - Capitalisation"	127.79	136.36	0	0
Share "Privilege RH CZK - Capitalisation"	0	1 199.85	0	0
Share "X - Capitalisation"	251.90	311.02	0	0
Sustainable Japan Multi-Factor Equity	JPY	JPY	JPY	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	4 404 701 368	8 067 794 839	12 284 483 732	
Net asset value per share				
Share "Classic - Capitalisation"	2 559.00	3 108.00	3 559.00	67 906.957
Share "Classic EUR - Capitalisation"	170.57	183.16	207.78	165 769.240
Share "N - Capitalisation"	9 827.00	10 174.00	0	0
Share "X RH EUR - Capitalisation"	0	127 505.49	147 413.53	206.000

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

Sustainable Multi-Asset Balanced	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	771 656 744	606 945 507	535 051 249	
Net asset value per share				
Share "Classic - Capitalisation"	247.29	254.70	273.88	749 536.884
Share "Classic - Distribution"	128.38	128.88	135.48	136 553.438
Share "Classic MD - Distribution"	97.23	97.87	104.05	44 914.426
Share "Classic RH AUD MD - Distribution"	95.59	95.55	101.55	174.000
Share "Classic RH CAD MD - Distribution"	96.53	95.77	101.56	156.000
Share "Classic RH HKD MD - Distribution"	93.92	93.66	99.18	911.000
Share "Classic RH SGD - Capitalisation"	100.75	103.05	110.31	149.000
Share "Classic RH SGD MD - Distribution"	95.85	95.58	101.39	218.073
Share "Classic RH USD - Capitalisation"	134.66	141.09	153.04	31 413.547
Share "Classic RH USD - Distribution"	123.36	125.97	133.60	13 054.185
Share "Classic RH USD MD - Distribution"	104.52	105.43	112.10	3 547.962
Share "Classic Solidarity BE - Capitalisation"	119.80	123.39	132.68	399 826.991
Share "Classic Solidarity BE - Distribution"	108.17	108.58	114.14	442 029.893
Share "I - Capitalisation"	310.53	322.93	348.92	167 367.690
Share "K - Capitalisation"	103.57	105.88	113.43	148 760.614
Share "N - Capitalisation"	121.88	124.59	133.47	89 107.104
Share "Privilege - Capitalisation"	123.62	128.28	138.46	21 101.266
Share "Privilege - Distribution"	126.67	128.12	135.19	550 912.817
Share "X - Capitalisation"	109 011.03	113 897.56	123 349.41	262.590

Sustainable Multi-Asset Growth	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	442 034 955	367 341 629	341 760 740	
Net asset value per share				
Share "Classic - Capitalisation"	307.34	320.29	353.48	420 324.275
Share "Classic - Distribution"	159.44	162.26	175.64	13 614.796
Share "Classic RH AUD MD - Distribution"	100.19	101.28	110.56	298.010
Share "Classic RH CAD MD - Distribution"	102.76	103.23	112.53	147.000
Share "Classic RH HKD MD - Distribution"	101.68	102.75	111.84	847.000
Share "Classic RH SGD - Capitalisation"	105.17	108.67	119.45	539.294
Share "Classic RH SGD MD - Distribution"	104.00	105.16	114.67	9 053.106
Share "Classic RH USD - Capitalisation"	108.88	115.45	128.57	353.960
Share "Classic RH USD MD - Distribution"	118.09	120.84	132.19	1 414.010
Share "Classic Solidarity BE - Capitalisation"	139.25	145.12	160.16	260 279.181
Share "Classic Solidarity BE - Distribution"	124.25	126.44	136.88	182 994.322
Share "I - Capitalisation"	388.87	409.45	454.18	65 982.379
Share "K - Capitalisation"	113.36	117.25	128.92	283 852.615
Share "N - Capitalisation"	146.73	151.78	166.88	29 873.703
Share "Privilege - Capitalisation"	184.32	193.53	214.39	73 493.266
Share "Privilege - Distribution"	136.57	140.05	152.18	103.000
Share "Privilege USD - Capitalisation"	112.56	134.04	144.55	75 000.000
Share "X - Capitalisation"	111 605.30	118 099.76	131 327.00	200.030

Sustainable Multi-Asset Stability	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	562 700 463	335 624 589	286 177 109	
Net asset value per share				
Share "Classic - Capitalisation"	441.20	448.71	469.19	325 647.258
Share "Classic - Distribution"	222.32	219.99	224.11	116 243.168
Share "Classic Solidarity BE - Capitalisation"	113.90	115.83	121.12	216 778.759
Share "Classic Solidarity BE - Distribution"	99.93	98.88	100.74	246 956.335
Share "I - Capitalisation"	133.42	136.86	143.73	248 959.463
Share "K - Capitalisation"	94.56	95.45	99.44	29 473.673
Share "N - Capitalisation"	105.13	106.12	110.56	60 143.825
Share "Privilege - Capitalisation"	133.06	136.20	142.88	13 843.051
Share "Privilege - Distribution"	99.02	98.63	100.81	3 987.000
Share "Privilege Solidarity BE - Capitalisation"	109.43	0	0	0
Share "Privilege Solidarity BE - Distribution"	100.04	0	0	0
Share "X - Capitalisation"	106 414.71	109 568.04	115 273.16	73.380

BNP PARIBAS FUNDS

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

Target Risk Balanced	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	290 239 983	247 426 425	230 281 932	
Net asset value per share				
Share "Classic - Capitalisation"	254.70	272.48	282.57	351 805.775
Share "Classic - Distribution"	101.09	104.81	105.13	152 834.002
Share "Classic RH USD - Capitalisation"	103.19	112.74	118.07	724.872
Share "Classic RH USD MD - Distribution"	91.52	94.75	96.43	626.537
Share "I - Capitalisation"	161.87	174.43	181.53	28 277.055
Share "N - Capitalisation"	212.78	225.94	233.43	41 557.813
Share "N - Distribution"	74.29	76.45	76.39	970.385
Share "Privilege - Capitalisation"	1 219.15	1 312.80	1 365.76	4 878.407
Share "Privilege - Distribution"	91.02	94.99	95.60	31 586.061
Share "X - Capitalisation"	120.52	130.79	136.59	657 841.424
Share "X RH BRL - Capitalisation"	167.89	200.35	219.29	6 349.832

Turkey Equity	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	55 101 271	28 237 226	29 501 569	
Net asset value per share				
Share "Classic - Capitalisation"	329.55	259.13	283.33	70 787.206
Share "Classic - Distribution"	197.95	151.79	162.89	9 987.287
Share "Classic USD - Capitalisation"	100.56	89.69	95.47	4 708.819
Share "I - Capitalisation"	349.45	277.80	305.41	8 558.624
Share "N - Capitalisation"	286.43	223.54	243.51	8 155.762
Share "Privilege - Capitalisation"	174.76	138.80	152.52	16 197.941
Share "Privilege - Distribution"	115.13	89.18	96.18	3 690.337

US Growth	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	1 737 004 072	1 817 787 536	1 749 872 327	
Net asset value per share				
Share "B - Capitalisation"	0	119.66	131.52	971.005
Share "Classic - Capitalisation"	204.40	236.37	261.02	709 230.578
Share "Classic - Distribution"	107.90	124.03	136.31	213 847.926
Share "Classic EUR - Capitalisation"	809.02	824.87	935.72	591 260.613
Share "Classic EUR - Distribution"	104.88	106.23	119.94	347.196
Share "Classic H CZK - Capitalisation"	719.39	819.10	899.65	1 964 261.396
Share "Classic H EUR - Capitalisation"	407.66	459.99	502.12	296 863.989
Share "Classic H EUR - Distribution"	348.89	391.75	426.04	1 958.312
Share "Classic HKD MD - Distribution"	108.84	119.77	129.22	100.000
Share "Classic MD - Distribution"	109.23	119.88	128.37	590.262
Share "Classic RH AUD MD - Distribution"	0	108.78	115.94	100.000
Share "Classic RH CNH - Capitalisation"	1 156.89	1 303.38	1 418.42	17 694.306
Share "Classic RH CNH MD - Distribution"	1 083.02	1 178.51	1 256.44	100.000
Share "Classic SEK - Capitalisation"	2 258.38	2 178.98	2 526.10	225 952.834
Share "I - Capitalisation"	890.45	1 040.04	1 154.19	161 390.327
Share "I EUR - Capitalisation"	859.91	885.54	1 009.51	65 929.316
Share "IH EUR - Capitalisation"	114.86	131.18	143.78	308 528.853
Share "N - Capitalisation"	322.61	370.28	407.38	20 642.645
Share "Privilege - Capitalisation"	515.38	601.36	667.04	161 138.507
Share "Privilege - Distribution"	256.11	297.04	327.94	7 095.882
Share "Privilege EUR - Capitalisation"	859.01	883.76	1 006.99	73 571.287
Share "Privilege H EUR - Capitalisation"	240.72	274.41	301.25	28 301.577
Share "Privilege H EUR - Distribution"	213.95	242.46	264.87	850.846
Share "Privilege RH CZK - Capitalisation"	0	1 218.72	1 338.70	591.629
Share "X - Capitalisation"	529.55	623.16	694.13	85 615.736

BNP PARIBAS FUNDS

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

US High Yield Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	52 466 612	51 432 385	68 834 478	
Net asset value per share				
Share "B MD - Distribution"	80.62	79.34	77.51	10.000
Share "BH AUD MD - Distribution"	78.76	77.33	75.68	600.000
Share "Classic - Capitalisation"	298.43	322.06	328.15	29 360.288
Share "Classic - Distribution"	83.90	84.19	80.32	9 715.256
Share "Classic EUR - Capitalisation"	113.54	108.03	113.07	12 974.671
Share "Classic H AUD MD - Distribution"	63.03	62.53	61.64	15 893.252
Share "Classic H EUR - Capitalisation"	164.44	173.75	175.52	12 259.908
Share "Classic MD - Distribution"	54.06	53.93	53.03	273 279.995
Share "I - Capitalisation"	36.07	39.25	40.15	11 378.511
Share "K EUR - Capitalisation"	124.42	117.50	122.53	93 513.173
Share "N - Capitalisation"	265.23	284.81	289.47	4 281.282
Share "Privilege - Capitalisation"	27.65	30.05	30.73	66.500
Share "X - Capitalisation"	0	0	101 174.66	240.000
US Mid Cap	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	82 254 596	84 738 231	88 423 605	
Net asset value per share				
Share "Classic - Capitalisation"	354.85	380.38	407.93	73 245.467
Share "Classic - Distribution"	263.93	278.03	293.79	11 112.422
Share "Classic EUR - Capitalisation"	342.63	323.81	356.73	95 328.990
Share "Classic EUR - Distribution"	258.89	240.01	260.52	282.677
Share "Classic H EUR - Capitalisation"	212.49	222.81	236.43	24 719.783
Share "Classic H SGD - Capitalisation"	160.03	167.22	176.77	377.178
Share "I - Capitalisation"	44.06	47.77	51.53	13 991.974
Share "I EUR - Capitalisation"	178.51	170.67	189.09	6 199.493
Share "N - Capitalisation"	308.23	327.93	350.38	3 730.521
Share "Privilege - Capitalisation"	336.57	364.40	392.74	10 439.657
Share "Privilege EUR - Capitalisation"	325.02	310.25	343.49	5 186.258
Share "Privilege H EUR - Capitalisation"	171.57	181.74	193.69	346.472

BNP PARIBAS FUNDS

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

US Small Cap	USD 31/12/2024	USD 31/12/2025	USD 30/06/2026	Number of shares 30/06/2026
Net assets	1 571 326 506	2 164 401 659	2 575 078 411	
Net asset value per share				
Share "Classic - Capitalisation"	385.62	432.91	494.79	361 159.242
Share "Classic - Distribution"	279.97	309.52	349.55	21 403.581
Share "Classic EUR - Capitalisation"	554.09	548.47	643.92	361 318.983
Share "Classic EUR - Distribution"	270.46	263.19	305.32	14 694.476
Share "Classic H EUR - Capitalisation"	268.82	295.23	334.40	1 714 354.567
Share "Classic H SGD - Capitalisation"	133.71	146.15	164.94	9 346.067
Share "Classic HKD - Capitalisation"	0	108.16	124.63	10.000
Share "Classic RH AUD - Capitalisation"	0	106.91	122.19	100.000
Share "Classic RH CNH - Capitalisation"	0	1 059.06	1 195.09	10.000
Share "I - Capitalisation"	488.19	554.39	637.24	827 068.150
Share "I - Distribution"	114.32	0	0	0
Share "I EUR - Capitalisation"	132.34	132.51	156.46	439 271.737
Share "I Plus - Capitalisation"	0	104.24	120.10	2 225 788.000
Share "IH EUR - Capitalisation"	147.01	163.33	186.09	1 250 445.375
Share "N - Capitalisation"	300.76	335.13	381.61	20 606.179
Share "Privilege - Capitalisation"	377.25	427.77	491.38	84 202.025
Share "Privilege - Distribution"	248.16	277.12	314.54	21 260.971
Share "Privilege EUR - Capitalisation"	200.33	200.29	236.33	141 879.213
Share "Privilege GBP - Capitalisation"	203.84	215.21	250.52	2 320.413
Share "Privilege H EUR - Capitalisation"	147.88	164.16	186.88	735 388.231
Share "Privilege RH CHF - Capitalisation"	106.53	115.47	130.07	3 400.000
Share "Privilege RH CZK - Capitalisation"	0	1 165.93	1 331.15	1 381.975
Share "U16 - Capitalisation"	129.17	145.66	166.87	22 416.058
Share "U16 EUR - Capitalisation"	119.44	118.75	139.75	10.000
Share "U16 EUR QD - Distribution"	118.45	116.60	136.49	10.000
Share "U16 GBP - Capitalisation"	115.98	121.78	141.37	1 007.971
Share "U16 GBP QD - Distribution"	114.75	119.31	137.80	10.000
Share "U16 HKD - Capitalisation"	112.96	127.66	147.37	79.000
Share "U16 HKD MD - Distribution"	107.07	119.79	137.50	100.000
Share "U16 MD - Distribution"	107.53	120.12	136.80	10.000
Share "U16 QD - Distribution"	112.89	126.02	143.62	10.000
Share "U16 RH CNH MD - Distribution"	1 066.51	1 171.42	1 318.29	100.000
Share "U16 RH EUR - Capitalisation"	111.96	123.54	140.10	100.000
Share "U16 RH SGD - Capitalisation"	111.90	123.01	138.96	137.890
Share "UI8 - Capitalisation"	0	0	114.90	14 572.483
Share "X EUR - Capitalisation"	0	98 853.94	117 216.43	62.849
Share "X2 EUR - Capitalisation"	142 677.99	144 073.11	170 835.17	282.967
USD Money Market	USD 31/12/2024	USD 31/12/2025	USD 30/06/2026	Number of shares 30/06/2026
Net assets	890 685 795	960 606 935	963 130 235	
Net asset value per share				
Share "Classic - Capitalisation"	246.514002	256.577297	261.076277	2 507 044.352
Share "Classic - Distribution"	109.852031	108.745018	106.289879	165 299.425
Share "Classic HKD - Capitalisation"	0	0	100.373358	100.000
Share "Classic Plus MD - Distribution"	0	100.358666	100.334640	86 339.824
Share "I - Capitalisation"	115.445795	120.531167	122.833175	1 491 341.346
Share "I HKD - Capitalisation"	0	0	100.399237	100.000
Share "Privilege - Capitalisation"	1 205.025606	1 257.609132	1 281.373650	54 262.898
Share "Privilege - Distribution"	105.469861	104.438422	101.940990	290 824.883
Share "U17 - Capitalisation"	10 577.000000	11 022.700000	11 222.100000	0.100

BNP PARIBAS FUNDS

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

USD Short Duration Bond	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	170 890 441	178 759 560	152 579 250	
Net asset value per share				
Share "B MD - Distribution"	0	99.85	97.77	10.000
Share "Classic - Capitalisation"	506.12	535.08	541.72	88 496.331
Share "Classic - Distribution"	94.53	95.77	93.59	49 201.345
Share "Classic EUR - Capitalisation"	115.20	107.39	111.68	95 471.765
Share "Classic H EUR - Capitalisation"	107.25	110.91	111.28	153 741.563
Share "Classic HKD MD - Distribution"	99.02	98.82	98.03	188 071.109
Share "Classic MD - Distribution"	107.49	107.08	105.40	411 319.673
Share "Classic RH AUD MD - Distribution"	0	100.83	99.46	54 730.262
Share "Classic RH CNH MD - Distribution"	994.15	986.41	969.40	100.000
Share "Classic RH EUR MD - Distribution"	0	99.14	97.57	100.000
Share "Classic RH GBP MD - Distribution"	0	99.49	97.89	85.300
Share "Classic RH JPY MD - Distribution"	0	10 020.00	9 895.00	946.681
Share "Classic RH NZD MD - Distribution"	0	99.06	97.37	191.000
Share "I - Capitalisation"	24.09	25.58	25.95	234 744.019
Share "IH EUR - Capitalisation"	100.05	103.99	104.61	8 347.373
Share "N - Capitalisation"	453.78	478.07	483.16	6 890.160
Share "N EUR - Capitalisation"	438.31	407.18	422.75	19.781
Share "Privilege - Capitalisation"	194.04	205.76	208.63	20 566.303
Share "Privilege - Distribution"	98.81	100.42	98.29	2 450.000
Share "Privilege EUR - Capitalisation"	187.39	175.20	182.48	17 564.875
Share "Privilege H EUR - Capitalisation"	103.17	107.10	107.68	625.813

BNP PARIBAS FUNDS Aqua

Securities portfolio at 30/06/2026

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>Australia</i>				
585 994	ADVANCED DRAINAGE SYSTEMS INC	USD	80 449 242	2.66	2 691 778	ALS LTD	AUD	37 402 399	1.24
968 437	AECOM	USD	59 124 379	1.95				37 402 399	1.24
1 333 648	AMERICAN WATER WORKS CO INC	USD	153 486 751	5.06	<i>Austria</i>				
388 764	BADGER METER INC	USD	50 454 651	1.67	1 258 001	WIENERBERGER AG	EUR	28 430 823	0.94
617 846	CINTAS CORP	USD	91 912 226	3.04				28 430 823	0.94
1 882 296	CORE & MAIN INC - A CAP	USD	79 437 402	2.62	<i>Finland</i>				
435 635	ECOLAB INC	USD	106 159 597	3.50	1 489 842	KEMIRA OYJ	EUR	24 448 307	0.81
269 205	FERGUSON ENTERPRISES INC	GBP	56 066 145	1.85				24 448 307	0.81
589 295	FRANKLIN ELECTRIC CO INC	USD	55 249 306	1.82	<i>Canada</i>				
482 621	IDEX CORP	USD	95 802 358	3.16	220 138	WSP GLOBAL INC	CAD	23 865 644	0.79
438 227	KLA CORP	USD	115 645 472	3.81				23 865 644	0.79
1 019 150	MASCO CORPORATION	USD	72 534 099	2.40	Total securities portfolio				
1 488 741	MUELLER WATER PRODUCTS INC - A	USD	33 634 374	1.11				2 962 656 423	97.83
419 616	SITEONE LANDSCAPE SUPPLY INC	USD	41 990 962	1.39					
1 411 579	SMITH (A.O.) CORP	USD	77 437 449	2.56					
1 920 255	TETRA TECH INC	USD	48 522 843	1.60					
98 096	VALMONT INDUSTRIES	USD	49 558 514	1.64					
1 077 305	VERALTO CORP	USD	83 561 102	2.76					
280 270	VERTIV HOLDINGS CO	USD	82 078 196	2.71					
168 743	WATTS WATER TECHNOLOGIES - A	USD	57 775 254	1.91					
1 135 499	XYLEM INC	USD	117 403 426	3.87					
1 321 322	ZURN WATER SOLUTIONS CORP	USD	58 397 971	1.93					
<i>United Kingdom</i>									
303 605	LINDE PLC	USD	137 805 282	4.54					
5 987 408	PENNON GROUP PLC	GBP	32 376 766	1.07					
888 939	PENTAIR PLC	USD	59 604 709	1.97					
5 461 878	POLYPIPE GROUP PLC	GBP	17 563 736	0.58					
2 597 377	SEVERN TRENT PLC	GBP	89 132 185	2.94					
1 025 117	SPIRAX-SARCO ENGINEERING PLC	GBP	81 340 547	2.69					
3 568 883	UNITED UTILITIES GROUP PLC	GBP	54 233 432	1.79					
<i>Switzerland</i>									
968 051	FISCHER (GEORG)-REG	CHF	43 980 848	1.45					
98 622	GEBERIT AG - REG	CHF	57 724 213	1.91					
359 904	SIKA AG - REG	CHF	65 073 453	2.15					
<i>France</i>									
2 867 331	VEOLIA ENVIRONNEMENT	EUR	104 485 542	3.44					
<i>Japan</i>									
973 800	KURITA WATER INDUSTRIES LTD	JPY	48 400 822	1.60					
3 788 899	SEKISUI CHEMICAL CO LTD	JPY	53 060 953	1.75					
<i>Denmark</i>									
1 757 405	NOVOZYMES A/S - B	DKK	97 076 533	3.21					
<i>The Netherlands</i>									
1 193 171	AALBERTS INDUSTRIES NV	EUR	46 509 806	1.54					
1 177 476	ARCADIS NV	EUR	39 586 743	1.31					
<i>Brazil</i>									
12 089 539	CIA SANEAMENTO BASICO DE - ADR	USD	61 119 160	2.02					
<i>Sweden</i>									
1 019 880	ALFA LAVAL AB	SEK	53 183 078	1.76					
<i>Germany</i>									
172 342	SARTORIUS AG - VORZUG	EUR	39 569 723	1.31					

BNP PARIBAS FUNDS Asia ex-Japan Equity

Securities portfolio at 30/06/2026

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			336 970 006	93.37
Shares			336 970 006	93.37
<i>South Korea</i>			<i>105 509 622</i>	<i>29.23</i>
14 436	HYUNDAI MOBIS CO LTD	KRW	4 688 437	1.30
7 923	SAMSUNG ELECTRO- MECHANICS CO	KRW	11 276 632	3.12
153 117	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	33 318 050	9.23
8 827	SAMSUNG TECHWIN CO LTD	KRW	5 719 381	1.58
4 542	SAMYANG FOODS CO LTD	KRW	3 280 802	0.91
11 855	SHINSEGAE INC	KRW	5 798 762	1.61
19 755	SK HYNIX INCORPORATED	KRW	34 239 930	9.49
6 473	SK SQUARE CO LTD	KRW	7 187 628	1.99
<i>Taiwan</i>			<i>87 555 582</i>	<i>24.27</i>
84 000	ACCTON TECHNOLOGY CORP	TWD	6 655 838	1.84
130 000	AIRTAC INTERNATIONAL GROUP	TWD	5 507 009	1.53
90 000	CHROMA ATE INC	TWD	6 180 022	1.71
174 000	DELTA ELECTRONICS INC	TWD	10 822 649	3.00
145 000	KAORI HEAT TREATMENT CO LTD	TWD	7 132 285	1.98
120 000	MEDIATEK INC	TWD	16 226 768	4.50
453 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	35 031 011	9.71
<i>China</i>			<i>60 829 731</i>	<i>16.86</i>
2 884 000	CHINA CONSTRUCTION BANK - H	HKD	2 972 058	0.82
1 611 000	CHINA LIFE INSURANCE CO - H	HKD	5 491 887	1.52
156 600	CONTEMPORARY AMPEREX TECHN - A	CNY	9 086 938	2.52
124 616	HYGON INFORMATION TECHNOLO- A	CNY	6 831 360	1.89
591 500	INNOVENT BIOLOGICS INC	HKD	6 014 573	1.67
65 140	NAURA TECHNOLOGY GROUP CO-A	CNY	8 510 334	2.36
214 394	TENCENT HOLDINGS LTD	HKD	11 750 334	3.26
1 236 100	WEICHAI POWER CO LTD - A	CNY	4 981 883	1.38
846 400	ZHEJIANG SHUANGHUAN DRIVEL-A	CNY	5 190 364	1.44
<i>India</i>			<i>34 603 805</i>	<i>9.58</i>
361 691	BHARTI AIRTEL LTD	INR	7 083 260	1.96
83 064	BSE LTD	INR	3 398 199	0.94
2 366 514	ETERNAL LTD	INR	6 624 617	1.84
417 808	ICICI BANK LTD	INR	6 106 060	1.69
152 447	ICICI PRUDENTIAL ASSET MANAG	INR	5 352 273	1.48
129 692	TITAN CO LTD	INR	6 039 396	1.67
<i>Hong Kong</i>			<i>19 690 060</i>	<i>5.46</i>
1 083 800	AIA GROUP LTD	HKD	9 874 669	2.74
829 000	ALIBABA GROUP HOLDING LTD	HKD	9 815 391	2.72
<i>Singapore</i>			<i>18 879 837</i>	<i>5.23</i>
188 170	DBS GROUP HOLDINGS LTD	SGD	9 516 064	2.64
51 979	SEA LTD-ADR	USD	4 981 148	1.38
1 286 100	SINGAPORE TELECOMMUNICATIONS	SGD	4 382 625	1.21
<i>Thailand</i>			<i>5 244 155</i>	<i>1.45</i>
1 300 800	PTT EXPLORATION & PROD-FOR	THB	5 244 155	1.45
<i>Chile</i>			<i>4 657 214</i>	<i>1.29</i>
91 856	ANTOFAGASTA PLC	GBP	4 657 214	1.29
Shares/Units in investment funds			3 519 503	0.98
<i>Ireland</i>			<i>3 519 503</i>	<i>0.98</i>
400 353.00	ISHARES MSCI INDIA - UCITS ETF USD CAP	USD	3 519 503	0.98
Total securities portfolio			340 489 509	94.35

BNP PARIBAS FUNDS Asia High Yield Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds									
<i>Hong Kong</i>									
1 700 000	CELESTIAL DYN 6.375% 24-22/08/2028	USD	1 690 666	2.13	700 000	MGM CHINA HOLDIN 6.250% 26-15/05/2033	USD	686 000	0.86
200 000	CFAMC IV CO LTD 3.375% 20-24/02/2030	USD	189 206	0.24	1 250 000	STUDIO CITY CO 6.125% 26-15/05/2031	USD	1 246 875	1.57
200 000	CHAMPION PATH 4.850% 21-27/01/2028	USD	193 500	0.24	3 000 000	WYNN MACAU LTD 5.500% 17-01/10/2027	USD	2 988 749	3.78
200 000	CHINA WATER AFF 5.875% 25-22/10/2030	USD	191 062	0.24	1 000 000	WYNN MACAU LTD 5.625% 20-26/08/2028	USD	992 500	1.25
200 000	CNTRL PLAZA DEV 6.800% 25-07/04/2029	USD	199 276	0.25	1 100 000	WYNN MACAU LTD 6.750% 25-15/02/2034	USD	1 093 125	1.38
400 000	CNTRL PLAZA DEV 7.150% 25-21/03/2028	USD	402 600	0.51	<i>Pakistan</i>				
250 000	FRANSHION BRILLA 4.250% 19-23/07/2029	USD	230 625	0.29	390 000	PAKISTAN GLOBAL 7.950% 22-31/01/2029	USD	400 238	0.50
200 000	HEALTH & HAPPINE 9.125% 25-24/07/2028	USD	209 960	0.26	335 000	PAKISTAN WATER 7.500% 21-04/06/2031	USD	327 002	0.41
500 000	LAI SUN MTN LTD 5.000% 21-28/07/2026	USD	454 375	0.57	930 000	REPUBLIC OF PAKISTAN 6.875% 17-05/12/2027	USD	936 975	1.18
1 499 000	LI & FUNG LTD 5.250% 16-29/12/2049	USD	846 935	1.07	1 050 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	1 057 875	1.33
800 000	LI & FUNG LTD 8.375% 25-05/02/2029	USD	814 000	1.03	146 000	REPUBLIC OF PAKISTAN 7.875% 06-31/03/2036	USD	145 929	0.18
670 000	MELCO RESORTS 5.375% 19-04/12/2029	USD	652 413	0.82	530 000	REPUBLIC OF PAKISTAN 8.875% 21-08/04/2051	USD	535 764	0.67
2 000 000	MELCO RESORTS 5.625% 19-17/07/2027	USD	1 994 999	2.52	<i>Singapore</i>				
1 600 000	MELCO RESORTS 5.750% 20-21/07/2028	USD	1 588 000	2.00	200 000	EVGRN MARN ASIA 5.250% 26-23/04/2029	USD	199 326	0.25
700 000	MELCO RESORTS 7.625% 24-17/04/2032	USD	715 750	0.90	1 000 000	GLP PTE LTD 9.750% 25-20/05/2028	USD	846 250	1.07
1 500 000	NAN FUNG TRS III 5.000% 20-31/12/2060	USD	1 117 500	1.41	1 200 000	MEDCO LAUREL 6.950% 21-12/11/2028	USD	1 204 500	1.52
300 000	NEW WORLD CN LAN 4.750% 17-23/01/2027	USD	290 250	0.37	550 000	MEDCO MAPLE TREE 8.960% 23-27/04/2029	USD	566 638	0.71
552 000	NWD MTN LTD 4.125% 19-18/07/2029	USD	474 030	0.60	250 000	SINGAPORE AIR 5.250% 24-21/03/2034	USD	254 133	0.32
230 000	NWD MTN LTD 4.500% 20-19/05/2030	USD	191 188	0.24	<i>China</i>				
265 000	NWD MTN LTD 8.625% 24-08/02/2028	USD	256 388	0.32	200 000	GLD CHINA HOLDING 7.750% 25-30/04/2029	USD	170 388	0.21
500 000	STUDIO CITY FINANCE 5.000% 21-15/01/2029	USD	478 125	0.60	200 000	GREENTOWN CHINA 7.000% 26-19/05/2029	USD	195 000	0.25
1 350 000	STUDIO CITY FINANCE 6.500% 20-15/01/2028	USD	1 346 625	1.70	1 000 000	GREENTOWN CHINA 8.450% 25-24/02/2028	USD	1 007 500	1.27
<i>India</i>					200 000	LONGFOR HOLDINGS 3.375% 20-13/04/2027	USD	190 750	0.24
1 374 000	10 RENEW PW SUB 4.500% 21-14/07/2028	USD	1 328 053	1.67	630 000	LONGFOR HOLDINGS 3.850% 20-13/01/2032	USD	463 050	0.58
161 500	ADANI RENEW ENERGY 4.625% 19-15/10/2039	USD	136 711	0.17	250 000	LONGFOR HOLDINGS 3.950% 19-16/09/2029	USD	210 000	0.26
773 118	CONTINUUM GRN CO 7.500% 24-26/06/2033	USD	793 171	1.00	380 000	LONGFOR PROPRTI 4.500% 18-16/01/2028	USD	353 590	0.45
200 000	GMR HYDERABAD IN 4.250% 17-27/10/2027	USD	196 938	0.25	200 000	VANKE REAL ESTAT 3.500% 19-12/11/2029	USD	85 000	0.11
500 000	IIFL FINANCE LTD 7.600% 26-10/09/2029	USD	503 125	0.63	720 000	VANKE REAL ESTAT 3.975% 17-09/11/2027	USD	320 400	0.40
200 000	IIFL FINANCE LTD 8.750% 25-24/07/2028	USD	206 000	0.26	<i>Mongolia</i>				
200 000	INDIABULLS HOUS 9.700% 24-03/07/2027	USD	205 625	0.26	330 000	CITY OF ULAANBAA 7.750% 24-21/08/2027	USD	336 270	0.42
450 000	IRB INFRASTRUCTUR 7.110% 24-11/03/2032	USD	455 940	0.57	320 000	DEVT BANK OF MONGO 8.500% 25-03/07/2028	USD	332 000	0.42
450 000	MUTHOOT FINANCE 6.375% 24-23/04/2029	USD	451 575	0.57	500 000	GOLOMT BANK 7.950% 26-14/05/2029	USD	502 650	0.63
700 000	MUTHOOT FINANCE 6.375% 25-02/03/2030	USD	698 950	0.88	200 000	MONGOLIA 3.500% 21-07/07/2027	USD	195 650	0.25
1 235 000	MUTHOOT FINANCE 7.125% 24-14/02/2028	USD	1 250 685	1.58	450 000	MONGOLIA 4.450% 21-07/07/2031	USD	420 750	0.53
420 000	RENEW TR IF 6.500% 26-02/02/2031	USD	416 392	0.52	555 000	MONGOLIA 6.625% 25-25/02/2030	USD	570 783	0.72
310 000	SAMMAAN CAPITAL 7.500% 25-16/10/2030	USD	312 713	0.39	250 000	MONGOLIA 7.875% 23-05/06/2029	USD	265 313	0.33
500 000	SAMMAAN CAPITAL 8.950% 25-28/08/2028	USD	518 750	0.65	235 000	TRADE & DEV BANK 8.500% 24-23/12/2027	USD	236 909	0.30
					<i>British Virgin Islands</i>				
					710 000	FORTUNE STAR 5.050% 21-27/01/2027	USD	704 888	0.89
					834 000	FORTUNE STAR 8.500% 24-19/05/2028	USD	856 852	1.08
					827 000	SJM INTL LTD 6.500% 26-15/01/2031	USD	782 549	0.99
					<i>Mauritius</i>				
					1 069 075	GREENKO POWER 4.300% 21-13/12/2028	USD	1 022 383	1.29
					197 000	GREENKO WIND 7.250% 25-27/09/2028	USD	198 601	0.25
					1 064 800	INDIA GREEN P 4.000% 21-22/02/2027	USD	1 052 022	1.33

BNP PARIBAS FUNDS Asia High Yield Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Indonesia</i>		<i>1 531 982</i>	<i>1.94</i>		<i>Thailand</i>		<i>1 992 544</i>	<i>2.51</i>
345 000	GARUDA INDONESIA 6.500% 22-28/12/2031	USD	345 687	0.44	200 000	GC TREASURY 25-10/03/2174 FRN	USD	198 250	0.25
880 000	PAKUWON JATI 4.875% 21-29/04/2028	USD	861 300	1.09	430 000	GC TREASURY 25-10/06/2174 FRN	USD	425 700	0.54
323 855	PT SOR MAR GEO P 7.750% 24-05/08/2031	USD	324 995	0.41	1 390 000	THAIOIL TRSRY 26-15/10/2174 FRN	USD	1 368 594	1.72
	<i>The Netherlands</i>		<i>938 332</i>	<i>1.18</i>		<i>Indonesia</i>		<i>899 100</i>	<i>1.13</i>
470 000	VEON MIDCO BV 6.950% 26-01/06/2031	USD	469 460	0.59	900 000	BANK NEGARA INDO 26-22/10/2174 FRN	USD	899 100	1.13
470 000	VEON MIDCO BV 7.450% 26-01/06/2033	USD	468 872	0.59		<i>Singapore</i>		<i>798 694</i>	<i>1.00</i>
	<i>Sri Lanka</i>		<i>579 847</i>	<i>0.73</i>	1 221 000	GLP PTE LTD 21-31/12/2061 FRN	USD	694 444	0.87
600 100	REPUBLIC OF SRI LANKA 4.000% 24-15/04/2028	USD	579 847	0.73	200 000	GLP PTE LTD 21-31/12/2061 FRN	USD	104 250	0.13
	<i>Thailand</i>		<i>557 125</i>	<i>0.70</i>		<i>Isle of Man</i>		<i>425 150</i>	<i>0.53</i>
200 000	MUANGTHAI CAPITAL 6.875% 24-30/09/2028	USD	201 000	0.25	240 000	GOHL CAPITAL 26-29/10/2174 FRN	USD	231 900	0.29
350 000	MUANGTHAI CAPITAL 7.550% 25-21/07/2030	USD	356 125	0.45	200 000	GOHL CAPITAL 26-29/10/2174 FRN	USD	193 250	0.24
	<i>United Kingdom</i>		<i>301 500</i>	<i>0.38</i>	Shares/Units in investment funds			<i>2 748 681</i>	<i>3.47</i>
300 000	BIOCON BIOLOGICS 6.670% 24-09/10/2029	USD	301 500	0.38		<i>Luxembourg</i>		<i>2 748 681</i>	<i>3.47</i>
	<i>Philippines</i>		<i>236 892</i>	<i>0.30</i>	17 397.76	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	2 748 681	3.47
200 000	ACEN FINANCE LTD 4.000% 21-31/12/2061	USD	119 600	0.15	Total securities portfolio			78 302 793	98.64
200 000	AYC FINANCE LTD 3.900% 21-31/12/2061	USD	117 292	0.15					
	Floating rate bonds		25 451 156	32.05					
	<i>Hong Kong</i>		<i>6 993 044</i>	<i>8.81</i>					
1 100 000	BANGKOK BANK/HK 19-25/09/2034 FRN	USD	1 046 969	1.32					
2 500 000	CAS CAPITAL NO2 26-13/10/2174 FRN	USD	2 511 624	3.17					
856 022	CS TREASURY MGMT 25-05/06/2174 FRN	USD	880 633	1.11					
260 000	FEC FINANCE LTD 19-18/04/2173 FRN	USD	191 100	0.24					
900 000	KASIKORNBANK PCL 19-02/10/2031 FRN	USD	895 680	1.13					
1 155 000	NWD FINANCE(BVI) 20-31/12/2060 FRN	USD	1 074 150	1.35					
200 000	NWD FINANCE(BVI) 22-16/12/2170 FRN	USD	194 000	0.24					
200 000	WELL LINK LIFE 26-23/06/2036 FRN	USD	198 888	0.25					
	<i>United Kingdom</i>		<i>6 067 612</i>	<i>7.64</i>					
1 980 000	STANDARD CHARTERED 21-31/12/2061 FRN	USD	1 861 199	2.34					
1 050 000	STANDARD CHARTERED 21-31/12/2061 FRN	USD	1 010 625	1.27					
860 000	STANDARD CHARTERED 22-15/02/2171 FRN	USD	881 500	1.11					
1 020 000	STANDARD CHARTERED 24-08/09/2172 FRN	USD	1 074 825	1.35					
530 000	STANDARD CHARTERED 25-14/05/2174 FRN	USD	535 963	0.68					
700 000	STANDARD CHARTERED 26-08/12/2174 FRN	USD	703 500	0.89					
	<i>Sri Lanka</i>		<i>5 627 730</i>	<i>7.08</i>					
785 456	REPUBLIC OF SRI LANKA 24-15/01/2030 FRN	USD	801 165	1.01					
1 424 618	REPUBLIC OF SRI LANKA 24-15/02/2038 FRN	USD	1 438 864	1.81					
1 708 288	REPUBLIC OF SRI LANKA 24-15/03/2033 FRN	USD	1 635 686	2.06					
918 091	REPUBLIC OF SRI LANKA 24-15/05/2036 FRN	USD	923 829	1.16					
993 624	REPUBLIC OF SRI LANKA 24-15/06/2035 FRN	USD	828 186	1.04					
	<i>India</i>		<i>2 647 282</i>	<i>3.35</i>					
320 000	AXIS BANK GANDHI 26-30/12/2174 FRN	USD	321 600	0.41					
450 000	AXIS BANK GFT CY 21-08/03/2170 FRN	USD	448 223	0.56					
1 885 000	HDFC BANK LTD 21-31/12/2061 FRN	USD	1 877 459	2.38					

BNP PARIBAS FUNDS Belgium Equity

Securities portfolio at 30/06/2026

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			126 818 872	98.13
Shares			126 818 872	98.13
<i>Belgium</i>			<i>104 961 967</i>	<i>81.22</i>
29 490	AEDIFICA	EUR	2 081 994	1.61
89 745	AGEAS	EUR	6 282 150	4.86
169 242	ANHEUSER - BUSCH INBEV SA/NV	EUR	12 297 125	9.51
301 640	AZELIS GROUP NV	EUR	2 806 760	2.17
369 754	BALTA GROUP NV	EUR	203 365	0.16
66 036	BARCO N.V.	EUR	554 042	0.43
35 327	DIETEREN GROUP	EUR	6 019 721	4.66
56 704	ELIA GROUP SA/NV	EUR	7 927 219	6.13
32 377	FINANCIERE DE TUBIZE	EUR	7 479 087	5.79
39 809	GROUPE BRUXELLES LAMBERT SA	EUR	3 172 777	2.46
42 819	INCLUSIO SA	EUR	717 218	0.55
196 611	ION BEAM APPLICATIONS	EUR	3 322 726	2.57
102 101	KBC GROUP NV	EUR	12 180 649	9.42
528	LOTUS BAKERIES	EUR	6 135 360	4.75
45 811	MELEXIS NV	EUR	3 577 839	2.77
18 966	MONTEA NV	EUR	1 268 825	0.98
183 790	NYXOAH SA	EUR	277 890	0.22
73 231	ONTEX GROUP NV - W/I	EUR	176 853	0.14
182 732	RECTICEL	EUR	2 002 743	1.55
23 674	SOFINA	EUR	5 269 832	4.08
245	SOLVAY SA	EUR	6 439	0.00
86 652	SYENSQO SA	EUR	5 597 719	4.33
23 015	UCB SA	EUR	6 029 930	4.67
155 730	UMICORE	EUR	3 151 975	2.44
254 203	WAREHOUSES DE PAUW SCA	EUR	5 607 718	4.34
30 951	XIOR STUDENT HOUSING NV	EUR	814 011	0.63
<i>The Netherlands</i>			<i>19 165 295</i>	<i>14.83</i>
14 895	ARGENX SE	EUR	12 085 803	9.35
224 928	ING GROEP NV	EUR	6 223 758	4.82
340 252	ONWARD MEDICAL	EUR	855 734	0.66
<i>Luxembourg</i>			<i>2 691 610</i>	<i>2.08</i>
105 141	SHURGARD SELF STORAGE LIMITED	EUR	2 691 610	2.08
Shares/Units in investment funds			2 630 958	2.04
<i>Luxembourg</i>			<i>2 630 958</i>	<i>2.04</i>
19 877.38	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	2 630 958	2.04
Total securities portfolio			129 449 830	100.17

BNP PARIBAS FUNDS Brazil Equity

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			90 223 469	95.32
Shares			90 140 278	95.23
<i>Brazil</i>			<i>89 554 843</i>	<i>94.61</i>
445 100	AMBEV SA	BRL	1 400 832	1.48
341 300	AXIA ENERGIA	BRL	3 585 773	3.79
1 597 800	B3 SA-BRASIL BOLSA BALCAO	BRL	4 485 339	4.74
1 255 200	BANCO BRADESCO SA - PREF	BRL	4 389 335	4.64
492 600	BANCO BTG PACTUAL SA - UNIT	BRL	5 147 764	5.44
529 200	BRADSAUDE SA	BRL	1 470 232	1.55
375 300	CAIXA SEGURIDADE PARTICIPACO	BRL	1 429 132	1.51
691 810	CIA SANEAMENTO BASICO DE SP	BRL	3 961 615	4.19
84 700	CIA SANEAMENTO MINAS GERAIS	BRL	980 697	1.04
1 323 200	COMPANHIA PARANAENSE DE ENER	BRL	3 839 748	4.06
223 800	CURY CONSTRUTORA E INCORPORA	BRL	1 515 930	1.60
308 900	EMBRAER SA	BRL	4 884 767	5.16
603 390	EQUATORIAL SA - ORD	BRL	4 539 430	4.80
318 700	GERDAU SA - PREF	BRL	1 279 484	1.35
932 682	ITAU UNIBANCO HOLDING S - PREF	BRL	7 600 592	8.02
1 642 759	ITAUSA INVESTIMENTOS ITAU SA - PREF	BRL	4 246 560	4.49
647 599	KLABIN SA - UNIT	BRL	2 094 445	2.21
114 800	LOCALIZA RENT A CAR SA RTS	BRL	921 331	0.97
634 629	NU HOLDINGS LIMITED - A	USD	8 478 644	8.95
313 700	PRIOR SA	BRL	3 160 648	3.34
213 400	REDE DOR SAO LUIZ SA	BRL	1 431 055	1.51
485 500	TELEFONICA BRASIL S.A.	BRL	3 184 463	3.36
170 300	TOTVS SA	BRL	944 287	1.00
269 600	ULTRAPAR PARTICIPACOES SA	BRL	1 357 380	1.43
355 936	VALE SA	BRL	5 355 563	5.66
206 806	VALE SA - ADR	USD	3 110 362	3.29
418 400	WEG SA	BRL	3 791 965	4.01
59 500	XP INC - CLASS A	USD	967 470	1.02
<i>United States of America</i>			<i>585 435</i>	<i>0.62</i>
9 300	AURA MINERALS INC	USD	585 435	0.62
Floating rate bonds			83 191	0.09
<i>Brazil</i>			<i>83 191</i>	<i>0.09</i>
10 800	VALE DO RIO DOCE 97-29/12/2049 FLAT FRN	BRL	83 191	0.09
Other transferable securities			0	0.00
Bonds			0	0.00
<i>Brazil</i>			<i>0</i>	<i>0.00</i>
13 290	INEPAR SA INDUSTRIA E CONSTRUCOES 0.000% 25/11/2049	BRL	0	0.00
Total securities portfolio			90 223 469	95.32

BNP PARIBAS FUNDS China A-Shares

Securities portfolio at 30/06/2026

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					United States of America				
					19 728	BEIGENE LTD-A	CNY	741 941	0.71
Shares					Total securities portfolio				
China									
72 907	ADVANCED MICRO-FABRICATION - A	CNY	5 048 846	4.81					
51 302	ANJI MICROELECTRONICS TECH-A	CNY	2 575 258	2.45					
129 400	BYD COMPANY LIMITED - A	CNY	1 521 878	1.45					
21 800	CHANGZHOU XINGYU AUTOMOTIV- A	CNY	291 637	0.28					
564 800	CHINA MERCHANTS BANK - A	CNY	2 956 720	2.82					
258 900	CHINA PACIFIC INSURANCE GR - A	CNY	1 090 323	1.04					
678 500	CHINA YANGTZE POWER CO LTD-A	CNY	2 647 893	2.52					
599 455	CITIC SECURITIES CO-A	CNY	2 541 452	2.42					
110 360	CONTEMPORARY AMPEREX TECHN - A	CNY	6 403 796	6.10					
41 470	EASTROC BEVERAGE GROUP CO -A	CNY	754 936	0.72					
207 700	FOXCONN INDUSTRIAL INTERNE - A	CNY	2 215 370	2.11					
243 500	FUYAO GLASS INDUSTRY GROUP - A	CNY	1 813 378	1.73					
181 800	GOERTEK INC - A	CNY	605 298	0.58					
404 632	HONGFA TECHNOLOGY CO LTD - A	CNY	2 061 141	1.96					
791 300	HUATAI SECURITIES CO LTD - A	CNY	2 408 387	2.30					
120 750	HUNDSUN TECHNOLOGIES INC - A	CNY	378 001	0.36					
47 295	HYGON INFORMATION TECHNOLO- A	CNY	2 592 678	2.47					
2 810 700	IND & COMM BANK OF CHINA - A	CNY	2 928 996	2.79					
195 700	INNER MONGOLIA YILI INDUS - A	CNY	691 505	0.66					
198 991	INNOCARE PHARMA LTD-A	CNY	836 390	0.80					
140 400	JCET GROUP CO LTD - A	CNY	2 152 274	2.05					
94 600	JIANGSU BOQIAN NEW MATERIA-A	CNY	3 798 962	3.62					
100 866	JIANGSU CNANO TECHNOLOGY C - A	CNY	568 949	0.54					
139 548	JIANGSU HENGLI HIGHPRESSUR - A	CNY	2 215 276	2.11					
235 700	JIANGSU HENGRUI PHARMACEUT - A	CNY	1 810 444	1.73					
6 500	KWEICHOW MOUTAI CO LTD - A	CNY	1 136 623	1.08					
29 899	LEADER HARMONIOUS DRIVE SY - A	CNY	1 845 588	1.76					
345 100	LONGI GREEN ENERGY TECHNOL - A	CNY	668 255	0.64					
204 370	LUXSHARE PRECISION INDUSTR - A	CNY	2 125 937	2.03					
195 400	MIDEA GROUP CO LTD - A CAP	CNY	2 177 869	2.08					
387 320	NARI TECHNOLOGY CO LIMITED - A	CNY	1 306 526	1.25					
95 400	NINGBO ORIENT WIRES & CABL - A	CNY	584 390	0.56					
372 200	PING AN INSURANCE GROUP CO-A	CNY	2 623 040	2.50					
560 800	SANY HEAVY INDUSTRY CO LTD - A	CNY	1 430 925	1.36					
182 400	SHANDONG GOLD MINING CO LTD - A	CNY	623 200	0.59					
213 300	SHANDONG SINOCERA FUNCTION - A	CNY	3 257 765	3.11					
172 000	SHENGYI TECHNOLOGY CO LTD - A	CNY	4 416 060	4.21					
50 970	SHENNAN CIRCUITS CO LTD-A	CNY	3 452 050	3.29					
109 800	SINOSEAL HOLDING CO LTD - A	CNY	469 929	0.45					
213 200	TONGWEI CO LTD-A	CNY	381 319	0.36					
56 100	TSINGTAO BREWERY CO LTD - A	CNY	432 059	0.41					
767 600	WEICHAI POWER CO LTD - A	CNY	3 093 676	2.95					
115 400	WUS PRINTED CIRCUIT KUNSHA-A	CNY	2 606 614	2.48					
161 040	WUXI APPTec CO LTD - A	CNY	2 961 812	2.82					
25 154	WUXI TACLINK OPTOELECTRONI-A	CNY	775 335	0.74					
65 694	XIAN SINFUSE ELECTRIC CO-A	CNY	1 158 857	1.10					
354 670	ZHEJIANG SANHUA INTELLIGEN - A	CNY	2 297 426	2.19					
38 620	ZHONGJI INNOLIGHT CO LTD - A	CNY	7 255 298	6.93					
105 325	ZHUZHOU CRRC TIMES ELECTRIC - A	CNY	1 067 887	1.02					

BNP PARIBAS FUNDS China Equity

Securities portfolio at 30/06/2026

Expressed in USD

Expressed in USD					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				753 194 080	96.17				
Shares				753 194 080	96.17				
China				606 557 110	77.42	Hong Kong			
381 933	ADVANCED MICRO-FABRICATION - A	CNY	26 449 051	3.38	4 880 288	ALIBABA GROUP HOLDING LTD	HKD	66 270 358	8.47
454 756	ANJI MICROELECTRONICS TECH-A	CNY	22 827 845	2.91	277 300	ASMPT LTD	HKD	57 782 791	7.39
1 340 600	ANTA SPORTS PRODUCTS LTD	HKD	12 146 033	1.55				8 487 567	1.08
297 800	BAIDU INC - A	HKD	4 162 041	0.53	United States of America				
1 348 954	BYD COMPANY LIMITED - A	CNY	15 865 095	2.03	534 863	BEONE MEDICINES LTD	HKD	11 650 569	1.49
256 500	BYD COMPANY LIMITED - H	HKD	2 369 719	0.30				11 650 569	1.49
3 947 500	CHINA MERCHANTS BANK - H DIS	HKD	22 640 087	2.89	Singapore				
2 899 527	CHINA YANGTZE POWER CO LTD-A	CNY	11 315 605	1.44	19 288	TRIP.COM GROUP LTD	HKD	763 751	0.10
538 659	CONTEMPORARY AMPEREX TECHN - A	CNY	31 256 454	3.99	Total securities portfolio				
9 430 000	CSPC PHARMACEUTICAL GROUP LTD	HKD	8 396 762	1.07				753 194 080	96.17
255 859	EASTROC BEVERAGE GROUP CO -A	CNY	4 657 755	0.59					
1 072 400	ENN ENERGY HOLDINGS LTD	HKD	5 537 032	0.71					
1 896 159	FUYAO GLASS INDUSTRY GROUP - A	CNY	14 120 954	1.80					
63 380	GDS HOLDINGS LTD - ADR	USD	1 903 301	0.24					
671 900	HESAI GROUP	HKD	11 632 997	1.49					
2 283 116	HONGFA TECHNOLOGY CO LTD - A	CNY	11 629 889	1.48					
278 402	HYGON INFORMATION TECHNOLO- A	CNY	15 261 800	1.95					
48 253 000	IND & COMM BANK OF CHINA - H	HKD	39 599 655	5.06					
3 324 000	INNOCARE PHARMA LTD-H	HKD	5 034 655	0.64					
1 143 500	INNOVENT BIOLOGICS INC	HKD	11 627 496	1.48					
677 012	JIANGSU BOQIAN NEW MATERIA-A	CNY	27 187 555	3.47					
1 333 571	JIANGSU HENGLI HIGHPRESSUR - A	CNY	21 169 972	2.70					
773 089	KE HOLDINGS INCORPORATED - ADR	USD	11 232 983	1.43					
94 300	LAOPU GOLD CO L-H	HKD	4 171 349	0.53					
231 546	LEADER HARMONIOUS DRIVE SY - A	CNY	14 292 739	1.82					
2 049 900	LONGI GREEN ENERGY TECHNOL - A	CNY	3 969 446	0.51					
784 600	MAO GEPING COSMETICS CO LTD	HKD	5 191 749	0.66					
2 186 989	NARI TECHNOLOGY CO LIMITED - A	CNY	7 377 253	0.94					
825 345	NETEASE INC	HKD	21 166 724	2.70					
4 372 000	PICC PROPERTY & CASUALTY - H	HKD	8 001 769	1.02					
3 669 000	PING AN INSURANCE GROUP CO - H	HKD	23 884 415	3.05					
2 510 608	SANY HEAVY INDUSTRY CO LTD - A	CNY	6 406 012	0.82					
2 013 734	SHANDONG GOLD MINING CO LTD - A	CNY	6 880 260	0.88					
1 005 600	SHANGHAI CONANT OPTICAL CO-H	HKD	4 030 087	0.51					
326 800	SHENNAN CIRCUITS CO LTD-A	CNY	22 133 214	2.83					
3 571 000	SIMCERE PHARMACEUTICAL GROUP	HKD	4 487 432	0.57					
157 500	SUZHOU TFC OPTICAL COMMUNI-A	CNY	7 051 746	0.90					
1 065 500	TENCENT HOLDINGS LTD	HKD	58 397 066	7.47					
6 194 179	WEICHAI POWER CO LTD - A	CNY	24 964 544	3.19					
559 600	WUS PRINTED CIRCUIT KUNSHA-A	CNY	12 640 045	1.61					
175 985	WUXI TACLINK OPTOELECTRONI-A	CNY	5 424 480	0.69					
1 356 000	WUXI XDC CAYMAN INC	HKD	9 881 426	1.26					
2 400 000	XIAOMI CORP - B	HKD	6 622 770	0.85					
1 784 267	ZHEJIANG SANHUA INTELLIGEN - A	CNY	11 557 848	1.48					
Taiwan				67 952 292	8.69				
512 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	11 255 637	1.44					
245 000	DELTA ELECTRONICS INC	TWD	15 238 788	1.95					
103 000	MEDIATEK INC	TWD	13 927 976	1.78					
356 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	27 529 891	3.52					

BNP PARIBAS FUNDS Clean Energy Solutions

Securities portfolio at 30/06/2026

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>Taiwan</i>				
238 774	ALBEMARLE CORP	USD	28 200 519	2.78	2 000	DELTA ELECTRONICS INC	TWD	108 806	0.01
9 218 654	ARRAY TECHNOLOGIES INC	USD	59 748 296	5.89	232 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	15 692 143	1.54
1 404 253	ASP ISOTOPES INC	USD	7 639 687	0.75	<i>Austria</i>				
23 602	BLOOM ENERGY CORP- A	USD	6 248 863	0.62	231 497	ASTA ENERGY SOLUTIONS AG	EUR	15 788 095	1.55
141 155	CONSTELLATION ENERGY	USD	30 664 451	3.02	<i>Israel</i>				
2 567 624	EOS ENERGY ENTERPRISES INC	USD	13 205 308	1.30	228 712	SOLAREDGE TECHNOLOGIES INC	USD	11 690 658	1.15
1 028 570	FERVO ENERGY CO-A	USD	26 296 773	2.59	<i>Bermuda</i>				
83 248	FIRST SOLAR INC	USD	17 181 141	1.69	171 833	BROOKFIELD RENEWABLE PARTNER	USD	5 219 767	0.51
3 323	HANNON ARMSTRONG SUSTAINABLE	USD	113 499	0.01	<i>The Netherlands</i>				
3 035	JOBY AVIATION INC	USD	23 679	0.00	3 005	ASML HOLDING NV	EUR	5 172 807	0.51
780 649	LEGENCE CORP-CL A	USD	58 195 324	5.74	<i>Ireland</i>				
72 260	LUMENTUM HOLDINGS INC	USD	54 231 974	5.34	3 215	EATON CORP PLC	USD	1 198 265	0.12
3 541	MADISON AIR SOLUTIONS CORP-A	USD	120 790	0.01	<i>France</i>				
61 463	MODINE MANUFACTURING CO	USD	14 354 806	1.41	1 156	LEGRAND SA	EUR	170 741	0.02
243 940	MP MATERIALS CORP	USD	11 950 564	1.18	2 209	SCHNEIDER ELECTRIC SE	EUR	630 449	0.06
539 283	NEXTPOWER INC - A	USD	56 197 128	5.53	<i>Sweden</i>				
185	NVIDIA CORPORATION	USD	32 377	0.00	2 845	ATLAS COPCO AB - A	SEK	50 434	0.00
4 882 515	PLUG POWER INC	USD	11 573 179	1.14	<i>Denmark</i>				
19 520	QUANTA SERVICES INC	USD	12 293 519	1.21	5 966	CADELER A/S	NOK	28 608	0.00
335 770	QUANTINUUM INC-A	USD	24 005 808	2.36	Other transferable securities				
4 273 479	SHOALS TECHNOLOGIES GROUP - A	USD	37 004 673	3.64	Warrants, Rights				
812 029	SOLV ENERGY INC-CL A	USD	24 184 018	2.38	5 000 000	QUEENSLAND PACIFIC MET LTD CW 18/10/2026	AUD	0	0.00
4 924 775	SUNRUN INC	USD	57 634 470	5.68	Total securities portfolio				
153 279	VERTIV HOLDINGS CO	USD	44 888 371	4.42					
1 502 035	X-ENERGY INC	USD	24 120 845	2.37					
<i>Canada</i>									
506 480	CAMECO CORP	USD	45 123 811	4.44					
3 901 363	NEXGEN ENERGY LTD	CAD	32 037 332	3.15					
857 805	URANIUM ENERGY CORP	USD	7 998 077	0.79					
<i>China</i>									
900	BYD COMPANY LIMITED - H	HKD	7 273	0.00					
946 973	CONTEMPORARY AMPEREX TECHN - A	CNY	48 062 148	4.73					
314 600	SIGENERGY TECHNOLOGY CO LT-H	HKD	12 624 984	1.24					
715 142	XPENG INC - ADR	USD	8 281 711	0.82					
<i>Germany</i>									
48 301	NORDEX SE	EUR	2 231 506	0.22					
352 936	SIEMENS ENERGY AG	EUR	58 516 790	5.77					
<i>United Kingdom</i>									
6 968 123	CERES POWER HOLDINGS PLC	GBP	41 214 983	4.06					
4 571	HALMA PLC	GBP	208 757	0.02					
897	NATIONAL GRID PLC	GBP	12 996	0.00					
21 513	NVENT ELECTRIC PLC	USD	3 191 481	0.31					
<i>South Korea</i>									
230 949	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	43 955 380	4.33					
<i>Italy</i>									
246 503	PRYSMIAN SPA	EUR	36 001 763	3.54					
<i>Australia</i>									
279	ILUKA RESOURCES LTD	AUD	1 200	0.00					
14 661 287	VULCAN ENERGY RESOURCES LTD	AUD	27 221 761	2.68					

BNP PARIBAS FUNDS Climate Change

Securities portfolio at 30/06/2026

Expressed in EUR

Expressed in USD					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		1 626 047 577	99.09					
	<i>United States of America</i>		<i>743 121 895</i>	<i>45.29</i>					
201 332	AAON INC	USD	22 339 699	1.36	6 337 572	<i>Brazil</i> CIA SANEAMENTO BASICO DE - ADR	USD	32 039 855	1.95
231 995	ADVANCED DRAINAGE SYSTEMS INC	USD	31 849 851	1.94	216 131	<i>Italy</i> PRYSMIAN SPA	EUR	31 565 933	1.92
740 032	BENTLEY SYSTEMS INC - B	USD	19 347 115	1.18	19 997 012	<i>Singapore</i> KEPPEL DC REIT	SGD	30 303 871	1.85
106 572	CADENCE DESIGN SYS INCORPORATED	USD	34 985 221	2.13	326 769	<i>Switzerland</i> DSM-FIRMENICH AG	EUR	27 121 827	1.65
536 720	CARRIER GLOBAL CORP	USD	34 434 017	2.10	674 646	<i>The Netherlands</i> AALBERTS INDUSTRIES NV	EUR	26 297 701	1.60
388 495	DARLING INGREDIENTS INC	USD	18 559 955	1.13	1 761 180	<i>Spain</i> EDP RENOVAVEIS SA	EUR	24 955 921	1.52
125 599	GENERAC HOLDINGS INC	USD	32 167 098	1.96	2 081 249	<i>Australia</i> BRAMBLES LTD	AUD	24 588 657	1.50
79 104	HUBBELL INC	USD	36 199 784	2.21	583 023	<i>Luxembourg</i> BEFESA SA	EUR	17 403 237	1.06
367 081	ITRON INC	USD	27 782 313	1.69	Total securities portfolio				
293 040	KLA CORP	USD	77 331 496	4.72	1 626 047 577 99.09				
81 702	LITTELFUSE INC	USD	32 538 592	1.98					
125 991	MARVELL TECHNOLOGY INC	USD	32 827 306	2.00					
30 217	MONOLITHIC POWER SYSTEMS INC	USD	36 535 268	2.23					
196 405	NEXTPOWER INC - A	USD	20 466 799	1.25					
230 387	ORMAT TECHNOLOGIES INC	USD	21 944 498	1.34					
170 005	PTC INC	USD	16 893 438	1.03					
233 346	REPLIGEN CORP	USD	27 847 221	1.70					
401 147	SUNBELT RENTALS HOLDINGS INC	GBP	25 594 427	1.56					
552 981	TREX COMPANY INCORPORATED	USD	24 202 894	1.47					
513 481	TRIMBLE INC	USD	22 986 056	1.40					
328 369	VERALTO CORP	USD	25 469 923	1.55					
99 891	VERTIV HOLDINGS CO	USD	29 253 481	1.78					
141 287	WABTEC CORP	USD	33 316 693	2.03					
95 199	WATTS WATER TECHNOLOGIES - A	USD	32 594 812	1.99					
248 119	XYLEM INC	USD	25 653 938	1.56					
	<i>United Kingdom</i>		<i>173 158 904</i>	<i>10.55</i>					
1 050 099	HALMA PLC	GBP	47 957 853	2.92					
112 896	LINDE PLC	USD	51 243 112	3.12					
398 515	SPIRAX-SARCO ENGINEERING PLC	GBP	31 621 198	1.93					
1 497 080	SSE PLC	GBP	42 336 741	2.58					
	<i>France</i>		<i>104 209 931</i>	<i>6.35</i>					
340 111	AIR LIQUIDE SA	EUR	58 934 434	3.59					
1 242 467	VEOLIA ENVIRONNEMENT	EUR	45 275 497	2.76					
	<i>Japan</i>		<i>100 061 507</i>	<i>6.10</i>					
3 724 100	AZBIL CORP	JPY	34 646 162	2.11					
96 500	KEYENCE CORP	JPY	42 345 090	2.58					
59 900	MARUWA CO LTD	JPY	23 070 255	1.41					
	<i>Germany</i>		<i>78 343 546</i>	<i>4.78</i>					
249 157	NEMETSCHEK AG	EUR	13 230 237	0.81					
392 722	SIEMENS ENERGY AG	EUR	65 113 309	3.97					
	<i>Ireland</i>		<i>64 325 142</i>	<i>3.92</i>					
582 791	APTIV PLC	USD	31 288 123	1.91					
413 221	KINGSPAN GROUP PLC	EUR	33 037 019	2.01					
	<i>Taiwan</i>		<i>51 193 192</i>	<i>3.12</i>					
552 000	DELTA ELECTRONICS INC	TWD	30 030 545	1.83					
3 556 000	E INK HOLDINGS INC	TWD	21 162 647	1.29					
	<i>China</i>		<i>49 792 130</i>	<i>3.03</i>					
981 059	CONTEMPORARY AMPEREX TECHN - A	CNY	49 792 130	3.03					
	<i>Denmark</i>		<i>47 564 328</i>	<i>2.90</i>					
861 071	NOVOZYMES A/S - B	DKK	47 564 328	2.90					

BNP PARIBAS FUNDS Consumer Innovators

Securities portfolio at 30/06/2026

Expressed in EUR

Expressed in USD					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				387 308 207	99.85	Germany		5 325 848	1.37
						29 687 ADIDAS AG	EUR	5 325 848	1.37
Shares				387 308 207	99.85	Bermuda		3 798 808	0.98
United States of America				241 575 029	62.26	41 494 VIKING HOLDINGS LTD	USD	3 798 808	0.98
24 764	ALPHABET INCORPORATED - A	USD	7 740 672	2.00	Total securities portfolio			387 308 207	99.85
167 428	AMAZON.COM INC	USD	34 903 166	9.00					
13 768	APPLE INC	USD	3 484 570	0.90					
39 025	BLOCK INC - A	USD	2 594 157	0.67					
88 500	BOOKING HOLDINGS INC	USD	13 797 114	3.56					
18 283	CAVA GROUP INC	USD	1 255 007	0.32					
1 988	COSTCO WHOLESALE CORPORATION	USD	1 626 620	0.42					
40 748	DARDEN RESTAURANTS INC	USD	7 342 338	1.89					
7 554	DECKERS OUTDOOR CORPORATION	USD	656 028	0.17					
19 398	DICKS SPORTING GOODS INC	USD	3 848 212	0.99					
44 066	ELF BEAUTY INC	USD	2 852 168	0.74					
45 494	FLUTTER ENTERTAINMENT PLC-DI	GBP	4 005 416	1.03					
74 104	FRONTDOOR INC	USD	5 029 064	1.30					
56 332	HILTON WORLDWIDE HOLDINGS INC	USD	16 282 229	4.20					
119 472	HOME DEPOT INC	USD	36 854 181	9.49					
90 298	MERITAGE HOMES CORP	USD	6 622 485	1.71					
21 156	MICROSOFT CORPORATION	USD	6 902 485	1.78					
204 495	NIKE INCORPORATED - B	USD	7 342 360	1.89					
79 058	PLANET FITNESS INCORPORATED - A	USD	3 607 501	0.93					
45 855	SHAKE SHACK INC - A	USD	2 246 827	0.58					
82 518	SPROUTS FARMERS MARKET INC	USD	6 104 585	1.57					
138 812	STARBUCKS CORP	USD	12 407 241	3.20					
57 752	SWEETGREEN INC - A CAP	USD	445 023	0.11					
99 838	TESLA INCORPORATED	USD	36 728 648	9.46					
45 388	TJX COMPANIES INCORPORATED	USD	6 014 416	1.55					
10 886	ULTA BEAUTY INC	USD	4 294 033	1.11					
18 989	WALMART INC	USD	1 881 128	0.48					
108 594	YETI HOLDINGS INC	USD	4 707 355	1.21					
Japan				46 389 070	11.96				
40 600	FAST RETAILING CO LTD	JPY	18 185 958	4.69					
121 400	NINTENDO CO LTD	JPY	4 442 828	1.15					
1 091 400	SONY GROUP CORP	JPY	19 256 146	4.96					
309 100	TOYOTA MOTOR CORP	JPY	4 504 138	1.16					
France				28 597 262	7.37				
20 718	LOREAL	EUR	7 948 461	2.05					
42 654	LVMH MOET HENNESSY LOUIS VUITTON	EUR	20 648 801	5.32					
Uruguay				16 779 412	4.33				
11 302	MERCADOLIBRE INC	USD	16 779 412	4.33					
Italy				12 526 073	3.23				
38 619	FERRARI NV	EUR	12 526 073	3.23					
China				12 147 755	3.14				
422 900	BYD COMPANY LIMITED - H	HKD	3 417 331	0.88					
106 900	JD.COM INC - A	HKD	1 183 366	0.31					
93 700	TENCENT HOLDINGS LTD	HKD	4 491 764	1.16					
85 469	YUM CHINA HOLDINGS INC	USD	3 055 294	0.79					
Canada				10 597 578	2.74				
33 291	LULULEMON ATHLETICA INCORPORATED	USD	3 324 732	0.86					
72 824	SHOPIFY INC - A	USD	7 272 846	1.88					
Ireland				9 571 372	2.47				
178 282	APTIV PLC	USD	9 571 372	2.47					

BNP PARIBAS FUNDS Disruptive Technology

Securities portfolio at 30/06/2026

Expressed in EUR

Expressed in USD					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			5 690 158 714	98.73					
United States of America					China				
			4 893 999 552	84.93	325 700	TENCENT HOLDINGS LTD	HKD	15 613 315	0.27
					Total securities portfolio				
					5 690 158 714 98.73				
97 581	ADVANCED ENERGY INDUSTRIES	USD	31 824 567	0.55					
634 021	ADVANCED MICRO DEVICES	USD	322 145 666	5.59					
1 182 035	ALPHABET INCORPORATED - A	USD	369 477 695	6.42					
1 512 582	AMAZON.COM INC	USD	315 323 008	5.47					
237 025	AMERICAN TOWER CORP - A	USD	33 910 766	0.59					
608 561	APPLE INC	USD	154 021 876	2.67					
944 048	ARISTA NETWORKS INC	USD	140 273 659	2.43					
382 256	AXCELIS TECHNOLOGIES INC	USD	63 341 554	1.10					
448 177	BLOCK INC - A	USD	29 792 226	0.52					
504 756	CIENA CORP	USD	216 577 542	3.76					
2 592 584	COPART INCORPORATED	USD	63 924 554	1.11					
2 025 312	COSTAR GROUP INC	USD	50 167 791	0.87					
946 076	ENTEGRIS INCORPORATED	USD	148 833 403	2.58					
2 295 757	EVERPURE INC - A	USD	158 211 050	2.75					
73 696	FAIR ISAAC CORP	USD	77 014 350	1.34					
709 265	FIRST SOLAR INC	USD	146 381 675	2.54					
295 889	INTERCONTINENTAL EXCHANGE INC	USD	31 861 187	0.55					
138 895	INTUIT INC	USD	31 707 859	0.55					
235 546	INTUITIVE SURGICAL INCORPORATED	USD	81 931 193	1.42					
201 055	IRHYTHM TECHNOLOGIES INC	USD	20 917 950	0.36					
2 146 735	JFROG LTD	USD	170 642 243	2.96					
405 772	LAM RESEARCH CORP	USD	153 794 438	2.67					
719 543	MANHATTAN ASSOCIATES INCORPORATED	USD	87 637 858	1.52					
901 876	MARVELL TECHNOLOGY INC	USD	234 986 304	4.08					
271 068	MASTERCARD INC - A	USD	121 770 773	2.11					
336 173	META PLATFORMS - A	USD	165 628 347	2.87					
1 079 645	MICROSOFT CORPORATION	USD	352 251 534	6.11					
338 326	MONGODB INC	USD	99 399 723	1.72					
1 727 774	NVIDIA CORPORATION	USD	302 379 340	5.25					
738 011	PALO ALTO NETWORKS INC	USD	220 131 646	3.82					
423 944	PAYCOM SOFTWARE INC	USD	46 603 063	0.81					
405 723	PLEXUS CORP	USD	106 698 797	1.85					
829 598	SERVICENOW INCORPORATED	USD	72 039 263	1.25					
167 943	SNOWFLAKE INCORPORATED - A	USD	37 384 320	0.65					
239 877	SPS COMMERCE INC	USD	11 994 899	0.21					
300 689	SYNOPSYS INCORPORATED	USD	117 316 839	2.04					
2 791 773	TOAST INC - A	USD	67 932 410	1.18					
1 029 084	VARONIS SYSTEMS INC	USD	37 768 184	0.66					
The Netherlands			244 991 369	4.25					
142 321	ASML HOLDING NV	EUR	244 991 369	4.25					
Taiwan			237 396 108	4.12					
568 325	TAIWAN SEMICONDUCTOR - SP ADR	USD	237 396 108	4.12					
Japan			82 057 326	1.42					
187 000	KEYENCE CORP	JPY	82 057 326	1.42					
Ireland			73 817 916	1.28					
171 830	TRANE TECHNOLOGIES PLC	USD	73 817 916	1.28					
Israel			72 854 541	1.26					
153 414	NOVA LTD	USD	72 854 541	1.26					
Germany			69 428 587	1.20					
246 945	SIEMENS ENERGY AG - REG	EUR	69 428 587	1.20					

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2026

Expressed in USD

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				360 991 623	90.28					
Bonds				315 978 707	79.04					
Mexico				32 197 314	8.04	Turkey				
400 000	MEXICO CITY AIRPORT TRUST 5.500% 17-31/07/2047	USD	342 540	0.09	440 000	HAZINE MUSTESARL 6.750% 25-01/09/2030	USD	445 641	0.11	
380 000	UNITED MEXICAN 3.500% 22-12/02/2034	USD	323 935	0.08	690 000	REPUBLIC OF TURKEY 6.500% 24-03/01/2035	USD	674 475	0.17	
500 000	UNITED MEXICAN 3.750% 21-19/04/2071	USD	286 750	0.07	795 000	REPUBLIC OF TURKEY 4.875% 13-16/04/2043	USD	605 138	0.15	
1 740 000	UNITED MEXICAN 3.771% 20-24/05/2061	USD	1 043 304	0.26	661 000	REPUBLIC OF TURKEY 5.750% 17-11/05/2047	USD	536 236	0.13	
1 615 000	UNITED MEXICAN 4.280% 21-14/08/2041	USD	1 270 827	0.32	670 000	REPUBLIC OF TURKEY 6.000% 11-14/01/2041	USD	592 615	0.15	
19 141 000	UNITED MEXICAN 4.350% 16-15/01/2047	USD	14 135 628	3.52	775 000	REPUBLIC OF TURKEY 6.500% 21-20/09/2033	USD	763 980	0.19	
225 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	161 100	0.04	575 000	REPUBLIC OF TURKEY 6.625% 14-17/02/2045	USD	524 314	0.13	
4 050 000	UNITED MEXICAN 4.750% 12-08/03/2044	USD	3 258 326	0.81	1 200 000	REPUBLIC OF TURKEY 6.800% 25-04/11/2036	USD	1 186 128	0.30	
860 000	UNITED MEXICAN 4.750% 25-22/03/2031	USD	839 360	0.21	400 000	REPUBLIC OF TURKEY 7.125% 24-17/07/2032	USD	409 900	0.10	
452 280	UNITED MEXICAN 4.875% 22-19/05/2033	USD	429 594	0.11	350 000	REPUBLIC OF TURKEY 7.250% 25-29/05/2032	USD	360 178	0.09	
1 840 000	UNITED MEXICAN 5.625% 26-09/02/2034	USD	1 810 928	0.45	838 000	REPUBLIC OF TURKEY 7.625% 24-15/05/2034	USD	880 964	0.22	
3 100 000	UNITED MEXICAN 6.000% 24-07/05/2036	USD	3 090 545	0.77	857 000	REPUBLIC OF TURKEY 9.375% 23-19/01/2033	USD	975 952	0.24	
360 000	UNITED MEXICAN 6.125% 26-09/02/2038	USD	352 962	0.09	3 350 000	REPUBLIC OF TURKIYE 6.375% 26-22/05/2031	USD	3 340 753	0.84	
2 500 000	UNITED MEXICAN 6.250% 26-27/08/2037	USD	2 497 750	0.62	955 000	REPUBLIC OF TURKIYE 6.950% 25-16/09/2035	USD	958 438	0.24	
642 000	UNITED MEXICAN 6.338% 23-04/05/2053	USD	599 628	0.15	Indonesia					
1 000 000	UNITED MEXICAN 6.350% 23-09/02/2035	USD	1 023 500	0.26	270 000	REPUBLIC OF INDONESIA 3.350% 21-12/03/2071	USD	165 216	0.04	
202 000	UNITED MEXICAN 6.400% 24-07/05/2054	USD	190 537	0.05	1 870 000	REPUBLIC OF INDONESIA 3.700% 19-30/10/2049	USD	1 366 503	0.34	
550 000	UNITED MEXICAN 6.750% 26-09/02/2056	USD	540 100	0.14	284 000	REPUBLIC OF INDONESIA 4.200% 20-15/10/2050	USD	222 585	0.06	
Romania				29 299 130	7.31	1 265 000	REPUBLIC OF INDONESIA 4.350% 17-11/01/2048	USD	1 039 198	0.26
818 000	ROMANIA 4.000% 20-14/02/2051	USD	555 397	0.14	277 000	REPUBLIC OF INDONESIA 4.450% 20-15/04/2070	USD	216 396	0.05	
22 262 000	ROMANIA 5.125% 18-15/06/2048	USD	18 144 086	4.53	2 495 000	REPUBLIC OF INDONESIA 5.250% 25-15/01/2030	USD	2 526 487	0.63	
1 000 000	ROMANIA 5.750% 25-16/09/2030	USD	1 004 850	0.25	710 000	REPUBLIC OF INDONESIA 5.600% 25-15/01/2035	USD	720 650	0.18	
250 000	ROMANIA 6.000% 22-25/05/2034	USD	248 188	0.06	1 143 000	REPUBLIC OF INDONESIA 5.690% 26-29/05/2036	USD	1 164 431	0.29	
530 000	ROMANIA 6.125% 14-22/01/2044	USD	504 163	0.13	450 000	REPUBLIC OF INDONESIA 5.950% 15-08/01/2046	USD	459 068	0.11	
7 714 000	ROMANIA 7.125% 23-17/01/2033	USD	8 201 138	2.04	945 000	REPUBLIC OF INDONESIA 6.625% 07-17/02/2037	USD	1 028 822	0.26	
584 000	ROMANIA 7.625% 23-17/01/2053	USD	641 308	0.16	1 603 000	REPUBLIC OF INDONESIA 6.750% 14-15/01/2044	USD	1 779 314	0.44	
Cayman Islands				19 848 559	4.96	575 000	REPUBLIC OF INDONESIA 8.500% 05-12/10/2035	USD	702 650	0.18
3 034 000	DP WORLD CRESCEN 5.500% 23-13/09/2033	USD	3 039 155	0.76	United Arab Emirates					
2 040 000	FAB SUKUK CO LTD 4.859% 26-13/05/2031	USD	2 029 800	0.51	11 140 000	FIRST ABU DHABI 5.000% 24-28/02/2029	USD	11 175 647	2.78	
1 800 000	GACI FIRST INVESTMENT 6.250% 26-14/05/2056	USD	1 799 172	0.45	Bahrain					
12 950 000	QNB FINANCE LTD 4.875% 24-30/01/2029	USD	12 980 432	3.24	300 000	BAHRAIN 5.250% 21-25/01/2033	USD	272 922	0.07	
Egypt				13 238 467	3.29	1 020 000	BAHRAIN 5.450% 20-16/09/2032	USD	947 325	0.24
1 040 000	ARAB REPUBLIC OF EGYPT 7.053% 19-15/01/2032	USD	1 040 000	0.26	510 000	BAHRAIN 5.625% 21-18/05/2034	USD	464 569	0.12	
365 000	ARAB REPUBLIC OF EGYPT 7.300% 21-30/09/2033	USD	364 745	0.09	370 000	BAHRAIN 6.000% 14-19/09/2044	USD	306 684	0.08	
1 375 000	ARAB REPUBLIC OF EGYPT 7.625% 20-29/05/2032	USD	1 405 319	0.35	3 500 000	BAHRAIN 7.125% 26-10/06/2036	USD	3 466 749	0.87	
8 510 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	8 329 842	2.07	495 000	BAHRAIN 7.500% 17-20/09/2047	USD	478 680	0.12	
1 250 000	ARAB REPUBLIC OF EGYPT 8.700% 19-01/03/2049	USD	1 236 306	0.31	620 000	BAHRAIN 7.500% 24-12/02/2036	USD	629 300	0.16	
380 000	ARAB REPUBLIC OF EGYPT 8.750% 21-30/09/2051	USD	375 459	0.09	3 650 000	BANK BAHRAIN&KUW 6.875% 24-06/06/2029	USD	3 655 438	0.91	
439 000	ARAB REPUBLIC OF EGYPT 9.450% 25-04/02/2033	USD	486 796	0.12	Kenya					
					520 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	500 308	0.13	
					4 375 000	REPUBLIC OF KENYA 8.700% 26-26/02/2039	USD	4 337 812	1.08	
					2 810 000	REPUBLIC OF KENYA 8.800% 25-09/10/2038	USD	2 838 100	0.71	
					1 912 000	REPUBLIC OF KENYA 9.500% 25-05/03/2036	USD	2 028 307	0.51	

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Ecuador</i>					<i>Panama</i>				
8 220 000	REPUBLIC OF ECUADOR 8.750% 26-29/01/2034	USD	9 221 402	2.30	1 705 000	PANAMA 3.870% 19-23/07/2060	USD	8 577 762	2.14
890 000	REPUBLIC OF ECUADOR 9.250% 26-29/01/2039	USD	8 309 597	2.07	1 625 000	PANAMA 4.500% 18-16/04/2050	USD	1 177 473	0.29
			911 805	0.23	1 000 000	PANAMA 4.500% 20-01/04/2056	USD	1 303 148	0.33
<i>Brazil</i>					771 000	PANAMA 6.400% 22-14/02/2035	USD	779 438	0.19
900 000	REPUBLIC OF BRAZIL 5.000% 14-27/01/2045	USD	9 070 918	2.27	775 000	PANAMA 6.700% 06-26/01/2036	USD	814 677	0.20
610 000	REPUBLIC OF BRAZIL 5.625% 09-07/01/2041	USD	720 045	0.18	1 730 000	PANAMA 6.853% 23-28/03/2054	USD	835 690	0.21
1 705 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	562 878	0.14	760 000	PANAMA 6.875% 23-31/01/2036	USD	1 864 508	0.47
3 300 000	REPUBLIC OF BRAZIL 6.250% 26-22/05/2036	USD	1 452 575	0.36	827 000	PANAMA 8.000% 24-01/03/2038	USD	829 449	0.21
300 000	REPUBLIC OF BRAZIL 6.625% 25-15/03/2035	USD	3 271 620	0.82	<i>Dominican Republic</i>				
550 000	REPUBLIC OF BRAZIL 7.125% 06-20/01/2037	USD	308 520	0.08	390 000	DOMINICAN REPUBLIC 5.300% 21-21/01/2041	USD	8 237 454	2.07
1 410 000	REPUBLIC OF BRAZIL 7.125% 24-13/05/2054	USD	594 798	0.15	1 630 000	DOMINICAN REPUBLIC 5.750% 26-17/03/2034	USD	350 891	0.09
740 000	REPUBLIC OF BRAZIL 7.250% 25-12/01/2056	USD	1 416 874	0.35	1 439 000	DOMINICAN REPUBLIC 5.875% 20-30/01/2060	USD	1 607 180	0.40
			743 608	0.19	1 700 000	DOMINICAN REPUBLIC 5.875% 25-28/10/2035	USD	1 270 907	0.32
<i>Chile</i>					1 600 000	DOMINICAN REPUBLIC 6.850% 15-27/01/2045	USD	1 679 600	0.42
2 290 000	CHILE 3.100% 21-07/05/2041	USD	8 792 811	2.21	1 108 000	DOMINICAN REPUBLIC 7.150% 25-24/02/2055	USD	1 643 280	0.41
1 000 000	CHILE 3.250% 21-21/09/2071	USD	1 752 995	0.44	465 000	DOMINICAN REPUBLIC 7.450% 14-30/04/2044	USD	1 180 519	0.30
400 000	CHILE 3.500% 19-25/01/2050	USD	632 940	0.16	<i>Nigeria</i>				
200 000	CHILE 3.500% 21-15/04/2053	USD	291 100	0.07	1 200 000	REPUBLIC OF NIGERIA 10.375% 24-09/12/2034	USD	8 074 516	2.03
200 000	CHILE 3.625% 12-30/10/2042	USD	142 150	0.04	900 000	REPUBLIC OF NIGERIA 7.375% 21-28/09/2033	USD	1 425 600	0.36
960 000	CHILE 3.860% 17-21/06/2047	USD	161 400	0.04	965 000	REPUBLIC OF NIGERIA 7.625% 17-28/11/2047	USD	907 875	0.23
200 000	CHILE 4.000% 22-31/01/2052	USD	758 736	0.19	770 000	REPUBLIC OF NIGERIA 7.696% 18-23/02/2038	USD	945 700	0.24
400 000	CHILE 4.340% 22-07/03/2042	USD	157 432	0.04	930 000	REPUBLIC OF NIGERIA 7.875% 17-16/02/2032	USD	785 208	0.20
740 000	CHILE 4.950% 23-05/01/2036	USD	353 900	0.09	1 209 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	967 870	0.24
1 060 000	CHILE 5.330% 23-05/01/2054	USD	731 971	0.18	360 000	REPUBLIC OF NIGERIA 8.630% 25-13/01/2036	USD	1 231 911	0.31
350 000	CODELCO INC 4.375% 19-05/02/2049	USD	1 022 582	0.26	470 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	390 780	0.10
1 330 000	CODELCO INC 4.500% 17-01/08/2047	USD	275 671	0.07	800 000	REPUBLIC OF NIGERIA 9.625% 24-09/06/2031	USD	529 972	0.13
480 000	CODELCO INC 5.529% 26-30/01/2037	USD	1 077 699	0.27	<i>South Africa</i>				
200 000	CODELCO INC 6.300% 23-08/09/2053	USD	474 024	0.12	815 000	REPUBLIC OF SOUTH AFRICA 5.000% 16-12/10/2046	USD	889 600	0.22
300 000	CODELCO INC 6.330% 25-13/01/2035	USD	204 650	0.05	4 105 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	636 719	0.16
414 000	CODELCO INC 6.440% 24-26/01/2036	USD	315 210	0.08	890 000	REPUBLIC OF SOUTH AFRICA 6.125% 25-11/12/2037	USD	3 471 290	0.87
			440 351	0.11	365 000	REPUBLIC OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	874 091	0.22
<i>Peru</i>					270 000	REPUBLIC OF SOUTH AFRICA 7.100% 24-19/11/2036	USD	334 203	0.08
1 683 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	8 668 089	2.16	787 000	REPUBLIC OF SOUTH AFRICA 7.250% 25-11/12/2055	USD	290 434	0.07
930 000	REPUBLIC OF PERU 3.000% 21-15/01/2034	USD	921 257	0.23	393 000	REPUBLIC OF SOUTH AFRICA 7.300% 22-20/04/2052	USD	784 639	0.20
1 560 000	REPUBLIC OF PERU 3.300% 21-11/03/2041	USD	806 403	0.20	460 000	REPUBLIC OF SOUTH AFRICA 7.950% 24-19/11/2054	USD	397 176	0.10
230 000	REPUBLIC OF PERU 3.550% 21-10/03/2051	USD	1 210 014	0.30	<i>Colombia</i>				
367 000	REPUBLIC OF PERU 5.375% 24-08/02/2035	USD	161 925	0.04	319 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	495 650	0.12
1 500 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	370 729	0.09	1 143 000	REPUBLIC OF COLOMBIA 5.000% 15-15/06/2045	USD	218 978	0.05
670 000	REPUBLIC OF PERU 5.875% 24-08/08/2054	USD	1 463 310	0.37	595 000	REPUBLIC OF COLOMBIA 5.200% 19-15/05/2049	USD	913 543	0.23
1 090 000	REPUBLIC OF PERU 6.200% 25-30/06/2055	USD	666 617	0.17	3 290 000	REPUBLIC OF COLOMBIA 5.625% 14-26/02/2044	USD	477 101	0.12
1 030 000	REPUBLIC OF PERU 6.550% 07-14/03/2037	USD	1 125 109	0.28	980 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	2 835 158	0.71
670 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 127 335	0.28	710 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	916 300	0.23
<i>Philippines</i>					504 000	REPUBLIC OF COLOMBIA 7.750% 24-07/11/2036	USD	752 600	0.19
350 000	REPUBLIC OF PHILIPPINES 2.650% 20-10/12/2045	USD	8 644 393	2.17	265 000	REPUBLIC OF COLOMBIA 8.375% 24-07/11/2054	USD	549 864	0.14
2 100 000	REPUBLIC OF PHILIPPINES 3.700% 16-01/03/2041	USD	223 563	0.06				304 106	0.08
1 580 000	REPUBLIC OF PHILIPPINES 4.200% 22-29/03/2047	USD	1 711 584	0.43					
4 540 000	REPUBLIC OF PHILIPPINES 5.000% 12-13/01/2037	USD	1 283 782	0.32					
1 060 000	REPUBLIC OF PHILIPPINES 5.175% 24-05/09/2049	USD	4 443 819	1.11					
			981 645	0.25					

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hungary</i>		<i>6 396 957</i>	<i>1.59</i>					
1 770 000	REPUBLIC OF HUNGARY 6.000% 25-26/09/2035	USD	1 843 526	0.46	666 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	586 253	0.15
4 170 000	REPUBLIC OF HUNGARY 6.750% 23-25/09/2052	USD	4 553 431	1.13	800 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	735 168	0.18
	<i>Uruguay</i>		<i>6 358 096</i>	<i>1.60</i>	650 000	SAUDI INT BOND 5.625% 25-13/01/2035	USD	674 694	0.17
1 770 000	URUGUAY 4.975% 18-20/04/2055	USD	1 608 452	0.40		<i>Costa Rica</i>		<i>2 967 759</i>	<i>0.74</i>
3 015 000	URUGUAY 5.100% 14-18/06/2050	USD	2 823 955	0.71	1 040 000	COSTA RICA GOVERNMENT 5.625% 13-30/04/2043	USD	1 001 822	0.25
715 000	URUGUAY 5.250% 24-10/09/2060	USD	663 838	0.17	500 000	COSTA RICA GOVERNMENT 7.158% 15-12/03/2045	USD	551 844	0.14
1 070 000	URUGUAY 7.625% 06-21/03/2036	USD	1 261 851	0.32	900 000	COSTA RICA GOVERNMENT 7.300% 23-13/11/2054	USD	1 015 497	0.25
	<i>Malaysia</i>		<i>5 427 432</i>	<i>1.37</i>	400 000	INSTITUTO COSTAR 6.375% 13-15/05/2043	USD	398 596	0.10
1 605 000	PETRONAS CAP LTD 3.404% 21-28/04/2061	USD	1 076 851	0.27		<i>El Salvador</i>		<i>2 960 227</i>	<i>0.74</i>
575 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	509 916	0.13	508 000	EL SALVADOR REPUBLIC 7.125% 19-20/01/2050	USD	470 687	0.12
2 450 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	2 142 623	0.54	320 000	EL SALVADOR REPUBLIC 7.625% 11-01/02/2041	USD	323 560	0.08
924 000	PETRONAS CAP LTD 5.340% 25-03/04/2035	USD	947 604	0.24	480 000	EL SALVADOR REPUBLIC 7.650% 05-15/06/2035	USD	495 673	0.12
720 000	PETRONAS CAP LTD 5.848% 25-03/04/2055	USD	750 438	0.19	510 000	EL SALVADOR REPUBLIC 8.250% 02-10/04/2032	USD	543 747	0.14
	<i>Angola</i>		<i>4 538 510</i>	<i>1.14</i>	1 000 000	EL SALVADOR REPUBLIC 9.500% 20-15/07/2052	USD	1 126 560	0.28
500 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	469 950	0.12		<i>Gabon</i>		<i>2 870 610</i>	<i>0.72</i>
2 644 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	2 537 473	0.63	800 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	687 680	0.17
480 000	REPUBLIC OF ANGOLA 9.875% 25-15/10/2035	USD	500 462	0.13	2 300 000	REPUBLIC OF GABON 9.500% 25-18/02/2029	USD	2 182 930	0.55
1 000 000	REPUBLIC OF ANGOLA 9.875% 26-31/03/2037	USD	1 030 625	0.26		<i>Uzbekistan</i>		<i>2 621 885</i>	<i>0.66</i>
	<i>Benin</i>		<i>4 238 139</i>	<i>1.07</i>	200 000	REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029	USD	199 926	0.05
360 000	BENIN INTERNATIONAL BOND 7.960% 24-13/02/2038	USD	381 897	0.10	1 000 000	UZBEK INTERNATIONAL BOND 6.900% 24-28/02/2032	USD	1 067 625	0.27
252 000	BENIN INTERNATIONAL BOND 8.375% 25-23/01/2041	USD	272 160	0.07	1 265 000	UZBEK INTERNATIONAL BOND 6.947% 25-25/05/2032	USD	1 354 334	0.34
3 692 000	BENIN SUKUK 6.200% 26-29/01/2033	USD	3 584 082	0.90		<i>Jordan</i>		<i>2 575 303</i>	<i>0.65</i>
	<i>Ivory Coast</i>		<i>3 954 941</i>	<i>0.99</i>	750 000	JORDAN 7.375% 17-10/10/2047	USD	747 428	0.19
466 900	IVORY COAST - PDI 6.375% 15-03/03/2028	USD	471 877	0.12	1 750 000	JORDAN 7.500% 23-13/01/2029	USD	1 827 875	0.46
740 000	IVORY COAST - PDI 8.075% 25-01/04/2036	USD	812 476	0.20		<i>Pakistan</i>		<i>2 511 698</i>	<i>0.63</i>
2 413 000	IVORY COAST - PDI 8.250% 24-30/01/2037	USD	2 670 588	0.67	2 493 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	2 511 698	0.63
	<i>Guatemala</i>		<i>3 924 133</i>	<i>0.99</i>		<i>Paraguay</i>		<i>2 201 191</i>	<i>0.55</i>
800 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	711 600	0.18	500 000	PARAGUAY 5.400% 19-30/03/2050	USD	460 938	0.12
500 000	REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050	USD	501 300	0.13	440 000	PARAGUAY 5.600% 18-13/03/2048	USD	418 165	0.10
1 915 000	REPUBLIC OF GUATEMALA 6.600% 23-13/06/2036	USD	2 037 560	0.51	515 000	PARAGUAY 6.100% 14-11/08/2044	USD	526 588	0.13
620 000	REPUBLIC OF GUATEMALA 6.875% 25-15/08/2055	USD	673 673	0.17	740 000	PARAGUAY 6.650% 25-04/03/2055	USD	795 500	0.20
	<i>Kazakhstan</i>		<i>3 744 041</i>	<i>0.93</i>		<i>Luxembourg</i>		<i>2 138 726</i>	<i>0.53</i>
1 800 000	KAZAKHSTAN 5.500% 25-01/07/2037	USD	1 841 238	0.46	1 850 000	EAGLE LUXCO 5.500% 25-17/08/2030	USD	1 852 801	0.46
350 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	379 915	0.09	280 000	GREENSAIF PIPELI 5.852% 24-23/02/2036	USD	285 925	0.07
1 520 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	1 522 888	0.38		<i>Jamaica</i>		<i>1 958 841</i>	<i>0.49</i>
	<i>Oman</i>		<i>3 738 560</i>	<i>0.93</i>	930 000	JAMAICA GOVERNMENT 7.875% 15-28/07/2045	USD	1 118 220	0.28
1 855 000	OMAN INTERNATIONAL BOND 6.500% 17-08/03/2047	USD	1 977 217	0.49	700 000	JAMAICA GOVERNMENT 8.000% 07-15/03/2039	USD	840 621	0.21
1 605 000	OMAN INTERNATIONAL BOND 6.750% 18-17/01/2048	USD	1 761 343	0.44		<i>Poland</i>		<i>1 951 872</i>	<i>0.49</i>
	<i>Saudi Arabia</i>		<i>3 586 404</i>	<i>0.91</i>	1 000 000	BANK GOSPODARSTW 6.250% 24-09/07/2054	USD	1 026 930	0.26
300 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	190 005	0.05	730 000	REPUBLIC OF POLAND 5.125% 24-18/09/2034	USD	734 628	0.18
380 000	SAUDI INT BOND 3.750% 20-21/01/2055	USD	264 328	0.07	200 000	REPUBLIC OF POLAND 5.500% 24-18/03/2054	USD	190 314	0.05
505 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	420 009	0.11		<i>Trinidad & Tobago</i>		<i>1 843 806</i>	<i>0.46</i>
590 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	463 728	0.12	600 000	TRINIDAD & TOBAGO 5.950% 23-14/01/2031	USD	606 180	0.15
300 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	252 219	0.06	425 000	TRINIDAD & TOBAGO 6.400% 24-26/06/2034	USD	435 413	0.11
					225 000	TRINIDAD GEN UNL 7.750% 25-16/06/2033	USD	236 923	0.06
					550 000	TRINIDAD&TOBAGO 6.500% 26-28/01/2036	USD	565 290	0.14

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Morocco		1 615 931	0.41		Sri Lanka		11 533 116	2.89
440 000	MOROCCO KINGDOM 3.000% 20-15/12/2032	USD	385 422	0.10	1 097 394	REPUBLIC OF SRI LANKA 24-15/02/2038 FRN	USD	1 108 368	0.28
1 319 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	945 340	0.24	1 150 373	REPUBLIC OF SRI LANKA 24-15/03/2033 FRN	USD	1 101 482	0.28
300 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	285 169	0.07	8 648 466	REPUBLIC OF SRI LANKA 24-15/05/2036 FRN	USD	8 702 518	2.17
	Serbia		1 458 776	0.37	744 749	REPUBLIC OF SRI LANKA 24-15/06/2035 FRN	USD	620 748	0.16
857 000	SERBIA REPUBLIC 6.000% 24-12/06/2034	USD	878 708	0.22		Ukraine		6 969 132	1.74
549 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	580 068	0.15	900 000	UKRAINE GOVERNMENT 24-01/02/2029 FRN	USD	756 000	0.19
	Ethiopia		1 085 000	0.27	245 418	UKRAINE GOVERNMENT 24-01/02/2030 FRN	USD	175 719	0.04
1 000 000	ETHIOPIA 6.625% 31/12/2049	USD	1 085 000	0.27	1 145 000	UKRAINE GOVERNMENT 24-01/02/2034 FRN	USD	645 208	0.16
	Azerbaijan		960 251	0.24	1 976 581	UKRAINE GOVERNMENT 24-01/02/2034 FRN	USD	1 385 583	0.35
650 000	REPUBLIC OF AZERBAIJAN 3.500% 17-01/09/2032	USD	606 782	0.15	1 820 782	UKRAINE GOVERNMENT 24-01/02/2035 FRN	USD	1 258 160	0.31
350 000	REPUBLIC OF AZERBAIJAN 5.125% 17-01/09/2029	USD	353 469	0.09	775 009	UKRAINE GOVERNMENT 24-01/02/2035 FRN	USD	463 843	0.12
	Mongolia		955 418	0.24	1 670 482	UKRAINE GOVERNMENT 24-01/02/2036 FRN	USD	1 139 269	0.28
929 000	MONGOLIA 6.625% 25-25/02/2030	USD	955 418	0.24	645 841	UKRAINE GOVERNMENT 24-01/02/2036 FRN	USD	385 890	0.10
	Senegal		895 375	0.23	920 000	UKRAINE GOVERNMENT 25-01/02/2032 FRN	USD	759 460	0.19
1 500 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	791 625	0.20		Ecuador		4 251 354	1.07
200 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	103 750	0.03	2 944 241	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	2 700 075	0.68
	Honduras		846 327	0.21	1 850 000	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	1 551 279	0.39
200 000	HONDURAS GOVERNMENT 5.625% 20-24/06/2030	USD	199 415	0.05		Ghana		2 867 576	0.71
560 000	HONDURAS GOVERNMENT 8.625% 24-27/11/2034	USD	646 912	0.16	272 404	REPUBLIC OF GHANA 24-03/01/2030 FRN	USD	243 120	0.06
	Bolivia		713 736	0.18	819 716	REPUBLIC OF GHANA 24-03/07/2029 FRN	USD	807 133	0.20
133 340	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	127 806	0.03	1 958 892	REPUBLIC OF GHANA 24-03/07/2035 FRN	USD	1 817 323	0.45
600 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	585 930	0.15		Thailand		2 166 120	0.54
	Papua New Guinea		486 590	0.12	2 200 000	THAIOIL TRSRY 26-15/10/2174 FRN	USD	2 166 120	0.54
465 000	PNG GOVERNMENT INTERNATIONAL BOND 8.375% 18-04/10/2028	USD	486 590	0.12		Zambia		662 953	0.17
	Montenegro		444 948	0.11	948 077	REPUBLIC OF ZAMBIA 24-30/06/2033 SR FRN	USD	662 953	0.17
420 000	MONTENEGRO REPUBLIC 7.250% 24-12/03/2031	USD	444 948	0.11		Mozambique		390 054	0.10
	Armenia		430 259	0.11	444 000	REPUBLIC OF MOZAMBIQUE 19-15/09/2031 SR FRN	USD	390 054	0.10
450 000	ARMENIA 3.950% 19-26/09/2029	USD	430 259	0.11		Other transferable securities		6 767 962	1.68
	Lebanon		420 895	0.10		Bonds		6 767 962	1.68
500 000	REPUBLIC OF LEBANON 7.050% 15-02/11/2035	USD	129 395	0.03		Venezuela		5 342 962	1.33
1 100 000	REPUBLIC OF LEBANON 8.250% 31/12/2049	USD	291 500	0.07	12 150 000	VENEZUELA 0.000% 31/12/2049 DFLT	USD	5 342 962	1.33
	Tajikistan		285 522	0.07		Lebanon		1 425 000	0.35
285 000	TAJIKISTAN INT BOND 7.125% 17-14/09/2027	USD	285 522	0.07	4 700 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026 DFLT	USD	1 175 000	0.29
	Argentina		8	0.00	1 000 000	REPUBLIC OF LEBANON 6.850% 31/12/2049 DFLT	USD	250 000	0.06
9	ARGENTINA 1.000% 20-09/07/2029	USD	8	0.00		Ireland		0	0.00
	Floating rate bonds		45 012 916	11.24	2 344 000	GTLK EUROPE CAPITAL DAC 4.800% 20-26/02/2028	USD	0	0.00
	Argentina		16 172 611	4.02	2 000 000	GTLK EUROPE CAPITAL DAC 4.949% 31/12/2027	USD	0	0.00
2 872 649	ARGENTINA 20-09/01/2038 SR FRN	USD	2 400 098	0.60	1 222 000	GTLK EUROPE CAPITAL DAC 5.125% 17-31/12/2049	USD	0	0.00
2 642 661	ARGENTINA 20-09/07/2030 SR FRN	USD	2 339 138	0.58					
5 652 121	ARGENTINA 20-09/07/2035 SR FRN	USD	4 527 348	1.12					
8 750 000	ARGENTINA 20-09/07/2041 SR FRN	USD	6 549 374	1.63					
465 909	ARGENTINA 20-09/07/2046 SR FRN	USD	356 653	0.09					

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			27 119 539	6.77
<i>Luxembourg</i>				
			27 119 539	6.77
175.00	BNP PARIBAS FUNDS LOCAL EMERGING BOND - X CAP	USD	18 498 257	4.62
11.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	1 311 453	0.33
46 267.50	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	7 309 829	1.82
Total securities portfolio			394 879 124	98.73

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2026

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					9 400 000	MEXICAN BONOS 8.000% 25-21/02/2036	MXN	501 646	0.17
Shares					19 296 500	MEXICAN BONOS 8.500% 09-18/11/2038	MXN	1 037 171	0.36
<i>Kazakhstan</i>					41 100 000	MEXICAN BONOS 8.500% 25-28/02/2030	MXN	2 368 980	0.82
308 936	FORTEBANK JSC -SPON GDR REGS	USD	927	0.00	250 000	MEXICO CITY AIRPORT TRUST 5.500% 17-31/07/2047	USD	214 088	0.07
Bonds					200 000	UNITED MEXICAN 3.750% 21-19/04/2071	USD	114 700	0.04
<i>United States of America</i>					500 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	358 000	0.12
32 000 000	INT BANK RECON&DEV 0.000% 22-26/05/2037	BRL	1 841 861	0.63	2 200 000	UNITED MEXICAN 4.500% 19-31/01/2050	USD	1 632 466	0.56
64 400 000	INT BANK RECON&DEV 0.000% 23-08/02/2038	BRL	3 476 331	1.20	800 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	631 200	0.22
50 090 000	INT BANK RECON&DEV 0.000% 23-10/11/2038	BRL	2 528 042	0.87	290 000	UNITED MEXICAN 5.625% 26-09/02/2034	USD	285 418	0.10
55 000 000	INT BANK RECON&DEV 6.500% 23-17/04/2030	INR	564 638	0.19	382 000	UNITED MEXICAN 6.000% 24-07/05/2036	USD	380 835	0.13
53 000 000	INT BANK RECON&DEV 6.500% 25-01/10/2037	INR	520 836	0.18	294 000	UNITED MEXICAN 6.338% 23-04/05/2053	USD	274 596	0.09
52 500 000	INT BANK RECON&DEV 6.710% 25-21/01/2035	INR	529 106	0.18	322 000	UNITED MEXICAN 6.400% 24-07/05/2054	USD	303 727	0.10
43 000 000	INTERAMER DEV BANK 7.000% 23-08/08/2033	INR	444 728	0.15	<i>South Africa</i>				
45 000 000	INTERAMER DEV BANK 7.000% 23-17/04/2033	INR	465 466	0.16	200 000	REPUBLIC OF SOUTH AFRICA 4.850% 17-27/09/2027	USD	200 500	0.07
100 000 000	INTERAMER DEV BANK 7.350% 23-06/10/2030	INR	1 054 652	0.36	1 855 000	REPUBLIC OF SOUTH AFRICA 5.375% 14-24/07/2044	USD	1 574 190	0.54
44 000 000	INTERNATIONAL FINANCE CORP 0.000% 16-07/10/2041	MXN	613 777	0.21	444 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	375 458	0.13
189 000 000	INTERNATIONAL FINANCE CORP 0.000% 18-22/02/2038	MXN	3 745 116	1.29	400 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	338 750	0.12
82 000 000 000	INTERNATIONAL FINANCE CORP 0.000% 23-01/02/2038	COP	6 911 658	2.39	500 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	511 563	0.18
<i>Indonesia</i>					640 000	REPUBLIC OF SOUTH AFRICA 6.125% 25-11/12/2037	USD	628 560	0.22
213 230 000 000	INDONESIA GOVERNMENT 6.375% 21-15/04/2032	IDR	11 486 632	3.97	12 000 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	706 872	0.24
19 000 000 000	INDONESIA GOVERNMENT 6.500% 20-15/02/2031	IDR	1 034 958	0.36	690 000	REPUBLIC OF SOUTH AFRICA 7.300% 22-20/04/2052	USD	697 331	0.24
14 000 000 000	INDONESIA GOVERNMENT 6.500% 24-15/07/2030	IDR	766 022	0.26	15 000 000	REPUBLIC OF SOUTH AFRICA 8.000% 13-31/01/2030	ZAR	922 564	0.32
19 721 000 000	INDONESIA GOVERNMENT 6.625% 15/02/2034	IDR	1 065 651	0.37	50 250 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	3 050 869	1.05
30 060 000 000	INDONESIA GOVERNMENT 6.750% 24-15/07/2035	IDR	1 632 335	0.56	25 000 000	REPUBLIC OF SOUTH AFRICA 8.750% 12-28/02/2048	ZAR	1 498 337	0.52
3 480 000 000	INDONESIA GOVERNMENT 6.875% 21-15/08/2051	IDR	183 878	0.06	23 830 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	1 426 677	0.49
6 400 000 000	INDONESIA GOVERNMENT 7.125% 21-15/06/2042	IDR	353 042	0.12	35 150 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	2 167 332	0.75
1 580 000 000	INDONESIA GOVERNMENT 7.125% 22-15/06/2043	IDR	87 145	0.03	<i>Romania</i>				
21 870 000 000	INDONESIA GOVERNMENT 7.125% 25-15/08/2040	IDR	1 211 265	0.42	3 598 000	ROMANIA 5.125% 18-15/06/2048	USD	2 932 460	1.01
3 700 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	207 713	0.07	5 150 000	ROMANIA 5.750% 24-24/03/2035	USD	4 990 658	1.72
5 320 000 000	INDONESIA GOVERNMENT 7.500% 19-15/04/2040	IDR	303 234	0.10	842 000	ROMANIA 5.875% 24-30/01/2029	USD	849 511	0.29
25 341 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	1 513 260	0.52	550 000	ROMANIA 7.125% 23-17/01/2033	USD	584 733	0.20
500 000	REPUBLIC OF INDONESIA 3.700% 19-30/10/2049	USD	365 375	0.13	232 000	ROMANIA 7.625% 23-17/01/2053	USD	254 766	0.09
750 000	REPUBLIC OF INDONESIA 4.450% 20-15/04/2070	USD	585 909	0.20	1 700 000	ROMANIA GOVERNMENT 4.250% 21-28/04/2036	RON	305 635	0.11
636 000	REPUBLIC OF INDONESIA 4.700% 24-10/02/2034	USD	618 637	0.21	1 520 000	ROMANIA GOVERNMENT 4.750% 19-11/10/2034	RON	291 700	0.10
650 000	SBSN INDO III 5.600% 23-15/11/2033	USD	665 600	0.23	2 350 000	ROMANIA GOVERNMENT 6.300% 24-25/04/2029	RON	511 414	0.18
<i>Mexico</i>					2 450 000	ROMANIA GOVERNMENT 6.700% 22-25/02/2032	RON	535 962	0.18
27 290 000	AMERICA MOVIL SA 10.300% 24-30/01/2034	MXN	1 635 564	0.56	2 000 000	ROMANIA GOVERNMENT 7.200% 23-30/10/2033	RON	449 221	0.15
33 360 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	1 945 899	0.67	950 000	ROMANIA GOVERNMENT 7.900% 23-24/02/2038	RON	223 360	0.08
21 000 000	GRUPO BIMBO SAB 9.220% 26-26/01/2035	MXN	1 132 855	0.39	4 000 000	ROMANIA GOVERNMENT 8.250% 22-29/09/2032	RON	943 559	0.33
29 500 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	1 440 909	0.50	<i>Brazil</i>				
8 700 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	462 786	0.16	7 320 000	BRAZIL NTN-F 10.000% 18-01/01/2029	BRL	1 303 853	0.45
11 000 000	MEXICAN BONOS 8.000% 17-07/11/2047	MXN	539 754	0.19	35 275 000	BRAZIL NTN-F 10.000% 20-01/01/2031	BRL	5 919 708	2.04
18 000 000	MEXICAN BONOS 8.000% 22-31/07/2053	MXN	872 212	0.30	7 380 000	BRAZIL NTN-F 10.000% 22-01/01/2033	BRL	1 182 741	0.41
10 600 000	MEXICAN BONOS 8.000% 25-15/04/2032	MXN	588 072	0.20	4 655 000	BRAZIL NTN-F 10.000% 24-01/01/2035	BRL	721 714	0.25
					590 000	REPUBLIC OF BRAZIL 5.625% 09-07/01/2041	USD	544 423	0.19

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
790 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	673 041	0.23		<i>Malaysia</i>		<i>7 184 152</i>	<i>2.48</i>
328 000	REPUBLIC OF BRAZIL 6.000% 23-20/10/2033	USD	330 362	0.11	7 400 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	1 820 756	0.63
1 229 000	REPUBLIC OF BRAZIL 7.125% 24-13/05/2054	USD	1 234 991	0.43	1 770 000	MALAYSIA INVEST 4.291% 23-14/08/2043	MYR	452 322	0.16
	<i>United Kingdom</i>		<i>11 583 496</i>	<i>3.99</i>	3 000 000	MALAYSIA INVEST 4.467% 19-15/09/2039	MYR	781 730	0.27
20 000 000	EURO BANK RECON&DV 0.000% 22-02/02/2032	BRL	2 009 281	0.69	150 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	39 659	0.01
340 000 000	EURO BANK RECON&DV 0.000% 24-04/03/2031	TRY	1 713 355	0.59	2 710 000	MALAYSIA INVEST 5.357% 22-15/05/2052	MYR	798 413	0.28
21 000 000	EURO BANK RECON&DV 0.000% 25-09/01/2036	BRL	1 408 963	0.49	4 450 000	MALAYSIAN GOVERNMENT 4.054% 24-18/04/2039	MYR	1 113 183	0.38
640 000 000	EURO BANK RECON&DV 0.000% 25-16/01/2032	TRY	2 706 615	0.93	3 330 000	MALAYSIAN GOVERNMENT 4.065% 20-15/06/2050	MYR	818 311	0.28
810 000 000	EURO BANK RECON&DV 0.000% 26-14/04/2033	TRY	2 839 268	0.98	980 000	MALAYSIAN GOVERNMENT 4.736% 16-15/03/2046	MYR	264 796	0.09
88 000 000	EURO BANK RECON&DV 6.750% 24-14/03/2031	INR	906 014	0.31	4 060 000	MALAYSIAN GOVERNMENT 4.893% 18-08/06/2038	MYR	1 094 982	0.38
	<i>Poland</i>		<i>11 173 011</i>	<i>3.84</i>		<i>Turkey</i>		<i>6 988 911</i>	<i>2.41</i>
800 000	BANK GOSPODARSTW 5.750% 24-09/07/2034	USD	832 520	0.29	750 000	AKBANK 7.498% 24-20/01/2030	USD	771 338	0.27
16 750 000	POLAND GOVERNMENT BOND 4.500% 25-25/07/2030	PLN	4 459 429	1.54	200 000	HAZINE MUSTESARL 8.509% 23-14/01/2029	USD	211 476	0.07
2 650 000	POLAND GOVERNMENT BOND 5.000% 24-25/10/2034	PLN	699 693	0.24	600 000	REPUBLIC OF TURKEY 6.500% 24-03/01/2035	USD	586 500	0.20
6 600 000	POLAND GOVERNMENT BOND 5.000% 25-25/10/2035	PLN	1 726 847	0.59	1 050 000	REPUBLIC OF TURKEY 6.625% 14-17/02/2045	USD	957 443	0.33
900 000	REPUBLIC OF POLAND 5.125% 24-18/09/2034	USD	905 706	0.31	476 000	REPUBLIC OF TURKEY 7.625% 24-15/05/2034	USD	500 405	0.17
717 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	677 974	0.23	700 000	REPUBLIC OF TURKEY 9.375% 23-19/01/2033	USD	797 160	0.27
6 630 000	REPUBLIC OF POLAND 6.000% 22-25/10/2033	PLN	1 870 842	0.64	2 000 000	REPUBLIC OF TURKIYE 6.375% 26-22/05/2031	USD	1 994 480	0.69
	<i>Kenya</i>		<i>9 207 603</i>	<i>3.17</i>	11 480 000	TURKEY GOVERNMENT BOND 27.700% 24-27/09/2034	TRY	220 100	0.08
160 000 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	1 198 486	0.41	25 000 000	TURKEY GOVERNMENT BOND 30.000% 24-12/09/2029	TRY	481 857	0.17
370 000 000	KENYA INFRASTRUC 12.500% 18-10/01/2033	KES	2 888 829	1.00	3 300 000	TURKEY GOVERNMENT BOND 31.080% 23-08/11/2028	TRY	65 391	0.02
3 025 000	REPUBLIC OF KENYA 8.700% 26-26/02/2039	USD	2 999 288	1.03	19 000 000	TURKIYE GOV BOND 33.900% 25-02/10/2030	TRY	402 761	0.14
2 100 000	REPUBLIC OF KENYA 8.800% 25-09/10/2038	USD	2 121 000	0.73		<i>India</i>		<i>6 672 850</i>	<i>2.30</i>
	<i>Colombia</i>		<i>9 141 460</i>	<i>3.12</i>	600 000	EX - IM BANK OF INDIA 5.500% 23-18/01/2033	USD	610 890	0.21
2 630 000 000	COLOMBIA TES 11.500% 24-25/07/2046	COP	739 161	0.25	74 000 000	INDIA GOVERNMENT BOND 5.770% 20-03/08/2030	INR	763 775	0.26
3 115 000 000	COLOMBIA TES 12.750% 25-28/11/2040	COP	941 250	0.32	115 000 000	INDIA GOVERNMENT BOND 6.330% 25-05/05/2035	INR	1 186 993	0.41
3 500 000 000	COLOMBIA TES 13.250% 23-09/02/2033	COP	1 069 512	0.37	55 000 000	INDIA GOVERNMENT BOND 6.540% 22-17/01/2032	INR	581 035	0.20
8 815 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	2 190 641	0.75	26 000 000	INDIA GOVERNMENT BOND 6.679% 20-17/12/2050	INR	254 097	0.09
635 000	REPUBLIC OF COLOMBIA 5.625% 14-26/02/2044	USD	547 211	0.19	19 000 000	INDIA GOVERNMENT BOND 6.760% 21-22/02/2061	INR	179 397	0.06
975 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	911 625	0.31	43 000 000	INDIA GOVERNMENT BOND 6.790% 24-07/10/2034	INR	456 540	0.16
526 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	557 560	0.19	41 300 000	INDIA GOVERNMENT BOND 6.990% 21-15/12/2051	INR	419 650	0.14
598 000	REPUBLIC OF COLOMBIA 7.750% 24-07/11/2036	USD	652 418	0.22	24 000 000	INDIA GOVERNMENT BOND 7.060% 16-10/10/2046	INR	246 804	0.09
400 000	REPUBLIC OF COLOMBIA 8.750% 23-14/11/2053	USD	473 500	0.16	20 000 000	INDIA GOVERNMENT BOND 7.250% 23-12/06/2063	INR	206 426	0.07
3 650 000 000	SANTA FE DE BOGOTA 13.140% 05/11/2035	COP	1 058 582	0.36	66 000 000	INDIA GOVERNMENT BOND 7.260% 22-22/08/2032	INR	720 599	0.25
	<i>Egypt</i>		<i>8 068 429</i>	<i>2.78</i>	58 000 000	INDIA GOVERNMENT BOND 7.300% 23-19/06/2053	INR	610 889	0.21
475 000	ARAB REPUBLIC OF EGYPT 5.875% 21-16/02/2031	USD	463 054	0.16	41 000 000	INDIA GOVERNMENT BOND 7.360% 22-12/09/2052	INR	435 755	0.15
500 000	ARAB REPUBLIC OF EGYPT 7.053% 19-15/01/2032	USD	500 000	0.17		<i>Peru</i>		<i>5 247 030</i>	<i>1.80</i>
1 000 000	ARAB REPUBLIC OF EGYPT 7.300% 21-30/09/2033	USD	999 300	0.34	2 000 000	PERU B SOBERANO 6.850% 25-12/08/2035	PEN	615 723	0.21
300 000	ARAB REPUBLIC OF EGYPT 7.500% 21-16/02/2061	USD	258 324	0.09	1 200 000	PERU B SOBERANO 6.900% 07-12/08/2037	PEN	359 539	0.12
500 000	ARAB REPUBLIC OF EGYPT 7.903% 18-21/02/2048	USD	457 820	0.16	2 200 000	PERU B SOBERANO 7.300% 23-12/08/2033	PEN	721 058	0.25
300 000	ARAB REPUBLIC OF EGYPT 8.150% 19-20/11/2059	USD	276 408	0.10	550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	301 065	0.10
500 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	489 415	0.17	845 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	215 504	0.07
228 550 000	EGYPT GOVERNMENT BOND 25.318% 24-13/08/2027	EGP	4 624 108	1.59	333 000	REPUBLIC OF PERU 5.375% 24-08/02/2035	USD	336 383	0.12
					850 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	829 209	0.29

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	REPUBLIC OF PERU 5.875% 24-08/08/2054	USD	99 495	0.03		<i>Benin</i>		2 495 135	0.86
2 180 000	REPUBLIC OF PERU 7.600% 24-12/08/2039	PEN	685 924	0.24	240 000	BENIN INTERNATIONAL BOND 7.960% 24-13/02/2038	USD	254 598	0.09
890 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 083 130	0.37	2 308 000	BENIN SUKUK 6.200% 26-29/01/2033	USD	2 240 537	0.77
	<i>Czech Republic</i>		4 821 019	1.67		<i>Philippines</i>		2 393 444	0.82
5 380 000	CZECH REPUBLIC 1.950% 21-30/07/2037	CZK	194 694	0.07	217 000	REPUBLIC OF PHILIPPINES 5.000% 23-17/07/2033	USD	216 186	0.07
28 370 000	CZECH REPUBLIC 3.600% 24-03/06/2036	CZK	1 235 517	0.43	375 000	REPUBLIC OF PHILIPPINES 5.609% 22-13/04/2033	USD	387 238	0.13
10 300 000	CZECH REPUBLIC 4.500% 23-11/11/2032	CZK	491 220	0.17	800 000	REPUBLIC OF PHILIPPINES 6.375% 09-23/10/2034	USD	862 020	0.30
3 220 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	139 566	0.05	800 000	REPUBLIC OF PHILIPPINES 9.500% 05-02/02/2030	USD	928 000	0.32
42 000 000	CZECH REPUBLIC 4.900% 23-14/04/2034	CZK	2 042 213	0.70		<i>Dominican Republic</i>		2 242 507	0.77
14 690 000	CZECH REPUBLIC 5.000% 22-30/09/2030	CZK	717 809	0.25	1 913 000	DOMINICAN REPUBLIC 5.875% 20-30/01/2060	USD	1 689 538	0.58
	<i>Chile</i>		4 459 261	1.53	519 000	DOMINICAN REPUBLIC 7.150% 25-24/02/2055	USD	552 969	0.19
400 000	CHILE 3.250% 21-21/09/2071	USD	253 176	0.09		<i>Oman</i>		2 192 331	0.76
500 000	CHILE 4.950% 23-05/01/2036	USD	494 575	0.17	800 000	OMAN INTERNATIONAL BOND 6.250% 21-25/01/2031	USD	841 000	0.29
450 000	CODELCO INC 4.375% 19-05/02/2049	USD	354 434	0.12	300 000	OMAN INTERNATIONAL BOND 6.500% 17-08/03/2047	USD	319 766	0.11
353 000	CODELCO INC 5.125% 23-02/02/2033	USD	350 307	0.12	940 000	OMAN INTERNATIONAL BOND 6.750% 18-17/01/2048	USD	1 031 565	0.36
440 000	CODELCO INC 5.950% 23-08/01/2034	USD	453 688	0.16		<i>Nigeria</i>		2 145 045	0.74
431 000	CODELCO INC 6.300% 23-08/09/2053	USD	441 021	0.15	400 000	REPUBLIC OF NIGERIA 10.375% 24-09/12/2034	USD	475 200	0.16
760 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	825 411	0.28	200 000	REPUBLIC OF NIGERIA 7.375% 21-28/09/2033	USD	201 750	0.07
280 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	300 262	0.10	200 000	REPUBLIC OF NIGERIA 7.696% 18-23/02/2038	USD	203 950	0.07
120 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	122 838	0.04	300 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	305 685	0.11
760 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	863 549	0.30	850 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	958 460	0.33
	<i>Ivory Coast</i>		4 456 573	1.54		<i>Saudi Arabia</i>		1 749 858	0.61
128 000 000	AFRICAN DEV BANK 0.000% 23-03/02/2053	MXN	595 154	0.21	250 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	158 338	0.05
22 507 700 000	AFRICAN DEV BANK 6.640% 24-21/06/2034	IDR	1 205 131	0.42	500 000	SAUDI INT BOND 3.750% 20-21/01/2055	USD	347 800	0.12
310 000	IVORY COAST - PDI 6.125% 17-15/06/2033	USD	307 520	0.11	800 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	628 784	0.22
1 731 000	IVORY COAST - PDI 8.075% 25-01/04/2036	USD	1 900 534	0.65	489 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	421 450	0.15
405 000	IVORY COAST - PDI 8.250% 24-30/01/2037	USD	448 234	0.15	200 000	SAUDI INT BOND 5.750% 24-16/01/2054	USD	193 486	0.07
	<i>Hungary</i>		4 156 613	1.43		<i>Gabon</i>		1 613 470	0.56
245 000 000	HUNGARY GOVERNMENT 3.000% 19-21/08/2030	HUF	728 068	0.25	1 700 000	REPUBLIC OF GABON 9.500% 25-18/02/2029	USD	1 613 470	0.56
62 340 000	HUNGARY GOVERNMENT 3.000% 20-25/04/2041	HUF	156 565	0.05		<i>United Arab Emirates</i>		1 240 186	0.42
230 000 000	HUNGARY GOVERNMENT 7.000% 23-24/10/2035	HUF	841 762	0.29	650 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	532 461	0.18
424 000	MVM ENERGETIKA 6.500% 24-13/03/2031	USD	443 080	0.15	500 000	FIN DEPT SHARIAH 4.000% 20-28/07/2050	USD	327 750	0.11
320 000 000	REPUBLIC OF HUNGARY 4.750% 22-24/11/2032	HUF	1 011 754	0.35	500 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	379 975	0.13
250 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	254 125	0.09		<i>Thailand</i>		1 207 967	0.42
500 000	REPUBLIC OF HUNGARY 5.500% 24-26/03/2036	USD	502 975	0.17	37 400 000	THAILAND GOVERNMENT 3.450% 22-17/06/2043	THB	1 207 967	0.42
200 000	REPUBLIC OF HUNGARY 6.750% 25-23/09/2055	USD	218 284	0.08		<i>Luxembourg</i>		1 160 037	0.40
	<i>Panama</i>		3 479 939	1.20	85 000 000	EUROPEAN INVESTMENT BANK 6.500% 25-11/07/2035	INR	843 474	0.29
800 000	PANAMA 3.298% 22-19/01/2033	USD	710 600	0.24	30 000 000	EUROPEAN INVESTMENT BANK 7.400% 23-23/10/2033	INR	316 563	0.11
500 000	PANAMA 3.870% 19-23/07/2060	USD	345 300	0.12		<i>South Korea</i>		1 132 001	0.39
500 000	PANAMA 3.875% 16-17/03/2028	USD	491 250	0.17	108 000 000	KOREA DEV BANK 7.400% 25-17/01/2030	INR	1 132 001	0.39
450 000	PANAMA 4.300% 13-29/04/2053	USD	347 625	0.12		<i>Kazakhstan</i>		1 103 015	0.38
250 000	PANAMA 4.500% 18-16/04/2050	USD	200 484	0.07	500 000	KAZAKH DEVELOPMENT 5.500% 24-15/04/2027	USD	501 875	0.17
272 000	PANAMA 6.700% 06-26/01/2036	USD	293 300	0.10	600 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	601 140	0.21
1 000 000	PANAMA 6.875% 23-31/01/2036	USD	1 091 380	0.38		<i>France</i>		1 042 649	0.36
	<i>Cayman Islands</i>		2 568 601	0.89	20 000 000 000	AGENCE FRANCAISE DE DEVELOPPEMENT 5.750% 25-09/10/2030	IDR	1 042 649	0.36
1 966 000	DP WORLD CRESCEN 5.500% 23-13/09/2033	USD	1 969 340	0.68					
498 000	GACI FIRST INVESTMENT 5.125% 23-14/02/2053	USD	430 207	0.15					
200 000	GACI FIRST INVESTMENT 5.375% 22-13/10/2122	USD	169 054	0.06					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Qatar</i>		<i>1 008 415</i>	<i>0.35</i>		<i>Senegal</i>		<i>211 100</i>	<i>0.07</i>
500 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	342 500	0.12	400 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	211 100	0.07
740 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	665 915	0.23		<i>Lebanon</i>		<i>78 879</i>	<i>0.03</i>
	<i>Pakistan</i>		<i>1 007 500</i>	<i>0.35</i>	100 000	REPUBLIC OF LEBANON 7.050% 15-02/11/2035	USD	25 879	0.01
1 000 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	1 007 500	0.35	200 000	REPUBLIC OF LEBANON 8.250% 31/12/2049	USD	53 000	0.02
	<i>Paraguay</i>		<i>971 759</i>	<i>0.34</i>		<i>Russia</i>		<i>0</i>	<i>0.00</i>
400 000	PARAGUAY 2.739% 21-29/01/2033	USD	354 852	0.12	440 230 000	RUSSIA-OFZ 7.650% 19-31/12/2049 *	RUB	0	0.00
400 000	PARAGUAY 5.400% 19-30/03/2050	USD	368 750	0.13		Floating rate bonds		10 603 974	3.65
237 000	PARAGUAY 6.000% 24-09/02/2036	USD	248 157	0.09		<i>Argentina</i>		<i>3 266 326</i>	<i>1.12</i>
	<i>Angola</i>		<i>945 843</i>	<i>0.33</i>	420 611	ARGENTINA 20-09/01/2038 SR FRN	USD	351 420	0.12
700 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	657 930	0.23	1 381 533	ARGENTINA 20-09/07/2030 SR FRN	USD	1 222 857	0.42
300 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	287 913	0.10	1 458 301	ARGENTINA 20-09/07/2035 SR FRN	USD	1 168 099	0.40
	<i>China</i>		<i>925 916</i>	<i>0.32</i>	700 000	ARGENTINA 20-09/07/2041 SR FRN	USD	523 950	0.18
37 000 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 6.000% 21-08/12/2031	INR	365 049	0.13		<i>Sri Lanka</i>		<i>2 977 110</i>	<i>1.02</i>
32 000 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 6.650% 23-30/06/2033	INR	323 033	0.11	238 257	REPUBLIC OF SRI LANKA 24-15/01/2030 FRN	USD	243 022	0.08
23 000 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 7.000% 25-23/01/2032	INR	237 834	0.08	914 496	REPUBLIC OF SRI LANKA 24-15/02/2038 FRN	USD	923 641	0.32
	<i>Costa Rica</i>		<i>919 160</i>	<i>0.31</i>	467 337	REPUBLIC OF SRI LANKA 24-15/03/2033 FRN	USD	447 475	0.15
333 000	COSTA RICA GOVERNMENT 6.550% 23-03/04/2034	USD	354 995	0.12	809 006	REPUBLIC OF SRI LANKA 24-15/05/2036 FRN	USD	814 062	0.28
500 000	COSTA RICA GOVERNMENT 7.300% 23-13/11/2054	USD	564 165	0.19	658 560	REPUBLIC OF SRI LANKA 24-15/06/2035 FRN	USD	548 910	0.19
	<i>Jordan</i>		<i>858 497</i>	<i>0.30</i>		<i>Ukraine</i>		<i>2 324 209</i>	<i>0.81</i>
285 000	JORDAN 7.375% 17-10/10/2047	USD	284 022	0.10	122 717	UKRAINE GOVERNMENT 24-01/02/2030 FRN	USD	87 865	0.03
550 000	JORDAN 7.500% 23-13/01/2029	USD	574 475	0.20	458 578	UKRAINE GOVERNMENT 24-01/02/2034 FRN	USD	258 409	0.09
	<i>Morocco</i>		<i>650 756</i>	<i>0.22</i>	769 185	UKRAINE GOVERNMENT 24-01/02/2034 FRN	USD	539 199	0.19
413 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	296 001	0.10	697 072	UKRAINE GOVERNMENT 24-01/02/2035 FRN	USD	481 677	0.17
333 000	MOROCCO KINGDOM 6.500% 23-08/09/2033	USD	354 755	0.12	387 531	UKRAINE GOVERNMENT 24-01/02/2035 FRN	USD	231 937	0.08
	<i>Uruguay</i>		<i>636 111</i>	<i>0.22</i>	780 301	UKRAINE GOVERNMENT 24-01/02/2036 FRN	USD	532 165	0.18
700 000	URUGUAY 4.975% 18-20/04/2055	USD	636 111	0.22	322 941	UKRAINE GOVERNMENT 24-01/02/2036 FRN	USD	192 957	0.07
	<i>El Salvador</i>		<i>600 790</i>	<i>0.21</i>		<i>Ecuador</i>		<i>1 278 571</i>	<i>0.44</i>
218 000	EL SALVADOR REPUBLIC 7.125% 19-20/01/2050	USD	201 988	0.07	270 000	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	232 733	0.08
354 000	EL SALVADOR REPUBLIC 9.500% 20-15/07/2052	USD	398 802	0.14	728 952	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	668 500	0.23
	<i>Uzbekistan</i>		<i>528 840</i>	<i>0.18</i>	450 000	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	377 338	0.13
500 000	UZBEK INTERNATIONAL BOND 7.850% 23-12/10/2028	USD	528 840	0.18		<i>Ghana</i>		<i>757 758</i>	<i>0.26</i>
	<i>Guatemala</i>		<i>501 300</i>	<i>0.17</i>	110 279	REPUBLIC OF GHANA 24-03/01/2030 FRN	USD	98 424	0.03
500 000	REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050	USD	501 300	0.17	710 696	REPUBLIC OF GHANA 24-03/07/2035 FRN	USD	659 334	0.23
	<i>Serbia</i>		<i>439 867</i>	<i>0.15</i>	Other transferable securities			2 006 958	0.69
429 000	SERBIA REPUBLIC 6.000% 24-12/06/2034	USD	439 867	0.15		Bonds		2 006 958	0.69
	<i>Sri Lanka</i>		<i>332 306</i>	<i>0.11</i>		<i>Venezuela</i>		<i>1 481 958</i>	<i>0.51</i>
343 913	REPUBLIC OF SRI LANKA 4.000% 24-15/04/2028	USD	332 306	0.11	3 370 000	VENEZUELA 0.000% 31/12/2049 DFLT	USD	1 481 958	0.51
	<i>Mongolia</i>		<i>285 906</i>	<i>0.10</i>		<i>Lebanon</i>		<i>525 000</i>	<i>0.18</i>
278 000	MONGOLIA 6.625% 25-25/02/2030	USD	285 906	0.10	1 900 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026 DFLT	USD	475 000	0.16
	<i>Argentina</i>		<i>234 509</i>	<i>0.08</i>	200 000	REPUBLIC OF LEBANON 6.850% 31/12/2049 DFLT	USD	50 000	0.02
257 419	ARGENTINA 1.000% 20-09/07/2029	USD	234 509	0.08		<i>Ireland</i>		<i>0</i>	<i>0.00</i>
	<i>Ethiopia</i>		<i>217 000</i>	<i>0.07</i>	456 000	GTKL EUROPE CAPITAL DAC 5.125% 17-31/12/2049	USD	0	0.00
200 000	ETHIOPIA 6.625% 31/12/2049	USD	217 000	0.07	Money Market Instruments			3 366 312	1.16
	<i>Bolivia</i>		<i>215 818</i>	<i>0.07</i>		<i>Egypt</i>		<i>3 366 312</i>	<i>1.16</i>
221 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	215 818	0.07	190 000 000	EGYPT T-BILL 0.000% 26-02/02/2027	EGP	3 366 312	1.16

(*) Please refer to Note 26 for more information.

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds				
	<i>Luxembourg</i>		<i>23 203 953</i>	<i>8.01</i>
4 182.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	6 055 075	2.09
28.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	3 338 243	1.15
87 414.29	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	13 810 635	4.77
Total securities portfolio			272 059 549	93.72

(*) Please refer to Note 26 for more information.

BNP PARIBAS FUNDS Emerging Equity

Securities portfolio at 30/06/2026

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		447 757 902	97.75					
	South Korea		130 205 597	28.44					
18 007	HYUNDAI MOBIS CO LTD	KRW	5 848 205	1.28					
9 513	SAMSUNG ELECTRO- MECHANICS CO	KRW	13 539 644	2.96					
200 004	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	43 520 597	9.51					
4 539	SAMSUNG TECHWIN CO LTD	KRW	2 941 007	0.64					
5 787	SAMYANG FOODS CO LTD	KRW	4 180 097	0.91					
16 881	SHINSEGAE INC	KRW	8 257 183	1.80					
24 906	SK HYNIX INCORPORATED	KRW	43 167 791	9.43					
7 881	SK SQUARE CO LTD	KRW	8 751 073	1.91					
	Taiwan		111 807 145	24.40					
112 000	ACCTON TECHNOLOGY CORP	TWD	8 874 450	1.94					
169 000	AIRTAC INTERNATIONAL GROUP	TWD	7 159 112	1.56					
109 000	CHROMA ATE INC	TWD	7 484 693	1.63					
208 000	DELTA ELECTRONICS INC	TWD	12 937 420	2.82					
223 000	KAORI HEAT TREATMENT CO LTD	TWD	10 968 962	2.39					
141 000	MEDIATEK INC	TWD	19 066 452	4.16					
586 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	45 316 056	9.90					
	China		77 463 427	16.91					
1 728 000	CHINA LIFE INSURANCE CO - H	HKD	5 890 739	1.29					
194 452	CONTEMPORARY AMPEREX TECHN - A	CNY	11 283 354	2.46					
174 222	HYGON INFORMATION TECHNOLO- A	CNY	9 550 726	2.09					
836 500	INNOVENT BIOLOGICS INC	HKD	8 505 816	1.86					
97 605	NAURA TECHNOLOGY GROUP CO-A	CNY	12 751 783	2.78					
291 500	TENCENT HOLDINGS LTD	HKD	15 976 297	3.49					
1 607 400	WEICHAI POWER CO LTD - A	CNY	6 478 342	1.41					
1 145 800	ZHEJIANG SHUANGHUAN DRIVEL-A	CNY	7 026 370	1.53					
	India		45 257 844	9.88					
464 271	BHARTI AIRTEL LTD	INR	9 092 159	1.98					
126 182	BSE LTD	INR	5 162 183	1.13					
3 105 726	ETERNAL LTD	INR	8 693 904	1.90					
522 871	ICICI BANK LTD	INR	7 641 504	1.67					
197 965	ICICI PRUDENTIAL ASSET MANAG	INR	6 950 368	1.52					
165 733	TITAN CO LTD	INR	7 717 726	1.68					
	Brazil		24 269 672	5.30					
1 285 655	CIA SANEAMENTO BASICO DE SP	BRL	7 362 239	1.61					
1 095 514	ITAU UNIBANCO H PREF - ADR	USD	8 950 349	1.95					
789 755	PRIO SA	BRL	7 957 084	1.74					
	Hong Kong		11 683 749	2.55					
986 800	ALIBABA GROUP HOLDING LTD	HKD	11 683 749	2.55					
	Greece		8 347 994	1.82					
1 753 101	EUROBANK SA	EUR	8 347 994	1.82					
	Poland		7 220 241	1.58					
263 136	PKO BANK POLSKI SA	PLN	7 220 241	1.58					
	Peru		6 832 064	1.49					
17 537	CREDICORP LTD	USD	6 832 064	1.49					
	South Africa		6 676 859	1.46					
23 038	CAPITEC BANK HOLDINGS LTD	ZAR	6 676 859	1.46					
	Chile		6 296 994	1.37					
124 198	ANTOFAGASTA PLC	GBP	6 296 994	1.37					

BNP PARIBAS FUNDS Emerging Markets Environmental Solutions

Securities portfolio at 30/06/2026

Expressed in USD

Expressed in USD					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			41 577 410	98.85					
China			11 555 417	27.48					
38 404	ARCTECH SOLAR HOLDING CO L-A	CNY	182 353	0.43					
39 405	BYD COMPANY LIMITED - H	HKD	364 050	0.87					
233 400	CALB GROUP CO LTD-H	HKD	698 451	1.66					
24 900	CONTEMPORARY AMPEREX TECHN - A	CNY	1 444 858	3.44					
8 800	CONTEMPORARY AMPEREX TECHN - H	HKD	789 424	1.88					
61 200	GOLDWIND SCIENCE AND TECHNOLOGY - A	CNY	216 306	0.51					
212 465	HENAN PINGGAO ELECTRIC CO - A	CNY	554 157	1.32					
363 422	HORIZON ROBOTICS INC	HKD	189 584	0.45					
209 100	HUAMING POWER EQUIPEMENT C-A	CNY	582 016	1.38					
6 756	MONTAGE TECHNOLOGY CO LTD-A	CNY	310 121	0.74					
356 900	NARI TECHNOLOGY CO LIMITED - A	CNY	1 203 912	2.86					
4 300	NAURA TECHNOLOGY GROUP CO-A	CNY	561 781	1.34					
126 452	NINGBO ORIENT WIRES & CABL - A	CNY	774 604	1.84					
140 400	ROBOSENSE TECHNOLOGY CO LTD	HKD	399 040	0.95					
18 700	SIEYUAN ELECTRIC CO LTD-A	CNY	477 570	1.14					
5 000	SIGENERGY TECHNOLOGY CO LT-H	HKD	229 405	0.55					
40 400	SUNGROW POWER SUPPLY CO LT - A	CNY	947 996	2.25					
10 900	SUZHOU NOVOSENSE MICROELEC-H	HKD	290 128	0.69					
70 000	XIAOMI CORP - B	HKD	193 164	0.46					
470 310	XINYI SOLAR HOLDINGS LTD	HKD	123 672	0.29					
242 000	XJ ELECTRIC CO LTD - A	CNY	775 183	1.84					
218 000	YADEA GROUP HOLDINGS LTD	HKD	247 642	0.59					
South Korea			10 987 350	26.11					
1 047	HYUNDAI ELECTRIC & ENERGY SY	KRW	660 396	1.57					
9 380	HYUNDAI ENGINEERING & CONST	KRW	693 850	1.65					
490	HYUNDAI MOTOR COMPANY LIMITED	KRW	157 247	0.37					
6 581	LS ELECTRIC CO LTD	KRW	1 019 805	2.42					
10 494	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	2 283 480	5.43					
9 110	SAMSUNG ELECTRONICS COMPANY LIMITED - PREF	KRW	1 258 399	2.99					
759	SAMSUNG SDI CO LTD	KRW	239 664	0.57					
1 379	SK HYNIX INCORPORATED	KRW	2 390 121	5.68					
1 600	SK SQUARE CO LTD	KRW	1 776 642	4.22					
49 041	WOJIN INC	KRW	507 746	1.21					
Taiwan			10 677 693	25.38					
14 445	ADVANCED ENERGY SOLUTION HOLDING	TWD	539 834	1.28					
5 000	ALCHIP TECHNOLOGIES LTD	TWD	665 251	1.58					
62 000	ASE TECHNOLOGY HOLDING CO LTD	TWD	1 362 987	3.24					
21 000	DELTA ELECTRONICS INC	TWD	1 306 182	3.11					
19 000	E INK HOLDINGS INC	TWD	129 277	0.31					
16 000	KAORI HEAT TREATMENT CO LTD	TWD	787 011	1.87					
13 000	MEDIATEK INC	TWD	1 757 900	4.18					
53 397	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	4 129 251	9.81					
Brazil			3 257 698	7.74					
169 631	CIA SANEAMENTO BASICO DE SP	BRL	971 383	2.31					
66 966	COMPANHIA PARANAENSE DE ENER	BRL	194 326	0.46					
413 336	ECORODOVIAS INFRA E LOG SA	BRL	594 931	1.41					
72 730	EQUATORIAL SA - ORD	BRL	547 163	1.30					
1	KLABIN SA - PREF	BRL	1	0.00					
103 959	MOTIVA INFRAESTRUTURA DE MOB	BRL	293 641	0.70					
72 410	WEG SA	BRL	656 253	1.56					

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2026

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					3 700 000	REXEL SA 2.125% 21-15/12/2028	EUR	3 582 488	0.10
Bonds					7 000 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 2.625% 25-08/07/2029	EUR	6 914 180	0.20
<i>France</i>					6 600 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 2.875% 24-02/10/2028	EUR	6 579 870	0.19
4 900 000	ACCOR 2.375% 21-29/11/2028	EUR	4 820 375	0.14	5 000 000	SANOFI SA 3.000% 26-05/05/2029	EUR	5 011 300	0.14
8 500 000	ACCOR 3.500% 25-04/03/2033	EUR	8 260 980	0.24	4 000 000	SCHNEIDER ELECTRIC 3.000% 24-03/09/2030	EUR	3 987 720	0.12
11 000 000	AIR FRANCE-KLM 3.750% 25-04/09/2030	EUR	10 846 000	0.31	2 800 000	SOCIETE GENERALE 2.125% 18-27/09/2028	EUR	2 741 060	0.08
4 200 000	AIR FRANCE-KLM 4.625% 24-23/05/2029	EUR	4 315 626	0.12	3 600 000	VALEO SE 4.500% 24-11/04/2030	EUR	3 643 164	0.11
9 300 000	AIR LIQUIDE FINANCE SA 2.625% 25-05/11/2029	EUR	9 180 774	0.26	<i>The Netherlands</i>				
5 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 16-04/11/2026	EUR	4 985 550	0.14	12 000 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	12 337 320	0.36
7 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 19-18/06/2029	EUR	6 909 048	0.20	4 167 000	AKZO NOBEL NV 3.625% 26-16/06/2029	EUR	4 190 877	0.12
4 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.125% 16-12/09/2026	EUR	3 994 680	0.12	3 127 000	AKZO NOBEL NV 3.750% 24-16/09/2034	EUR	3 075 780	0.09
9 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.500% 18-25/05/2028	EUR	9 077 364	0.26	3 300 000	AMERICA MOVIL BV 3.000% 25-30/09/2030	EUR	3 257 199	0.09
8 700 000	CAISSE NATIONALE REASSURANCE MUTUELLE 3.375% 18-24/09/2028	EUR	8 697 042	0.25	8 000 000	BMW FINANCE NV 2.625% 25-20/05/2028	EUR	7 937 920	0.23
6 000 000	CAPGEMINI SE 2.500% 25-25/09/2028	EUR	5 927 700	0.17	11 726 000	BMW INTERNATIONAL INVESTMENT BV 3.000% 24-27/08/2027	EUR	11 738 547	0.34
15 000 000	CARMILA SA 1.625% 21-01/04/2029	EUR	14 343 750	0.41	15 900 000	BRENNTAG FINANCE 3.750% 24-24/04/2028	EUR	16 051 050	0.46
10 600 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	10 663 812	0.31	19 140 000	DSM BV 3.000% 26-25/02/2031	EUR	18 905 152	0.55
7 600 000	CARREFOUR SA 2.875% 25-08/12/2028	EUR	7 552 728	0.22	9 300 000	EURONEXT NV 2.625% 25-26/11/2028	EUR	9 212 487	0.27
7 918 000	CMA CGM SA 5.000% 25-15/01/2031	EUR	8 021 409	0.23	6 239 000	GIVAUDAN FINANCE EUROPE 2.875% 25-09/09/2029	EUR	6 181 352	0.18
9 000 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	8 582 580	0.25	18 877 000	HEINEKEN NV 2.565% 25-03/10/2028	EUR	18 736 933	0.54
6 200 000	CNP ASSURANCES 1.250% 22-27/01/2029	EUR	5 883 614	0.17	20 100 000	ING BANK NV 3.250% 26-12/05/2029	EUR	20 182 209	0.58
3 400 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	3 789 776	0.11	22 000 000	JAB HOLDINGS 1.000% 19-20/12/2027	EUR	21 389 280	0.62
27 300 000	CTE CO TRANSP EL 1.500% 17-29/07/2028	EUR	26 419 848	0.76	17 500 000	LOUIS DREYF 1.625% 21-28/04/2028	EUR	17 057 950	0.49
2 725 000	DERICHEBOURG 2.250% 21-15/07/2028	EUR	2 656 902	0.08	3 486 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	3 291 865	0.09
6 800 000	EDENRED 3.250% 25-27/08/2030	EUR	6 765 048	0.20	7 286 000	NE PROPERTY 3.375% 20-14/07/2027	EUR	7 272 667	0.21
18 000 000	ESSILORLUXOTTICA 2.875% 24-05/03/2029	EUR	17 956 260	0.52	9 300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	9 262 056	0.27
2 257 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	2 325 703	0.07	6 547 000	PACCAR FINANCIAL 2.750% 25-19/05/2028	EUR	6 512 104	0.19
3 901 000	FORVIA SE 5.625% 25-15/06/2030	EUR	4 014 558	0.12	11 050 000	REDEXIS GAS FINANCE 1.875% 15-27/04/2027	EUR	10 946 241	0.32
32 000 000	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	31 014 400	0.89	4 700 000	SIEMENS FINANCE 2.625% 25-27/05/2029	EUR	4 666 630	0.13
10 000 000	FRANCE O.A.T. 2.400% 25-24/09/2028	EUR	9 931 000	0.29	18 385 000	STELLANTIS NV 3.375% 24-19/11/2028	EUR	18 268 623	0.53
27 000 000	FRANCE O.A.T. 2.500% 24-24/09/2027	EUR	26 954 100	0.78	14 780 000	UPOJOHN FINANCE 1.362% 20-23/06/2027	EUR	14 559 039	0.42
9 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	9 128 790	0.26	25 000 000	VESTEDA FINANCE 1.500% 19-24/05/2027	EUR	24 668 750	0.71
4 030 000	HOLDING DINFRAS 0.625% 21-16/09/2028	EUR	3 833 658	0.11	8 300 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	8 294 937	0.24
6 273 000	HOLDING DINFRAS 3.875% 25-31/01/2031	EUR	6 213 783	0.18	<i>Luxembourg</i>				
23 700 000	KERING 3.125% 25-27/11/2029	EUR	23 608 755	0.68	11 800 000	ALSTRIA OFFICE 4.250% 25-15/10/2029	EUR	11 518 334	0.33
15 300 000	LA BANQUE POSTALE 3.000% 16-09/06/2028	EUR	15 250 275	0.44	12 300 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	12 276 999	0.35
7 200 000	LA FRANCAISE DES JEUX 3.000% 24-21/11/2030	EUR	7 079 040	0.20	6 400 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	6 262 656	0.18
10 400 000	LOREAL SA 2.500% 26-12/01/2029	EUR	10 305 048	0.30	1 500 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	1 462 575	0.04
7 500 000	LOREAL SA 2.605% 24-06/11/2027	EUR	7 468 650	0.22	5 000 000	AROUNDTOWN SA 4.800% 24-16/07/2029	EUR	5 162 250	0.15
3 900 000	LOXAM SAS 4.250% 25-15/02/2030	EUR	3 899 805	0.11	4 900 000	CPI PROPERTY GROUP 4.750% 25-22/07/2030	EUR	4 687 446	0.14
13 400 000	LVMH MOET HENNES 2.750% 24-07/11/2027	EUR	13 390 352	0.39	20 000 000	EFSS 2.375% 22-11/04/2028	EUR	19 912 800	0.57
10 000 000	MUTUELLE ASSUR 0.625% 21-21/06/2027	EUR	9 740 400	0.28	10 500 000	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	9 898 350	0.29
9 400 000	ORANGE 2.500% 25-13/11/2028	EUR	9 293 404	0.27	34 000 000	EUROPEAN UNION 2.875% 24-06/12/2027	EUR	34 120 699	0.97
10 100 000	ORANGE 2.750% 25-19/05/2029	EUR	10 006 272	0.29	30 000 000	EUROPEAN UNION 3.125% 23-04/12/2030	EUR	30 432 600	0.88
15 400 000	ORANO SA 5.375% 22-15/05/2027	EUR	15 630 384	0.45	13 393 000	HEIDELBERG MATERIALS 3.000% 25-10/07/2030	EUR	13 262 284	0.38
8 000 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	8 304 880	0.24	10 250 000	HIGHLAND HOLDINGS 2.875% 24-19/11/2027	EUR	10 224 273	0.29
4 900 000	RCI BANQUE 3.500% 25-17/01/2028	EUR	4 915 778	0.14	2 650 000	LOGICOR FINANCE 3.250% 18-13/11/2028	EUR	2 639 082	0.08
1 375 000	RCI BANQUE 3.750% 24-04/10/2027	EUR	1 383 855	0.04					
5 530 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	5 549 079	0.16					
4 900 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	5 093 060	0.15					
7 700 000	RENAULT 3.875% 25-30/09/2030	EUR	7 680 827	0.22					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
7 400 000	LOGICOR FINANCE 4.250% 24-18/07/2029	EUR	7 550 072	0.22	3 373 000	EVONIK 3.250% 25-15/01/2030	EUR	3 388 988	0.10
19 900 000	LOGICOR FINANCE 4.625% 24-25/07/2028	EUR	20 351 730	0.59	4 100 000	FRESENIUS SE & CO 2.750% 25-15/09/2029	EUR	4 040 919	0.12
5 490 000	WHIRLPOOL FINANCE 1.250% 16-02/11/2026	EUR	5 446 245	0.16	1 700 000	INFINEON TECHNOLOGIES 2.875% 25-13/02/2030	EUR	1 679 396	0.05
<i>Italy</i>					1 069 000	LANXESS 1.000% 16-07/10/2026	EUR	1 062 736	0.03
9 775 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	108 683 131	3.15	1 887 000	METRO 4.000% 25-05/03/2030	EUR	1 969 047	0.06
8 900 000	AUTOSTRADA PER L'ITALIA 2.000% 20-04/12/2028	EUR	9 706 868	0.28	5 000 000	METRO 4.625% 24-07/03/2029	EUR	5 145 150	0.15
2 125 000	AUTOSTRADA PER L'ITALIA 4.250% 24-28/06/2032	EUR	8 651 868	0.25	16 800 000	SAP SE 3.000% 26-03/06/2029	EUR	16 811 256	0.48
12 800 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	2 185 371	0.06	3 100 000	SCHAEFFLER 4.500% 24-28/03/2030	EUR	3 137 696	0.09
5 800 000	HERA SPA 3.250% 25-15/07/2031	EUR	13 076 992	0.38	8 000 000	SCHAEFFLER 4.750% 24-14/08/2029	EUR	8 157 120	0.24
7 974 000	ITALGAS SPA 2.875% 25-06/03/2030	EUR	5 781 556	0.17	7 000 000	VOLKSWAGEN BANK 3.125% 25-10/12/2029	EUR	6 917 400	0.20
25 000 000	ITALY BTPS 2.650% 25-15/06/2028	EUR	7 874 166	0.23	3 900 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	3 968 406	0.11
30 000 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	24 976 475	0.72	<i>Spain</i>				
5 725 000	TELECOM ITALIA 3.625% 25-30/09/2030	EUR	30 695 274	0.89	8 800 000	ABERTIS INFRAESTRUCTURAS 1.125% 19-26/03/2028	EUR	69 498 703	2.02
<i>United States of America</i>					9 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	8 512 328	0.25
4 500 000	AIR PROD & CHEMICALS 3.250% 25-16/06/2032	EUR	5 734 561	0.17	10 900 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	8 852 760	0.26
15 567 000	ALPHABET INCORPORATED 2.375% 25-06/11/2028	EUR	104 962 687	3.03	13 800 000	CELLNEX FINANCE 1.500% 21-08/06/2028	EUR	11 106 664	0.32
8 175 000	ALPHABET INCORPORATED 3.200% 26-11/05/2030	EUR	4 454 910	0.13	1 800 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	13 391 658	0.39
5 300 000	APPLE INC 2.000% 15-17/09/2027	EUR	15 391 716	0.44	17 300 000	INMOBILIARIA COL 2.500% 17-28/11/2029	EUR	1 700 136	0.05
5 979 000	BOOKING HOLDINGS INC 3.500% 26-11/05/2030	EUR	8 214 322	0.24	9 300 000	INMOBILIARIA COL 3.125% 25-23/09/2031	EUR	16 874 074	0.49
4 331 000	CATERPILLAR FINL 3.023% 24-03/09/2027	EUR	5 250 710	0.15	<i>Denmark</i>				
5 000 000	EQUINIX EU 2 FINANCE 3.250% 25-19/05/2029	EUR	6 019 896	0.17	2 947 000	AP MOLLER 3.500% 25-17/09/2034	EUR	53 066 802	1.52
2 850 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	4 341 351	0.13	20 436 000	NOVO NORDISK FINANCE 2.375% 25-27/05/2028	EUR	2 904 769	0.08
5 000 000	FORD MOTOR CREDIT 4.066% 25-21/08/2030	EUR	4 998 350	0.14	11 900 000	NYKREDIT 4.000% 23-17/07/2028	EUR	20 243 289	0.58
7 000 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	2 847 293	0.08	4 903 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	12 092 542	0.35
2 500 000	INTERNATIONAL FLAVORS 1.800% 18-25/09/2026	EUR	5 020 550	0.14	12 500 000	TDC NET AS 5.056% 22-31/05/2028	EUR	4 967 327	0.14
6 812 000	JOHNSON & JOHNSON 2.700% 25-26/02/2029	EUR	7 119 280	0.21	<i>Ireland</i>				
13 318 000	MYLAN NV 3.125% 16-22/11/2028	EUR	2 493 850	0.07	29 950 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	12 858 875	0.37
7 800 000	ROBERT BOSCH 3.250% 26-21/05/2029	EUR	6 796 945	0.20	3 239 000	SMURFIT KAPPA 3.454% 24-27/11/2032	EUR	45 973 010	1.32
11 047 000	ZIMMER BIOMET 3.518% 24-15/12/2032	EUR	13 209 991	0.38	13 337 000	VODAFONE INT FINANCE 2.750% 25-03/07/2029	EUR	29 571 432	0.85
<i>United Kingdom</i>					<i>Norway</i>				
31 069 000	BABCOCK INTL GROUP 1.375% 19-13/09/2027	EUR	7 810 764	0.23	29 387 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	30 442 875	0.88
2 851 000	INTL CONSOLIDAT 3.352% 25-11/09/2030	EUR	10 992 759	0.32	<i>Belgium</i>				
8 457 000	MITSUBISHI HC CAP UK 3.616% 24-02/08/2027	EUR	104 289 907	3.02	4 200 000	BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029	EUR	29 462 214	0.85
14 200 000	NATWEST MARKETS 2.750% 24-04/11/2027	EUR	30 484 903	0.88	17 400 000	FLEMISH COMMUNIT 2.375% 25-27/11/2028	EUR	4 261 236	0.12
12 630 000	RECKITT BENCKISER TREASURY 2.625% 25-10/09/2028	EUR	2 830 615	0.08	7 800 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	17 234 526	0.50
3 038 000	ROLLS-ROYCE HOLDINGS 3.375% 26-20/05/2031	EUR	8 504 275	0.25	<i>Sweden</i>				
13 000 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	14 176 570	0.41	4 000 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	7 966 452	0.23
12 265 000	SMITHS GROUP PLC 2.000% 17-23/02/2027	EUR	12 528 581	0.36	10 300 000	HEIMSTADEN BOSTA 3.875% 24-05/11/2029	EUR	27 968 116	0.80
7 528 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	3 049 575	0.09	13 900 000	TELE2 AB 2.125% 18-15/05/2028	EUR	3 958 200	0.11
<i>Germany</i>					<i>Slovakia</i>				
2 500 000	CONTINENTAL AG 2.875% 25-09/06/2029	EUR	12 683 580	0.37	24 000 000	SLOVAKIA GOVERNMENT 0.125% 20-17/06/2027	EUR	10 360 255	0.30
4 016 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	12 193 127	0.35	<i>Japan</i>				
6 900 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	7 838 681	0.23	12 000 000	MIZUHO FINANCIAL 3.490% 22-05/09/2027	EUR	19 815 043	0.57
1 600 000	DT LUFTHANSA AG 3.750% 21-11/02/2028	EUR	76 738 885	2.23	5 900 000	NTT FINANCE 2.906% 25-16/03/2029	EUR	12 088 800	0.35
5 400 000	EUROGRID GMBH 3.075% 24-18/10/2027	EUR	2 475 800	0.07	2 000 000	TAKEDA PHARMACEUTICAL 1.000% 20-09/07/2029	EUR	5 852 623	0.17
<i>Germany</i>					<i>Poland</i>				
4 016 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	4 080 899	0.12	19 169 000	REPUBLIC OF POLAND 2.875% 26-15/01/2031	EUR	1 873 620	0.05
6 900 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	6 883 716	0.20	<i>Poland</i>				
1 600 000	DT LUFTHANSA AG 3.750% 21-11/02/2028	EUR	1 610 096	0.05	<i>Poland</i>				
5 400 000	EUROGRID GMBH 3.075% 24-18/10/2027	EUR	5 410 260	0.16	<i>Poland</i>				

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Lithuania</i>		<i>17 782 512</i>	<i>0.51</i>					
17 843 000	LITHUANIA 2.875% 25-28/01/2030	EUR	17 782 512	0.51	23 000 000	COOPERATIEVE RAB 24-16/07/2028 FRN	EUR	23 057 040	0.66
	<i>Finland</i>		<i>15 076 982</i>	<i>0.43</i>	6 800 000	DAIMLER TRUCKS 25-27/05/2027 FRN	EUR	6 809 044	0.20
14 859 000	FORTUM OYJ 4.000% 23-26/05/2028	EUR	15 076 982	0.43	7 400 000	ING GROEP NV 21-29/09/2028 FRN	EUR	7 169 268	0.21
	<i>Romania</i>		<i>10 123 782</i>	<i>0.29</i>	10 000 000	SWISSCOM FINANCE 25-30/06/2027 FRN	EUR	10 000 100	0.29
1 551 000	ROMANIA 2.375% 17-19/04/2027	EUR	1 538 980	0.04	22 600 000	TOYOTA MOTOR FINANCE 24-22/03/2028 FRN	EUR	22 654 466	0.65
3 449 000	ROMANIA 2.875% 16-26/05/2028	EUR	3 407 302	0.10		<i>Italy</i>		<i>103 868 163</i>	<i>3.00</i>
5 000 000	ROMANIA 5.250% 25-10/03/2030	EUR	5 177 500	0.15	14 111 000	INTESA SANPAOLO 24-16/04/2027 FRN	EUR	14 149 664	0.41
	Convertible bonds		7 801 853	0.23	29 000 000	ITALY CCTS EU 15/10/2030 FRN	EUR	29 517 073	0.85
	<i>France</i>		<i>7 801 853</i>	<i>0.23</i>	30 000 000	ITALY CCTS EU 23-15/10/2031 FRN	EUR	31 061 706	0.90
127 500	EDENRED 0.000% 21-14/06/2028 CV	EUR	7 801 853	0.23	4 422 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	4 439 069	0.13
	Floating rate bonds		1 125 290 121	32.43	3 992 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	4 036 910	0.12
	<i>United Kingdom</i>		<i>169 624 075</i>	<i>4.89</i>	9 900 000	MONTE DEI PASCHI 18-18/01/2028 FRN	EUR	10 493 406	0.30
6 500 000	BARCLAYS BANK PLC 24-08/05/2028 FRN	EUR	6 524 245	0.19	10 128 000	UNICREDIT SPA 24-20/11/2028 FRN	EUR	10 170 335	0.29
13 653 000	BARCLAYS BANK PLC 25-31/10/2029 FRN	EUR	13 663 240	0.39		<i>France</i>		<i>103 223 544</i>	<i>2.98</i>
14 900 000	HSBC HOLDINGS 22-16/11/2032 FRN	EUR	15 477 375	0.45	3 000 000	AYVENS SA 25-19/11/2027 FRN	EUR	3 010 320	0.09
23 000 000	HSBC HOLDINGS 24-20/05/2029 FRN	EUR	23 257 600	0.67	8 000 000	BNP PARIBAS 20-01/09/2028 FRN	EUR	7 770 000	0.22
12 771 000	LLOYDS BANKING GROUP PLC 25-04/03/2028 FRN	EUR	12 796 287	0.37	5 000 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	4 939 350	0.14
5 000 000	NATIONWIDE BUILDING SOCIETY 25-18/03/2028 FRN	EUR	5 039 650	0.15	17 800 000	BNP PARIBAS 25-20/03/2029 FRN	EUR	17 865 326	0.52
22 973 000	NATIONWIDE BUILDING SOCIETY 25-27/01/2029 FRN	EUR	23 059 378	0.67	10 000 000	BPCE 21-13/01/2042 FRN	EUR	9 925 000	0.29
14 000 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	14 366 800	0.41	14 000 000	BPCE 23-01/06/2033 FRN	EUR	14 595 000	0.42
22 206 000	NATWEST MARKETS 25-11/06/2028 FRN	EUR	22 297 045	0.64	5 100 000	CREDIT AGRICOLE SA 23-28/08/2033 FRN	EUR	5 310 375	0.15
33 309 000	STANDARD CHARTERED 21-23/09/2031 FRN	EUR	33 142 455	0.95	8 900 000	ELECTRICITE DE FRANCE 26-04/03/2028 FRN	EUR	8 899 377	0.26
	<i>United States of America</i>		<i>161 083 423</i>	<i>4.63</i>	25 800 000	KLEPIERRE SA 25-12/05/2028 FRN	EUR	25 806 450	0.74
11 568 000	AT&T INC 25-16/09/2027 FRN	EUR	11 573 321	0.33	5 100 000	SANOFI SA 25-11/03/2027 FRN	EUR	5 102 346	0.15
15 100 000	BANK OF AMERICA CORPORATION 25-28/01/2028 FRN	EUR	15 113 590	0.44		<i>Sweden</i>		<i>56 032 160</i>	<i>1.62</i>
25 845 000	BANK OF AMERICA CORPORATION 25-30/10/2029 FRN	EUR	25 879 891	0.75	9 900 000	SKANDINAVISKA ENSKILDA BANK 23-17/08/2033 FRN	EUR	10 221 750	0.29
5 900 000	CITIGROUP INC 25-29/04/2029 FRN	EUR	5 959 413	0.17	14 450 000	SKANDINAVISKA ENSKILDA BANK 24-03/05/2027 FRN	EUR	14 463 294	0.42
34 000 000	EXPERIAN 26-16/03/2028 FRN	EUR	33 962 236	0.97	17 569 000	SVENSKA HANDELSBANKEN 25-17/02/2028 FRN	EUR	17 603 435	0.51
28 355 000	GOLDMAN SACHS GROUP 25-23/01/2029 FRN	EUR	28 465 017	0.82	13 722 000	SWEDBANK AB 24-30/08/2027 FRN	EUR	13 743 681	0.40
9 900 000	JPMORGAN CHASE 24-06/06/2028 FRN	EUR	9 924 453	0.29		<i>Germany</i>		<i>51 976 750</i>	<i>1.49</i>
14 000 000	MORGAN STANLEY 25-04/05/2029 FRN	EUR	14 010 640	0.40	29 700 000	ALLIANZ SE 17-06/07/2047 FRN	EUR	29 588 625	0.85
7 792 000	PEPSICO INC 26-11/02/2028 FRN	EUR	7 791 922	0.22	5 500 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	5 685 625	0.16
8 400 000	ROBERT BOSCH 25-28/11/2026 FRN	EUR	8 402 940	0.24	17 000 000	TALANX AG 17-05/12/2047 FRN	EUR	16 702 500	0.48
	<i>Canada</i>		<i>122 852 024</i>	<i>3.54</i>		<i>Greece</i>		<i>47 386 988</i>	<i>1.37</i>
7 800 000	BANK NOVA SCOTIA 24-10/06/2027 FRN	EUR	7 817 940	0.23	31 259 000	EUROBANK 25-07/07/2028 FRN	EUR	31 153 345	0.90
17 795 000	BANK OF MONTREAL 24-12/04/2027 FRN	EUR	17 826 319	0.51	9 185 000	EUROBANK ERGASIA 22-06/12/2032 FRN	EUR	9 958 744	0.29
17 000 000	CANADIAN IMPERIAL BANK OF COMMERCE 24-18/10/2028 FRN	EUR	17 076 840	0.49	6 261 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	6 274 899	0.18
4 172 000	CANADIAN IMPERIAL BANK OF COMMERCE 25-03/02/2028 FRN	EUR	4 178 508	0.12		<i>Spain</i>		<i>39 137 467</i>	<i>1.13</i>
18 000 000	CANADIAN IMPERIAL BANK OF COMMERCE 26-23/06/2028 FRN	EUR	17 998 920	0.52	11 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 26-15/01/2029 FRN	EUR	11 924 990	0.34
21 253 000	ROYAL BANK OF CANADA 24-02/07/2028 FRN	EUR	21 305 282	0.61	3 300 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	3 444 375	0.10
13 400 000	TORONTO DOMINION BANK 24-10/09/2027 FRN	EUR	13 436 180	0.39	4 100 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	4 294 750	0.12
23 100 000	TORONTO DOMINION BANK 25-28/07/2028 FRN	EUR	23 212 035	0.67	4 400 000	BANCO SANTANDER 24-09/01/2028 FRN	EUR	4 415 092	0.13
	<i>The Netherlands</i>		<i>108 814 888</i>	<i>3.14</i>	12 000 000	CAIXABANK 24-19/09/2028 FRN	EUR	12 035 760	0.35
9 500 000	ABN AMRO BANK NV 22-22/02/2033 FRN	EUR	9 713 750	0.28	3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	3 022 500	0.09
4 400 000	ABN AMRO BANK NV 25-21/01/2028 FRN	EUR	4 411 220	0.13		<i>Belgium</i>		<i>31 451 528</i>	<i>0.90</i>
25 000 000	ARGENTUM NET 16-01/10/2046 FRN	EUR	25 000 000	0.72	16 400 000	BELFIUS BANK SA 24-13/09/2027 FRN	EUR	16 441 328	0.47
					15 000 000	KBC GROUP NV 25-16/10/2029 FRN	EUR	15 010 200	0.43
						<i>Poland</i>		<i>25 840 469</i>	<i>0.74</i>
					14 100 000	MBANK 21-21/09/2027 FRN	EUR	14 014 460	0.40
					11 700 000	MBANK 23-11/09/2027 FRN	EUR	11 826 009	0.34

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Portugal</i>				
6 400 000	BANCO COMMERCIAL PORTUGUES 17-07/12/2027 FRN	EUR	21 148 416	0.61
4 900 000	BANCO COMMERCIAL PORTUGUES 24-21/10/2029 FRN	EUR	6 704 000	0.19
9 600 000	CAIXA GERAL DEPO 21- 21/09/2027 FRN	EUR	4 900 000	0.14
<i>Australia</i>				
18 000 000	WESTPAC BANKING 25- 14/01/2028 FRN	EUR	18 042 480	0.52
<i>Luxembourg</i>				
1 623 000	CPI PROPERTY GROUP 19-23/04/2027 SR FRN	EUR	15 104 446	0.44
13 500 000	KBC IFIMA SA 26-24/02/2028 FRN	EUR	1 605 796	0.05
<i>Switzerland</i>				
14 750 000	ZUERCHER KBANK 22- 13/04/2028 FRN	EUR	13 498 650	0.39
<i>Norway</i>				
14 000 000	DNB BANK ASA 25-08/08/2029 FRN	EUR	14 614 890	0.42
<i>Denmark</i>				
7 100 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	14 008 820	0.40
5 148 000	SYDBANK A/S 24-30/09/2027 FRN	EUR	12 509 654	0.36
<i>Ireland</i>				
4 900 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	7 348 784	0.21
<i>Finland</i>				
3 691 000	OP CORPORATE BANK 24- 28/03/2027 FRN	EUR	5 160 870	0.15
<i>Money Market Instruments</i>				
			155 505 078	4.47
<i>France</i>				
33 000 000	FRENCH BTF 0.000% 26-27/01/2027	EUR	48 901 701	1.40
16 500 000	SCHNEIDER ELECTRIC SE 0.000% 20/10/2026 NEUC	EUR	32 529 750	0.93
<i>Finland</i>				
33 000 000	FINNISH T-BILL 0.000% 26-15/02/2027	EUR	16 371 951	0.47
<i>Portugal</i>				
29 700 000	PORTUGAL T-BILL 0.000% 26- 20/11/2026	EUR	32 486 520	0.93
<i>Belgium</i>				
25 000 000	LA REGION DE BRUXELLES CAPITALE 0.000% 06/07/2026	EUR	29 435 670	0.85
<i>Luxembourg</i>				
20 072 727	EU BILL 0.000% 26-09/04/2027	EUR	24 990 243	0.72
<i>Shares/Units in investment funds</i>				
			316 798 745	9.11
<i>France</i>				
8 872.00	BNP PARIBAS MONEY 3M - I CAP	EUR	226 393 166	6.52
<i>Luxembourg</i>				
586.00	BNP PARIBAS FLEXI I EURO BOND 2027 - X CAP	EUR	90 405 579	2.59
122 661.00	BNP PARIBAS FUNDS EURO FLEXIBLE BOND - X CAP	EUR	6 368 566	0.18
100.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	13 576 119	0.39
599 967.60	BNP PARIBAS INSTICASH EUR GOVERNMENT CNAV - X CAP	EUR	10 000 000	0.29
Total securities portfolio			3 309 031 427	95.43

BNP PARIBAS FUNDS Environmental Infrastructure Income

Securities portfolio at 30/06/2026

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			17 212 795	99.48	Australia			988 608	5.72		
United States of America			6 017 404	34.81	The Netherlands			815 260	4.71		
766	ADVANCED DRAINAGE SYSTEMS INC	USD	105 162	0.61	17 149	ATLAS ARTERIA	AUD	53 026	0.31		
493	AMERICAN STATES WATER CO	USD	35 631	0.21	10 997	BRAMBLES LTD	AUD	129 923	0.75		
2 115	AMERICAN WATER WORKS CO INC	USD	243 411	1.41	84 696	CLEANAWAY WASTE MANAGEMENT L	AUD	120 782	0.70		
5 086	AMERICOLD REALTY TRUST	USD	69 931	0.40	78 587	TRANSURBAN GROUP	AUD	684 877	3.96		
567	AMPHENOL CORPORATION - A	USD	87 443	0.51	Germany			700 744	4.05		
819	CALIFORNIA WATER SERVICE GRP	USD	34 850	0.20	34 930	E.ON SE	EUR	629 613	3.64		
8 197	CONSOLIDATED EDISON INCORPORATED	USD	793 172	4.58	253	SIEMENS ENERGY AG - REG	EUR	71 131	0.41		
2 998	CONSTELLATION ENERGY	USD	651 284	3.76	Canada			397 383	2.29		
1 347	DIGITAL REALTY TRUST INC	USD	211 575	1.22	8 609	HYDRO ONE LTD	CAD	310 488	1.79		
357	ECOLAB INC	USD	86 997	0.50	596	WASTE CONNECTIONS INC	USD	86 895	0.50		
248	EQUINIX INC	USD	226 111	1.31	Brazil			383 336	2.21		
13 591	EVERSOURCE ENERGY	USD	859 111	4.98	41 694	CIA SANEAMENTO BASICO DE - ADR	USD	210 786	1.22		
16 825	EXELON CORP	USD	686 068	3.97	12 989	EQUATORIAL SA - ORD	BRL	85 471	0.49		
346	H2O AMERICA	USD	18 391	0.11	10 985	WEG SA	BRL	87 079	0.50		
5 018	HANNON ARMSTRONG SUSTAINABLE	USD	171 392	0.99	Taiwan			273 549	1.58		
191	HUBBELL INC	USD	87 406	0.51	97 000	TAIWAN HIGH SPEED RAIL CORP	TWD	70 633	0.41		
1 831	LINEAGE INC	USD	69 265	0.40	3 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	202 916	1.17		
771	MUELLER INDUSTRIES INC	USD	82 900	0.48	China			267 841	1.54		
11 290	NEXTERA ENERGY	USD	866 722	5.02	76 000	JIANGSU EXPRESS CO LTD - H	HKD	77 738	0.45		
1 845	PROLOGIS INC	USD	218 615	1.26	59 500	NARI TECHNOLOGY CO LIMITED - A	CNY	175 552	1.01		
2 145	PUBLIC SERVICE ENTERPRISE GP	USD	152 268	0.88	22 000	ZHEJIANG EXPRESSWAY CO - H	HKD	14 551	0.08		
657	WASTE MANAGEMENT INCORPORATED	USD	128 079	0.74	Bermuda			180 925	1.05		
1 273	XYLEM INC	USD	131 620	0.76	5 956	BROOKFIELD RENEWABLE PARTNER	USD	180 925	1.05		
France			1 831 124	10.58	Japan			178 218	1.03		
1 757	BOUYGUES SA	EUR	85 759	0.50	4 300	HITACHI LIMITED	JPY	103 663	0.60		
1 081	COMPAGNIE DE SAINT GOBAIN	EUR	85 572	0.49	1 500	KURITA WATER INDUSTRIES LTD	JPY	74 555	0.43		
671	EIFAGE SA	EUR	86 626	0.50	South Korea			168 182	0.97		
19 207	ENGIE	EUR	529 921	3.06	1 392	SAMSUNG ELECTRONICS COMPANY LIMITED - PREF	KRW	168 182	0.97		
2 538	GETLINK SE	EUR	47 207	0.27	Switzerland			148 102	0.86		
302	LEGRAND SA	EUR	44 605	0.26	858	ABB LTD - REG	CHF	81 479	0.47		
158	SCHNEIDER ELECTRIC SE	EUR	45 093	0.26	1 419	LANDIS+GYR GROUP AG	CHF	66 623	0.39		
1 448	VEOLIA ENVIRONNEMENT	EUR	52 765	0.30	Ireland			110 695	0.64		
6 679	VINCI SA	EUR	853 576	4.94	297	EATON CORP PLC	USD	110 695	0.64		
Italy			1 571 937	9.07	Portugal			106 256	0.61		
57 465	A2A SPA	EUR	129 871	0.75	23 195	EDP SA	EUR	106 256	0.61		
2 422	ACEA SPA	EUR	52 606	0.30	Belgium			101 495	0.59		
69 260	ENEL SPA	EUR	696 340	4.02	726	ELIA GROUP SA/NV	EUR	101 495	0.59		
1 163	PRYSMIAN SPA	EUR	169 856	0.98	Sweden			90 390	0.52		
51 100	TERNA-RETE ELETTRICA NAZIONA	EUR	523 264	3.02	5 099	ATLAS COPCO AB - A	SEK	90 390	0.52		
United Kingdom			1 501 379	8.68	Hong Kong			69 586	0.40		
4 630	HALMA PLC	GBP	211 451	1.22	276 000	BEIJING ENTERPRISES WATER GR	HKD	69 586	0.40		
54 422	NATIONAL GRID PLC	GBP	788 468	4.56	Total securities portfolio					17 212 795	99.48
6 459	PENNON GROUP PLC	GBP	34 927	0.20							
828	PENTAIR PLC	USD	55 519	0.32							
2 548	SEVERN TRENT PLC	GBP	87 438	0.51							
4 666	SSE PLC	GBP	131 952	0.76							
12 610	UNITED UTILITIES GROUP PLC	GBP	191 624	1.11							
Spain			1 310 381	7.57							
38 693	IBERDROLA SA	EUR	845 055	4.88							
19 608	REDEIA CORP SA	EUR	291 963	1.69							
37 075	SACYR SA	EUR	173 363	1.00							

BNP PARIBAS FUNDS Environmental Solutions

Securities portfolio at 30/06/2026

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					599 400	HORIZON ROBOTICS INC	HKD	273 493	0.25
Shares					204 500	HUAMING POWER EQUIPEMENT C-A	CNY	497 868	0.46
<i>United States of America</i>					669 959	NARI TECHNOLOGY CO LIMITED - A	CNY	1 976 679	1.82
6 646	ADVANCED DRAINAGE SYSTEMS INC	USD	912 408	0.84	14 200	SIGENERGY TECHNOLOGY CO LT-H	HKD	569 850	0.52
3 422	ADVANCED MICRO DEVICES	USD	1 738 716	1.60	41 500	SUNGROW POWER SUPPLY CO LT - A	CNY	851 752	0.78
2 934	ALBEMARLE CORP	USD	346 521	0.32	<i>Germany</i>				
6 270	AMPHENOL CORPORATION - A	USD	966 961	0.89	58 308	E.ON SE	EUR	1 051 002	0.97
155 626	ARRAY TECHNOLOGIES INC	USD	1 008 649	0.93	9 059	NORDEX SE	EUR	418 526	0.39
10 257	BROADCOM INC	USD	3 388 946	3.12	12 850	PVA TEPLA AG	EUR	580 049	0.53
2 532	CADENCE DESIGN SYS INCORPORATED	USD	831 199	0.76	25 346	SIEMENS ENERGY AG	EUR	4 202 367	3.88
7 874	CASELLA WASTE SYSTEMS INC-A	USD	667 840	0.61	6 443	SYMRISE AG	EUR	565 824	0.52
3 194	CLEAN HARBORS INC	USD	834 608	0.77	<i>United Kingdom</i>				
12 474	CONSTELLATION ENERGY	USD	2 709 846	2.49	65 312	HALMA PLC	GBP	2 982 789	2.75
14 090	DARLING INGREDIENTS INC	USD	673 135	0.62	37 534	SSE PLC	GBP	1 061 444	0.98
4 553	ECOLAB INC	USD	1 109 517	1.02	<i>Bermuda</i>				
3 405	EMERSON ELECTRIC	USD	426 332	0.39	60 709	BROOKFIELD RENEWABLE PARTNER	USD	1 844 156	1.70
32 008	HANNON ARMSTRONG SUSTAINABLE	USD	1 093 250	1.01	<i>Japan</i>				
23 350	ITRON INC	USD	1 767 231	1.63	6 600	ADVANTEST CORP	JPY	1 176 560	1.08
43 193	LEGENCE CORP-CL A	USD	3 219 924	2.96	6 000	ORGANO CORP	JPY	531 514	0.49
2 599	LUMENTUM HOLDINGS INC	USD	1 950 580	1.80	<i>Brazil</i>				
2 425	MARVELL TECHNOLOGY INC	USD	631 841	0.58	225 854	CIA SANEAMENTO BASICO DE SP	BRL	1 131 236	1.04
6 012	MODINE MANUFACTURING CO	USD	1 404 115	1.29	179 271	COMPANHIA PARANAENSE DE ENER	BRL	455 016	0.42
29 089	NEXTERA ENERGY	USD	2 233 134	2.06	<i>Italy</i>				
14 875	NEXTPOWER INC - A	USD	1 550 081	1.43	10 816	PRYSMIAN SPA	EUR	1 579 677	1.45
28 098	NVIDIA CORPORATION	USD	4 917 457	4.54	<i>Australia</i>				
3 087	QUANTA SERVICES INC	USD	1 944 165	1.79	292 664	CLEANAWAY WASTE MANAGEMENT L	AUD	417 357	0.38
2 290	REGAL-BELOIT CORP	USD	477 088	0.44	77 337	ELEVRA LITHIUM LTD	AUD	449 893	0.41
45 214	SOLV ENERGY INC-CL A	USD	1 346 573	1.24	329 048	VULCAN ENERGY RESOURCES LTD	AUD	610 947	0.56
30 617	TRIMBLE INC	USD	1 370 575	1.26	<i>The Netherlands</i>				
29 437	VERALTO CORP	USD	2 283 279	2.10	797	ASML HOLDING NV	EUR	1 371 956	1.26
6 110	VERTIV HOLDINGS CO	USD	1 789 338	1.65	<i>France</i>				
9 832	WASTE MANAGEMENT INCORPORATED	USD	1 916 694	1.76	29 165	ENGIE	EUR	804 662	0.74
21 159	XYLEM INC	USD	2 187 707	2.01	<i>Ireland</i>				
28 800	ZOETIS INCORPORATED	USD	1 810 171	1.67	1 721	EATON CORP PLC	USD	641 435	0.59
<i>South Korea</i>					<i>Sweden</i>				
12 383	SAMSUNG ELECTRONICS COMPANY LIMITED	KRW	2 356 795	2.17	30 554	ATLAS COPCO AB - A	SEK	541 633	0.50
26 599	SAMSUNG ELECTRONICS COMPANY LIMITED - PREF	KRW	3 213 699	2.96	<i>Denmark</i>				
1 582	SK HYNIX INCORPORATED	KRW	2 398 292	2.21	7 746	NOVOZYMES A/S - B	DKK	427 878	0.39
3 211	SK SQUARE CO LTD	KRW	3 118 603	2.87	<i>Spain</i>				
<i>Taiwan</i>					50 015	TSK ELECTRONICA Y ELECTRICID	EUR	362 359	0.33
39 000	DELTA ELECTRONICS INC	TWD	2 121 723	1.95	Total securities portfolio				
14 000	KAORI HEAT TREATMENT CO LTD	TWD	602 322	0.55	108 239 711				
18 000	MEDIATEK INC	TWD	2 128 938	1.96	99.62				
58 417	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	3 951 241	3.64					
<i>Canada</i>									
36 441	ATKINSREALIS GROUP INC	CAD	1 978 807	1.82					
40 541	CAMECO CORP	USD	3 611 918	3.32					
52 364	GFL ENVIRONMENTAL INC	CAD	1 683 538	1.55					
3 925	WASTE CONNECTIONS INC	USD	572 254	0.53					
<i>China</i>									
63 815	BYD COMPANY LIMITED - H	HKD	515 670	0.47					
176 100	CALB GROUP CO LTD-H	HKD	460 929	0.42					
52 000	CONTEMPORARY AMPEREX TECHN - A	CNY	2 639 179	2.43					

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2026

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					200 000	EDENRED 3.750% 26-15/01/2033	EUR	200 138	0.03	
			572 272 669	95.30	600 000	ELECTRICITE DE FRANCE 3.000% 26-04/03/2031	EUR	591 564	0.10	
					500 000	ELECTRICITE DE FRANCE 4.500% 26-04/03/2046	EUR	484 345	0.08	
Bonds				523 601 096	87.21	450 000	FIRMENICH 1.750% 20-30/04/2030	EUR	426 461	0.07
	France		160 119 959	26.65	1 300 000	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	329 160	0.05	
1 500 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	1 348 110	0.22	5 160 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	2 812 716	0.47	
1 100 000	ACTION LOGEMENT 3.750% 25-25/11/2035	EUR	1 095 666	0.18	1 600 000	FRANCE O.A.T. 0.500% 25/05/2040	EUR	1 015 680	0.17	
1 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT 1.625% 22-25/05/2032	EUR	1 362 795	0.23	9 500 000	FRANCE O.A.T. 0.750% 18-25/11/2028	EUR	9 069 650	1.51	
1 500 000	AGENCE FRANCE 3.000% 24-20/08/2032	EUR	1 472 520	0.25	1 300 000	FRANCE O.A.T. 0.750% 20-25/05/2052	EUR	579 020	0.10	
500 000	AGENCE FRANCE 3.125% 24-20/03/2034	EUR	486 705	0.08	3 800 000	FRANCE O.A.T. 0.750% 25/05/2053	EUR	1 640 460	0.27	
1 500 000	ARKEA HL 2.824% 25-04/09/2031	EUR	1 484 175	0.25	3 200 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	2 580 160	0.43	
1 600 000	AXA BANK EUROPE 0.750% 19-06/03/2029	EUR	1 509 760	0.25	3 000 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	2 563 500	0.43	
1 000 000	AXA SA 3.625% 23-10/01/2033	EUR	1 017 870	0.17	750 000	FRANCE O.A.T. 1.750% 16-25/05/2066	EUR	377 325	0.06	
100 000	AYVENS SA 3.000% 26-18/04/2030	EUR	98 859	0.02	11 900 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	9 372 440	1.56	
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	773 032	0.13	4 400 000	FRANCE O.A.T. 2.000% 22-25/11/2032	EUR	4 103 880	0.68	
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 25-11/03/2031	EUR	889 434	0.15	7 900 000	FRANCE O.A.T. 2.500% 24-24/09/2027	EUR	7 886 570	1.31	
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	1 005 990	0.17	9 900 000	FRANCE O.A.T. 2.750% 23-25/02/2029	EUR	9 899 010	1.65	
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.750% 23-10/11/2031	EUR	528 785	0.09	3 600 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	2 791 800	0.46	
2 800 000	BANQUE STEL FR 2.875% 26-19/01/2029	EUR	2 774 379	0.47	3 700 000	FRANCE O.A.T. 3.000% 25/05/2033	EUR	3 644 130	0.61	
600 000	BNP PARIBAS 3.625% 22-01/09/2029	EUR	606 474	0.10	3 900 000	FRANCE O.A.T. 3.500% 23-25/11/2033	EUR	3 947 970	0.66	
900 000	BPCE 4.000% 22-29/11/2032	EUR	927 351	0.15	900 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	839 700	0.14	
2 100 000	BPCE SFH 0.010% 20-23/03/2028	EUR	2 002 476	0.33	300 000	FRANCE O.A.T. 4.000% 10-25/04/2060	EUR	275 160	0.05	
1 700 000	BPCE SFH 0.010% 20-27/05/2030	EUR	1 516 995	0.25	2 900 000	FRANCE O.A.T. 4.750% 04-25/04/2035	EUR	3 179 850	0.53	
1 000 000	BPCE SFH 0.625% 19-22/09/2027	EUR	974 370	0.16	400 000	GECINA 3.375% 25-04/08/2035	EUR	388 040	0.06	
2 200 000	BPCE SFH 1.750% 22-27/05/2032	EUR	2 038 564	0.34	900 000	ILE DE FRANCE 2.900% 23-30/04/2031	EUR	892 305	0.15	
1 500 000	BPIFRANCE 2.875% 24-31/01/2032	EUR	1 473 615	0.25	1 400 000	ILE DE FRANCE 3.625% 26-25/05/2036	EUR	1 391 530	0.23	
1 500 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	1 503 240	0.25	1 500 000	ILE DE FRANCE MB 0.950% 22-16/02/2032	EUR	1 322 355	0.22	
1 500 000	BPIFRANCE 3.375% 26-25/02/2036	EUR	1 464 030	0.24	600 000	KLEPIERRE SA 3.750% 25-30/09/2037	EUR	592 230	0.10	
1 000 000	BPIFRANCE ESN 3.250% 26-25/06/2031	EUR	1 007 650	0.17	3 600 000	LA BANQUE POSTALE 3.000% 23-31/01/2031	EUR	3 595 572	0.60	
400 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 26-25/09/2030	EUR	400 296	0.07	600 000	ORANGE 3.125% 25-13/11/2031	EUR	593 946	0.10	
5 800 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.125% 22-12/06/2028	EUR	5 614 052	0.93	1 000 000	ORANGE 3.500% 25-13/11/2034	EUR	988 680	0.16	
1 500 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 2.750% 24-03/10/2031	EUR	1 475 325	0.25	300 000	ORANGE 3.750% 25-04/09/2037	EUR	296 997	0.05	
8 000 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 3.000% 25-24/05/2033	EUR	7 893 440	1.31	400 000	ORANGE 3.750% 25-13/05/2038	EUR	393 340	0.07	
2 400 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 3.125% 24-17/05/2039	EUR	2 261 808	0.38	300 000	ORANGE 4.125% 25-13/11/2045	EUR	290 193	0.05	
1 500 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 3.250% 26-24/11/2032	EUR	1 507 740	0.25	400 000	PERNOD RICARD SA 3.750% 22-02/11/2032	EUR	405 904	0.07	
700 000	CAPGEMINI SE 3.500% 25-25/09/2034	EUR	675 486	0.11	900 000	R.A.T.P. 3.250% 23-11/04/2033	EUR	887 733	0.15	
1 000 000	CARREFOUR SA 3.625% 24-17/10/2032	EUR	999 610	0.17	800 000	RCI BANQUE 3.625% 25-03/11/2032	EUR	781 192	0.13	
500 000	CARREFOUR SA 3.875% 26-05/12/2035	EUR	493 050	0.08	4 200 000	RCI BANQUE 3.875% 24-12/01/2029	EUR	4 253 970	0.71	
1 400 000	CIE FINANCEMENT FONCIER 0.600% 21-25/10/2041	EUR	890 736	0.15	800 000	RENAULT 4.125% 26-09/06/2031	EUR	797 128	0.13	
400 000	CIE FINANCEMENT FONCIER 2.875% 26-06/07/2029	EUR	399 872	0.07	1 100 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 24-30/04/2033	EUR	1 097 107	0.18	
500 000	CRÉDIT AGRICOLE ASSURANCES 4.125% 26-17/12/2036	EUR	496 905	0.08	500 000	RTE RESEAU DE TR 4.000% 25-08/07/2045	EUR	481 420	0.08	
600 000	CREDIT AGRICOLE HOME LOAN 2.750% 26-18/07/2031	EUR	593 034	0.10	800 000	SANOFI SA 3.375% 26-05/05/2033	EUR	805 808	0.13	
1 000 000	CREDIT AGRICOLE SA 3.875% 22-28/11/2034	EUR	1 024 460	0.17	800 000	SANOFI SA 3.750% 26-05/05/2037	EUR	810 080	0.13	
500 000	CRÉDIT AGRICOLE SA 3.875% 26-16/02/2038	EUR	494 425	0.08	500 000	SCHNEIDER ELECTRIC 3.624% 25-02/09/2037	EUR	497 270	0.08	
100 000	CREDIT AGRICOLE SA 4.125% 24-26/02/2036	EUR	102 132	0.02	1 500 000	SFIL SA 3.000% 25-23/06/2032	EUR	1 472 565	0.25	
600 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	601 986	0.10	1 500 000	SFIL SA 3.500% 26-07/03/2033	EUR	1 509 870	0.25	
1 200 000	DEXIA 3.250% 26-07/05/2031	EUR	1 210 224	0.20	1 100 000	SNCF 3.250% 25-02/09/2032	EUR	1 096 051	0.18	
500 000	EDENRED 3.625% 23-13/06/2031	EUR	504 050	0.08	2 000 000	SOCIETE GENERALE 0.125% 19-18/07/2029	EUR	1 839 620	0.31	
200 000	EDENRED 3.625% 24-05/08/2032	EUR	200 000	0.03	2 000 000	SOCIETE NATIONAL 3.125% 24-25/05/2034	EUR	1 941 320	0.32	
					300 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	251 811	0.04	
					1 500 000	UNEDIC 1.500% 17-20/04/2032	EUR	1 368 915	0.23	
					1 400 000	UNEDIC 3.750% 26-25/11/2036	EUR	1 402 128	0.23	
					800 000	UNEDIC 4.000% 26-03/06/2041	EUR	794 984	0.13	
					1 000 000	VEOLIA ENVIRONNEMENT 5.000% 22-03/11/2032	EUR	1 067 730	0.18	

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					1 200 000	SPANISH GOVERNMENT 1.900% 31/10/2052	EUR	797 460	0.13
500 000	CASSA DEPOSITI E 3.250% 25-17/06/2033	EUR	493 445	0.08	1 187 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	1 137 077	0.19
1 900 000	CASSA DEPOSITI E 3.375% 25-11/02/2032	EUR	1 903 952	0.32	7 200 000	SPANISH GOVERNMENT 2.550% 31/10/2032	EUR	7 039 512	1.17
450 000	ENI SPA 2.000% 20-18/05/2031	EUR	425 304	0.07	910 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	749 874	0.12
2 073 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	2 103 287	0.35	860 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	745 381	0.12
14 770 000	ITALY BTPS 0.000% 26-15/03/2029	EUR	14 629 902	2.44	4 600 000	SPANISH GOVERNMENT 3.000% 25-31/01/2033	EUR	4 602 576	0.77
4 350 000	ITALY BTPS 1.800% 20-01/03/2041	EUR	3 313 640	0.55	5 000 000	SPANISH GOVERNMENT 3.150% 30/04/2033	EUR	5 044 350	0.84
12 000 000	ITALY BTPS 2.350% 25-15/01/2029	EUR	11 879 995	1.98	1 096 000	SPANISH GOVERNMENT 3.200% 25-31/10/2035	EUR	1 091 649	0.18
2 500 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	1 781 304	0.30	2 150 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 896 623	0.32
500 000	ITALY BTPS 2.800% 22-15/06/2029	EUR	500 295	0.08	5 200 000	SPANISH GOVERNMENT 3.450% 24-31/10/2034	EUR	5 308 420	0.88
800 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	737 211	0.12	6 300 000	SPANISH GOVERNMENT 3.550% 23-31/10/2033	EUR	6 500 655	1.08
3 531 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	3 242 442	0.54	4 200 000	SPANISH GOVERNMENT 3.900% 30/07/2039	EUR	4 344 984	0.72
6 900 000	ITALY BTPS 3.150% 26-15/03/2033	EUR	6 864 285	1.14	550 000	SPANISH GOVERNMENT 4.000% 31/10/2054	EUR	548 763	0.09
4 700 000	ITALY BTPS 3.600% 25-01/10/2035	EUR	4 727 748	0.79	9 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	10 611	0.00
10 100 000	ITALY BTPS 3.650% 25-01/08/2035	EUR	10 212 586	1.70	1 500 000	XUNTA DE GALICIA 2.870% 25-30/04/2032	EUR	1 488 360	0.25
1 800 000	ITALY BTPS 3.850% 19-01/09/2049	EUR	1 696 843	0.28	658 000	XUNTA DE GALICIA 3.290% 26-30/04/2033	EUR	665 350	0.11
3 500 000	ITALY BTPS 3.850% 24-01/07/2034	EUR	3 612 282	0.60	<i>Germany</i>				
1 600 000	ITALY BTPS 3.850% 25-01/10/2040	EUR	1 584 849	0.26	500 000	AMPRION GMBH 4.072% 26-15/01/2038	EUR	502 640	0.08
4 800 000	ITALY BTPS 4.100% 23-01/02/2029	EUR	4 958 930	0.83	300 000	AMPRION GMBH 4.580% 26-15/01/2046	EUR	301 746	0.05
1 500 000	ITALY BTPS 4.100% 25-30/04/2046	EUR	1 484 490	0.25	900 000	BERTELSMANN SE 3.375% 25-28/10/2033	EUR	872 955	0.15
2 650 000	ITALY BTPS 4.200% 23-01/03/2034	EUR	2 801 943	0.47	5 200 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 22-15/05/2038	EUR	4 150 328	0.69
4 250 000	ITALY BTPS 4.300% 24-01/10/2054	EUR	4 204 891	0.70	1 640 000	BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048	EUR	1 099 571	0.18
5 660 000	ITALY BTPS 4.400% 22-01/05/2033	EUR	6 063 355	1.01	2 500 000	BUNDESREPUBLIK DEUTSCHLAND-2.200% 25-11/03/2027	EUR	2 495 350	0.42
2 150 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	2 200 436	0.37	850 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	829 515	0.14
2 970 000	MONTE DEI PASCHI 2.750% 25-18/01/2031	EUR	2 933 588	0.49	3 450 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046	EUR	3 028 755	0.50
693 000	SNAM 3.875% 24-19/02/2034	EUR	702 577	0.12	1 400 000	BUNDESREPUBLIK DEUTSCHLAND 2.600% 23-15/08/2033	EUR	1 388 492	0.23
634 000	UNICREDIT SPA 3.000% 26-31/07/2029	EUR	635 680	0.11	1 100 000	BUNDESREPUBLIK DEUTSCHLAND 2.600% 24-15/05/2041	EUR	1 022 417	0.17
655 000	UNICREDIT SPA 3.800% 26-15/01/2036	EUR	659 258	0.11	2 040 000	BUNDESREPUBLIK DEUTSCHLAND 2.600% 24-15/08/2034	EUR	2 013 154	0.34
946 000	UNICREDIT SPA 4.000% 24-05/03/2034	EUR	969 782	0.16	5 910 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	5 919 101	0.99
<i>Spain</i>					15 035 215	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	14 855 032	2.47
509 000	AUTONOMOUS COMMU 2.976% 26-30/07/2031	EUR	511 321	0.09	383 000	DEUTSCHE BOERSE 3.250% 26-24/03/2031	EUR	385 815	0.06
800 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.750% 26-15/01/2036	EUR	798 696	0.13	400 000	DZ HYP AG 3.250% 26-30/05/2036	EUR	401 700	0.07
200 000	BANCO SABADELL 2.875% 26-30/11/2032	EUR	197 958	0.03	1 200 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	1 183 080	0.20
2 000 000	BANCO SANTANDER 2.875% 25-14/07/2033	EUR	1 970 860	0.33	800 000	INFINEON TECHNOLOGIES 3.750% 26-16/02/2037	EUR	792 360	0.13
1 000 000	BANCO SANTANDER 3.000% 26-12/01/2030	EUR	995 580	0.17	2 000 000	KFW 0.750% 18-28/06/2028	EUR	1 928 240	0.32
900 000	BANCO SANTANDER 3.750% 26-12/01/2036	EUR	905 895	0.15	2 500 000	KFW 3.250% 23-24/03/2031	EUR	2 553 550	0.43
2 700 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	2 707 560	0.45	700 000	SAP SE 3.250% 26-03/06/2031	EUR	701 953	0.12
1 325 000	BASQUE GOVERNMENT 3.250% 26-30/04/2036	EUR	1 314 718	0.22	700 000	SAP SE 3.500% 26-03/06/2033	EUR	704 480	0.12
417 000	BASQUE GOVERNMENT 3.450% 26-31/10/2035	EUR	422 046	0.07	600 000	VONOVIA SE 3.500% 25-12/11/2032	EUR	590 598	0.10
1 000 000	BASQUE GOVERNMENT 3.500% 23-30/04/2033	EUR	1 026 649	0.17	500 000	VONOVIA SE 4.000% 25-12/11/2036	EUR	492 085	0.08
600 000	CAJA RURAL NAV 3.000% 25-23/04/2033	EUR	592 428	0.10	600 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	610 524	0.10
3 004 000	COMUN AUTO CANAR 3.500% 26-30/04/2036	EUR	3 023 556	0.50	<i>Luxembourg</i>				
883 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	889 437	0.15	1 980 000	EFSS 3.125% 26-06/09/2033	EUR	1 993 939	0.33
1 500 000	JUNTA CASTILLA 2.900% 25-30/04/2032	EUR	1 490 100	0.25	1 200 000	ESM 1.625% 15-17/11/2036	EUR	1 036 200	0.17
638 000	JUNTA CASTILLA 3.330% 26-30/04/2034	EUR	642 013	0.11	5 000 000	EUROPEAN INVESTMENT BANK 1.125% 17-13/04/2033	EUR	4 465 399	0.75
600 000	JUNTA DE ANDALUCIA 3.350% 26-31/10/2034	EUR	603 234	0.10	1 600 000	EUROPEAN INVESTMENT BANK 1.125% 18-15/11/2032	EUR	1 442 064	0.24
750 000	JUNTA DE ANDALUCIA 3.450% 26-30/04/2036	EUR	751 913	0.13	700 000	EUROPEAN INVESTMENT BANK 2.875% 24-15/10/2031	EUR	702 702	0.12
600 000	SPANISH GOVERNMENT 1.000% 20-31/10/2050	EUR	326 472	0.05					
704 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR	473 658	0.08					
9 000 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	6 575 490	1.10					
1 000 000	SPANISH GOVERNMENT 1.450% 19-30/04/2029	EUR	968 365	0.16					

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 182 000	EUROPEAN INVESTMENT BANK 2.875% 25-15/01/2035	EUR	3 150 529	0.53	595 000	NED WATERSCHAPBANK 3.000% 26-03/06/2033	EUR	595 315	0.10
700 000	EUROPEAN INVESTMENT BANK 3.125% 25-15/05/2037	EUR	697 795	0.12	284 000	NEDERLANDSE GASU 3.750% 26-15/01/2038	EUR	282 128	0.05
500 000	EUROPEAN INVESTMENT BANK 3.125% 26-15/07/2036	EUR	500 340	0.08	2 800 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	1 969 520	0.33
500 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	370 935	0.06	2 000 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	2 173 000	0.36
3 500 000	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	1 720 425	0.29	400 000	NN BANK NV 1.875% 22-17/05/2032	EUR	375 764	0.06
1 650 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	1 150 545	0.19	311 000	ROYAL SCHIPHOL 3.625% 26-20/11/2035	EUR	309 927	0.05
2 000 000	EUROPEAN UNION 2.500% 24-04/12/2031	EUR	1 964 920	0.33	867 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	860 324	0.14
4 100 000	EUROPEAN UNION 3.000% 24-04/12/2034	EUR	4 068 020	0.68	855 000	SWISSCOM FINANCE 3.625% 26-20/05/2035	EUR	860 532	0.14
600 000	EUROPEAN UNION 3.125% 23-04/12/2030	EUR	608 652	0.10	587 000	TENNET NET BV 3.250% 26-01/04/2036	EUR	591 449	0.10
1 000 000	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	892 400	0.15	600 000	VIA OUTLETS BV 3.500% 25-29/10/2032	EUR	584 376	0.10
3 910 000	EUROPEAN UNION 3.250% 26-12/12/2036	EUR	3 889 238	0.65	500 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.750% 22-28/09/2027	EUR	503 805	0.08
1 300 000	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	1 243 970	0.21	500 000	VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 25-02/09/2035	EUR	493 460	0.08
5 700 000	EUROPEAN UNION 3.375% 23-04/10/2038	EUR	5 639 865	0.94	<i>United States of America</i>				
1 900 000	EUROPEAN UNION 4.000% 23-04/04/2044	EUR	1 949 894	0.32	830 000	AIR PROD & CHEMICALS 4.000% 23-03/03/2035	EUR	849 405	0.14
379 000	MEDTRONIC GLOBAL 3.125% 22-15/10/2031	EUR	374 585	0.06	285 000	ALPHABET INCORPORATED 4.000% 25-06/05/2054	EUR	263 782	0.04
1 300 000	NOVARTIS FINANCE 3.100% 26-13/01/2032	EUR	1 296 919	0.22	390 000	ALPHABET INCORPORATED 2.875% 25-06/11/2031	EUR	384 232	0.06
1 700 000	TRATON FINANCE LUXEMBOURG 2.875% 25-26/08/2028	EUR	1 685 737	0.28	400 000	ALPHABET INCORPORATED 4.000% 25-06/11/2044	EUR	387 152	0.06
600 000	TRATON FINANCE LUXEMBOURG 3.125% 26-12/05/2029	EUR	595 326	0.10	360 000	ALPHABET INCORPORATED 4.500% 26-11/05/2045	EUR	367 337	0.06
<i>Belgium</i>			26 670 112	4.44	210 000	ALPHABET INCORPORATED 4.800% 26-11/05/2063	EUR	213 539	0.04
2 200 000	BELGIUM GOVERNMENT 0.800% 18-22/06/2028	EUR	2 124 848	0.35	200 000	AMAZON.COM INC 4.850% 26-16/03/2064	EUR	204 348	0.03
1 200 000	BELGIUM GOVERNMENT 1.450% 17-22/06/2037	EUR	977 280	0.16	500 000	COMCAST CORPORATION 3.250% 24-26/09/2032	EUR	490 105	0.08
3 400 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 210 340	0.37	780 000	DANAHER CORPORATION 3.250% 26-29/04/2030	EUR	782 340	0.13
2 300 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 438 190	0.24	2 000 000	FORD MOTOR CREDIT 3.622% 25-27/07/2028	EUR	2 001 079	0.33
1 100 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	713 900	0.12	531 000	IBM CORPORATION 3.850% 26-03/02/2038	EUR	523 640	0.09
2 500 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	2 267 500	0.38	1 900 000	INT BANK RECON & DEV 2.900% 23-19/01/2033	EUR	1 900 114	0.32
1 300 000	BELGIUM GOVERNMENT 2.850% 24-22/10/2034	EUR	1 263 340	0.21	450 000	JOHNSON & JOHNSON 3.600% 25-26/02/2045	EUR	426 830	0.07
3 500 000	BELGIUM GOVERNMENT 3.450% 25-22/06/2042	EUR	3 307 115	0.55	300 000	LINDE PLC 3.750% 25-20/11/2038	EUR	296 958	0.05
500 000	BELGIUM GOVERNMENT 5.000% 04-28/03/2035	EUR	564 095	0.09	650 000	PEPSICO INC 3.700% 26-11/02/2038	EUR	643 884	0.11
1 700 000	COMMUNAUTÉ FRANÇAISE DE BELGIQUE 3.375% 24-22/06/2034	EUR	1 680 637	0.28	777 000	PROLOGIS EURO 4.000% 24-05/05/2034	EUR	789 277	0.13
1 300 000	FLEMISH COMMUNIT 3.125% 24-22/06/2034	EUR	1 278 979	0.21	1 700 000	ROBERT BOSCH 3.250% 26-21/05/2029	EUR	1 702 346	0.28
600 000	FLEMISH COMMUNIT 3.375% 26-22/06/2036	EUR	589 752	0.10	665 000	T-MOBILE USA INC 3.200% 26-19/02/2032	EUR	656 388	0.11
1 500 000	FLEMISH COMMUNIT 3.625% 23-22/06/2032	EUR	1 538 040	0.26	500 000	T-MOBILE USA INC 3.900% 26-19/02/2038	EUR	495 135	0.08
800 000	FLEMISH COMMUNIT 4.250% 25-22/06/2050	EUR	783 688	0.13	536 000	TOYOTA MTR CREDIT 3.125% 26-20/04/2032	EUR	526 867	0.09
400 000	ING BELGIUM SA 3.000% 26-09/09/2031	EUR	400 840	0.07	749 000	VERIZON COMMUNICATIONS INC 3.250% 25-29/10/2032	EUR	735 713	0.12
5 600 000	REGION WALLONNE 3.250% 23-22/06/2033	EUR	5 531 568	0.92	<i>Austria</i>				
<i>The Netherlands</i>			16 532 395	2.77	3 186 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	2 315 903	0.39
511 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.500% 24-08/03/2032	EUR	513 698	0.09	5 000 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	2 923 500	0.49
450 000	COCA-COLA HBC BV 3.625% 26-01/10/2030	EUR	455 072	0.08	596 300	REPUBLIC OF AUSTRIA 2.850% 26-20/10/2031	EUR	598 351	0.10
500 000	DSM BV 3.750% 26-25/02/2038	EUR	493 495	0.08	471 900	REPUBLIC OF AUSTRIA 3.550% 26-20/09/2041	EUR	477 700	0.08
2 060 000	ENEL FINANCE INTERNATIONAL NV 3.000% 25-24/02/2031	EUR	2 035 526	0.35	5 600 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	6 084 120	1.01
919 000	ENEXIS HOLDING 3.000% 26-25/02/2032	EUR	903 129	0.15	1 300 000	UNICREDIT BANK AUS 1.500% 22-24/05/2028	EUR	1 269 515	0.21
825 000	HEINEKEN NV 3.375% 26-26/02/2034	EUR	815 950	0.14	<i>Portugal</i>				
1 138 000	HEINEKEN NV 3.505% 25-03/05/2034	EUR	1 131 468	0.19	1 700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	1 669 060	0.28
223 000	HEINEKEN NV 3.872% 25-03/10/2037	EUR	223 096	0.04	700 000	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	377 545	0.06
370 000	HEINEKEN NV 4.242% 25-14/11/2045	EUR	361 361	0.06	900 000	PORTUGUESE OTS 1.150% 22-11/04/2042	EUR	635 571	0.11

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	PORTUGUESE OTS 3.000% 25-15/06/2035	EUR	692 447	0.12	500 000	SCOR SE 25-10/09/2055 FRN	EUR	513 750	0.09
1 400 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	1 412 586	0.24	1 000 000	SOCIETE GENERALE 25-01/03/2032 FRN	EUR	992 590	0.17
3 600 000	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	3 426 012	0.57	400 000	SOCIETE GENERALE 25-02/09/2033 FRN	EUR	398 000	0.07
1 243 272	PORTUGUESE OTS 3.875% 26-15/06/2046	EUR	1 256 389	0.21	<i>United Kingdom</i>			6 279 032	1.04
<i>United Kingdom</i>			4 982 887	0.83	555 000	BARCLAYS PLC 26-12/11/2037 FRN	EUR	570 956	0.10
1 090 000	BARCLAYS BANK PLC 3.320% 26-17/06/2029	EUR	1 095 014	0.18	900 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	927 000	0.15
1 493 000	DIAGEO FIN PLC 3.250% 03/10/2032	EUR	1 479 696	0.25	544 000	HSBC HOLDINGS 26-12/05/2031 FRN	EUR	546 720	0.09
550 000	DIAGEO FIN PLC 3.750% 25-03/10/2037	EUR	546 623	0.09	478 000	HSBC HOLDINGS 26-12/05/2036 FRN	EUR	485 170	0.08
590 000	INTL CONSOLIDAT 3.875% 26-28/01/2031	EUR	595 876	0.10	1 124 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	1 146 345	0.19
1 263 000	SSE PLC 3.500% 25-18/03/2032	EUR	1 265 678	0.21	748 000	STANDARD CHARTERED 26-14/01/2034 FRN	EUR	744 260	0.12
<i>Denmark</i>			4 563 313	0.75	1 203 000	STANDARD CHARTERED 26-28/05/2032 FRN	EUR	1 219 337	0.20
1 576 000	CARLSBERG BREW 3.000% 25-28/08/2029	EUR	1 568 797	0.26	636 000	UBS AG LONDON 26-01/08/2032 FRN	EUR	639 244	0.11
2 545 000	DENMARK KINGDOM 2.625% 26-30/06/2028	EUR	2 544 516	0.42	<i>United States of America</i>			5 575 659	0.92
450 000	JYSKE BANK A/S 3.500% 25-19/11/2031	EUR	450 000	0.07	200 000	BANK OF AMERICA CORPORATION 25-30/10/2031 FRN	EUR	196 794	0.03
<i>Sweden</i>			4 399 650	0.73	450 000	CITIGROUP INC 24-14/05/2032 FRN	EUR	456 188	0.08
581 000	SKANDINAVISKA ENSKILDA BANK 3.200% 25-30/09/2033	EUR	575 887	0.10	1 000 000	CITIGROUP INC 25-22/10/2034 FRN	EUR	984 910	0.16
700 000	SKANDINAVISKA ENSKILDA BANK 3.375% 25-19/03/2030	EUR	704 179	0.12	807 000	GOLDMAN SACHS GROUP 26-17/02/2029 FRN	EUR	801 795	0.13
754 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	745 510	0.12	500 000	GOLDMAN SACHS GROUP 26-17/02/2039 FRN	EUR	499 215	0.08
1 623 000	SWEDEN KINGDOM 2.750% 26-18/06/2029	EUR	1 627 366	0.27	408 000	JPMORGAN CHASE 26-18/02/2032 FRN	EUR	403 177	0.07
242 000	VERISURE HOLDING 4.125% 26-02/01/2032	EUR	243 346	0.04	834 000	MORGAN STANLEY 26-23/01/2032 FRN	EUR	829 830	0.14
503 000	VOLVO TREASURY AB 3.125% 26-06/05/2029	EUR	503 362	0.08	600 000	MORGAN STANLEY 26-23/01/2037 FRN	EUR	600 750	0.10
<i>Ireland</i>			3 442 971	0.57	800 000	WELLS FARGO CO 25-23/07/2036 FRN	EUR	803 000	0.13
2 770 000	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	2 222 371	0.37	<i>The Netherlands</i>			3 987 030	0.66
1 000 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	870 000	0.14	900 000	ING GROEP NV 23-23/05/2034 FRN	EUR	958 500	0.16
360 000	VODAFONE INT FINANCE 4.125% 26-27/04/2041	EUR	350 600	0.06	300 000	ING GROEP NV 26-10/02/2032 FRN	EUR	295 500	0.05
<i>Switzerland</i>			3 315 127	0.55	600 000	ING GROEP NV 26-18/05/2038 FRN	EUR	605 250	0.10
3 350 000	UBS SWITZERLAND 3.012% 26-18/02/2033	EUR	3 315 127	0.55	2 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	2 127 780	0.35
<i>Japan</i>			2 668 171	0.44	<i>Italy</i>			3 780 125	0.63
630 000	EAST JAPAN RAIL 3.727% 25-02/09/2037	EUR	623 429	0.10	700 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	720 125	0.12
823 000	NTT FINANCE 3.559% 26-01/11/2031	EUR	824 440	0.14	3 000 000	ENEL SPA 24-27/05/2172 FRN	EUR	3 060 000	0.51
1 218 000	NTT FINANCE 3.847% 26-01/07/2034	EUR	1 220 302	0.20	<i>Austria</i>			2 783 697	0.47
<i>Slovakia</i>			2 042 690	0.34	600 000	ERSTE GROUP 24-15/01/2035 FRN	EUR	604 500	0.10
2 770 500	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	2 042 690	0.34	900 000	ERSTE GROUP 26-21/04/2036 FRN	EUR	893 250	0.15
<i>Slovenia</i>			336 917	0.06	700 000	RAIFFEISEN BANK INTERNATIONAL 25-13/11/2033 FRN	EUR	696 591	0.12
709 000	REPUBLIC OF SLOVENIA 0.488% 20-20/10/2050	EUR	336 917	0.06	600 000	RAIFFEISEN BANK INTERNATIONAL 26-16/02/2034 FRN	EUR	589 356	0.10
Floating rate bonds			48 671 573	8.09	<i>Canada</i>			2 409 250	0.40
<i>France</i>			10 245 965	1.71	1 400 000	BANK OF MONTREAL 26-15/10/2030 FRN	EUR	1 401 750	0.23
1 700 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	1 689 375	0.28	1 000 000	ROYAL BANK OF CANADA 26-03/08/2034 FRN	EUR	1 007 500	0.17
1 000 000	BNP PARIBAS 23-13/11/2032 FRN	EUR	1 055 000	0.18	<i>Germany</i>			2 400 638	0.40
2 000 000	BNP PARIBAS 24-28/08/2034 FRN	EUR	2 027 500	0.34	600 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	620 250	0.10
1 000 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	987 500	0.16	600 000	COMMERZBANK AG 26-03/03/2037 FRN	EUR	596 250	0.10
800 000	BNP PARIBAS 25-18/02/2037 FRN	EUR	798 000	0.13	200 000	DEUTSCHE BANK AG 26-15/05/2041 FRN	EUR	200 388	0.03
500 000	BPCE 26-03/01/2034 FRN	EUR	500 625	0.08	600 000	ENERGIE BADEN-W 26-10/02/2056 FRN	EUR	588 750	0.10
300 000	BPCE 26-27/02/2039 FRN	EUR	297 375	0.05	400 000	ENERGIE BADEN-W 26-10/02/2056 FRN	EUR	395 000	0.07
1 000 000	CREDIT AGRICOLE SA 25-25/08/2032 FRN	EUR	986 250	0.16	<i>Portugal</i>			2 291 009	0.38
					900 000	CAIXA GERAL DEPO 25-07/10/2031 FRN	EUR	885 087	0.15
					1 400 000	CAIXA GERAL DEPO 26-20/05/2032 FRN	EUR	1 405 922	0.23

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Ireland</i>				
600 000	BANK OF IRELAND 22-01/03/2033 FRN	EUR	627 000	0.10
581 000	BANK OF IRELAND 25-10/11/2036 FRN	EUR	574 464	0.10
450 000	BANK OF IRELAND 26-02/04/2034 FRN	EUR	455 724	0.08
<i>Switzerland</i>				
553 000	UBS GROUP 26-13/02/2031 FRN	EUR	548 161	0.09
1 000 000	ZUERCHER KBK 26-17/06/2032 FRN	EUR	1 008 241	0.17
<i>Greece</i>				
976 000	ALPHA BANK 26-06/05/2032 FRN	EUR	980 900	0.16
470 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	465 056	0.08
<i>Japan</i>				
656 000	MIZUHO FINANCIAL 26-16/05/2032 FRN	EUR	648 568	0.11
450 000	SUMITOMO MITSUI 26-02/04/2034 FRN	EUR	457 313	0.08
<i>Norway</i>				
1 093 000	DNB BANK ASA 26-28/05/2032 FRN	EUR	1 105 296	0.18
<i>Denmark</i>				
1 116 000	DANSKE BANK A/S 25-02/12/2033 FRN	EUR	1 103 445	0.18
<i>Spain</i>				
300 000	IBERCAJA 26-10/08/2031 FRN	EUR	297 000	0.05
200 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	198 000	0.03
<i>Sweden</i>				
450 000	SBAB BANK AB 25-21/05/2031 FRN	EUR	450 000	0.07
Other transferable securities			0	0.00
Floating rate bonds			0	0.00
<i>United States of America</i>				
2 020 505	LEHMAN BROS HLDG 04-09/11/2050 FRN DFLT	EUR	0	0.00
Shares/Units in investment funds			30 108 742	5.02
<i>Luxembourg</i>				
900.00	BNP PARIBAS FLEXI 1 EURO BOND 2027 - X CAP	EUR	9 781 074	1.63
100.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	10 000 000	1.67
<i>France</i>				
8 479.71	BNP PARIBAS MOIS ISR - X CAP	EUR	10 327 668	1.72
Total securities portfolio			602 381 411	100.32

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2026

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					8 000 000	AMAZON.COM INC 3.350% 26-16/03/2032	EUR	8 001 600	0.46
Bonds					15 216 000	AMAZON.COM INC 3.700% 26-16/03/2035	EUR	15 313 535	0.87
<i>France</i>					7 434 000	AMAZON.COM INC 4.050% 26-16/03/2039	EUR	7 500 237	0.43
5 000 000	ACCOR 3.875% 24-11/03/2031	EUR	5 048 150	0.29	2 280 000	AMERICAN HONDA F 2.850% 25-27/06/2028	EUR	2 265 157	0.13
3 900 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	3 884 322	0.22	2 500 000	AMPHENOL CORPORATION 3.375% 26-12/05/2029	EUR	2 514 850	0.14
5 000 000	AIR LIQUIDE FINANCE SA 3.000% 25-05/05/2033	EUR	4 881 550	0.28	2 026 000	AMPHENOL CORPORATION 3.875% 26-12/05/2034	EUR	2 066 095	0.12
400 000	APRR SA 1.875% 22-03/01/2029	EUR	389 132	0.02	5 000 000	AT&T INC 2.600% 14-17/12/2029	EUR	4 897 450	0.28
2 400 000	AYVENS SA 3.500% 26-23/06/2032	EUR	2 404 248	0.14	6 700 000	AT&T INC 3.600% 25-01/06/2033	EUR	6 684 925	0.38
5 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.250% 20-03/06/2030	EUR	4 608 700	0.26	4 000 000	AT&T INC 4.300% 23-18/11/2034	EUR	4 143 640	0.24
5 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	5 174 000	0.30	1 801 000	BOOKING HOLDINGS INC 3.500% 26-11/05/2030	EUR	1 813 319	0.10
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 24-11/01/2034	EUR	1 528 845	0.09	12 000 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	11 988 600	0.68
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.750% 23-10/11/2031	EUR	10 575 700	0.60	3 710 000	FORD MOTOR CREDIT 4.087% 26-17/02/2033	EUR	3 630 346	0.21
8 700 000	CAPGEMINI SE 3.125% 25-25/09/2031	EUR	8 503 119	0.49	9 904 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	10 032 850	0.58
4 000 000	CARREFOUR SA 3.250% 25-24/06/2030	EUR	3 980 880	0.23	370 000	GE AEROSPACE 1.500% 17-17/05/2029	EUR	353 565	0.02
8 600 000	CARREFOUR SA 3.875% 26-04/06/2034	EUR	8 573 856	0.49	4 913 000	GENERAL MOTORS FINANCE 3.100% 25-04/08/2029	EUR	4 886 765	0.28
5 500 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	5 728 525	0.33	3 000 000	GENERAL MOTORS FINANCE 4.000% 26-12/05/2032	EUR	3 025 950	0.17
2 400 000	ELECTRICITE DE FRANCE 3.000% 26-04/03/2031	EUR	2 366 256	0.13	5 386 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	5 313 989	0.30
5 000 000	ELECTRICITE DE FRANCE 4.750% 22-12/10/2034	EUR	5 353 950	0.31	11 640 000	IBM CORPORATION 3.450% 26-03/02/2034	EUR	11 481 811	0.67
4 100 000	ENGIE 3.375% 26-01/07/2032	EUR	4 090 693	0.23	1 100 000	IBM CORPORATION 3.625% 23-06/02/2031	EUR	1 112 903	0.06
3 000 000	ENGIE 3.875% 23-06/01/2031	EUR	3 069 960	0.18	5 000 000	IBM CORPORATION 3.850% 26-03/02/2038	EUR	4 930 700	0.28
1 700 000	ENGIE 4.000% 26-01/07/2038	EUR	1 698 385	0.10	1 175 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	1 211 272	0.07
4 000 000	GACM 3.750% 24-30/04/2029	EUR	4 047 000	0.23	352 000	ILLINOIS TOOL WORKS 3.375% 24-17/05/2032	EUR	352 693	0.02
5 000 000	HOLDING DINFRAS 3.375% 25-21/04/2029	EUR	5 009 250	0.29	1 600 000	LINDE PLC 3.125% 25-20/11/2032	EUR	1 579 856	0.09
4 000 000	IMERYS SA 4.000% 25-21/11/2032	EUR	3 979 120	0.23	2 000 000	LINDE PLC 3.200% 26-13/05/2030	EUR	2 003 740	0.11
4 000 000	ORANGE 3.125% 25-13/11/2031	EUR	3 959 640	0.23	3 200 000	LINDE PLC 3.750% 25-20/11/2038	EUR	3 167 552	0.18
7 400 000	ORANGE 3.500% 25-13/11/2034	EUR	7 316 232	0.42	2 452 000	NEXTERA ENERGY 2.989% 26-10/02/2030	EUR	2 429 858	0.14
3 600 000	RCI BANQUE 3.625% 26-22/02/2030	EUR	3 601 872	0.21	5 101 000	NEXTERA ENERGY 3.624% 26-10/02/2034	EUR	5 080 137	0.29
8 400 000	RCI BANQUE 4.000% 26-19/08/2031	EUR	8 449 056	0.48	5 200 000	ROBERT BOSCH 3.250% 25-28/05/2031	EUR	5 154 448	0.29
9 000 000	RCI BANQUE 4.250% 26-23/05/2034	EUR	9 001 620	0.51	2 600 000	ROBERT BOSCH 3.250% 26-21/05/2029	EUR	2 603 588	0.15
2 100 000	SCHNEIDER ELECTRIC 2.750% 25-04/07/2030	EUR	2 069 655	0.12	3 000 000	ROBERT BOSCH 3.750% 25-28/05/2034	EUR	3 005 670	0.17
4 000 000	SCHNEIDER ELECTRIC 3.000% 25-02/03/2032	EUR	3 945 560	0.23	2 300 000	T-MOBILE USA INC 3.625% 26-19/02/2035	EUR	2 281 393	0.13
4 400 000	SCHNEIDER ELECTRIC 3.375% 26-01/12/2033	EUR	4 395 732	0.25	240 000	VERALTO CORP 4.150% 24-19/09/2031	EUR	246 658	0.01
4 200 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	4 158 756	0.24	6 500 000	VERIZON COMMUNICATIONS INC 3.250% 25-29/10/2032	EUR	6 384 690	0.36
9 000 000	SUEZ SACA 4.500% 23-13/11/2033	EUR	9 377 100	0.53	1 695 000	VIATRIS INC 4.250% 26-17/06/2033	EUR	1 710 391	0.10
8 000 000	THALES SA 4.250% 23-18/10/2031	EUR	8 357 360	0.48	<i>Germany</i>				
3 300 000	URW SE 3.500% 24-11/09/2029	EUR	3 320 790	0.19	1 400 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	1 380 596	0.08
1 000 000	URW SE 3.875% 26-21/04/2033	EUR	1 002 660	0.06	4 100 000	AMPRION GMBH 3.000% 25-05/12/2029	EUR	4 072 284	0.23
6 500 000	VALEO SE 4.875% 26-03/02/2033	EUR	6 494 410	0.37	5 500 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	5 558 905	0.32
3 000 000	VEOLIA ENVIRONMENT 3.209% 26-14/01/2031	EUR	2 979 480	0.17	3 165 000	CONTINENTAL AG 2.875% 25-09/06/2029	EUR	3 134 363	0.18
1 100 000	VEOLIA ENVIRONMENT 4.122% 26-10/04/2036	EUR	1 117 963	0.06	4 387 000	DEUTSCHE TELEKOM 3.375% 26-28/04/2033	EUR	4 382 350	0.25
5 000 000	VEOLIA ENVIRONNEMENT 3.324% 25-17/06/2032	EUR	4 963 150	0.28	3 000 000	DEUTSCHE TELEKOM 3.875% 26-28/04/2038	EUR	3 015 150	0.17
5 000 000	VEOLIA ENVIRONNEMENT 3.639% 26-14/01/2034	EUR	4 986 200	0.28	5 500 000	E.ON SE 3.448% 26-19/01/2034	EUR	5 455 340	0.31
1 500 000	VEOLIA ENVIRONNEMENT 5.000% 22-03/11/2032	EUR	1 601 595	0.09	3 300 000	EUROGRID GMBH 2.886% 25-16/10/2029	EUR	3 263 667	0.19
<i>United States of America</i>					1 900 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	1 887 289	0.11
350 000	ABBVIE INCORPORATED 2.625% 20-15/11/2028	EUR	346 735	0.02	4 000 000	EUROGRID GMBH 3.732% 24-18/10/2035	EUR	3 970 080	0.23
6 000 000	AIR PROD & CHEMICALS 3.250% 25-16/06/2032	EUR	5 939 880	0.34	5 000 000	FRESENIUS MEDICAL 3.250% 25-24/11/2030	EUR	4 972 550	0.28
7 000 000	ALPHABET INCORPORATED 3.450% 26-11/05/2032	EUR	7 058 520	0.40	5 315 000	FRESENIUS SE & CO 2.750% 25-15/09/2029	EUR	5 238 411	0.30
10 000 000	ALPHABET INCORPORATED 3.625% 26-11/05/2034	EUR	10 118 300	0.58					
6 738 000	ALPHABET INCORPORATED 4.100% 26-11/05/2039	EUR	6 862 383	0.39					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 222 000	HEIDELBERG MATERIALS 3.500% 26-10/10/2029	EUR	2 238 598	0.13	8 553 000	RECKITT BENCKISER TREASURY 4.000% 26-28/05/2035	EUR	8 699 598	0.50
7 019 000	HOCHTIEF AKTIENG 4.000% 26-15/04/2034	EUR	7 055 006	0.41	3 039 000	ROLLS-ROYCE HOLDINGS 3.375% 26-20/05/2031	EUR	3 050 579	0.17
5 000 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	4 929 500	0.28	3 705 000	SMITHS GROUP PLC 3.625% 25-13/11/2033	EUR	3 647 573	0.21
2 500 000	INFINEON TECHNOLOGIES 3.750% 26-16/02/2037	EUR	2 476 125	0.14	<i>Spain</i>			66 879 401	3.82
5 722 000	MTU AERO ENGINES 3.875% 24-18/09/2031	EUR	5 868 082	0.33	3 000 000	ABERTIS INFRAESTRUCTURAS 3.125% 25-07/07/2030	EUR	2 971 680	0.17
3 200 000	ROBERT BOSCH 4.000% 26-21/05/2036	EUR	3 209 664	0.18	5 000 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-07/08/2029	EUR	5 113 400	0.29
2 600 000	SAP SE 3.250% 26-03/06/2031	EUR	2 607 254	0.15	2 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 26-30/06/2031	EUR	2 495 450	0.14
2 500 000	SAP SE 3.500% 26-03/06/2033	EUR	2 516 000	0.14	5 000 000	BANCO SABADELL 3.375% 25-18/02/2033	EUR	4 950 000	0.28
3 000 000	VIER GAS TRANSPO 3.375% 24-11/11/2031	EUR	2 983 470	0.17	3 900 000	BANCO SANTANDER 3.625% 26-23/06/2033	EUR	3 900 858	0.22
1 300 000	VIER GAS TRANSPO 3.500% 26-21/10/2030	EUR	1 305 135	0.07	6 300 000	CAIXABANK 3.625% 24-19/09/2032	EUR	6 339 375	0.36
6 000 000	VIER GAS TRANSPO 3.625% 25-08/09/2033	EUR	5 968 020	0.34	4 601 000	EDP SERVICIOS 3.125% 25-03/12/2031	EUR	4 537 920	0.26
4 600 000	VOLKSWAGEN BANK 3.625% 26-26/11/2028	EUR	4 622 586	0.26	6 264 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	6 309 665	0.36
15 000 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	15 119 250	0.86	3 300 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	3 301 518	0.19
18 800 000	VONOVIA SE 3.500% 25-12/11/2032	EUR	18 505 404	1.06	4 300 000	INMOBILIARIA COL 3.125% 25-23/09/2031	EUR	4 189 533	0.24
2 300 000	VONOVIA SE 3.500% 26-06/07/2031	EUR	2 288 753	0.13	3 100 000	NATURGY FINANCE 3.250% 24-02/10/2030	EUR	3 087 321	0.18
2 300 000	VONOVIA SE 4.375% 26-06/07/2038	EUR	2 281 255	0.13	3 000 000	NATURGY FINANCE 3.625% 24-02/10/2034	EUR	2 967 000	0.17
<i>The Netherlands</i>			71 933 295	4.10	3 300 000	RED ELECTRICA SA 3.000% 25-06/10/2031	EUR	3 245 616	0.19
9 070 000	AHOLD DELHAIZE 3.625% 26-12/03/2034	EUR	9 111 631	0.52	3 500 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	3 523 065	0.20
3 403 000	AIRBUS SE 3.375% 26-13/05/2033	EUR	3 394 254	0.19	10 000 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	9 947 000	0.57
4 000 000	AKZO NOBEL NV 4.000% 26-25/03/2031	EUR	4 040 400	0.23	<i>Italy</i>			51 729 925	2.96
5 590 000	AKZO NOBEL NV 4.625% 26-25/03/2036	EUR	5 675 303	0.32	2 000 000	AEROPORTI ROMA 3.625% 25-15/06/2032	EUR	1 994 860	0.11
5 000 000	AMERICA MOVIL BV 3.000% 25-30/09/2030	EUR	4 935 150	0.28	3 500 000	AUTOSTRADA PER L'ITALIA 5.125% 23-14/06/2033	EUR	3 764 145	0.21
1 791 000	BMW FINANCE NV 3.250% 26-19/05/2029	EUR	1 794 331	0.10	5 282 000	ENEL SPA 3.500% 26-26/05/2030	EUR	5 329 855	0.30
9 077 000	BMW FINANCE NV 3.625% 26-19/05/2032	EUR	9 104 049	0.52	5 111 000	ENEL SPA 3.875% 26-26/05/2033	EUR	5 182 401	0.30
5 000 000	BMW INTERNATIONAL INVESTMENT BV 3.500% 24-17/11/2032	EUR	4 982 150	0.28	2 882 000	ITALGAS SPA 3.625% 26-16/04/2032	EUR	2 901 655	0.17
1 365 000	CTP NV 3.625% 25-10/03/2031	EUR	1 359 717	0.08	10 000 000	MONTE DEI PASCHI 10.500% 19-23/07/2029	EUR	11 887 499	0.69
2 800 000	KONINKLIJKE KPN 3.500% 26-12/05/2034	EUR	2 772 588	0.16	3 000 000	SNAM 3.375% 24-26/11/2031	EUR	2 998 470	0.17
5 960 000	MERCEDES-BENZ IN 3.600% 26-13/05/2032	EUR	5 978 594	0.34	2 785 000	SNAM 3.875% 26-22/06/2036	EUR	2 792 325	0.16
2 604 000	SANDOZ FINANCE 3.250% 24-12/09/2029	EUR	2 606 578	0.15	4 500 000	SNAM 4.000% 23-27/11/2029	EUR	4 615 515	0.26
3 000 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	2 393 190	0.14	10 000 000	UNICREDIT SPA 4.200% 24-11/06/2034	EUR	10 263 200	0.59
3 000 000	STELLANTIS NV 4.000% 24-19/03/2034	EUR	2 834 340	0.16	<i>Ireland</i>			36 657 471	2.09
4 000 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	3 986 560	0.23	5 378 000	BMS IRELAND CAP 2.973% 25-10/11/2030	EUR	5 335 944	0.30
3 000 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	2 976 900	0.17	10 050 000	BMS IRELAND CAP 3.363% 25-10/11/2033	EUR	9 957 440	0.57
4 000 000	THERMO FISHER 3.628% 25-01/12/2035	EUR	3 987 560	0.23	2 020 000	BMS IRELAND CAP 4.581% 25-10/11/2055	EUR	1 994 609	0.11
<i>United Kingdom</i>			69 202 987	3.96	6 094 000	EATON CAPITAL 3.550% 26-10/03/2034	EUR	6 095 402	0.35
14 249 000	BRITISH TELECOMMUNICATIONS 3.375% 25-17/11/2032	EUR	14 064 760	0.80	3 458 000	VODAFONE INT FINANCE 2.750% 25-03/07/2029	EUR	3 420 066	0.20
9 000 000	BRITISH TELECOMMUNICATIONS 3.875% 24-20/01/2034	EUR	9 087 480	0.52	3 000 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	2 946 270	0.17
2 381 000	BT FINANCE PLC 3.875% 26-02/06/2034	EUR	2 392 191	0.14	7 000 000	VODAFONE INT FINANCE 3.375% 25-03/07/2033	EUR	6 907 740	0.39
2 000 000	CNH INDUSTRIAL N 3.750% 24-11/06/2031	EUR	2 016 860	0.12	<i>Luxembourg</i>			36 050 038	2.06
1 705 000	COCA-COLA EURO 3.500% 26-08/05/2032	EUR	1 714 190	0.10	3 722 000	BECTON DICKINSON 3.855% 26-20/05/2033	EUR	3 756 019	0.21
2 000 000	HEATHROW FUNDING 4.500% 23-11/07/2033	EUR	2 079 960	0.12	210 000	EFG INT FIN LUX 3.925% 26-16/04/2031	EUR	211 044	0.01
2 114 000	INTL CONSOLIDAT 3.875% 26-28/01/2031	EUR	2 135 055	0.12	5 000 000	HEIDELBERG MATERIALS 4.875% 23-21/11/2033	EUR	5 365 599	0.31
5 775 000	INTL CONSOLIDAT 4.500% 26-28/05/2034	EUR	5 861 220	0.33	3 714 000	NOVARTIS FINANCE 3.100% 26-13/01/2032	EUR	3 705 198	0.21
3 152 000	RECKITT BENCKISER TREASURY 3.500% 25-10/09/2034	EUR	3 115 847	0.18	6 412 000	NOVARTIS FINANCE 3.500% 26-13/05/2035	EUR	6 442 906	0.37
11 263 000	RECKITT BENCKISER TREASURY 3.500% 26-28/05/2031	EUR	11 337 674	0.65	2 000 000	NOVARTIS FINANCE 4.000% 26-13/05/2041	EUR	2 034 440	0.12
					1 258 000	PROLOGIS INTERNATIONAL II 3.700% 24-07/10/2034	EUR	1 246 351	0.07

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 700 000	TRATON FINANCE LUXEMBOURG 2.875% 25-26/08/2028	EUR	2 677 347	0.15	27 600 000	BPCE 26-19/12/2031 FRN	EUR	27 358 500	1.56
3 000 000	TRATON FINANCE LUXEMBOURG 3.125% 26-12/05/2029	EUR	2 976 630	0.17	8 000 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	7 910 000	0.45
7 600 000	TRATON FINANCE LUXEMBOURG 3.875% 26-13/11/2031	EUR	7 634 504	0.44	9 000 000	CREDIT AGRICOLE SA 25-25/08/2032 FRN	EUR	8 876 250	0.51
<i>Sweden</i>			<i>23 898 056</i>	<i>1.35</i>	2 400 000	ELECTRICITE DE FRANCE 22-06/12/2171 FRN	EUR	2 575 992	0.15
270 000	EQT 2.875% 22-06/04/2032	EUR	257 683	0.01	3 800 000	ELECTRICITE DE FRANCE 24-17/09/2173 FRN	EUR	3 904 500	0.22
4 561 000	FASTIGHETS AB BA 3.625% 26-25/08/2031	EUR	4 481 046	0.26	10 500 000	ELECTRICITE DE FRANCE 25-06/04/2174 FRN	EUR	10 434 375	0.60
7 912 000	FASTIGHETS AB BA 4.000% 25-04/03/2033	EUR	7 742 604	0.44	7 800 000	ENGIE 26-16/04/2175 FRN	EUR	7 926 750	0.45
2 000 000	HEIMSTADEN BOSTA 3.750% 25-02/10/2030	EUR	1 983 940	0.11	4 300 000	ENGIE 26-16/07/2174 FRN	EUR	4 331 089	0.25
1 500 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	1 482 630	0.08	5 000 000	ORANGE 26-25/06/2175 FRN	EUR	4 987 500	0.28
7 582 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	7 597 619	0.43	5 000 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	5 124 800	0.29
359 000	TELE2 AB 2.125% 18-15/05/2028	EUR	352 534	0.02	9 000 000	SOCIETE GENERALE 24-13/11/2030 FRN	EUR	9 045 000	0.52
<i>Japan</i>			<i>21 788 590</i>	<i>1.24</i>	5 200 000	SOCIETE GENERALE 25-01/03/2032 FRN	EUR	5 161 468	0.29
3 000 000	EAST JAPAN RAIL 3.976% 23-05/09/2032	EUR	3 104 190	0.18	11 000 000	SOCIETE GENERALE 25-02/09/2033 FRN	EUR	10 945 000	0.62
7 031 000	NTT FINANCE 3.325% 26-01/11/2029	EUR	7 036 414	0.40	9 200 000	SOCIETE GENERALE 25-20/11/2035 FRN	EUR	9 155 564	0.52
3 212 000	NTT FINANCE 3.559% 26-01/11/2031	EUR	3 217 621	0.18	5 000 000	SOGECAP SA 23-16/05/2044 FRN	EUR	5 662 500	0.32
5 000 000	NTT FINANCE 3.619% 26-04/03/2035	EUR	4 923 750	0.28	1 000 000	SOGECAP SA 25-31/12/2099 FRN	EUR	1 022 500	0.06
3 500 000	NTT FINANCE 3.847% 26-01/07/2034	EUR	3 506 615	0.20	5 000 000	TOTALENERGIES SE 24-19/11/2173 FRN	EUR	5 014 350	0.29
<i>Canada</i>			<i>14 315 899</i>	<i>0.82</i>	7 500 000	TOTALENERGIES SE 26-26/05/2174 FRN	EUR	7 395 750	0.42
5 099 000	TORONTO DOMINION BANK 3.357% 25-22/09/2032	EUR	5 044 084	0.29	<i>United Kingdom</i>			<i>85 705 130</i>	<i>4.90</i>
410 000	TORONTO DOMINION BANK 3.563% 24-16/04/2031	EUR	413 124	0.02	1 500 000	BARCLAYS BANK PLC 24-31/05/2036 FRN	EUR	1 561 875	0.09
8 791 000	TORONTO DOMINION BANK 3.641% 26-22/10/2031	EUR	8 858 691	0.51	429 000	HSBC HOLDINGS 23-23/05/2033 FRN	EUR	456 456	0.03
<i>Denmark</i>			<i>10 519 911</i>	<i>0.60</i>	3 000 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	3 090 000	0.18
10 450 000	NYKREDIT 3.750% 26-22/01/2032	EUR	10 519 911	0.60	17 496 000	HSBC HOLDINGS 25-01/12/2033 FRN	EUR	17 408 520	0.99
<i>Norway</i>			<i>4 068 280</i>	<i>0.23</i>	4 631 000	HSBC HOLDINGS 26-12/05/2031 FRN	EUR	4 654 155	0.27
4 028 000	SPAREBANK 1 SOR 3.750% 26-21/04/2032	EUR	4 068 280	0.23	13 806 000	LLOYDS BANKING GROUP PLC 26-13/05/2033 FRN	EUR	13 823 258	0.79
<i>Finland</i>			<i>3 197 069</i>	<i>0.18</i>	3 000 000	NATIONWIDE BUILDING SOCIETY 25-30/07/2035 FRN	EUR	3 024 360	0.17
345 000	FORTUM OYJ 4.000% 23-26/05/2028	EUR	350 061	0.02	7 000 000	NATIONWIDE BUILDING SOCIETY 26-03/02/2031 FRN	EUR	6 938 750	0.40
2 850 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	2 847 008	0.16	5 000 000	NATWEST GROUP 25-03/09/2034 FRN	EUR	4 974 550	0.28
<i>Iceland</i>			<i>1 792 929</i>	<i>0.10</i>	3 281 000	NATWEST GROUP 25-13/05/2030 FRN	EUR	3 276 899	0.19
1 774 000	LANDSBANKINN HF 4.000% 26-12/05/2031	EUR	1 792 929	0.10	5 000 000	STANDARD CHARTERED 26-14/01/2034 FRN	EUR	4 975 000	0.28
<i>Australia</i>			<i>778 605</i>	<i>0.04</i>	12 600 000	STANDARD CHARTERED 26-28/05/2032 FRN	EUR	12 771 108	0.73
460 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	424 741	0.02	1 236 000	SWISS RE SUBORDONATED FINANCE 26-22/04/2037 FRN	EUR	1 256 085	0.07
370 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	353 864	0.02	1 591 000	UBS AG LONDON 26-01/08/2032 FRN	EUR	1 599 114	0.09
Floating rate bonds			785 136 342	44.77	6 000 000	VODAFONE GROUP 25-12/09/2055 FRN	EUR	5 895 000	0.34
<i>France</i>			<i>209 883 263</i>	<i>11.99</i>	<i>United States of America</i>			<i>75 471 303</i>	<i>4.31</i>
5 000 000	ALSTOM S 24-29/08/2172 FRN	EUR	5 176 450	0.30	2 500 000	BANK OF AMERICA CORPORATION 25-30/10/2031 FRN	EUR	2 459 925	0.14
1 500 000	AXA SA 25-16/03/2174 FRN	EUR	1 501 875	0.09	11 006 000	CITIGROUP INC 25-22/10/2034 FRN	EUR	10 839 919	0.62
2 072 000	AXA SA 26-29/05/2056 FRN	EUR	2 087 540	0.12	3 500 000	GOLDMAN SACHS GROUP 25-18/12/2036 FRN	EUR	3 504 305	0.20
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-14/05/2036 FRN	EUR	1 485 000	0.08	8 000 000	GOLDMAN SACHS GROUP 26-17/08/2033 FRN	EUR	7 941 920	0.45
10 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-21/07/2033 FRN	EUR	10 665 000	0.61	1 352 000	GOLDMAN SACHS GROUP 26-22/04/2036 FRN	EUR	1 362 140	0.08
6 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	6 097 500	0.35	10 000 000	JPMORGAN CHASE 24-21/03/2034 FRN	EUR	10 099 300	0.58
6 200 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	6 122 500	0.35	10 189 000	MORGAN STANLEY 25-07/11/2031 FRN	EUR	10 053 181	0.57
4 000 000	BNP PARIBAS 25-19/01/2036 FRN	EUR	3 975 000	0.23	2 067 000	NEXTERA ENERGY 25-15/05/2056 FRN	EUR	2 035 995	0.12
1 200 000	BNP PARIBAS 26-16/08/2174 FRN	EUR	1 197 384	0.07	8 500 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	8 404 375	0.48
13 700 000	BNP PARIBAS 26-20/04/2034 FRN	EUR	13 648 625	0.78	5 478 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	5 395 830	0.31
2 900 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	2 942 166	0.17	6 100 000	ONCOR ELECTRIC D 26-26/11/2056 FRN	EUR	6 168 625	0.35
1 500 000	BNP PARIBAS 26-27/11/2046 FRN	EUR	1 542 960	0.09	7 297 000	VERIZON COMMUNICATIONS INC 25-15/06/2056 FRN	EUR	7 205 788	0.41
6 500 000	BPCE 24-08/03/2033 FRN	EUR	6 621 875	0.38					
5 000 000	BPCE 26-03/01/2034 FRN	EUR	5 006 250	0.29					
5 000 000	BPCE 26-16/01/2037 FRN	EUR	4 981 250	0.28					

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Greece</i>					3 000 000	ENEL SPA 26-14/01/2175 FRN	EUR	2 962 500	0.17
2 500 000	ALPHA BANK 25-23/07/2036 FRN	EUR	2 509 375	0.14	5 000 000	INTESA SANPAOLO 24-14/11/2036 FRN	EUR	5 071 500	0.29
8 216 000	ALPHA BANK 26-06/05/2032 FRN	EUR	8 257 244	0.47	5 175 000	INTESA SANPAOLO 24-16/09/2032 FRN	EUR	5 246 156	0.30
8 930 000	ALPHA BANK 26-10/02/2033 FRN	EUR	8 825 876	0.50	1 000 000	INTESA SANPAOLO 26-17/08/2174 FRN	EUR	1 002 500	0.06
2 500 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	2 640 625	0.15	3 812 000	INTESA SANPAOLO 26-22/06/2034 FRN	EUR	3 816 765	0.22
5 000 000	EUROBANK 24-12/03/2030 FRN	EUR	4 974 550	0.28	2 000 000	MONTE DEI PASCHI 24-27/11/2030 FRN	EUR	2 017 500	0.12
5 425 000	EUROBANK 26-25/05/2032 FRN	EUR	5 481 800	0.31	1 000 000	UNICREDIT SPA 24-03/12/2172 FRN	EUR	1 070 000	0.06
4 000 000	EUROBANK 26-29/04/2037 FRN	EUR	3 960 000	0.23	454 000	UNICREDIT SPA 25-16/01/2033 FRN	EUR	457 973	0.03
2 000 000	EUROBANK ERGASIA 22-06/12/2032 FRN	EUR	2 168 480	0.12	6 000 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	6 007 500	0.34
4 651 000	EUROBANK ERGASIA 25-30/04/2035 FRN	EUR	4 662 628	0.27	6 754 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	6 829 983	0.39
5 117 000	NATIONAL BANK OF GREECE 25-27/11/2032 FRN	EUR	5 059 638	0.29	<i>The Netherlands</i>				
3 620 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	3 581 918	0.20	5 400 000	ABERTIS FINANCE 24-28/02/2173 FRN	EUR	5 494 500	0.31
1 204 000	NATIONAL BANK OF GREECE 26-12/08/2174 FRN	EUR	1 204 000	0.07	3 600 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	3 627 000	0.21
9 764 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	10 519 050	0.60	3 000 000	ABERTIS FINANCE 31/12/2099 FRN	EUR	3 037 500	0.17
3 000 000	PIRAEUS BANK 24-18/09/2035 FRN	EUR	3 131 580	0.18	2 000 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 26-23/04/2056 FRN	EUR	1 972 500	0.11
<i>Germany</i>					2 200 000	COOPERATIEVE RAB 26-29/12/2174 FRN	EUR	2 232 318	0.13
2 100 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	2 121 000	0.12	4 000 000	ING GROEP NV 24-15/08/2034 FRN	EUR	4 080 000	0.23
5 000 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	5 000 000	0.29	1 000 000	ING GROEP NV 24-26/08/2035 FRN	EUR	1 017 500	0.06
5 000 000	COMMERZBANK AG 24-16/07/2032 FRN	EUR	5 106 250	0.29	2 700 000	ING GROEP NV 25-10/11/2030 FRN	EUR	2 662 875	0.15
3 200 000	COMMERZBANK AG 24-16/10/2034 FRN	EUR	3 308 000	0.19	5 000 000	NIBC BANK NV 24-12/06/2035 FRN	EUR	5 100 000	0.29
7 900 000	COMMERZBANK AG 25-06/06/2030 FRN	EUR	7 850 625	0.45	1 927 000	STELLANTIS NV 26-16/03/2175 FRN	EUR	1 878 343	0.11
3 900 000	COMMERZBANK AG 26-03/06/2033 FRN	EUR	3 909 750	0.22	4 000 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	3 917 320	0.22
3 000 000	COMMERZBANK AG 26-03/09/2031 FRN	EUR	2 958 750	0.17	6 000 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	5 722 500	0.33
5 000 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	5 231 250	0.30	1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 18-31/12/2049 FRN	EUR	1 004 370	0.06
6 500 000	DEUTSCHE BANK AG 24-12/07/2035 FRN	EUR	6 768 125	0.39	3 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 22-28/12/2170 FRN	EUR	2 984 190	0.17
2 000 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	2 180 000	0.12	1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	1 135 370	0.06
14 000 000	DEUTSCHE BANK AG 25-16/06/2029 FRN	EUR	13 929 020	0.79	4 500 000	VOLKSWAGEN INTERNATIONAL FINANCE 31/12/2099 FRN	EUR	4 623 750	0.26
1 600 000	DEUTSCHE BANK AG 26-30/10/2174 FRN	EUR	1 634 000	0.09	<i>Austria</i>				
<i>Spain</i>					8 700 000	BAWAG GROUP AG 23-24/02/2034 FRN	EUR	9 298 125	0.53
5 000 000	ABANCA CORP 23-02/04/2030 FRN	EUR	5 325 000	0.30	1 800 000	BAWAG PSK 26-22/06/2029 FRN	EUR	1 800 000	0.10
7 000 000	ABANCA CORP 26-09/06/2034 FRN	EUR	7 000 000	0.40	3 100 000	ERSTE GROUP 24-15/01/2035 FRN	EUR	3 123 250	0.18
3 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-08/02/2036 FRN	EUR	3 131 250	0.18	5 000 000	ERSTE GROUP 26-03/05/2032 FRN	EUR	4 943 750	0.28
1 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 25-11/02/2174 FRN	EUR	1 403 080	0.08	4 200 000	ERSTE GROUP 26-15/10/2174 FRN	EUR	4 215 750	0.24
5 000 000	BANCO SABADELL 25-10/03/2032 FRN	EUR	4 987 500	0.28	7 000 000	RAIFFEISEN BANK INTERNATIONAL 24-02/01/2035 FRN	EUR	7 285 740	0.42
3 000 000	BANKINTER SA 21-23/12/2032 FRN	EUR	2 932 500	0.17	2 300 000	RAIFFEISEN BANK INTERNATIONAL 24-03/01/2030 FRN	EUR	2 335 742	0.13
2 000 000	BANKINTER SA 25-04/02/2033 FRN	EUR	1 997 500	0.11	1 600 000	RAIFFEISEN BANK INTERNATIONAL 24-31/05/2030 FRN	EUR	1 650 192	0.09
10 300 000	BANKINTER SA 26-02/06/2034 FRN	EUR	10 261 375	0.59	3 500 000	RAIFFEISEN BANK INTERNATIONAL 25-13/11/2033 FRN	EUR	3 482 955	0.20
6 000 000	CAIXABANK 25-25/12/2173 FRN	EUR	6 058 740	0.35	2 500 000	RAIFFEISEN BANK INTERNATIONAL 25-27/08/2031 FRN	EUR	2 483 475	0.14
2 000 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	1 965 000	0.11	1 200 000	RAIFFEISEN BANK INTERNATIONAL 26-15/06/2174 FRN	EUR	1 210 500	0.07
2 500 000	IBERDROLA FINANCE SA 26-09/03/2175 FRN	EUR	2 456 250	0.14	7 900 000	RAIFFEISEN BANK INTERNATIONAL 26-16/02/2034 FRN	EUR	7 759 854	0.44
3 600 000	INIT INNOVATION IN TRAFFIC 23/09/2033 FRN	EUR	3 919 500	0.22	<i>Portugal</i>				
1 500 000	MAPFRE 26-09/06/2037 FRN	EUR	1 524 375	0.09	6 700 000	BANCO COMERCIAL PORTUGUES BONDS 26-22/06/2038 FRN	EUR	6 666 500	0.38
3 600 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	3 622 500	0.21	8 900 000	BANCO COMERCIAL PORTUGUES 25-24/06/2031 FRN	EUR	8 799 875	0.50
1 000 000	UNICAJA ES 26-18/08/2174 FRN	EUR	1 000 000	0.06	2 500 000	EDP SA 24-16/09/2054 FRN	EUR	2 534 675	0.14
<i>Italy</i>					8 000 000	EDP SA 24-29/05/2054 FRN	EUR	8 130 000	0.46
3 500 000	A2A SPA 24-11/09/2172 FRN	EUR	3 587 500	0.20	2 000 000	EDP SA 25-27/05/2055 FRN	EUR	2 007 820	0.11
390 000	BANCA MEDIOLANUM 26-31/01/2031 FRN	EUR	386 100	0.02					
3 981 000	BANCO BPM SPA 25-23/10/2031 FRN	EUR	3 931 238	0.22					
2 634 000	ENEL SPA 21-31/12/2061 FRN	EUR	2 571 443	0.15					
6 000 000	ENEL SPA 25-14/01/2174 FRN	EUR	5 992 500	0.34					

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Ireland</i>		<i>16 422 939</i>	<i>0.93</i>
2 000 000	AIB GROUP PLC 25-02/12/2036 FRN	EUR	1 983 800	0.11
1 000 000	AIB GROUP PLC 25-14/07/2173 FRN	EUR	1 036 460	0.06
7 000 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	7 226 100	0.41
6 099 000	BANK OF IRELAND 26-02/04/2034 FRN	EUR	6 176 579	0.35
	<i>Denmark</i>		<i>6 425 250</i>	<i>0.36</i>
2 300 000	CARLSBERG BREW 26-18/05/3026 FRN	EUR	2 340 250	0.13
4 000 000	JYSKE BANK A/S 24-06/09/2030 FRN	EUR	4 085 000	0.23
	<i>Belgium</i>		<i>5 507 125</i>	<i>0.31</i>
2 900 000	KBC GROUP NV 26-15/01/2033 FRN	EUR	2 874 625	0.16
2 600 000	KBC GROUP NV 26-28/05/2034 FRN	EUR	2 632 500	0.15
	<i>Luxembourg</i>		<i>4 841 375</i>	<i>0.28</i>
1 700 000	GRAND CITY FINANCE 26-05/08/2174 FRN	EUR	1 672 375	0.10
1 200 000	REPSOL EUR FIN 25-19/02/2174 FRN	EUR	1 186 500	0.07
2 000 000	SES FIN SARL 26-24/06/2174 FRN	EUR	1 982 500	0.11
	<i>Romania</i>		<i>4 179 420</i>	<i>0.24</i>
4 200 000	RZB 26-22/01/2032 FRN	EUR	4 179 420	0.24
	<i>Poland</i>		<i>3 984 631</i>	<i>0.22</i>
1 800 000	MBANK 26-26/05/2033 FRN	EUR	1 834 830	0.10
2 137 000	PKO BANK POLSKI 26-06/05/2030 FRN	EUR	2 149 801	0.12
	<i>Hungary</i>		<i>3 784 795</i>	<i>0.22</i>
3 827 000	OTP BANK 26-03/02/2032 FRN	EUR	3 784 795	0.22
	<i>Switzerland</i>		<i>2 704 118</i>	<i>0.15</i>
2 619 000	UBS GROUP AG 23-11/01/2031 FRN	EUR	2 704 118	0.15
	<i>Australia</i>		<i>1 863 012</i>	<i>0.11</i>
1 864 000	AUST & NZ BANK 25-31/07/2035 FRN	EUR	1 863 012	0.11
	<i>Finland</i>		<i>636 480</i>	<i>0.04</i>
624 000	STORA ENSO OYJ 26-17/10/2174 FRN	EUR	636 480	0.04
Shares/Units in investment funds			47 905 551	2.73
	<i>Luxembourg</i>		<i>47 905 551</i>	<i>2.73</i>
5 000.00	BNP PARIBAS FLEXI 1 STRUCTURED CREDIT EUROPE AAA - X CAP	EUR	5 850 500	0.33
140.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	16 901 419	0.96
50.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	5 000 000	0.29
199 989.20	BNP PARIBAS INSTICASH EUR GOVERNMENT CNAV - X CAP	EUR	20 153 632	1.15
Total securities portfolio			1 741 649 959	99.36

BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds									
<i>United States of America</i>									
1 000 000	ALPHABET INCORPORATED 3.625% 26-11/05/2034	EUR	1 011 830	0.93	1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.750% 23-10/11/2031	EUR	1 057 570	0.97
1 500 000	AMAZON.COM INC 3.700% 26-16/03/2035	EUR	1 509 615	1.40	100 000	CANAL PLUS SA 4.875% 26-20/05/2032	EUR	99 340	0.09
507 000	AMPHENOL CORPORATION 3.875% 26-12/05/2034	EUR	517 034	0.48	1 000 000	CAPGEMINI SE 3.125% 25-25/09/2031	EUR	977 370	0.90
800 000	AT&T INC 4.300% 23-18/11/2034	EUR	828 728	0.76	500 000	CARREFOUR SA 3.875% 26-04/06/2034	EUR	498 480	0.46
900 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	899 145	0.83	100 000	CLARIANE SE 6.875% 26-15/04/2031	EUR	102 324	0.09
200 000	FORD MOTOR CREDIT 4.087% 26-17/02/2033	EUR	195 706	0.18	100 000	EGIS SA 5.125% 26-15/05/2031	EUR	101 547	0.09
1 380 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	1 397 954	1.30	500 000	ELECTRICITE DE FRANCE 3.000% 26-04/03/2031	EUR	492 970	0.45
262 000	GENERAL MOTORS FINANCE 3.100% 25-04/08/2029	EUR	260 601	0.24	1 200 000	ELECTRICITE DE FRANCE 4.750% 22-12/10/2034	EUR	1 284 948	1.18
400 000	GENERAL MOTORS FINANCE 4.000% 26-12/05/2032	EUR	403 460	0.37	500 000	ENGIE 3.875% 23-06/01/2031	EUR	511 660	0.47
1 083 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	1 068 520	0.98	500 000	RCI BANQUE 4.000% 26-19/08/2031	EUR	502 920	0.46
740 000	IBM CORPORATION 3.450% 26-03/02/2034	EUR	729 943	0.67	800 000	RCI BANQUE 4.250% 26-23/05/2034	EUR	800 144	0.74
400 000	LINDE PLC 3.200% 26-13/05/2030	EUR	400 748	0.37	800 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	792 144	0.73
100 000	LSF12 PILLAR 5.750% 26-15/05/2033	EUR	99 343	0.09	800 000	VALEO SE 4.875% 26-03/02/2033	EUR	799 312	0.74
300 000	NEXTERA ENERGY 3.624% 26-10/02/2034	EUR	298 773	0.27	<i>United Kingdom</i>				
500 000	ROBERT BOSCH 3.250% 26-21/05/2029	EUR	500 690	0.46	100 000	ALEXANDRITE MON 6.875% 26-31/05/2031	EUR	100 716	0.09
500 000	ROBERT BOSCH 3.750% 25-28/05/2034	EUR	500 945	0.46	900 000	BRITISH TELECOMMUNICATIONS 3.375% 25-17/11/2032	EUR	888 363	0.82
1 340 000	TOYOTA MTR CREDIT 3.125% 26-20/04/2032	EUR	1 317 166	1.21	476 000	BT FINANCE PLC 3.875% 26-02/06/2034	EUR	478 237	0.44
100 000	UGI INTL LLC 5.000% 26-01/06/2031	EUR	101 869	0.09	423 000	INTL CONSOLIDAT 3.875% 26-28/01/2031	EUR	427 213	0.39
334 000	VIATRIS INC 4.250% 26-17/06/2033	EUR	337 033	0.31	1 024 000	INTL CONSOLIDAT 4.500% 26-28/05/2034	EUR	1 039 288	0.96
<i>Germany</i>					888 000	RECKITT BENCKISER TREASURY 3.500% 26-28/05/2031	EUR	893 887	0.82
400 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	394 456	0.36	300 000	RECKITT BENCKISER TREASURY 4.000% 26-28/05/2035	EUR	305 142	0.28
500 000	AMPRION GMBH 3.162% 26-15/01/2031	EUR	495 480	0.46	602 000	ROLLS-ROYCE HOLDINGS 3.375% 26-20/05/2031	EUR	604 294	0.56
500 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	505 355	0.46	125 000	ZEGONA FINANCE 4.250% 26-15/01/2032	EUR	124 911	0.11
100 000	CIDRON ATRIUM SE 5.625% 26-15/02/2033	EUR	98 598	0.09	<i>Italy</i>				
700 000	E.ON SE 3.448% 26-19/01/2034	EUR	694 316	0.64	1 172 000	ENEL SPA 3.500% 26-26/05/2030	EUR	1 182 618	1.09
444 000	HEIDELBERG MATERIALS 3.500% 26-10/10/2029	EUR	447 317	0.41	1 168 000	ENEL SPA 3.875% 26-26/05/2033	EUR	1 184 317	1.09
500 000	HOCHTIEF AKTIENG 4.000% 26-15/04/2034	EUR	502 565	0.46	100 000	GG12 SPA 6.250% 26-28/04/2033	EUR	102 191	0.09
100 000	HT TROPLAST AG 7.625% 26-15/07/2031	EUR	101 261	0.09	576 000	ITALGAS SPA 3.625% 26-16/04/2032	EUR	579 928	0.53
100 000	IHO VERWALTUNGS 5.625% 26-15/05/2031	EUR	103 886	0.10	1 000 000	MONTE DEI PASCHI 10.500% 19-23/07/2029	EUR	1 188 750	1.09
800 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	788 720	0.73	<i>The Netherlands</i>				
300 000	INFINEON TECHNOLOGIES 3.750% 26-16/02/2037	EUR	297 135	0.27	500 000	AKZO NOBEL NV 4.000% 26-25/03/2031	EUR	505 050	0.46
500 000	SAP SE 3.250% 26-03/06/2031	EUR	501 395	0.46	100 000	DUFY ONE BV 4.625% 26-11/06/2033	EUR	100 437	0.09
500 000	SAP SE 3.500% 26-03/06/2033	EUR	503 200	0.46	1 000 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	992 300	0.91
100 000	SCHAEFFLER 4.125% 26-13/05/2029	EUR	100 461	0.09	144 000	UNITED GROUP 6.375% 26-14/05/2033	EUR	146 579	0.13
300 000	VIER GAS TRANSPO 3.500% 26-21/10/2030	EUR	301 185	0.28	<i>Spain</i>				
800 000	VOLKSWAGEN BANK 3.625% 26-26/11/2028	EUR	803 928	0.74	500 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-07/08/2029	EUR	511 340	0.47
1 200 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	1 209 540	1.11	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 26-30/06/2031	EUR	399 272	0.37
1 000 000	VONOVIA SE 3.500% 25-12/11/2032	EUR	984 330	0.91	500 000	CAIXABANK 3.625% 24-19/09/2032	EUR	503 125	0.46
400 000	VONOVIA SE 3.500% 26-06/07/2031	EUR	398 044	0.37	300 000	CELLNEX FINANCE 3.000% 26-19/01/2031	EUR	294 219	0.27
400 000	VONOVIA SE 4.375% 26-06/07/2038	EUR	396 740	0.37	<i>Canada</i>				
<i>France</i>					1 654 000	TORONTO DOMINION BANK 3.641% 26-22/10/2031	EUR	1 666 736	1.54
500 000	ACCOR 3.875% 24-11/03/2031	EUR	504 815	0.46	<i>Sweden</i>				
1 000 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	995 980	0.92	500 000	FASTIGHETS AB BA 3.625% 26-25/08/2031	EUR	491 235	0.45
100 000	ATOS SE 8.125% 26-21/05/2031	EUR	98 683	0.09	800 000	FASTIGHETS AB BA 4.000% 25-04/03/2033	EUR	782 872	0.72
					<i>Japan</i>				
					953 000	NTT FINANCE 3.559% 26-01/11/2031	EUR	954 668	0.88
					100 000	SOFTBANK GROUP CORP 6.375% 26-22/04/2030	EUR	102 355	0.09
					100 000	SOFTBANK GROUP CORP 7.375% 26-22/04/2034	EUR	103 898	0.10

BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Luxembourg</i>					600 000	CAIXABANK 25-25/12/2173 FRN	EUR	605 874	0.56
500 000	TRATON FINANCE LUXEMBOURG 2.875% 25-26/08/2028	EUR	495 805	0.46	800 000	INIT INNOVATION IN TRAFFIC 23/09/2033 FRN	EUR	871 000	0.80
500 000	TRATON FINANCE LUXEMBOURG 3.875% 26-13/11/2031	EUR	502 270	0.46	300 000	MAPFRE 26-09/06/2037 FRN	EUR	304 875	0.28
<i>Ireland</i>					100 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	100 625	0.09
500 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	491 045	0.45	200 000	UNICAJA ES 26-18/08/2174 FRN	EUR	200 000	0.18
500 000	VODAFONE INT FINANCE 3.375% 25-03/07/2033	EUR	493 410	0.45	<i>Germany</i>				
<i>Norway</i>					1 000 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	1 000 000	0.92
705 000	SPAREBANK 1 SOR 3.750% 26-21/04/2032	EUR	712 050	0.66	500 000	BAYERISCHE LNDBK 26-21/01/2037 FRN	EUR	495 000	0.46
<i>Iceland</i>					700 000	COMMERZBANK AG 26-03/06/2033 FRN	EUR	701 750	0.65
591 000	LANDSBANKINN HF 4.000% 26-12/05/2031	EUR	597 306	0.55	500 000	COMMERZBANK AG 26-03/09/2031 FRN	EUR	493 125	0.45
<i>Finland</i>					1 000 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	1 046 250	0.96
500 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	499 475	0.46	1 000 000	DEUTSCHE BANK AG 24-12/07/2035 FRN	EUR	1 041 250	0.96
<i>Austria</i>					600 000	DEUTSCHE BANK AG 26-30/10/2174 FRN	EUR	612 750	0.56
100 000	AMS-OSRAM AG 7.250% 26-31/05/2032	EUR	102 882	0.09	<i>The Netherlands</i>				
Floating rate bonds			57 684 336	53.09	800 000	ABERTIS FINANCE 24-28/02/2173 FRN	EUR	814 000	0.75
<i>France</i>					600 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	604 500	0.56
800 000	ALSTOM S 24-29/08/2172 FRN	EUR	828 232	0.76	400 000	COOPERATIEVE RAB 26-29/12/2174 FRN	EUR	405 876	0.37
415 000	AXA SA 26-29/05/2056 FRN	EUR	418 113	0.38	500 000	NIBC BANK NV 24-12/06/2035 FRN	EUR	510 000	0.47
1 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	1 219 500	1.12	237 000	STELLANTIS NV 26-16/03/2175 FRN	EUR	231 016	0.21
500 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	493 750	0.45	400 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	391 732	0.36
900 000	BNP PARIBAS 26-20/04/2034 FRN	EUR	896 625	0.82	1 400 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	1 335 250	1.23
600 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	608 724	0.56	600 000	VOLKSWAGEN INTERNATIONAL FINANCE 31/12/2099 FRN	EUR	616 500	0.57
300 000	BNP PARIBAS 26-27/11/2046 FRN	EUR	308 592	0.28	<i>Italy</i>				
1 800 000	BPCE 26-19/12/2031 FRN	EUR	1 784 250	1.65	500 000	A2A SPA 24-11/09/2172 FRN	EUR	512 500	0.47
600 000	ELECTRICITE DE FRANCE 22-06/12/2171 FRN	EUR	643 998	0.59	500 000	ENEL SPA 21-31/12/2061 FRN	EUR	488 125	0.45
1 000 000	ELECTRICITE DE FRANCE 25-06/04/2174 FRN	EUR	993 750	0.91	500 000	INTESA SANPAOLO 24-14/11/2036 FRN	EUR	507 150	0.47
1 000 000	ENGIE 26-16/04/2175 FRN	EUR	1 016 250	0.94	610 000	INTESA SANPAOLO 26-22/06/2034 FRN	EUR	610 763	0.56
200 000	ORANGE 26-25/06/2175 FRN	EUR	199 500	0.18	1 000 000	UNICREDIT SPA 25-22/09/2031 FRN	EUR	988 140	0.91
1 000 000	SOCIETE GENERALE 25-01/03/2032 FRN	EUR	992 590	0.91	1 688 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	1 706 990	1.58
700 000	SOCIETE GENERALE 25-02/09/2033 FRN	EUR	696 500	0.64	<i>Austria</i>				
500 000	SOCIETE GENERALE 25-20/11/2035 FRN	EUR	497 585	0.46	500 000	BAWAG GROUP AG 23-24/02/2034 FRN	EUR	534 375	0.49
500 000	SOGECAP SA 23-16/05/2044 FRN	EUR	566 250	0.52	1 000 000	ERSTE GROUP 26-15/10/2174 FRN	EUR	1 003 750	0.92
800 000	TOTALENERGIES SE 26-26/05/2174 FRN	EUR	788 880	0.73	500 000	RAIFFEISEN BANK INTERNATIONAL 24-02/01/2035 FRN	EUR	520 410	0.48
<i>United Kingdom</i>					1 400 000	RAIFFEISEN BANK INTERNATIONAL 26-16/02/2034 FRN	EUR	1 375 164	1.28
318 000	AVIVA PLC 26-28/11/2057 FRN	EUR	325 155	0.30	<i>Greece</i>				
359 000	BARCLAYS PLC 26-12/05/2030 FRN	EUR	361 244	0.33	643 000	ALPHA BANK 26-06/05/2032 FRN	EUR	646 228	0.59
500 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	515 000	0.47	1 083 000	ALPHA BANK 26-10/02/2033 FRN	EUR	1 070 372	0.98
1 500 000	HSBC HOLDINGS 25-01/12/2033 FRN	EUR	1 492 500	1.38	987 000	EUROBANK 26-25/05/2032 FRN	EUR	997 334	0.92
906 000	HSBC HOLDINGS 26-12/05/2031 FRN	EUR	910 530	0.84	300 000	EUROBANK ERGASIA 22-06/12/2032 FRN	EUR	325 272	0.30
2 550 000	LLOYDS BANKING GROUP PLC 26-13/05/2033 FRN	EUR	2 553 187	2.36	301 000	NATIONAL BANK OF GREECE 26-12/08/2174 FRN	EUR	301 000	0.28
300 000	NATWEST GROUP 25-03/09/2034 FRN	EUR	298 473	0.27	<i>United States of America</i>				
800 000	STANDARD CHARTERED 26-28/05/2032 FRN	EUR	810 864	0.75	200 000	CITIGROUP INC 25-22/10/2034 FRN	EUR	196 982	0.18
800 000	VODAFONE GROUP 25-12/09/2055 FRN	EUR	786 000	0.72	500 000	JPMORGAN CHASE 24-21/03/2034 FRN	EUR	504 965	0.46
<i>Spain</i>					422 000	KING US BIDC 25-01/12/2032 FRN	EUR	425 684	0.39
800 000	ABANCA CORP 26-09/06/2034 FRN	EUR	800 000	0.74	486 000	NEXTERA ENERGY 25-15/05/2056 FRN	EUR	478 710	0.44
1 000 000	BANCO DE CREDITO SOCIAL COOPERATIVO 26-04/06/2032 FRN	EUR	1 006 250	0.93	100 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	98 875	0.09
1 000 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	1 047 500	0.96	300 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	295 500	0.27
1 000 000	BANKINTER SA 21-23/12/2032 FRN	EUR	977 500	0.90	500 000	ONCOR ELECTRIC D 26-26/11/2056 FRN	EUR	505 625	0.47
800 000	BANKINTER SA 26-02/06/2034 FRN	EUR	797 000	0.73	600 000	VERIZON COMMUNICATIONS INC 25-15/06/2056 FRN	EUR	592 500	0.55

BNP PARIBAS FUNDS Euro Corporate Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Portugal</i>				
900 000	BANCO COMERCIAL PORTUGUES BONDS 26-05/05/2032 FRN	EUR	892 125	0.82
500 000	BANCO COMERCIAL PORTUGUES BONDS 26-22/06/2038 FRN	EUR	497 500	0.46
600 000	EDP SA 24-29/05/2054 FRN	EUR	609 750	0.56
<i>Luxembourg</i>				
300 000	GRAND CITY FINANCE 26- 05/08/2174 FRN	EUR	295 125	0.27
101 000	PLT VII FINANCE 26-15/06/2031 FRN	EUR	101 016	0.09
500 000	SES FIN SARL 26-24/06/2174 FRN	EUR	495 625	0.46
<i>Switzerland</i>				
524 000	UBS GROUP AG 23-11/01/2031 FRN	EUR	541 030	0.50
<i>Romania</i>				
500 000	RZB 26-22/01/2032 FRN	EUR	497 550	0.46
<i>Finland</i>				
291 000	STORA ENSO OYJ 26-17/04/2175 FRN	EUR	296 456	0.27
142 000	STORA ENSO OYJ 26-17/10/2174 FRN	EUR	144 840	0.13
<i>Poland</i>				
400 000	MBANK 26-26/05/2033 FRN	EUR	407 740	0.38
<i>Denmark</i>				
200 000	CARLSBERG BREW 26- 18/05/3026 FRN	EUR	203 500	0.19
Shares/Units in investment funds			2 346 555	2.17
<i>Luxembourg</i>				
15 443.38	BNP PARIBAS INSTICASH EUR 1D LVNAV - I CAP	EUR	2 346 555	2.17
Total securities portfolio			112 206 297	103.24

BNP PARIBAS FUNDS Euro Corporate Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				Transferable securities not admitted to an official stock exchange listing and/or not traded on another regulated market					
Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				130 014 721	97.24	Transferable securities not admitted to an official stock exchange listing and/or not traded on another regulated market			
Bonds				67 859 853	50.74	Bonds			
The Netherlands				17 614 139	13.17	The Netherlands			
1 000 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	918 650	0.69	100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	94 604	0.07
200 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	199 314	0.15	100 000	REN FINANCE BV 3.375% 26-18/02/2034	EUR	98 338	0.07
500 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	496 775	0.37	300 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	301 170	0.23
100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	97 560	0.07	118 000	STEDIN HOLDING 3.000% 25-03/11/2032	EUR	115 375	0.09
1 100 000	ABN AMRO BANK NV 3.000% 24-01/10/2031	EUR	1 092 663	0.82	191 000	STEDIN HOLDING 3.625% 24-20/06/2031	EUR	194 071	0.15
700 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	705 558	0.53	300 000	STELLANTIS NV 3.750% 24-19/03/2036	EUR	270 576	0.20
400 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	413 524	0.31	400 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	404 828	0.30
100 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	116 915	0.09	300 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	297 690	0.22
200 000	ABN AMRO BANK NV 5.375% 26-21/12/2032	GBP	232 842	0.17	200 000	STELLANTIS NV 5.125% 26-12/01/2037	EUR	198 006	0.15
100 000	ACHMEA BANK NV 2.750% 24-10/12/2027	EUR	99 606	0.07	400 000	VIA OUTLETS BV 3.500% 25-29/10/2032	EUR	389 584	0.29
200 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	201 356	0.15	700 000	VOLKSWAGEN INTERNATIONAL FINANCE 1.250% 20-23/09/2032	EUR	601 489	0.45
100 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	100 832	0.08	100 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	99 939	0.07
128 000	AHOLD DELHAIZE 3.625% 26-12/03/2034	EUR	128 588	0.10	189 000	ZIGGO 6.125% 24-15/11/2032	EUR	170 100	0.13
100 000	ALLIANDER 3.000% 24-07/10/2034	EUR	96 754	0.07	France				
100 000	ALLIANDER 3.250% 26-30/04/2031	EUR	100 152	0.07	200 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	199 196	0.15
100 000	ALLIANDER 3.750% 26-30/04/2036	EUR	101 061	0.08	100 000	AIR LIQUIDE FINANCE SA 3.375% 24-29/05/2034	EUR	99 605	0.07
100 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	96 160	0.07	100 000	ARGAN 3.779% 26-30/10/2029	EUR	100 531	0.08
100 000	ASN BANK NV 3.375% 25-27/10/2032	EUR	98 039	0.07	200 000	ARKEMA 3.500% 25-09/09/2033	EUR	196 520	0.15
100 000	ASN BANK NV 3.625% 26-28/04/2032	EUR	99 677	0.07	100 000	AYVENS SA 3.375% 26-16/04/2029	EUR	100 498	0.08
100 000	CITYCON TREASURY 5.375% 25-08/07/2031	EUR	96 047	0.07	100 000	AYVENS SA 3.500% 26-23/06/2032	EUR	100 177	0.07
300 000	COOPERATIEVE RAB 3.995% 26-08/05/2036	EUR	307 833	0.23	200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.375% 25-10/06/2032	EUR	198 962	0.15
600 000	CTP NV 1.500% 21-27/09/2031	EUR	535 632	0.40	100 000	BPCE ASSURANCES 4.125% 25-22/10/2035	EUR	100 310	0.08
184 000	CTP NV 3.375% 26-19/07/2030	EUR	182 697	0.14	100 000	CARMILA SA 3.750% 25-13/01/2033	EUR	98 328	0.07
1 000 000	CTP NV 3.625% 25-10/03/2031	EUR	996 130	0.74	100 000	CARREFOUR SA 3.875% 26-05/12/2035	EUR	98 610	0.07
198 000	CTP NV 3.625% 25-13/04/2032	EUR	195 289	0.15	300 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	301 581	0.23
500 000	CTP NV 3.875% 24-21/11/2032	EUR	497 745	0.37	300 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	300 687	0.22
900 000	CTP NV 4.250% 25-10/03/2035	EUR	898 551	0.67	200 000	COVIVIO 4.625% 23-05/06/2032	EUR	209 466	0.16
100 000	DIGITAL DUTCH 3.875% 24-13/09/2033	EUR	99 118	0.07	100 000	COVIVIO HOTELS 4.125% 24-23/05/2033	EUR	100 509	0.08
100 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	86 132	0.06	200 000	COVIVIO SA 1.125% 19-17/09/2031	EUR	176 920	0.13
100 000	E.ON INTL FIN BV 3.000% 25-03/09/2031	EUR	98 960	0.07	900 000	CREDIT AGRICOLE SA 3.125% 25-26/02/2032	EUR	890 964	0.67
78 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	78 626	0.06	100 000	CREDIT AGRICOLE SA 3.500% 24-26/09/2034	EUR	98 526	0.07
148 000	E.ON INTL FIN BV 3.500% 25-03/09/2035	EUR	145 641	0.11	200 000	CRÉDIT AGRICOLE SA 3.875% 26-16/02/2038	EUR	197 770	0.15
100 000	E.ON INTL FIN BV 4.053% 26-27/05/2036	EUR	102 020	0.08	200 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	209 278	0.16
1 600 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	1 538 016	1.16	100 000	ELECTRICITE DE FRANCE 4.000% 25-07/05/2037	EUR	100 104	0.07
1 000 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	1 021 360	0.76	200 000	ENGIE 3.500% 22-27/09/2029	EUR	202 340	0.15
100 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	99 719	0.07	100 000	ENGIE 3.875% 25-11/09/2037	EUR	99 552	0.07
494 000	ENEXIS HOLDING 3.000% 26-25/02/2032	EUR	485 469	0.36	400 000	ENGIE 4.250% 24-06/03/2044	EUR	390 952	0.29
200 000	HM FINANCE 4.875% 23-25/10/2031	EUR	212 394	0.16	400 000	ENGIE 5.750% 24-28/10/2050	GBP	421 932	0.32
300 000	ING BANK NV 3.250% 26-12/05/2029	EUR	301 227	0.23	100 000	FORVIA SE 5.375% 25-15/03/2031	EUR	102 010	0.08
300 000	ING BANK NV 3.625% 26-12/05/2033	EUR	303 423	0.23	1 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	788	0.00
100 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	84 333	0.06	100 000	GECINA 3.250% 26-03/06/2031	EUR	99 287	0.07
389 000	NE PROPERTY 3.875% 25-30/09/2033	EUR	384 589	0.29	300 000	GECINA 3.375% 25-04/08/2035	EUR	291 030	0.22
128 000	NE PROPERTY 4.250% 24-21/01/2032	EUR	129 984	0.10	200 000	HOLDING DINFRAS 3.875% 25-31/01/2031	EUR	198 112	0.15
1 000	NETHERLANDS GOVERNMENT 3.250% 23-15/01/2044	EUR	987	0.00	100 000	ICADE 4.375% 25-22/05/2035	EUR	98 448	0.07
100 000	NIBC BANK NV 3.500% 25-05/06/2030	EUR	100 421	0.08	100 000	KLEPIERRE SA 3.750% 25-30/09/2037	EUR	98 705	0.07
					100 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	95 071	0.07
					200 000	PRAEMIA HEALTHCARE 3.875% 25-05/06/2032	EUR	197 836	0.15
					1 000 000	RCI BANQUE 3.375% 24-26/07/2029	EUR	998 260	0.75
					192 000	RCI BANQUE 3.375% 25-06/06/2030	EUR	190 349	0.14
					100 000	RCI BANQUE 3.625% 26-22/02/2030	EUR	100 052	0.07
					100 000	RCI BANQUE 4.000% 26-19/08/2031	EUR	100 584	0.08
					100 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	101 326	0.08

BNP PARIBAS FUNDS Euro Corporate Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	616 074	0.46	100 000	VOLKSWAGEN BANK 3.750% 25-10/12/2032	EUR	98 648	0.07
500 000	RENAULT 3.875% 25-30/09/2030	EUR	498 755	0.37	100 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	100 795	0.08
100 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	99 018	0.07	300 000	VOLKSWAGEN FINANCIAL SERVICES 3.625% 24-19/05/2029	EUR	300 810	0.22
100 000	SUEZ SACA 4.500% 23-13/11/2033	EUR	104 190	0.08	100 000	VOLKSWAGEN FINANCIAL SERVICES 3.875% 24-10/09/2030	EUR	101 185	0.08
100 000	URW 4.125% 23-11/12/2030	EUR	102 721	0.08	100 000	VOLKSWAGEN INTERNATIONAL FINANCE 3.250% 24-19/05/2027	EUR	100 226	0.07
500 000	URW SE 3.875% 24-11/09/2034	EUR	498 660	0.37	234 000	VOLKSWAGEN LEASING 3.875% 24-11/10/2028	EUR	237 283	0.18
200 000	URW SE 3.875% 26-21/04/2033	EUR	200 532	0.15	100 000	VOLKSWAGEN LEASING 4.000% 24-11/04/2031	EUR	101 629	0.08
400 000	VALEO SE 4.625% 25-23/03/2032	EUR	398 956	0.30	200 000	VOLKSWAGEN LEASING 4.750% 23-25/09/2031	EUR	208 756	0.16
200 000	VALEO SE 4.875% 26-03/02/2033	EUR	199 828	0.15	600 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	527 022	0.39
100 000	VALEO SE 5.125% 25-20/05/2031	EUR	103 197	0.08	200 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	187 140	0.14
100 000	VALEO SE 5.875% 23-12/04/2029	EUR	105 421	0.08	100 000	VONOVIA SE 3.500% 25-12/11/2032	EUR	98 433	0.07
100 000	VEOLIA ENVIRONMENT 3.209% 26-14/01/2031	EUR	99 316	0.07	200 000	VONOVIA SE 4.000% 25-12/11/2036	EUR	196 834	0.15
100 000	VEOLIA ENVIRONNEMENT 2.875% 22-24/05/2034	EUR	93 151	0.07	100 000	VONOVIA SE 4.000% 26-06/01/2035	EUR	99 359	0.07
500 000	VEOLIA ENVIRONNEMENT 5.000% 22-03/11/2032	EUR	533 865	0.40	100 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	101 754	0.08
Germany			8 083 737	6.04	200 000	VONOVIA SE 4.375% 26-06/07/2038	EUR	198 370	0.15
100 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	98 614	0.07	300 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	318 012	0.24
200 000	AMPRION GMBH 3.000% 25-05/12/2029	EUR	198 648	0.15	Spain			8 014 703	6.02
100 000	AMPRION GMBH 3.125% 24-27/08/2030	EUR	99 386	0.07	800 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 24-26/03/2031	EUR	813 248	0.61
100 000	AMPRION GMBH 3.162% 26-15/01/2031	EUR	99 096	0.07	800 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	787 224	0.59
100 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	101 071	0.08	100 000	CAIXABANK 3.375% 25-26/06/2035	EUR	98 509	0.07
100 000	AMPRION GMBH 3.875% 25-05/06/2036	EUR	100 180	0.07	1 100 000	CAIXABANK 3.750% 22-07/09/2029	EUR	1 121 516	0.84
100 000	AMPRION GMBH 4.072% 26-15/01/2038	EUR	100 528	0.08	100 000	COLONIAL SFL SOC 3.875% 26-08/04/2031	EUR	100 988	0.08
100 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	92 335	0.07	100 000	EDP SERVICIOS 3.125% 25-03/12/2031	EUR	98 629	0.07
1 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	718	0.00	244 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	241 192	0.18
400 000	DT PFANDBRIEFBAN 3.250% 25-01/09/2028	EUR	394 404	0.29	100 000	EDP SERVICIOS 3.500% 24-16/07/2030	EUR	100 835	0.08
300 000	DT PFANDBRIEFBAN 4.000% 24-27/01/2028	EUR	301 005	0.23	100 000	EDP SERVICIOS 3.500% 25-21/07/2031	EUR	100 532	0.08
200 000	E.ON SE 3.125% 24-05/03/2030	EUR	199 974	0.15	186 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	187 356	0.14
224 000	E.ON SE 3.895% 26-19/01/2038	EUR	223 274	0.17	100 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	102 620	0.08
100 000	E.ON SE 4.000% 25-16/01/2040	EUR	99 498	0.07	100 000	EDP SERVICIOS 4.375% 23-04/04/2032	EUR	104 543	0.08
200 000	E.ON SE 4.125% 24-25/03/2044	EUR	199 270	0.15	100 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	90 342	0.07
100 000	EEW ENERGY FROM 3.875% 26-24/06/2029	EUR	99 937	0.07	200 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	200 092	0.15
200 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	175 008	0.13	400 000	IBERDROLA FINANCE SA 3.500% 25-16/05/2035	EUR	397 588	0.30
100 000	EUROGRID GMBH 2.886% 25-16/10/2029	EUR	98 899	0.07	100 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	101 518	0.08
100 000	EUROGRID GMBH 3.075% 24-18/10/2027	EUR	100 190	0.07	400 000	IBERDROLA FINANCE SA 3.625% 24-18/07/2034	EUR	403 772	0.30
100 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	101 159	0.08	200 000	IBERDROLA FINANCE SA 3.750% 26-25/06/2036	EUR	200 722	0.15
100 000	EUROGRID GMBH 3.732% 24-18/10/2035	EUR	99 252	0.07	600 000	INMOBILIARIA COL 3.125% 25-23/09/2031	EUR	584 586	0.44
100 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	101 456	0.08	100 000	INMOBILIARIA COL 3.250% 25-22/01/2030	EUR	99 318	0.07
100 000	EUROGRID GMBH 4.056% 25-28/05/2037	EUR	100 881	0.08	200 000	MERLIN PROPERTIES 3.500% 25-04/09/2033	EUR	195 188	0.15
100 000	EVONIK 3.250% 25-15/01/2030	EUR	100 474	0.08	200 000	RED ELECTRICA FI 3.000% 24-17/01/2034	EUR	192 966	0.14
100 000	HEIDELBERG MATERIALS 3.375% 24-17/10/2031	EUR	100 472	0.08	300 000	RED ELECTRICA FI 3.375% 24-09/07/2032	EUR	297 495	0.22
100 000	HEIDELBERG MATERIALS 3.950% 24-19/07/2034	EUR	101 748	0.08	300 000	RED ELECTRICA SA 3.000% 25-06/10/2031	EUR	295 056	0.22
100 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	98 590	0.07	1 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR	673	0.00
232 000	KION GROUP AG 4.125% 26-24/03/2031	EUR	233 517	0.17	100 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	100 659	0.08
200 000	MUNCHEN HYPOBANK 3.375% 25-11/04/2035	EUR	195 240	0.15	800 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	795 760	0.60
200 000	SAP SE 3.000% 26-03/06/2029	EUR	200 134	0.15	100 000	TELEFONICA EMIS 4.055% 24-24/01/2036	EUR	99 512	0.07
200 000	SAP SE 3.250% 26-03/06/2031	EUR	200 558	0.15	100 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	102 264	0.08
300 000	VOLKSWAGEN BANK 3.125% 25-02/10/2029	EUR	297 054	0.22					
300 000	VOLKSWAGEN BANK 3.125% 25-10/12/2029	EUR	296 460	0.22					
100 000	VOLKSWAGEN BANK 3.625% 25-02/10/2032	EUR	98 451	0.07					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					276 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	279 591	0.21
100 000	A2A SPA 3.250% 25-24/05/2032	EUR	98 776	0.07	2 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	1 556	0.00
100 000	ACEA SPA 3.375% 26-02/07/2032	EUR	99 756	0.07	100 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	104 413	0.08
100 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	96 139	0.07	100 000	ONCOR ELECTRIC D 3.500% 24-15/05/2031	EUR	100 754	0.08
500 000	ASSICURAZIONI GENERALI 3.547% 24-15/01/2034	EUR	500 700	0.37	190 000	PVH CORP 4.125% 24-16/07/2029	EUR	193 312	0.14
700 000	ASSICURAZIONI GENERALI 2.124% 19-01/10/2030	EUR	666 610	0.50	2 000	TOYOTA MOTOR CREDIT 2.150% 20-13/02/2030	USD	1 604	0.00
100 000	ASSICURAZIONI GENERALI 2.429% 20-14/07/2031	EUR	95 125	0.07	<i>Luxembourg</i>				
100 000	ASSICURAZIONI GENERALI 3.212% 24-15/01/2029	EUR	100 409	0.08	300 000	CBRE EUROPE LOGI 3.500% 25-22/09/2032	EUR	292 977	0.22
200 000	ASSICURAZIONI GENERALI 5.272% 23-12/09/2033	EUR	215 282	0.16	100 000	CPI PROPERTY GROUP 2.750% 20-22/01/2028	GBP	112 578	0.08
300 000	ASSICURAZIONI GENERALI 5.800% 22-06/07/2032	EUR	330 216	0.25	200 000	CPI PROPERTY GROUP 6.000% 24-27/01/2032	EUR	195 800	0.15
100 000	ERG SPA 0.875% 21-15/09/2031	EUR	88 625	0.07	200 000	CPI PROPERTY GROUP 6.875% 26-05/02/2033	GBP	215 986	0.16
185 000	ERG SPA 4.125% 24-03/07/2030	EUR	190 452	0.14	100 000	HEIDELBERG MATERIALS 3.750% 26-15/07/2036	EUR	98 456	0.07
132 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	131 889	0.10	300 000	P3 GROUP SARL 3.375% 26-22/03/2031	EUR	295 590	0.22
332 000	GENERALI 4.083% 25-16/07/2035	EUR	331 914	0.25	125 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	103 655	0.08
1 600 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 543 584	1.16	200 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	179 538	0.13
200 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	203 364	0.15	100 000	PROLOGIS INTERNATIONAL II 3.000% 22-22/02/2042	GBP	80 823	0.06
600 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	635 910	0.48	180 000	PROLOGIS INTERNATIONAL II 3.700% 24-07/10/2034	EUR	178 333	0.13
1 000 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	1 117 710	0.84	100 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	104 895	0.08
1 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	657	0.00	100 000	SEGRO CAPITAL 0.500% 21-22/09/2031	EUR	86 562	0.06
600 000	MUNDYS SPA 4.375% 26-12/01/2032	EUR	603 960	0.45	<i>United Kingdom</i>				
100 000	TERNA RETE 3.000% 25-22/07/2031	EUR	98 593	0.07	103 000	NATIONAL GRID ELECTRICITY 3.563% 26-03/02/2034	EUR	102 447	0.08
100 000	TERNA RETE 3.125% 25-17/02/2032	EUR	98 740	0.07	100 000	PEARSON FUNDING 5.375% 24-12/09/2034	GBP	113 443	0.08
100 000	WEBUILD SPA 4.500% 26-08/05/2032	EUR	100 066	0.07	200 000	SCOTTISH HYDRO 2.250% 19-27/09/2035	GBP	178 751	0.13
<i>Sweden</i>					392 000	SCOTTISH HYDRO 3.375% 24-04/09/2032	EUR	388 911	0.29
400 000	HEIMSTADEN BOSTA 3.750% 25-02/10/2030	EUR	396 788	0.30	200 000	SCOTTISH HYDRO 3.375% 25-02/11/2033	EUR	196 490	0.15
496 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	490 256	0.37	500 000	SSE PLC 1.375% 18-04/09/2027	EUR	490 875	0.37
100 000	LANSFORSKR BANK 3.375% 26-06/05/2031	EUR	100 528	0.08	200 000	SSE PLC 2.875% 22-01/08/2029	EUR	198 392	0.15
100 000	SBAB BANK AB 2.750% 25-22/04/2031	EUR	98 271	0.07	122 000	SSE PLC 3.500% 25-18/03/2032	EUR	122 259	0.09
480 000	SKANDINAVISKA ENSKILDA BANK 3.125% 24-05/11/2031	EUR	476 054	0.36	1 000	UK TREASURY GILT 1.500% 21-31/07/2053	GBP	509	0.00
200 000	SKANDINAVISKA ENSKILDA BANK 3.375% 25-19/03/2030	EUR	201 194	0.15	<i>Denmark</i>				
100 000	SVENSKA HANDELSBANKEN 3.375% 25-30/10/2035	EUR	98 034	0.07	100 000	AP MOLLER 4.125% 24-05/03/2036	EUR	102 481	0.08
200 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	197 748	0.15	1 174 000	DANSKE BANK A/S 3.750% 26-03/03/2038	EUR	1 159 478	0.87
100 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	100 206	0.07	100 000	NYKREDIT 3.750% 26-22/01/2032	EUR	100 669	0.08
100 000	VOLVO CAR AB 4.200% 25-10/06/2029	EUR	100 486	0.08	100 000	NYKREDIT 3.750% 26-26/09/2033	EUR	99 707	0.07
100 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	102 699	0.08	100 000	ORSTED A/S 5.375% 22-13/09/2042	GBP	102 201	0.08
<i>United States of America</i>					<i>Belgium</i>				
100 000	APPLE INC 0.500% 19-15/11/2031	EUR	87 877	0.07	100 000	ELIA TRANSMISSION BELGIUM 3.500% 25-08/10/2035	EUR	98 424	0.07
2 000	APPLE INC 3.000% 17-20/06/2027	USD	1 730	0.00	100 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	100 342	0.08
100 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	102 071	0.08	200 000	FLUVIUS 3.500% 25-12/03/2035	EUR	196 772	0.15
1 000	BOSTON PROPERTIES LP 6.500% 23-15/01/2034	USD	925	0.00	100 000	VGP NV 4.000% 26-16/01/2032	EUR	99 097	0.07
123 000	BRAMBLES USA INC 3.625% 25-02/04/2033	EUR	123 137	0.09	500 000	VGP NV 4.250% 25-29/01/2031	EUR	504 265	0.38
2 000	COMCAST CORPORATION 4.650% 23-15/02/2033	USD	1 712	0.00	<i>Japan</i>				
100 000	EQUINIX EU 2 FINANCE 3.625% 24-22/11/2034	EUR	97 555	0.07	100 000	EAST JAPAN RAIL 4.110% 23-22/02/2043	EUR	98 166	0.07
100 000	EQUINIX EU 2 FINANCE 3.650% 24-03/09/2033	EUR	99 100	0.07	100 000	EAST JAPAN RAIL 4.389% 23-05/09/2043	EUR	100 925	0.08
2 000	EQUINIX INC 2.500% 21-15/05/2031	USD	1 567	0.00	2 000	HONDA MOTOR CO 2.534% 22-10/03/2027	USD	1 726	0.00
300 000	FORD MOTOR CO 3.250% 21-12/02/2032	USD	230 917	0.17	2 000	HONDA MOTOR CO 2.967% 22-10/03/2032	USD	1 568	0.00
200 000	FORD MOTOR CO 6.100% 22-19/08/2032	USD	177 805	0.13	712 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	710 953	0.53
269 000	FORD MOTOR CREDIT 3.305% 26-17/05/2029	EUR	265 742	0.20					
155 000	FORD MOTOR CREDIT 4.087% 26-17/02/2033	EUR	151 672	0.11					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Green Bond

Securities portfolio at 30/06/2026

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>630 186</i>	<i>0.47</i>	200 000	INTESA SANPAOLO 24-20/11/2172 FRN	EUR	218 750	0.16
300 000	MACQUARIE BANK LTD 3.202% 24-17/09/2029	EUR	301 125	0.23	374 000	INTESA SANPAOLO 26-17/08/2174 FRN	EUR	374 935	0.28
179 000	NBN CO LTD 3.375% 25-29/11/2032	EUR	178 757	0.13	200 000	INTESA SANPAOLO 26-22/06/2034 FRN	EUR	200 250	0.15
149 000	NBN CO LTD 3.750% 24-22/03/2034	EUR	150 304	0.11	200 000	INTESA SANPAOLO 31/12/2099 FRN	EUR	211 738	0.16
	<i>Norway</i>		<i>609 323</i>	<i>0.46</i>	140 000	MONTE DEI PASCHI 25-20/02/2032 FRN	EUR	139 300	0.10
300 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	304 986	0.23	600 000	TERNA RETE 24-11/04/2173 FRN	EUR	615 000	0.46
100 000	SPAREBANK 1 SMN 3.375% 26-17/06/2031	EUR	100 317	0.08	472 000	TERNA RETE 26-02/02/2175 FRN	EUR	463 740	0.35
202 000	SPAREBANK 1 SOR 3.750% 26-21/04/2032	EUR	204 020	0.15	1 200 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	1 147 500	0.86
	<i>Finland</i>		<i>550 728</i>	<i>0.40</i>	200 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	202 250	0.15
100 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	99 895	0.07	1 000 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	1 037 500	0.78
245 000	OP CORPORATE BANK 3.250% 26-15/05/2031	EUR	245 419	0.18	200 000	UNICREDIT SPA 25-03/06/2173 FRN	EUR	203 500	0.15
200 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	205 414	0.15	200 000	UNICREDIT SPA 26-03/06/2174 FRN	EUR	200 500	0.15
	<i>Ireland</i>		<i>405 025</i>	<i>0.30</i>	256 000	UNICREDIT SPA 26-16/04/2032 FRN	EUR	258 560	0.19
100 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	91 841	0.07	1 000 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	1 011 250	0.76
100 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	83 403	0.06		<i>Spain</i>		<i>9 590 878</i>	<i>7.20</i>
135 000	SMURFIT KAPPA 3.454% 24-27/11/2032	EUR	133 828	0.10	300 000	BANCO DE CREDITO SOCIAL COOPERATIVO 26-04/06/2032 FRN	EUR	301 875	0.23
100 000	VIRGIN MEDIA O2 7.875% 24-15/03/2032	GBP	95 953	0.07	300 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	310 500	0.23
	<i>Austria</i>		<i>401 016</i>	<i>0.30</i>	600 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	617 250	0.46
200 000	CA IMMO ANLAGEN 3.500% 26-07/07/2029	EUR	198 880	0.15	500 000	BANCO SABADELL 24-27/05/2031 FRN	EUR	503 125	0.38
100 000	CA IMMO ANLAGEN 4.250% 24-30/04/2030	EUR	101 258	0.08	1 800 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	1 713 959	1.29
1 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	727	0.00	800 000	CAIXABANK 21-09/02/2029 FRN	EUR	768 640	0.57
100 000	VERBUND AG 3.250% 24-17/05/2031	EUR	100 151	0.07	600 000	CAIXABANK 22-14/11/2030 FRN	EUR	640 458	0.48
	<i>South Korea</i>		<i>371 063</i>	<i>0.28</i>	1 200 000	CAIXABANK 24-09/02/2032 FRN	EUR	1 236 000	0.93
200 000	NAVER CORP 3.750% 26-21/04/2033	EUR	201 188	0.15	200 000	IBERCAJA 24-30/07/2028 FRN	EUR	202 750	0.15
200 000	SHINHAN BANK 4.375% 22-13/04/2032	USD	169 875	0.13	600 000	IBERDROLA FINANCE SA 21-31/12/2061 FRN	EUR	585 000	0.44
	<i>Greece</i>		<i>292 517</i>	<i>0.21</i>	600 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	612 504	0.46
200 000	METLEN ENERGY 4.000% 24-17/10/2029	EUR	193 436	0.14	200 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	207 250	0.15
100 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	99 081	0.07	500 000	IBERDROLA FINANCE SA 24-28/08/2173 FRN	EUR	505 535	0.38
	<i>Portugal</i>		<i>200 681</i>	<i>0.15</i>	200 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	196 500	0.15
100 000	EDP SA 1.625% 20-15/04/2027	EUR	99 107	0.07	500 000	IBERDROLA FINANCE SA 26-09/03/2175 FRN	EUR	491 250	0.37
100 000	EDP SA 3.875% 23-26/06/2028	EUR	101 574	0.08	100 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	100 625	0.08
	<i>China</i>		<i>187 603</i>	<i>0.14</i>	200 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	198 250	0.15
200 000	LENOVO GROUP LIMITED 6.536% 22-27/07/2032	USD	187 603	0.14	100 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	99 000	0.07
	<i>Iceland</i>		<i>159 291</i>	<i>0.12</i>	100 000	UNICAJA ES 24-12/09/2029 FRN	EUR	100 657	0.08
160 000	LANDSBANKINN HF 3.500% 25-24/06/2030	EUR	159 291	0.12	200 000	UNICAJA ES 26-26/06/2033 FRN	EUR	199 750	0.15
	<i>Chile</i>		<i>73 156</i>	<i>0.05</i>		<i>The Netherlands</i>		<i>8 047 990</i>	<i>6.00</i>
100 000	CHILE 1.250% 20-29/01/2040	EUR	73 156	0.05	196 000	ALLIANDER 24-27/06/2173 FRN	EUR	199 475	0.15
	Floating rate bonds		62 154 868	46.50	100 000	COOPERATIEVE RAB 24-17/04/2029 FRN	GBP	116 090	0.09
	<i>Italy</i>		<i>9 633 789</i>	<i>7.21</i>	600 000	COOPERATIEVE RAB 26-29/12/2174 FRN	EUR	608 814	0.46
100 000	A2A SPA 24-11/09/2172 FRN	EUR	102 500	0.08	1 200 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	1 129 632	0.84
167 000	BANCA POPOLARE DI SONDRIO 24-04/06/2030 FRN	EUR	170 966	0.13	700 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	690 795	0.52
350 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	359 625	0.27	1 200 000	ING GROEP NV 21-09/06/2032 FRN	EUR	1 178 508	0.89
150 000	BANCO BPM SPA 24-09/09/2030 FRN	EUR	152 250	0.11	900 000	ING GROEP NV 22-24/08/2033 FRN	EUR	911 250	0.68
700 000	BANCO BPM SPA 24-17/01/2030 FRN	EUR	726 250	0.54	100 000	ING GROEP NV 24-19/11/2032 FRN	EUR	99 499	0.07
300 000	BANCO BPM SPA 25-23/10/2031 FRN	EUR	296 250	0.22	100 000	ING GROEP NV 25-10/11/2030 FRN	EUR	98 625	0.07
600 000	BPER BANCA 24-20/02/2030 FRN	EUR	614 250	0.46	200 000	ING GROEP NV 25-20/05/2036 FRN	EUR	202 500	0.15
400 000	BPER BANCA 24-22/05/2031 FRN	EUR	409 500	0.31	100 000	ING GROEP NV 26-10/02/2032 FRN	EUR	98 500	0.07
216 000	ENEL SPA 26-14/01/2175 FRN	EUR	213 300	0.16	400 000	ING GROEP NV 26-18/05/2038 FRN	EUR	403 500	0.30
300 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	304 125	0.23	200 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	205 000	0.15
					400 000	NN GROUP NV 23-03/11/2043 FRN	EUR	444 500	0.33
					300 000	STEDIN HOLDING 26-21/01/2175 FRN	EUR	293 625	0.22
					100 000	STELLANTIS NV 26-16/03/2175 FRN	EUR	97 475	0.07

BNP PARIBAS FUNDS Euro Corporate Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	97 933	0.07	400 000	COMMERZBANK AG 25-14/01/2032 FRN	EUR	402 000	0.30
100 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	106 105	0.08	500 000	COMMERZBANK AG 25-30/06/2037 FRN	EUR	503 125	0.38
100 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	109 539	0.08	500 000	COMMERZBANK AG 26-03/03/2037 FRN	EUR	496 875	0.37
200 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	205 250	0.15	400 000	COMMERZBANK AG 26-21/01/2038 FRN	EUR	398 000	0.30
100 000	VOLKSBANK NV 24-27/11/2035 FRN	EUR	100 875	0.08	100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	99 375	0.07
300 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	340 611	0.25	100 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	100 250	0.07
100 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	106 389	0.08	200 000	DEUTSCHE BANK AG 26-19/02/2030 FRN	EUR	197 500	0.15
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 25-31/12/2049 FRN	EUR	203 500	0.15	200 000	DZ BANK AG 25-27/11/2031 FRN	EUR	197 500	0.15
<i>France</i>			<i>7 632 437</i>	<i>5.72</i>	200 000	ENERGIE BADEN-W 25-28/07/2055 FRN	EUR	100 125	0.07
600 000	AXA SA 21-07/10/2041 FRN	EUR	539 250	0.40	200 000	EVONIK 25-09/09/2055 FRN	EUR	198 762	0.15
100 000	AXA SA 25-16/03/2174 FRN	EUR	100 125	0.07	100 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	90 250	0.07
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	203 250	0.15	100 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	86 375	0.06
100 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	103 000	0.08	100 000	TALANX AG 21-01/12/2042 FRN	EUR	88 875	0.07
500 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	493 750	0.37	<i>Portugal</i>			<i>3 117 329</i>	<i>2.33</i>
200 000	BNP PARIBAS 26-16/08/2174 FRN	EUR	199 564	0.15	400 000	CAIXA GERAL DEPO 25-07/10/2031 FRN	EUR	393 372	0.29
200 000	BNP PARIBAS 26-17/10/2174 FRN	USD	176 244	0.13	400 000	CAIXA GERAL DEPO 26-20/05/2032 FRN	EUR	401 692	0.30
300 000	BNP PARIBAS 26-19/12/2174 FRN	EUR	306 375	0.23	300 000	EDP SA 23-23/04/2083 FRN	EUR	310 875	0.23
1 500 000	BNP PARIBAS 26-20/04/2034 FRN	EUR	1 494 375	1.13	500 000	EDP SA 24-16/09/2054 FRN	EUR	506 935	0.38
100 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	101 454	0.08	500 000	EDP SA 24-29/05/2054 FRN	EUR	508 125	0.38
100 000	BPCE 26-16/01/2037 FRN	EUR	99 625	0.07	500 000	EDP SA 25-02/12/2055 FRN	EUR	494 375	0.37
100 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	93 389	0.07	500 000	EDP SA 25-27/05/2055 FRN	EUR	501 955	0.38
500 000	CREDIT AGRICOLE SA 25-25/08/2032 FRN	EUR	493 125	0.37	<i>United Kingdom</i>			<i>2 568 692</i>	<i>1.93</i>
200 000	ENGIE 21-31/12/2061 FRN	EUR	181 750	0.14	500 000	LLOYDS BANKING GROUP PLC 24-06/11/2030 FRN	EUR	503 615	0.38
200 000	ENGIE 24-14/06/2173 FRN	EUR	204 936	0.15	200 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	203 976	0.15
200 000	ENGIE 24-14/06/2173 FRN	EUR	208 062	0.16	223 000	LLOYDS BANKING GROUP PLC 26-12/02/2037 FRN	EUR	222 897	0.17
100 000	ENGIE 25-13/04/2174 FRN	EUR	98 625	0.07	822 000	LLOYDS BANKING GROUP PLC 26-13/05/2033 FRN	EUR	823 028	0.62
200 000	ENGIE 25-13/04/2174 FRN	EUR	198 000	0.15	100 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	112 027	0.08
300 000	ENGIE 26-16/04/2175 FRN	EUR	304 875	0.23	100 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	101 241	0.08
100 000	ENGIE 26-16/04/2175 FRN	GBP	117 106	0.09	300 000	NATWEST GROUP 24-05/08/2031 FRN	EUR	303 408	0.23
300 000	ENGIE 26-16/07/2174 FRN	EUR	302 169	0.23	300 000	NATWEST GROUP 26-25/02/2037 FRN	EUR	298 500	0.22
200 000	ENGIE 26-24/12/2174 FRN	AUD	121 513	0.09	<i>Austria</i>			<i>2 290 888</i>	<i>1.70</i>
600 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	585 000	0.44	400 000	BAWAG PSK 25-21/01/2032 FRN	EUR	402 000	0.30
200 000	SOCIETE GENERALE 24-13/11/2030 FRN	EUR	201 000	0.15	100 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	102 625	0.08
400 000	SOCIETE GENERALE 26-13/08/2174 FRN	EUR	404 500	0.30	400 000	ERSTE GROUP 25-14/01/2033 FRN	EUR	396 500	0.30
100 000	SOCIETE GENERALE 26-14/04/2034 FRN	EUR	99 625	0.07	500 000	ERSTE GROUP 25-26/06/2031 FRN	EUR	500 000	0.37
200 000	VEOLIA ENVIRONNEMENT 25-31/12/2099	EUR	201 750	0.15	100 000	RAIFF LB NIEDER 26-06/02/2032 FRN	EUR	98 625	0.07
<i>Greece</i>			<i>6 065 364</i>	<i>4.54</i>	200 000	RAIFFEISEN BANK INTERNATIONAL 21-17/06/2033 FRN	EUR	192 250	0.14
288 000	ALPHA BANK 25-30/10/2031 FRN	EUR	283 020	0.21	100 000	RAIFFEISEN BANK INTERNATIONAL 25-13/11/2033 FRN	EUR	99 513	0.07
1 500 000	NATIONAL BANK OF GREECE 24-19/11/2030 FRN	EUR	1 501 815	1.13	500 000	VOLKSBANK WIEN A 25-09/09/2031 FRN	EUR	499 375	0.37
100 000	NATIONAL BANK OF GREECE 25-21/07/2029 FRN	EUR	98 917	0.07	<i>Norway</i>			<i>1 798 499</i>	<i>1.36</i>
542 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	536 298	0.40	100 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	103 375	0.08
600 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	601 332	0.45	100 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	101 615	0.08
2 200 000	PIRAEUS BANK 24-17/07/2029 FRN	EUR	2 251 083	1.69	200 000	DNB BANK ASA 24-29/11/2030 FRN	EUR	198 384	0.15
498 000	PIRAEUS BANK 25-02/12/2031 FRN	EUR	494 225	0.37	200 000	DNB BANK ASA 25-02/07/2035 FRN	EUR	200 500	0.15
300 000	PIRAEUS BANK 25-03/12/2028 FRN	EUR	298 674	0.22	100 000	DNB BANK ASA 25-15/01/2031 FRN	EUR	99 500	0.07
<i>Germany</i>			<i>4 581 589</i>	<i>3.42</i>	400 000	DNB BANK ASA 25-20/05/2031 FRN	EUR	397 500	0.30
300 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	303 000	0.23	200 000	DNB BANK ASA 26-17/06/2031 FRN	EUR	200 500	0.15
100 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	100 000	0.07	400 000	DNB BANK ASA 26-20/01/2032 FRN	EUR	396 000	0.30
200 000	BAYERISCHE LNDKB 26-21/01/2037 FRN	EUR	198 000	0.15	100 000	DNB BANK ASA 26-28/05/2032 FRN	EUR	101 125	0.08
100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	100 077	0.07					
500 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	517 500	0.39					
400 000	COMMERZBANK AG 24-20/02/2037 FRN	EUR	404 000	0.30					

BNP PARIBAS FUNDS Euro Corporate Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Ireland</i>					<i>Slovakia</i>				
100 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	104 124	0.08	100 000	TATRA BANKA AS 26-26/05/2032 FRN	EUR	101 160	0.08
269 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	289 266	0.22	Total securities portfolio				
200 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	205 750	0.15					
460 000	AIB GROUP PLC 25-02/12/2036 FRN	EUR	456 274	0.34					
100 000	AIB GROUP PLC 25-26/03/2036 FRN	EUR	101 622	0.08					
100 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	106 115	0.08					
100 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	103 230	0.08					
100 000	BANK OF IRELAND 26-12/01/2038 FRN	EUR	99 875	0.07					
188 000	PERM TSB GROUP 24-10/07/2030 FRN	EUR	192 700	0.14					
<i>Poland</i>									
395 000	BANK POLSKA 25-23/09/2032 FRN	EUR	393 305	0.29					
200 000	MBANK 24-27/09/2030 FRN	EUR	203 398	0.15					
200 000	MBANK 26-26/05/2033 FRN	EUR	203 870	0.15					
300 000	PKO BANK POLSKI 24-12/09/2027 FRN	EUR	300 413	0.22					
300 000	PKO BANK POLSKI 25-20/11/2032 FRN	EUR	299 268	0.22					
100 000	PKO BANK POLSKI 26-24/06/2036 FRN	EUR	99 824	0.07					
<i>Denmark</i>									
105 000	DANSKE BANK A/S 24-19/11/2036 FRN	EUR	104 738	0.08					
200 000	DANSKE BANK A/S 25-19/11/2035 FRN	EUR	198 986	0.15					
200 000	DANSKE BANK A/S 26-25/09/2174 FRN	USD	174 058	0.13					
100 000	JYSKE BANK A/S 25-29/04/2031 FRN	EUR	100 625	0.08					
200 000	JYSKE BANK A/S 26-30/06/2032 FRN	EUR	200 750	0.15					
200 000	SYDBANK A/S 25-11/12/2029 FRN	EUR	198 750	0.15					
<i>Finland</i>									
139 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	143 662	0.11					
100 000	NORDEA BANK ABP 24-29/05/2035 FRN	EUR	101 875	0.08					
100 000	NORDEA BANK ABP 25-19/11/2035 FRN	EUR	98 625	0.07					
231 000	NORDEA BANK ABP 26-16/06/2036 FRN	EUR	232 733	0.17					
<i>Canada</i>									
200 000	BANK OF MONTREAL 26-24/03/2032 FRN	EUR	201 750	0.15					
300 000	ROYAL BANK OF CANADA 26-15/06/2030 FRN	EUR	301 125	0.23					
<i>Australia</i>									
400 000	COMMONWEALTH BANK OF AUSTRALIA 24-04/06/2034 FRN	EUR	408 128	0.31					
<i>United States of America</i>									
10 000	JPMORGAN CHASE 23-22/10/2027 FRN	USD	8 789	0.01					
100 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	98 875	0.07					
100 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	98 500	0.07					
100 000	ONCOR ELECTRIC D 26-26/11/2056 FRN	EUR	101 125	0.08					
<i>Belgium</i>									
100 000	KBC GROUP NV 25-26/08/2036 FRN	EUR	98 875	0.07					
200 000	KBC GROUP NV 26-28/05/2034 FRN	EUR	202 500	0.15					
<i>Luxembourg</i>									
300 000	GRAND CITY FINANCE 26-05/08/2174 FRN	EUR	295 125	0.22					
<i>Sweden</i>									
100 000	HEMSO FASTIGHETS 26-18/02/2058 FRN	EUR	98 375	0.07					
100 000	SVENSKA HANDELSBANKEN 24-04/11/2036 FRN	EUR	99 250	0.07					

BNP PARIBAS FUNDS Euro Defensive Equity

Securities portfolio at 30/06/2026

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			39 946 584	92.23	Ireland			1 977 389	4.56
Germany			11 394 733	26.29	Finland			1 546 177	3.57
4 254	ALLIANZ SE - REG	EUR	1 761 581	4.07	67 873	AIB GROUP PLC	EUR	697 395	1.61
51 081	DEUTSCHE TELEKOM AG - REG	EUR	1 218 282	2.81	28 630	BANK OF IRELAND GROUP PLC	EUR	498 878	1.15
20 571	DHL GROUP	EUR	1 092 320	2.52	28 560	RYANAIR HOLDINGS PLC	EUR	781 116	1.80
11 209	FRESENIUS MEDICAL CARE AG	EUR	443 876	1.02	Belgium			1 138 647	2.63
16 964	FRESENIUS SE & CO KGAA	EUR	678 051	1.57	4 176	AGEAS	EUR	292 320	0.67
5 354	GEA GROUP AG	EUR	321 508	0.74	207	KBC GROUP NV	EUR	24 695	0.06
2 421	HANNOVER RUECK SE	EUR	586 850	1.35	3 136	UCB SA	EUR	821 632	1.90
719	HOCHTIEF AG	EUR	364 533	0.84	Total securities portfolio			39 946 584	92.23
2 408	KNORR-BREMSE AG	EUR	244 653	0.56					
2 696	MERCK KGAA	EUR	395 908	0.91					
2 445	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 194 383	2.76					
9 544	SIEMENS ENERGY AG	EUR	1 582 395	3.65					
3 402	SIEMENS ENERGY AG - REG	EUR	956 472	2.21					
1 799	TALANX AG	EUR	198 969	0.46					
13 991	ZALANDO SE	EUR	354 952	0.82					
The Netherlands			7 970 934	18.41					
74 177	AEGON LTD	EUR	551 729	1.27					
474	ARGENX SE	EUR	384 604	0.89					
390	ASM INTERNATIONAL NV	EUR	390 195	0.90					
2 435	ASML HOLDING NV	EUR	4 191 610	9.69					
787	BE SEMICONDUCTOR INDUSTRIES	EUR	225 948	0.52					
27 998	KONINKLIJKE AHOLD DELHAIZE NV	EUR	986 090	2.28					
7 447	KONINKLIJKE PHILIPS NV	EUR	176 941	0.41					
8 144	NN GROUP NV - W/I	EUR	624 319	1.44					
7 787	WOLTERS KLUWER	EUR	439 498	1.01					
France			6 395 878	14.78					
27 933	AXA SA	EUR	1 224 862	2.83					
12 596	BUREAU VERITAS SA	EUR	337 321	0.78					
15 179	DANONE	EUR	1 088 941	2.51					
1 681	IPSEN	EUR	283 753	0.66					
1 582	LOREAL	EUR	606 934	1.40					
12 668	MICHELIN (CGDE)	EUR	427 545	0.99					
17 373	SANOFI	EUR	1 304 365	3.01					
813	SCHNEIDER ELECTRIC SE	EUR	232 030	0.54					
6 965	VINCI SA	EUR	890 127	2.06					
Spain			5 592 176	12.92					
32 083	AENA SME SA	EUR	855 333	1.97					
13 591	AMADEUS IT GROUP SA	EUR	694 228	1.60					
13 974	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	305 611	0.71					
72 945	CAIXABANK	EUR	903 424	2.09					
9 945	ENDESA SA	EUR	396 607	0.92					
55 919	IBERDROLA SA	EUR	1 221 271	2.82					
19 486	INDUSTRIA DE DISENO TEXTIL	EUR	1 074 068	2.48					
32 710	MAPFRE SA	EUR	141 634	0.33					
Italy			3 930 650	9.07					
23 480	ASSICURAZIONI GENERALI	EUR	1 000 483	2.31					
58 863	BANCO BPM SPA	EUR	889 420	2.05					
13 166	MONCLER SPA	EUR	668 569	1.54					
6 085	RECORDATI SPA	EUR	312 161	0.72					
12 227	UNICREDIT SPA	EUR	956 885	2.21					
4 225	UNIPOL ASSICURAZIONI SPA	EUR	103 132	0.24					

BNP PARIBAS FUNDS Euro Equity

Securities portfolio at 30/06/2026

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			596 193 452	99.29
Shares			596 193 452	99.29
<i>France</i>			<i>168 937 504</i>	<i>28.12</i>
210 432	COMPAGNIE DE SAINT GOBAIN	EUR	16 657 797	2.77
263 193	DANONE	EUR	18 881 466	3.14
565 598	ENGIE	EUR	15 604 849	2.60
71 821	ESSILORLUXOTTICA	EUR	11 782 235	1.96
41 434	LVMH MOET HENNESSY LOUIS VUITTON	EUR	20 058 199	3.34
585 282	ORANGE	EUR	9 660 079	1.61
66 400	SAFRAN SA	EUR	22 908 000	3.82
41 425	SARTORIUS STEDIM BIOTECH	EUR	7 522 780	1.25
127 160	SCHNEIDER ELECTRIC SE	EUR	36 291 464	6.04
42 574	THALES SA	EUR	9 570 635	1.59
<i>Germany</i>			<i>116 115 970</i>	<i>19.33</i>
57 588	DEUTSCHE BOERSE AG	EUR	13 752 014	2.29
89 200	MERCK KGAA	EUR	13 099 020	2.18
11 311	RHEINMETALL AG	EUR	11 203 546	1.87
185 726	SAP SE	EUR	24 887 284	4.14
130 547	SIEMENS ENERGY AG - REG	EUR	36 703 289	6.11
187 552	SYMRIS AG	EUR	16 470 817	2.74
<i>The Netherlands</i>			<i>92 886 241</i>	<i>15.48</i>
35 661	ASML HOLDING NV	EUR	61 386 846	10.23
228 693	ASR NEDERLAND NV	EUR	15 102 886	2.52
1 858 665	KONINKLIJKE KPN	EUR	8 021 998	1.34
148 379	WOLTERS KLUWER	EUR	8 374 511	1.39
<i>Italy</i>			<i>65 565 332</i>	<i>10.92</i>
1 629 014	BANCA MONTE DEI PASCHI SIENA	EUR	17 697 608	2.95
3 416 211	INTESA SANPAOLO	EUR	20 463 104	3.41
2 171 223	SAIPEM SPA	EUR	9 572 922	1.59
227 852	UNICREDIT SPA	EUR	17 831 698	2.97
<i>Spain</i>			<i>60 356 060</i>	<i>10.06</i>
2 835 079	BANCO SANTANDER SA	EUR	34 259 095	5.71
1 194 916	IBERDROLA SA	EUR	26 096 965	4.35
<i>Belgium</i>			<i>38 736 309</i>	<i>6.45</i>
269 137	ANHEUSER - BUSCH INBEV SA/NV	EUR	19 555 494	3.26
160 778	KBC GROUP NV	EUR	19 180 815	3.19
<i>Finland</i>			<i>25 039 952</i>	<i>4.17</i>
930 090	NORDEA BANK ABP	EUR	15 439 494	2.57
1 044 209	SAMPO OYJ - A	EUR	9 600 458	1.60
<i>Luxembourg</i>			<i>11 800 684</i>	<i>1.97</i>
172 122	EUROFINS SCIENTIFIC	EUR	11 800 684	1.97
<i>United Kingdom</i>			<i>10 093 753</i>	<i>1.68</i>
22 238	LINDE PLC	USD	10 093 753	1.68
<i>Portugal</i>			<i>6 661 647</i>	<i>1.11</i>
397 473	JERONIMO MARTINS	EUR	6 661 647	1.11
Shares/Units in investment funds			1 311 992	0.22
<i>Luxembourg</i>			<i>1 311 992</i>	<i>0.22</i>
9 912.35	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	1 311 992	0.22
Total securities portfolio			597 505 444	99.51

BNP PARIBAS FUNDS Euro Flexible Bond

Securities portfolio at 30/06/2026

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			124 558 434	75.88					
United States of America					12 602 3837.68				
1 500 000	ALPHABET INCORPORATED 3.000% 25-06/05/2033	EUR	1 469 160	0.90	900 000	ASAHI GROUP 3.384% 24-16/04/2029	EUR	902 340	0.55
400 000	ALPHABET INCORPORATED 2.875% 25-06/11/2031	EUR	394 084	0.24	1 800 000	NISSAN MOTOR CO 6.375% 25-17/07/2033	EUR	1 836 216	1.12
1 400 000	ALPHABET INCORPORATED 3.450% 26-11/05/2032	EUR	1 411 704	0.86	1 935 000	NTT FINANCE 3.325% 26-01/11/2029	EUR	1 936 490	1.18
2 800 000	AMERICAN HONDA F 3.950% 25-19/03/2032	EUR	2 811 676	1.71	800 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	798 824	0.49
1 000 000	AT&T INC 2.050% 20-19/05/2032	EUR	922 770	0.56	2 100 000	NTT FINANCE 3.678% 25-16/07/2033	EUR	2 094 981	1.28
2 900 000	AT&T INC 3.950% 23-30/04/2031	EUR	2 971 601	1.81	1 714 000	SUMITOMO MITSUI 3.536% 26-02/04/2030	EUR	1 730 472	1.05
650 000	DANAHER CORPORATION 3.250% 26-29/04/2030	EUR	651 950	0.40	1 500 000	TAKEDA PHARMACEUTICAL 1.375% 20-09/07/2032	EUR	1 326 300	0.81
2 320 000	EQUINIX EU 2 FINANCE 4.000% 25-19/05/2034	EUR	2 331 438	1.42	2 000 000	TAKEDA PHARMACEUTICAL 3.000% 18-21/11/2030	EUR	1 976 760	1.20
1 093 000	FEDEX CORP 3.500% 25-30/07/2032	EUR	1 086 814	0.66	Greece8 918 5485.45				
2 810 000	FORD MOTOR CREDIT 4.087% 26-17/02/2033	EUR	2 749 669	1.68	7 500 000	HELLENIC REPUBLIC 1.750% 22-18/06/2032	EUR	6 973 499	4.26
1 100 000	FORD MOTOR CREDIT 4.448% 25-16/09/2032	EUR	1 109 020	0.68	1 900 000	HELLENIC REPUBLIC 3.875% 23-15/06/2028	EUR	1 945 049	1.19
3 200 000	GE AEROSPACE 4.125% 05-19/09/2035	EUR	3 336 544	2.03	The Netherlands6 343 8453.87				
764 000	GENERAL MOTORS FINANCE 3.100% 25-04/08/2029	EUR	759 920	0.46	500 000	AKZO NOBEL NV 3.625% 26-16/06/2029	EUR	502 865	0.31
300 000	GENERAL MOTORS FINANCE 4.000% 24-10/07/2030	EUR	305 673	0.19	1 000 000	STELLANTIS NV 3.875% 25-06/06/2031	EUR	980 500	0.60
3 300 000	GENERAL MOTORS FINANCE 4.000% 26-12/05/2032	EUR	3 328 545	2.03	500 000	STELLANTIS NV 4.000% 24-19/03/2034	EUR	472 390	0.29
1 000 000	HONEYWELL INTERNATIONAL 3.375% 24-01/03/2030	EUR	1 004 980	0.61	2 169 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	2 152 299	1.31
1 000 000	HONEYWELL INTERNATIONAL 3.750% 23-17/05/2032	EUR	1 009 880	0.62	620 000	WOLTERS KLUWER N 3.625% 26-22/06/2033	EUR	618 227	0.38
2 169 000	JOHNSON CONTROLS 3.125% 24-11/12/2033	EUR	2 108 832	1.28	1 100 000	ZF EUROPE FINANCE BV 5.500% 26-17/02/2032	EUR	1 086 844	0.66
1 700 000	LINDE PLC 3.200% 26-13/05/2030	EUR	1 703 179	1.04	500 000	ZF EUROPE FINANCE BV 7.000% 25-12/06/2030	EUR	530 720	0.32
766 000	MCDONALDS CORP 3.500% 26-15/05/2033	EUR	762 040	0.46	Luxembourg6 187 1453.77				
1 499 000	PPG INDUSTRIES 3.250% 25-04/03/2032	EUR	1 477 115	0.90	1 117 000	BECTON DICKINSON 3.855% 26-20/05/2033	EUR	1 127 209	0.69
1 024 000	T-MOBILE USA INC 3.200% 26-19/02/2032	EUR	1 010 739	0.62	2 344 000	HEIDELBERG MATERIALS 3.000% 25-10/07/2030	EUR	2 321 123	1.41
2 000 000	T-MOBILE USA INC 3.700% 24-08/05/2032	EUR	2 026 620	1.23	1 400 000	LOGICOR FINANCE 4.625% 24-25/07/2028	EUR	1 431 780	0.87
2 500 000	TOYOTA MOTOR CREDIT 3.625% 24-15/07/2031	EUR	2 529 800	1.54	1 300 000	TRATON FINANCE LUXEMBOURG SA 3.750% 24-27/03/2030	EUR	1 307 033	0.80
600 000	TOYOTA MTR CREDIT 3.125% 26-20/04/2032	EUR	589 776	0.36	Belgium4 366 2282.66				
1 000 000	VERIZON COMMUNICATIONS INC 3.250% 25-29/10/2032	EUR	982 260	0.60	1 000 000	AB INBEV SA/NV 3.375% 25-19/05/2033	EUR	997 180	0.61
420 000	VIATRIS INC 4.250% 26-17/06/2033	EUR	423 814	0.26	300 000	BARRY CALLE SVCS 3.750% 25-19/02/2028	EUR	301 728	0.18
France20 961 17912.76					3 000 000	BARRY CALLE SVCS 4.250% 25-19/08/2031	EUR	3 067 320	1.87
1 000 000	ACCOR 2.375% 21-29/11/2028	EUR	983 750	0.60	United Kingdom4 326 1602.63				
1 200 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	1 195 176	0.73	1 162 000	COCA-COLA EURO 3.500% 26-08/05/2032	EUR	1 156 329	0.70
1 400 000	CAPGEMINI SE 3.125% 25-25/09/2031	EUR	1 368 318	0.83	1 046 000	INTL CONSOLIDAT 3.875% 26-28/01/2031	EUR	1 056 418	0.64
2 629 000	CMA CGM SA 4.875% 25-15/01/2032	EUR	2 615 934	1.59	1 911 000	ROLLS-ROYCE HOLDINGS 3.375% 26-20/05/2031	EUR	1 918 281	1.17
133 000	CMA CGM SA 5.000% 25-15/01/2031	EUR	134 737	0.08	200 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	195 132	0.12
1 800 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	1 805 958	1.10	Finland3 539 0552.15				
2 496 000	EUTELSAT COMM 6.250% 26-15/03/2033	EUR	2 566 013	1.56	2 500 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	2 497 375	1.52
5 000 000	FRANCE O.A.T. 2.500% 24-24/09/2027	EUR	4 991 500	3.04	1 000 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	1 041 680	0.63
2 000 000	FRANCE O.A.T. 2.750% 12-25/10/2027	EUR	2 002 400	1.22	Ireland1 717 5611.05				
1 200 000	RCI BANQUE 4.250% 26-23/05/2034	EUR	1 200 216	0.73	1 700 000	DELL BANK INTERNATIONAL 3.625% 24-24/06/2029	EUR	1 717 561	1.05
300 000	RENAULT 4.125% 26-09/06/2031	EUR	298 923	0.18	Italy516 4010.31				
1 800 000	SCHNEIDER ELECTRIC 3.375% 26-01/12/2033	EUR	1 798 254	1.10	500 000	ITALY BTPS 3.850% 22-15/12/2029	EUR	516 401	0.31
Germany13 810 3268.40									
1 100 000	ADIDAS AG 3.500% 26-26/05/2031	EUR	1 112 276	0.68					
2 481 000	DT LUFTHANSA AG 4.125% 26-27/01/2032	EUR	2 513 253	1.53					
1 111 000	HEIDELBERG MATERIALS 3.500% 26-10/10/2029	EUR	1 119 299	0.68					

BNP PARIBAS FUNDS Euro Flexible Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Convertible bonds			5 856 310	3.57
<i>France</i>			<i>5 856 310</i>	<i>3.57</i>
2 000 000	LEGRAND SA 1.500% 25-23/06/2033 CV	EUR	2 318 140	1.41
3 000 000	SCHNEIDER ELECTRIC SE 1.625% 24-28/06/2031 CV	EUR	3 538 170	2.16
Floating rate bonds			16 296 907	9.92
<i>The Netherlands</i>			<i>6 549 530</i>	<i>3.98</i>
400 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	403 000	0.25
2 000 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	2 022 500	1.23
1 000 000	REPSOL INTERNATIONAL FINANCE 21-31/12/2061 FRN	EUR	991 530	0.60
1 000 000	STELLANTIS NV 26-16/03/2175 FRN	EUR	974 750	0.59
2 100 000	VOLKSWAGEN INTERNATIONAL FINANCE 31/12/2099 FRN	EUR	2 157 750	1.31
<i>United States of America</i>			<i>3 103 035</i>	<i>1.89</i>
508 000	GENERAL MILLS IN 26-16/07/2056 FRN	EUR	501 650	0.31
2 641 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	2 601 385	1.58
<i>France</i>			<i>2 548 310</i>	<i>1.56</i>
2 000 000	BNP PARIBAS 85-07/10/2173 FRN	EUR	1 850 060	1.13
700 000	ORANGE 26-25/06/2175 FRN	EUR	698 250	0.43
<i>Germany</i>			<i>1 788 858</i>	<i>1.09</i>
1 800 000	EVONIK 25-09/09/2055 FRN	EUR	1 788 858	1.09
<i>Denmark</i>			<i>1 729 750</i>	<i>1.05</i>
1 700 000	CARLSBERG BREW 26-18/05/3026 FRN	EUR	1 729 750	1.05
<i>United Kingdom</i>			<i>577 424</i>	<i>0.35</i>
571 000	SSE PLC 26-09/06/2175 FRN	EUR	577 424	0.35
Shares/Units in investment funds			16 161 204	9.86
<i>Luxembourg</i>			<i>16 161 204</i>	<i>9.86</i>
2 270.00	BNP PARIBAS FLEXI I STRUCTURED CREDIT EUROPE IG - X CAP	EUR	3 236 339	1.97
27 700.00	BNP PARIBAS FUNDS EUROPE CONVERTIBLE - I CAP	EUR	6 409 502	3.92
45.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	4 500 000	2.74
19 998.92	BNP PARIBAS INSTICASH EUR GOVERNMENT CNAV - X CAP	EUR	2 015 363	1.23
Total securities portfolio			162 872 855	99.23

BNP PARIBAS FUNDS Euro Government Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds									
					<i>Portugal</i>				
14 107 675	CASSA DEPOSITI E 3.500% 22-19/09/2027	EUR	1 086 984 009	97.65	14 107 675	PORTUGUESE OTS 3.000% 25-15/06/2035	EUR	22 816 452	2.05
9 311 000	ITALY BTPS 2.150% 21-01/03/2072	EUR			9 311 000	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	13 955 453	1.25
					<i>Belgium</i>				
30 200 000	ITALY BTPS 2.700% 25-01/10/2030	EUR	1 086 984 009	97.65	4 452 000	BELGIUM GOVERNMENT 0.650% 21-22/06/2071	EUR	21 721 250	1.95
13 359 000	ITALY BTPS 3.400% 22-01/04/2028	EUR			20 176 000	BELGIUM GOVERNMENT 3.400% 26-22/06/2036	EUR	1 337 381	0.12
6 592 000	ITALY BTPS 3.650% 25-01/08/2035	EUR			272 000	BELGIUM GOVERNMENT 3.750% 13-22/06/2045	EUR	20 121 525	1.81
23 947 000	ITALY BTPS 3.700% 23-15/06/2030	EUR			<i>The Netherlands</i>				
59 928 000	ITALY BTPS 3.850% 25-01/10/2040	EUR			10 250 000	BNG BANK NV 0.000% 21-20/01/2031	EUR	17 617 563	1.58
18 671 000	ITALY BTPS 4.000% 23-15/11/2030	EUR			8 747 000	NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033	EUR	9 011 390	0.81
41 854 000	ITALY BTPS 4.000% 23-30/10/2031	EUR			<i>Austria</i>				
18 700 000	ITALY BTPS 4.300% 24-01/10/2054	EUR			12 911 000	REPUBLIC OF AUSTRIA 3.150% 23-20/10/2053	EUR	11 720 606	1.05
7 766 000	ITALY BTPS 4.650% 25-01/10/2055	EUR			<i>Greece</i>				
					8 972 000	HELLENIC REPUBLIC 3.625% 25-15/06/2035	EUR	9 877 426	0.89
<i>Germany</i>					796 000	HELLENIC REPUBLIC 4.125% 24-15/06/2054	EUR	9 097 967	0.82
118 551 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	239 417 299	21.51	<i>Hungary</i>				
34 358 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR			9 000 000	HUNGARY 4.500% 25-16/06/2034	EUR	9 406 125	0.85
12 399 000	BUNDESREPUBLIK DEUTSCHLAND 2.600% 24-15/08/2034	EUR			<i>Finland</i>				
36 944 250	BUNDESREPUBLIK DEUTSCHLAND 2.900% 25-15/08/2056	EUR			7 914 000	FINNISH GOVERNMENT 2.950% 24-15/04/2055	EUR	6 745 814	0.61
30 714 000	BUNDESREPUBLIK DEUTSCHLAND 2.900% 26-15/02/2036	EUR			<i>Ireland</i>				
18 846 000	KFW 0.000% 21-10/01/2031	EUR			7 330 089	IRISH GOVERNMENT 3.150% 25-18/10/2055	EUR	6 704 832	0.60
<i>Spain</i>					<i>Slovakia</i>				
4 500 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	190 945 338	17.15	7 220 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	5 323 306	0.48
48 100 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR			<i>Bulgaria</i>				
7 015 000	JUNTA ANDALUCIA 0.700% 21-30/07/2033	EUR			2 308 000	BGARIA-FLIRB-REG 4.875% 23-13/05/2036	EUR	2 502 103	0.22
590 000	JUNTA ANDALUCIA 0.700% 21-30/07/2033	EUR			<i>Luxembourg</i>				
14 367 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR			2 403 000	DUCHY OF LUXEMBOURG 0.000% 20-14/09/2032	EUR	2 019 673	0.18
29 384 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR			<i>Estonia</i>				
975 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR			832 000	REPUBLIC OF ESTONIA 0.125% 20-10/06/2030	EUR	747 827	0.07
1 825 000	SPANISH GOVERNMENT 1.450% 21-31/10/2071	EUR			Shares/Units in investment funds				
33 227 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR			<i>France</i>				
19 537 000	SPANISH GOVERNMENT 3.150% 30/04/2033	EUR			781.83	BNP PARIBAS SRI INVEST 3M - X DIS	EUR	8 072 298	0.73
5 453 000	SPANISH GOVERNMENT 3.150% 30/04/2035	EUR			Total securities portfolio				
695 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR							
19 191 000	SPANISH GOVERNMENT 3.500% 25-31/01/2041	EUR							
4 762 000	SPANISH GOVERNMENT 3.900% 30/07/2039	EUR							
8 175 000	SPANISH GOVERNMENT 3.950% 26-31/10/2056	EUR							
<i>France</i>									
23 101 000	FRANCE O.A.T. 0.750% 22-25/02/2028	EUR	162 169 189	14.58					
10 900 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR							
40 070 749	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR							
29 497 000	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR							
27 313 000	FRANCE O.A.T. 3.000% 24-25/11/2034	EUR							
19 568 560	FRANCE O.A.T. 3.250% 24-25/05/2055	EUR							
9 596 871	FRANCE O.A.T. 3.800% 26-25/06/2037	EUR							
17 962 932	FRANCE O.A.T. 4.400% 26-25/05/2057	EUR							

BNP PARIBAS FUNDS Euro Government Green Bond

Securities portfolio at 30/06/2026

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			60 415 922	97.61
Bonds			60 415 922	97.61
<i>Germany</i>			<i>23 248 763</i>	<i>37.55</i>
1 756 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	1 583 965	2.56
12 323 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	10 807 270	17.46
4 738 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050	EUR	2 108 315	3.41
2 243 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	1 610 900	2.60
4 407 000	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	4 341 997	7.01
1 956 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	1 934 093	3.12
883 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 25-15/02/2035	EUR	862 223	1.39
<i>France</i>			<i>10 592 362</i>	<i>17.11</i>
2 700 000	BPIFRANCE 2.750% 25-25/02/2029	EUR	2 687 391	4.34
3 442 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	1 876 234	3.03
2 684 394	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	2 114 229	3.42
3 900 000	SFIL SA 3.125% 24-17/09/2029	EUR	3 914 508	6.32
<i>Italy</i>			<i>10 103 906</i>	<i>16.33</i>
1 430 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	1 489 070	2.41
3 197 000	ITALY BTPS 4.050% 24-30/10/2037	EUR	3 303 332	5.34
5 367 000	ITALY BTPS 4.100% 25-30/04/2046	EUR	5 311 504	8.58
<i>Spain</i>			<i>9 678 157</i>	<i>15.65</i>
174 000	AUTONOMOUS COMMU 3.137% 25- 30/04/2035	EUR	172 077	0.28
3 166 000	AUTONOMOUS COMMU 3.362% 23- 31/10/2028	EUR	3 209 727	5.19
2 547 000	JUNTA ANDALUCIA 3.200% 24- 30/04/2030	EUR	2 578 405	4.17
5 526 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR	3 717 948	6.01
<i>Austria</i>			<i>2 267 032</i>	<i>3.66</i>
451 000	REPUBLIC OF AUSTRIA 1.850% 22- 23/05/2049	EUR	327 832	0.53
1 924 000	REPUBLIC OF AUSTRIA 2.900% 23- 23/05/2029	EUR	1 939 200	3.13
<i>Belgium</i>			<i>1 833 266</i>	<i>2.96</i>
2 055 000	BELGIUM GOVERNMENT 1.250% 18- 22/04/2033	EUR	1 833 266	2.96
<i>Ireland</i>			<i>1 415 250</i>	<i>2.29</i>
1 500 000	IRISH GOVERNMENT 1.350% 18- 18/03/2031	EUR	1 415 250	2.29
<i>Luxembourg</i>			<i>1 040 844</i>	<i>1.68</i>
1 403 000	EUROPEAN UNION 0.400% 21- 04/02/2037	EUR	1 040 844	1.68
<i>The Netherlands</i>			<i>236 342</i>	<i>0.38</i>
336 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	236 342	0.38
Shares/Units in investment funds			1 070 964	1.73
<i>France</i>			<i>1 070 964</i>	<i>1.73</i>
0.01	BNP PARIBAS MOIS ISR - I CAP	EUR	127	0.00
0.01	BNP PARIBAS SRI INVEST 3M - I CAP	EUR	3 869	0.01
103.34	BNP PARIBAS SRI INVEST 3M - X DIS	EUR	1 066 968	1.72
Total securities portfolio			61 486 886	99.34

BNP PARIBAS FUNDS Euro High Conviction Income Bond

Securities portfolio at 30/06/2026

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			296 203 757	54.13					
United States of America									
5 000 000	ALPHABET INCORPORATED 4.375% 25-06/11/2064	EUR	4 686 400	0.86					
13 000 000	ALPHABET INCORPORATED 4.800% 26-11/05/2063	EUR	13 219 050	2.42					
3 000 000	AMAZON.COM INC 4.850% 26- 16/03/2064	EUR	3 065 220	0.56					
3 000 000	AT&T INC 5.300% 18-15/08/2058	USD	2 259 929	0.41					
8 000 000	BAKER HUGHES 4.737% 26-11/03/2046	EUR	8 171 200	1.49					
14 000 000	BOOKING HOLDINGS INC 3.875% 24- 21/03/2045	EUR	12 570 040	2.30					
4 000 000	BOOKING HOLDINGS INC 4.000% 24- 01/03/2044	EUR	3 696 360	0.68					
3 000 000	DOW CHEMICAL CO 1.875% 20- 15/03/2040	EUR	2 170 080	0.40					
8 000 000	IWG US FINANCE 5.125% 26- 14/05/2032	EUR	8 220 560	1.50					
7 000 000	MEDTRONIC INC 4.150% 24- 15/10/2053	EUR	6 609 680	1.21					
4 000 000	ORACLE CORP 6.700% 26-04/02/2056	USD	3 291 350	0.60					
4 000 000	ORACLE CORP 6.900% 22-09/11/2052	USD	3 350 645	0.61					
13 000 000	PROLOGIS EURO 4.250% 23- 31/01/2043	EUR	12 727 260	2.33					
6 000 000	T-MOBILE USA INC 3.800% 25- 11/02/2045	EUR	5 496 300	1.00					
France									
5 000 000	APICIL PRVNCE 5.375% 24-03/10/2034	EUR	5 222 950	0.95					
13 000 000	BOUYGUES SA 5.375% 22-30/06/2042	EUR	14 520 480	2.65					
8 000 000	ELECTRICITE DE FRANCE 4.500% 19- 04/12/2069	USD	4 997 533	0.91					
6 500 000	ELECTRICITE DE FRANCE 4.625% 23- 25/01/2043	EUR	6 529 705	1.19					
3 000 000	ELECTRICITE DE FRANCE 4.750% 24- 17/06/2044	EUR	3 035 070	0.55					
3 000 000	ELECTRICITE DE FRANCE 5.625% 23- 25/01/2053	GBP	2 957 267	0.54					
1 400 000	ENGIE 4.250% 23-11/01/2043	EUR	1 371 118	0.25					
7 000 000	ENGIE 4.250% 24-06/03/2044	EUR	6 841 660	1.25					
2 500 000	ENGIE 4.500% 23-06/09/2042	EUR	2 526 700	0.46					
1 000 000	ENGIE 5.950% 11-16/03/2111	EUR	1 237 800	0.23					
11 000 000	ICADE 4.375% 25-22/05/2035	EUR	10 829 280	1.98					
4 000 000	TOTALENERGIES 3.852% 25- 03/03/2045	EUR	3 728 440	0.68					
7 600 000	UNIBAIL-RODAMCO 1.750% 19- 01/07/2049	EUR	4 505 964	0.82					
Germany									
10 000 000	AMPRION GMBH 4.580% 26- 15/01/2046	EUR	10 058 200	1.84					
7 000 000	ROBERT BOSCH 4.375% 23-02/06/2043	EUR	6 933 570	1.27					
3 000 000	VONOVIA SE 1.500% 21-14/06/2041	EUR	2 010 540	0.37					
20 000 000	VONOVIA SE 4.500% 25-12/11/2040	EUR	19 763 199	3.60					
The Netherlands									
5 750 000	ENEL FINANCE INTERNATIONAL NV 4.500% 23-20/02/2043	EUR	5 867 128	1.07					
5 000 000	HEINEKEN NV 4.242% 25-14/11/2045	EUR	4 883 250	0.89					
5 000 000	MSD NETHERLANDS 3.750% 24- 30/05/2054	EUR	4 419 500	0.81					
4 000 000	PROSUS NV 4.343% 25-15/07/2035	EUR	3 970 400	0.73					
13 400 000	PROSUS NV 4.987% 22-19/01/2052	USD	9 327 844	1.71					
2 000 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	1 595 460	0.29					
1 000 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	913 660	0.17					
4 000 000	STELLANTIS NV 4.625% 25-06/06/2035	EUR	3 894 760	0.71					

BNP PARIBAS FUNDS Euro High Conviction Income Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>				
20 000 000	NEXTERA ENERGY 25-15/05/2056 FRN	EUR	19 699 999	3.60
<i>Spain</i>				
7 000 000	BANCO SANTANDER 26-03/09/2174 FRN	USD	6 226 314	1.14
4 000 000	CAIXABANK 25-25/12/2173 FRN	EUR	4 039 160	0.74
9 000 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	8 910 000	1.63
<i>United Kingdom</i>				
6 000 000	AVIVA PLC 25-28/08/2056 FRN	EUR	6 166 920	1.13
6 000 000	LEGAL & GENERAL GROUP 25-04/09/2055 FRN	EUR	5 992 500	1.10
6 000 000	VODAFONE GROUP 21-04/06/2081 FRN	USD	4 067 174	0.74
<i>Belgium</i>				
7 000 000	AGEAS 25-02/05/2056 FRN	EUR	7 148 750	1.31
5 000 000	AGEAS 25-20/11/2174 FRN	EUR	5 093 750	0.93
<i>Japan</i>				
3 000 000	NIPPON LIFE INS 25-23/01/2055 FRN	EUR	2 958 750	0.54
<i>Luxembourg</i>				
850 000	AROUNDTOWN FINANCE 24-16/04/2173 FRN	EUR	831 938	0.15
Shares/Units in investment funds			2 115 303	0.39
<i>Luxembourg</i>				
1.87	BNP PARIBAS FUNDS EURO INFLATION-LINKED BOND - CLASSIC CAP	EUR	279	0.00
20.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	2 000 000	0.37
<i>France</i>				
4.51	BNP PARIBAS SRI INVEST 3M - E CAP	EUR	115 024	0.02
Total securities portfolio			534 735 227	97.74

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 30/06/2026

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					4 000 000	HOLDING DINFRAS 4.875% 24-24/10/2029	EUR	4 087 560	0.54
Bonds					3 409 000	KAPLA HOLDING SA 5.125% 26-30/04/2032	EUR	3 423 488	0.45
<i>United Kingdom</i>					3 800 000	KORIAN SA 2.250% 21-15/10/2028	EUR	3 649 406	0.48
3 410 000	ALEXANDRITE MON 6.875% 26-31/05/2031	EUR	3 434 422	0.45	2 300 000	RENAULT 2.500% 21-02/06/2027	EUR	2 285 119	0.30
6 183 000	ALLWYN ENTERTAIN 4.625% 26-15/08/2031	EUR	6 137 926	0.81	2 700 000	REXEL SA 2.125% 21-15/06/2028	EUR	2 633 904	0.35
2 200 000	ARQIVA BROAD FINANCE 8.625% 25-01/07/2030	GBP	2 231 440	0.29	1 350 000	SECHE ENVIRONNEMENT 4.500% 25-25/03/2030	EUR	1 360 908	0.18
3 550 000	BCP MODULAR 6.500% 25-10/07/2031	EUR	3 070 573	0.40	2 200 000	TEREOS FINANCE GROUPE 7.250% 23-15/04/2028	EUR	2 223 188	0.29
6 000 000	BOPARAN FINANCE 9.375% 24-07/11/2029	GBP	6 610 392	0.87	2 600 000	VALEO SE 4.875% 26-03/02/2033	EUR	2 597 764	0.34
5 674 000	CASTLE UK FINCO 7.000% 22-15/05/2029	GBP	6 527 669	0.86	5 400 000	VALEO SE 5.125% 25-20/05/2031	EUR	5 572 638	0.73
3 958 000	CO-OPERATIVE GRO 8.250% 26-15/12/2031	GBP	4 692 900	0.62	<i>The Netherlands</i>				
4 100 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	4 760 788	0.63	1 573 000	NOURYON FINANCE 6.125% 26-15/07/2031	EUR	1 594 125	0.21
9 436 000	DEUCE FINCO 7.000% 25-20/11/2031	GBP	11 152 314	1.47	2 600 000	OI EUROPEAN GROUP 5.250% 24-01/06/2029	EUR	2 635 750	0.35
6 610 000	EDGE FINCO PLC 8.125% 24-15/08/2031	GBP	7 994 463	1.05	5 900 000	OI EUROPEAN GROUP 6.250% 23-15/05/2028	EUR	5 973 750	0.79
2 500 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	2 866 235	0.38	2 200 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	2 188 934	0.29
1 650 000	ICELAND BONDCO 4.375% 21-15/05/2028	GBP	1 884 973	0.25	2 800 000	TEVA PHARMACEUTICAL 1.625% 16-15/10/2028	EUR	2 679 264	0.35
4 000 000	INEOS FINANCE PL 6.625% 23-15/05/2028	EUR	4 044 160	0.53	2 300 000	TEVA PHARMACEUTICAL 1.875% 15-31/03/2027	EUR	2 269 755	0.30
6 723 000	INEOS FINANCE PL 7.250% 25-31/03/2031	EUR	6 382 883	0.84	2 100 000	TEVA PHARMACEUTICAL 3.750% 21-09/05/2027	EUR	2 098 824	0.28
3 500 000	INEOS FINANCE PL 7.875% 26-15/11/2031	EUR	3 359 300	0.44	5 350 000	TEVA PHARMACEUTICAL 4.125% 25-01/06/2031	EUR	5 376 750	0.71
8 337 000	INEOS QUATTRO FI 6.750% 24-15/04/2030	EUR	7 019 837	0.92	2 750 000	TEVA PHARMACEUTICAL 4.375% 21-09/05/2030	EUR	2 791 676	0.37
3 700 000	INEOS QUATTRO FI 8.500% 23-15/03/2029	EUR	3 380 690	0.45	6 369 000	TEVA PHARMACEUTICAL 7.375% 23-15/09/2029	EUR	7 013 861	0.92
7 450 000	ITHACA ENERGY N 5.500% 25-01/10/2031	EUR	7 414 389	0.98	5 300 000	UNITED GROUP 6.250% 25-31/01/2032	EUR	5 422 483	0.71
2 700 000	KIER GROUP 9.000% 24-15/02/2029	GBP	3 248 996	0.43	2 300 000	VERSUNI GROUP 5.750% 26-01/07/2033	EUR	2 271 020	0.30
2 838 000	MAISON FINCO PLC 7.250% 26-30/04/2032	GBP	3 163 971	0.42	5 400 000	VZ SECURED FINANCE 5.250% 25-15/01/2033	EUR	5 130 108	0.68
2 700 000	MARKET BIDCO FINANCE 8.750% 25-31/01/2031	GBP	3 060 209	0.40	4 700 000	ZIGGO 6.125% 24-15/11/2032	EUR	4 230 000	0.56
8 300 000	MOBICO GROUP PLC 4.875% 23-26/09/2031	EUR	6 629 625	0.87	<i>Germany</i>				
2 946 000	NEOEN FINCO PLC 5.500% 26-15/06/2031	EUR	3 004 184	0.40	3 900 000	ASK CHEMICALS DE 10.000% 24-15/11/2029	EUR	3 893 253	0.51
5 355 000	PUNCH FINANCE 7.875% 25-30/12/2030	GBP	6 410 396	0.84	3 186 000	CHEPLAPHARM ARZN 6.750% 26-15/02/2032	EUR	3 192 404	0.42
11 675 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	13 404 564	1.78	3 491 000	CHEPLAPHARM ARZN 7.125% 25-15/06/2031	EUR	3 563 334	0.47
1 950 000	SIG 9.750% 24-31/10/2029	EUR	1 416 714	0.19	4 513 000	CIDRON ATRIUM SE 5.625% 26-15/02/2033	EUR	4 449 728	0.59
4 300 000	STONEGATE PUB 10.750% 24-31/07/2029	GBP	5 084 173	0.67	4 591 000	HT TROPLAST AG 7.625% 26-15/07/2031	EUR	4 648 893	0.61
1 802 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	1 548 026	0.20	12 589 000	HT TROPLAST AG 9.375% 23-15/07/2028	EUR	12 899 193	1.71
2 400 000	VIRGIN MEDIA SEC 5.250% 19-15/05/2029	GBP	2 654 042	0.35	2 300 000	SCHAEFFLER 4.250% 25-01/04/2028	EUR	2 316 813	0.31
3 295 000	WOLSELEY GROUP 9.750% 25-31/01/2031	GBP	3 586 057	0.47	4 200 000	SCHAEFFLER 4.500% 24-14/08/2026	EUR	4 198 866	0.55
3 109 000	ZEGONA FINANCE 4.250% 26-15/01/2032	EUR	3 106 793	0.41	3 900 000	SCHAEFFLER 4.500% 25-12/05/2032	EUR	3 889 002	0.51
<i>France</i>					3 000 000	SCHAEFFLER 5.000% 26-13/05/2033	EUR	3 031 470	0.40
4 650 000	ALTICE FRANCE 4.750% 25-15/10/2030	EUR	4 481 233	0.59	<i>Luxembourg</i>				
4 979 000	BETCLIC EVEREST 5.125% 26-10/12/2031	EUR	5 049 055	0.67	3 700 000	ALEXANDRITE LAKE 6.750% 25-30/07/2030	EUR	3 692 341	0.49
6 400 000	CANAL PLUS SA 4.875% 26-20/05/2032	EUR	6 357 760	0.84	5 000 000	ALSTRIA OFFICE 4.250% 25-15/10/2029	EUR	4 880 650	0.64
4 229 000	CLARIANE SE 6.875% 26-15/04/2031	EUR	4 327 282	0.57	2 500 000	ARDAGH GROUP SA 4.500% 25-01/12/2030	EUR	2 353 525	0.31
2 373 000	EGIS SA 5.125% 26-15/05/2031	EUR	2 409 710	0.32	3 663 000	CIDRON AIDA FINC 7.000% 25-27/10/2031	EUR	3 537 872	0.47
4 400 000	ELIOR GROUP SA 5.625% 25-15/03/2030	EUR	4 297 524	0.57	2 380 000	CIDRON AIDA FINC 9.125% 25-27/10/2031	GBP	2 665 136	0.35
4 785 000	EUTELSAT COMM 6.250% 26-15/03/2033	EUR	4 919 219	0.65	2 775 000	CURRENTA GROUP 5.500% 25-15/05/2030	EUR	2 803 000	0.37
4 700 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	4 516 136	0.59	3 500 000	HERENS MIDCO 5.250% 21-15/05/2029	EUR	2 264 080	0.30
3 100 000	FORVIA 2.750% 21-15/02/2027	EUR	3 085 616	0.41	8 896 000	MAXAM PRILL SARL 6.000% 25-15/07/2030	EUR	9 058 352	1.19
5 004 000	FORVIA SE 5.375% 25-15/03/2031	EUR	5 104 580	0.67	2 800 000	SES 4.875% 25-24/06/2033	EUR	2 804 424	0.37
3 700 000	FORVIA SE 5.500% 24-15/06/2031	EUR	3 782 251	0.50	4 153 000	VIVION 5.625% 25-08/06/2030	EUR	4 002 744	0.53
2 350 000	FORVIA SE 5.625% 25-15/06/2030	EUR	2 418 409	0.32					

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>					<i>Jersey Island</i>				
6 923 000	CELSA OPCO SA 8.250% 25-15/12/2030	EUR	36 274 472	4.77	2 100 000	B&M EUROPEAN 6.500% 24-27/11/2031	GBP	3 701 393	0.48
2 992 000	EROSKI S COOP 5.750% 25-15/05/2031	EUR	7 382 964	0.97	1 100 000	CPUK FINANCE 7.875% 24-28/08/2029	GBP	2 385 818	0.31
7 900 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	3 112 189	0.41				1 315 575	0.17
3 100 000	GRIFOLS SA 7.125% 24-01/05/2030	EUR	7 840 197	1.03	<i>Romania</i>				
7 100 000	GRIFOLS SA 7.500% 24-01/05/2030	EUR	3 218 141	0.42	4 173 600	GLOBALWORTH REAL 6.250% 24-31/03/2029	EUR	2 799 000	0.37
13 020 202	OHL OPERACIONES 9.750% 21-31/12/2029	EUR	4 539 194	0.60	1 256 000	GLOBALWORTH REAL 6.250% 24-31/03/2030	EUR	1 601 355	0.21
<i>United States of America</i>					Convertible bonds				
4 100 000	BALL CORP 1.500% 19-15/03/2027	EUR	31 104 712	4.09				45 206 055	5.96
2 481 000	CANPACK GROUP/SA 4.875% 26-15/01/2032	EUR	4 046 618	0.53	<i>France</i>				
4 000 000	CLARIOS GLOBAL 4.750% 25-15/06/2031	EUR	2 526 899	0.33	113 086	CLARIANE SE 0.875% 20-06/03/2027 CV	EUR	21 043 741	2.77
10 152 000	COREWEAVE INC 8.500% 26-15/07/2032	EUR	4 033 920	0.53	107 000	KORIAN SA 1.875% 21-31/12/2061 CV	EUR	6 794 207	0.90
3 950 000	DISCOVERY HOLDINGS 4.693% 26-17/05/2033	EUR	9 996 370	1.32	196 420	NEXITY 0.875% 21-19/04/2028 CV	EUR	4 732 396	0.62
2 774 000	UGI INTL LLC 5.000% 26-01/06/2031	EUR	3 746 259	0.49	<i>United Kingdom</i>				
4 800 000	VF CORPORATION 0.625% 20-25/02/2032	EUR	2 825 846	0.37	3 000 000	ASOS PLC 11.000% 24-19/09/2028 CV	GBP	10 434 943	1.38
<i>Italy</i>					6 000 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	3 697 098	0.49
3 484 000	DOLCETTO HOLDCO 5.625% 25-14/07/2032	EUR	25 029 476	3.29	<i>Austria</i>				
3 800 000	FIBERCOP SPA 5.125% 25-30/06/2032	EUR	3 498 981	0.46	7 100 000	AMS AG 2.125% 20-03/11/2027 CV	EUR	6 956 225	0.92
3 900 000	FIBERCOP SPA 5.250% 24-17/03/2055	EUR	3 894 582	0.51	<i>Germany</i>				
2 700 000	FIBERCOP SPA 7.750% 24-24/01/2033	EUR	3 330 522	0.44	3 300 000	DELIVERY HERO AG 2.125% 21-10/03/2029 CV	EUR	6 771 146	0.89
2 281 000	FIBERCOP SPA 7.875% 24-31/07/2028	EUR	3 119 985	0.41	3 500 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	3 175 491	0.42
4 552 000	GG12 SPA 6.250% 26-28/04/2033	EUR	2 450 684	0.32	Floating rate bonds				
1 039 000	LOTTOMATICA GR 4.625% 26-30/04/2032	EUR	4 651 734	0.61	<i>Luxembourg</i>				
2 900 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	1 046 398	0.14	15 700 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	40 468 190	5.34
<i>Ireland</i>					3 050 000	CIRSA FINANCE IN 25-15/10/2032 FRN	EUR	15 660 749	2.07
5 297 000	EIRCOM FINANCE 5.000% 25-30/04/2031	EUR	3 036 590	0.40	1 450 000	CURRENTA GROUP 25-15/05/2032 FRN	EUR	3 071 808	0.40
9 701 000	GLOBE TRADE CENT 6.500% 25-15/10/2030	EUR	24 184 372	3.18	6 410 000	HSE INVESTMENT 25-15/10/2029 FRN	EUR	1 456 859	0.19
3 950 000	VIRGIN MEDIA 7.500% 26-15/07/2033	EUR	5 348 381	0.70	3 850 000	MONICHEM HOLDINGS 3 23-01/05/2028 FRN	EUR	6 050 557	0.80
7 300 000	VIRGIN MEDIA O2 7.875% 24-15/03/2032	GBP	8 633 890	1.14	1 816 000	PLT VII FINANCE 26-15/06/2031 FRN	EUR	3 850 000	0.51
<i>Sweden</i>					6 200 000	SES FIN SARL 26-24/06/2174 FRN	EUR	1 816 291	0.24
4 050 000	HEIMSTADEN 7.361% 25-24/01/2031	EUR	15 460 118	2.03	2 700 000	VIVION 25-08/06/2174 FRN	EUR	6 145 750	0.81
7 975 000	SAMHALLSBYGG 0.750% 24-14/11/2028	EUR	4 110 791	0.54	<i>Italy</i>				
2 500 000	SAMHALLSBYGG 1.125% 24-26/09/2029	EUR	6 998 701	0.92	4 474 000	DUOMO BIDCO SPA 25-15/01/2032 FRN	EUR	2 416 176	0.32
2 300 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	2 081 400	0.27	2 200 000	ENEL SPA 25-14/01/2174 FRN	EUR	18 056 121	2.38
<i>Austria</i>					1 500 000	FIBERCOP SPA 25-30/06/2031 FRN	EUR	4 505 944	0.59
5 538 000	AMS-OSRAM AG 7.250% 26-31/05/2032	EUR	12 835 437	1.69	1 225 000	GG12 SPA 26-28/04/2033 FRN	EUR	2 197 250	0.29
5 291 000	BENTELER INTERNATIONAL 7.250% 25-15/06/2031	EUR	5 697 605	0.75	6 094 000	LA DORIA SPA 25-30/12/2030 FRN	EUR	1 515 375	0.20
1 507 000	CONSTAN FLEX GMB 6.250% 26-15/07/2032	EUR	1 529 213	0.20	2 457 000	NEOPHARMED GENTI 26-29/06/2033 FRN	EUR	1 243 485	0.16
<i>Japan</i>					<i>Portugal</i>				
1 550 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	10 748 974	1.41	3 300 000	EDP SA 21-02/08/2081 FRN	EUR	17 439 203	2.29
2 165 000	NISSAN MOTOR CO 5.250% 25-17/07/2029	EUR	1 526 177	0.20	4 800 000	EDP SA 21-14/03/2082 FRN	EUR	3 294 060	0.43
5 800 000	SOFTBANK GROUP CORP 6.375% 25-10/07/2033	EUR	2 188 512	0.29	6 400 000	EDP SA 24-16/09/2054 FRN	EUR	4 506 000	0.59
1 206 000	SOFTBANK GROUP CORP 6.375% 26-22/04/2030	EUR	5 799 884	0.76	3 100 000	EDP SA 24-29/05/2054 FRN	EUR	6 488 768	0.85
<i>Poland</i>					<i>Spain</i>				
2 350 000	DL INVEST GROUP 6.625% 25-10/07/2030	EUR	5 394 820	0.72	2 600 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	16 814 559	2.21
3 200 000	SYNTHOS 2.500% 21-07/06/2028	EUR	2 318 628	0.31	2 700 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	2 654 184	0.35
			3 076 192	0.41	11 600 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	2 676 375	0.35
					<i>France</i>				
					3 800 000	ALSTOM S 26-16/09/2174 FRN	EUR	11 484 000	1.51
					5 900 000	EMEIS SA 25-31/12/2031 FRN	EUR	16 049 194	2.11
					3 900 000	ENGIE 26-16/07/2174 FRN	EUR	3 857 000	0.51
					2 400 000	VEOLIA ENVIRONNEMENT 19-31/12/2059 FRN	EUR	5 873 981	0.77
								3 928 197	0.52
								2 390 016	0.31

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>			<i>15 766 929</i>	<i>2.08</i>
1 200 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	1 209 000	0.16
2 200 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	2 255 000	0.30
2 300 000	Q-PARK HOLDING 26-01/09/2031 FRN	EUR	2 299 333	0.30
7 800 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	7 731 750	1.02
2 266 000	UNITED GROUP 26-31/01/2033 FRN	EUR	2 271 846	0.30
<i>United Kingdom</i>			<i>12 416 373</i>	<i>1.63</i>
1 500 000	ICELAND BONDCO 23-15/12/2027 FRN	EUR	1 513 830	0.20
5 800 000	NATIONAL EXPRESS 20-31/12/2060 FRN	GBP	3 795 923	0.50
2 950 000	VODAFONE GROUP 18-03/10/2078 FRN	EUR	2 974 456	0.39
3 300 000	VODAFONE GROUP 23-30/08/2086 FRN	GBP	4 132 164	0.54
<i>Germany</i>			<i>7 663 111</i>	<i>1.01</i>
3 200 000	APCOA GMBH 26-15/04/2031 FRN	EUR	3 199 648	0.42
2 250 000	NIDDA HEALTHCARE 25-15/10/2032 FRN	EUR	2 253 893	0.30
2 200 000	TECHEM VERWALTUN 25-15/07/2032 FRN	EUR	2 209 570	0.29
<i>United States of America</i>			<i>7 547 318</i>	<i>0.99</i>
7 482 000	KING US BIDC 25-01/12/2032 FRN	EUR	7 547 318	0.99
<i>Sweden</i>			<i>7 172 175</i>	<i>0.94</i>
3 000 000	HEIMSTADEN 21-31/12/2061 FRN	EUR	3 161 520	0.42
1 500 000	HEIMSTADEN BOSTA 21-01/05/2169 FRN	EUR	1 479 375	0.19
2 544 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	2 531 280	0.33
<i>Norway</i>			<i>3 795 250</i>	<i>0.50</i>
3 800 000	VAR ENERGI ASA 26-29/04/2086 FRN	EUR	3 795 250	0.50
<i>Denmark</i>			<i>3 775 500</i>	<i>0.50</i>
2 000 000	ORSTED A/S 19-09/12/3019 FRN	EUR	1 939 500	0.26
1 800 000	ORSTED A/S 22-08/12/3022 FRN	EUR	1 836 000	0.24
<i>Japan</i>			<i>3 548 528</i>	<i>0.47</i>
3 598 000	RAKUTEN GROUP 21-22/04/2170 FRN	EUR	3 548 528	0.47
Other transferable securities			223	0.00
Floating rate bonds			223	0.00
<i>Luxembourg</i>			<i>223</i>	<i>0.00</i>
3 000 000	HELLAS II 06-31/12/2049 DFLT FRN	EUR	0	0.00
2 228 783	HELLAS TEL FINANCE 06-31/12/2049 DFLT FRN	EUR	223	0.00
Shares/Units in investment funds			23 886 055	3.16
<i>Luxembourg</i>			<i>23 886 055</i>	<i>3.16</i>
180 463.62	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	23 886 055	3.16
Total securities portfolio			770 824 792	101.55

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 30/06/2026

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					3 000 000	FORVIA 5.125% 24-15/06/2029	EUR	3 065 490	0.38
Bonds					4 000 000	FORVIA SE 5.625% 25-15/06/2030	EUR	4 116 440	0.51
<i>United Kingdom</i>					3 000 000	ILIAD HOLDING 5.625% 21-15/10/2028	EUR	3 015 000	0.38
3 000 000	ALEXANDRITE MON 6.875% 26-31/05/2031	EUR	3 021 486	0.38	5 000 000	KORIAN SA 2.250% 21-15/10/2028	EUR	4 801 850	0.60
1 000 000	ALLWYN ENTERTAIN 4.625% 26-15/08/2031	EUR	992 710	0.12	2 000 000	NEW IMMO HOLDING 4.875% 22-08/12/2028	EUR	2 001 480	0.25
5 600 000	ARQIVA BROAD FINANCE 8.625% 25-01/07/2030	GBP	5 680 028	0.71	3 000 000	TEREOS FINANCE GROUPE 5.875% 24-30/04/2030	EUR	2 893 680	0.36
4 400 000	BCP MODULAR 4.750% 21-30/11/2028	EUR	4 147 132	0.52	6 000 000	TEREOS FINANCE GROUPE 7.250% 23-15/04/2028	EUR	6 063 240	0.76
4 000 000	BCP MODULAR 6.125% 21-30/11/2028	GBP	4 357 325	0.54	1 500 000	VALEO SA 5.375% 22-28/05/2027	EUR	1 519 590	0.19
3 000 000	BELLIS ACQUISITI 8.125% 24-14/05/2030	GBP	3 260 820	0.41	4 000 000	VALEO SE 4.500% 24-11/04/2030	EUR	4 047 960	0.51
4 000 000	CANARY WHARF GROUP 3.375% 21-23/04/2028	GBP	4 431 298	0.55	1 431 000	VIRIDIEN 10.000% 25-15/10/2030	USD	1 328 366	0.17
4 000 000	CASTLE UK FINCO 7.000% 22-15/05/2029	GBP	4 601 811	0.57	4 330 000	VIRIDIEN 8.500% 25-15/10/2030	EUR	4 136 795	0.52
1 286 000	CO-OPERATIVE GRO 8.250% 26-15/12/2031	GBP	1 524 777	0.19	<i>The Netherlands</i>				
2 000 000	ENTAIN PLC 4.875% 25-30/11/2031	EUR	2 019 280	0.25	1 800 000	CITYCON TREASURY 1.625% 21-12/03/2028	EUR	1 698 318	0.21
3 109 000	GATWICK AIRPORT 6.000% 25-21/11/2030	GBP	3 581 630	0.45	1 619 000	NOURYON FINANCE 6.125% 26-15/07/2031	EUR	1 640 743	0.20
4 523 000	ICELAND BONDCO 10.875% 23-15/12/2027	GBP	5 430 278	0.68	5 000 000	OI EUROPEAN GROUP 5.250% 24-01/06/2029	EUR	5 068 750	0.63
11 000 000	INEOS FINANCE PL 6.375% 24-15/04/2029	EUR	10 788 249	1.35	3 000 000	TEVA PHARMACEUTICAL 1.625% 16-15/10/2028	EUR	2 870 640	0.36
5 000 000	INEOS FINANCE PL 6.625% 23-15/05/2028	EUR	5 055 200	0.63	3 000 000	TEVA PHARMACEUTICAL 3.750% 21-09/05/2027	EUR	2 998 320	0.37
2 000 000	INEOS FINANCE PL 7.250% 25-31/03/2031	EUR	1 898 820	0.24	2 000 000	TEVA PHARMACEUTICAL 4.375% 21-09/05/2030	EUR	2 030 310	0.25
2 000 000	INEOS QUATTRO FI 6.750% 24-15/04/2030	EUR	1 684 020	0.21	10 894 000	TEVA PHARMACEUTICAL 7.375% 23-15/09/2029	EUR	11 997 017	1.50
3 000 000	INEOS QUATTRO FI 8.500% 23-15/03/2029	EUR	2 741 100	0.34	6 000 000	UNITED GROUP 4.625% 21-15/08/2028	EUR	6 002 640	0.75
3 500 000	KIER GROUP 9.000% 24-15/02/2029	GBP	4 211 661	0.53	2 000 000	UNITED GROUP 5.250% 22-01/02/2030	EUR	2 018 820	0.25
1 000 000	MARKET BIDCO FINANCE 4.750% 22-04/11/2027	EUR	997 660	0.12	2 500 000	VILLA DUTCH BIDC 9.000% 22-03/11/2029	EUR	2 123 050	0.26
5 200 000	NATIONAL EXPRESS 2.375% 19-20/11/2028	GBP	5 500 929	0.69	4 000 000	VZ VENDOR 2.875% 20-15/01/2029	EUR	3 859 880	0.48
3 485 000	NEOEN FINCO PLC 5.500% 26-15/06/2031	EUR	3 553 829	0.44	6 000 000	ZF EUROPE FINANCE BV 2.500% 19-23/10/2027	EUR	5 909 940	0.74
2 450 000	OEG FINANCE PLC 7.250% 24-27/09/2029	EUR	2 532 247	0.32	800 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	799 512	0.10
2 575 000	PCC GLOBAL 8.250% 25-15/11/2030	EUR	2 044 730	0.26	800 000	ZF EUROPE FINANCE BV 6.125% 23-13/03/2029	EUR	824 488	0.10
4 000 000	PINNACLE BIDCO P 10.000% 23-11/10/2028	GBP	4 816 160	0.60	<i>Germany</i>				
2 600 000	PUNCH FINANCE 7.875% 25-30/12/2030	GBP	3 112 424	0.39	2 200 000	ASK CHEMICALS DE 10.000% 24-15/11/2029	EUR	2 196 194	0.27
6 825 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	7 836 073	0.98	4 000 000	CHEPLAPHARM ARZN 7.500% 23-15/05/2030	EUR	4 134 400	0.52
1 300 000	SIG 9.750% 24-31/10/2029	EUR	944 476	0.12	2 600 000	GRUENENTHAL GMBH 4.125% 21-15/05/2028	EUR	2 593 682	0.32
2 800 000	STONEGATE PUB 10.750% 24-31/07/2029	GBP	3 310 625	0.41	3 013 000	HT TROPLAST AG 7.625% 26-15/07/2031	EUR	3 050 994	0.38
1 593 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	1 368 483	0.17	5 307 000	HT TROPLAST AG 9.375% 23-15/07/2028	EUR	5 437 764	0.68
4 000 000	VIRGIN MEDIA SEC 4.250% 19-15/01/2030	GBP	4 072 162	0.51	956 688	IHO VERWALTUNGS 5.625% 26-15/05/2031	EUR	993 865	0.12
3 000 000	VMED O2 UK FINANCE 4.000% 20-31/01/2029	GBP	3 282 621	0.41	1 000 000	IHO VERWALTUNGS 7.000% 24-15/11/2031	EUR	1 065 650	0.13
1 000 000	WOLSELEY GROUP 9.750% 25-31/01/2031	GBP	1 088 333	0.14	2 600 000	IHO VERWALTUNGS 7.750% 24-15/11/2030	USD	2 345 185	0.29
2 210 000	ZEGONA FINANCE 4.250% 26-15/01/2032	EUR	2 208 431	0.28	700 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	685 230	0.09
<i>France</i>					4 000 000	SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	3 966 920	0.49
2 000 000	ALTICE FRANCE 12.875% 25-01/11/2029	EUR	965 717	0.12	4 695 000	STYROLUTION 2.250% 20-16/01/2027	EUR	4 597 673	0.57
4 000 000	ALTICE FRANCE 7.250% 25-01/11/2029	EUR	3 988 003	0.50	2 000 000	ZF FINANCE 3.750% 20-21/09/2028	EUR	1 977 020	0.25
2 000 000	ATOS SE 8.125% 26-21/05/2031	EUR	1 973 660	0.25	3 200 000	ZF FINANCE GMBH 2.250% 21-03/05/2028	EUR	3 086 208	0.39
1 000 000	CLARIANE SE 7.875% 25-27/06/2030	EUR	1 064 790	0.13	<i>Luxembourg</i>				
1 915 000	EGIS SA 5.125% 26-15/05/2031	EUR	1 944 625	0.24	1 800 000	ALBION FINANCING SARL 5.375% 25-21/05/2030	EUR	1 854 810	0.23
7 500 000	ELIOR GROUP SA 5.625% 25-15/03/2030	EUR	7 325 325	0.91	2 700 000	ALSTRIA OFFICE 4.250% 25-15/10/2029	EUR	2 635 551	0.33
5 000 000	ELO SACA 5.875% 24-17/04/2028	EUR	5 104 150	0.64	5 000 000	ARDAGH GROUP SA 4.500% 25-01/12/2030	EUR	4 707 050	0.59
3 697 000	EUTELSAT COMM 5.750% 26-15/03/2031	EUR	3 779 147	0.47	5 000 000	CPI PROPERTY GROUP 2.750% 20-22/01/2028	GBP	5 628 918	0.70
6 800 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	6 533 984	0.82	3 500 000	CURRENTA GROUP 5.500% 25-15/05/2030	EUR	3 535 315	0.44
3 000 000	FORVIA 2.375% 21-15/06/2029	EUR	2 878 980	0.36					

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
6 619 000	MAXAM PRILL SARL 6.000% 25-15/07/2030	EUR	6 739 797	0.84		<i>Romania</i>		1 224 268	0.15
4 600 000	MONITCHEM HOLDINGS 3 8.750% 23-01/05/2028	EUR	4 693 334	0.59	3 190 800	GLOBALWORTH REAL 6.250% 24-31/03/2029	EUR	1 224 268	0.15
3 299 000	VIVION 5.625% 25-08/06/2030	EUR	3 179 642	0.40		Convertible bonds		24 222 348	3.02
	<i>Spain</i>		<i>26 184 318</i>	<i>3.26</i>		<i>France</i>		<i>11 053 232</i>	<i>1.38</i>
16 950 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	16 821 688	2.09	40 000	CLARIANE SE 0.875% 20-06/03/2027 CV	EUR	2 403 200	0.30
2 000 000	GRIFOLS SA 7.500% 24-01/05/2030	EUR	1 278 646	0.16	80 000	KORIAN SA 1.875% 21-31/12/2061 CV	EUR	3 538 240	0.44
10 337 586	OHL OPERACIONES 9.750% 21-31/12/2029	EUR	8 083 984	1.01	105 500	NEXITY 0.875% 21-19/04/2028 CV	EUR	5 111 792	0.64
	<i>Sweden</i>		<i>22 532 371</i>	<i>2.81</i>		<i>United Kingdom</i>		<i>7 290 616</i>	<i>0.91</i>
1 000 000	HEIMSTADEN 7.361% 25-24/01/2031	EUR	1 015 010	0.13	3 000 000	ASOS PLC 11.000% 24-19/09/2028 CV	GBP	3 697 098	0.46
4 400 000	HEIMSTADEN 8.375% 25-29/01/2030	EUR	4 602 972	0.57	3 200 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	3 593 518	0.45
6 300 000	SAMHALLSBYGG 0.750% 24-14/11/2028	EUR	5 528 754	0.69		<i>Austria</i>		<i>5 878 500</i>	<i>0.73</i>
2 000 000	SAMHALLSBYGG 2.250% 24-12/07/2027	EUR	1 932 440	0.24	6 000 000	AMS AG 2.125% 20-03/11/2027 CV	EUR	5 878 500	0.73
2 000 000	SAMHALLSBYGG 2.375% 24-04/08/2026	EUR	1 992 320	0.25		Floating rate bonds		285 728 143	35.65
4 000 000	VERISURE MIDHOLD 5.250% 21-15/02/2029	EUR	3 404 255	0.42		<i>France</i>		<i>62 743 326</i>	<i>7.83</i>
4 037 000	VOLVO CAR AB 4.200% 25-10/06/2029	EUR	4 056 620	0.51	6 000 000	ATOS SE 24-18/12/2029 FRN	EUR	6 877 320	0.86
	<i>Italy</i>		<i>22 216 862</i>	<i>2.77</i>	2 000 000	ATOS SE 24-18/12/2030 FRN	EUR	2 005 480	0.25
6 135 000	ALMAVIVA 5.000% 24-30/10/2030	EUR	5 962 361	0.74	4 600 000	ATOS SE 26-21/05/2031 FRN	EUR	4 501 882	0.56
1 000 000	FIBER MIDCO SPA 10.000% 24-15/06/2029	EUR	1 130 911	0.14	2 000 000	BNP PARIBAS 22-06/06/2171 FRN	EUR	2 140 000	0.27
5 800 000	FIBERCOP SPA 4.750% 25-30/06/2030	EUR	5 898 542	0.74	3 000 000	BNP PARIBAS 22-17/05/2171 FRN	USD	2 748 622	0.34
3 076 000	FIBERCOP SPA 7.875% 24-31/07/2028	EUR	3 304 824	0.41	3 000 000	BNP PARIBAS 22-31/12/2062 FRN	USD	2 617 423	0.33
2 000 000	FLOS B&B IT SPA 10.000% 23-15/11/2028	EUR	1 668 304	0.21	1 000 000	CREDIT AGRICOLE SA 20-31/12/2060 FRN	EUR	998 390	0.12
2 000 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	2 094 200	0.26	1 000 000	CREDIT AGRICOLE SA 22-31/12/2062 FRN	USD	848 421	0.11
2 000 000	TELECOM ITALIA 7.875% 23-31/07/2028	EUR	2 157 720	0.27	4 600 000	ELECTRICITE DE FRANCE 20-15/03/2169 FRN	EUR	4 573 182	0.57
	<i>United States of America</i>		<i>18 763 828</i>	<i>2.35</i>	1 000 000	ELECTRICITE DE FRANCE 22-06/12/2171 FRN	EUR	1 073 330	0.13
2 000 000	CELANESE US HOLDINGS 5.000% 25-15/04/2031	EUR	1 995 420	0.25	3 000 000	ELECTRICITE DE FRANCE 24-17/09/2173 FRN	EUR	3 082 500	0.38
4 000 000	CELANESE US HOLDINGS 5.337% 22-19/01/2029	EUR	4 209 280	0.53	2 400 000	ELECTRICITE DE FRANCE 19-31/12/2059 FRN	EUR	2 372 904	0.30
3 000 000	DISCOVERY HOLDINGS 4.302% 26-17/01/2030	EUR	3 011 820	0.38	4 400 000	EMEIS SA 25-31/12/2031 FRN	EUR	4 380 596	0.55
2 800 000	KRONOS INTERNATIONAL INC 9.500% 24-15/03/2029	EUR	2 756 908	0.34	4 500 000	GOLDSTORY SASU 24-01/02/2030 FRN	EUR	4 521 600	0.56
2 200 000	MIDAS OPCO HLDGS 5.625% 21-15/08/2029	USD	1 854 500	0.23	6 000 000	RCI BANQUE 25-24/03/2174 FRN	EUR	6 007 500	0.75
5 000 000	ORGANON FINANCE 1 2.875% 21-30/04/2028	EUR	4 935 900	0.62	1 000 000	SOCIETE GENERALE 18-31/12/2049 FRN	USD	882 314	0.11
	<i>Austria</i>		<i>10 547 601</i>	<i>1.31</i>	3 000 000	SOCIETE GENERALE 23-14/05/2172 FRN	USD	2 856 862	0.36
7 000 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	5 247 451	0.65	6 000 000	TOTALENERGIES SE 24-19/02/2173 FRN	EUR	6 060 000	0.76
5 000 000	BENTELER INTERNATIONAL 7.250% 25-15/06/2031	EUR	5 300 150	0.66	4 000 000	VEOLIA ENVIRONNEMENT 23-22/02/2172 FRN	EUR	4 195 000	0.52
	<i>Jersey Island</i>		<i>10 249 548</i>	<i>1.28</i>		<i>Spain</i>		<i>36 298 727</i>	<i>4.54</i>
3 738 000	BIFFA GROUP 7.375% 25-15/06/2031	GBP	4 383 276	0.55	5 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 17-31/12/2049 FRN	USD	4 400 639	0.55
2 500 000	CPUK FINANCE 4.500% 21-28/08/2027	GBP	2 868 789	0.36	3 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-19/12/2171 FRN	USD	2 864 146	0.36
1 000 000	CPUK FINANCE 7.875% 24-28/08/2029	GBP	1 195 977	0.15	3 000 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	3 022 020	0.38
1 970 000	TOUCAN FINCO/C/U 8.250% 25-15/05/2030	EUR	1 801 506	0.22	2 000 000	BANCO SABADELL 23-18/04/2171 FRN	EUR	2 200 000	0.27
	<i>Japan</i>		<i>6 924 328</i>	<i>0.87</i>	6 400 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	6 391 793	0.80
5 000 000	SOFTBANK GROUP CORP 5.000% 18-15/04/2028	EUR	5 048 250	0.63	2 000 000	BANCO SANTANDER 24-20/08/2172 FRN	EUR	2 148 580	0.27
1 000 000	SOFTBANK GROUP CORP 5.125% 17-19/09/2027	USD	867 008	0.11	1 000 000	CAIXABANK 20-31/12/2060 FRN	EUR	1 021 359	0.13
1 000 000	SOFTBANK GROUP CORP 5.250% 15-30/07/2027	EUR	1 009 070	0.13	3 000 000	CAIXABANK 21-14/12/2169 FRN	EUR	2 943 750	0.37
	<i>Poland</i>		<i>3 364 585</i>	<i>0.42</i>	1 000 000	CAIXABANK 23-13/06/2171 FRN	EUR	1 100 000	0.14
3 500 000	SYNTHOS 2.500% 21-07/06/2028	EUR	3 364 585	0.42	7 000 000	CELSA OPCO SA 25-15/12/2030 FRN	EUR	7 143 920	0.89
	<i>Isle of Man</i>		<i>2 634 866</i>	<i>0.33</i>	3 000 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	3 062 520	0.38
2 600 000	PLAYTECH PLC 5.875% 23-28/06/2028	EUR	2 634 866	0.33					

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United Kingdom</i>					<i>Germany</i>				
1 000 000	BARCLAYS BANK PLC 22-15/12/2170 FRN	GBP	1 201 532	0.15	4 000 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	4 239 120	0.53
6 000 000	BARCLAYS BANK PLC 23-15/06/2171 FRN	GBP	7 385 698	0.92	4 000 000	COMMERZBANK AG 21-31/12/2061 FRN	EUR	3 995 000	0.50
2 000 000	HSBC HOLDINGS 18-31/12/2049 FRN	GBP	2 321 802	0.29	3 000 000	DEUTSCHE BANK AG 22-30/04/2171 FRN	EUR	3 226 560	0.40
1 000 000	HSBC HOLDINGS 23-07/09/2171 FRN	USD	905 274	0.11	4 000 000	DEUTSCHE BANK AG 21-31/12/2061 FRN	EUR	4 000 000	0.50
2 000 000	HSBC HOLDINGS 6.000% 17-31/12/2049	USD	1 756 984	0.22	3 500 000	DT LUFTHANSA AG 25-15/01/2055 FRN	EUR	3 578 750	0.45
5 000 000	LLOYDS BANKING GROUP PLC 22-27/12/2170 FRN	GBP	6 000 406	0.75	<i>Sweden</i>				
1 000 000	LLOYDS BANKING GROUP PLC 23-27/03/2171 FRN	GBP	1 213 141	0.15	3 000 000	HEIMSTADEN BOSTA 21-01/05/2169 FRN	EUR	2 958 750	0.37
2 000 000	MILLER HOMES G 25-15/10/2030 FRN	EUR	1 994 860	0.25	6 321 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	6 289 395	0.78
1 900 000	NATIONAL EXPRESS 20-31/12/2060 FRN	GBP	1 243 492	0.16	2 000 000	HEIMSTADEN BOSTA 21-31/12/2061 FRN	EUR	1 940 000	0.24
4 400 000	NATWEST GROUP 20-31/12/2168 FRN	GBP	5 082 424	0.63	<i>Austria</i>				
5 000 000	STONEGATE PUB 24-31/07/2029 FRN	EUR	5 039 300	0.63	3 000 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	3 015 000	0.38
<i>Italy</i>					2 000 000	ERSTE GROUP 23-15/04/2172 FRN	EUR	2 180 000	0.27
1 340 000	DUOMO BIDCO SPA 25-15/01/2032 FRN	EUR	1 349 568	0.17	3 000 000	RAIFFEISEN BANK INTERNATIONAL 24-15/06/2173 FRN	EUR	3 203 040	0.40
5 000 000	ENEL SPA 23-16/07/2171 FRN	EUR	5 225 000	0.65	<i>Belgium</i>				
3 000 000	INTESA SANPAOLO 17-29/12/2049 FRN	EUR	3 063 750	0.38	4 000 000	BELFIUS BANK SA 24-06/05/2173 FRN	EUR	4 145 000	0.52
3 000 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	3 056 250	0.38	3 000 000	KBC GROUP NV 23-05/03/2172 FRN	EUR	3 232 740	0.40
3 000 000	INTESA SANPAOLO 23-07/03/2172 FRN	EUR	3 416 340	0.43	<i>Japan</i>				
3 129 000	LA DORIA SPA 25-30/12/2030 FRN	EUR	3 140 327	0.39	6 000 000	RAKUTEN GROUP 21-22/04/2170 FRN	EUR	5 917 500	0.74
1 845 000	NEOPHARMED GENTI 26-29/06/2033 FRN	EUR	1 860 775	0.23	<i>Norway</i>				
2 400 000	UNICREDIT SPA 20-31/12/2060 FRN	EUR	2 389 152	0.30	3 600 000	VAR ENERGI ASA 23-15/11/2083 FRN	EUR	3 892 500	0.49
10 200 000	UNICREDIT SPA 21-31/12/2061 FRN	EUR	10 225 500	1.28	<i>Greece</i>				
<i>Luxembourg</i>					3 078 000	ALPHA SRV HOLDING 23-08/08/2171 FRN	EUR	3 428 123	0.43
5 000 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	4 987 500	0.62	<i>Denmark</i>				
6 000 000	CPI PROPERTY GROUP 21-31/12/2061 FRN	EUR	5 532 840	0.69	3 000 000	ORSTED A/S 22-08/12/3022 FRN	EUR	3 060 000	0.38
3 150 000	HSE INVESTMENT 25-15/10/2029 FRN	EUR	2 973 363	0.37	<i>United States of America</i>				
1 777 000	PLT VII FINANCE 26-15/06/2031 FRN	EUR	1 777 284	0.22	1 518 000	KING US BIDC 25-01/12/2032 FRN	EUR	1 531 252	0.19
3 600 000	ROSSINI SARL 24-31/12/2029 FRN	EUR	1 535 277	0.19	<i>Shares/Units in investment funds</i>				
7 400 000	SES 24-12/09/2054 FRN	EUR	7 400 000	0.92	<i>Luxembourg</i>				
3 600 000	SES FIN SARL 26-24/06/2174 FRN	EUR	3 568 500	0.45	317 297.86	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	41 997 354	5.23
1 000 000	VIVION 25-08/06/2174 FRN	EUR	894 880	0.11	Total securities portfolio				
<i>The Netherlands</i>									
2 000 000	ABN AMRO BANK NV 17-31/12/2049 FRN	EUR	2 015 860	0.25					
400 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	402 224	0.05					
3 400 000	COOPERATIEVE RAB 22-29/06/2170 FRN	EUR	3 453 040	0.43					
3 318 000	IPD 3 BV 24-15/06/2031 FRN	EUR	3 301 377	0.41					
2 500 000	SUDZUCKER INT 31/12/2099 FRN	EUR	2 456 250	0.31					
4 800 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	4 578 000	0.57					
2 000 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	1 964 400	0.25					
2 000 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	2 122 100	0.26					
1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 15-29/12/2049 FRN	EUR	960 000	0.12					
2 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	1 960 000	0.24					
1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	1 063 890	0.13					
2 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 25-31/12/2049 FRN	EUR	2 035 000	0.25					

BNP PARIBAS FUNDS Euro Inflation-Linked Bond

Securities portfolio at 30/06/2026

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			118 078 559	98.65
Bonds			118 078 559	98.65
<i>France</i>			<i>50 276 519</i>	<i>42.00</i>
2 427 346	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	1 620 942	1.35
2 063 518	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	1 735 882	1.45
1 964 519	FRANCE O.A.T. 0.122% 21-25/07/2031	EUR	1 874 678	1.57
7 519 247	FRANCE O.A.T. 0.124% 19-01/03/2029	EUR	7 344 268	6.14
6 048 244	FRANCE O.A.T. 0.600% 23-25/07/2034	EUR	5 677 258	4.74
3 991 621	FRANCE O.A.T. I/L 0.100% 18- 25/07/2036	EUR	3 437 136	2.87
3 743 623	FRANCE O.A.T. I/L 0.100% 21- 01/03/2032	EUR	3 427 608	2.86
8 064 778	FRANCE O.A.T. I/L 0.100% 22- 25/07/2038	EUR	6 617 020	5.53
2 252 618	FRANCE O.A.T. I/L 0.100% 22- 25/07/2053	EUR	1 331 812	1.11
8 596 130	FRANCE O.A.T. I/L 0.700% 14- 25/07/2030	EUR	8 525 224	7.12
613 780	FRANCE O.A.T. I/L 1.800% 07- 25/07/2040	EUR	610 621	0.51
2 979 974	FRANCE O.A.T. I/L 1.850% 11- 25/07/2027	EUR	3 013 233	2.52
2 515 291	FRANCE O.A.T. I/L 3.150% 02- 25/07/2032	EUR	2 810 928	2.35
576 619	FRANCE O.A.T. I/L 3.400% 99- 25/07/2029	EUR	609 625	0.51
565 773	FRANCE O.A.T. I/L 0.550% 23- 01/03/2039	EUR	472 751	0.39
1 365 461	FRANCE O.A.T. I/L 0.950% 24- 25/07/2043	EUR	1 167 533	0.98
<i>Italy</i>			<i>40 291 601</i>	<i>33.66</i>
8 144 895	ITALY BTPS 0.100% 22-15/05/2033	EUR	7 472 720	6.24
3 101 890	ITALY BTPS 0.400% 19-15/05/2030	EUR	3 024 701	2.53
2 327 267	ITALY BTPS 1.100% 25-15/08/2031	EUR	2 325 516	1.94
7 836 591	ITALY BTPS 1.500% 23-15/05/2029	EUR	7 922 637	6.62
4 354 906	ITALY BTPS 1.800% 24-15/05/2036	EUR	4 372 359	3.65
1 294 892	ITALY BTPS 2.250% 26-15/02/2046	EUR	1 299 099	1.09
6 248 979	ITALY BTPS 2.400% 23-15/05/2039	EUR	6 550 626	5.47
2 722 972	ITALY BTPS 2.550% 25-15/05/2056	EUR	2 817 289	2.35
273 986	ITALY BTPS I/L 0.150% 21-15/05/2051	EUR	165 913	0.14
4 329 079	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	4 340 741	3.63
<i>Spain</i>			<i>15 217 531</i>	<i>12.72</i>
795 320	SPAIN I/L BOND 0.650% 30/11/2027	EUR	793 891	0.66
5 760 894	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	5 586 516	4.67
5 481 985	SPAIN I/L BOND 1.000% 30/11/2030	EUR	5 506 446	4.60
1 749 573	SPAIN I/L BOND 1.150% 30/11/2036	EUR	1 707 892	1.43
1 538 495	SPAIN I/L BOND 2.050% 23-30/11/2039	EUR	1 622 786	1.36
<i>Germany</i>			<i>10 360 889</i>	<i>8.66</i>
3 044 369	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	2 413 372	2.02
2 553 402	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	2 428 807	2.03
5 585 649	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	5 518 710	4.61
<i>Australia</i>			<i>1 932 019</i>	<i>1.61</i>
1 382 000	AUSTRALIAN GOVERNMENT 1.000% 18-21/02/2050	AUD	699 228	0.58
1 823 000	AUSTRALIAN I/L 1.250% 15- 21/08/2040	AUD	1 232 791	1.03
Shares/Units in investment funds			3 172 302	2.65
<i>France</i>			<i>3 172 302</i>	<i>2.65</i>
4.92	BNP PARIBAS SRI INVEST 3M - I CAP	EUR	3 172 302	2.65
Total securities portfolio			121 250 861	101.30

BNP PARIBAS FUNDS Euro Medium Term Income Bond

Securities portfolio at 30/06/2026

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					1 200 000	CREDIT AGRICOLE HOME LOAN 2.750% 26-18/07/2031	EUR	1 186 068	0.21
Bonds					1 400 000	CREDIT MUTUEL ARKEA 3.128% 25-05/12/2030	EUR	1 389 668	0.24
<i>Spain</i>					900 000	CREDIT MUTUEL HOME 2.625% 25-06/06/2030	EUR	888 498	0.15
2 200 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	2 207 502	0.38	800 000	CREDIT MUTUEL HOME 3.000% 24-23/07/2029	EUR	802 864	0.14
1 476 000	AUTONOMOUS COMMU 2.976% 26-30/07/2031	EUR	1 482 731	0.26	1 000 000	CREDIT MUTUEL HOME 3.000% 24-28/11/2030	EUR	1 000 800	0.17
400 000	BANCO SABADELL 2.875% 26-30/11/2032	EUR	395 916	0.07	900 000	DANONE 3.379% 26-01/04/2030	EUR	905 787	0.16
1 300 000	BANCO SANTANDER 2.375% 25-14/07/2029	EUR	1 282 320	0.22	1 200 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	1 203 972	0.21
1 300 000	BANCO SANTANDER 2.500% 25-13/05/2030	EUR	1 280 630	0.22	2 000 000	DEXIA 3.250% 26-07/05/2031	EUR	2 017 040	0.35
1 900 000	BANCO SANTANDER 2.625% 26-23/02/2031	EUR	1 873 799	0.33	1 100 000	EDENRED 3.250% 25-27/08/2030	EUR	1 094 346	0.19
2 000 000	BANCO SANTANDER 2.875% 26-28/04/2031	EUR	1 992 200	0.35	1 000 000	ELECTRICITE DE FRANCE 3.000% 26-04/03/2031	EUR	985 940	0.17
1 500 000	BANCO SANTANDER 3.000% 26-12/01/2030	EUR	1 493 370	0.26	1 100 000	ELECTRICITE DE FRANCE 3.250% 25-07/05/2032	EUR	1 089 418	0.19
1 600 000	BANCO SANTANDER 3.625% 26-23/06/2033	EUR	1 600 352	0.28	1 200 000	ELECTRICITE DE FRANCE 4.625% 10-26/04/2030	EUR	1 260 396	0.22
400 000	CAJA RURAL NAV 3.000% 25-23/04/2033	EUR	394 952	0.07	1 300 000	ENGIE 3.375% 26-01/07/2032	EUR	1 297 049	0.23
1 059 000	EDP SERVICIOS 3.125% 25-03/12/2031	EUR	1 044 481	0.18	800 000	ENGIE 3.625% 24-06/03/2031	EUR	810 696	0.14
1 340 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	1 324 577	0.23	642 000	EUTELSAT COMM 5.750% 26-15/03/2031	EUR	656 265	0.11
1 799 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	1 812 115	0.32	451 000	FNAC DARTY SA 4.750% 25-01/04/2032	EUR	460 471	0.08
1 300 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	1 300 598	0.23	376 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	387 445	0.07
1 400 000	INMOBILIARIA COL 3.125% 25-23/09/2031	EUR	1 364 034	0.24	819 000	FORVIA SE 5.625% 25-15/06/2030	EUR	842 841	0.15
300 000	INMOBILIARIA COL 3.250% 25-22/01/2030	EUR	297 954	0.05	5 000 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	4 670 000	0.81
715 000	INSTITUTO DE CREDITO OFICIAL 2.450% 25-30/04/2030	EUR	706 928	0.12	7 100 000	FRANCE O.A.T. 2.500% 14-25/05/2030	EUR	7 009 120	1.22
1 000 000	INSTITUTO DE CREDITO OFICIAL 3.250% 23-31/10/2028	EUR	1 012 510	0.18	11 260 000	FRANCE O.A.T. 2.700% 25-25/02/2031	EUR	11 137 266	1.94
2 000 000	INSTITUTO DE CREDITO OFICIAL 3.050% 26-31/10/2031	EUR	2 017 000	0.35	9 200 000	FRANCE O.A.T. 2.750% 25/02/2030	EUR	9 171 480	1.60
9 200 000	SPANISH GOVERNMENT 1.450% 19-30/04/2029	EUR	8 908 959	1.55	11 300 000	FRANCE O.A.T. 5.500% 98-25/04/2029	EUR	12 131 680	2.11
4 100 000	SPANISH GOVERNMENT 1.950% 15-30/07/2030	EUR	3 981 418	0.69	1 200 000	GECINA 3.250% 26-03/06/2031	EUR	1 191 444	0.21
17 000 000	SPANISH GOVERNMENT 2.700% 31/01/2030	EUR	16 991 670	2.96	500 000	GECINA 3.375% 25-04/08/2035	EUR	485 050	0.08
13 900 000	SPANISH GOVERNMENT 3.100% 30/07/2031	EUR	14 084 453	2.45	500 000	IMERYS SA 4.000% 25-21/11/2032	EUR	497 390	0.09
16 615 000	SPANISH GOVERNMENT 3.500% 23-31/05/2029	EUR	17 001 465	2.96	1 900 000	KERING 3.125% 25-27/11/2029	EUR	1 892 685	0.33
6 800 000	SPANISH GOVERNMENT 5.750% 01-30/07/2032	EUR	7 870 778	1.37	1 100 000	LA BANQUE POSTALE 3.500% 24-13/06/2030	EUR	1 114 069	0.19
9 100 000	SPANISH GOVERNMENT 6.000% 98-31/01/2029	EUR	9 862 399	1.72	700 000	LA FRANCAISE DES JEUX 3.000% 24-21/11/2030	EUR	688 240	0.12
<i>France</i>					500 000	LOXAM SAS 4.250% 25-15/02/2030	EUR	499 975	0.09
3 500 000	AGENCE FRANCAISE DE DEVELOPPEMENT 0.500% 20-25/05/2030	EUR	3 167 535	0.55	3 100 000	PRAEMIA HEALTHCARE 3.875% 25-05/06/2032	EUR	3 066 458	0.53
1 100 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	1 095 578	0.19	200 000	PRAEMIA HEALTHCARE 5.500% 23-19/09/2028	EUR	207 622	0.04
600 000	ARGAN 3.779% 26-30/10/2029	EUR	603 186	0.11	1 300 000	RCI BANQUE 4.000% 26-19/08/2031	EUR	1 307 592	0.23
1 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 25-11/03/2031	EUR	1 284 738	0.22	600 000	RENAULT 3.875% 25-30/09/2030	EUR	598 506	0.10
1 600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.250% 24-17/10/2031	EUR	1 585 328	0.28	1 100 000	RENAULT 4.125% 26-09/06/2031	EUR	1 096 051	0.19
800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.500% 24-15/05/2031	EUR	804 792	0.14	600 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 2.625% 25-08/07/2029	EUR	592 644	0.10
500 000	BPCE ASSURANCES 4.125% 25-22/10/2035	EUR	501 550	0.09	632 000	TEREOS FINANCE GROUPE 5.875% 24-30/04/2030	EUR	609 602	0.11
900 000	BPCE SFH 3.125% 26-10/01/2033	EUR	899 325	0.16	1 500 000	TOTALENERGIES 3.075% 25-01/07/2031	EUR	1 490 295	0.26
2 900 000	BPIFRANCE ESN 3.250% 26-25/06/2031	EUR	2 922 185	0.51	900 000	URW SE 3.875% 26-21/04/2033	EUR	902 394	0.16
900 000	CAISSE AMORTISSEMENT DE LA DETTE 2.875% 25-25/05/2030	EUR	898 749	0.16	700 000	VALEO SE 4.625% 25-23/03/2032	EUR	698 173	0.12
1 100 000	CAPGEMINI SE 3.875% 26-13/05/2033	EUR	1 097 151	0.19	700 000	VALEO SE 5.125% 25-20/05/2031	EUR	722 379	0.13
1 500 000	CARMILA SA 1.625% 21-01/04/2029	EUR	1 434 375	0.25	1 100 000	VEOLIA ENVIRONMENT 3.209% 26-14/01/2031	EUR	1 092 476	0.19
1 400 000	CARMILA SA 3.875% 24-25/01/2032	EUR	1 390 270	0.24	500 000	VEOLIA ENVIRONMENT 3.690% 26-10/04/2031	EUR	506 085	0.09
600 000	CIE FINANCEMENT FONCIER 2.625% 24-29/10/2029	EUR	594 624	0.10	<i>Italy</i>				
800 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	804 216	0.14	1 398 000	A2A SPA 3.250% 25-24/05/2032	EUR	1 380 888	0.24
					708 000	ACEA SPA 3.375% 26-02/07/2032	EUR	706 272	0.12
					322 000	ACEA SPA 3.875% 23-24/01/2031	EUR	329 496	0.06
					1 171 000	BANCO BPM SPA 3.000% 26-16/02/2031	EUR	1 153 903	0.20
					3 100 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	3 154 808	0.55
					869 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	868 270	0.15
					1 061 000	HERA SPA 3.500% 26-04/06/2032	EUR	1 061 584	0.18

BNP PARIBAS FUNDS Euro Medium Term Income Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
626 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	636 529	0.11	3 400 000	NETHERLANDS GOVERNMENT 2.500% 26-15/01/2031	EUR	3 376 880	0.59
1 240 000	ITALGAS SPA 2.875% 25-06/03/2030	EUR	1 224 475	0.21	1 100 000	NIBC BANK NV 3.500% 25-05/06/2030	EUR	1 104 631	0.19
7 700 000	ITALY BTPS 2.850% 25-01/02/2031	EUR	7 654 871	1.33	1 414 000	Q-PARK HOLDING 3.875% 26-01/09/2031	EUR	1 394 996	0.24
1 400 000	ITALY BTPS 2.950% 25-01/07/2030	EUR	1 402 347	0.24	1 963 000	SIMON GLOBAL DEV 3.650% 26-15/06/2031	EUR	1 977 585	0.34
12 100 000	ITALY BTPS 3.000% 19-01/08/2029	EUR	12 184 243	2.12	1 000 000	TENNET HOLDING BV 0.875% 19-03/06/2030	EUR	929 160	0.16
9 600 000	ITALY BTPS 3.350% 24-01/07/2029	EUR	9 749 873	1.70	600 000	VESTEDA FINANCE 4.000% 24-07/05/2032	EUR	607 314	0.11
5 000 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	5 115 879	0.89	800 000	VIA OUTLETS BV 3.500% 25-29/10/2032	EUR	779 168	0.14
14 700 000	ITALY BTPS 3.700% 23-15/06/2030	EUR	15 132 303	2.64	2 313 000	WOLTERS KLUWER N 3.000% 25-25/09/2030	EUR	2 285 151	0.40
7 600 000	ITALY BTPS 3.850% 22-15/12/2029	EUR	7 849 301	1.37		<i>United States of America</i>		<i>19 179 048</i>	<i>3.34</i>
7 000 000	ITALY BTPS 4.100% 23-01/02/2029	EUR	7 231 774	1.26	706 000	AIR PROD & CHEMICALS 2.950% 25-14/05/2031	EUR	694 492	0.12
5 700 000	ITALY BTPS 5.250% 98-01/11/2029	EUR	6 140 898	1.07	754 000	ALPHABET INCORPORATED 2.875% 25-06/11/2031	EUR	742 848	0.13
3 300 000	MEDIOBANCA SPA 2.625% 25-05/08/2030	EUR	3 256 143	0.57	1 379 000	ALPHABET INCORPORATED 3.200% 26-11/05/2030	EUR	1 385 633	0.24
1 669 000	POSTE ITALIANE 3.000% 25-03/12/2030	EUR	1 644 182	0.29	1 043 000	BOOKING HOLDINGS INC 3.000% 25-07/11/2030	EUR	1 028 627	0.18
2 000 000	SNAM 3.125% 26-22/06/2030	EUR	1 991 360	0.35	859 000	BOOKING HOLDINGS INC 3.125% 25-09/05/2031	EUR	850 444	0.15
591 000	TELECOM ITALIA 3.625% 25-30/09/2030	EUR	591 987	0.10	520 000	DANAHER CORPORATION 3.250% 26-29/04/2030	EUR	521 560	0.09
	<i>Germany</i>		<i>38 225 152</i>	<i>6.66</i>	1 076 000	FORD MOTOR CREDIT 3.305% 26-17/05/2029	EUR	1 062 970	0.19
500 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	493 070	0.09	1 031 000	FORD MOTOR CREDIT 3.622% 25-27/07/2028	EUR	1 031 557	0.18
1 200 000	AMPRION GMBH 3.162% 26-15/01/2031	EUR	1 189 152	0.21	655 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	654 378	0.11
3 700 000	BUNDESREPUBLIK DEUTSCHLAND 6.250% 00-04/01/2030	EUR	4 153 731	0.72	558 000	GENERAL MOTORS FINANCE 3.100% 25-04/08/2029	EUR	555 020	0.10
17 476 774	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	17 267 331	3.01	1 283 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	1 265 846	0.22
715 000	DEUTSCHE BOERSE 3.250% 26-24/03/2031	EUR	720 255	0.13	1 208 000	KRAFT HEINZ FOOD 3.500% 26-21/05/2031	EUR	1 203 663	0.21
890 000	DEUTSCHE POST AG 3.000% 25-24/03/2030	EUR	889 012	0.15	800 000	LINDE PLC 3.200% 26-13/05/2030	EUR	801 496	0.14
1 746 000	DEUTSCHE POST AG 3.000% 25-25/11/2031	EUR	1 733 272	0.30	2 162 000	MEDTRONIC INC 2.950% 25-15/10/2030	EUR	2 141 547	0.37
1 133 000	FRESENIUS MEDICAL 3.250% 25-24/11/2030	EUR	1 126 780	0.20	911 000	NATIONAL GRID NA INC 3.150% 25-03/06/2030	EUR	905 124	0.16
600 000	FRESENIUS SE & CO 2.750% 25-15/09/2029	EUR	591 354	0.10	1 127 000	NEXTERA ENERGY 2.989% 26-10/02/2030	EUR	1 116 823	0.19
600 000	INFINEON TECHNOLOGIES 2.875% 25-13/02/2030	EUR	592 728	0.10	765 000	PROLOGIS EURO 3.250% 25-22/09/2032	EUR	752 347	0.13
1 100 000	KFW 2.000% 22-15/11/2029	EUR	1 076 383	0.19	1 020 000	UNILEVER CAPITAL 2.875% 25-31/10/2032	EUR	995 000	0.17
2 100 000	LANXESS 4.375% 26-24/06/2031	EUR	2 069 529	0.36	999 000	VERIZON COMMUNICATIONS INC 3.250% 25-29/10/2032	EUR	981 278	0.17
479 000	METRO 4.000% 25-05/03/2030	EUR	499 827	0.09	484 000	VIATRIS INC 4.250% 26-17/06/2033	EUR	488 395	0.09
1 800 000	SAP SE 3.250% 26-03/06/2031	EUR	1 805 022	0.31		<i>Sweden</i>		<i>10 968 448</i>	<i>1.93</i>
200 000	SCHAEFFLER 4.500% 24-14/08/2026	EUR	199 946	0.03	1 025 000	FASTIGHETS AB BA 3.625% 26-25/08/2031	EUR	1 007 032	0.18
800 000	SCHAEFFLER 4.500% 24-28/03/2030	EUR	809 728	0.14	800 000	HEIMSTADEN BOSTA 3.750% 25-02/10/2030	EUR	793 576	0.14
800 000	TALANX AG 3.750% 26-09/04/2033	EUR	814 680	0.14	1 143 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	1 129 764	0.20
500 000	VIER GAS TRANSPO 3.375% 24-11/11/2031	EUR	497 245	0.09	1 882 000	SBAB BANK AB 2.750% 25-22/04/2031	EUR	1 849 460	0.32
500 000	VIER GAS TRANSPO 3.500% 26-21/10/2030	EUR	501 975	0.09	1 244 000	SKANDINAVISKA ENSKILDA BANK 3.000% 25-10/02/2032	EUR	1 232 319	0.21
1 200 000	VONOVIA SE 3.500% 26-06/07/2031	EUR	1 194 132	0.21	1 000 000	SKANDINAVISKA ENSKILDA BANK 3.375% 25-19/03/2030	EUR	1 005 970	0.18
	<i>The Netherlands</i>		<i>35 258 023</i>	<i>6.14</i>	1 139 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	1 126 175	0.20
2 000 000	ABN AMRO BANK NV 2.875% 26-15/07/2031	EUR	1 993 900	0.35	358 000	VERISURE HOLDING 4.125% 26-02/01/2032	EUR	359 990	0.06
2 000 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	2 015 880	0.35	1 064 000	VOLVO CAR AB 4.200% 25-10/06/2029	EUR	1 069 171	0.19
1 600 000	ACHMEA BANK NV 2.750% 25-15/09/2032	EUR	1 574 928	0.27	483 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	496 036	0.09
709 000	ALLIANDER 3.250% 26-30/04/2031	EUR	710 078	0.12	905 000	VOLVO TREASURY AB 3.000% 25-20/05/2030	EUR	898 955	0.16
500 000	AMERICA MOVIL BV 3.000% 25-30/09/2030	EUR	493 515	0.09		<i>Austria</i>		<i>10 912 131</i>	<i>1.90</i>
1 000 000	ASN BANK NV 3.375% 25-27/10/2032	EUR	980 390	0.17	1 300 000	ERSTE GROUP 3.125% 26-09/04/2031	EUR	1 309 776	0.23
846 000	CTP NV 3.375% 26-19/07/2030	EUR	840 010	0.15	3 100 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	2 933 530	0.51
2 465 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	2 484 769	0.43	3 000 000	REPUBLIC OF AUSTRIA 3.450% 23-20/10/2030	EUR	3 090 300	0.54
1 200 000	ENEL FINANCE INTERNATIONAL NV 3.000% 25-24/02/2031	EUR	1 185 744	0.21					
1 696 000	ENEXIS HOLDING 3.000% 26-25/02/2032	EUR	1 666 710	0.29					
342 000	HM FINANCE 4.875% 23-25/10/2031	EUR	363 194	0.06					
2 000 000	ING BANK NV 2.750% 25-25/11/2032	EUR	1 970 540	0.34					
2 400 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	2 238 960	0.39					
4 300 000	NETHERLANDS GOVERNMENT 2.500% 23-15/01/2030	EUR	4 284 520	0.75					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Medium Term Income Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 300 000	UNICREDIT BANK AUS 2.625% 26-18/02/2031	EUR	1 282 372	0.22		<i>Romania</i>		<i>2 174 690</i>	<i>0.38</i>
1 400 000	UNICREDIT BANK AUS 3.000% 26-25/06/2032	EUR	1 396 612	0.24	1 100 000	ROMANIA 5.250% 25-10/03/2030	EUR	1 139 050	0.20
900 000	VERBUND AG 3.375% 26-22/04/2033	EUR	899 541	0.16	1 000 000	ROMANIA 5.375% 24-22/03/2031	EUR	1 035 640	0.18
	<i>Belgium</i>		<i>10 464 107</i>	<i>1.82</i>		<i>New Zealand</i>		<i>1 864 640</i>	<i>0.32</i>
100 000	BARRY CALLE SVCS 4.250% 25-19/08/2031	EUR	102 244	0.02	1 286 000	ASB BANK LIMITED 2.759% 26-26/08/2031	EUR	1 268 858	0.22
1 400 000	BELFIUS BANK SA 3.250% 25-09/09/2032	EUR	1 389 304	0.24	600 000	BANK NEW ZEALAND 3.050% 25-20/11/2030	EUR	595 782	0.10
2 400 000	BELGIUM GOVERNMENT 0.900% 19-22/06/2029	EUR	2 279 760	0.40		<i>Norway</i>		<i>1 405 672</i>	<i>0.24</i>
5 000 000	BELGIUM GOVERNMENT 2.700% 24-22/10/2029	EUR	4 998 000	0.87	806 000	SPAREBANK 1 SOR 3.750% 26-21/04/2032	EUR	814 060	0.14
700 000	ING BELGIUM SA 3.000% 24-15/02/2031	EUR	701 029	0.12	600 000	SPAREBANKEN 2.625% 25-18/02/2031	EUR	591 612	0.10
1 000 000	REGION WALLONNE 3.000% 24-06/12/2030	EUR	993 770	0.17		<i>Australia</i>		<i>809 926</i>	<i>0.14</i>
	<i>Luxembourg</i>		<i>10 227 003</i>	<i>1.78</i>	818 000	NATIONAL AUSTRALIA BANK 2.723% 25-27/08/2030	EUR	809 926	0.14
1 065 000	CPI PROPERTY GROUP 4.750% 25-22/07/2030	EUR	1 018 802	0.18		<i>Denmark</i>		<i>677 777</i>	<i>0.12</i>
1 000 000	EUROPEAN UNION 2.875% 24-05/10/2029	EUR	1 005 390	0.18	669 000	PANDORA A/S 3.875% 24-31/05/2030	EUR	677 777	0.12
3 800 000	EUROPEAN UNION 3.125% 23-04/12/2030	EUR	3 854 796	0.67		Floating rate bonds		82 972 111	14.46
1 339 000	HEIDELBERG MATERIALS 3.000% 25-10/07/2030	EUR	1 325 931	0.23		<i>France</i>		<i>18 562 278</i>	<i>3.24</i>
1 000 000	LOGICOR FINANCE 3.750% 25-14/07/2032	EUR	984 400	0.17	800 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	790 000	0.14
2 200 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	2 037 684	0.35	400 000	CREDIT AGRICOLE SA 24-23/01/2031 FRN	EUR	404 708	0.07
	<i>Finland</i>		<i>7 107 972</i>	<i>1.24</i>	2 100 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	2 076 375	0.36
4 000 000	FINNISH GOVERNMENT 2.500% 24-15/04/2030	EUR	3 970 920	0.69	2 200 000	ELECTRICITE DE FRANCE 21-31/12/2061 FRN	EUR	2 155 802	0.38
551 000	NESTE 3.750% 25-20/03/2030	EUR	558 896	0.10	400 000	ELECTRICITE DE FRANCE 24-17/09/2173 FRN	EUR	411 000	0.07
700 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	699 265	0.12	1 000 000	KLEPIERRE SA 25-12/05/2028 FRN	EUR	1 000 250	0.17
1 900 000	NORDEA KIINNI 2.625% 25-25/11/2030	EUR	1 878 891	0.33	600 000	LA POSTE SA 25-16/01/2174 FRN	EUR	615 744	0.11
	<i>United Kingdom</i>		<i>5 383 286</i>	<i>0.93</i>	500 000	ORANGE 26-25/06/2175 FRN	EUR	498 750	0.09
1 271 000	COCA-COLA EUROPEAN 3.125% 25-25/09/2032	EUR	1 249 584	0.22	400 000	SOCIETE GENERALE 25-15/07/2031 FRN	EUR	403 000	0.07
335 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	334 615	0.06	1 200 000	SOCIETE GENERALE 25-17/05/2035 FRN	EUR	1 194 000	0.21
698 000	ROLLS-ROYCE HOLDINGS 3.375% 26-20/05/2031	EUR	700 659	0.12	700 000	SOCIETE GENERALE 25-20/11/2035 FRN	EUR	696 619	0.12
1 000 000	SANTANDER UK PLC 3.125% 24-12/05/2031	EUR	1 003 250	0.17	2 000 000	TOTAL ENERGIES SE 16-29/12/2049 FRN	EUR	1 998 260	0.35
128 000	SSE PLC 2.875% 22-01/08/2029	EUR	126 971	0.02	1 100 000	TOTALENERGIES SE 24-19/02/2173 FRN	EUR	1 111 000	0.19
815 000	SSE PLC 3.500% 25-18/03/2032	EUR	816 728	0.14	3 000 000	VEOLIA ENVIRONNEMENT 19-31/12/2059 FRN	EUR	2 987 520	0.52
1 171 000	WPP FINANCE 2013 3.625% 25-09/06/2031	EUR	1 151 479	0.20	2 200 000	VEOLIA ENVIRONNEMENT 25- FRN 31/12/2099	EUR	2 219 250	0.39
	<i>Portugal</i>		<i>4 784 105</i>	<i>0.83</i>		<i>Italy</i>		<i>9 854 724</i>	<i>1.72</i>
1 900 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	1 865 665	0.32	916 000	BANCO BPM SPA 25-23/10/2031 FRN	EUR	904 550	0.16
2 800 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	2 918 440	0.51	2 900 000	CREDITO EMILIANO 26-03/06/2032 FRN	EUR	2 900 000	0.51
	<i>South Korea</i>		<i>4 217 868</i>	<i>0.74</i>	1 433 000	MEDIOBANCA SPA 25-22/08/2031 FRN	EUR	1 415 546	0.25
2 200 000	KHFC 2.696% 26-04/03/2031	EUR	2 166 586	0.38	1 700 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 672 409	0.29
792 000	KHFC 2.765% 25-02/09/2030	EUR	778 584	0.14	1 948 000	TERNA RETE 26-02/02/2175 FRN	EUR	1 913 910	0.33
998 000	KOREA HOUSING FINANCE CORPORATION 2.742% 25-05/03/2030	EUR	988 739	0.17	1 047 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	1 048 309	0.18
283 000	KOREA HOUSING FINANCE CORPORATION 3.124% 24-18/03/2029	EUR	283 959	0.05		<i>The Netherlands</i>		<i>8 894 941</i>	<i>1.55</i>
	<i>Japan</i>		<i>2 390 655</i>	<i>0.41</i>	400 000	ABERTIS FINANCE 24-28/02/2173 FRN	EUR	407 000	0.07
1 276 000	NTT FINANCE 3.559% 26-01/11/2031	EUR	1 278 233	0.22	400 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	403 000	0.07
1 111 000	TOYOTA MTR CORP 3.230% 26-29/03/2030	EUR	1 112 422	0.19	3 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	2 960 550	0.52
	<i>Ireland</i>		<i>2 382 537</i>	<i>0.42</i>	1 600 000	ING GROEP NV 25-17/08/2031 FRN	EUR	1 576 000	0.27
972 000	BMS IRELAND CAP 2.973% 25-10/11/2030	EUR	964 399	0.17	2 100 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	2 160 249	0.38
1 444 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	1 418 138	0.25	1 400 000	REPSOL INTERNATIONAL FINANCE 21-31/12/2061 FRN	EUR	1 388 142	0.24
						<i>Germany</i>		<i>8 250 667</i>	<i>1.44</i>
					500 000	COMMERZBANK AG 25-26/11/2030 FRN	EUR	496 250	0.09
					600 000	DEUTSCHE BANK AG 24-04/04/2030 FRN	EUR	612 000	0.11
					2 900 000	DEUTSCHE BANK AG 25-07/02/2031 FRN	EUR	2 870 362	0.50

BNP PARIBAS FUNDS Euro Medium Term Income Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets		
800 000	DEUTSCHE BANK AG 26-19/02/2030 FRN	EUR	790 000	0.14	Shares/Units in investment funds				30 264 269	5.27	
1 500 000	ENERGIE BADEN-W 25-28/07/2055 FRN	EUR	1 501 875	0.26	Luxembourg				15 433 930	2.69	
1 000 000	ENERGIE BADEN-W 26-10/02/2056 FRN	EUR	981 250	0.17	500.00	BNP PARIBAS FLEXI I EURO BOND 2027 - X CAP	EUR	5 433 930	0.95		
1 000 000	MUNICH RE 25-26/05/2046 FRN	EUR	998 930	0.17	100.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	10 000 000	1.74		
Greece				7 164 119	1.25	France				14 830 339	2.58
473 000	ALPHA BANK 25-30/10/2031 FRN	EUR	464 822	0.08	12 176.71	BNP PARIBAS MOIS ISR - X CAP	EUR	14 830 339	2.58		
1 297 000	ALPHA BANK 26-06/05/2032 FRN	EUR	1 303 511	0.23	Total securities portfolio				576 457 759	100.41	
1 132 000	ALPHA BANK 26-10/02/2033 FRN	EUR	1 118 801	0.19							
647 000	EUROBANK 26-29/04/2037 FRN	EUR	640 530	0.11							
2 700 000	NATIONAL BANK OF GREECE 25-27/11/2032 FRN	EUR	2 669 733	0.47							
977 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	966 722	0.17							
Spain				6 237 112	1.08						
800 000	BANCO SABADELL 24-27/05/2031 FRN	EUR	805 000	0.14							
800 000	CAIXABANK 23-19/07/2029 FRN	EUR	829 024	0.14							
900 000	IBERDROLA FINANCE SA 24-28/08/2173 FRN	EUR	909 963	0.16							
600 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	589 500	0.10							
1 500 000	KUTXABANK 26-10/06/2032 FRN	EUR	1 505 625	0.26							
1 600 000	UNICAJA ES 26-26/06/2033 FRN	EUR	1 598 000	0.28							
United States of America				4 924 540	0.86						
745 000	CITIGROUP INC 25-22/10/2030 FRN	EUR	736 619	0.13							
2 715 000	GOLDMAN SACHS GROUP 25-18/12/2029 FRN	EUR	2 718 638	0.47							
1 486 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	1 469 283	0.26							
United Kingdom				3 665 694	0.64						
921 000	NATWEST GROUP 25-13/05/2030 FRN	EUR	919 849	0.16							
2 000 000	NGG FINANCE 19-05/09/2082 FRN	EUR	1 969 020	0.34							
772 000	SSE PLC 26-09/09/2174 FRN	EUR	776 825	0.14							
Portugal				3 571 230	0.62						
1 000 000	CAIXA GERAL DEPO 26-20/05/2032 FRN	EUR	1 004 230	0.17							
1 500 000	EDP SA 21-14/03/2082 FRN	EUR	1 479 375	0.26							
1 100 000	EDP SA 25-02/12/2055 FRN	EUR	1 087 625	0.19							
Switzerland				2 016 482	0.35						
2 000 000	ZUERCHER KBK 26-17/06/2032 FRN	EUR	2 016 482	0.35							
Finland				2 004 020	0.35						
2 000 000	NORDEA BANK ABP 25-21/02/2029 FRN	EUR	2 004 020	0.35							
Sweden				1 588 000	0.28						
1 600 000	SWEDBANK AB 25-19/08/2035 FRN	EUR	1 588 000	0.28							
Norway				1 578 561	0.27						
1 561 000	DNB BANK ASA 26-28/05/2032 FRN	EUR	1 578 561	0.27							
Luxembourg				1 560 593	0.27						
1 658 000	AROUNDTOWN FINANCE 26-03/08/2174 FRN	EUR	1 560 593	0.27							
Japan				1 415 775	0.25						
1 432 000	MIZUHO FINANCIAL 26-16/05/2032 FRN	EUR	1 415 775	0.25							
Austria				991 250	0.17						
1 000 000	ERSTE GROUP 25-26/11/2035 FRN	EUR	991 250	0.17							
Belgium				692 125	0.12						
700 000	KBC GROUP NV 25-26/08/2036 FRN	EUR	692 125	0.12							

BNP PARIBAS FUNDS Euro Money Market

Securities portfolio at 30/06/2026

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					20 000 000	BARCLAYS BAN ESTERCAP+0.37 28/05/2027 CP 2.409% 18/05/2027	EUR	19 993 458	0.44
Floating rate bonds					35 000 000	BARCLAYS BANK PLC ESTERCAP+0.35 2.280% 26/10/2026	EUR	35 009 907	0.78
<i>The Netherlands</i>					20 000 000	BARCLAYS BANK PLC ESTERCAP+0.36 2.289% 13/11/2026	EUR	20 006 135	0.44
3 500 000	AHOLD DELHAIZE 26-12/03/2028 FRN	EUR	3 500 525	0.08	50 000 000	BARCLAYS BANK PLC ESTERCAP+0.38 30/03/20 2.354% 30/03/2027	EUR	50 004 275	1.11
10 000 000	BMW FINANCE NV 24-18/11/2026 FRN	EUR	10 004 700	0.22	25 000 000	BARCLAYS BANK PLC ESTERCAP+0.39 2.324% 31/03/2027	EUR	25 003 930	0.55
14 000 000	BMW INTERNATIONAL INVESTMENT BV 24-09/10/2026 FRN	EUR	14 004 620	0.31	16 000 000	COMMERZBANK AG/LONDON 0.000% 02/02/2027	EUR	15 749 211	0.35
1 800 000	DAIMLER TRUCKS 25-27/05/2027 FRN	EUR	1 802 502	0.04	25 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 06/01/2027	EUR	24 649 629	0.54
7 900 000	ING BANK NV 26-12/05/2028 FRN	EUR	7 908 611	0.17	25 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 09/12/2026	EUR	24 704 786	0.55
4 000 000	NATWEST MARKETS 24-11/11/2026 FRN	EUR	3 998 400	0.09	25 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 13/07/2026	EUR	24 978 315	0.55
6 600 000	NATWEST MARKETS 25-30/06/2027 FRN	EUR	6 607 194	0.15	11 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 16/07/2026	EUR	10 988 259	0.24
3 700 000	NATWEST MARKETS 26-30/06/2028 FRN	EUR	3 700 407	0.08	20 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 17/03/2027	EUR	19 606 447	0.43
6 000 000	TOYOTA MOTOR FINANCE 25-27/05/2027 FRN	EUR	6 005 243	0.13	10 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 19/03/2027	EUR	9 801 568	0.22
23 700 000	VOLKSWAGEN INTERNATIONAL FINANCE 25-30/05/2027 FRN	EUR	23 727 018	0.52	50 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 19/11/2026	EUR	49 487 683	1.10
<i>France</i>					20 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 27/07/2026	EUR	19 964 002	0.44
30 000 000	SOCIETE GENERALE 25-11/08/2026 FRN	EUR	30 010 504	0.66	25 000 000	LLOYDS BANK PLC ESTERCAP+0.38 2.355% 01/04/2027	EUR	25 011 331	0.55
40 000 000	SOCIETE GENERALE 26-06/09/2027 FRN	EUR	40 050 560	0.89	20 000 000	MUFG BANK LTD 0.000% 09/03/2027	EUR	19 618 276	0.43
<i>Australia</i>					25 000 000	MUFG BANK LTD ESTERCAP+0.305 2.235% 25/09/2026	EUR	25 000 132	0.55
16 000 000	AUSTRALIA & NEW ZEALAND BANK 25-29/09/2027 FRN	EUR	16 008 000	0.35	30 000 000	MUFG BANK LTD ESTERCAP+0.31 2.240% 03/11/2026 C	EUR	29 996 635	0.66
11 000 000	MACQUARIE BANK LTD 25-25/06/2027 FRN	EUR	11 014 520	0.24	20 000 000	NATIONAL BANK OF CANADA/LONDON ESTERCAP+ 2.231% 23/09/2026	EUR	20 003 262	0.44
10 000 000	TOYOTA FINANCE AUSTRALIA 26-01/06/2028 FRN	EUR	9 991 805	0.22	20 000 000	NATIONAL BANK OF CANADA/LONDON ESTERCAP+ 2.232% 06/11/2026	EUR	20 001 791	0.44
<i>United Kingdom</i>					12 000 000	NATIONAL BANK OF CANADA/LONDON ESTERCAP+ 2.239% 10/11/2026	EUR	12 001 408	0.27
2 378 000	NATIONWIDE BUILDING SOCIETY 25-09/05/2027 FRN	EUR	2 382 066	0.05	25 000 000	NATIONAL BANK OF CANADA/LONDON ESTERCAP+ 2.241% 11/11/2026	EUR	25 002 881	0.55
6 000 000	NATWEST MARKETS 24-25/09/2026 FRN	EUR	6 002 220	0.13	50 000 000	NATIONAL BANK OF CANADA/LONDON ESTERCAP+2.254% 05/01/2027	EUR	49 999 544	1.11
15 000 000	NATWEST MARKETS 25-14/05/2027 FRN	EUR	15 026 250	0.33	40 000 000	NATWEST MARKETS PLC 0.000% 08/10/2026	EUR	39 728 403	0.89
5 000 000	STANDARD CHARTERED 24-15/10/2026 FRN	EUR	4 995 600	0.11	5 000 000	NATWEST MARKETS PLC 0.000% 28/09/2026	EUR	4 969 693	0.11
5 000 000	STANDARD CHARTERED 25-15/01/2027 FRN	EUR	5 001 800	0.11	15 000 000	NTT FINANCE UK LTD 0.000% 08/07/2026	EUR	14 991 777	0.33
<i>Finland</i>					25 000 000	ROYAL BANK OF CANADA/LONDON ESTERCAP+0.3 2.256% 10/12/2026	EUR	25 003 977	0.55
10 000 000	OP CORPORATE BANK 25-19/05/2027 FRN	EUR	10 010 300	0.22	25 000 000	ROYAL BANK OF CANADA/LONDON ESTERCAP+0.3 2.304% 01/04/2027	EUR	25 001 567	0.55
20 000 000	OP CORPORATE BANK 26-10/04/2028 FRN	EUR	19 986 000	0.44	25 000 000	STANDARD CHARTERED BANK ESTERCAP+0.3 2.230% 02/10/2026	EUR	25 002 846	0.55
<i>Sweden</i>					20 000 000	STANDARD CHARTERED BANK ESTERCAP+0.31 2.240% 21/10/2026	EUR	20 002 148	0.44
5 000 000	VOLVO TREASURY AB 24-22/11/2026 FRN	EUR	5 000 300	0.11	20 000 000	STANDARD CHARTERED BANK ESTERCAP+0.32 2.251% 01/09/2026	EUR	20 003 480	0.44
10 000 000	VOLVO TREASURY AB 25-10/01/2027 FRN	EUR	10 005 100	0.22	30 000 000	STANDARD CHARTERED BANK ESTERCAP+0.32 2.253% 28/08/2026	EUR	30 005 131	0.66
10 000 000	VOLVO TREASURY AB 25-17/03/2027 FRN	EUR	10 005 900	0.22	35 000 000	STANDARD CHARTERED PLC ESTERCAP+0.34 2.302% 27/01/2027	EUR	34 998 726	0.77
<i>United States of America</i>					25 000 000	TORONTO DOMINION BANK LONDON BRANCH ESTER 2.230% 25/09/2026	EUR	25 003 817	0.55
24 026 000	AT&T INC 25-16/09/2027 FRN	EUR	24 036 091	0.53	60 000 000	TORONTO DOMINION BANK LONDON BRANCH ESTER 2.231% 20/10/2026	EUR	60 010 654	1.34
<i>Italy</i>					25 000 000	TORONTO DOMINION BANK LONDON BRANCH ESTER 2.261% 09/12/2026	EUR	25 003 000	0.55
10 000 000	INTESA SANPAOLO 26-20/03/2028 FRN	EUR	10 015 400	0.22	25 000 000	TORONTO DOMINION BANK LONDON BRANCH ESTER 2.304% 25/03/2027	EUR	24 999 844	0.55
<i>Belgium</i>					25 000 000	UBS AG/LONDON ESTERCAP+0.3 2.231% 13/10/2026 CD	EUR	25 004 178	0.55
6 000 000	BELFIUS BANK SA 24-18/09/2026 FRN	EUR	5 993 520	0.13	35 000 000	UBS AG/LONDON ESTERCAP+0.3 2.231% 15/10/2026 CD	EUR	35 005 748	0.77
Money Market Instruments									
<i>United Kingdom</i>									
20 000 000	BANK OF MONTREAL/LONDON ESTERCAP+0.36 2.294% 31/03/2027	EUR	20 008 122	0.44					
25 000 000	BARCLAYS BA ESTERCAP+0.375 03/06/2027 CP 2.437% 03/06/2027	EUR	24 991 971	0.55					
40 000 000	BARCLAYS BA ESTERCAP+0.375 11/06/2027 CP 2.492% 11/06/2027	EUR	39 984 934	0.89					

BNP PARIBAS FUNDS Euro Money Market

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
20 000 000	UBS AG/LONDON ESTERCAP+0.33 2.259% 10/11/2026 CD	EUR	20 004 529	0.44	15 000 000	COMMERZBANK AG 0.000% 14/06/2027	EUR	14 600 167	0.32
10 000 000	UBS AG/LONDON ESTERCAP+0.38 2.314% 25/03/2027	EUR	10 001 655	0.22	20 000 000	COMMERZBANK AG 0.000% 19/02/2027	EUR	19 658 308	0.43
20 000 000	UBS AG/LONDON ESTERCAP+2.295% 18/03/2027	EUR	20 000 973	0.44	20 000 000	COMMERZBANK AG 0.000% 24/02/2027	EUR	19 649 915	0.43
France			797 106 945	17.60	20 000 000	COMMERZBANK AG 0.000% 25/02/2027	EUR	19 648 231	0.43
7 000 000	ACCOR SA 0.000% 15/09/2026 NEUCP	EUR	6 961 601	0.15	9 000 000	COMMERZBANK AG 0.000% 26/02/2027	EUR	8 840 945	0.20
30 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURITE 2.204% 04/08/2026	EUR	30 003 812	0.66	50 000 000	DEUTSCHE BANK AG 0.000% 11/06/2027	EUR	48 661 849	1.08
25 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURITE 2.220% 06/07/2026	EUR	25 000 799	0.55	10 000 000	LANDESBANK BADEN- WUERTTEMBERG 0.000% 13/10/2026	EUR	9 930 140	0.22
10 000 000	APRR SA 0.000% 15/09/2026 NEUCP	EUR	9 947 429	0.22	10 000 000	LANDESBANK BADEN- WUERTTEMBERG 0.000% 14/10/2026	EUR	9 929 420	0.22
20 000 000	AXA BANQUE SA ESTERCAP+0.33 2.260% 17/12/2026	EUR	20 005 810	0.44	15 000 000	LANDESBANK BADEN- WUERTTEMBERG 0.000% 23/09/2026	EUR	14 916 342	0.33
40 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 2.260% 02/10/2026	EUR	40 012 186	0.89	6 300 000	SANTANDER CONSUMER BANK AG 0.000% 16/07/2026	EUR	6 293 617	0.14
20 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 2.302% 06/05/2027	EUR	19 997 454	0.44	5 000 000	VOLKSWAGEN FINANCIAL SERVICES OVERSEAS 0.000% 10/08/2026	EUR	4 985 560	0.11
15 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 2.304% 24/03/2027	EUR	15 001 669	0.33	11 000 000	VOLKSWAGEN FINANCIAL SERVICES OVERSEAS 0.000% 16/07/2026	EUR	10 987 637	0.24
90 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 2.305% 08/03/2027	EUR	90 019 452	2.00	12 000 000	VOLKSWAGEN FINANCIAL SERVICES OVERSEAS 0.000% 20/07/2026	EUR	11 983 146	0.26
25 000 000	BANQUE P ESTERCAP+0.355 04/06/2027 NEUCP 2.422% 04/06/2027	EUR	24 994 959	0.55	United States of America			228 624 170	5.05
20 000 000	BANQUE PALATINE SA ESTERCAP+0.335 2.266% 27/11/2026	EUR	20 008 804	0.44	10 000 000	DANAHER CORPORATION 0.000% 08/07/2026	EUR	9 994 424	0.22
30 000 000	BANQUE PALATINE SA ESTERCAP+0.335 2.269% 24/08/2026	EUR	30 009 603	0.66	25 000 000	DANAHER CORPORATION 0.000% 09/10/2026	EUR	24 819 048	0.55
20 000 000	BNP PARIB ESTERCAP+0.25 16/12/2026 NEUCP 2.416% 16/12/2026	EUR	19 998 404	0.44	26 500 000	DANAHER CORPORATION 0.000% 18/08/2026	EUR	26 409 068	0.58
15 000 000	BPCE SA ESTERCAP+0.33 2.262% 05/08/2026 NEUCP	EUR	15 003 895	0.33	10 000 000	DANAHER CORPORATION 0.000% 19/08/2026	EUR	9 964 975	0.22
25 000 000	CAPGEMINI SE 0.000% 03/09/2026 NEUCP	EUR	24 886 727	0.55	25 000 000	DANAHER CORPORATION 0.000% 24/09/2026	EUR	24 846 866	0.55
15 000 000	CAPGEMINI SE 0.000% 31/07/2026 NEUCP	EUR	14 967 969	0.33	25 000 000	DANAHER CORPORATION 0.000% 25/09/2026	EUR	24 845 006	0.55
10 000 000	CARMILA SAS 0.000% 08/07/2026 NEUCP	EUR	9 994 321	0.22	23 000 000	DANAHER CORPORATION 0.000% 27/07/2026	EUR	22 956 774	0.51
10 000 000	CDC HABITAT 0.000% 02/10/2026 NEUCP	EUR	9 932 511	0.22	10 000 000	FISERV INC 0.000% 30/07/2026	EUR	9 978 696	0.22
5 000 000	CDC HABITAT SEM 0.000% 27/08/2026 NEUCP	EUR	4 979 545	0.11	10 000 000	MONDELEZ INTERNATIONAL 0.000% 08/09/2026	EUR	9 950 386	0.22
50 000 000	CREDIT INDUSTRIEL ET COMMERCIAL SA ESTER 2.262% 03/08/2026	EUR	50 009 535	1.11	25 000 000	MONDELEZ INTERNATIONAL INC 0.000% 12/08/2026	EUR	24 924 601	0.55
20 000 000	CREDIT LYONNAIS SA ESTERCAP+0.32 2.253% 10/07/2026	EUR	20 001 222	0.44	10 000 000	MONDELEZ INTERNATIONAL INC 0.000% 22/07/2026	EUR	9 984 628	0.22
40 000 000	CREDIT LYONNAIS SA ESTERCAP+0.33 2.261% 23/09/2026	EUR	40 010 541	0.89	30 000 000	MONDELEZ INTERNATIONAL INC 0.000% 24/07/2026	EUR	29 949 698	0.66
25 000 000	CREDIT LYONNAIS SA ESTERCAP+0.34 2.271% 02/12/2026	EUR	25 005 059	0.55	Luxembourg			225 338 548	4.97
30 000 000	CREDIT LYONNAIS SA ESTERCAP+0.35 2.288% 18/01/2027	EUR	30 003 180	0.66	30 000 000	INTESA SANPAOLO BANK LUXEMBOURG 0.000% 03/06/2027	EUR	29 235 785	0.65
25 000 000	EIFPAGE SA 0.000% 02/09/2026 NEUCP	EUR	24 891 418	0.55	20 000 000	INTESA SANPAOLO BANK LUXEMBOURG 0.000% 21/06/2027	EUR	19 461 380	0.43
20 000 000	EIFPAGE SA 0.000% 25/08/2026 NEUCP	EUR	19 924 259	0.44	20 000 000	INTESA SANPAOLO BANK LUXEMBOURG SA 0.000% 01/07/2026	EUR	19 998 702	0.44
10 000 000	FORVIA SE ESTERCAP+0.61 29/07/2026 NEUCP 2.792% 29/07/2026	EUR	9 999 299	0.22	30 000 000	INTESA SANPAOLO BANK LUXEMBOURG SA 0.000% 07/07/2026	EUR	29 986 373	0.66
10 000 000	NATIXIS SA 0.000% 09/03/2027 NEUCP	EUR	9 815 872	0.22	12 000 000	INTESA SANPAOLO BANK LUXEMBOURG SA 0.000% 25/09/2026	EUR	11 929 783	0.26
20 000 000	NATIXIS SA ESTERCAP+0.34 03/02/2027 NEUC 2.303% 03/02/2027	EUR	20 004 360	0.44	35 000 000	INTESA SANPAOLO BANK LUXEMBOURG SA 0.000% 27/01/2027	EUR	34 464 882	0.76
10 000 000	PLUXEE NV 0.000% 07/08/2026 NEUCP	EUR	9 973 234	0.22	11 500 000	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 02/10/2026	EUR	11 425 505	0.25
10 000 000	SOCIETE GENERALE SA ESTERCAP+0.3 02/10/2026 2.230%	EUR	10 002 742	0.22	25 000 000	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 14/06/2027	EUR	24 328 654	0.54
20 000 000	SOCIETE GENERALE SA ESTERCAP+0.32 2.258% 05/01/2027	EUR	20 001 692	0.44	15 000 000	NEUCP MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 27/05/2027	EUR	14 619 353	0.32
20 000 000	SODEXO SA 0.000% 16/07/2026 NEUCP	EUR	19 977 501	0.44	10 000 000	TRATON FINANCE LUXEMBOURG 0.000% 02/10/2026	EUR	9 936 517	0.22
25 000 000	VEOLIA ENVIRONNEMENT SA ESTERCAP+0.295 2.257% 28/01/2027	EUR	24 987 437	0.55	10 000 000	TRATON FINANCE LUXEMBOURG 0.000% 07/09/2026	EUR	9 952 960	0.22
23 000 000	VICAT SACA 0.000% 05/11/2026 NEUCP	EUR	22 772 824	0.50	10 000 000	TRATON FINANCE LUXEMBOURG SA 0.000% 02/07/2026	EUR	9 998 654	0.22
8 000 000	VINCI SA ESTERCAP+0.225 15/07/2026 NEUCP 2.206% 15/07/2026	EUR	7 999 820	0.18	Germany			274 020 659	6.05
15 000 000	COMMERZBANK AG 0.000% 02/07/2026	EUR	14 998 139	0.33					
20 000 000	COMMERZBANK AG 0.000% 08/07/2026	EUR	19 990 078	0.44					
40 000 000	COMMERZBANK AG 0.000% 10/06/2027	EUR	38 947 165	0.87					

BNP PARIBAS FUNDS Euro Money Market

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Spain									
6 500 000	ABERTIS INFRAESTRUCTURAS 0.000% 10/09/2026	EUR	208 109 601	4.59	10 000 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 18/02/2027	EUR	9 822 198	0.22
10 000 000	ABERTIS INFRAESTRUCTURAS 0.000% 23/07/2026	EUR	6 467 392	0.14	15 000 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 19/01/2027	EUR	14 769 164	0.33
5 000 000	ABERTIS INFRAESTRUCTURAS SA 0.000% 02/07/2026	EUR	9 984 226	0.22	7 500 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 23/02/2027	EUR	7 363 639	0.16
20 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 01/02/2027	EUR	4 999 313	0.11	Denmark				
15 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 02/06/2027	EUR	19 680 057	0.43	50 000 000	DANSKE BANK A/S 0.000% 16/10/2026	EUR	82 897 480	1.85
25 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 06/01/2027	EUR	14 610 871	0.32	20 000 000	DANSKE BANK A/S 0.000% 27/10/2026	EUR	49 638 414	1.11
25 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 08/06/2027	EUR	24 651 633	0.54	13 500 000	DANSKE BANK A/S 0.000% 28/09/2026	EUR	19 839 303	0.44
20 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 14/04/2027	EUR	24 338 814	0.54	Switzerland				
20 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 17/11/2026	EUR	19 562 650	0.43	10 000 000	COCA COLA HBC AG 0.000% 08/04/2027	EUR	39 797 930	0.88
25 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 20/11/2026	EUR	19 799 380	0.44	30 000 000	UBS AG/AUSTRALIA EONIACAP+0.31 2.240% 23/10/2026	EUR	9 792 459	0.22
20 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 28/04/2027	EUR	24 743 411	0.55	Jersey Island				
20 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 30/12/2026	EUR	19 539 566	0.43	10 000 000	ROYAL BANK OF SCOTLAND INTERNATIONAL 0.000% 21/07/2026	EUR	9 986 476	0.22
The Netherlands					14 000 000	ROYAL BANK OF SCOTLAND INTERNATIONAL EST 2.233% 16/09/2026	EUR	34 992 765	0.77
10 000 000	ACHMEA BANK NV 0.000% 02/07/2026	EUR	201 525 099	4.46	11 000 000	ROYAL BANK OF SCOTLAND INTERNATIONAL EST 2.261% 06/10/2026	EUR	9 986 476	0.22
30 000 000	ACHMEA BANK NV 0.000% 05/05/2027	EUR	9 998 691	0.22	Belgium				
15 000 000	ACHMEA BANK NV 0.000% 10/06/2027	EUR	29 305 295	0.65	28 000 000	REGION DE BRUXELLES-CAPITALE 0.000% 14/07/2026	EUR	27 972 960	0.62
15 000 000	ACHMEA BANK NV 0.000% 12/11/2026	EUR	14 609 795	0.32	Austria				
25 000 000	ING BANK NV ESTERCAP+0.3 2.230% 02/10/2026	EUR	14 857 584	0.33	20 000 000	ERSTE GROUP BANK AG 0.000% 24/09/2026	EUR	19 884 068	0.44
75 000 000	ING BANK NV ESTERCAP+0.32 2.250% 17/12/2026	EUR	25 004 925	0.55	Finland				
10 000 000	TELEFONICA EUROPE BV 0.000% 04/09/2026	EUR	75 011 191	1.67	16 500 000	NORDEA BANK ABP ESTERCAP+0.35 2.320% 17/03/2027	EUR	16 502 651	0.36
23 000 000	TELEFONICA EUROPE BV 0.000% 11/11/2026	EUR	9 954 895	0.22	Portugal				
Canada					15 000 000	REN - REDES ENERGETICA 0.000% 09/07/2026	EUR	14 990 757	0.33
50 000 000	ROYAL BANK OF CANADA 0.000% 30/11/2026	EUR	134 469 744	2.98	Shares/Units in investment funds				
40 000 000	ROYAL BANK OF CANADA ESTERCAP+2.305% 23/03/2027	EUR	40 003 877	0.89	France				
25 000 000	ROYAL BANK OF CANADA/LONDON ESTERCAP+0.3 2.230% 17/11/2026	EUR	25 003 695	0.55	5 124.38	BNP PARIBAS CASH INVEST - I PLUS CAP	EUR	75 486 796	1.68
20 000 000	TORONTO DOMINION BANK ESTERCAP+0.3 2.231% 30/09/2026	EUR	20 002 938	0.44	336.45	BNP PARIBAS MONEY ETAT - I CAP	EUR	56 051 627	1.25
Australia					Luxembourg				
10 000 000	MACQUARIE BANK LTD 0.000% 02/10/2026	EUR	118 883 330	2.63	99 994.60	BNP PARIBAS INSTICASH EUR GOVERNMENT CNAV - X CAP	EUR	19 435 169	0.43
25 000 000	MACQUARIE BANK LTD 0.000% 09/10/2026	EUR	9 935 641	0.22	Total securities portfolio				
25 000 000	MACQUARIE BANK LTD 0.000% 10/12/2026	EUR	24 826 155	0.55	4 170 209 055				
20 000 000	MACQUARIE BANK LTD 0.000% 25/03/2027	EUR	24 708 347	0.55	92.12				
20 000 000	MACQUARIE BANK LTD 0.000% 29/09/2026	EUR	19 600 311	0.43					
20 000 000	MIZUHO BANK LTD/SYDNEY 0.000% 17/08/2026	EUR	19 875 688	0.44					
Italy									
40 000 000	ENI SPA 0.000% 07/07/2026	EUR	109 718 938	2.43					
25 000 000	ENI SPA 0.000% 13/07/2026	EUR	39 980 831	0.89					
25 000 000	SNAM SPA 0.000% 11/09/2026	EUR	24 977 759	0.55					
20 000 000	SNAM SPA 0.000% 16/09/2026	EUR	24 870 948	0.55					
Ireland									
30 000 000	BARCLAYS BANK IRELAND PLC ESTERCAP+0.32 2.252% 22/07/2026	EUR	86 704 604	1.92					
10 000 000	BARCLAYS BANK IRELAND PLC ESTERCAP+0.38 2.313% 15/04/2027	EUR	30 003 001	0.66					
10 000 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 05/02/2027	EUR	10 000 105	0.22					
5 000 000	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0.000% 11/02/2027	EUR	9 832 595	0.22					

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 30/06/2026

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			376 150 242	96.14	United States of America				
900 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	887 526	0.23	2 668 000	ALPHABET INCORPORATED 4.100% 26-11/05/2039	EUR	2 717 251	0.69
1 300 000	AMPRION GMBH 3.162% 26-15/01/2031	EUR	1 288 248	0.33	2 500 000	AMERICAN HONDA F 2.850% 25-27/06/2028	EUR	2 483 725	0.63
286 000	BIRKENSTOCK GROU 4.500% 26-15/06/2033	EUR	288 914	0.07	1 000 000	AMPHENOL CORPORATION 3.375% 26-12/05/2029	EUR	1 005 940	0.26
661 000	CHEPLAPHARM ARZN 6.750% 26-15/02/2032	EUR	662 329	0.17	6 000 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	5 994 300	1.53
273 000	CIDRON ATRIUM SE 5.625% 26-15/02/2033	EUR	269 173	0.07	3 761 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	3 809 931	0.97
2 500 000	CONTINENTAL AG 3.500% 24-01/10/2029	EUR	2 517 425	0.64	1 000 000	GENERAL MOTORS FINANCE 3.100% 25-04/08/2029	EUR	994 660	0.25
800 000	EUROGRID GMBH 2.886% 25-16/10/2029	EUR	791 192	0.20	2 555 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	2 520 840	0.64
2 000 000	FRESENIUS MEDICAL 3.250% 25-24/11/2030	EUR	1 989 020	0.51	800 000	LINDE PLC 3.200% 26-13/05/2030	EUR	801 496	0.20
2 200 000	FRESENIUS SE & CO 2.750% 25-15/09/2029	EUR	2 168 298	0.55	178 000	LSF12 PILLAR 5.750% 26-15/05/2033	EUR	176 831	0.05
1 111 000	HEIDELBERG MATERIALS 3.500% 26-10/10/2029	EUR	1 119 299	0.29	4 000 000	MCDONALDS CORP 3.875% 23-20/02/2031	EUR	4 098 840	1.05
336 000	HT TROPLAST AG 7.625% 26-15/07/2031	EUR	340 237	0.09	1 054 000	NEXTERA ENERGY 2.989% 26-10/02/2030	EUR	1 044 482	0.27
335 680	IHO VERWALTUNGS 5.625% 26-15/05/2031	EUR	348 725	0.09	1 000 000	ROBERT BOSCH 3.250% 26-21/05/2029	EUR	1 001 380	0.26
4 000 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	3 943 600	1.01	292 000	UGI INTL LLC 5.000% 26-01/06/2031	EUR	297 457	0.08
3 000 000	KNORR-BREMSE AG 3.000% 24-30/09/2029	EUR	2 989 710	0.76	678 000	VIA TRIS INC 4.250% 26-17/06/2033	EUR	684 156	0.17
1 000 000	SAP SE 3.250% 26-03/06/2031	EUR	1 002 790	0.26	Luxembourg				
500 000	SCHAEFFLER 4.125% 26-13/05/2029	EUR	502 305	0.13	500 000	ALSTRIA OFFICE 4.250% 25-15/10/2029	EUR	488 065	0.12
100 000	SCHAEFFLER 5.000% 26-13/05/2033	EUR	101 049	0.03	3 000 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	2 994 390	0.77
1 000 000	VIER GAS TRANSPO 3.375% 24-11/11/2031	EUR	994 490	0.25	2 000 000	GRAND CITY PROPERTIES 1.500% 18-22/02/2027	EUR	1 983 120	0.51
700 000	VIER GAS TRANSPO 3.500% 26-21/10/2030	EUR	702 765	0.18	498 000	INTRALOT CAPITAL 6.750% 25-15/10/2031	EUR	504 240	0.13
2 100 000	VOLKSWAGEN BANK 3.625% 26-26/11/2028	EUR	2 110 311	0.54	2 500 000	SES 2.000% 20-02/07/2028	EUR	2 411 650	0.62
3 400 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	3 427 030	0.88	6 000 000	TRATON FINANCE LUXEMBOURG 2.875% 25-26/08/2028	EUR	5 949 660	1.52
2 000 000	VONOVIA SE 3.500% 25-12/11/2032	EUR	1 968 660	0.50	Ireland				
900 000	VONOVIA SE 3.500% 26-06/07/2031	EUR	895 599	0.23	3 000 000	BMS IRELAND CAP 2.973% 25-10/11/2030	EUR	2 976 540	0.76
France			28 513 378	7.28	4 000 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	3 949 440	1.01
1 900 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	1 892 362	0.48	1 500 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	1 473 135	0.38
100 000	ATOS SE 8.125% 26-21/05/2031	EUR	98 683	0.03	2 000 000	VODAFONE INT FINANCE 3.375% 25-03/07/2033	EUR	1 973 640	0.50
2 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 24-11/01/2034	EUR	2 548 075	0.65	United Kingdom				
600 000	CANAL PLUS SA 4.875% 26-20/05/2032	EUR	596 040	0.15	100 000	ALEXANDRITE MON 6.875% 26-31/05/2031	EUR	100 716	0.03
3 500 000	CAPGEMINI SE 3.125% 25-25/09/2031	EUR	3 420 795	0.87	1 057 000	INTL CONSOLIDAT 3.875% 26-28/01/2031	EUR	1 067 528	0.27
1 800 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	1 810 836	0.46	2 354 000	INTL CONSOLIDAT 4.500% 26-28/05/2034	EUR	2 389 145	0.61
1 000 000	CARREFOUR SA 3.250% 25-24/06/2030	EUR	995 220	0.25	156 000	MARKET BIDCO FINANCE 6.750% 25-31/01/2031	EUR	153 593	0.04
1 000 000	CARREFOUR SA 3.875% 26-04/06/2034	EUR	996 960	0.25	2 961 000	RECKITT BENCKISER TREASURY 3.500% 26-28/05/2031	EUR	2 980 631	0.76
308 000	CLARIANE SE 6.875% 26-15/04/2031	EUR	315 158	0.08	1 215 000	ROLLS-ROYCE HOLDINGS 3.375% 26-20/05/2031	EUR	1 219 629	0.31
228 000	EGIS SA 5.125% 26-15/05/2031	EUR	231 527	0.06	2 000 000	VMED O2 UK FINANCE 5.625% 24-15/04/2032	EUR	1 752 500	0.45
2 400 000	ELECTRICITE DE FRANCE 3.000% 26-04/03/2031	EUR	2 366 256	0.60	493 000	ZEGONA FINANCE 4.250% 26-15/01/2032	EUR	492 650	0.13
1 000 000	HOLDING DINFRAS 3.375% 25-21/04/2029	EUR	1 001 850	0.26	The Netherlands				
3 000 000	RCI BANQUE 3.625% 26-22/02/2030	EUR	3 001 560	0.77	2 000 000	AKZO NOBEL NV 4.000% 26-25/03/2031	EUR	2 020 200	0.52
1 000 000	RCI BANQUE 4.250% 26-23/05/2034	EUR	1 000 180	0.26	200 000	DUFY ONE BV 4.625% 26-11/06/2033	EUR	200 874	0.05
1 200 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	1 188 216	0.30	103 000	NOURYON FINANCE 6.125% 26-15/07/2031	EUR	104 383	0.03
4 000 000	VALEO SA 5.375% 22-28/05/2027	EUR	4 052 240	1.04	2 500 000	STELLANTIS NV 3.875% 25-06/06/2031	EUR	2 451 250	0.63
3 000 000	VALEO SE 4.875% 26-03/02/2033	EUR	2 997 420	0.77	2 000 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	1 984 600	0.51
					288 000	UNITED GROUP 6.375% 26-14/05/2033	EUR	293 158	0.07
					Italy				
					2 345 000	ENEL SPA 3.500% 26-26/05/2030	EUR	2 366 246	0.60
					148 000	GG12 SPA 6.250% 26-28/04/2033	EUR	151 243	0.04
					3 000 000	MONTE DEI PASCHI 10.500% 19-23/07/2029	EUR	3 566 250	0.91

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 30/06/2026

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>5 346 896</i>	<i>1.37</i>					
5 083 000	NTT FINANCE 3.325% 26-01/11/2029	EUR	5 086 914	1.30	2 500 000	VOLKSWAGEN INTERNATIONAL FINANCE 22-28/12/2170 FRN	EUR	2 486 825	0.64
254 000	SOFTBANK GROUP CORP 6.375% 26-22/04/2030	EUR	259 982	0.07	1 000 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	1 135 370	0.29
	<i>Sweden</i>		<i>4 418 400</i>	<i>1.13</i>	1 300 000	VOLKSWAGEN INTERNATIONAL FINANCE 31/12/2099 FRN	EUR	1 335 750	0.34
3 000 000	FASTIGHETS AB BA 4.000% 25-04/03/2033	EUR	2 935 770	0.75		<i>Italy</i>		<i>24 438 678</i>	<i>6.26</i>
1 500 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	1 482 630	0.38	2 500 000	A2A SPA 24-11/09/2172 FRN	EUR	2 562 500	0.66
	<i>Canada</i>		<i>2 501 111</i>	<i>0.64</i>	4 850 000	ENEL SPA 21-31/12/2061 FRN	EUR	4 734 813	1.21
2 482 000	TORONTO DOMINION BANK 3.641% 26-22/10/2031	EUR	2 501 111	0.64	100 000	GG12 SPA 26-28/04/2033 FRN	EUR	101 509	0.03
	<i>Denmark</i>		<i>1 991 233</i>	<i>0.51</i>	2 000 000	INTESA SANPAOLO 24-14/11/2036 FRN	EUR	2 028 600	0.52
1 978 000	NYKREDIT 3.750% 26-22/01/2032	EUR	1 991 233	0.51	2 700 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	2 730 375	0.70
	<i>Spain</i>		<i>1 428 909</i>	<i>0.36</i>	6 000 000	MONTE DEI PASCHI 18-18/01/2028 FRN	EUR	6 359 640	1.63
1 300 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	1 300 598	0.33	500 000	UNICREDIT SPA 24-11/06/2028 FRN	EUR	503 750	0.13
123 000	MOLINS FINANCE 5.500% 26-15/06/2033	EUR	128 311	0.03	2 000 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	2 002 500	0.51
	<i>Iceland</i>		<i>1 195 623</i>	<i>0.31</i>	3 377 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	3 414 991	0.87
1 183 000	LANDSBANKINN HF 4.000% 26-12/05/2031	EUR	1 195 623	0.31		<i>Austria</i>		<i>20 911 918</i>	<i>5.35</i>
	<i>Poland</i>		<i>1 158 515</i>	<i>0.30</i>	6 100 000	BAWAG GROUP AG 23-24/02/2034 FRN	EUR	6 519 375	1.68
1 174 000	MLP GROUP SA 4.750% 26-20/01/2031	EUR	1 158 515	0.30	2 200 000	ERSTE GROUP 26-15/10/2174 FRN	EUR	2 208 250	0.56
	<i>Finland</i>		<i>799 160</i>	<i>0.20</i>	2 000 000	RAIFFEISEN BANK INTERNATIONAL 20-18/06/2032 FRN	EUR	1 983 880	0.51
800 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	799 160	0.20	3 000 000	RAIFFEISEN BANK INTERNATIONAL 23-15/09/2028 FRN	EUR	3 095 610	0.79
	<i>Austria</i>		<i>257 205</i>	<i>0.07</i>	2 000 000	RAIFFEISEN BANK INTERNATIONAL 24-02/01/2035 FRN	EUR	2 081 640	0.53
250 000	AMS-OSRAM AG 7.250% 26-31/05/2032	EUR	257 205	0.07	1 900 000	RAIFFEISEN BANK INTERNATIONAL 24-03/01/2030 FRN	EUR	1 929 526	0.49
	Floating rate bonds		219 435 189	56.08	1 100 000	RAIFFEISEN BANK INTERNATIONAL 24-21/08/2029 FRN	EUR	1 129 117	0.29
	<i>France</i>		<i>42 725 589</i>	<i>10.91</i>	2 000 000	RAIFFEISEN BANK INTERNATIONAL 26-16/02/2034 FRN	EUR	1 964 520	0.50
500 000	ALSTOM S 24-29/08/2172 FRN	EUR	517 645	0.13		<i>Germany</i>		<i>20 879 010</i>	<i>5.35</i>
200 000	ATOS SE 26-21/05/2031 FRN	EUR	195 734	0.05	4 000 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	4 000 000	1.02
829 000	AXA SA 26-29/05/2056 FRN	EUR	835 218	0.21	361 000	APCOA GMBH 26-15/04/2031 FRN	EUR	360 960	0.09
2 000 000	BNP PARIBAS 25-19/01/2036 FRN	EUR	1 987 500	0.51	2 000 000	COMMERZBANK AG 26-03/06/2033 FRN	EUR	2 005 000	0.51
1 300 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	1 318 902	0.34	2 600 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	2 583 750	0.66
7 000 000	BPCE 26-19/12/2031 FRN	EUR	6 938 750	1.78	1 100 000	DEUTSCHE BANK AG 23-11/01/2029 FRN	EUR	1 134 375	0.29
4 500 000	CRÉDIT AGRICOLE SA 26-16/02/2030 FRN	EUR	4 449 375	1.14	8 200 000	DEUTSCHE BANK AG 25-16/06/2029 FRN	EUR	8 158 425	2.10
1 100 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	1 061 500	0.27	1 600 000	DEUTSCHE BANK AG 26-30/10/2174 FRN	EUR	1 634 000	0.42
4 000 000	DANONE 21-31/12/2061 FRN	EUR	3 960 000	1.01	1 000 000	MERCK 24-27/08/2054 FRN	EUR	1 002 500	0.26
3 300 000	ELECTRICITE DE FRANCE 25-06/04/2174 FRN	EUR	3 279 375	0.84		<i>Spain</i>		<i>20 873 507</i>	<i>5.33</i>
2 000 000	ENGIE 26-16/07/2174 FRN	EUR	2 014 460	0.51	1 900 000	BANCO DE CREDITO SOCIAL COOPERATIVO 26-04/06/2032 FRN	EUR	1 911 875	0.49
500 000	ORANGE 26-25/06/2175 FRN	EUR	498 750	0.13	1 500 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 552 500	0.40
1 500 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	1 537 440	0.39	800 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	804 000	0.21
3 000 000	SOCIETE GENERALE 25-02/09/2033 FRN	EUR	2 985 000	0.76	2 700 000	BANCO SANTANDER 24-02/04/2029 FRN	EUR	2 706 750	0.69
4 500 000	SOCIETE GENERALE 25-20/11/2035 FRN	EUR	4 478 265	1.14	1 400 000	BANCO SANTANDER 24-09/01/2028 FRN	EUR	1 404 802	0.36
2 000 000	SOGECAP SA 23-16/05/2044 FRN	EUR	2 265 000	0.58	2 000 000	BANKINTER SA 21-23/12/2032 FRN	EUR	1 955 000	0.50
2 000 000	TOTALENERGIES SE 26-26/05/2174 FRN	EUR	1 972 200	0.50	2 000 000	CAIXABANK 25-25/12/2173 FRN	EUR	2 019 580	0.52
2 500 000	VEOLIA ENVIRONNEMENT 21-31/12/2061 FRN	EUR	2 430 475	0.62	400 000	IBERCAJA 24-30/07/2028 FRN	EUR	405 500	0.10
	<i>The Netherlands</i>		<i>25 150 855</i>	<i>6.43</i>	5 800 000	INIT INNOVATION IN TRAFFIC 23/09/2033 FRN	EUR	6 314 750	1.61
2 000 000	ABERTIS FINANCE 24-28/02/2173 FRN	EUR	2 035 000	0.52	800 000	KUTXABANK 21-14/10/2027 FRN	EUR	795 000	0.20
2 400 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	2 418 000	0.62	600 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	603 750	0.15
2 000 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	1 962 500	0.50	400 000	UNICAJA ES 26-18/08/2174 FRN	EUR	400 000	0.10
4 000 000	NIBC BANK NV 24-12/06/2035 FRN	EUR	4 080 000	1.04		<i>Greece</i>		<i>16 211 002</i>	<i>4.15</i>
2 000 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	1 958 660	0.50	3 000 000	ALPHA BANK 25-23/07/2036 FRN	EUR	3 011 250	0.77
3 000 000	TELEFONICA EUROPE 19-31/12/2059 FRN	EUR	2 970 000	0.76	1 286 000	ALPHA BANK 26-06/05/2032 FRN	EUR	1 292 456	0.33
5 000 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	4 768 750	1.22	2 000 000	ALPHA BANK 26-10/02/2033 FRN	EUR	1 976 680	0.51
					1 000 000	EUROBANK 23-28/11/2029 FRN	EUR	1 056 040	0.27
					1 973 000	EUROBANK 26-25/05/2032 FRN	EUR	1 993 657	0.51

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 000 000	EUROBANK ERGASIA 22-06/12/2032 FRN	EUR	4 336 960	1.11		<i>France</i>		<i>461 831</i>	<i>0.12</i>
1 810 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	1 790 959	0.46	460 362	HLFCT 2023-1 A 23-31/10/2057 FRN	EUR	461 831	0.12
753 000	NATIONAL BANK OF GREECE 26-12/08/2174 FRN	EUR	753 000	0.19		<i>Spain</i>		<i>247 511</i>	<i>0.06</i>
	<i>United Kingdom</i>		<i>15 347 232</i>	<i>3.91</i>	246 722	SANTANDER CONSUMO 6 B 24-21/12/2037 FRN	EUR	247 511	0.06
736 000	AVIVA PLC 26-28/11/2057 FRN	EUR	752 560	0.19		Other transferable securities		0	0.00
700 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	708 897	0.18		Floating rate bonds		0	0.00
3 000 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	3 090 000	0.79		<i>United States of America</i>		<i>0</i>	<i>0.00</i>
1 000 000	HSBC HOLDINGS 25-01/12/2033 FRN	EUR	995 000	0.25		<i>8 000 000</i> LEHMAN BROS HLDG 07-14/03/2049 SR DFLT	EUR	0	0.00
1 359 000	HSBC HOLDINGS 26-12/05/2031 FRN	EUR	1 365 795	0.35		Shares/Units in investment funds		16 456 524	4.22
3 000 000	NGG FINANCE 19-05/09/2082 FRN	EUR	2 953 530	0.75		<i>Luxembourg</i>		<i>16 456 524</i>	<i>4.22</i>
2 500 000	STANDARD CHARTERED 26-28/05/2032 FRN	EUR	2 533 950	0.65	700.00	BNP PARIBAS FLEXI I EURO BOND 2027 - X CAP	EUR	7 607 501	1.95
3 000 000	VODAFONE GROUP 25-12/09/2055 FRN	EUR	2 947 500	0.75	1.00	BNP PARIBAS FUNDS EURO CORPORATE BOND OPPORTUNITIES - I CAP	EUR	120	0.00
	<i>United States of America</i>		<i>14 522 082</i>	<i>3.70</i>	58 237.28	BNP PARIBAS INSTICASH EUR 1D LVNAV - I CAP	EUR	8 848 903	2.27
2 500 000	CITIGROUP INC 25-22/10/2030 FRN	EUR	2 471 875	0.63		Total securities portfolio		392 606 766	100.36
581 000	GOLDMAN SACHS GROUP 26-22/04/2036 FRN	EUR	585 358	0.15					
127 000	KING US BIDC 25-01/12/2032 FRN	EUR	128 109	0.03					
3 000 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	3 038 520	0.78					
548 000	NEXTERA ENERGY 25-15/05/2056 FRN	EUR	539 780	0.14					
2 739 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	2 708 186	0.69					
1 000 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	985 000	0.25					
2 067 000	ONCOR ELECTRIC D 26-26/11/2056 FRN	EUR	2 090 254	0.53					
2 000 000	VERIZON COMMUNICATIONS INC 25-15/06/2056 FRN	EUR	1 975 000	0.50					
	<i>Portugal</i>		<i>7 071 250</i>	<i>1.81</i>					
2 000 000	BANCO COMERCIAL PORTUGUES BONDS 26-22/06/2038 FRN	EUR	1 990 000	0.51					
5 000 000	EDP SA 24-29/05/2054 FRN	EUR	5 081 250	1.30					
	<i>Switzerland</i>		<i>2 704 118</i>	<i>0.69</i>					
2 619 000	UBS GROUP AG 23-11/01/2031 FRN	EUR	2 704 118	0.69					
	<i>Sweden</i>		<i>2 631 775</i>	<i>0.67</i>					
2 645 000	VATTENFALL AB 15 -19/03/2077 FRN	EUR	2 631 775	0.67					
	<i>Luxembourg</i>		<i>2 193 144</i>	<i>0.56</i>					
1 000 000	GRAND CITY FINANCE 26-05/08/2174 FRN	EUR	983 750	0.25					
119 000	PLT VII FINANCE 26-15/06/2031 FRN	EUR	119 019	0.03					
1 100 000	SES FIN SARL 26-24/06/2174 FRN	EUR	1 090 375	0.28					
	<i>Poland</i>		<i>1 812 746</i>	<i>0.46</i>					
900 000	MBANK 26-26/05/2033 FRN	EUR	917 415	0.23					
890 000	PKO BANK POLSKI 26-06/05/2030 FRN	EUR	895 331	0.23					
	<i>Denmark</i>		<i>1 006 250</i>	<i>0.26</i>					
1 000 000	CARLSBERG BREW 26-18/05/3026 FRN	EUR	1 006 250	0.26					
	<i>Finland</i>		<i>956 033</i>	<i>0.24</i>					
582 000	STORA ENSO OYJ 26-17/04/2175 FRN	EUR	592 913	0.15					
356 000	STORA ENSO OYJ 26-17/10/2174 FRN	EUR	363 120	0.09					
	Floating rate notes		2 166 163	0.55					
	<i>Luxembourg</i>		<i>958 121</i>	<i>0.24</i>					
239 157	BAVARIAN SKY S.A GE13 A 24-20/03/2032 FRN	EUR	239 157	0.06					
717 080	SC GERMANY CONSUMER 2024-1 B 24-14/01/2038 FRN	EUR	718 964	0.18					
	<i>Germany</i>		<i>498 700</i>	<i>0.13</i>					
500 000	SC GERMANY CONSUMER 2025-1 C 25-14/12/2038 FRN	EUR	498 700	0.13					

BNP PARIBAS FUNDS Europe Convertible

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>France</i>									
88 388	ELIS SA - W/I	EUR	2 395 315	1.80					
3 829	SAFRAN SA	EUR	1 321 005	0.99					
<i>Germany</i>									
13 211	AURUBIS AG	EUR	2 393 833	1.80					
<i>The Netherlands</i>									
9 800	EURONEXT NV - W/I	EUR	1 372 000	1.03					
Convertible bonds									
<i>Germany</i>									
1 100 000	AIXTRON AG 0.000% 26-23/04/2031 CV	EUR	1 474 297	1.11					
1 100 000	BECHTLE AG 2.000% 23-08/12/2030 CV	EUR	1 100 220	0.83					
4 100 000	DELIVERY HERO AG 2.125% 21-10/03/2029 CV	EUR	3 945 307	2.96					
2 900 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	2 979 257	2.24					
2 500 000	DT LUFTHANSA AG 0.000% 25-10/09/2032 CV	EUR	2 931 575	2.20					
1 300 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	3 985 241	2.99					
4 200 000	RAG STIFTUNG 2.250% 23-28/11/2030 CV	EUR	4 643 604	3.49					
2 100 000	TAG IMMO AG 0.625% 25-11/03/2031 CV	EUR	2 253 867	1.69					
1 500 000	TUI AG 1.950% 24-26/07/2031 CV	EUR	1 707 225	1.28					
3 900 000	VONOVIA SE 0.000% 26-30/06/2031 CV	EUR	3 998 397	3.00					
600 000	ZALANDO SE 0.625% 20-06/08/2027 CV	EUR	578 802	0.43					
<i>France</i>									
48 560	ACCOR 0.700% 20-07/12/2027 CV	EUR	2 931 470	2.20					
2 600 000	BNP PARIBAS 0.000% 26-19/02/2031 CV	EUR	2 780 466	2.09					
21 655	CLARIANE SE 0.875% 20-06/03/2027 CV	EUR	1 301 032	0.98					
1 800 000	EXAIL TECHNO 4.000% 25-01/04/2174 CV	EUR	2 456 028	1.84					
4 400 000	LEGRAND SA 1.500% 25-23/06/2033 CV	EUR	5 099 908	3.83					
10 915	NEXITY 0.875% 21-19/04/2028 CV	EUR	528 865	0.40					
1 300 000	REXEL SA 0.000% 26-13/05/2031 CV	EUR	1 347 151	1.01					
5 300 000	SCHNEIDER ELECTRIC SE 0.250% 26-30/09/2034 CV	EUR	5 393 970	4.05					
3 300 000	SCHNEIDER ELECTRIC SE 1.625% 24-28/06/2031 CV	EUR	3 891 987	2.92					
1 500 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	2 348 115	1.76					
<i>Italy</i>									
1 900 000	DIASORIN 0.000% 21-05/05/2028 CV	EUR	1 785 392	1.34					
3 000 000	ENI SPA 2.950% 23-14/09/2030 CV	EUR	3 741 480	2.81					
5 500 000	NEXI 0.000% 21-24/02/2028 CV	EUR	5 171 815	3.88					
1 500 000	SAIPEM SPA 2.875% 23-11/09/2029 CV	EUR	4 162 365	3.12					
1 100 000	SALINI SPA 4.000% 24-30/05/2028 CV	EUR	1 210 902	0.91					
2 500 000	SNAM 1.750% 26-14/01/2031 CV	EUR	2 538 700	1.91					
<i>The Netherlands</i>									
1 300 000	BASIC-FIT NV 2.500% 26-24/04/2031 CV	EUR	1 322 152	0.99					
2 500 000	EURONEXT NV 1.500% 25-30/05/2032 CV	EUR	2 595 500	1.95					
2 700 000	LEG PROPERTIES BV 1.000% 24-04/09/2030 CV	EUR	2 610 333	1.96					
5 800 000	QIAGEN NV 2.000% 25-04/09/2032 CV	USD	4 978 726	3.74					
1 400 000	REDCARE PHARMA 1.750% 25-16/04/2032 CV	EUR	1 332 716	1.00					

BNP PARIBAS FUNDS Europe Equity

Securities portfolio at 30/06/2026

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		464 676 268	99.36					
	<i>France</i>		<i>84 006 645</i>	<i>17.97</i>					
101 217	COMPAGNIE DE SAINT GOBAIN	EUR	8 012 338	1.71					
161 704	DANONE	EUR	11 600 645	2.48					
51 490	ESSILORLUXOTTICA	EUR	8 446 935	1.81					
345 489	ORANGE	EUR	5 702 296	1.22					
37 526	SAFRAN SA	EUR	12 946 470	2.77					
74 746	SCHNEIDER ELECTRIC SE	EUR	21 332 508	4.56					
29 096	THALES SA	EUR	6 540 781	1.40					
138 537	TOTALENERGIES SE	EUR	9 424 672	2.02					
	<i>United Kingdom</i>		<i>80 244 065</i>	<i>17.16</i>					
129 367	ASTRAZENECA PLC	GBP	21 175 699	4.53					
19 496	LINDE PLC	USD	8 849 168	1.89					
8 337 626	LLOYDS BANKING GROUP PLC	GBP	10 753 544	2.30					
73 114	LONDON STOCK EXCHANGE GROUP	GBP	6 927 751	1.48					
153 730	RECKITT BENCKISER GROUP PLC	GBP	8 764 430	1.87					
389 685	SSE PLC	GBP	11 020 114	2.36					
538 253	STANDARD CHARTERED PLC	GBP	12 753 359	2.73					
	<i>Germany</i>		<i>57 002 538</i>	<i>12.19</i>					
27 453	DEUTSCHE BOERSE AG	EUR	6 555 776	1.40					
62 070	MERCK KGAA	EUR	9 114 980	1.95					
7 578	RHEINMETALL AG	EUR	7 506 009	1.61					
106 508	SAP SE	EUR	14 272 072	3.05					
69 549	SIEMENS ENERGY AG - REG	EUR	19 553 701	4.18					
	<i>The Netherlands</i>		<i>52 307 258</i>	<i>11.17</i>					
19 208	ASML HOLDING NV	EUR	33 064 650	7.06					
121 331	ASR NEDERLAND NV	EUR	8 012 699	1.71					
1 076 659	KONINKLIJKE KPN	EUR	4 646 860	0.99					
116 638	WOLTERS KLUWER	EUR	6 583 049	1.41					
	<i>Spain</i>		<i>40 073 232</i>	<i>8.57</i>					
2 019 083	BANCO SANTANDER SA	EUR	24 398 598	5.22					
717 703	IBERDROLA SA	EUR	15 674 634	3.35					
	<i>Italy</i>		<i>33 784 337</i>	<i>7.22</i>					
1 095 371	BANCA MONTE DEI PASCHI SIENA	EUR	11 900 111	2.54					
2 408 622	INTESA SANPAOLO	EUR	14 427 646	3.09					
1 691 218	SAIPEM SPA	EUR	7 456 580	1.59					
	<i>Sweden</i>		<i>26 860 286</i>	<i>5.75</i>					
297 428	ASSA ABLOY AB - B	SEK	9 203 737	1.97					
996 022	ATLAS COPCO AB - A	SEK	17 656 549	3.78					
	<i>Switzerland</i>		<i>23 078 760</i>	<i>4.93</i>					
116 166	ALCON INC	CHF	6 877 380	1.47					
80 095	COMPANIE FINANCIERE RICHEMONT - REG	CHF	16 201 380	3.46					
	<i>Belgium</i>		<i>20 323 442</i>	<i>4.35</i>					
171 809	ANHEUSER - BUSCH INBEV SA/NV	EUR	12 483 642	2.67					
65 715	KBC GROUP NV	EUR	7 839 800	1.68					
	<i>Hong Kong</i>		<i>10 417 949</i>	<i>2.23</i>					
894 718	PRUDENTIAL PLC	GBP	10 417 949	2.23					
	<i>Denmark</i>		<i>9 967 578</i>	<i>2.13</i>					
180 446	NOVOZYMES A/S - B	DKK	9 967 578	2.13					
	<i>Luxembourg</i>		<i>8 627 865</i>	<i>1.84</i>					
125 844	EUROFINS SCIENTIFIC	EUR	8 627 865	1.84					
	<i>Ireland</i>		<i>6 493 507</i>	<i>1.39</i>					
219 957	EXPERIAN PLC	GBP	6 493 507	1.39					

BNP PARIBAS FUNDS Europe Growth

Securities portfolio at 30/06/2026

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					Norway						
					239 467	VAR ENERGI ASA	NOK	871 847	1.14		
					Total securities portfolio				871 847	1.14	
Shares										75 716 799	99.32
France										13 506 807	17.72
15 772	COMPAGNIE DE SAINT GOBAIN	EUR	1 248 512	1.64							
28 874	DANONE	EUR	2 071 421	2.72							
11 707	ESSILORLUXOTTICA	EUR	1 920 533	2.52							
6 992	SAFRAN SA	EUR	2 412 240	3.16							
6 764	SARTORIUS STEDIM BIOTECH	EUR	1 228 342	1.61							
12 439	SCHNEIDER ELECTRIC SE	EUR	3 550 091	4.66							
4 785	THALES SA	EUR	1 075 668	1.41							
United Kingdom										13 495 213	17.70
20 631	ASTRAZENECA PLC	GBP	3 377 027	4.43							
5 674	LINDE PLC	USD	2 575 409	3.38							
18 346	LONDON STOCK EXCHANGE GROUP	GBP	1 738 334	2.28							
52 156	RELX PLC	GBP	1 432 564	1.88							
96 219	STANDARD CHARTERED PLC	GBP	2 279 812	2.99							
199 304	WISE GROUP PLC-CL A	GBP	2 092 067	2.74							
The Netherlands										11 731 753	15.39
3 893	ASML HOLDING NV	EUR	6 701 410	8.80							
84 774	CTP NV	EUR	1 352 993	1.77							
33 168	PROSUS NV	EUR	1 260 052	1.65							
59 844	UNIVERSAL MUSIC GROUP NV	EUR	1 096 941	1.44							
23 394	WOLTERS KLUWER	EUR	1 320 357	1.73							
Germany										9 581 252	12.57
21 041	CTS EVENTIM AG + CO KGAA	EUR	1 074 143	1.41							
11 175	MERCK KGAA	EUR	1 641 049	2.15							
1 252	RHEINMETALL AG	EUR	1 240 106	1.63							
19 413	SAP SE	EUR	2 601 342	3.41							
10 758	SIEMENS ENERGY AG - REG	EUR	3 024 612	3.97							
Switzerland										4 799 689	6.30
34 851	ALCON INC	CHF	2 063 285	2.71							
13 528	COMPANIE FINANCIERE RICHEMONT - REG	CHF	2 736 404	3.59							
Sweden										4 692 920	6.16
54 667	ASSA ABLOY AB - B	SEK	1 691 639	2.22							
169 305	ATLAS COPCO AB - A	SEK	3 001 281	3.94							
Spain										3 302 718	4.33
14 001	AMADEUS IT GROUP SA	EUR	715 171	0.94							
214 130	BANCO SANTANDER SA	EUR	2 587 547	3.39							
Luxembourg										2 683 918	3.52
39 147	EUROFINS SCIENTIFIC	EUR	2 683 918	3.52							
Denmark										2 473 196	3.24
44 773	NOVOZYMES A/S - B	DKK	2 473 196	3.24							
Hong Kong										2 371 349	3.11
203 657	PRUDENTIAL PLC	GBP	2 371 349	3.11							
Ireland										1 679 047	2.20
56 875	EXPERIAN PLC	GBP	1 679 047	2.20							
Belgium										1 522 220	2.00
131	LOTUS BAKERIES	EUR	1 522 220	2.00							
Poland										1 504 364	1.97
170 964	ALLEGRO.EU SA	PLN	1 504 364	1.97							
Portugal										1 500 506	1.97
89 529	JERONIMO MARTINS	EUR	1 500 506	1.97							

BNP PARIBAS FUNDS Europe Real Estate Securities

Securities portfolio at 30/06/2026

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		153 293 423	97.82
	<i>United Kingdom</i>		<i>37 985 834</i>	<i>24.23</i>
371 183	BRITISH LAND CO PLC	GBP	1 782 230	1.14
750 267	GRAINGER PLC	GBP	1 478 063	0.94
717 348	GREAT PORTLAND ESTATES PLC	GBP	2 764 796	1.76
746 022	HAMMERSON PLC	GBP	3 202 681	2.04
926 443	LAND SECURITIES GROUP PLC	GBP	7 001 560	4.47
1 096 651	SEGRO PLC	GBP	11 142 198	7.11
2 017 765	SHAFTESBURY CAPITAL PLC	GBP	3 234 889	2.06
2 572 146	TRITAX BIG BOX REIT PLC	GBP	4 819 414	3.08
268 528	UNITE GROUP PLC	GBP	1 585 169	1.01
242 414	WORKSPACE GROUP PLC	GBP	974 834	0.62
	<i>France</i>		<i>35 812 300</i>	<i>22.84</i>
39 282	ARGAN	EUR	2 372 633	1.51
98 255	COVIVIO	EUR	5 266 468	3.36
57 097	GECINA SA	EUR	4 199 484	2.68
106 813	ICADE	EUR	2 050 810	1.31
247 119	KLEPIERRE	EUR	9 039 613	5.77
125 752	UNIBAIL-RODAMCO-WESTFIELD	EUR	12 883 292	8.21
	<i>Switzerland</i>		<i>18 127 311</i>	<i>11.57</i>
43 731	PSP SWISS PROPERTY AG - REG	CHF	6 832 895	4.36
78 971	SWISS PRIME SITE - REG	CHF	11 294 416	7.21
	<i>Germany</i>		<i>17 555 471</i>	<i>11.20</i>
61 960	LEG IMMOBILIEN SE	EUR	3 423 290	2.18
326 509	TAG IMMOBILIEN AG	EUR	4 607 042	2.94
441 592	VONOVIA SE	EUR	9 525 139	6.08
	<i>Belgium</i>		<i>12 518 984</i>	<i>8.00</i>
78 485	AEDIFICA	EUR	5 541 041	3.54
25 803	VGP NV	EUR	2 172 613	1.39
217 830	WAREHOUSES DE PAUW SCA	EUR	4 805 330	3.07
	<i>Spain</i>		<i>11 702 411</i>	<i>7.47</i>
612 342	COLONIAL SFL SOCIMI SA	EUR	3 471 979	2.22
536 534	MERLIN PROPERTIES SOCIMI SA	EUR	8 230 432	5.25
	<i>Sweden</i>		<i>10 635 258</i>	<i>6.79</i>
405 033	CASTELLUM AB	SEK	4 659 801	2.97
215 283	PANDOX AB - W/I	SEK	3 365 925	2.15
383 969	WIHLBORGS FASTIGHETER AB	SEK	2 609 532	1.67
	<i>The Netherlands</i>		<i>8 955 854</i>	<i>5.72</i>
144 848	CTP NV	EUR	2 311 774	1.48
116 139	EUROCOMMERCIAL PROPERTIES NV	EUR	3 170 595	2.02
174 547	WERELDHAVE NV	EUR	3 473 485	2.22
Total securities portfolio			153 293 423	97.82

BNP PARIBAS FUNDS Europe Small Cap

Securities portfolio at 30/06/2026

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 Kingdom</i>					<i>Switzerland</i>				
668 306	CHEMRING GROUP PLC	GBP	581 866 671	97.69	94 746	ACCELERON INDUSTRIES AG	CHF	30 732 246	5.15
2 086 702	CONVATEC GROUP PLC	GBP			40 234	INFICON HOLDING AG-REG	CHF	8 526 883	1.43
614 219	DISCOVERIE GROUP PLC	GBP	581 866 671	97.69	256 893	SWISSQUOTE GROUP HOLDING-REG	CHF	7 948 642	1.33
151 083	DRAX GROUP PLC	GBP			51 619	TEMENOS GROUP AG - REG	CHF	10 557 056	1.77
4 995 810	HELIOS TOWERS PLC	GBP	<i>152 020 250</i>	<i>25.52</i>				3 699 665	0.62
222 333	HILL & SMITH PLC	GBP			<i>Norway</i>				
717 133	IG GROUP HOLDINGS PLC	GBP			1 235 851	DOF GROUP ASA	NOK	24 638 987	4.14
1 408 808	INCHCAPE PLC	GBP			954 016	HOEGH AUTOLINERS ASA	NOK	12 420 229	2.09
273 530	INTERMEDIATE CAPITAL GROUP	GBP						12 218 758	2.05
62 113	JOHNSON MATTHEY PLC	GBP			<i>Spain</i>				
1 484 426	LANCASHIRE HOLDINGS LTD	GBP			7 445	LABORATORIOS FARMACEUTICOS R	EUR	20 561 548	3.45
83 996	LION FINANCE GROUP PLC	GBP			480 407	MERLIN PROPERTIES SOCIMI SA	EUR	430 693	0.07
7 033 961	MITIE GROUP PLC	GBP			157 986	SOLARIA ENERGIA Y MEDIO AMBI	EUR	7 369 443	1.24
318 360	SAFESTORE HOLDINGS PLC	GBP			3 084 253	UNICAJA BANCO SA	EUR	3 144 711	0.53
9 367 671	SIGMAROC PLC	GBP						9 616 701	1.61
1 051 982	ST JAMESS PLACE PLC	GBP			<i>The Netherlands</i>				
644 317	VOLUTION GROUP PLC	GBP			484 820	KONINKLIJKE BAM GROEP NV	EUR	16 734 167	2.81
88 189	WEIR GROUP PLC/THE	GBP			94 609	KONINKLIJKE HEIJMANS NV-CVA	EUR	5 948 741	1.00
2 115 038	ZIGUP PLC	GBP						10 785 426	1.81
<i>Italy</i>					<i>Ireland</i>				
404 951	AZIMUT HOLDING SPA	EUR			120 744	DCC PLC	GBP	14 339 681	2.41
962 615	BANCA MONTE DEI PASCHI SIENA	EUR			534 833	GRAFTON GROUP PLC - UTS	GBP	8 746 721	1.47
957 390	BPER BANCA	EUR						5 592 960	0.94
332 473	DELONGHI SPA	EUR			<i>Luxembourg</i>				
176 521	FINCANTIERI SPA	EUR			172 601	MILLICOM INTL CELLULAR S.A.	USD	13 701 799	2.30
616 703	LOTTOMATICA GROUP SPA	EUR						13 701 799	2.30
711 163	MAIRE SPA	EUR			<i>Austria</i>				
1 234 489	PIRELLI & C SPA	EUR			50 825	AUSTRIA TECHNOLOGIE & SYSTEM	EUR	10 724 075	1.80
1 916 465	SAIPEM SPA	EUR						10 724 075	1.80
167 985	TECHNOGYM SPA	EUR			<i>Belgium</i>				
<i>Germany</i>					409 270	WAREHOUSES DE PAUW SCA	EUR	9 028 496	1.52
162 472	AIXTRON SE	EUR						9 028 496	1.52
391 926	FLATEXDEGIRO SE	EUR			<i>Portugal</i>				
120 461	NORDEX SE	EUR			7 743 325	BANCO COMMERCIAL PORTUGUES - R	EUR	8 014 341	1.35
100 942	RENK GROUP AG	EUR						8 014 341	1.35
70 350	SUESS MICROTEC AG	EUR			Other transferable securities				
748 852	TAG IMMOBILIEN AG	EUR						0	0.00
<i>France</i>					Shares				
30 635	IPSOS	EUR			<i>United Arab Emirates</i>				
78 493	NEXANS SA	EUR			422 910	NMC HEALTH PLC	GBP	0	0.00
328 731	SPIE SA - W/I	EUR			Shares/Units in investment funds				
283 042	TECHNIP ENERGIES NV	EUR						12 075 595	2.03
550 004	VALLOUREC SA	EUR			<i>Luxembourg</i>				
<i>Denmark</i>					91 233.38	BNP PARIBAS INSTICASH EUR 1D LVNAV - X CAP	EUR	12 075 595	2.03
157 969	ALK-ABELLO A/S	DKK			Total securities portfolio				
697 164	H LUNDBECK A/S	DKK						593 942 266	99.72
434 970	ISS A/S	DKK							
117 796	NKT A/S	DKK							
77 334	ROYAL UNIBREW	DKK							
<i>Sweden</i>									
983 437	AMBEA AB	SEK							
42 643	GETINGE AB - B	SEK							
336 504	LOOMIS AB	SEK							
1 488 246	SSAB AB - B	SEK							

BNP PARIBAS FUNDS Europe Small Cap Convertible

Securities portfolio at 30/06/2026

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		4 196 682	3.05					
<i>The Netherlands</i>									
10 389	BE SEMICONDUCTOR INDUSTRIES	EUR	2 982 682	2.17					
<i>France</i>									
100 000	FIGEAC-AERO	EUR	1 214 000	0.88					
Convertible bonds									
<i>France</i>									
5 500 000	CMA CGM SA 0.500% 25-16/12/2028 CV	EUR	6 487 854	4.73					
3 900 000	EXAIL TECHNO 4.000% 25-01/04/2174 CV	EUR	5 321 394	3.88					
31 090	KORIAN SA 1.875% 21-31/12/2061 CV FLAT	EUR	1 375 049	1.00					
2 600 000	MEDARTIS INT FINANCE 3.000% 24-11/04/2031 CV	CHF	3 113 390	2.27					
30 500	NEXITY 0.875% 21-19/04/2028 CV	EUR	1 477 817	1.08					
3 000 000	ORPAR 2.000% 24-07/02/2031 CV	EUR	2 862 300	2.09					
1 200 000	ORPAR 2.500% 26-30/06/2033 CV	EUR	1 203 000	0.88					
3 600 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	5 635 476	4.11					
<i>Germany</i>									
5 200 000	BECHTLE AG 2.000% 23-08/12/2030 CV	EUR	5 201 040	3.79					
5 100 000	DEUTSCHE BETEIL 5.500% 24-05/01/2030 CV	EUR	5 157 630	3.76					
1 500 000	K&S AG 0.625% 26-16/06/2031 CV	EUR	1 501 155	1.09					
1 900 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	5 824 582	4.24					
2 700 000	SGL CARBON SE 5.750% 22-21/09/2027 CV	EUR	2 722 734	1.98					
5 100 000	TAG IMMO AG 0.625% 25-11/03/2031 CV	EUR	5 473 677	3.99					
<i>United Kingdom</i>									
1 100 000	ASOS PLC 11.000% 24-19/09/2028 CV	GBP	1 355 603	0.99					
2 900 000	BARCLAYS PLC 0.000% 26-20/01/2031 CV	EUR	5 398 814	3.93					
1 400 000	LIVANOVA PLC 2.500% 24-15/03/2029 CV	USD	1 665 355	1.21					
2 600 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	2 919 733	2.13					
1 800 000	OCADO GROUP PLC 6.250% 24-06/08/2029 CV	GBP	1 961 256	1.43					
<i>The Netherlands</i>									
5 800 000	BASIC-FIT NV 2.500% 26-24/04/2031 CV	EUR	5 898 831	4.30					
2 000 000	PHARMING NV 4.500% 24-25/04/2029 CV	EUR	2 560 960	1.87					
4 500 000	REDCARE PHARMA 1.750% 25-16/04/2032 CV	EUR	4 283 730	3.12					
<i>Switzerland</i>									
4 730 000	BASILEA PHARM 3.250% 20-28/07/2027 CV	CHF	5 393 639	3.93					
5 200 000	SWISS PRIME SITE 0.000% 26-05/03/2032 CV	CHF	5 523 309	4.03					
<i>Jersey Island</i>									
3 300 000	GS FIN C INTL 0.000% 25-07/03/2030 CV	USD	2 784 492	2.03					
2 800 000	GS FIN C INTL 0.000% 26-13/01/2031 CV	EUR	2 488 332	1.81					
2 300 000	GS FIN C INTL 0.000% 26-29/01/2029 CV	USD	3 597 922	2.62					
<i>Mauritius</i>									
5 800 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	5 365 698	3.91					
<i>Italy</i>									
4 600 000	SALINI SPA 4.000% 24-30/05/2028 CV	EUR	5 063 772	3.69					
<i>Spain</i>									
3 900 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	4 114 149	3.00					
					Austria				
1 200 000	AT&S AG 2.500% 26-23/12/2174 CV	EUR	1 332 924	0.97					
2 200 000	VOESTALPINE AG 2.750% 23-28/04/2028 CV	EUR	2 527 910	1.84					
					Luxembourg				
2 800 000	CITIGROUP GLOBAL 0.000% 23-15/03/2028 CV	EUR	2 961 784	2.16					
					United States of America				
2 600 000	WISDOMTREE INC 4.500% 26-01/10/2031 CV	USD	2 601 978	1.90					
					Taiwan				
1 300 000	GLOBALWAFERS 1.500% 24-23/01/2029 CV	EUR	1 450 488	1.06					
					Canada				
571 000	B2GOLD CORP 2.750% 25-01/02/2030 CV	USD	694 160	0.51					
Other transferable securities					200.00				
Convertible bonds					20.00				
					Germany				
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00					
Shares/Units in investment funds					5 820 603.42				
					France				
105.52	BNP PARIBAS CASH INVEST R	EUR	5 820 603	4.24					
Total securities portfolio					135 319 242.98.62				

BNP PARIBAS FUNDS Europe Strategic Autonomy

Securities portfolio at 30/06/2026

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			967 431 245	98.30					
Germany			264 340 403	26.87					
341 171	BASF SE	EUR	15 959 979	1.62					
54 574	DEUTSCHE BOERSE AG	EUR	13 032 271	1.32					
266 581	DEUTSCHE TELEKOM AG - REG	EUR	6 357 957	0.65					
425 811	DHL GROUP	EUR	22 610 564	2.30					
1 110 875	E.ON SE	EUR	20 023 522	2.03					
219 376	FRESENIUS SE & CO KGAA	EUR	8 768 459	0.89					
142 478	GEA GROUP AG	EUR	8 555 804	0.87					
112 636	HEIDELBERG MATERIALS AG	EUR	18 798 948	1.91					
77 418	HENSOLDT AG	EUR	5 245 844	0.53					
418 699	INFINEON TECHNOLOGIES AG	EUR	34 195 147	3.47					
148 202	KNORR-BREMSE AG	EUR	15 057 323	1.53					
38 834	MTU AERO ENGINES AG	EUR	14 131 693	1.44					
10 000	OHB SE	EUR	2 825 000	0.29					
232 534	RENK GROUP AG	EUR	9 807 121	1.00					
20 434	RHEINMETALL AG	EUR	20 239 877	2.06					
26 873	SAP SE	EUR	3 600 982	0.37					
104 251	SIEMENS ENERGY AG	EUR	17 284 816	1.76					
99 040	SIEMENS ENERGY AG - REG	EUR	27 845 096	2.83					
France			225 836 177	22.94					
138 938	AIR LIQUIDE SA	EUR	24 075 177	2.45					
253 608	ALSTOM	EUR	3 858 646	0.39					
233 910	COMPAGNIE DE SAINT GOBAIN	EUR	18 516 316	1.88					
89 363	DANONE	EUR	6 410 902	0.65					
95 170	DASSAULT AVIATION SA	EUR	27 332 824	2.78					
51 523	EXAIL TECHNOLOGIES	EUR	6 187 912	0.63					
176 643	EXOSSENS SAS	EUR	10 086 315	1.02					
50 716	GAZTRANSPORT ET TECHNIGA SA	EUR	9 428 104	0.96					
22 402	ID LOGISTICS GROUP	EUR	7 661 484	0.78					
92 178	SAFRAN SA	EUR	31 801 410	3.23					
74 663	SANOFI	EUR	5 605 698	0.57					
123 583	SCHNEIDER ELECTRIC SE	EUR	35 270 588	3.58					
555 519	TECHNIP ENERGIES NV	EUR	18 398 789	1.87					
94 315	THALES SA	EUR	21 202 012	2.15					
Switzerland			119 941 454	12.18					
331 113	ABB LTD - REG	CHF	31 443 618	3.19					
73 494	ROCHE HOLDING AG	CHF	26 520 795	2.69					
313 531	SANDOZ GROUP AG	CHF	24 858 104	2.53					
575 309	STMICROELECTRONICS NV	EUR	37 118 937	3.77					
United Kingdom			100 873 367	10.24					
113 606	ASTRAZENECA PLC	GBP	18 595 828	1.89					
1 286 892	BAE SYSTEMS PLC	GBP	27 548 512	2.80					
365 502	GSK PLC	GBP	8 405 613	0.85					
1 088 710	NATIONAL GRID PLC	GBP	15 773 277	1.60					
1 821 673	ROLLS-ROYCE HOLDINGS PLC	GBP	30 550 137	3.10					
Italy			95 576 918	9.72					
2 443 761	ENEL SPA	EUR	24 569 573	2.50					
1 026 514	ENI SPA	EUR	21 166 719	2.15					
584 481	LEONARDO SPA	EUR	27 426 771	2.79					
153 467	PRYSMIAN SPA	EUR	22 413 855	2.28					
The Netherlands			89 650 344	9.11					
133 617	AIRBUS SE	EUR	25 993 851	2.64					
31 924	ASML HOLDING NV	EUR	54 953 974	5.59					
2 016 339	KONINKLIJKE KPN	EUR	8 702 519	0.88					

BNP PARIBAS FUNDS Europe Strategic Autonomy Bond

Securities portfolio at 30/06/2026

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					450 000	FERROVIE DEL 3.375% 25-24/06/2032	EUR	448 641	0.86	
					450 000	HERA SPA 4.250% 23-20/04/2033	EUR	467 573	0.89	
					250 000	INFRASTRUTTURE W 3.625% 25-13/10/2032	EUR	239 268	0.46	
Bonds			34 567 443	65.95	Belgium				1 876 425	3.57
France			9 814 609	18.75	700 000	ELIA TRANSMISSION BELGIUM 3.500% 25-08/10/2035	EUR	688 968	1.31	
700 000	AIR LIQUIDE FINANCE SA 3.500% 25-05/11/2037	EUR	687 022	1.31	700 000	FLUVIUS 3.500% 25-12/03/2035	EUR	688 702	1.31	
200 000	ATOS SE 8.125% 26-21/05/2031	EUR	197 366	0.38	500 000	SYENSQO SA 4.000% 25-28/05/2035	EUR	498 755	0.95	
700 000	BPCE 3.125% 25-05/09/2030	EUR	696 388	1.33	Denmark				1 638 532	3.12
700 000	CAPGEMINI SE 3.500% 25-25/09/2034	EUR	675 486	1.29	750 000	COLOPLAST FINANCE 2.750% 22-19/05/2030	EUR	735 719	1.40	
750 000	CMA CGM SA 4.875% 25-15/01/2032	EUR	746 272	1.42	450 000	ORSTED A/S 4.125% 23-01/03/2035	EUR	453 191	0.86	
450 000	CONSTELLUM SE 5.375% 24-15/08/2032	EUR	467 330	0.89	450 000	VESTAS WIND SYSTEMS 3.750% 26-15/06/2033	EUR	449 622	0.86	
700 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	702 317	1.34	Luxembourg				1 598 158	3.05
250 000	EUTELSAT COMM 6.250% 26-15/03/2033	EUR	257 013	0.49	250 000	MAXAM PRILL SARL 6.000% 25-15/07/2030	EUR	254 563	0.49	
400 000	IMERYS SA 4.000% 25-21/11/2032	EUR	397 912	0.76	750 000	NESTLE FINANCE INTERNATIONAL 3.125% 24-28/10/2036	EUR	722 775	1.38	
800 000	LEGRAND SA 3.500% 24-26/06/2034	EUR	801 503	1.54	750 000	NOVARTIS FINANCE 1.700% 18-14/08/2038	EUR	620 820	1.18	
400 000	NEXANS SA 4.125% 24-29/05/2029	EUR	405 200	0.77	Norway				1 523 486	2.91
400 000	ORANO SA 4.000% 24-12/03/2031	EUR	407 848	0.78	450 000	NORSK HYDRO ASA 3.750% 25-17/06/2033	EUR	453 974	0.87	
700 000	SAFRAN SA 0.750% 21-17/03/2031	EUR	627 704	1.20	450 000	STATKRAFT AS 1.500% 15-26/03/2030	EUR	422 577	0.81	
700 000	SAGESS 3.000% 25-25/11/2031	EUR	691 733	1.32	750 000	STATOIL ASA 1.625% 15-17/02/2035	EUR	646 935	1.23	
700 000	SCHNEIDER ELECTRIC 3.624% 25-02/09/2037	EUR	696 178	1.33	Czech Republic				1 213 147	2.31
400 000	TDF INFRASTRUCTUR 1.750% 21-01/12/2029	EUR	375 388	0.72	750 000	CESKE DRAHY 3.750% 26-28/09/2031	EUR	756 082	1.44	
250 000	TEREOS FIN GROUP 8.125% 26-30/04/2032	EUR	250 680	0.48	450 000	CZECHOSLOVAK GRO 5.250% 25-10/01/2031	EUR	457 065	0.87	
700 000	THALES SA 4.250% 23-18/10/2031	EUR	731 269	1.40	United Kingdom				1 200 689	2.30
Germany			5 560 709	10.62	450 000	BABCOCK INTL GROUP 1.375% 19-13/09/2027	EUR	441 540	0.84	
400 000	AMPRION GMBH 4.125% 23-07/09/2034	EUR	410 864	0.78	750 000	ROLLS-ROYCE HOLDINGS 3.875% 26-20/05/2036	EUR	759 149	1.46	
800 000	BASF SE 3.750% 22-29/06/2032	EUR	817 615	1.57	Finland				941 202	1.79
450 000	FRESENIUS MEDICAL 3.250% 25-24/11/2030	EUR	447 530	0.85	450 000	FORTUM OYJ 4.500% 23-26/05/2033	EUR	472 446	0.90	
450 000	FRESENIUS SE & CO 3.500% 25-15/03/2034	EUR	443 214	0.85	450 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	468 756	0.89	
450 000	HAPAG-LLOYD AG 2.500% 21-15/04/2028	EUR	441 689	0.84	United States of America				746 669	1.42
400 000	INFINEON TECHNOLOGIES 2.000% 20-24/06/2032	EUR	369 860	0.71	750 000	ASTRAZENECA FINANCE 3.278% 24-05/08/2033	EUR	746 669	1.42	
750 000	KFW 0.875% 19-04/07/2039	EUR	559 973	1.07	Poland				447 813	0.85
450 000	MTU AERO ENGINES 3.875% 24-18/09/2031	EUR	461 489	0.88	450 000	ORLEN SA 3.625% 25-02/07/2032	EUR	447 813	0.85	
700 000	RHEINMETALL 3.375% 26-28/05/2031	EUR	701 897	1.34	Ireland				446 283	0.85
700 000	SAP SE 3.500% 26-03/06/2033	EUR	704 480	1.34	450 000	KERRY GROUP FINANCE 3.750% 24-05/09/2036	EUR	446 283	0.85	
200 000	SCHAEFFLER 5.000% 26-13/05/2033	EUR	202 098	0.39	Switzerland				352 575	0.67
The Netherlands			4 655 681	8.88	450 000	EUROFIMA 0.150% 19-10/10/2034	EUR	352 575	0.67	
750 000	AIRBUS SE 2.375% 20-09/06/2040	EUR	630 353	1.20	Spain				248 108	0.47
450 000	ASML HOLDING NV 0.250% 20-25/02/2030	EUR	408 947	0.78	250 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	248 108	0.47	
450 000	BE SEMICONDUCTOR 4.500% 24-15/07/2031	EUR	466 070	0.89	Floating rate bonds				5 624 249	10.73
750 000	DSM NV 0.625% 20-23/06/2032	EUR	639 675	1.22	Italy				1 191 374	2.28
450 000	KONINKLIJKE PHILIPS 3.750% 24-31/05/2032	EUR	455 337	0.87	450 000	IREN SPA 25-23/04/2173 FRN	EUR	454 500	0.87	
400 000	SIEMENS ENERGY FINANCE 4.250% 23-05/04/2029	EUR	410 136	0.78	750 000	TERNA RETE 26-02/02/2175 FRN	EUR	736 874	1.41	
700 000	SIEMENS FINANCE 3.625% 25-27/05/2036	EUR	704 186	1.34	The Netherlands				887 563	1.69
750 000	URENCO FINANCE 3.625% 25-18/06/2035	EUR	743 369	1.42	250 000	FRIESLAND FOODS 24-23/01/2173 FRN	EUR	250 625	0.48	
200 000	ZF EUROPE FINANCE BV 5.500% 26-17/02/2032	EUR	197 608	0.38	450 000	STEDIN HOLDING 26-21/01/2175 FRN	EUR	440 438	0.84	
Italy			2 303 357	4.39	200 000	SUDZUCKER INT 31/12/2099 FRN	EUR	196 500	0.37	
450 000	ACQUIRENTE UNI 3.500% 26-11/02/2033	EUR	446 607	0.85	Sweden				746 249	1.42
250 000	ALMAVIVA 5.000% 24-30/10/2030	EUR	242 965	0.46	750 000	VATTENFALL AB 15 -19/03/2077 FRN	EUR	746 249	1.42	
450 000	CDP RETI SPA 3.875% 24-04/09/2031	EUR	458 303	0.87						

BNP PARIBAS FUNDS Europe Strategic Autonomy Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Belgium</i>				
700 000	PROXIMUS SADP 24-02/10/2173 FRN	EUR	711 375	1.36
			711 375	1.36
<i>Spain</i>				
700 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	687 750	1.31
			687 750	1.31
<i>Luxembourg</i>				
250 000	EUROFINS SCIENTIFIC 25-04/04/2174 FRN	EUR	509 688	0.97
			261 875	0.50
250 000	SES FIN SARL 26-24/06/2174 FRN	EUR	247 813	0.47
				0.47
<i>Germany</i>				
500 000	MERCK 25-24/11/2055 FRN	EUR	493 750	0.94
			493 750	0.94
<i>France</i>				
400 000	VEOLIA ENVIRONNEMENT 25-24/01/2174 FRN	EUR	396 500	0.76
			396 500	0.76
Total securities portfolio			40 191 692	76.68

BNP PARIBAS FUNDS Global Absolute Return Bond

Securities portfolio at 30/06/2026

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				1 148 156 657	102.75				
Bonds				717 873 752	64.20				
<i>United States of America</i>				<i>163 627 526</i>	<i>14.69</i>				
2 830 000	AT&T INC 4.375% 16-14/09/2029	GBP	3 237 843	0.29	3 492 495	FNR 2022-78 IC 4.500% 22-25/03/2048	USD	550 344	0.05
5 327 675	FHR 4645 CI 4.500% 17-15/03/2044	USD	972 663	0.09	18 524 962	FNR 2022-90 IO 4.000% 22-25/01/2050	USD	2 804 102	0.25
10 077 066	FHR 4909 IK 4.500% 19-15/12/2048	USD	2 008 714	0.18	4 687 510	FNR 2024-18 IO 4.000% 24-25/11/2049	USD	695 562	0.06
3 362 377	FHR 4953 AI 4.000% 20-25/02/2050	USD	596 746	0.05	1 787 071	FNR 2024-85 AI 5.500% 24-25/11/2054	USD	327 544	0.03
22 116 526	FHR 4992 JI 4.000% 20-25/07/2050	USD	3 986 894	0.36	5 590 767	FNS 413 C26 4.000% 12-25/07/2042	USD	839 960	0.08
15 885 399	FHR 4993 IO 4.500% 25/07/2050	USD	3 186 945	0.29	977 321	FNS 413 C39 4.500% 12-25/04/2041	USD	162 083	0.01
2 426 155	FHR 5010 JI 2.500% 20-25/09/2050	USD	347 085	0.03	8 221 413	FNS 417 C32 3.500% 13-25/02/2043	USD	1 208 367	0.11
8 868 755	FHR 5018 DI 4.000% 20-25/10/2050	USD	1 522 342	0.14	3 075 570	FNS 422 C10 3.500% 16-25/12/2045	USD	455 888	0.04
5 333 970	FHR 5052 IO 3.500% 20-25/12/2050	USD	800 352	0.07	5 125 824	FNS 422 C12 4.000% 16-25/12/2045	USD	854 797	0.08
3 932 879	FHR 5053 MI 2.000% 20-25/12/2050	USD	447 467	0.04	1 269 761	FNS 422 C9 3.000% 16-25/12/2045	USD	151 487	0.01
347 832	FHR 5065 NI 2.500% 20-25/01/2051	USD	49 490	0.00	5 964 245	FNS 424 C8 3.500% 18-25/02/2048	USD	973 539	0.09
10 891 942	FHR 5119 IC 4.000% 21-25/06/2051	USD	1 907 066	0.17	19 581 719	FNS 425 C18 3.500% 19-25/07/2048	USD	3 208 298	0.29
2 451 746	FHR 5145 HI 3.000% 21-25/09/2051	USD	346 864	0.03	2 157 758	FNS 426 C57 3.000% 22-25/03/2052	USD	321 333	0.03
15 127 942	FHR 5152 IA 3.500% 21-25/10/2051	USD	2 517 090	0.23	18 372 044	FNS 427 C90 3.500% 22-25/06/2047	USD	2 917 062	0.26
20 681 737	FHR 5152 IY 4.000% 21-25/10/2051	USD	3 657 880	0.33	2 235 833	FNS 434 C25 5.000% 23-25/06/2053	USD	425 147	0.04
10 896 158	FHR 5152 YI 4.000% 21-25/10/2049	USD	1 985 192	0.18	4 258 066	FNS 434 C37 4.000% 23-25/06/2053	USD	801 893	0.07
3 070 185	FHR 5160 IA 4.000% 21-25/11/2051	USD	549 561	0.05	6 210 611	FNS 444 C14 5.000% 25-25/11/2054	USD	1 202 413	0.11
3 654 466	FHR 5163 JI 4.000% 21-25/09/2051	USD	623 589	0.06	2 000 000	FORD MOTOR CREDIT 5.625% 24-09/10/2028	GBP	2 335 454	0.21
18 873 606	FHR 5169 IY 4.000% 21-25/01/2049	USD	3 411 215	0.31	1 240 762	GNR 2013-170 IG 5.500% 13-16/11/2043	USD	179 923	0.02
3 890 329	FHR 5187 IE 4.000% 21-25/01/2052	USD	725 868	0.06	8 948 435	GNR 2015-13 BI 4.500% 15-20/01/2045	USD	1 475 830	0.13
20 062 994	FHR 5191 NI 4.000% 22-15/06/2042	USD	3 176 597	0.28	4 010 566	GNR 2016-99 IN 5.000% 16-20/11/2043	USD	852 101	0.08
5 686 258	FHR 5196 DI 3.000% 22-25/02/2052	USD	802 383	0.07	9 701 591	GNR 2017-179 IN 5.000% 17-20/07/2044	USD	1 720 202	0.15
20 652 714	FHR 5220 IO 4.500% 22-25/01/2051	USD	2 949 510	0.26	1 835 179	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	309 491	0.03
1 932 666	FHS 304 C19 5.000% 13-15/06/2042	USD	310 785	0.03	15 103 502	GNR 2019-137 GI 4.000% 19-20/11/2049	USD	2 904 581	0.26
6 065 403	FHS 351 C22 3.500% 16-15/02/2046	USD	972 438	0.09	2 452 273	GNR 2019-159 HI 3.500% 19-20/12/2049	USD	352 687	0.03
6 336 223	FHS 365 C34 3.500% 19-15/04/2045	USD	956 890	0.09	8 188 715	GNR 2019-20 IM 4.500% 19-20/02/2049	USD	1 344 885	0.12
876 837	FHS 365 C50 4.500% 19-15/05/2049	USD	144 882	0.01	452 561	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	53 573	0.00
3 277 560	FHS 380 C5 3.500% 22-25/01/2050	USD	557 326	0.05	4 937 047	GNR 2020-160 YI 2.500% 20-20/10/2050	USD	595 011	0.05
1 143 413	FHS 386 C3 2.500% 22-15/03/2052	USD	158 396	0.01	1 766 750	GNR 2020-7 CI 3.500% 20-20/01/2050	USD	284 476	0.03
3 755 870	FHS 397 C52 5.000% 23-25/01/2053	USD	714 874	0.06	3 847 368	GNR 2021-140 IH 2.500% 21-20/08/2051	USD	470 548	0.04
18 407 392	FHS 409 C13 4.500% 24-25/11/2053	USD	3 676 004	0.33	14 751 678	GNR 2021-154 BI 4.500% 21-20/09/2051	USD	3 085 814	0.28
3 670 099	FNR 2018-10 IO 4.000% 18-25/02/2048	USD	668 181	0.06	4 214 729	GNR 2021-158 AI 4.500% 21-20/12/2047	USD	820 127	0.07
1 281 967	FNR 2018-24 IC 4.500% 18-25/04/2048	USD	251 673	0.02	9 422 790	GNR 2021-158 DI 4.500% 21-20/09/2051	USD	1 860 245	0.17
6 597 461	FNR 2018-3 AI 4.500% 18-25/12/2047	USD	1 025 310	0.09	1 247 861	GNR 2021-158 NI 3.000% 21-20/09/2051	USD	193 133	0.02
4 057 625	FNR 2019-44 CI 4.000% 19-25/08/2059	USD	633 611	0.06	19 516 278	GNR 2021-177 HI 3.000% 21-20/09/2051	USD	2 872 049	0.26
543 438	FNR 2020-100 BI 2.000% 20-25/01/2051	USD	62 372	0.01	4 338 384	GNR 2021-179 HI 3.500% 21-20/10/2051	USD	750 120	0.07
6 084 865	FNR 2020-38 QI 4.000% 20-25/06/2050	USD	984 499	0.09	2 023 749	GNR 2021-188 IW 3.000% 21-20/10/2051	USD	294 614	0.03
23 399 809	FNR 2020-41 AI 4.000% 20-25/06/2050	USD	4 065 545	0.36	5 131 838	GNR 2021-191 BI 2.500% 21-20/10/2051	USD	643 174	0.06
3 825 376	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	446 746	0.04	5 118 608	GNR 2021-196 IQ 4.000% 21-20/11/2051	USD	950 432	0.09
2 545 920	FNR 2020-62 IO 2.500% 20-25/09/2050	USD	363 038	0.03	2 244 505	GNR 2021-197 IB 3.500% 21-20/11/2051	USD	376 892	0.03
357 301	FNR 2020-68 QI 3.000% 20-25/10/2050	USD	59 403	0.01	5 010 156	GNR 2021-24 TI 2.000% 21-20/02/2051	USD	550 140	0.05
11 706 880	FNR 2020-73 KI 3.000% 20-25/10/2050	USD	1 745 434	0.16	9 107 775	GNR 2021-57 IN 2.000% 21-20/02/2051	USD	949 653	0.08
5 753 807	FNR 2020-75 BI 2.000% 20-25/11/2050	USD	663 200	0.06	15 226 192	GNR 2021-78 JI 3.000% 21-20/05/2051	USD	2 248 836	0.20
4 745 418	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	518 248	0.05	2 054 684	GNR 2022-159 IG 3.500% 22-20/02/2052	USD	366 691	0.03
4 703 149	FNR 2020-80 IO 3.500% 20-25/11/2050	USD	775 055	0.07	14 643 635	GNR 2022-18 CI 3.000% 22-20/01/2052	USD	2 185 466	0.20
594 311	FNR 2021-10 BI 2.000% 21-25/03/2051	USD	69 240	0.01	11 093 472	GNR 2022-188 IE 4.500% 22-20/01/2050	USD	1 747 127	0.16
10 154 592	FNR 2021-18 AI 3.500% 21-25/05/2050	USD	1 659 214	0.15	15 388 314	GNR 2022-188 IM 4.500% 22-20/06/2045	USD	2 462 157	0.22
3 626 739	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	428 084	0.04	21 492 567	GNR 2022-19 TI 4.500% 22-20/10/2051	USD	4 029 128	0.36
3 388 608	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	408 571	0.04	5 563 693	GNR 2023-151 IB 3.500% 23-20/03/2050	USD	828 106	0.07
10 013 002	FNR 2021-3 QI 2.500% 21-25/02/2051	USD	1 375 091	0.12	962 423	GNR 2023-66 OQ 0.000% 23-20/07/2052	USD	680 246	0.06
6 031 385	FNR 2021-41 BI 3.500% 21-25/07/2051	USD	903 046	0.08	8 467 704	GNR 2023-80 IA 4.500% 23-20/10/2047	USD	1 311 816	0.12
15 897 386	FNR 2021-63 CI 3.500% 21-25/04/2050	USD	2 989 259	0.27	17 757 180	GNR 2024-155 IP 5.500% 24-20/09/2054	USD	2 911 848	0.26
13 084 726	FNR 2021-77 WI 3.000% 21-25/08/2050	USD	1 834 585	0.16	18 795 448	GNR 2024-51 MI 3.500% 24-20/09/2051	USD	3 009 277	0.27
14 967 545	FNR 2021-78 DI 4.500% 21-25/11/2051	USD	2 848 455	0.25	466 000 000	INT BANK RECON&DEV 0.000% 22-30/09/2052	MXN	2 024 926	0.18
211 909	FNR 2022-7 GI 3.000% 22-25/07/2050	USD	28 091	0.00	162 190 000	INT BANK RECON&DEV 0.000% 23-08/02/2038	BRL	7 657 713	0.69
					26 600 000	INT BANK RECON&DEV 0.000% 23-10/11/2038	BRL	1 174 234	0.11
					160 000 000	INTERNATIONAL FINANCE CORP 0.000% 16-07/10/2041	MXN	1 952 172	0.17
					116 200 000	INTERNATIONAL FINANCE CORP 0.000% 18-22/02/2038	MXN	2 013 953	0.18

BNP PARIBAS FUNDS Global Absolute Return Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
646 000 000	INTERNATIONAL FINANCE CORP 0.000% 22-26/04/2052	MXN	3 093 979	0.28	Floating rate bonds				57 003 726	5.11
42 400 000 000	INTERNATIONAL FINANCE CORP 0.000% 23-01/02/2038	COP	3 125 893	0.28	United Kingdom				14 757 889	1.32
4 000 000	MET LIFE GLOB 4.500% 26-12/11/2030	GBP	4 572 092	0.41	4 500 000	AVIVA PLC 15-04/06/2050 FRN	GBP	5 151 074	0.46	
United Kingdom			148 243 833	13.24	2 587 000	BARCLAYS PLC 26-29/07/2036 FRN	GBP	3 048 299	0.27	
2 000 000	ANGLIAN WATER OS 6.750% 25-27/08/2031	GBP	2 328 999	0.21	5 240 000	HSBC HOLDINGS 22-16/11/2034 FRN	GBP	6 558 516	0.59	
45 000 000	EURO BANK RECON&DV 0.000% 22-02/02/2032	BRL	3 954 239	0.35	United States of America				10 253 251	0.92
74 250 000	EURO BANK RECON&DV 0.000% 25-09/01/2036	BRL	4 357 291	0.39	2 930 000	GOLDMAN SACHS GROUP 26-22/09/2036 FRN	GBP	3 418 447	0.31	
168 240 000	UK TREASURY GILT 1.500% 21-31/07/2053	GBP	85 623 888	7.65	6 000 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	GBP	6 834 804	0.61	
53 310 000	UK TREASURY GILT 4.375% 24-31/07/2054	GBP	51 979 416	4.64	France				8 085 667	0.72
Colombia			93 605 767	8.37	5 230 000	ENGIE 26-24/12/2174 FRN	AUD	3 177 565	0.28	
81 840 000 000	COLOMBIA TES 11.750% 25-24/01/2035	COP	20 364 708	1.82	8 100 000	SOCIETE GENERALE 26-30/06/2032 FRN	AUD	4 908 102	0.44	
51 750 200 000	COLOMBIA TES 13.250% 23-09/02/2033	COP	13 831 502	1.24	The Netherlands				7 825 343	0.70
273 317 600 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	59 409 557	5.31	3 000 000	ING GROEP NV 21-07/12/2028 FRN	GBP	3 312 921	0.30	
Japan			84 906 348	7.59	4 000 000	STELLANTIS NV 26-16/09/2174 FRN	GBP	4 512 422	0.40	
17 976 250 000	JAPAN GOVERNMENT 30-YR 3.200% 25-20/09/2055	JPY	84 906 348	7.59	Germany				6 444 161	0.58
Australia			48 738 024	4.35	5 600 000	COMMERZBANK AG 25-15/10/2031 FRN	GBP	6 444 161	0.58	
58 920 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	48 738 024	4.35	Canada				6 098 119	0.55
Romania			42 673 623	3.80	10 060 000	ROYAL BANK OF CANADA 26-05/08/2032 FRN	AUD	6 098 119	0.55	
108 300 000	ROMANIA GOVERNMENT 6.700% 22-25/02/2032	RON	20 722 227	1.84	Sweden				3 539 296	0.32
5 800 000	ROMANIA GOVERNMENT 6.750% 24-25/04/2035	RON	1 110 882	0.10	3 000 000	VATTENFALL AB 23-17/08/2083 FRN	GBP	3 539 296	0.32	
2 450 000	ROMANIA GOVERNMENT 7.100% 23-31/07/2034	RON	479 663	0.04	Floating rate notes				172 158 105	15.45
56 800 000	ROMANIA GOVERNMENT 7.200% 23-30/10/2033	RON	11 158 821	1.00	United States of America				170 403 325	15.29
44 600 000	ROMANIA GOVERNMENT 8.250% 22-29/09/2032	RON	9 202 030	0.82	925 775	AOMT 2025-HB1 A1 25-25/02/2055 FRN	USD	815 067	0.07	
Indonesia			38 683 645	3.45	2 500 000	BSPT 2026-FL13 AS 26-18/10/2043 FRN	USD	2 191 441	0.20	
821 000 000 000	INDONESIA GOVERNMENT 6.375% 21-15/04/2032	IDR	38 683 645	3.45	4 590 000	BX 2026-CSMO A 26-15/02/2043 FRN	USD	4 023 486	0.36	
Brazil			31 188 642	2.79	3 503 494	CAS 2021-R02 2M2 21-25/11/2041 FRN	USD	3 066 269	0.27	
134 480 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	19 739 258	1.77	1 555 238	CAS 2022-R02 2M2 6.874% 22-25/01/2042 FRN	USD	1 374 453	0.12	
84 430 000	BRAZIL NTN-F 10.000% 24-01/01/2035 FLAT	BRL	11 449 384	1.02	12 655	CAS 2022-R05 2M1 22-25/04/2042 FRN	USD	11 069	0.00	
South Africa			28 461 471	2.55	1 070 000	CAS 2022-R08 1M2 22-25/07/2042 FRN	USD	960 557	0.09	
266 220 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	14 137 350	1.27	350 000	CAS 2023-R04 1M2 23-25/05/2043 FRN	USD	318 484	0.03	
265 600 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	14 324 121	1.28	157 477	CAS 2023-R05 1M1 23-25/06/2043 FRN	USD	138 340	0.01	
Mexico			19 914 664	1.78	356 300	CAS 2023-R06 1M1 23-25/07/2043 FRN	USD	312 224	0.03	
50 000 000	AMERICA MOVIL SA 10.300% 24-30/01/2034	MXN	2 621 041	0.23	58 870	CAS 2023-R07 2M1 23-25/09/2043 FRN	USD	51 602	0.00	
183 500 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	8 922 498	0.80	73 693	CAS 2023-R08 1M1 23-25/10/2043 FRN	USD	64 495	0.01	
61 700 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	2 870 686	0.26	506 613	CAS 2024-R01 1M1 24-25/01/2044 FRN	USD	442 906	0.04	
117 000 000	MEXICAN BONOS 8.500% 09-18/11/2038	MXN	5 500 439	0.49	800 000	CAS 2024-R02 1M2 24-25/02/2044 FRN	USD	704 970	0.06	
France			8 854 674	0.79	284 341	CAS 2024-R03 2M1 24-25/03/2044 FRN	USD	248 742	0.02	
5 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.500% 26-22/10/2030	GBP	5 916 434	0.53	2 500 000	CAS 2024-R03 2M2 24-25/03/2044 FRN	USD	2 202 703	0.20	
2 500 000	DANONE 5.325% 26-01/10/2032	GBP	2 938 240	0.26	4 232 883	CAS 2024-R04 1M2 24-25/05/2044 FRN	USD	3 713 890	0.33	
Luxembourg			7 735 142	0.69	2 120 961	CAS 2024-R05 2M2 24-25/07/2044 FRN	USD	1 858 016	0.17	
4 000 000	AROUNDTOWN SA 3.000% 17-16/10/2029	GBP	4 299 187	0.38	1 107 064	CAS 2024-R06 1M2 24-25/09/2044 FRN	USD	969 516	0.09	
55 000 000	EUROPEAN INVESTMENT BANK 0.000% 25-20/02/2035	BRL	3 435 955	0.31	2 150 000	CAS 2025-R01 1M2 25-25/01/2045 FRN	USD	1 881 706	0.17	
Ivory Coast			1 240 393	0.11	2 000 000	CAS 2025-R02 1M2 25-25/02/2045 FRN	USD	1 755 340	0.16	
305 000 000	AFRICAN DEV BANK 0.000% 23-03/02/2053	MXN	1 240 393	0.11	2 750 000	CAS 2025-R04 1M2 25-25/05/2045 FRN	USD	2 413 039	0.22	
					4 000 000	CAS 2025-R05 2M2 5.474% 25-25/07/2045 FRN	USD	3 507 251	0.31	
					7 100 000	CAS 2025-R06 1M2 25-25/09/2045 FRN	USD	6 239 964	0.56	
					2 150 000	CAS 2026-R01 2M2 26-25/01/2046 FRN	USD	1 875 632	0.17	
					4 000 000	CAS 2026-R02 1M2 26-25/02/2046 FRN	USD	3 513 374	0.31	
					3 109 000	FHR 5236 PS 22-25/06/2052 FRN	USD	234 270	0.02	
					1 494 833	FIGRE 2025-HE3 A 25-25/05/2055 FRN	USD	1 308 728	0.12	
					757 179	FIGRE 2025-HE4 A 25-25/07/2055 FRN	USD	660 016	0.06	
					21 875 891	FNR 2025-104 SB 1.883% 25-25/12/2055	USD	1 490 346	0.13	

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Absolute Return Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 330 162	GNR 2021-96 SQ 21-20/06/2051 FRN	USD	256 536	0.02	142 145	STACR 2023-HQA1 M1A 23-25/05/2043 FRN	USD	125 071	0.01
3 322 416	GNR 2022-103 KS 22-20/06/2052 FRN	USD	255 727	0.02	440 316	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	385 366	0.03
3 428 166	GNR 2022-171 AS 22-20/07/2052 FRN	USD	262 877	0.02	1 021 139	STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	897 330	0.08
8 770 456	GNR 2022-197 LS 22-20/11/2052 FRN	USD	699 458	0.06	101 422	STACR 2024-DNA1 M1 24-25/02/2044 FRN	USD	88 779	0.01
7 712 498	GNR 2022-197 SF 22-20/01/2048 FRN	USD	623 381	0.06	2 080 000	STACR 2024-DNA1 M2 24-25/02/2044 FRN	USD	1 836 924	0.16
6 284 812	GNR 2023-154 NS 23-20/02/2053 FRN	USD	366 435	0.03	2 257 776	STACR 2024-DNA2 M1 24-25/05/2044 FRN	USD	1 976 330	0.18
8 839 288	GNR 2023-69 KS 23-20/05/2053 FRN	USD	663 662	0.06	2 250 000	STACR 2024-DNA2 M2 24-25/05/2044 FRN	USD	1 976 469	0.18
7 026 800	GNR 2023-83 SJ 23-20/06/2053 FRN	USD	467 286	0.04	241 867	STACR 2024-DNA3 M2 24-25/10/2044 FRN	USD	211 552	0.02
10 827 872	GNR 2024-126 SG 24-20/08/2054 FRN	USD	966 297	0.09	201 611	STACR 2024-HQA1 M1 24-25/03/2044 FRN	USD	176 424	0.02
12 656 525	GNR 2024-155 SE 24-20/09/2054 FRN	USD	768 934	0.07	3 000 000	STACR 2024-HQA1 M2 24-25/03/2044 FRN	USD	2 647 258	0.24
55 074 258	GNR 2024-171 S 24-20/09/2052 FRN	USD	3 795 417	0.34	2 000 000	STACR 2024-HQA2 M2 24-25/08/2044 FRN	USD	1 757 387	0.16
11 639 627	GNR 2024-79 ES 3.382% 24-20/05/2054 FRN	USD	1 393 131	0.12	3 000 000	STACR 2025-DNA2 M2 25-25/05/2045 FRN	USD	2 626 266	0.24
61 539 037	GNR 2025-108 SB 25-20/06/2055 FRN	USD	4 907 298	0.44	1 000 000	STACR 2025-DNA3 M2 25-25/09/2045 FRN	USD	877 582	0.08
36 949 123	GNR 2025-127 SB 1.932% 25-20/07/2055 FRN	USD	2 603 212	0.23	2 250 000	STACR 2025-DNA4 M2 25-25/10/2045 FRN	USD	1 972 356	0.18
33 708 556	GNR 2025-127 SE 1.932% 25-20/07/2055 FRN	USD	2 680 940	0.24	3 250 000	STACR 2025-HQA1 M2 25-25/02/2045 FRN	USD	2 852 939	0.26
28 525 835	GNR 2025-141 SB 2.002% 25-20/08/2055 FRN	USD	2 333 115	0.21	4 500 000	STACR 2026-DNA1 M2 26-25/02/2046 FRN	USD	3 933 574	0.35
35 043 426	GNR 2025-155 ES 2.082% 25-20/09/2055 FRN	USD	2 545 269	0.23	5 500 000	STACR 2026-DNA2 M2 26-25/03/2046 FRN	USD	4 821 941	0.43
52 567 901	GNR 2025-169 MS 1.462% 25-20/10/2055 FRN	USD	2 368 843	0.21	3 800 000	STWD 2025-FL4 AS 25-19/11/2042 FRN	USD	3 326 836	0.30
48 741 751	GNR 2025-175 LS 2.032% 25-20/10/2055 FRN	USD	4 084 621	0.37	4 700 000	WFCM 2025-609M A 25-15/08/2042 FRN	USD	4 116 046	0.37
16 831 415	GNR 2025-198 SA 2.411% 25-20/11/2055 FRN	USD	1 503 536	0.13		<i>Cayman Islands</i>		1 754 780	0.16
12 486 560	GNR 2025-20 SC 25-20/01/2055 FRN	USD	1 048 246	0.09	2 000 000	PPF 2026-13 AS 26-18/08/2043 FRN	USD	1 754 780	0.16
30 999 815	GNR 2025-34 SD 25-20/02/2055 FRN	USD	2 552 272	0.23		To be Announced ("TBA") Mortgage Backed Securities		201 121 074	17.99
31 766 167	GNR 2025-55 SG 2.082% 25-20/03/2055 FRN	USD	2 216 936	0.20		<i>United States of America</i>		<i>201 121 074</i>	<i>17.99</i>
23 980 540	GNR 2025-65 SB 25-20/04/2055 FRN	USD	1 889 414	0.17	223 000 000	FNCL 5 7/10 5.000% 10-25/04/2037	USD	191 636 402	17.14
86 351 260	GNR 2025-69 NS 25-20/04/2055 FRN	USD	4 203 893	0.38	11 000 000	G2SF 5 7/11 5.000% 11-20/06/2040	USD	9 484 672	0.85
30 750 000	GNR 2026-111 SA 1.900% 26-20/06/2056 FRN	USD	1 371 956	0.12		Money Market Instruments		9 052 779	0.81
12 324 139	GNR 2026-47 SG 3.191% 26-20/03/2056 FRN	USD	1 680 839	0.15		<i>United States of America</i>		<i>9 052 779</i>	<i>0.81</i>
17 332 411	GNR 2026-51 SD 2.600% 26-20/03/2056	USD	1 503 567	0.13	4 900 000	US TREASURY BILL 0.000% 26-14/07/2026	USD	4 280 291	0.38
19 828 484	GNR 2026-51 SH 2.041% 26-20/03/2056 FRN	USD	1 541 117	0.14	5 500 000	US TREASURY BILL 0.000% 26-17/09/2026	USD	4 772 488	0.43
588 786	GSMB 2024-HE2 A1 24-25/01/2055 FRN	USD	516 034	0.05		Shares/Units in investment funds		8 531 384	0.77
1 567 343	GSMB 2025-HE1 A1 25-25/10/2055 FRN	USD	1 376 090	0.12		<i>France</i>		<i>4 531 384</i>	<i>0.41</i>
2 042 889	JP MORGAN MORTGAGE TRUST 2023-HE3 A1 23-25/05/2054 FRN	USD	1 790 838	0.16	438.88	BNP PARIBAS SRI INVEST 3M - X DIS	EUR	4 531 384	0.41
456 004	JP MORGAN MORTGAGE TRUST 2024-HE2 A1 24-25/10/2054 FRN	USD	399 388	0.04		<i>Luxembourg</i>		<i>4 000 000</i>	<i>0.36</i>
2 615 293	JP MORGAN MORTGAGE TRUST 2025-HE1 A1 25-20/07/2055 FRN	USD	2 290 354	0.20	40.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	4 000 000	0.36
1 958 836	JP MORGAN MORTGAGE TRUST 2025-HE2 A1 25-20/11/2055 FRN	USD	1 716 864	0.15		Total securities portfolio		1 165 740 820	104.33
1 551 429	JP MORGAN MORTGAGE TRUST 2025-HE3 A1 25-20/03/2056 FRN	USD	1 364 153	0.12					
2 000 000	MF1 2026-FL21 AS 26-18/02/2041 FRN	USD	1 748 229	0.16					
3 900 000	MF1 2026-FL22 AS 26-18/11/2043 FRN	USD	3 411 178	0.31					
6 570 000	MSCR 2026-MN14 M1 26-25/06/2046 FRN	USD	5 757 212	0.52					
738 116	OBX 2025-HE1 A1 25-25/02/2055 FRN	USD	648 558	0.06					
3 025 000	PPF 2026-14 AS 26-18/12/2043 FRN	USD	2 644 196	0.24					
2 113 361	STACR 2021-DNA2 M2 21-25/08/2033 FRN	USD	1 873 540	0.17					
141 618	STACR 2021-DNA5 M2 21-25/01/2034 FRN	USD	124 016	0.01					
12 824	STACR 2021-DNA7 M1 21-25/11/2041 FRN	USD	11 213	0.00					
5 810 863	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	5 093 361	0.46					
1 400 000	STACR 2022-DNA1 M2 22-25/01/2042 FRN	USD	1 234 860	0.11					
1 350 000	STACR 2022-DNA2 M1B 22-25/02/2042 FRN	USD	1 191 148	0.11					
88 356	STACR 2022-DNA6 M1A 22-25/09/2042 FRN	USD	77 427	0.01					
450 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	404 492	0.04					
250 542	STACR 2023-DNA1 M1A 23-25/03/2043 FRN	USD	221 633	0.02					

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BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2026

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					146 000	ESSENTIAL UTILITIES 5.125% 26- 15/03/2036	USD	125 676	0.05
					58 000	EXELON CO 4.950% 26-15/03/2036	USD	49 211	0.02
					170 000	EXPEDIA GROUP INC 5.500% 26- 15/04/2036	USD	147 330	0.06
Bonds					109 000	EXPERIAN 5.350% 26-24/08/2036	USD	95 014	0.04
					271 000	FEDEX FREIGHT HOLDING 4.950% 26- 15/03/2033	USD	232 402	0.10
<i>United States of America</i>					13 614	FG G16742 2.500% 19-01/08/2032	USD	11 404	0.00
150 000	ABBVIE INCORPORATED 4.450% 16- 14/05/2046	USD	112 820	0.05	180 409	FG U99114 3.500% 14-01/02/2044	USD	147 472	0.06
55 000	ABBVIE INCORPORATED 5.600% 25- 15/03/2055	USD	47 602	0.02	213 420	FN BANK7624 4.500% 18-01/09/2048	USD	182 288	0.08
190 000	ALPHABET INCORPORATED 4.100% 26- 11/05/2039	EUR	193 507	0.08	784 123	FN B04657 2.500% 19-01/11/2049	USD	580 516	0.25
168 000	ALPHABET INCORPORATED 4.625% 26- 13/11/2032	GBP	191 950	0.08	111 739	FN BT7199 2.500% 21-01/08/2051	USD	83 815	0.04
160 000	ALPHABET INCORPORATED 5.650% 26- 15/02/2056	USD	138 621	0.06	186 822	FN BU4044 5.000% 23-01/07/2053	USD	162 335	0.07
72 000	AMAZON.COM INC 4.350% 26- 12/06/2036	CAD	44 754	0.02	1 106 097	FN BV4119 2.500% 22-01/03/2052	USD	812 553	0.35
330 000	AMAZON.COM INC 4.875% 26- 13/03/2036	USD	284 440	0.12	380 155	FN BW0046 5.000% 22-01/07/2052	USD	330 696	0.14
100 000	AMAZON.COM INC 5.000% 26- 12/06/2056	CAD	62 220	0.03	177 806	FN CA3865 3.500% 19-01/07/2049	USD	143 415	0.06
56 000	AMAZON.COM INC 5.800% 26- 13/03/2056	USD	48 673	0.02	400 441	FN CB0314 1.500% 21-01/04/2036	USD	312 237	0.13
295 000	AMERICAN TOWER 5.350% 25- 15/03/2035	USD	259 947	0.11	293 349	FN CB0333 2.500% 21-01/04/2036	USD	240 744	0.10
95 000	AMERICAN WATER 4.000% 16- 01/12/2046	USD	65 837	0.03	358 656	FN CB2282 2.000% 21-01/12/2051	USD	254 359	0.11
240 000	AMGEN INC 5.600% 23-02/03/2043	USD	208 469	0.09	96 222	FN CB4555 4.500% 22-01/09/2052	USD	81 341	0.04
70 000	AMPHENOL CORPORATION 5.300% 25- 15/11/2055	USD	58 224	0.03	148 420	FN CB4573 5.000% 22-01/09/2052	USD	128 603	0.06
220 000	ANHEUSER-BUSCH 4.700% 19- 01/02/2036	USD	187 172	0.08	59 996	FN CB5156 6.500% 22-01/11/2052	USD	55 240	0.02
220 000	ANHEUSER-BUSCH 4.900% 19- 01/02/2046	USD	175 327	0.08	195 316	FN CB7429 7.000% 23-01/11/2053	USD	180 408	0.08
220 000	AON NORTH AMERICA 5.450% 24- 01/03/2034	USD	196 572	0.08	260 651	FN FA0504 2.000% 25-01/01/2042	USD	198 895	0.09
170 000	APOLLO DEBT SOLU 6.550% 25- 15/03/2032	USD	150 041	0.06	545 824	FN FA1849 5.500% 25-01/05/2055	USD	486 253	0.21
186 000	AT&T INC 4.750% 26-30/04/2033	USD	159 327	0.07	186 518	FN FA2102 2.000% 25-01/10/2052	USD	130 920	0.06
190 000	AT&T INC 5.125% 26-30/04/2036	USD	162 620	0.07	541 778	FN FA2769 6.000% 25-01/09/2055	USD	489 990	0.21
123 000	AT&T INC 5.850% 26-30/04/2046	USD	103 494	0.04	385 950	FN FA3757 5.500% 25-01/11/2055	USD	340 680	0.15
200 000	AT&T INC 6.200% 26-30/10/2056	USD	172 491	0.07	100 127	FN FA4362 3.000% 26-01/07/2036	USD	83 721	0.04
170 000	BOEING CO/THE 6.858% 24-01/05/2054	USD	166 614	0.07	359 029	FN FM2179 3.000% 20-01/01/2050	USD	280 363	0.12
145 000	BRISTOL-MYERS 4.350% 20- 15/11/2047	USD	105 148	0.05	167 138	FN FM6266 2.000% 21-01/03/2051	USD	119 532	0.05
130 000	BRISTOL-MYERS 5.550% 24- 22/02/2054	USD	111 438	0.05	344 315	FN FM6268 2.000% 21-01/02/2051	USD	245 101	0.11
157 000	BRIXMOR OPERATIN 5.375% 26- 15/06/2036	USD	136 740	0.06	257 258	FN FM6269 2.000% 21-01/02/2051	USD	184 403	0.08
220 000	BROADCOM INC 3.500% 25-15/02/2041	USD	154 030	0.07	373 763	FN FM6270 2.000% 21-01/03/2051	USD	267 556	0.12
509 000	CHARTER COMMUNICATIONS OPERATION 2.250% 21-15/01/2029	USD	415 718	0.18	724 874	FN FM6694 3.500% 21-01/07/2047	USD	591 817	0.26
130 000	CHARTER COMMUNICATIONS OPERATION 6.384% 16-23/10/2035	USD	113 759	0.05	240 419	FN FM7171 2.000% 21-01/05/2036	USD	193 085	0.08
170 000	CIGNA CORP 3.875% 20-15/10/2047	USD	113 808	0.05	386 641	FN FM9882 2.500% 21-01/12/2051	USD	284 141	0.12
252 000	CNH INDUSTRIAL 4.950% 26- 25/06/2031	USD	220 233	0.10	286 591	FN FS0222 1.500% 21-01/01/2042	USD	209 190	0.09
110 000	COMCAST CORPORATION 5.350% 23- 15/05/2053	USD	83 269	0.04	352 734	FN FS0427 2.000% 22-01/02/2037	USD	281 119	0.12
90 000	COMMONWEALTH EDI 5.950% 25- 01/06/2055	USD	80 881	0.03	71 211	FN FS1310 2.500% 22-01/04/2037	USD	58 319	0.03
220 000	CONSTELLATION ENERGY GENERATION 5.300% 26-01/06/2036	USD	190 921	0.08	71 756	FN FS1369 4.000% 22-01/04/2050	USD	59 681	0.03
70 000	CONSTELLATION ENERGY GENERATION 5.875% 26-15/01/2066	USD	59 657	0.03	110 190	FN FS1653 2.500% 22-01/12/2036	USD	90 811	0.04
300 000	CRH AMERICA FIN 5.500% 25- 09/01/2035	USD	267 197	0.12	75 367	FN FS2120 4.000% 22-01/06/2052	USD	61 919	0.03
240 000	CVS HEALTH CORP 1.750% 20- 21/08/2030	USD	185 996	0.08	334 292	FN FS2386 2.000% 22-01/08/2051	USD	239 967	0.10
90 000	CVS HEALTH CORP 6.050% 24- 01/06/2054	USD	78 459	0.03	348 732	FN FS2387 2.500% 22-01/02/2052	USD	259 240	0.11
102 000	DELL INT / EMC 4.750% 26-15/07/2031	USD	88 731	0.04	410 374	FN FS2420 3.500% 22-01/07/2052	USD	327 710	0.14
298 000	DELTA AIR LINES 5.250% 25- 10/07/2030	USD	263 675	0.11	369 226	FN FS3325 2.000% 22-01/04/2037	USD	294 868	0.13
145 000	DOMINION ENERGY 4.600% 19- 15/03/2049	USD	106 642	0.05	368 655	FN FS3755 4.500% 23-01/01/2053	USD	311 524	0.13
95 000	ELEVANCE HEALTH 5.700% 24- 15/02/2055	USD	80 537	0.03	169 249	FN FS4049 2.500% 23-01/09/2036	USD	138 577	0.06
181 000	ELI LILLY & CO 5.600% 26-20/05/2056	USD	159 383	0.07	454 255	FN FS4996 4.500% 23-01/07/2053	USD	383 903	0.17
150 000	EMD FINANCE LLC 5.000% 25- 15/10/2035	USD	128 833	0.06	486 624	FN FS6140 2.000% 23-01/03/2052	USD	347 349	0.15
					190 926	FN FS6868 1.500% 24-01/04/2052	USD	127 899	0.06
					111 307	FN FS7926 6.500% 24-01/05/2054	USD	102 266	0.04
					157 044	FN FS8151 6.000% 24-01/06/2054	USD	142 407	0.06
					683 114	FN FS8199 6.000% 24-01/06/2054	USD	611 304	0.26
					769 989	FN FS8779 4.000% 24-01/10/2052	USD	634 244	0.27
					360 885	FN MA3384 4.000% 18-01/06/2048	USD	297 540	0.13
					293 961	FN MA3691 3.000% 19-01/07/2049	USD	227 627	0.10
					973 014	FN MA4158 2.000% 20-01/10/2050	USD	686 674	0.30
					154 636	FN MA4236 1.500% 20-01/01/2051	USD	103 739	0.04
					126 580	FN MA4387 2.000% 21-01/07/2041	USD	95 969	0.04
					222 075	FN MA4640 3.500% 22-01/06/2037	USD	185 174	0.08
					182 054	FN MA5086 5.000% 23-01/07/2043	USD	159 160	0.07

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 785 367	FNR 2013-33 BI 3.000% 13-25/04/2033	USD	156 383	0.07	44 000	INVITATION HOMES 4.950% 26-01/02/2032	USD	38 200	0.02
2 561 411	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	308 834	0.13	340 000	JOHNSON CONTROLS 4.900% 22-01/12/2032	USD	296 695	0.13
735 370	FNS 434 C25 5.000% 23-25/06/2053	USD	139 831	0.06	330 000	KIMCO REALTY 5.300% 25-01/02/2036	USD	291 442	0.13
130 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	131 691	0.06	170 000	KROGER CO 5.000% 24-15/09/2034	USD	146 275	0.06
146 000	FORD MOTOR CREDIT 4.970% 26-06/04/2029	USD	126 464	0.05	115 000	LOWES COMPANIES INC 5.750% 23-01/07/2053	USD	98 628	0.04
135 000	FOUNDRY JV HOLDC 6.300% 25-25/01/2039	USD	125 300	0.05	160 000	MAPLE PARENT 5.700% 26-26/03/2036	USD	141 450	0.06
699 769	FR QA7250 3.000% 20-01/02/2050	USD	545 560	0.24	143 000	MARRIOTT INTERNATIONAL 4.500% 26-01/05/2033	USD	121 197	0.05
597 549	FR QJ3048 5.500% 24-01/09/2054	USD	535 254	0.23	110 000	MARRIOTT INTERNATIONAL 5.350% 24-15/03/2035	USD	96 809	0.04
69 961	FR QY8750 6.500% 25-01/07/2055	USD	63 616	0.03	150 000	MARS INC 5.200% 25-01/03/2035	USD	131 849	0.06
921 794	FR RA6629 2.000% 22-01/01/2052	USD	654 535	0.28	75 000	MCDONALDS CORP 5.150% 22-09/09/2052	USD	60 254	0.03
148 385	FR RA8198 5.500% 22-01/11/2052	USD	132 499	0.06	400 000	MEDLINE BOR/CO-I 5.000% 26-15/06/2031	USD	347 174	0.15
285 777	FR RB5139 2.500% 21-01/12/2041	USD	222 088	0.10	195 000	META PLATFORMS 6.300% 26-15/05/2056	USD	170 400	0.07
121 371	FR RC1916 2.000% 21-01/06/2036	USD	96 933	0.04	150 000	METLIFE INC 4.125% 12-13/08/2042	USD	110 271	0.05
100 651	FR SB0657 3.000% 22-01/04/2037	USD	83 587	0.04	149 000	MID-AMER APT LP 4.650% 25-15/01/2033	USD	128 287	0.06
83 843	FR SB1521 4.500% 25-01/04/2040	USD	72 677	0.03	210 000	MOLSON COORS 5.500% 26-08/07/2036	USD	184 854	0.08
72 705	FR SC0312 2.500% 22-01/06/2042	USD	56 593	0.02	180 000	NEWMONT GOLDCORP 5.875% 19-01/04/2035	USD	165 915	0.07
210 252	FR SD0794 2.500% 21-01/01/2052	USD	157 603	0.07	130 000	NEXTERA ENERGY 5.450% 25-15/03/2035	USD	115 236	0.05
90 987	FR SD1663 4.000% 22-01/10/2052	USD	74 982	0.03	197 000	NVIDIA CORP 4.750% 26-15/06/2033	USD	171 942	0.07
383 086	FR SD3144 5.500% 23-01/06/2053	USD	340 187	0.15	170 000	NVIDIA CORP 5.550% 26-15/06/2046	USD	147 646	0.06
141 215	FR SD3745 6.000% 23-01/09/2053	USD	128 110	0.06	470 000	OMEGA HEALTHCARE 3.375% 20-01/02/2031	USD	381 588	0.16
315 510	FR SD4304 6.000% 23-01/11/2053	USD	286 895	0.12	190 000	ONCOR ELECTRIC D 5.900% 26-15/03/2056	USD	169 364	0.07
167 364	FR SD4792 6.500% 24-01/01/2054	USD	153 982	0.07	302 000	ORACLE CORP 4.950% 26-04/02/2031	USD	258 715	0.11
801 049	FR SD7139 5.000% 24-01/11/2054	USD	693 749	0.30	140 000	ORACLE CORP 5.700% 26-04/02/2036	USD	118 773	0.05
215 499	FR SD7525 2.500% 20-01/10/2050	USD	161 379	0.07	185 000	ORACLE CORP 6.700% 26-04/02/2056	USD	152 225	0.07
306 067	FR SD7548 2.500% 22-01/11/2051	USD	228 164	0.10	233 000	O'REILLY AUTOMOT 5.100% 26-12/03/2036	USD	201 914	0.09
351 163	FR SL0431 2.000% 25-01/03/2052	USD	249 942	0.11	330 000	PRINCIPAL LFE II 4.450% 26-13/01/2031	USD	283 789	0.12
86 404	FR SL1157 6.500% 25-01/04/2055	USD	80 282	0.03	430 000	PROLOGIS LP 4.250% 26-15/05/2034	CAD	264 885	0.11
99 189	FR SL5183 5.500% 26-01/04/2056	USD	87 687	0.04	90 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	80 627	0.03
646 289	G2 784472 3.500% 18-20/02/2048	USD	517 272	0.22	41 000	REALTY INCOME 4.750% 26-15/04/2033	USD	35 316	0.02
65 499	G2 785140 4.500% 20-20/02/2050	USD	54 628	0.02	177 000	S&P GLOBAL INCORPORATED 4.800% 25-04/12/2035	USD	150 751	0.07
241 533	G2 785201 3.500% 20-20/10/2050	USD	189 397	0.08	40 000	SALESFORCE INC 6.550% 26-15/03/2056	USD	35 059	0.02
175 904	G2 785402 3.000% 21-20/03/2051	USD	136 790	0.06	340 000	SPACE EXPLORATION TECHNOLOGIES CORP 5.350% 26-15/07/2031	USD	296 512	0.13
366 504	G2 AD1744 3.000% 13-20/02/2043	USD	291 792	0.13	140 000	STRYKER CORP 4.625% 16-15/03/2046	USD	106 301	0.05
353 798	G2 BS1728 4.000% 20-20/01/2050	USD	284 861	0.12	150 000	TAKEDA US 5.200% 25-07/07/2035	USD	130 685	0.06
286 798	G2 MA7192 2.000% 21-20/02/2051	USD	205 820	0.09	70 000	TAKEDA US 5.900% 25-07/07/2055	USD	61 646	0.03
397 212	G2 MA7588 2.000% 21-20/09/2051	USD	285 050	0.12	148 000	T-MOBILE USA INC 5.000% 26-15/02/2036	USD	126 186	0.05
215 803	G2 MA8268 4.500% 22-20/09/2052	USD	182 904	0.08	160 000	T-MOBILE USA INC 5.850% 26-15/02/2056	USD	136 148	0.06
91 565	G2 MA9904 4.500% 24-20/09/2054	USD	77 041	0.03	115 000	UBER TECHNOLOGIE 5.350% 24-15/09/2054	USD	93 616	0.04
135 000	GENERAL MOTORS C 6.250% 25-15/04/2035	USD	123 756	0.05	185 000	UNION PAC CORP 3.200% 21-20/05/2041	USD	125 752	0.05
100 000	GENERAL MOTORS FINANCE 4.000% 26-12/05/2032	EUR	100 865	0.04	115 000	UNITED PARCEL 5.950% 25-14/05/2055	USD	102 827	0.04
122 000	GENERAL MOTORS FINANCE 4.750% 26-06/04/2029	USD	106 616	0.05	150 000	UNITEDHEALTH GROUP 3.050% 21-15/05/2041	USD	98 430	0.04
251 000	GENERAL MOTORS FINANCE 5.100% 26-15/09/2031	USD	220 034	0.10	90 000	UNITEDHEALTH GROUP 5.300% 25-15/06/2035	USD	80 212	0.03
23 488	GN 723337 4.500% 09-15/09/2039	USD	20 336	0.01	15 930 000	US TREASURY N/B 3.625% 25-31/08/2030	USD	13 638 354	5.90
132 029	GN BS8470 3.000% 20-15/07/2050	USD	102 107	0.04	200 000	VALERO ENERGY 5.150% 26-10/03/2036	USD	171 867	0.07
120 791	GN BS8482 3.000% 20-15/08/2050	USD	93 884	0.04	223 000	VENTAS REALTY LP 5.000% 25-15/02/2036	USD	191 015	0.08
917 589	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	154 745	0.07	480 000	VERISK ANALYTICS 4.450% 26-15/03/2031	USD	411 121	0.18
2 367 334	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	280 237	0.12	108 000	VERIZON COMMUNICATIONS INC 4.750% 25-15/01/2033	USD	92 775	0.04
1 575 338	GNR 2021-57 IN 2.000% 21-20/02/2051	USD	164 258	0.07	220 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	158 636	0.07
80 000	HCA INC 5.250% 19-15/06/2049	USD	62 455	0.03					
190 000	HCA INC 5.300% 26-15/05/2036	USD	165 132	0.07					
63 000	HONEYWELL AEROSP 4.950% 26-16/03/2036	USD	54 224	0.02					
80 000	HONEYWELL AEROSP 5.732% 26-16/03/2056	USD	70 025	0.03					
57 000	HUBBELL INC 5.150% 26-15/06/2036	USD	49 675	0.02					
130 000	IBM CORPORATION 4.250% 19-15/05/2049	USD	89 104	0.04					
22 000	IBM CORPORATION 5.800% 26-03/02/2056	USD	18 755	0.01					
115 000	INTEL CORP 4.100% 17-11/05/2047	USD	76 847	0.03					
60 000	INTEL CORP 6.125% 26-15/05/2056	USD	52 472	0.02					

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
560 000	WALT DISNEY CO 3.057% 20-30/03/2027	CAD	345 663	0.15	Australia7 841 0813.40				
165 000	WALT DISNEY CO 3.500% 20-13/05/2040	USD	118 640	0.05	150 000	AUSTRALIAN GOVERNMENT 1.750% 20-21/06/2051	AUD	46 614	0.02
190 000	XYLEM INC 5.200% 26-01/06/2033	USD	168 383	0.07	140 000	AUSTRALIAN GOVERNMENT 3.000% 16-21/03/2047	AUD	61 414	0.03
United Kingdom				26 566 27511.47	230 000	AUSTRALIAN GOVERNMENT 3.250% 15-21/06/2039	AUD	117 451	0.05
230 000	ANGLO AMERICAN 5.750% 24-05/04/2034	USD	207 871	0.09	9 050 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	7 486 068	3.24
3 000 000 000	EURO BANK RECON&DV 4.250% 21-07/02/2028	IDR	140 753	0.06	150 000	SYDNEY AIRPORT F 5.248% 26-26/03/2036	USD	129 534	0.06
250 000	EURO BANK RECON&DV 5.680% 22-22/02/2027	PEN	64 292	0.03	Mexico7 236 7073.13				
4 100 000 000	EURO BANK RECON&DV 6.000% 23-17/01/2030	IDR	194 043	0.08	2 500 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	125 664	0.05
100 000	GATWICK FND LTD 5.625% 26-18/02/2036	GBP	113 716	0.05	30 800 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	1 439 006	0.62
211 000	INTL CONSOLIDAT 4.500% 26-28/05/2034	EUR	214 150	0.09	1 100 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	53 486	0.02
103 000	NATIONAL GRID ELECTRICITY 3.563% 26-03/02/2034	EUR	102 447	0.04	3 000 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	128 167	0.06
210 000	UK TREASURY GILT 1.625% 18-22/10/2071	GBP	92 347	0.04	65 000 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	3 024 223	1.32
650 000	UK TREASURY GILT 1.750% 18-22/01/2049	GBP	393 894	0.17	1 700 000	MEXICAN BONOS 8.000% 22-31/07/2053	MXN	72 051	0.03
25 580 000	UK TREASURY GILT 4.375% 24-31/07/2054	GBP	24 941 538	10.78	1 660 000	MEXICAN BONOS 8.000% 23-24/05/2035	MXN	78 057	0.03
150 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	101 224	0.04	40 400 000	MEXICAN BONOS 8.500% 09-18/11/2038	MXN	1 899 297	0.82
Japan				16 355 7437.07	291 720	UNITED MEXICAN 4.875% 22-19/05/2033	USD	242 357	0.10
32 500 000	JAPAN GOVERNMENT 20-YR 0.400% 21-20/06/2041	JPY	115 780	0.05	200 000	UNITED MEXICAN 6.000% 24-07/05/2036	USD	174 399	0.08
638 550 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/03/2050	JPY	1 622 099	0.70	Brazil5 424 3202.35				
39 450 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/12/2049	JPY	101 169	0.04	40 000 000	BRAZIL NTN-F 10.000% 24-01/01/2035 FLAT	BRL	5 424 320	2.35
92 200 000	JAPAN GOVERNMENT 30-YR 0.700% 19-20/12/2048	JPY	267 970	0.12	Romania4 069 1681.76				
136 000 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/06/2047	JPY	427 154	0.18	200 000	ROMANIA 2.124% 19-16/07/2031	EUR	177 976	0.08
165 200 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/12/2047	JPY	509 450	0.22	120 000	ROMANIA GOVERNMENT 3.650% 16-24/09/2031	RON	20 055	0.01
67 850 000	JAPAN GOVERNMENT 30-YR 2.400% 25-20/03/2055	JPY	270 411	0.12	160 000	ROMANIA GOVERNMENT 4.750% 19-11/10/2034	RON	26 857	0.01
2 701 250 000	JAPAN GOVERNMENT 30-YR 3.200% 25-20/09/2055	JPY	12 758 682	5.52	130 000	ROMANIA GOVERNMENT 4.850% 21-25/07/2029	RON	23 743	0.01
220 000	MIZUHO BANK LTD 5.185% 26-16/04/2036	USD	190 885	0.08	70 000	ROMANIA GOVERNMENT 5.000% 18-12/02/2029	RON	12 929	0.01
105 000	NOMURA HOLDINGS 5.166% 26-14/07/2031	USD	92 143	0.04	7 190 000	ROMANIA GOVERNMENT 6.700% 22-25/02/2032	RON	1 375 742	0.59
Colombia				12 694 9095.50	4 180 000	ROMANIA GOVERNMENT 7.200% 23-30/10/2033	RON	821 195	0.35
10 566 400 000	COLOMBIA TES 11.750% 25-24/01/2035	COP	2 629 297	1.15	7 780 000	ROMANIA GOVERNMENT 7.350% 23-28/04/2031	RON	1 530 895	0.66
317 000 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	73 830	0.03	95 000	ROMANIA GOVERNMENT 7.900% 23-24/02/2038	RON	19 536	0.01
76 600 000	COLOMBIA TES 6.250% 21-09/07/2036	COP	13 250	0.01	300 000	ROMANIA GOVERNMENT 8.750% 22-30/10/2028	RON	60 240	0.03
250 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	48 019	0.02	Hungary3 694 2931.60				
200 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	32 264	0.01	13 050 000	HUNGARY GOVERNMENT 2.250% 20-20/04/2033	HUF	30 914	0.01
45 312 700 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	9 849 375	4.26	7 220 000	HUNGARY GOVERNMENT 3.000% 18-27/10/2038	HUF	16 479	0.01
237 400 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	48 874	0.02	2 870 000	HUNGARY GOVERNMENT 3.000% 19-21/08/2030	HUF	7 460	0.00
China				9 160 9823.97	3 530 000	HUNGARY GOVERNMENT 3.000% 20-25/04/2041	HUF	7 754	0.00
7 000 000	AGRICUL DEV BANK 3.100% 23-27/02/2033	CNY	984 307	0.43	34 320 000	HUNGARY GOVERNMENT 6.750% 11-22/10/2028	HUF	99 862	0.04
8 000 000	CHINA DEV BANK 2.960% 22-18/07/2032	CNY	1 110 975	0.48	200 000	MVM ENERGETIKA 6.500% 24-13/03/2031	USD	182 804	0.08
5 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	684 781	0.30	400 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	225 008	0.10
17 630 000	CHINA GOVERNEMENT BOND 1.780% 25-15/11/2035	CNY	2 283 324	0.99	1 050 120 000	REPUBLIC OF HUNGARY 4.750% 22-24/11/2032	HUF	2 904 046	1.26
12 330 000	CHINA GOVERNMENT BOND 1.610% 25-15/02/2035	CNY	1 582 695	0.68	250 000	REPUBLIC OF HUNGARY 5.500% 24-26/03/2036	USD	219 966	0.10
10 810 000	CHINA GOVERNMENT BOND 3.390% 20-16/03/2050	CNY	1 681 459	0.73	Indonesia3 586 7231.55				
4 720 000	CHINA GOVERNMENT BOND 3.730% 20-25/05/2070	CNY	833 441	0.36	200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	166 675	0.07
					800 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	39 282	0.02
					685 000 000	INDONESIA GOVERNMENT 7.500% 16-15/08/2032	IDR	34 003	0.01
					40 000 000 000	INDONESIA GOVERNMENT 8.250% 11-15/06/2032	IDR	2 046 785	0.88

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 050 000 000	INDONESIA GOVERNMENT 8.250% 15-15/05/2036	IDR	107 196	0.05	78 000	ORANGE 4.250% 26-13/01/2031	USD	66 553	0.03
1 230 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	64 244	0.03	39 000	ORANGE 5.000% 26-13/01/2036	USD	33 235	0.01
1 265 000 000	INDONESIA GOVERNMENT 8.375% 19-15/04/2039	IDR	67 292	0.03	102 000	RCI BANQUE 3.375% 24-26/07/2029	EUR	101 823	0.04
1 830 000 000	INDONESIA GOVERNMENT 8.750% 13-15/02/2044	IDR	101 924	0.04	59 000	RCI BANQUE 3.500% 25-17/01/2028	EUR	59 190	0.03
500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	385 217	0.17	100 000	SCHNEIDER ELECTRIC 3.375% 26-01/12/2033	EUR	99 903	0.04
500 000	REPUBLIC OF INDONESIA 2.850% 20-14/02/2030	USD	407 811	0.18	130 000	TOTALENERGIES 5.488% 24-05/04/2054	USD	109 933	0.05
200 000	REPUBLIC OF INDONESIA 5.450% 22-20/09/2052	USD	166 294	0.07	100 000	URW SE 3.875% 26-21/04/2033	EUR	100 266	0.04
	<i>Luxembourg</i>		<i>3 179 147</i>	<i>1.36</i>		<i>The Netherlands</i>		<i>2 276 753</i>	<i>0.98</i>
200 000	AROUNDTOWN SA 6.000% 26-06/02/2031	AUD	118 951	0.05	300 000	ABN AMRO BANK NV 1.375% 19-10/01/2034	EUR	266 274	0.12
100 000	BECTON DICKINSON 3.855% 26-20/05/2033	EUR	100 914	0.04	200 000	BRASKEM NETHERLANDS 7.250% 23-13/02/2033	USD	103 647	0.04
300 000	CPI PROPERTY GROUP 6.875% 26-05/02/2033	GBP	323 978	0.14	200 000	COOPERATIEVE RAB 0.010% 20-27/11/2040	EUR	121 178	0.05
700 000	EUROPEAN INVESTMENT BANK 1.000% 21-25/02/2028	PLN	154 617	0.07	200 000	DEUTSCHE TEL FINANCE 4.875% 12-06/03/2042	USD	158 661	0.07
1 000 000	EUROPEAN INVESTMENT BANK 1.500% 17-02/03/2027	SEK	89 964	0.04	355 000	ENEL FINANCE INTERNATIONAL NV 4.375% 25-30/09/2030	USD	305 212	0.13
950 000	EUROPEAN INVESTMENT BANK 3.000% 19-25/11/2029	PLN	209 884	0.09	330 000	ENEL FINANCE INTERNATIONAL NV 5.125% 24-26/06/2029	USD	291 818	0.13
480 000	EUROPEAN UNION 0.450% 21-04/07/2041	EUR	304 790	0.13	70 000	ENEL FINANCE INTERNATIONAL NV 5.750% 25-30/09/2055	USD	58 366	0.03
150 000	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	73 733	0.03	168 000	MERCEDES-BENZ IN 3.600% 26-13/05/2032	EUR	168 524	0.07
1 010 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	704 273	0.30	340 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	239 156	0.10
1 147 500	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	1 098 043	0.47	130 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	117 663	0.05
	<i>Canada</i>		<i>2 558 004</i>	<i>1.10</i>	150 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	158 265	0.07
100 000	ALBERTA PROVINCE 3.300% 15-01/12/2046	CAD	51 819	0.02	150 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	162 975	0.07
75 000	CAISS DESJARDINS 5.021% 26-27/05/2031	USD	66 121	0.03	125 000	TOYOTA MOTOR FINANCE 3.250% 26-23/04/2030	EUR	125 014	0.05
970 000	CANADA GOVERNMENT 2.000% 17-01/12/2051	CAD	425 489	0.18		<i>South Korea</i>		<i>1 883 403</i>	<i>0.81</i>
1 190 000	CANADA GOVERNMENT 3.500% 11-01/12/2045	CAD	717 910	0.31	148 620 000	KOREA TREASURY BOND 1.375% 20-10/06/2030 FLAT	KRW	76 357	0.03
330 000	EQUINIX CANADA 4.750% 26-15/05/2035	CAD	206 364	0.09	136 750 000	KOREA TREASURY BOND 1.500% 16-10/09/2036 FLAT	KRW	60 868	0.03
330 000	FEDERATION DES CAISSES DESJARDINS 4.565% 25-26/08/2030	USD	286 739	0.12	65 000 000	KOREA TREASURY BOND 1.500% 20-10/09/2040 FLAT	KRW	26 359	0.01
220 000	MAGNA INTERNATIONAL INC 4.950% 23-31/01/2031	CAD	141 764	0.06	403 750 000	KOREA TREASURY BOND 1.875% 19-10/06/2029 FLAT	KRW	216 347	0.09
200 000	ONTARIO PROVINCE 4.650% 10-02/06/2041	CAD	128 991	0.06	70 000 000	KOREA TREASURY BOND 1.875% 21-10/03/2051 FLAT	KRW	24 916	0.01
200 000	QUEBEC PROVINCE 6.000% 98-01/10/2029	CAD	134 431	0.06	654 000 000	KOREA TREASURY BOND 2.000% 19-10/03/2049 FLAT	KRW	248 336	0.11
290 000	VENTAS CANADA FI 3.300% 21-01/12/2031	CAD	172 867	0.07	146 480 000	KOREA TREASURY BOND 2.000% 21-10/06/2031 FLAT	KRW	75 493	0.03
260 000	WSP GLOBAL INC 5.039% 26-18/09/2031	USD	225 509	0.10	195 000 000	KOREA TREASURY BOND 2.375% 18-10/12/2028 FLAT	KRW	106 952	0.05
	<i>South Africa</i>		<i>2 422 605</i>	<i>1.06</i>	485 000 000	KOREA TREASURY BOND 2.375% 22-10/03/2027 FLAT	KRW	274 024	0.12
45 620 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	2 422 605	1.06	65 000 000	KOREA TREASURY BOND 2.500% 22-10/03/2052 FLAT	KRW	26 388	0.01
	<i>France</i>		<i>2 348 689</i>	<i>0.99</i>	80 940 000	KOREA TREASURY BOND 2.625% 15-10/09/2035 FLAT	KRW	40 953	0.02
100 000	AIR FRANCE-KLM 3.875% 26-14/01/2031	EUR	98 623	0.04	494 000 000	KOREA TREASURY BOND 2.625% 18-10/03/2048 FLAT	KRW	215 327	0.09
300 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.500% 21-01/10/2046	EUR	158 097	0.07	220 000 000	KOREA TREASURY BOND 3.000% 12-10/12/2042 FLAT	KRW	106 189	0.05
200 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.875% 22-25/05/2034	EUR	180 374	0.08	119 600 000	KOREA TREASURY BOND 3.125% 22-10/09/2052 FLAT	KRW	55 024	0.02
100 000	CAPGEMINI SE 3.875% 26-13/05/2033	EUR	99 741	0.04	53 500 000	KOREA TREASURY BOND 3.250% 23-10/03/2053	KRW	24 952	0.01
100 000	CIE FINANCEMENT FONCIER 1.250% 17-15/11/2032	EUR	89 106	0.04	113 170 000	KOREA TREASURY BOND 3.250% 23-10/06/2033	KRW	60 881	0.03
500 000	CIE FINANCEMENT FONCIER 3.375% 23-16/09/2031	EUR	506 670	0.22	56 000 000	KOREA TREASURY BOND 3.375% 22-10/06/2032 FLAT	KRW	30 634	0.01
100 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	100 331	0.04	179 680 000	KOREA TREASURY BOND 3.750% 13-10/12/2033 FLAT	KRW	99 659	0.04
190 000	ELECTRICITE DE FRANCE 5.250% 26-22/04/2036	USD	163 556	0.07	201 000 000	KOREA TREASURY BOND 4.000% 11-10/12/2031 FLAT	KRW	113 744	0.05
90 000	ELECTRICITE DE FRANCE 6.375% 25-13/01/2055	USD	80 722	0.03					
100 000	EUTELSAT COMM 5.750% 26-15/03/2031	EUR	102 222	0.04					
100 000	IMERYS SA 4.000% 25-21/11/2032	EUR	99 478	0.04					
100 000	ORANGE 2.500% 25-13/11/2028	EUR	98 866	0.04					

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Hong Kong</i>					10 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	8 953	0.00
600 000	CN CINDA 2020 I 3.000% 20-18/03/2027	USD	518 908	0.22	10 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	9 391	0.00
500 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	427 937	0.18	20 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	19 706	0.01
400 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	348 357	0.15	15 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	14 825	0.01
50 000	HK GOVERNMENT BOND PRO 2.020% 19-07/03/2034	HKD	5 174	0.00	30 000 000	TESORERIA PESOS 6.200% 24-01/10/2040 FLAT	CLP	30 619	0.01
50 000	HK GOVERNMENT BOND PRO 2.130% 15-16/07/2030	HKD	5 410	0.00	<i>Saudi Arabia</i>				
<i>Spain</i>					300 000	SAUDI ARAB OIL 2.250% 20-24/11/2030	USD	234 715	0.10
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 26-30/06/2031	EUR	99 818	0.04	200 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	150 767	0.07
200 000	BANCO SABADELL 3.375% 25-18/02/2033	EUR	198 000	0.09	<i>Ireland</i>				
200 000	BANCO SANTANDER 5.437% 26-15/04/2036	USD	175 028	0.08	170 000	AERCAP IRELAND 3.300% 21-30/01/2032	USD	136 010	0.06
100 000	BANCO SANTANDER 5.500% 24-11/06/2029	GBP	117 917	0.05	280 000	SMURFIT WESTROCK 5.185% 25-15/01/2036	USD	242 760	0.10
100 000	MERLIN PROPERTIES 3.500% 25-04/09/2033	EUR	97 594	0.04	<i>Singapore</i>				
100 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	99 470	0.04	70 000	SINGAPORE GOVERNMENT 2.250% 16-01/08/2036	SGD	48 269	0.02
110 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	85 584	0.04	34 000	SINGAPORE GOVERNMENT 2.625% 22-01/08/2032	SGD	23 983	0.01
<i>Switzerland</i>					70 000	SINGAPORE GOVERNMENT 2.750% 12-01/04/2042	SGD	51 572	0.02
510 000	SWISS GOVERNMENT 1.500% 12-30/04/2042	CHF	638 157	0.28	30 000	SINGAPORE GOVERNMENT 2.750% 13-01/09/2033	SGD	22 186	0.01
<i>Germany</i>					140 000	SINGAPORE GOVERNMENT 2.750% 16-01/03/2046	SGD	104 655	0.05
151 000	DT PFANDBRIEFBAN 3.250% 25-01/09/2028	EUR	148 888	0.06	100 000	SINGAPORE GOVERNMENT 2.875% 10-01/09/2030	SGD	70 853	0.03
111 000	HOCHTIEF AG 1.250% 19-03/09/2031	EUR	98 605	0.04	30 000	SINGAPORE GOVERNMENT 3.375% 24-01/05/2034	SGD	22 326	0.01
100 000	NORDRHEIN-WEST 1.100% 19-13/03/2034	EUR	86 838	0.04	<i>Israel</i>				
200 000	SAP SE 3.250% 26-03/06/2031	EUR	200 558	0.09	100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	95 311	0.04
100 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	100 795	0.04	300 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	241 081	0.10
<i>Thailand</i>					<i>Czech Republic</i>				
1 148 000	THAILAND GOVERNMENT 1.585% 20-17/12/2035	THB	28 989	0.01	1 400 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	51 469	0.02
2 700 000	THAILAND GOVERNMENT 2.000% 21-17/12/2031	THB	72 217	0.03	1 130 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	41 034	0.02
1 730 000	THAILAND GOVERNMENT 2.875% 16-17/06/2046	THB	44 726	0.02	1 200 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	42 179	0.02
3 953 000	THAILAND GOVERNMENT 2.875% 18-17/12/2028	THB	107 960	0.05	1 480 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	58 851	0.03
1 850 000	THAILAND GOVERNMENT 3.300% 18-17/06/2038	THB	53 577	0.02	800 000	CZECH REPUBLIC 3.500% 22-30/05/2035	CZK	30 593	0.01
2 200 000	THAILAND GOVERNMENT 3.350% 22-17/06/2033	THB	63 550	0.03	1 200 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	47 878	0.02
1 599 000	THAILAND GOVERNMENT 3.390% 22-17/06/2037	THB	46 873	0.02	150 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	5 687	0.00
1 500 000	THAILAND GOVERNMENT 3.600% 17-17/06/2067	THB	42 060	0.02	280 000	CZECH REPUBLIC 5.750% 23-29/03/2029	CZK	12 050	0.01
651 000	THAILAND GOVERNMENT 3.775% 12-25/06/2032	THB	19 107	0.01	<i>Italy</i>				
3 020 000	THAILAND GOVERNMENT 4.000% 15-17/06/2066	THB	91 772	0.04	200 000	SNAM 5.750% 24-26/11/2036	GBP	232 224	0.10
365 000	THAILAND GOVERNMENT 4.850% 11-17/06/2061	THB	12 681	0.01	55 000	SNAM 6.500% 25-28/05/2055	USD	50 881	0.02
940 000	THAILAND GOVERNMENT 4.875% 09-22/06/2029	THB	27 254	0.01	<i>Poland</i>				
<i>Sweden</i>					519 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	102 513	0.04
100 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	98 842	0.04	30 000	POLAND GOVERNMENT BOND 4.000% 17-25/04/2047	PLN	5 751	0.00
5 020 000	SWEDISH GOVERNMENT 2.250% 12-01/06/2032	SEK	449 999	0.19	166 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	137 291	0.06
<i>Philippines</i>					<i>Portugal</i>				
220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	183 880	0.08	90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	73 760	0.03
300 000	REPUBLIC OF PHILIPPINES 5.609% 22-13/04/2033	USD	270 962	0.12	60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	64 350	0.03
<i>Chile</i>					<i>Malaysia</i>				
200 000	CHILE 3.250% 21-21/09/2071	USD	110 722	0.05	134 000	PETRONAS 7.625% 96 -15/10/2026	USD	118 266	0.05
250 000	CHILE 4.000% 22-31/01/2052	USD	172 125	0.07	<i>Finland</i>				
20 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	18 999	0.01	100 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	99 895	0.04
25 000 000	TESORERIA PESOS 5.000% 21-01/10/2028 FLAT	CLP	24 160	0.01					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Peru</i>		88 925	0.04	94 000	BPCE 26-13/01/2037 FRN	USD	80 563	0.03
96 000	PERU B SOBERANO 5.350% 19-12/08/2040	PEN	21 415	0.01	300 000	CREDIT AGRICOLE SA 25-25/08/2032 FRN	EUR	295 875	0.13
270 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	67 510	0.03	100 000	DANONE 25-08/09/2174 FRN	EUR	99 250	0.04
	<i>Uruguay</i>		72 774	0.03	210 000	ENGIE 26-24/12/2174 FRN	AUD	127 589	0.06
83 078	URUGUAY 4.375% 19-23/01/2031	USD	72 774	0.03	200 000	ORANGE 21-31/12/2061 FRN	EUR	188 000	0.08
	<i>Austria</i>		46 776	0.02	300 000	SOCIETE GENERALE 21-09/06/2032 FRN	USD	235 924	0.10
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	46 776	0.02	100 000	SOCIETE GENERALE 25-01/03/2032 FRN	EUR	99 259	0.04
	<i>Russia</i>		0	0.00	200 000	SOCIETE GENERALE 25-17/05/2035 FRN	EUR	199 000	0.09
2 560 000	RUSSIA-OFZ 6.900% 18-31/12/2049 *	RUB	0	0.00	100 000	URW SE 25-11/09/2174 FRN	EUR	100 250	0.04
	Floating rate bonds		18 608 718	8.00		<i>United Kingdom</i>		1 728 246	0.74
	<i>United States of America</i>		6 014 279	2.59	100 000	AVIVA PLC 26-28/11/2057 FRN	EUR	102 250	0.04
230 000	ALLY FINANCIAL 24-17/01/2031 FRN	USD	201 796	0.09	140 000	BARCLAYS PLC 26-24/02/2032 FRN	USD	119 790	0.05
172 000	BANK OF AMERICA CORPORATION 26-06/02/2037 FRN	USD	148 356	0.06	201 000	BARCLAYS PLC 26-26/06/2030 FRN	USD	175 963	0.08
390 000	CAPITAL ONE FINANCIAL 25-11/09/2031 FRN	USD	333 964	0.14	100 000	HSBC HOLDINGS 25-01/12/2033 FRN	EUR	99 500	0.04
97 000	CAPITAL ONE FINANCIAL 26-30/01/2037 FRN	USD	83 533	0.04	220 000	HSBC HOLDINGS 25-13/05/2031 FRN	USD	194 474	0.08
260 000	CITIBANK NA 26-18/06/2032 FRN	USD	227 585	0.10	400 000	HSBC HOLDINGS 26-12/05/2034 FRN	USD	348 960	0.15
225 000	CITIGROUP INC 25-11/09/2031 FRN	USD	193 942	0.08	170 000	LLOYDS BANKING GROUP PLC 24-05/06/2030 FRN	USD	152 712	0.07
170 000	CITIGROUP INC 25-27/03/2036 FRN	USD	150 144	0.06	300 000	NATIONWIDE BUILDING SOCIETY 25-14/07/2036 FRN	GBP	348 121	0.15
240 000	CITIZENS FINANCE GROUP 24-23/07/2032 FRN	USD	215 496	0.09	97 000	NATWEST GROUP 26-18/06/2032 FRN	USD	84 851	0.04
310 000	CVS HEALTH CORP 24-10/03/2055 FRN	USD	277 536	0.12	100 000	SWISS RE SUBORDONATED FINANCE 26-22/04/2037 FRN	EUR	101 625	0.04
200 000	DOMINION ENERGY 24-15/05/2055 FRN	USD	179 046	0.08		<i>Italy</i>		1 207 935	0.52
175 000	EXELON CO 25-15/03/2055 FRN	USD	156 701	0.07	100 000	ENEL SPA 26-14/01/2175 FRN	EUR	98 750	0.04
220 000	FIFTH THIRD BANC 24-29/01/2032 FRN	USD	198 090	0.09	150 000	INTESA SANPAOLO 24-16/09/2032 FRN	EUR	152 063	0.07
220 000	GOLDMAN SACHS GROUP 21-21/07/2042 FRN	USD	139 764	0.06	170 000	INTESA SANPAOLO 26-29/06/2037 FRN	USD	149 622	0.06
107 000	GOLDMAN SACHS GROUP 26-03/06/2037 FRN	USD	93 972	0.04	300 000	IREN SPA 25-23/04/2173 FRN	EUR	303 000	0.13
190 000	GOLDMAN SACHS GROUP 26-20/04/2030 FRN	USD	165 324	0.07	100 000	SNAM 24-10/12/2172 FRN	EUR	102 000	0.04
100 000	GOLDMAN SACHS GROUP 26-22/04/2036 FRN	EUR	100 750	0.04	200 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	200 250	0.09
250 000	HUNTINGTON BANCS 26-28/01/2041 FRN	USD	213 656	0.09	200 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	202 250	0.09
440 000	JPMORGAN CHASE 25-24/01/2031 FRN	USD	389 487	0.17		<i>The Netherlands</i>		1 027 004	0.45
470 000	JPMORGAN CHASE 26-23/04/2032 FRN	USD	406 631	0.18	190 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 26-23/04/2056 FRN	EUR	187 388	0.08
260 000	JPMORGAN CHASE 26-23/04/2037 FRN	USD	225 062	0.10	270 000	ING GROEP NV 26-23/03/2032 FRN	USD	234 274	0.10
200 000	MORGAN STANLEY 26-10/04/2037 FRN	USD	173 581	0.07	144 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	141 024	0.06
300 000	MORGAN STANLEY 26-16/04/2032 FRN	USD	260 598	0.11	140 000	STELLANTIS NV 26-16/09/2174 FRN	GBP	157 935	0.07
145 000	MORGAN STANLEY 26-30/01/2037 FRN	USD	124 376	0.05	200 000	THERMO FISHER 25-01/12/2027 FRN	EUR	199 994	0.09
340 000	NEXTERA ENERGY 25-15/08/2055 FRN	USD	302 217	0.13	100 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	106 389	0.05
80 000	NEXTERA ENERGY 26-01/10/2066 FRN	USD	71 022	0.03		<i>Spain</i>		932 827	0.39
240 000	PNC FINANCIAL 26-25/01/2041 FRN	USD	206 139	0.09	100 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	104 500	0.05
154 000	PRUDENTIAL FIN 26-15/06/2056 FRN	USD	134 936	0.06	300 000	BANCO SABADELL 24-27/05/2031 FRN	EUR	301 875	0.13
170 000	TRUIST FINANCIAL 25-23/10/2036 FRN	USD	144 453	0.06	100 000	BANCO SANTANDER 26-22/04/2038 FRN	EUR	101 250	0.04
180 000	US BANCORP 26-20/05/2041 FRN	USD	158 070	0.07	170 000	CAIXABANK 26-22/04/2032 FRN	USD	147 525	0.06
200 000	VERIZON COMMUNICATIONS INC 26-14/05/2058 FRN	USD	176 682	0.08	90 000	CAIXABANK 26-22/04/2037 FRN	USD	77 927	0.03
163 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	EUR	161 370	0.07	100 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	100 625	0.04
	<i>France</i>		1 853 118	0.78	100 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	99 125	0.04
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	101 625	0.04		<i>Australia</i>		801 335	0.35
100 000	BNP PARIBAS 26-20/04/2034 FRN	EUR	99 625	0.04	200 000	AUST & NZ BANK 26-14/05/2038 FRN	EUR	201 500	0.09
100 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	101 454	0.04	204 000	MACQUARIE BANK LTD 26-10/06/2037 FRN	USD	178 435	0.08
143 000	BPCE 26-02/06/2032 FRN	USD	124 704	0.05	450 000	MACQUARIE GROUP 21-21/08/2029 FRN	CAD	272 713	0.12
					170 000	NATIONAL AUSTRALIA BANK 26-04/06/2037 FRN	USD	148 687	0.06

(*) Please refer to Note 26 for more information.

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Greece</i>		<i>721 856</i>	<i>0.32</i>	2 571 551	GNR 2022-171 AS 22-20/07/2052 FRN	USD	197 190	0.09
139 000	ALPHA BANK 26-10/02/2033 FRN	EUR	137 379	0.06	2 974 273	GNR 2026-51 SH 2.041% 26-20/03/2056 FRN	USD	231 168	0.10
163 000	EUROBANK 26-25/05/2032 FRN	EUR	164 707	0.07	134 533	JP MORGAN MORTGAGE TRUST 2023-HE3 A1 23-25/05/2054 FRN	USD	117 935	0.05
108 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	106 864	0.05	107 488	STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	94 456	0.04
200 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	208 520	0.09	To be Announced ("TBA")			5 690 861	2.48
100 000	PIRAEUS BANK 24-18/09/2035 FRN	EUR	104 386	0.05	Mortgage Backed Securities				
	<i>Germany</i>		<i>703 679</i>	<i>0.30</i>	<i>United States of America</i>			<i>5 690 861</i>	<i>2.48</i>
100 000	COMMERZBANK AG 26-03/06/2033 FRN	EUR	100 250	0.04	(300 000)	FNCL 1.5 7/21 1.500% 21-31/12/2061	USD	(233 686)	(0.10)
100 000	COMMERZBANK AG 26-21/01/2038 FRN	EUR	99 500	0.04	(500 000)	FNCL 2 7/20 2.000% 20-31/12/2060	USD	(398 240)	(0.17)
200 000	DEUTSCHE BANK AG 26-30/10/2174 FRN	EUR	204 250	0.09	(600 000)	FNCL 2.5 7/13 2.500% 13-25/04/2028	USD	(490 581)	(0.21)
300 000	MUNICH RE 25-26/05/2046 FRN	EUR	299 679	0.13	(100 000)	FNCL 3.5 7/12 3.500% 12-25/10/2027	USD	(83 326)	(0.04)
	<i>Switzerland</i>		<i>699 865</i>	<i>0.31</i>	100 000	FNCL 4.5 7/14 4.500% 14-31/12/2065	USD	86 423	0.04
200 000	UBS GROUP 25-12/02/2030 FRN	EUR	198 250	0.09	100 000	FNCL 2 7/20 2.000% 20-31/12/2060	USD	69 822	0.03
110 000	UBS GROUP 25-23/03/2037 FRN	USD	93 760	0.04	600 000	FNCL 3 7/13 3.000% 12-25/05/2044	USD	457 475	0.20
200 000	UBS GROUP 26-05/12/2174 FRN	USD	175 370	0.08	(300 000)	FNCL 3.5 7/12 3.500% 12-25/04/2044	USD	(238 044)	(0.10)
40 000	UBS GROUP 26-10/08/2032 FRN	USD	34 235	0.01	100 000	FNCL 4.500% 10-25/04/2041	USD	83 783	0.04
200 000	UBS GROUP 26-13/02/2031 FRN	EUR	198 250	0.09	2 700 000	FNCL 5 7/10 5.000% 10-25/04/2037	USD	2 320 261	1.01
	<i>Ireland</i>		<i>684 486</i>	<i>0.29</i>	100 000	FNCL 5.5 7/10 5.500% 10-25/10/2037	USD	87 746	0.04
220 000	AERCAP IRELAND 25-31/01/2056 FRN	USD	194 827	0.08	400 000	G2SF 2 7/20 2.000% 20-31/12/2060	USD	286 504	0.12
225 000	AIB GROUP PLC 25-15/05/2031 FRN	USD	198 800	0.09	1 300 000	G2SF 2.5 7/20 2.500% 20-31/12/2060	USD	970 676	0.42
100 000	BANK OF IRELAND 25-10/11/2036 FRN	EUR	98 875	0.04	100 000	G2SF 3 7/13 3.000% 13-20/02/2045	USD	77 613	0.03
220 000	BANK OF IRELAND 26-12/11/2032 FRN	USD	191 984	0.08	200 000	G2SF 4.5 7/11 4.500% 11-20/12/2040	USD	167 996	0.07
	<i>Canada</i>		<i>460 203</i>	<i>0.20</i>	1 600 000	G2SF 5 7/11 5.000% 11-20/06/2040	USD	1 379 589	0.60
110 000	BANK OF MONTREAL 25-22/09/2031 FRN	USD	94 690	0.04	1 000 000	G2SF 5.5 7/23 5.500% 23-31/12/2063	USD	878 959	0.38
219 000	BANK OF MONTREAL 26-14/01/2032 FRN	USD	188 209	0.08	300 000	G2SF 6 7/23 6.000% 23-31/12/2063	USD	267 891	0.12
290 000	BELL CANADA 26-12/05/2056 FRN	CAD	177 304	0.08	Shares/Units in investment funds			14 072 159	6.10
	<i>Portugal</i>		<i>410 125</i>	<i>0.17</i>		<i>France</i>		<i>10 572 159</i>	<i>4.58</i>
300 000	BANCO COMMERCIAL PORTUGUES 25-20/03/2037 FRN	EUR	311 250	0.13	1 023.95	BNP PARIBAS SRI INVEST 3M - X DIS	EUR	10 572 159	4.58
100 000	EDP SA 25-02/12/2055 FRN	EUR	98 875	0.04		<i>Luxembourg</i>		<i>3 500 000</i>	<i>1.52</i>
	<i>Japan</i>		<i>384 329</i>	<i>0.17</i>	35.00	BNP PARIBAS FUNDS EUROPE STRATEGIC AUTONOMY BOND - X CAP	EUR	3 500 000	1.52
72 000	MITSUB UFJ FIN 26-21/04/2032 FRN	USD	62 719	0.03	Total securities portfolio			212 918 492	91.96
245 000	MITSUBISHI UFJ FIN 25-12/09/2031 FRN	USD	211 748	0.09					
128 000	SUMITOMO MITSUI 26-15/01/2032 FRN	USD	109 862	0.05					
	<i>Denmark</i>		<i>333 841</i>	<i>0.14</i>					
140 000	CARLSBERG BREW 26-18/05/3026 FRN	EUR	140 875	0.06					
220 000	DANSKE BANK A/S 25-04/03/2031 FRN	USD	192 966	0.08					
	<i>Austria</i>		<i>297 928</i>	<i>0.13</i>					
100 000	ERSTE GROUP 26-21/04/2036 FRN	EUR	99 250	0.04					
200 000	RAIFFEISEN BANK INTERNATIONAL 25-27/08/2031 FRN	EUR	198 678	0.09					
	<i>Sweden</i>		<i>174 495</i>	<i>0.08</i>					
200 000	SKANDINAV ENSKIL 26-02/12/2174 FRN	USD	174 495	0.08					
	<i>Singapore</i>		<i>173 167</i>	<i>0.07</i>					
200 000	UNITED OVERSEAS 21-14/10/2031 FRN	USD	173 167	0.07					
	Floating rate notes		1 837 669	0.80					
	<i>United States of America</i>		<i>1 837 669</i>	<i>0.80</i>					
500 000	CAS 2023-R04 1M2 23-25/05/2043 FRN	USD	454 977	0.20					
400 000	CAS 2025-R06 1M2 25-25/09/2045 FRN	USD	351 547	0.15					
3 322 416	GNR 2022-103 KS 22-20/06/2052 FRN	USD	255 727	0.11					
1 891 019	GNR 2022-159 SM 22-20/09/2052 FRN	USD	134 669	0.06					

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2026

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					2 200 000	ITRON INC 0.000% 26-15/03/2032 CV	USD	2 059 530	0.22
			860 799 931	90.05	2 000 000	ITRON INC 1.375% 24-15/07/2030 CV	USD	1 991 810	0.21
					3 500 000	JPMORGAN CHASE FINANCE 0.000% 25-11/04/2028 CV	USD	3 252 375	0.34
Shares			2 915 737	0.31	2 812 000	LIGAND PHARMACEUTICALS 0.000% 26-15/09/2031 CV	USD	3 185 659	0.33
	<i>Ireland</i>		<i>2 915 737</i>	<i>0.31</i>	2 000 000	LIGAND PHARMACEUTICALS 0.750% 25-01/10/2030 CV	USD	3 439 960	0.36
12 100	JAZZ PHARMACEUTICALS PLC	USD	2 915 737	0.31	2 000 000	LUMENTUM HOLDING 0.500% 19- 15/12/2026 CV	USD	17 195 642	1.80
Convertible bonds			857 884 194	89.74	800 000	LUMENTUM HOLDINGS 1.500% 23- 15/12/2029 CV	USD	9 843 923	1.03
	<i>United States of America</i>		<i>445 658 158</i>	<i>46.62</i>	3 000 000	LYFT INC 0.000% 25-15/09/2030 CV	USD	2 940 918	0.31
5 000 000	ADVANCED ENERGY 0.000% 26- 15/05/2031 CV	USD	5 447 100	0.57	1 250 000	MERIT MEDICAL SY 3.000% 23- 01/02/2029 CV	USD	1 346 675	0.14
3 050 000	AEROVIRONMENT 0.000% 25- 15/07/2030 CV	USD	2 835 814	0.30	1 000 000	MERITAGE HOMES 1.750% 24- 15/05/2028 CV	USD	1 029 570	0.11
7 500 000	AKAMAI TECH 0.250% 25- 15/05/2033 CV	USD	10 898 100	1.14	4 000 000	MICROCHIP TECHNOLOGY 0.750% 24-01/06/2030 CV	USD	4 395 400	0.46
10 000 000	AKAMAI TECH 1.125% 23- 15/02/2029 CV	USD	11 907 400	1.25	1 000 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	2 632 480	0.28
3 500 000	ALNYLAM PHARMACE 1.000% 22- 15/09/2027 CV	USD	4 140 710	0.43	5 000 000	MKS INC 1.250% 24-01/06/2030 CV	USD	14 662 850	1.53
37 500	ALPHABET INCORPORATED 6.250% 26-15/05/2029 CV	USD	1 908 375	0.20	800 000	NCL CORP 0.750% 25-15/09/2030 CV	USD	771 919	0.08
237 500	ALPHABET INCORPORATED 6.250% 26-15/05/2029 CV	USD	11 946 250	1.25	5 000 000	NCL CORP 1.125% 21-15/02/2027 CV	USD	4 910 425	0.51
5 000 000	AMKOR TECH INC 0.000% 26- 15/07/2031 CV	USD	5 945 300	0.62	2 667 000	NEXTERA ENERGY 3.000% 24- 01/03/2027 CV	USD	3 510 599	0.37
5 000 000	AVNET INC 1.750% 25-01/09/2030 CV	USD	6 971 300	0.73	2 000 000	NUTANIX INC 0.250% 21- 01/10/2027 CV	USD	2 225 540	0.23
2 500 000	BIOMARIN PHARM 1.250% 20- 15/05/2027 CV	USD	2 430 408	0.25	2 000 000	NUTANIX INC 0.500% 24- 15/12/2029 CV	USD	1 965 616	0.21
1 750 000	BLACKLINE INC 1.000% 24- 01/06/2029 CV	USD	1 604 965	0.17	3 000 000	ON SEMICONDUCTOR 0.000% 21- 01/05/2027 CV	USD	5 409 212	0.57
8 000 000	BLOOM ENERGY 0.000% 25- 15/11/2030 CV	USD	14 662 126	1.53	1 136 000	ON SEMICONDUCTOR 0.500% 23- 01/03/2029 CV	USD	1 366 029	0.14
2 500 000	BRIDGEBIO PHARMA 2.250% 21- 01/02/2029 CV	USD	2 756 925	0.29	4 200 000	ONTO INNOVAT 0.000% 26- 01/06/2031 CV	USD	5 608 806	0.59
7 500 000	CENTERPOINT ENER 4.250% 23- 15/08/2026 CV	USD	9 100 350	0.95	2 500 000	PARSONS CORP 2.625% 24- 01/03/2029 CV	USD	2 494 225	0.26
5 000 000	CIENA CORP 0.000% 26-15/09/2031 CV	USD	5 222 500	0.55	4 000 000	POST HOLDINGS IN 2.500% 22- 15/08/2027 CV	USD	4 131 360	0.43
900 000	CITIGROUP GLOBAL 1.000% 24- 09/04/2029 CV	EUR	986 875	0.10	1 250 000	PROGRESS SOFTWA 3.500% 24- 01/03/2030 CV	USD	1 203 691	0.13
4 000 000	CLOUDFLARE INC 0.000% 21- 15/08/2026 CV	USD	5 148 720	0.54	5 500 000	PROPETRO HOLDING 0.000% 26- 15/11/2031 CV	USD	5 183 211	0.54
8 000 000	CLOUDFLARE INC 0.000% 25- 15/06/2030 CV	USD	10 166 160	1.06	2 500 000	REPLIGEN CORP 1.000% 23- 15/12/2028 CV	USD	2 556 050	0.27
21 000 000	CMS ENERGY 3.375% 23- 01/05/2028 CV	USD	23 645 789	2.47	3 500 000	REVOLUTION MEDIC 0.500% 26- 01/05/2033 CV	USD	4 365 410	0.46
4 000 000	COINBASE GLOBAL 0.000% 25- 01/10/2029 CV	USD	3 442 456	0.36	10 000 000	RIVIAN AUTO INC 3.625% 23- 15/10/2030 CV	USD	10 568 600	1.11
4 000 000	COINBASE GLOBAL 0.250% 24- 01/04/2030 CV	USD	3 558 848	0.37	1 875 000	ROBINHOOD MARKET 0.000% 26- 01/10/2029 CV	USD	1 864 526	0.20
7 538 000	COREWEAVE INC 1.750% 25- 01/12/2031 CV	USD	8 888 508	0.93	2 700 000	RUBRIK INC 0.000% 25-15/06/2030 CV	USD	2 732 211	0.29
5 000 000	COREWEAVE INC 1.750% 26- 01/10/2032 CV	USD	5 385 050	0.56	3 500 000	SAREPTA THERAPEU 1.250% 22- 15/09/2027 CV	USD	3 299 965	0.35
1 250 000	CYTOKINETICS INC 3.500% 22- 01/07/2027 CV	USD	2 140 450	0.22	2 000 000	SNAP INC 0.500% 24-01/05/2030 CV	USD	1 620 458	0.17
4 000 000	DATADOG INC 0.000% 24- 01/12/2029 CV	USD	5 681 440	0.59	3 500 000	SNOWFLAKE INCORPORATED 0.000% 24-01/10/2027 CV	USD	5 845 525	0.61
7 500 000	DIGITAL REALTY 1.875% 24- 15/11/2029 CV	USD	8 064 075	0.84	3 000 000	SNOWFLAKE INCORPORATED 0.000% 24-01/10/2029 CV	USD	5 260 050	0.55
2 800 000	DIGITALOCEAN HLD 0.000% 25- 15/08/2030 CV	USD	11 352 208	1.19	2 500 000	SOFI TECHNOLOGIE 1.250% 24- 15/03/2029 CV	USD	5 049 525	0.53
10 000 000	DOORDASH INC 0.000% 25- 15/05/2030 CV	USD	9 797 550	1.03	7 500 000	SUPER MICRO COMP 0.000% 25- 15/06/2030 CV	USD	6 637 465	0.69
3 750 000	DROPBOX 0.000% 21-01/03/2028 CV	USD	3 761 550	0.39	8 500 000	SUPER MICRO COMP 3.500% 24- 01/03/2029 CV	USD	7 876 041	0.82
1 500 000	ETSY INC 0.250% 21-15/06/2028 CV	USD	1 368 201	0.14	2 000 000	TEMPUS AI INC 0.750% 25- 15/07/2030 CV	USD	2 119 640	0.22
2 000 000	FEDERAL RLTY OP 3.250% 24- 15/01/2029 CV	USD	2 215 540	0.23	3 000 000	TERAWULF INC 0.000% 25- 01/05/2032 CV	USD	4 438 920	0.46
5 000 000	GLOBAL PAY INC 1.500% 24- 01/03/2031 CV	USD	4 471 560	0.47	4 500 000	TYLER TECHNOLOGIE 0.500% 26- 15/07/2031 CV	USD	4 474 026	0.47
1 750 000	GUIDEWIRE 1.250% 24-01/11/2029 CV	USD	1 685 483	0.18	4 000 000	UBER TECHNOLOGIE 0.000% 25- 15/05/2028 CV	USD	4 574 920	0.48
3 500 000	HALOZYME THERAPE 0.000% 25- 15/02/2031 CV	USD	3 771 390	0.39	8 500 000	UBER TECHNOLOGIE 0.875% 23- 01/12/2028 CV	USD	10 125 285	1.06
2 000 000	HALOZYME THERAPE 0.250% 21- 01/03/2027 CV	USD	2 234 460	0.23	6 000 000	UGI CORP. 5.000% 24-01/06/2028 CV	USD	7 974 120	0.83
2 000 000	HAT HOLDINGS 1 3.750% 23- 15/08/2028 CV	USD	2 986 020	0.31	3 000 000	UNITY SOFTWARE I 0.000% 25- 15/03/2030 CV	USD	3 403 140	0.36
2 500 000	IONIS PHARMACEUT 1.750% 23- 15/06/2028 CV	USD	3 923 425	0.41	2 500 000	VISHAY INTERTECH 2.250% 23- 15/09/2030 CV	USD	4 943 425	0.52
1 750 000	IRHYTHM TECHNOLOGIES 1.500% 24- 01/09/2029 CV	USD	1 926 208	0.20	838 000	WAYFAIR INC 3.250% 22- 15/09/2027 CV	USD	1 279 644	0.13

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 000 000	WELLTOWER OP LLC 2.750% 23-15/05/2028 CV	USD	4 795 280	0.50		<i>Japan</i>		<i>34 328 595</i>	<i>3.59</i>
2 000 000	WORKIVA INC 1.250% 23-15/08/2028 CV	USD	1 883 668	0.20	760 000 000	ADVANTEST CORP 0.000% 26-28/03/2031 CV	JPY	5 989 423	0.63
2 500 000	ZOETIS INCORPORATED 0.250% 25-15/06/2029 CV	USD	2 254 950	0.24	290 000 000	IBIDEN CO LTD 0.000% 24-14/03/2031 CV	JPY	9 468 196	0.99
5 000 000	ZSCALER INC 0.000% 25-15/07/2028 CV	USD	4 578 300	0.48	580 000 000	JFE HOLDINGS 0.000% 23-28/09/2028 CV	JPY	3 450 559	0.36
	<i>Germany</i>		<i>51 527 128</i>	<i>5.39</i>	160 000 000	KANSAI PAINT 0.000% 24-07/03/2031 CV	JPY	1 070 172	0.11
8 700 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	10 218 554	1.07	280 000 000	KANSAI PAINT 0.000% 24-08/03/2029 CV	JPY	1 872 869	0.20
3 700 000	DT LUFTHANSA AG 0.000% 25-10/09/2032 CV	EUR	4 960 471	0.52	260 000 000	NIPPON STEEL 0.000% 26-14/02/2029 CV	JPY	1 604 521	0.17
1 700 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	5 958 273	0.62	240 000 000	NIPRO CORP 0.000% 21-25/09/2026 CV	JPY	1 644 759	0.17
7 300 000	RAG STIFTUNG 2.250% 23-28/11/2030 CV	EUR	9 227 604	0.97	520 000 000	NISSAN MOTOR CO 1.000% 25-15/07/2031 CV	JPY	3 364 283	0.35
3 700 000	SALZGITTER AG 3.375% 25-22/10/2032 CV	EUR	6 029 276	0.63	670 000 000	TOKYU CORP 0.000% 23-29/09/2028 CV	JPY	4 122 938	0.43
3 100 000	TAG IMMO AG 0.625% 25-11/03/2031 CV	EUR	3 803 916	0.40	270 000 000	TORIDOLL CORP 0.000% 24-20/06/2031 CV	JPY	1 740 875	0.18
1 500 000	TUI AG 1.950% 24-26/07/2031 CV	EUR	1 951 870	0.20		<i>Jersey Island</i>		<i>30 719 146</i>	<i>3.21</i>
8 000 000	VONOVIA SE 0.000% 26-30/06/2031 CV	EUR	9 377 164	0.98	5 300 000	GOLDMAN SACHS FINANCE 0.000% 25-07/05/2030 CV	EUR	11 387 297	1.19
	<i>China</i>		<i>50 664 523</i>	<i>5.29</i>	1 500 000	GS FIN C INTL 0.000% 25-07/03/2030 CV	USD	1 447 050	0.15
8 000 000	BAIDU INC 0.000% 25-12/03/2032 CV	USD	7 091 120	0.74	10 000 000	GS FIN C INTL 0.000% 26-29/01/2029 CV	USD	17 884 799	1.87
3 000 000	BILIBILI INC 0.625% 25-01/06/2030 CV	USD	3 092 991	0.32		<i>Hong Kong</i>		<i>28 066 959</i>	<i>2.95</i>
20 000 000	CN PAC INSURANCE 0.000% 25-18/09/2030 CV	HKD	2 442 580	0.26	50 000 000	ALIBABA GROUP 0.000% 25-09/07/2032 CV	HKD	5 709 359	0.60
25 000 000	HANSOH PHAR 0.000% 26-03/02/2033 CV	HKD	2 908 205	0.30	6 000 000	ALIBABA GROUP 0.000% 25-15/09/2032 CV	USD	5 356 272	0.56
35 000 000	HUATAI SECURITY 0.000% 26-08/02/2027 CV	HKD	4 411 354	0.46	5 000 000	ALIBABA GROUP 0.500% 24-01/06/2031 CV	USD	5 927 650	0.62
4 600 000	JD.COM INC 0.250% 24-01/06/2029 CV	USD	4 497 885	0.47	3 700 000	ANLLIAN CAP 2 0.000% 24-05/12/2029 CV	EUR	4 084 733	0.43
3 000 000	MINISO GROUP 0.500% 25-14/01/2032 CV	USD	2 742 750	0.29	17 000 000	CHINA RUYI HOLDINGS 0.000% 26-31/01/2027 CV	HKD	2 066 091	0.22
24 000 000	PING AN INS GROUP 0.000% 25-11/06/2030 CV	HKD	3 295 746	0.34	40 000 000	CHOW TAI FOOK 0.375% 25-30/06/2030 CV	HKD	4 922 854	0.52
9 000 000	PING AN INS GROUP 0.875% 24-22/07/2029 CV	USD	11 911 680	1.25		<i>Israel</i>		<i>14 051 358</i>	<i>1.47</i>
1 615 000	QFIN HOLD INC 0.500% 25-01/04/2030 CV	USD	1 428 808	0.15	7 071 000	CHECKPOINT LTD 0.000% 25-15/12/2030 CV	USD	6 570 423	0.69
24 000 000	XTALPI HOLDINGS 0.000% 26-26/01/2027 CV	HKD	2 989 764	0.31	4 500 000	CYBERARK SFTWARE 0.000% 25-15/06/2030 CV	USD	7 480 935	0.78
4 000 000	ZTO EXPRESS KY 0.925% 26-01/03/2031 CV	USD	3 851 640	0.40		<i>Italy</i>		<i>11 329 280</i>	<i>1.19</i>
	<i>France</i>		<i>49 818 546</i>	<i>5.20</i>	4 200 000	ENI SPA 2.950% 23-14/09/2030 CV	EUR	5 988 688	0.63
103 582	ACCOR 0.700% 20-07/12/2027 CV	EUR	7 149 099	0.75	4 600 000	SNAM 1.750% 26-14/01/2031 CV	EUR	5 340 592	0.56
3 700 000	BNP PARIBAS 0.000% 26-19/02/2031 CV	EUR	4 523 829	0.47		<i>Switzerland</i>		<i>10 257 424</i>	<i>1.07</i>
3 500 000	EXAIL TECHNO 4.000% 25-01/04/2174 CV	EUR	5 459 955	0.57	1 000 000	CRISPR THERAPEUT 1.731% 26-01/03/2031 C	USD	1 054 020	0.11
6 500 000	LEGRAND SA 1.500% 25-23/06/2033 CV	EUR	8 613 571	0.90	9 200 000	STMICROELECTRONICS 0.625% 26-23/06/2033 CV	USD	9 203 404	0.96
2 900 000	REXEL SA 0.000% 26-13/05/2031 CV	EUR	3 435 826	0.36		<i>Australia</i>		<i>6 941 008</i>	<i>0.73</i>
9 400 000	SCHNEIDER ELECTRIC SE 0.250% 26-30/09/2034 CV	EUR	10 937 565	1.14	8 000 000	IREN LTD 0.000% 25-01/07/2031 CV	USD	6 941 008	0.73
5 600 000	SCHNEIDER ELECTRIC SE 1.625% 24-28/06/2031 CV	EUR	7 551 021	0.79		<i>South Korea</i>		<i>6 648 912</i>	<i>0.70</i>
1 200 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	2 147 680	0.22	2 700 000	LG CHEM LTD 1.600% 23-18/07/2030 CV	USD	2 658 177	0.28
	<i>The Netherlands</i>		<i>41 896 060</i>	<i>4.38</i>	3 500 000	LG CHEM LTD 1.750% 25-16/06/2028 CV	USD	3 990 735	0.42
6 100 000	EURONEXT NV 1.500% 25-30/05/2032 CV	EUR	7 240 542	0.76		<i>Spain</i>		<i>5 981 821</i>	<i>0.63</i>
2 200 000	LEG PROPERTIES BV 1.000% 24-04/09/2030 CV	EUR	2 431 728	0.25	4 200 000	IBERDROLA FINANCE SA 1.500% 25-27/03/2030 CV	EUR	5 981 821	0.63
1 800 000	MERRILL LYNCH BV 0.100% 25-28/04/2030 CV	EUR	1 886 123	0.20		<i>Singapore</i>		<i>5 752 332</i>	<i>0.60</i>
10 600 000	NEBIUS GROUP NV 2.750% 25-15/09/2032 CV	USD	22 682 669	2.37	6 000 000	GRAB HOLDINGS LT 0.000% 25-15/06/2030 CV	USD	5 752 332	0.60
7 800 000	QIAGEN NV 2.000% 25-04/09/2032 CV	USD	7 654 998	0.80		<i>British Virgin Islands</i>		<i>3 984 947</i>	<i>0.42</i>
	<i>Cayman Islands</i>		<i>40 818 399</i>	<i>4.27</i>	35 000 000	BOLT INNO 0.000% 26-05/02/2033 CV	HKD	3 984 947	0.42
3 500 000	SEAGATE HDD CAYM 3.500% 23-01/06/2028 CV	USD	40 818 399	4.27		<i>Luxembourg</i>		<i>3 749 016</i>	<i>0.39</i>
					3 100 000	CITIGROUP GLOBAL 0.000% 23-15/03/2028 CV	EUR	3 749 016	0.39

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>India</i>		<i>3 647 040</i>	<i>0.38</i>
4 000 000	MAKEMYTRIP LTD 0.000% 25-01/07/2030 CV	USD	3 647 040	0.38
	<i>New Zealand</i>		<i>3 431 895</i>	<i>0.36</i>
3 786 000	XERO INVESTMENTS LTD 1.625% 24-12/06/2031 CV	USD	3 431 895	0.36
	<i>Ireland</i>		<i>3 405 340</i>	<i>0.36</i>
2 000 000	JAZZ INVT I LIMITED 3.125% 24-15/09/2030 CV	USD	3 405 340	0.36
	<i>Canada</i>		<i>2 779 800</i>	<i>0.29</i>
2 000 000	B2GOLD CORP 2.750% 25-01/02/2030 CV	USD	2 779 800	0.29
	<i>Sweden</i>		<i>1 434 357</i>	<i>0.15</i>
1 200 000	FASTIGHETS AB BA 3.500% 23-23/02/2028 CV	EUR	1 434 357	0.15
	<i>Macao</i>		<i>992 150</i>	<i>0.10</i>
1 000 000	WYNN MACAU LTD 4.500% 23-07/03/2029 CV	USD	992 150	0.10
Other transferable securities			32 707	0.00
Convertible bonds			0	0.00
	<i>Luxembourg</i>		<i>0</i>	<i>0.00</i>
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	0	0.00
Warrants, Rights			32 707	0.00
11 723	GAMESTOP CORP CW 30/10/2026	USD	32 707	0.00
Shares/Units in investment funds			46 829 345	4.91
	<i>Luxembourg</i>		<i>46 829 345</i>	<i>4.91</i>
296 405.90	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	46 829 345	4.91
Total securities portfolio			907 661 983	94.96

BNP PARIBAS FUNDS Global Environment

Securities portfolio at 30/06/2026

Expressed in EUR

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		1 416 333 323	99.44					
	<i>United States of America</i>		<i>656 456 463</i>	<i>46.07</i>					
373 748	AGILENT TECHNOLOGIES INC	USD	43 422 502	3.05					
376 250	AMPHENOL CORPORATION - A	USD	58 025 365	4.07					
104 241	AUTODESK INC	USD	17 726 349	1.24					
182 176	CINTAS CORP	USD	27 100 931	1.90					
54 285	DEERE & CO	USD	30 118 608	2.11					
77 036	FERGUSON ENTERPRISES INC	GBP	16 043 950	1.13					
57 261	HUBBELL INC	USD	26 203 932	1.84					
311 773	ITRON INC	USD	23 596 359	1.66					
267 858	KLA CORP	USD	70 686 116	4.96					
107 922	MARVELL TECHNOLOGY INC	USD	28 119 378	1.97					
194 597	MICROSOFT CORPORATION	USD	63 490 399	4.46					
305 623	NEXTERA ENERGY	USD	23 462 373	1.65					
468 570	NVIDIA CORPORATION	USD	82 004 872	5.75					
1 147 761	QXO INC	USD	17 347 424	1.22					
433 996	SUNBELT RENTALS HOLDINGS INC	GBP	27 690 295	1.94					
81 709	SYNOPSYS INCORPORATED	USD	31 879 589	2.24					
362 194	VERALTO CORP	USD	28 093 557	1.97					
81 683	WABTEC CORP	USD	19 261 556	1.35					
214 548	XYLEM INC	USD	22 182 908	1.56					
	<i>France</i>		<i>137 755 983</i>	<i>9.68</i>					
261 255	AIR LIQUIDE SA	EUR	45 270 266	3.18					
163 049	SCHNEIDER ELECTRIC SE	EUR	46 534 185	3.27					
1 261 019	VEOLIA ENVIRONNEMENT	EUR	45 951 532	3.23					
	<i>Ireland</i>		<i>101 712 682</i>	<i>7.14</i>					
565 183	APTIV PLC	USD	30 342 808	2.13					
471 833	KERRY GROUP PLC - A	EUR	37 911 782	2.66					
101 709	TE CONNECTIVITY PLC	USD	17 935 408	1.26					
36 133	TRANE TECHNOLOGIES PLC	USD	15 522 684	1.09					
	<i>United Kingdom</i>		<i>75 845 315</i>	<i>5.33</i>					
112 942	LINDE PLC	USD	51 263 992	3.60					
309 793	SPIRAX-SARCO ENGINEERING PLC	GBP	24 581 323	1.73					
	<i>Canada</i>		<i>62 911 223</i>	<i>4.42</i>					
431 498	WASTE CONNECTIONS INC	USD	62 911 223	4.42					
	<i>Japan</i>		<i>58 759 502</i>	<i>4.13</i>					
147 600	HOYA CORP	JPY	20 758 623	1.46					
86 600	KEYENCE CORP	JPY	38 000 879	2.67					
	<i>Taiwan</i>		<i>57 289 851</i>	<i>4.02</i>					
847 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	57 289 851	4.02					
	<i>Germany</i>		<i>52 708 017</i>	<i>3.70</i>					
294 573	INFINEON TECHNOLOGIES AG	EUR	24 057 777	1.69					
172 800	SIEMENS ENERGY AG	EUR	28 650 240	2.01					
	<i>The Netherlands</i>		<i>51 783 155</i>	<i>3.64</i>					
30 082	ASML HOLDING NV	EUR	51 783 155	3.64					
	<i>South Korea</i>		<i>36 265 454</i>	<i>2.55</i>					
23 922	SK HYNIX INCORPORATED	KRW	36 265 454	2.55					
	<i>Bermuda</i>		<i>28 674 558</i>	<i>2.01</i>					
103 451	RENAISSANCERE HOLDINGS LTD	USD	28 674 558	2.01					
	<i>Italy</i>		<i>27 083 658</i>	<i>1.90</i>					
185 441	PRYSMIAN SPA	EUR	27 083 658	1.90					

BNP PARIBAS FUNDS Global Equity Net Zero Transition

Securities portfolio at 30/06/2026

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>Hong Kong</i>				
19 551	ALPHABET INCORPORATED - A	USD	6 111 205	5.24	192 000	AIA GROUP LTD	HKD	1 530 081	1.31
17 019	AMAZON.COM INC	USD	3 547 895	3.04	118 100	ALIBABA GROUP HOLDING LTD	HKD	1 223 046	1.05
6 843	AMERICAN EXPRESS CO	USD	2 024 530	1.74	<i>Singapore</i>				
6 467	AMERICAN TOWER CORP - A	USD	925 223	0.79	47 000	DBS GROUP HOLDINGS LTD	SGD	2 078 953	1.78
25 811	APPLE INC	USD	6 532 556	5.60	<i>Spain</i>				
45 723	BANK OF AMERICA CORPORATION	USD	2 278 751	1.95	90 519	IBERDROLA SA	EUR	1 976 935	1.70
2 121	COSTCO WHOLESALE CORPORATION	USD	1 735 443	1.49	<i>Italy</i>				
3 052	CUMMINS INCORPORATED	USD	1 903 890	1.63	322 134	INTESA SANPAOLO	EUR	1 929 583	1.66
2 988	ELI LILLY & CO	USD	3 134 695	2.69	<i>France</i>				
12 520	FLEX LTD	USD	1 774 789	1.52	24 982	DANONE	EUR	1 792 209	1.54
2 165	GE VERNOVA INC	USD	2 224 763	1.91	<i>Canada</i>				
17 719	GILEAD SCIENCES	USD	1 958 032	1.68	12 179	WASTE CONNECTIONS INC	USD	1 775 665	1.52
5 986	HILTON WORLDWIDE HOLDINGS INC	USD	1 730 196	1.48	<i>Chile</i>				
76 026	KEYCORP	USD	1 532 755	1.31	37 364	ANTOFAGASTA PLC	GBP	1 656 959	1.42
5 255	LAM RESEARCH CORP	USD	1 991 734	1.71	<i>Finland</i>				
7 266	LOWE'S COMPANIES INC	USD	1 401 277	1.20	137 950	NOKIA OYJ	EUR	1 594 012	1.37
2 798	META PLATFORMS - A	USD	1 378 541	1.18	<i>Ireland</i>				
1 444	MICRON TECHNOLOGY INCORPORATED	USD	1 457 880	1.25	9 240	CRH PLC	USD	864 760	0.74
12 210	MICROSOFT CORPORATION	USD	3 983 709	3.42	<i>Norway</i>				
12 677	MP MATERIALS CORP	USD	621 043	0.53	99 240	NORSK HYDRO ASA	NOK	787 710	0.68
12 848	NEXTERA ENERGY	USD	986 328	0.85	Shares/Units in investment funds				
11 105	NEXTPOWER INC - A	USD	1 157 220	0.99	<i>France</i>				
38 429	NVIDIA CORPORATION	USD	6 725 496	5.78	10.56	BNP PARIBAS MOIS ISR - I CAP	EUR	267 343	0.23
8 166	PALO ALTO NETWORKS INC	USD	2 435 729	2.09	Total securities portfolio				
2 270	PARKER HANNIFIN CORP	USD	1 942 038	1.67					
2 033	SEAGATE TECHNOLOGY HOLDINGS	USD	1 715 949	1.47					
13 376	TJX COMPANIES INCORPORATED	USD	1 772 469	1.52					
6 267	T-MOBILE US INC	USD	919 412	0.79					
8 791	UNITED CONTINENTAL HOLDINGS	USD	1 045 647	0.90					
4 666	VERTEX PHARMACEUTICALS INCORPORATED	USD	2 027 239	1.74					
8 699	VISA INCORPORATED - A	USD	2 610 461	2.24					
11 135	WALMART INC	USD	1 103 079	0.95					
<i>Japan</i>									
82 600	FUJITSU LTD	JPY	1 436 783	1.23					
69 500	HITACHI LIMITED	JPY	1 675 487	1.44					
117 500	MITSUBISHI UFJ FINANCIAL GROUP	JPY	2 038 219	1.75					
18 400	SHIN-ETSU CHEMICAL CO LTD	JPY	699 792	0.60					
89 600	SONY GROUP CORP	JPY	1 580 860	1.36					
<i>South Korea</i>									
4 045	HYUNDAI MOBIS CO LTD	KRW	1 149 052	0.99					
19 470	KB FINANCIAL GROUP INC	KRW	1 751 767	1.50					
1 907	SK HYNIX INCORPORATED	KRW	2 890 988	2.48					
<i>United Kingdom</i>									
13 593	ASTRAZENECA PLC	GBP	2 224 998	1.91					
267 026	NATWEST GROUP	GBP	2 067 638	1.77					
388 011	SAINSBURY (J) PLC	GBP	1 440 514	1.24					
<i>Taiwan</i>									
54 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	3 652 482	3.13					
<i>China</i>									
31 400	CONTEMPORARY AMPEREX TECHN - A	CNY	1 593 658	1.37					
207 000	PING AN INSURANCE GROUP CO - H	HKD	1 178 629	1.01					

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2026

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					1 275 000	GLATFELTER CO 7.250% 24-15/11/2031	USD	1 087 313	1.60
			66 072 948	97.20	550 000	GOODYEAR TIRE 5.250% 22-15/07/2031	USD	428 147	0.63
			62 207 455	91.51	1 300 000	GRAPHIC PACKAGIN 6.375% 24-15/07/2032	USD	1 147 008	1.69
	Bonds				250 000	GRAY MEDIA INC 4.750% 20-15/10/2030	USD	157 166	0.23
	<i>United States of America</i>		<i>42 930 984</i>	<i>63.14</i>	150 000	GRAY MEDIA INC 7.250% 25-15/08/2033	USD	128 903	0.19
300 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	252 558	0.37	180 000	GRAY TELEVISION 10.500% 24-15/07/2029	USD	166 098	0.24
325 000	ADAPTHEALTH LLC 5.125% 21-01/03/2030	USD	275 737	0.41	200 000	HERC HOLDINGS 7.250% 25-15/06/2033	USD	182 148	0.27
200 000	ADAPTHEALTH LLC 6.125% 20-01/08/2028	USD	174 276	0.26	150 000	HILTON DOMESTIC 3.625% 21-15/02/2032	USD	119 719	0.18
118 346	ADVANTAGE SALES 9.000% 26-15/11/2030	USD	92 256	0.14	175 000	ICAHN ENTER/FINANCE 4.375% 21-01/02/2029	USD	130 106	0.19
250 000	AMER AXLE & MFG 7.750% 25-15/10/2033	USD	215 932	0.32	500 000	ICAHN ENTER/FINANCE 5.250% 20-15/05/2027	USD	430 771	0.63
150 000	APLD COMPUT 9.250% 25-15/12/2030	USD	141 367	0.21	400 000	ICAHN ENTER/FINANCE 9.750% 24-15/01/2029	USD	341 992	0.50
100 000	APOLLO DEBT SOLU 6.550% 25-15/03/2032	USD	88 260	0.13	125 000	IMOLA MERGER 4.750% 21-15/05/2029	USD	107 146	0.16
175 000	ATKORE INC 4.250% 21-01/06/2031	USD	145 986	0.21	550 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	470 240	0.69
790 536	BEACH ACQUISITIO 10.000% 25-15/07/2033	USD	784 797	1.15	950 000	JANE STREET GROUP 7.125% 24-30/04/2031	USD	857 933	1.26
925 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	770 631	1.13	875 000	JEFFERSON CAPITAL 8.250% 25-15/05/2030	USD	802 638	1.18
300 000	BUILDERS FIRSTSO 4.250% 21-01/02/2032	USD	244 358	0.36	675 000	KOHL'S CORP 10.000% 25-01/06/2030	USD	639 104	0.94
125 000	BUILDERS FIRSTSO 5.000% 20-01/03/2030	USD	107 146	0.16	125 000	LIFEPOINT HEALTH 9.875% 23-15/08/2030	USD	115 209	0.17
368 000	CALUMET SPECIAL 9.750% 23-15/07/2028	USD	329 520	0.48	200 000	LITHIA MOTORS 4.375% 20-15/01/2031	USD	165 311	0.24
375 000	CALUMET SPECIAL 9.750% 26-15/02/2031	USD	346 858	0.51	1 475 000	LSB INDUSTRIES 6.250% 21-15/10/2028	USD	1 290 124	1.91
100 000	CANPACK GROUP/SA 4.875% 26-15/01/2032	EUR	101 850	0.15	125 000	MANITOWOC CO 9.250% 24-01/10/2031	USD	117 259	0.17
950 000	CCO HOLDINGS LLC 4.500% 20-15/08/2030	USD	771 724	1.14	375 000	MERIDIAN ARC HOL 6.250% 26-30/04/2031	USD	327 998	0.48
200 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	165 748	0.24	725 000	MICHAELS COS INC 8.500% 26-15/03/2033	USD	627 788	0.92
250 000	CHS/COMMUNITY 5.250% 22-15/05/2030	USD	205 545	0.30	500 000	MIDAS OPCO HLDGS 5.625% 21-15/08/2029	USD	421 477	0.62
375 000	CITADEL LP 6.375% 25-23/01/2032	USD	341 121	0.50	100 000	MKS INC 4.250% 26-15/02/2034	EUR	98 000	0.14
100 000	CLD SFTWR GROUP IN 8.250% 24-30/06/2032	USD	81 562	0.12	100 000	MUELLER WATER 4.000% 21-15/06/2029	USD	84 733	0.12
275 000	CLD SFTWR GROUP IN 9.000% 23-30/09/2029	USD	233 316	0.34	200 000	NEPTUNE BIDCO US 9.290% 22-15/04/2029	USD	178 212	0.26
1 025 000	CLEARWATER PAPER 4.750% 20-15/08/2028	USD	731 791	1.08	100 000	OAK-EAGLE ACQUIR 6.250% 26-01/07/2033	EUR	104 555	0.15
1 275 000	COGENT COMMUNICATION 7.000% 22-15/06/2027	USD	1 105 435	1.63	375 000	OCEANEERING INTL 6.000% 24-01/02/2028	USD	332 918	0.49
300 000	CORE SCIENTIFIC 7.750% 26-15/05/2031	USD	266 006	0.39	600 000	OLIN CORP 6.625% 25-01/04/2033	USD	518 237	0.76
300 000	COREWEAVE INC 8.500% 26-15/07/2032	EUR	295 401	0.43	750 000	OLYMPUS WTR HLDG 7.250% 24-15/06/2031	USD	662 556	0.97
1 100 000	COREWEAVE INC 9.250% 25-01/06/2030	USD	964 532	1.42	250 000	ORGANON FINANCE I 5.125% 21-30/04/2031	USD	215 932	0.32
825 000	CVR ENERGY INC 7.500% 26-15/02/2031	USD	728 811	1.07	360 000	OXFORD FIN/COS 7.750% 26-15/05/2031	USD	311 729	0.46
250 000	DAVITA INC 3.750% 20-15/02/2031	USD	202 539	0.30	150 000	PARK-OHIO INDUST 8.500% 25-01/08/2030	USD	136 447	0.20
275 000	DAVITA INC 4.625% 20-01/06/2030	USD	232 414	0.34	975 000	PBF HOLDING CO 9.875% 25-15/03/2030	USD	910 358	1.34
250 000	DEALER TIRE FINA 10.375% 26-01/10/2031	USD	217 845	0.32	250 000	PENN ENTRTMT INC 6.750% 26-01/04/2031	USD	219 759	0.32
200 000	DISCOVERY HOLDINGS 4.279% 26-15/03/2032	USD	156 783	0.23	375 000	PETCO HEALTH & W 8.250% 26-01/02/2031	USD	330 048	0.49
200 000	DISCOVERY HOLDINGS 4.693% 26-17/05/2033	EUR	189 684	0.28	1 425 000	PETSMART INC/PE 7.500% 25-15/09/2032	USD	1 246 391	1.83
525 000	DISCOVERY HOLDINGS 5.050% 26-15/03/2042	USD	336 936	0.50	300 000	PETSMART LLC/PE 10.000% 25-15/09/2033	USD	262 726	0.39
500 000	DOW CHEMICAL CO 6.300% 22-15/03/2033	USD	459 172	0.68	550 000	PICARD MIDCO 6.500% 22-31/03/2029	USD	467 233	0.69
200 000	EDGED COMPUTE 7.500% 26-30/04/2031	USD	170 122	0.25	175 000	PRA GROUP INC 5.000% 21-01/10/2029	USD	144 456	0.21
300 000	EQUIPMENTSHARE 7.125% 26-01/07/2034	USD	258 462	0.38	225 000	PRA GROUP INC 8.375% 23-01/02/2028	USD	199 259	0.29
100 000	EQUIPMENTSHARE 8.000% 24-15/03/2033	USD	89 653	0.13	875 000	PRA GROUP INC 8.875% 24-31/01/2030	USD	788 288	1.16
650 000	EQUIPMENTSHARE 8.625% 24-15/05/2032	USD	590 560	0.87	1 325 000	PRIME HEALTHCARE 9.375% 24-01/09/2029	USD	1 206 731	1.78
975 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	963 399	1.42	200 000	QUIKRETE HOLDING 6.375% 25-01/03/2032	USD	178 212	0.26
700 000	FREEDOM MORTGAGE HOLDINGS 8.375% 25-01/04/2032	USD	622 212	0.92	350 000	QUIKRETE HOLDING 6.750% 25-01/03/2033	USD	311 489	0.46
225 000	FREEDOM MORTGAGE HOLDINGS 9.250% 24-01/02/2029	USD	204 179	0.30	125 000	SABRE FINCL BRWR 11.125% 25-15/06/2029	USD	115 483	0.17

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	SCRIPPS ESCROW 3.875% 20-15/01/2029	USD	159 188	0.23	400 000	MOBICO GROUP PLC 4.875% 23-26/09/2031	EUR	319 500	0.47
550 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	451 598	0.66	100 000	NEOEN FINCO PLC 5.500% 26-15/06/2031	EUR	101 975	0.15
1 075 000	SMYRNA READY MIX 8.875% 23-15/11/2031	USD	989 624	1.46	100 000	OCADO GROUP PLC 10.500% 24-08/08/2029	GBP	119 589	0.18
700 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	577 823	0.85	100 000	PCC GLOBAL 8.250% 25-15/11/2030	EUR	79 407	0.12
300 000	SV RNO PROPERTY 5.875% 26-01/03/2031	USD	258 462	0.38	100 000	PINNACLE BIDCO P 8.250% 23-11/10/2028	EUR	103 494	0.15
300 000	TENET HEALTHCARE 4.375% 21-15/01/2030	USD	253 870	0.37	200 000	PUNCH FINANCE 7.875% 25-30/12/2030	GBP	239 417	0.35
550 000	TENET HEALTHCARE 5.500% 25-15/11/2032	USD	478 057	0.70	100 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	114 814	0.17
575 000	TENNECO INC 8.000% 23-17/11/2028	USD	504 187	0.74	200 000	RAC BOND CO 8.250% 23-06/11/2028	GBP	245 821	0.36
550 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	463 625	0.68	125 000	SIG 9.750% 24-31/10/2029	EUR	90 815	0.13
225 000	TRANSDIGM INC 6.625% 24-01/03/2032	USD	201 473	0.30	200 000	STONEGATE PUB 10.750% 24-31/07/2029	GBP	236 473	0.35
400 000	UNDER ARMOUR INC 7.250% 25-15/07/2030	USD	353 363	0.52	100 000	VIRGIN MEDIA SEC 5.250% 19-15/05/2029	GBP	110 585	0.16
500 000	UNITED RENTAL NA 5.375% 25-15/11/2033	USD	430 771	0.63	75 000	VIRGIN MEDIA SEC 5.500% 19-15/05/2029	USD	62 238	0.09
125 000	UNITED RENTAL NA 6.125% 24-15/03/2034	USD	112 203	0.17	200 000	WOLSELEY GROUP 9.750% 25-31/01/2031	GBP	217 667	0.32
300 000	UNITI / CSL 6.500% 21-15/02/2029	USD	260 102	0.38	104 000	ZEGONA FINANCE 4.250% 26-15/01/2032	EUR	103 926	0.15
125 000	UNITI/UNITI/CSL 6.000% 21-15/01/2030	USD	106 736	0.16	<i>France</i>			2 421 595	3.57
125 000	UWM HOLDINGS 6.625% 24-01/02/2030	USD	101 816	0.15	200 000	ALTICE FRANCE 4.750% 25-15/10/2030	EUR	192 741	0.28
200 000	VF CORPORATION 0.625% 20-25/02/2032	EUR	163 700	0.24	100 000	BETCLIC EVEREST 5.125% 26-10/12/2031	EUR	101 407	0.15
50 000	VIASAT INC 5.625% 19-15/04/2027	USD	43 678	0.06	100 000	CANAL PLUS SA 4.875% 26-20/05/2032	EUR	99 340	0.15
1 225 000	VIC HLDG/VIC FIN 8.750% 24-15/09/2029	USD	1 106 281	1.63	228 000	CLARIANE SE 6.875% 26-15/04/2031	EUR	233 299	0.34
450 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	345 874	0.51	100 000	EGIS SA 5.125% 26-15/05/2031	EUR	101 547	0.15
473 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	384 755	0.57	100 000	EUTELSAT COMM 6.250% 26-15/03/2033	EUR	102 805	0.15
650 000	WINDSTREAM SERV 7.500% 25-15/10/2033	USD	599 088	0.88	200 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	192 176	0.28
700 000	WULF COMPUTE LLC 7.750% 25-15/10/2030	USD	642 876	0.95	257 000	FORVIA SE 5.375% 25-15/03/2031	EUR	262 166	0.39
<i>United Kingdom</i>			6 266 812	9.21	300 000	FORVIA SE 5.500% 24-15/06/2031	EUR	306 669	0.45
200 000	ALEXANDRITE MON 6.875% 26-31/05/2031	EUR	201 432	0.30	125 000	ILIAD HOLDING 8.500% 24-15/04/2031	USD	115 893	0.17
148 000	ALLWYN ENTERTAIN 4.625% 26-15/08/2031	EUR	146 921	0.22	200 000	KAPLA HOLDING SA 5.125% 26-30/04/2032	EUR	200 850	0.30
100 000	ARQIVA BROAD FINANCE 8.625% 25-01/07/2030	GBP	101 429	0.15	100 000	VALEO SE 4.875% 26-03/02/2033	EUR	99 914	0.15
150 000	BCP MODULAR 6.500% 25-10/07/2031	EUR	129 743	0.19	400 000	VALEO SE 5.125% 25-20/05/2031	EUR	412 788	0.61
100 000	BOPARAN FINANCE 9.375% 24-07/11/2029	GBP	110 173	0.16	<i>The Netherlands</i>			2 045 832	3.01
150 000	CASTLE UK FINCO 7.000% 22-15/05/2029	GBP	172 568	0.25	102 000	NOURYON FINANCE 6.125% 26-15/07/2031	EUR	103 370	0.15
200 000	CO-OPERATIVE GRO 8.250% 26-15/12/2031	GBP	237 135	0.35	193 000	TEVA PHARMACEUTICAL 4.125% 25-01/06/2031	EUR	193 965	0.29
294 000	DEUCE FINCO 7.000% 25-20/11/2031	GBP	347 476	0.51	1 000 000	TRIVIMUM PACK FIN 12.250% 25-15/01/2031	USD	964 314	1.42
115 000	EDGE FINCO PLC 8.125% 24-15/08/2031	GBP	139 087	0.20	200 000	UNITED GROUP 6.250% 25-31/01/2032	EUR	204 622	0.30
300 000	GLOBAL AUTO/AAG 8.375% 24-15/01/2029	USD	258 134	0.38	100 000	VERSUNI GROUP 5.750% 26-01/07/2033	EUR	98 740	0.15
200 000	ICELAND BONDCO 4.375% 21-15/05/2028	GBP	228 482	0.34	100 000	VZ SECURED FINANCE 5.250% 25-15/01/2033	EUR	95 002	0.14
150 000	INEOS FINANCE PL 5.625% 25-15/08/2030	EUR	139 508	0.21	200 000	ZIGGO 6.125% 24-15/11/2032	EUR	180 000	0.26
150 000	INEOS FINANCE PL 6.625% 23-15/05/2028	EUR	151 656	0.22	250 000	ZIGGO BV 4.875% 19-15/01/2030	USD	205 819	0.30
350 000	INEOS FINANCE PL 7.250% 25-31/03/2031	EUR	332 294	0.49	<i>Germany</i>			1 752 730	2.58
100 000	INEOS FINANCE PL 7.875% 26-15/11/2031	EUR	95 980	0.14	123 000	APCOA GROUP GMBH/GERMAN 6.000% 24-15/04/2031	EUR	124 678	0.18
300 000	INEOS QUATTRO FI 6.750% 24-15/04/2030	EUR	252 603	0.37	100 000	ASK CHEMCALS DE 10.000% 24-15/11/2029	EUR	99 827	0.15
200 000	INEOS QUATTRO FI 8.500% 23-15/03/2029	EUR	182 740	0.27	100 000	BIRKENSTOCK GROU 4.500% 26-15/06/2033	EUR	101 019	0.15
425 000	INTERNATIONAL GAME TECH 5.250% 20-15/01/2029	USD	370 337	0.54	200 000	CHEPLAPHARM ARZN 6.750% 26-15/02/2032	EUR	200 402	0.29
300 000	ITHACA ENERGY N 5.500% 25-01/10/2031	EUR	298 566	0.44	100 000	CHEPLAPHARM ARZN 7.125% 25-15/06/2031	EUR	102 072	0.15
100 000	MAISON FINCO PLC 7.250% 26-30/04/2032	GBP	111 486	0.16	200 000	CIDRON ATRIUM SE 5.625% 26-15/02/2033	EUR	197 196	0.29
100 000	MARKET BIDCO FINANCE 8.750% 25-31/01/2031	GBP	113 341	0.17	200 000	HT TROPLAST AG 7.625% 26-15/07/2031	EUR	202 522	0.30
					317 000	HT TROPLAST AG 9.375% 23-15/07/2028	EUR	324 811	0.48
					300 000	SCHAEFFLER 4.500% 25-12/05/2032	EUR	299 154	0.44
					100 000	SCHAEFFLER 5.000% 26-13/05/2033	EUR	101 049	0.15

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>					<i>Romania</i>				
245 000	CELSA OPCO SA 8.250% 25-15/12/2030	EUR	261 278	0.38	196 800	GLOBALWORTH REAL 6.250% 24-31/03/2029	EUR	75 510	0.11
200 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	198 486	0.29	Convertible bonds				
200 000	GRIFOLS SA 7.125% 24-01/05/2030	EUR	207 622	0.31	<i>France</i>				
325 000	GRIFOLS SA 7.500% 24-01/05/2030	EUR	207 780	0.31	4 173	CLARIANE SE 0.875% 20-06/03/2027 CV	EUR	250 714	0.37
500 000	OHL OPERACIONES 9.750% 21-31/12/2029	EUR	391 000	0.58	<i>United Kingdom</i>				
<i>Luxembourg</i>					100 000	ASOS PLC 11.000% 24-19/09/2028 CV	GBP	123 237	0.18
100 000	ARDAGH GROUP SA 4.500% 25-01/12/2030	EUR	94 141	0.14	<i>Germany</i>				
200 000	CIDRON AIDA FINC 9.125% 25-27/10/2031	GBP	223 961	0.33	100 000	DELIVERY HERO AG 2.125% 21-10/03/2029 CV	EUR	96 227	0.14
258 000	MAXAM PRILL SARL 6.000% 25-15/07/2030	EUR	262 709	0.39	Floating rate bonds				
100 000	SES 4.875% 25-24/06/2033	EUR	100 158	0.15	<i>Luxembourg</i>				
200 000	VIVION 5.625% 25-08/06/2030	EUR	192 764	0.28	300 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	876 789	1.29
<i>Italy</i>					200 000	HSE INVESTMENT 25-15/10/2029 FRN	EUR	299 250	0.44
100 000	DOLCETTO HOLDCO 5.625% 25-14/07/2032	EUR	100 430	0.15	101 000	PLT VII FINANCE 26-15/06/2031 FRN	EUR	188 785	0.28
200 000	FIBERCOP SPA 4.750% 25-30/06/2030	EUR	203 398	0.30	200 000	SES FIN SARL 26-24/06/2174 FRN	EUR	101 016	0.15
100 000	FIBERCOP SPA 5.125% 25-30/06/2032	EUR	102 489	0.15	200 000	VIVION 25-08/06/2174 FRN	EUR	198 250	0.29
100 000	FIBERCOP SPA 5.375% 26-15/04/2031	EUR	103 497	0.15	100 000	VIVION 25-08/06/2174 FRN	EUR	89 488	0.13
211 000	GG12 SPA 6.250% 26-28/04/2033	EUR	215 623	0.32	<i>France</i>				
<i>Japan</i>					200 000	ALSTOM S 26-16/09/2174 FRN	EUR	810 516	1.19
200 000	NISSAN MOTOR CO 5.250% 25-17/07/2029	EUR	202 172	0.30	200 000	EMEIS SA 25-31/12/2031 FRN	EUR	203 000	0.30
325 000	RAKUTEN GROUP 9.750% 24-15/04/2029	USD	309 138	0.45	200 000	ENGIE 26-16/07/2174 FRN	EUR	199 118	0.29
100 000	SOFTBANK GROUP CORP 7.000% 26-22/04/2032	EUR	103 973	0.15	200 000	RCI BANQUE 24-09/10/2034 FRN	EUR	201 446	0.30
<i>Canada</i>					<i>United States of America</i>				
200 000	GFL ENVIRONMENTAL INC 6.750% 23-15/01/2031	USD	180 180	0.27	525 000	BREAD FINANCIAL 25-15/06/2035 FRN	USD	649 188	0.95
475 000	TASEKO MINES LTD 8.250% 24-01/05/2030	USD	433 641	0.64	169 000	KING US BIDC 25-01/12/2032 FRN	EUR	478 713	0.70
<i>Sweden</i>					<i>Sweden</i>				
200 000	HEIMSTADEN 7.361% 25-24/01/2031	EUR	203 002	0.30	100 000	HEIMSTADEN 21-31/12/2061 FRN	EUR	170 475	0.25
325 000	SAMHALLSBYGG 0.750% 24-14/11/2028	EUR	285 214	0.42	300 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	403 884	0.60
<i>Singapore</i>					100 000	HEIMSTADEN 21-31/12/2061 FRN	EUR	105 384	0.16
525 000	SEAGATE DATA 8.500% 25-15/07/2031	USD	479 287	0.71	107 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	298 500	0.44
<i>Austria</i>					<i>Italy</i>				
200 000	AMS-OSRAM AG 7.250% 26-31/05/2032	EUR	205 764	0.30	100 000	GG12 SPA 26-28/04/2033 FRN	EUR	209 424	0.31
150 000	BENTELER INTERNATIONAL 7.250% 25-15/06/2031	EUR	159 005	0.23	107 000	NEOPHARMED GENTI 26-29/06/2033 FRN	EUR	101 509	0.15
100 000	CONSTAN FLEX GMB 6.250% 26-15/07/2032	EUR	101 474	0.15	<i>Spain</i>				
<i>Jersey Island</i>					200 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	198 000	0.29
100 000	B&M EUROPEAN 6.500% 24-27/11/2031	GBP	113 610	0.17	<i>United Kingdom</i>				
100 000	CPUK FINANCE 7.875% 24-28/08/2029	GBP	119 598	0.18	225 000	NATIONAL EXPRESS 20-31/12/2060 FRN	GBP	147 256	0.22
100 000	TOUCAN FINCO/C/U 8.250% 25-15/05/2030	EUR	91 447	0.13	<i>The Netherlands</i>				
<i>Macao</i>					100 000	UNITED GROUP 26-31/01/2033 FRN	EUR	100 258	0.15
300 000	WYNN MACAU LTD 5.625% 20-26/08/2028	USD	260 430	0.38	Total securities portfolio				
<i>Ireland</i>									
200 000	GLOBE TRADE CENT 6.500% 25-15/10/2030	EUR	178 000	0.26					
100 000	VIRGIN MEDIA 7.500% 26-15/07/2033	EUR	80 950	0.12					
<i>Australia</i>									
272 000	MINERAL RESOURCE 9.250% 23-01/10/2028	USD	245 640	0.36					
<i>Poland</i>									
100 000	SYNTHOS 2.500% 21-07/06/2028	EUR	96 131	0.14					

BNP PARIBAS FUNDS Global Income Bond

Securities portfolio at 30/06/2026

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					14 475 126	GNR 2015-95 GI 4.500% 15-16/07/2045	USD	2 615 076	1.25
					6 311 282	GNR 2020-149 IA 2.500% 20-20/10/2050	USD	985 948	0.47
					8 183 413	GNR 2021-154 BI 4.500% 21-20/09/2051	USD	1 957 145	0.93
					13 967 902	GNR 2021-196 KI 3.500% 21-20/11/2051	USD	2 466 452	1.17
					7 983 345	GNR 2024-24 CI 3.000% 24-20/12/2051	USD	1 396 047	0.66
					5 986 383	GNR 2025-187 GI 6.000% 25-20/11/2055	USD	1 639 850	0.78
					9 949 248	GNR 2025-214 UI 2.500% 25-20/02/2051	USD	1 463 932	0.70
Bonds					200 000	GOODYEAR TIRE 5.250% 22-15/07/2031	USD	178 000	0.08
<i>United States of America</i>					250 000	GRAPHIC PACKAGIN 6.375% 24-15/07/2032	USD	252 188	0.12
100 000	APLD COMPUT 9.250% 25-15/12/2030	USD	107 750	0.05	300 000	HCA INC 5.300% 26-15/05/2036	USD	298 097	0.14
200 000	APOLLO DEBT SOLU 6.550% 25-15/03/2032	USD	201 814	0.10	175 000	ICAHN ENTER/FINANCE 5.250% 20-15/05/2027	USD	172 375	0.08
200 000	AT&T INC 6.200% 26-30/10/2056	USD	197 209	0.09	100 000	ICAHN ENTER/FINANCE 9.750% 24-15/01/2029	USD	97 750	0.05
200 000	BALL CORP 1.500% 19-15/03/2027	EUR	225 683	0.11	15 000 000	INT BANK RECON&DEV 0.000% 22-26/05/2037	BRL	863 372	0.41
450 000	BEACH ACQUISITIO 10.000% 25-15/07/2033	USD	510 750	0.24	67 000 000	INT BANK RECON&DEV 0.000% 22-30/09/2052	MXN	332 857	0.16
200 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	190 500	0.09	12 790 000	INT BANK RECON&DEV 0.000% 23-08/02/2038	BRL	690 408	0.33
125 000	CALUMET SPECIAL 9.750% 23-15/07/2028	USD	127 969	0.06	22 000 000	INT BANK RECON&DEV 0.000% 23-10/11/2038	BRL	1 110 340	0.53
250 000	CALUMET SPECIAL 9.750% 26-15/02/2031	USD	264 375	0.13	10 000 000	INTERNATIONAL FINANCE CORP 0.000% 18-22/02/2038	MXN	198 154	0.09
198 000	CHARTER COMMUNICATIONS OPERATION 2.250% 21-15/01/2029	USD	184 887	0.09	78 000 000	INTERNATIONAL FINANCE CORP 0.000% 22-26/04/2052	MXN	427 110	0.20
275 000	CITADEL LP 6.375% 25-23/01/2032	USD	286 003	0.14	15 000 000 000	INTERNATIONAL FINANCE CORP 0.000% 23-01/02/2038	COP	1 264 328	0.60
300 000	CLEARWATER PAPER 4.750% 20-15/08/2028	USD	244 875	0.12	42 000	INVITATION HOMES 4.950% 26-01/02/2032	USD	41 689	0.02
300 000	COGENT COMMUNICATION 7.000% 22-15/06/2027	USD	297 375	0.14	250 000	JANE STREET GROUP 7.125% 24-30/04/2031	USD	258 125	0.12
275 000	CORE SCIENTIFIC 7.750% 26-15/05/2031	USD	278 781	0.13	350 000	JEFFERSON CAPITAL 8.250% 25-15/05/2030	USD	367 063	0.17
300 000	COREWEAVE INC 8.500% 26-15/07/2032	EUR	337 732	0.16	200 000	MAPLE PARENT 5.700% 26-26/03/2036	USD	202 150	0.10
400 000	COREWEAVE INC 9.000% 25-01/02/2031	USD	394 500	0.19	127 000	MARRIOTT INTERNATIONAL 4.500% 26-01/05/2033	USD	123 061	0.06
425 000	CVR ENERGY INC 7.500% 26-15/02/2031	USD	429 250	0.20	1 260 000	MET LIFE GLOB 4.500% 26-12/11/2030	GBP	1 646 591	0.78
75 000	DEALER TIRE FINA 10.375% 26-01/10/2031	USD	74 719	0.04	200 000	META PLATFORMS 6.300% 26-15/05/2056	USD	199 813	0.10
100 000	DISCOVERY HOLDINGS 4.693% 26-17/05/2033	EUR	108 433	0.05	425 000	MICHAELS COS INC 8.500% 26-15/03/2033	USD	420 750	0.20
200 000	EXPEDIA GROUP INC 5.500% 26-15/04/2036	USD	198 168	0.09	175 000	MIDAS OPCO HLDGS 5.625% 21-15/08/2029	USD	168 656	0.08
124 000	EXPERIAN 5.350% 26-24/08/2036	USD	123 579	0.06	200 000	NVIDIA CORP 5.550% 26-15/06/2046	USD	198 593	0.09
200 000	FEDEX FREIGHT HOLDING 4.950% 26-15/03/2033	USD	196 093	0.09	200 000	OMEGA HEALTHCARE 3.375% 20-01/02/2031	USD	185 647	0.09
5 109 633	FHR 4909 IK 4.500% 19-15/12/2048	USD	1 164 485	0.55	200 000	ORACLE CORP 6.700% 26-04/02/2056	USD	188 150	0.09
5 288 092	FHR 4993 IO 4.500% 25/07/2050	USD	1 212 930	0.58	125 000	OXFORD FIN/COS 7.750% 26-15/05/2031	USD	123 750	0.06
16 092 025	FHR 5119 IC 4.000% 21-25/06/2051	USD	3 221 302	1.53	325 000	PBF HOLDING CO 9.875% 25-15/03/2030	USD	346 938	0.17
13 768 353	FHR 5220 IO 4.500% 22-25/01/2051	USD	2 248 097	1.07	150 000	PENN ENTRTMT INC 6.750% 26-01/04/2031	USD	150 750	0.07
7 525 878	FHR 5326 IO 2.500% 23-25/02/2051	USD	1 154 997	0.55	275 000	PETCO HEALTH & W 8.250% 26-01/02/2031	USD	276 719	0.13
3 736 435	FN BU4044 5.000% 23-01/07/2053	USD	3 711 961	1.78	375 000	PETSMART INC/PE 7.500% 25-15/09/2032	USD	375 000	0.18
2 653 782	FN FA2380 5.500% 25-01/08/2055	USD	2 697 622	1.28	375 000	PRA GROUP INC 8.875% 24-31/01/2030	USD	386 250	0.18
902 963	FN FA2769 6.000% 25-01/09/2055	USD	933 677	0.44	275 000	PRIME HEALTHCARE 9.375% 24-01/09/2029	USD	286 344	0.14
2 490 559	FN FA3228 5.500% 25-01/10/2055	USD	2 532 146	1.21	150 000	SMYRNA READY MIX 8.875% 23-15/11/2031	USD	157 875	0.08
3 461 721	FN FS3930 5.500% 23-01/02/2053	USD	3 521 542	1.68	230 000	SPACE EXPLORATION TECHNOLOGIES CORP 5.350% 26-15/07/2031	USD	229 325	0.11
3 320 095	FN FS4097 5.500% 23-01/03/2053	USD	3 383 764	1.61	400 000	STRYKER CORP 4.625% 16-15/03/2046	USD	347 240	0.17
2 842 382	FN FS6791 6.000% 24-01/01/2054	USD	2 944 102	1.40	200 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	188 750	0.09
3 026 170	FN MA4626 4.000% 22-01/06/2052	USD	2 840 557	1.35	770 000	TIME WARNER CABL 5.750% 11-02/06/2031	GBP	1 020 660	0.49
17 207 974	FNR 2021-10 BI 2.000% 21-25/03/2051	USD	2 292 102	1.09	100 000	UNDER ARMOUR INC 7.250% 25-15/07/2030	USD	101 000	0.05
15 511 749	FNR 2021-11 XI 3.000% 21-25/02/2049	USD	2 541 755	1.21	250 000	UNITI / CSL 8.625% 25-15/06/2032	USD	261 875	0.12
6 032 292	FNR 2021-41 BI 3.500% 21-25/07/2051	USD	1 032 608	0.49	250 000	VERISK ANALYTICS 4.450% 26-15/03/2031	USD	244 810	0.12
11 556 332	FNR 2022-52 PI 4.000% 22-25/12/2045	USD	1 883 913	0.90					
8 166 839	FNS 424 C8 3.500% 18-25/02/2048	USD	1 524 096	0.73					
250 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	282 424	0.13					
276 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	319 656	0.15					
928 878	FR SD7363 4.500% 25-01/11/2054	USD	896 879	0.43					
966 628	FR SD8371 5.000% 23-01/11/2053	USD	954 681	0.45					
100 000	FREEDOM MORTGAGE HOLDINGS 8.375% 25-01/04/2032	USD	101 625	0.05					
400 000	GLATFELTER CO 7.250% 24-15/11/2031	USD	390 000	0.19					
4 774 884	GNR 2013-182 PI 4.500% 13-20/12/2043	USD	926 184	0.44					
5 420 962	GNR 2015-45 GI 4.500% 15-20/03/2045	USD	1 055 407	0.50					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Income Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	VF CORPORATION 0.625% 20-25/02/2032	EUR	93 579	0.04		<i>Mexico</i>		5 707 267	2.72
275 000	VIC HLDG/VIC FIN 8.750% 24-15/09/2029	USD	283 938	0.14	21 520 000	AMERICA MOVIL SA 10.300% 24-30/01/2034	MXN	1 289 752	0.61
125 000	WINDSTREAM SERV 7.500% 25-15/10/2033	USD	131 719	0.06	24 000 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	1 399 928	0.67
	<i>New Zealand</i>		13 633 695	6.51	9 000 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	500 326	0.24
9 850 000	NEW ZEALAND GOVERNMENT 4.250% 24-15/05/2036	NZD	5 546 833	2.65	17 000 000	MEXICAN BONOS 8.500% 09-18/11/2038	MXN	913 736	0.44
12 000 000	NEW ZEALAND GOVERNMENT 1.750% 20-15/05/2041	NZD	4 653 668	2.23	1 700 000	UNITED MEXICAN 6.400% 24-07/05/2054	USD	1 603 525	0.76
8 870 000	NEW ZEALAND GOVERNMENT 2.750% 21-15/05/2051	NZD	3 433 194	1.63		<i>Colombia</i>		5 670 798	2.70
	<i>Romania</i>		7 900 092	3.77	2 020 000 000	COLOMBIA TES 11.750% 25-24/01/2035	COP	574 677	0.27
950 000	ROMANIA 5.750% 24-24/03/2035	USD	920 607	0.44	7 290 000 000	COLOMBIA TES 13.250% 23-09/02/2033	COP	2 227 640	1.06
15 400 000	ROMANIA GOVERNMENT 6.700% 22-25/02/2032	RON	3 368 906	1.60	500 000	REPUBLIC OF COLOMBIA 5.625% 14-26/02/2044	USD	430 875	0.21
1 300 000	ROMANIA GOVERNMENT 6.750% 24-25/04/2035	RON	284 671	0.14	1 000 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	1 060 000	0.50
6 600 000	ROMANIA GOVERNMENT 7.200% 23-30/10/2033	RON	1 482 430	0.71	4 750 000 000	SANTA FE DE BOGOTA 13.140% 05/11/2035	COP	1 377 606	0.66
7 815 000	ROMANIA GOVERNMENT 8.250% 22-29/09/2032	RON	1 843 478	0.88		<i>South Africa</i>		5 619 030	2.68
	<i>United Kingdom</i>		7 769 145	3.71	1 000 000	REPUBLIC OF SOUTH AFRICA 6.125% 25-11/12/2037	USD	982 125	0.47
200 000	ALEXANDRITE MON 6.875% 26-31/05/2031	EUR	230 298	0.11	37 700 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	2 288 911	1.09
776 000	ANGLIAN WATER OS 6.375% 26-18/08/2033	GBP	996 963	0.47	38 080 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	2 347 994	1.12
100 000	ARQIVA BROAD FINANCE 8.625% 25-01/07/2030	GBP	115 964	0.06		<i>Brazil</i>		5 025 507	2.39
100 000	BCP MODULAR 6.500% 25-10/07/2031	EUR	98 890	0.05	19 370 000	BRAZIL NTN-F 10.000% 20-01/01/2031	BRL	3 250 596	1.55
200 000	BOPARAN FINANCE 9.375% 24-07/11/2029	GBP	251 922	0.12	550 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	468 573	0.22
100 000	CO-OPERATIVE GRO 8.250% 26-15/12/2031	GBP	135 558	0.06	1 300 000	REPUBLIC OF BRAZIL 7.125% 24-13/05/2054	USD	1 306 338	0.62
294 000	DEUCE FINCO 7.000% 25-20/11/2031	GBP	397 269	0.19		<i>Germany</i>		4 121 816	1.96
18 400 000	EURO BANK RECON&DV 0.000% 22-02/02/2032	BRL	1 848 538	0.88	100 000	ASK CHEMCALS DE 10.000% 24-15/11/2029	EUR	114 132	0.05
15 000 000	EURO BANK RECON&DV 0.000% 25-09/01/2036	BRL	1 006 402	0.48	2 487 736	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	2 705 443	1.29
100 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	131 079	0.06	100 000	CHEPLAPHARM ARZN 6.750% 26-15/02/2032	EUR	114 560	0.05
150 000	INEOS FINANCE PL 6.625% 23-15/05/2028	EUR	173 388	0.08	200 000	CIDRON ATRIUM SE 5.625% 26-15/02/2033	EUR	225 454	0.11
250 000	INEOS FINANCE PL 7.250% 25-31/03/2031	EUR	271 365	0.13	200 000	HT TROPLAST AG 7.625% 26-15/07/2031	EUR	231 543	0.11
300 000	INEOS QUATTRO FI 6.750% 24-15/04/2030	EUR	288 801	0.14	230 000	HT TROPLAST AG 9.375% 23-15/07/2028	EUR	269 438	0.13
100 000	INEOS QUATTRO FI 8.500% 23-15/03/2029	EUR	104 463	0.05	100 000	SCHAEFFLER 5.000% 26-13/05/2033	EUR	115 529	0.06
235 000	INTL CONSOLIDAT 4.500% 26-28/05/2034	EUR	272 687	0.13	300 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	345 717	0.16
200 000	ITHACA ENERGY N 5.500% 25-01/10/2031	EUR	227 567	0.11		<i>France</i>		2 765 403	1.31
100 000	MAISON FINCO PLC 7.250% 26-30/04/2032	GBP	127 462	0.06	200 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	227 741	0.11
100 000	MARKET BIDCO FINANCE 8.750% 25-31/01/2031	GBP	129 583	0.06	150 000	ALTICE FRANCE 4.750% 25-15/10/2030	EUR	165 271	0.08
200 000	MOBICO GROUP PLC 4.875% 23-26/09/2031	EUR	182 642	0.09	600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.500% 26-22/10/2030	GBP	780 491	0.37
100 000	PUNCH FINANCE 7.875% 25-30/12/2030	GBP	136 863	0.07	100 000	BETCLIC EVEREST 5.125% 26-10/12/2031	EUR	115 939	0.06
121 000	ROLLS-ROYCE HOLDINGS 3.375% 26-20/05/2031	EUR	138 866	0.07	100 000	CANAL PLUS SA 4.875% 26-20/05/2032	EUR	113 575	0.05
100 000	STONEGATE PUB 10.750% 24-31/07/2029	GBP	135 180	0.06	200 000	CLARIANE SE 6.875% 26-15/04/2031	EUR	233 974	0.11
100 000	VIRGIN MEDIA SEC 5.250% 19-15/05/2029	GBP	126 432	0.06	100 000	ELIOR GROUP SA 5.625% 25-15/03/2030	EUR	111 667	0.05
100 000	WOLSELEY GROUP 9.750% 25-31/01/2031	GBP	124 429	0.06	100 000	EUTELSAT COMM 6.250% 26-15/03/2033	EUR	117 537	0.06
102 000	ZEGONA FINANCE 4.250% 26-15/01/2032	EUR	116 534	0.06	200 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	219 715	0.10
	<i>Indonesia</i>		6 475 135	3.09	100 000	KAPLA HOLDING SA 5.125% 26-30/04/2032	EUR	114 816	0.05
120 200 000 000	INDONESIA GOVERNMENT 6.375% 21-15/04/2032	IDR	6 475 135	3.09	100 000	KORIAN SA 2.250% 21-15/10/2028	EUR	109 799	0.05
					200 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	226 415	0.11
					200 000	VALEO SE 4.875% 26-03/02/2033	EUR	228 463	0.11

BNP PARIBAS FUNDS Global Income Bond

Securities portfolio at 30/06/2026

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>Poland</i>				
100 000	OI EUROPEAN GROUP 5.250% 24-01/06/2029	EUR	115 902	0.06	100 000	DL INVEST GROUP 6.625% 25-10/07/2030	EUR	112 804	0.05
100 000	OI EUROPEAN GROUP 6.250% 23-15/05/2028	EUR	115 759	0.06	100 000	SYNTHOS 2.500% 21-07/06/2028	EUR	109 907	0.05
200 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	226 899	0.11	<i>Jersey Island</i>				
100 000	TEVA PHARMACEUTICAL 1.625% 16-15/10/2028	EUR	109 400	0.05	100 000	B&M EUROPEAN 6.500% 24-27/11/2031	GBP	129 891	0.06
350 000	TRIVIUM PACK FIN 12.250% 25-15/01/2031	USD	385 875	0.18	<i>Japan</i>				
200 000	UNITED GROUP 6.250% 25-31/01/2032	EUR	233 944	0.11	100 000	SOFTBANK GROUP CORP 6.375% 25-10/07/2033	EUR	114 328	0.05
100 000	VERSUNI GROUP 5.750% 26-01/07/2033	EUR	112 889	0.05	<i>Finland</i>				
100 000	VZ SECURED FINANCE 5.250% 25-15/01/2033	EUR	108 616	0.05	100 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	114 210	0.05
200 000	ZIGGO 6.125% 24-15/11/2032	EUR	205 794	0.10	Convertible bonds				
<i>Egypt</i>					<i>France</i>				
1 500 000	ARAB REPUBLIC OF EGYPT 8.500% 17-31/01/2047	USD	1 468 245	0.70	4 000	KORIAN SA 1.875% 21-31/12/2061 CV FLAT	EUR	202 263	0.10
<i>Australia</i>					5 900	NEXITY 0.875% 21-19/04/2028 CV	EUR	326 838	0.16
1 370 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	1 295 645	0.62	<i>United Kingdom</i>				
<i>Spain</i>					100 000	ASOS PLC 11.000% 24-19/09/2028 CV	GBP	140 896	0.07
200 000	BANCO SANTANDER 5.437% 26-15/04/2036	USD	200 109	0.10	200 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	256 779	0.12
120 000	CELSA OPCO SA 8.250% 25-15/12/2030	EUR	146 311	0.07	<i>Austria</i>				
150 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	170 197	0.08	300 000	AMS AG 2.125% 20-03/11/2027 CV	EUR	336 044	0.16
100 000	GRIFOLS SA 7.125% 24-01/05/2030	EUR	118 687	0.06	<i>Germany</i>				
180 000	GRIFOLS SA 7.500% 24-01/05/2030	EUR	131 569	0.06	100 000	DELIVERY HERO AG 2.125% 21-10/03/2029 CV	EUR	110 016	0.05
400 000	OHL OPERACIONES 9.750% 21-31/12/2029	EUR	357 624	0.17	100 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	117 455	0.06
100 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	88 953	0.04	Floating rate bonds				
<i>Luxembourg</i>					<i>United States of America</i>				
100 000	ALEXANDRITE LAKE 6.750% 25-30/07/2030	EUR	114 093	0.05	200 000	ALLY FINANCIAL 24-17/01/2040 FRN	USD	197 023	0.09
100 000	ARDAGH GROUP SA 4.500% 25-01/12/2030	EUR	107 631	0.05	280 000	BANK OF AMERICA CORPORATION 26-23/04/2037 FRN	USD	278 226	0.13
150 000	CIDRON AIDA FINC 7.000% 25-27/10/2031	EUR	165 637	0.08	200 000	CVS HEALTH CORP 24-10/03/2055 FRN	USD	204 714	0.10
100 000	HERENS MIDCO 5.250% 21-15/05/2029	EUR	73 958	0.04	200 000	EXELON CO 25-15/03/2055 FRN	USD	204 750	0.10
186 000	MAXAM PRILL SARL 6.000% 25-15/07/2030	EUR	216 535	0.10	137 000	GOLDMAN SACHS GROUP 26-03/06/2037 FRN	USD	137 561	0.07
100 000	VIVION 5.625% 25-08/06/2030	EUR	110 194	0.05	436 000	GOLDMAN SACHS GROUP 26-22/09/2036 FRN	GBP	581 578	0.28
<i>Sweden</i>					200 000	HUNTINGTON BANCS 26-28/01/2041 FRN	USD	195 418	0.09
150 000	HEIMSTADEN 7.361% 25-24/01/2031	EUR	174 069	0.08	200 000	JPMORGAN CHASE 24-21/03/2034 FRN	EUR	230 931	0.11
200 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	226 012	0.11	169 000	KING US BIDC 25-01/12/2032 FRN	EUR	194 904	0.09
275 000	SAMHALLSBYGG 0.750% 24-14/11/2028	EUR	275 918	0.13	230 000	MORGAN STANLEY 26-10/04/2037 FRN	USD	228 223	0.11
<i>Ireland</i>					250 000	NEXTERA ENERGY 25-15/08/2055 FRN	USD	254 063	0.12
350 000	GLOBE TRADE CENT 6.500% 25-15/10/2030	EUR	356 138	0.17	100 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	113 044	0.05
100 000	VIRGIN MEDIA 7.500% 26-15/07/2033	EUR	92 550	0.04	354 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	398 657	0.19
200 000	VIRGIN MEDIA O2 7.875% 24-15/03/2032	GBP	219 406	0.10	200 000	ONCOR ELECTRIC D 26-26/11/2056 FRN	EUR	231 232	0.11
<i>Italy</i>					86 000	PRUDENTIAL FIN 26-15/06/2056 FRN	USD	86 152	0.04
100 000	FIBERCO SPA 5.125% 25-30/06/2032	EUR	117 176	0.06	280 000	US BANCORP 26-20/05/2041 FRN	USD	281 122	0.13
100 000	FIBERCO SPA 5.250% 24-17/03/2055	EUR	97 636	0.05	400 000	VERIZON COMMUNICATIONS INC 25-15/06/2056 FRN	EUR	451 604	0.22
200 000	GG12 SPA 6.250% 26-28/04/2033	EUR	233 670	0.11	1 250 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	GBP	1 627 965	0.78
200 000	SNAM 6.500% 25-28/05/2055	USD	211 536	0.10	<i>France</i>				
<i>Ecuador</i>					200 000	ALSTOM S 24-29/08/2172 FRN	EUR	236 729	0.11
500 000	REPUBLIC OF ECUADOR 9.250% 26-29/01/2039	USD	512 250	0.24	100 000	ALSTOM S 26-16/09/2174 FRN	EUR	116 045	0.06
<i>Canada</i>					300 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	338 703	0.16
300 000	WSP GLOBAL INC 5.039% 26-18/09/2031	USD	297 489	0.14	100 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	115 992	0.06
<i>Austria</i>					83 000	BPCE 26-02/06/2032 FRN	USD	82 753	0.04
200 000	AMS-OSRAM AG 7.250% 26-31/05/2032	EUR	235 250	0.11					

BNP PARIBAS FUNDS Global Income Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
127 000	BPCE 26-13/01/2037 FRN	USD	124 443	0.06		<i>Germany</i>		<i>687 818</i>	<i>0.31</i>
200 000	ELECTRICITE DE FRANCE 24-17/09/2173 FRN	EUR	234 948	0.11	100 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	115 473	0.05
200 000	ELECTRICITE DE FRANCE 25-06/04/2174 FRN	EUR	227 231	0.11	300 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	342 990	0.16
200 000	EMEIS SA 25-31/12/2031 FRN	EUR	227 652	0.11	100 000	NIDDA HEALTHCARE 25-15/10/2032 FRN	EUR	114 528	0.05
200 000	ENGIE 26-16/04/2175 FRN	EUR	232 376	0.11	100 000	TECHEM VERWALTUN 25-15/07/2032 FRN	EUR	114 827	0.05
860 000	ENGIE 26-24/12/2174 FRN	AUD	597 381	0.28		<i>Portugal</i>		<i>576 081</i>	<i>0.28</i>
300 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	351 551	0.17	200 000	BANCO COMERCIAL PORTUGUES BONDS 26-22/06/2038 FRN	EUR	227 517	0.11
1 100 000	SOCIETE GENERALE 26-30/06/2032 FRN	AUD	762 046	0.36	300 000	EDP SA 24-29/05/2054 FRN	EUR	348 564	0.17
200 000	TOTALENERGIES SE 26-26/05/2174 FRN	EUR	225 482	0.11		<i>Argentina</i>		<i>400 500</i>	<i>0.19</i>
	<i>United Kingdom</i>		<i>3 348 691</i>	<i>1.57</i>	500 000	ARGENTINA 20-09/07/2035 SR FRN	USD	400 500	0.19
500 000	AVIVA PLC 15-04/06/2050 FRN	GBP	654 358	0.31		<i>Australia</i>		<i>347 997</i>	<i>0.17</i>
413 000	BARCLAYS PLC 26-29/07/2036 FRN	GBP	556 380	0.26	148 000	MACQUARIE BANK LTD 26-10/06/2037 FRN	USD	148 004	0.07
100 000	HSBC HOLDINGS 25-01/12/2033 FRN	EUR	113 758	0.05	200 000	NATIONAL AUSTRALIA BANK 26-04/06/2037 FRN	USD	199 993	0.10
100 000	ICELAND BONDCO 23-15/12/2027 FRN	EUR	115 384	0.05		<i>Sweden</i>		<i>319 986</i>	<i>0.15</i>
1 540 000	LLOYDS BANKING GROUP PLC 26-11/06/2032 FRN	AUD	1 078 078	0.51	100 000	HEIMSTADEN 21-31/12/2061 FRN	EUR	120 486	0.06
200 000	NATIONAL EXPRESS 20-31/12/2060 FRN	GBP	149 651	0.07	200 000	SKANDINAV ENSKIL 26-02/12/2174 FRN	USD	199 500	0.09
200 000	STANDARD CHARTERED 26-28/05/2032 FRN	EUR	231 765	0.11		<i>Switzerland</i>		<i>300 750</i>	<i>0.14</i>
400 000	VODAFONE GROUP 25-12/09/2055 FRN	EUR	449 317	0.21	300 000	UBS GROUP 26-05/12/2174 FRN	USD	300 750	0.14
	<i>The Netherlands</i>		<i>1 988 923</i>	<i>0.93</i>		<i>Ireland</i>		<i>270 340</i>	<i>0.13</i>
300 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	345 562	0.16	200 000	AERCAP IRELAND 25-31/01/2056 FRN	USD	202 496	0.10
100 000	Q-PARK HOLDING 26-01/09/2031 FRN	EUR	114 297	0.05	68 000	BANK OF IRELAND 26-12/11/2032 FRN	USD	67 844	0.03
573 000	STELLANTIS NV 26-16/09/2174 FRN	GBP	739 034	0.35		<i>Greece</i>		<i>228 744</i>	<i>0.11</i>
100 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	113 330	0.05	198 000	EUROBANK 26-25/05/2032 FRN	EUR	228 744	0.11
300 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	327 127	0.16		<i>Denmark</i>		<i>227 489</i>	<i>0.11</i>
100 000	UNITED GROUP 26-31/01/2033 FRN	EUR	114 625	0.05	100 000	ORSTED A/S 19-09/12/3019 FRN	EUR	110 872	0.05
200 000	VOLKSWAGEN INTERNATIONAL FINANCE 31/12/2099 FRN	EUR	234 948	0.11	100 000	ORSTED A/S 22-08/12/3022 FRN	EUR	116 617	0.06
	<i>Luxembourg</i>		<i>1 345 334</i>	<i>0.63</i>		<i>Norway</i>		<i>114 187</i>	<i>0.05</i>
400 000	AROUNDTOWN SA 21-31/12/2061 FRN	EUR	456 177	0.22	100 000	VAR ENERGI ASA 26-29/04/2086 FRN	EUR	114 187	0.05
100 000	CIRSA FINANCE IN 25-15/10/2032 FRN	EUR	115 147	0.05		Floating rate notes		19 963 807	9.54
100 000	CURRENTA GROUP 25-15/05/2032 FRN	EUR	114 871	0.05		<i>United States of America</i>		<i>19 963 807</i>	<i>9.54</i>
200 000	HSE INVESTMENT 25-15/10/2029 FRN	EUR	215 838	0.10	1 000 000	BSPT 2026-FL13 AS 26-18/10/2043 FRN	USD	1 002 190	0.48
100 000	MONITCHEM HOLDINGS 3 23-01/05/2028 FRN	EUR	114 330	0.05	190 000	BX 2026-CSMO A 26-15/02/2043 FRN	USD	190 416	0.09
200 000	SES FIN SARL 26-24/06/2174 FRN	EUR	226 659	0.11	1 380 000	CAS 2022-R04 1M2 22-25/03/2042 FRN	USD	1 396 933	0.67
100 000	VIVION 25-08/06/2174 FRN	EUR	102 312	0.05	1 000 000	CAS 2024-R03 2M2 24-25/03/2044 FRN	USD	1 007 340	0.48
	<i>Canada</i>		<i>1 157 376</i>	<i>0.55</i>	1 060 480	CAS 2024-R05 2M2 24-25/07/2044 FRN	USD	1 062 135	0.51
1 670 000	ROYAL BANK OF CANADA 26-05/08/2032 FRN	AUD	1 157 376	0.55	897 620	CAS 2024-R06 1M2 24-25/09/2044 FRN	USD	898 742	0.43
	<i>Spain</i>		<i>1 109 053</i>	<i>0.52</i>	900 000	CAS 2025-R01 1M2 25-25/01/2045 FRN	USD	900 567	0.43
200 000	ABANCA CORP 26-09/06/2034 FRN	EUR	228 660	0.11	1 000 000	CAS 2025-R06 1M2 25-25/09/2045 FRN	USD	1 004 810	0.48
200 000	BANKINTER SA 26-02/06/2034 FRN	EUR	227 803	0.11	20 134 473	GNR 2024-126 SG 24-20/08/2054 FRN	USD	2 054 320	0.98
200 000	CAIXABANK 26-22/04/2037 FRN	USD	197 985	0.09	15 604 457	GNR 2024-171 S 24-20/09/2052 FRN	USD	1 229 475	0.59
100 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	115 045	0.05	11 652 983	GNR 2025-127 SB 1.932% 25-20/07/2055 FRN	USD	938 648	0.45
300 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	339 560	0.16	900 000	MF1 2026-FL22 AS 26-18/11/2043 FRN	USD	900 000	0.43
	<i>Italy</i>		<i>902 679</i>	<i>0.44</i>	1 430 000	MSCR 2026-MN14 M1 26-25/06/2046 FRN	USD	1 432 660	0.68
100 000	DUOMO BIDCO SPA 25-15/01/2032 FRN	EUR	115 146	0.05	738 116	OBX 2025-HE1 A1 25-25/02/2055 FRN	USD	741 497	0.35
100 000	GG12 SPA 26-28/04/2033 FRN	EUR	116 055	0.06	1 000 000	PPF 2026-14 AS 26-18/12/2043 FRN	USD	999 375	0.48
200 000	INTESA SANPAOLO 26-29/06/2037 FRN	USD	201 250	0.10	600 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	616 608	0.29
107 000	NEOPHARMED GENTI 26-29/06/2033 FRN	EUR	123 379	0.06	821 448	STACR 2023-DNA1 M1A 23-25/03/2043 FRN	USD	830 796	0.40
300 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	346 849	0.17					

BNP PARIBAS FUNDS Global Income Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 500 000	STACR 2024-HQA2 M2 24- 25/08/2044 FRN	USD	1 506 915	0.72
750 000	STACR 2026-HQA1 M2 26- 25/05/2046 FRN	USD	749 910	0.36
500 000	STWD 2025-FL4 AS 25-19/11/2042 FRN	USD	500 470	0.24
Total securities portfolio			197 414 335	93.99

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 30/06/2026

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					5 442 544	UK TREASURY I/L GILT 0.125% 21-22/03/2039	GBP	4 968 212	1.25
Bonds					3 344 135	UK TREASURY I/L GILT 0.125% 21-22/03/2051	GBP	2 264 769	0.57
<i>United States of America</i>					1 084 777	UK TREASURY I/L GILT 0.125% 22/03/2058	GBP	654 780	0.17
10 251 736	US TREASURY INFL IX N/B 0.125% 20-15/07/2030	USD	8 379 225	2.12	4 718 736	UK TREASURY I/L GILT 0.125% 22/03/2068	GBP	2 500 086	0.63
10 263 430	US TREASURY INFL IX N/B 0.125% 21-15/07/2031	USD	8 243 782	2.08	3 185 343	UK TREASURY I/L GILT 0.250% 12-22/03/2052	GBP	2 203 192	0.56
5 927 213	US TREASURY INFL IX N/B 0.250% 19-15/07/2029	USD	4 945 541	1.25	5 915 078	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	3 775 283	0.95
2 819 392	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	1 800 189	0.45	4 935 090	UK TREASURY I/L GILT 0.500% 09-22/03/2050	GBP	3 802 213	0.96
5 767 113	US TREASURY INFL IX N/B 0.625% 22-15/07/2032	USD	4 674 422	1.18	3 155 051	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	2 877 497	0.73
7 683 382	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	5 132 015	1.30	1 540 311	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	1 476 792	0.37
15 275 227	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	9 500 933	2.40	5 278 277	UK TREASURY I/L GILT 0.750% 07-22/11/2047	GBP	4 506 263	1.14
4 434 517	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	3 793 247	0.96	4 401 153	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	4 831 889	1.22
4 340 311	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	2 672 092	0.67	11 735 367	UK TREASURY I/L GILT 0.750% 23-22/11/2033	GBP	13 020 652	3.29
12 720 984	US TREASURY INFL IX N/B 0.875% 19-15/01/2029	USD	10 824 699	2.73	1 239 035	UK TREASURY I/L GILT 1.125% 25-22/09/2035	GBP	1 374 822	0.35
7 185 579	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	4 619 313	1.17	2 509 083	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	2 255 147	0.57
3 462 981	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	2 157 938	0.54	4 118 087	UK TREASURY I/L GILT 1.250% 06-22/11/2027	GBP	4 833 510	1.22
12 883 382	US TREASURY INFL IX N/B 1.125% 23-15/01/2033	USD	10 661 805	2.69	1 069 180	UK TREASURY I/L GILT 1.250% 24-22/11/2054	GBP	964 488	0.24
153 565	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	109 762	0.03	552 260	UK TREASURY I/L GILT 1.750% 25-22/09/2038	GBP	627 227	0.16
1 909 379	US TREASURY INFL IX N/B 1.375% 23-15/07/2033	USD	1 602 539	0.40	2 243 540	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 700 249	0.43
3 488 831	US TREASURY INFL IX N/B 1.500% 23-15/02/2053	USD	2 320 604	0.59	<i>France</i>			40 942 649	10.34
11 906 991	US TREASURY INFL IX N/B 1.625% 24-15/10/2029	USD	10 344 608	2.61	538 826	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	359 819	0.09
5 758 683	US TREASURY INFL IX N/B 1.750% 24-15/01/2034	USD	4 922 976	1.24	1 983 746	FRANCE O.A.T. 0.100% 20-01/03/2036	EUR	1 668 776	0.42
314 059	US TREASURY INFL IX N/B 1.875% 24-15/07/2034	USD	270 822	0.07	2 483 615	FRANCE O.A.T. 0.122% 21-25/07/2031	EUR	2 370 035	0.60
6 985 641	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	5 842 036	1.47	4 089 771	FRANCE O.A.T. 0.124% 19-01/03/2029	EUR	3 994 598	1.01
4 727 949	US TREASURY INFL IX N/B 2.125% 24-15/02/2054	USD	3 616 011	0.91	9 470 938	FRANCE O.A.T. 0.600% 23-25/07/2034	EUR	8 890 012	2.24
3 041 793	US TREASURY INFL IX N/B 2.125% 24-15/04/2029	USD	2 668 697	0.67	3 776 628	FRANCE O.A.T. I/L 0.100% 18-25/07/2036	EUR	3 252 008	0.82
12 599 781	US TREASURY INFL IX N/B 2.125% 25-15/01/2035	USD	11 001 597	2.78	1 151 794	FRANCE O.A.T. I/L 0.100% 21-01/03/2032	EUR	1 054 566	0.27
23 606 380	US TREASURY INFL IX N/B 2.375% 23-15/10/2028	USD	20 870 996	5.27	9 165 586	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	7 520 215	1.90
617 672	US TREASURY N/B 2.125% 10-15/02/2040	USD	521 704	0.13	1 277 283	FRANCE O.A.T. I/L 0.100% 22-25/07/2053	EUR	755 301	0.19
16 021 407	US TSY INFL IX N/B 1.250% 26-15/04/2031	USD	13 580 585	3.43	7 677 096	FRANCE O.A.T. I/L 0.700% 14-25/07/2030	EUR	7 613 770	1.92
5 062 751	US TSY INFL IX N/B 1.625% 25-15/04/2030	USD	4 374 914	1.10	1 509 175	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	1 686 557	0.43
15 551 563	US TSY INFL IX N/B 1.875% 25-15/07/2035	USD	13 305 858	3.36	1 680 782	FRANCE O.A.T. I/L 3.400% 99-25/07/2029	EUR	1 776 992	0.45
25 895 488	US TSY INFL IX N/B 1.875% 26-15/01/2036	USD	22 010 982	5.56	<i>Italy</i>			26 668 400	6.72
2 454 093	US TSY INFL IX N/B 2.375% 25-15/02/2055	USD	1 977 714	0.50	2 074 782	ITALY BTIPS 0.100% 22-15/05/2033	EUR	1 903 556	0.48
1 782 313	US TSY INFL IX N/B 2.375% 26-15/02/2056	USD	1 437 891	0.36	1 094 710	ITALY BTIPS 0.400% 19-15/05/2030	EUR	1 067 469	0.27
<i>United Kingdom</i>					1 599 932	ITALY BTIPS 1.100% 25-15/08/2031	EUR	1 598 728	0.40
2 028 575	UK TREASURY GILT 0.625% 23-22/03/2045	GBP	1 757 512	0.44	9 368 079	ITALY BTIPS 1.500% 23-15/05/2029	EUR	9 470 941	2.39
3 275 384	UK TREASURY I/L GILT 0.125% 11-22/03/2029	GBP	3 740 635	0.94	1 493 537	ITALY BTIPS 1.800% 24-15/05/2036	EUR	1 499 522	0.38
2 770 289	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	2 210 586	0.56	1 270 306	ITALY BTIPS 2.250% 26-15/02/2046	EUR	1 274 432	0.32
756 837	UK TREASURY I/L GILT 0.125% 16-22/11/2036	GBP	742 807	0.19	5 035 258	ITALY BTIPS 2.400% 23-15/05/2039	EUR	5 278 317	1.33
1 536 713	UK TREASURY I/L GILT 0.125% 16-22/11/2065	GBP	832 769	0.21	3 822 413	ITALY BTIPS 2.550% 25-15/05/2056	EUR	3 954 811	1.00
3 911 060	UK TREASURY I/L GILT 0.125% 18-10/08/2028	GBP	4 515 190	1.14	253 863	ITALY BTIPS I/L 1.250% 15-15/09/2032	EUR	255 379	0.06
1 582 905	UK TREASURY I/L GILT 0.125% 18-10/08/2041	GBP	1 364 655	0.34	364 263	ITALY BTIPS I/L 1.300% 17-15/05/2028	EUR	365 245	0.09
1 531 033	UK TREASURY I/L GILT 0.125% 21-10/08/2031	GBP	1 705 088	0.43	<i>Spain</i>			9 896 210	2.50
					5 582 442	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	5 413 466	1.37
					2 130 203	SPAIN I/L BOND 1.000% 30/11/2030	EUR	2 139 708	0.54
					1 222 042	SPAIN I/L BOND 1.150% 30/11/2036	EUR	1 192 929	0.30
					1 090 353	SPAIN I/L BOND 2.050% 23-30/11/2039	EUR	1 150 107	0.29

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>				
			<i>6 729 280</i>	<i>1.70</i>
1 339 674	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	1 062 011	0.27
1 858 856	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	1 768 152	0.45
3 946 411	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	3 899 117	0.98
<i>Canada</i>				
			<i>5 988 002</i>	<i>1.52</i>
1 885 672	CANADA GOVERNMENT I/L 1.250% 13-01/12/2047	CAD	1 070 456	0.27
2 019 823	CANADA GOVERNMENT I/L 1.500% 10-01/12/2044	CAD	1 220 288	0.31
1 659 886	CANADA GOVERNMENT I/L 2.000% 07-01/12/2041	CAD	1 090 429	0.28
1 374 941	CANADA GOVERNMENT I/L 3.000% 03-01/12/2036	CAD	997 741	0.25
1 249 983	CANADA GOVERNMENT I/L 4.000% 99-01/12/2031	CAD	896 165	0.23
468 599	CANADA GOVERNMENT I/L 4.250% 95-01/12/2026	CAD	293 769	0.07
895 696	CANADA GOVERNMENT RRB 0.500% 17-01/12/2050	CAD	419 154	0.11
<i>Japan</i>				
			<i>5 616 942</i>	<i>1.42</i>
625 265 408	JAPAN I/L-10YR 0.005% 21-10/03/2031	JPY	3 391 170	0.86
72 485 175	JAPAN I/L-10YR 0.005% 25-10/03/2035	JPY	369 534	0.09
42 997 981	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	231 636	0.06
101 939 400	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	548 770	0.14
191 381 437	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	1 075 832	0.27
<i>Australia</i>				
			<i>5 518 488</i>	<i>1.39</i>
4 844 000	AUSTRALIAN GOVERNMENT 1.000% 18-21/02/2050	AUD	2 450 839	0.62
3 406 000	AUSTRALIAN I/L 1.250% 15- 21/08/2040	AUD	2 303 284	0.58
809 000	AUSTRALIAN I/L 2.500% 10- 20/09/2030	AUD	764 365	0.19
<i>Sweden</i>				
			<i>2 087 313</i>	<i>0.53</i>
8 015 000	SWEDEN I/L 0.125% 15-01/06/2032	SEK	935 846	0.24
10 520 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 151 467	0.29
<i>New Zealand</i>				
			<i>1 519 157</i>	<i>0.38</i>
1 120 000	NEW ZEALAND I/L 2.500% 14- 20/09/2035 FLAT	NZD	770 622	0.19
927 000	NEW ZEALAND I/L 2.500% 17- 20/09/2040 FLAT	NZD	599 775	0.15
5 000	NEW ZEALAND I/L 3.000% 13- 20/09/2030 FLAT	NZD	3 656	0.00
283 000	NEW ZEALAND ILB 3.250% 25- 20/09/2050	NZD	145 104	0.04
<i>Denmark</i>				
			<i>430 022</i>	<i>0.11</i>
3 487 503	DENMARK I/L GOVERNMENT 0.100% 22-15/11/2034	DKK	430 022	0.11
Floating rate bonds			3 705 638	0.94
<i>United Kingdom</i>				
			<i>3 705 638</i>	<i>0.94</i>
1 319 000	UK TREASURY I/L STOCK 02- 26/01/2035 FRN	GBP	3 705 638	0.94
Money Market Instruments			1 749 147	0.44
<i>United States of America</i>				
			<i>1 749 147</i>	<i>0.44</i>
2 000 000	US TREASURY BILL 0.000% 26- 02/07/2026	USD	1 749 147	0.44
Total securities portfolio			384 543 058	97.07

BNP PARIBAS FUNDS Global Megatrends

Securities portfolio at 30/06/2026

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>					<i>Italy</i>				
187 243	ALPHABET INCORPORATED - A	USD	66 915 031	4.15	4 006 198	SAIPEM SPA	EUR	20 194 482	1.25
186 333	AMAZON.COM INC	USD	44 410 607	2.75	267 729	UNICREDIT SPA	EUR	23 954 961	1.48
70 776	AMERICAN EXPRESS CO	USD	23 939 982	1.48	<i>China</i>				
263 083	APPLE INC	USD	76 125 697	4.72	357 700	CONTEMPORARY AMPEREX TECHN - A	CNY	20 756 051	1.28
508 346	BANK OF AMERICA CORPORATION	USD	28 965 555	1.79	1 092 000	INNOVENT BIOLOGICS INC	HKD	11 103 827	0.69
113 060	BROADCOM INC	USD	42 708 415	2.64	453 400	NETEASE INC	HKD	11 627 856	0.72
16 558	COSTCO WHOLESALE CORPORATION	USD	15 489 512	0.96	<i>Hong Kong</i>				
31 227	CURTISS-WRIGHT CORP	USD	23 662 572	1.46	2 168 400	AIA GROUP LTD	HKD	19 756 626	1.22
246 362	DOW INC	USD	6 740 464	0.42	1 524 500	ALIBABA GROUP HOLDING LTD	HKD	18 050 137	1.12
32 626	ELI LILLY & CO	USD	39 132 603	2.42	<i>Ireland</i>				
47 179	EVERCORE PARTNERS INC - A	USD	16 108 798	1.00	102 716	CRH PLC	USD	10 990 612	0.68
474 104	EXELON CORP	USD	22 102 728	1.37	74 155	JAZZ PHARMACEUTICALS PLC	USD	17 869 130	1.11
73 143	FEDEX CORP	USD	22 903 268	1.42	<i>Spain</i>				
152 388	FLEX LTD	USD	24 697 523	1.53	996 458	IBERDROLA SA	EUR	24 881 229	1.54
24 408	GE VERNOVA INC	USD	28 675 983	1.77	<i>Singapore</i>				
80 859	GENERAL ELECTRIC CO	USD	30 219 434	1.87	467 000	DBS GROUP HOLDINGS LTD	SGD	23 616 953	1.46
199 880	GILEAD SCIENCES	USD	25 252 839	1.56	<i>Bermuda</i>				
66 327	HILTON WORLDWIDE HOLDINGS INC	USD	21 918 420	1.36	222 103	VIKING HOLDINGS LTD	USD	23 247 521	1.44
1 117 307	HUNTINGTON BANCSHARES INC	USD	19 809 853	1.23	<i>Finland</i>				
102 759	ITT INC	USD	20 321 620	1.26	1 725 138	NOKIA OYJ	EUR	22 790 507	1.41
63 123	LAM RESEARCH CORP	USD	27 353 090	1.69	<i>France</i>				
18 696	META PLATFORMS - A	USD	10 531 270	0.65	261 676	DANONE	EUR	21 462 755	1.33
17 373	MICRON TECHNOLOGY INCORPORATED	USD	20 053 480	1.24	<i>Chile</i>				
126 109	MICROSOFT CORPORATION	USD	47 041 179	2.91	389 638	ANTOFAGASTA PLC	GBP	19 755 135	1.22
130 276	MP MATERIALS CORP	USD	7 296 759	0.45	<i>Norway</i>				
73 888	NEUROCRINE BIOSCIENCES INC	USD	12 452 714	0.77	1 502 433	NORSK HYDRO ASA	NOK	13 634 357	0.84
174 233	NEXTPOWER INC - A	USD	20 758 120	1.28	<i>India</i>				
450 078	NVIDIA CORPORATION	USD	90 056 108	5.58	545 667	BHARTI AIRTEL LTD	INR	10 686 196	0.66
82 764	PALO ALTO NETWORKS INC	USD	28 224 179	1.75	<i>Germany</i>				
75 906	ROYAL GOLD INC	USD	15 151 597	0.94	7 245	RHEINMETALL AG	EUR	8 204 518	0.51
22 375	SEAGATE TECHNOLOGY HOLDINGS	USD	21 591 875	1.34	Total securities portfolio				
156 150	TJX COMPANIES INCORPORATED	USD	23 656 725	1.46					1 611 662 954
129 972	UNITED CONTINENTAL HOLDINGS	USD	17 674 892	1.09					99.75
43 156	VERTEX PHARMACEUTICALS INCORPORATED	USD	21 436 880	1.33					
89 939	VISA INCORPORATED - A	USD	30 857 172	1.91					
<i>United Kingdom</i>									
148 510	ASTRAZENECA PLC	GBP	27 792 662	1.72					
933 015	BAE SYSTEMS PLC	GBP	22 835 203	1.41					
2 896 015	NATWEST GROUP	GBP	25 637 872	1.59					
4 381 805	SAINSBURY (J) PLC	GBP	18 598 882	1.15					
<i>Japan</i>									
774 500	FUJITSU LTD	JPY	15 402 555	0.95					
764 200	HITACHI LIMITED	JPY	21 063 160	1.30					
7 200	KAO CORP	JPY	142 894	0.01					
1 256 000	MITSUBISHI UFJ FINANCIAL GROUP	JPY	24 909 372	1.54					
1 037 500	SONY GROUP CORP	JPY	20 928 289	1.30					
<i>South Korea</i>									
42 438	HYUNDAI MOBIS CO LTD	KRW	13 782 758	0.85					
196 043	KB FINANCIAL GROUP INC	KRW	20 166 100	1.25					
20 874	SK HYNIX INCORPORATED	KRW	36 179 413	2.24					
<i>Taiwan</i>									
613 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	47 403 997	2.93					

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Expressed in EUR				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					100 000	SOCIETE NATIONAL 0.625% 20- 17/04/2030	EUR	91 389	0.01	
					100 000	SOCIETE NATIONAL 3.125% 22- 02/11/2027	EUR	100 474	0.01	
					2 000 000	SOCIETE NATIONAL 3.875% 26- 17/02/2036	EUR	2 024 720	0.21	
					300 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	263 049	0.03	
					3 800 000	SOCIETE PARIS 0.300% 21-25/11/2031	EUR	3 267 164	0.34	
					100 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	33 922	0.00	
					500 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	169 685	0.02	
					100 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	96 253	0.01	
					1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 426 929	0.15	
					7 600 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	4 591 464	0.48	
					9 000 000	SOCIETE PARIS 3.500% 23-25/05/2043	EUR	8 241 030	0.86	
					1 700 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	1 683 306	0.18	
					100 000	URW 4.125% 23-11/12/2030	EUR	102 721	0.01	
					100 000	URW SE 3.875% 24-11/09/2034	EUR	99 732	0.01	
					2 600 000	VALEO SE 5.125% 25-20/05/2031	EUR	2 683 122	0.28	
					6 000 000	VEOLIA ENVIRONNEMENT 4.625% 22-03/11/2028	EUR	6 171 420	0.64	
					3 700 000	VEOLIA ENVIRONNEMENT 5.000% 22-03/11/2032	EUR	3 950 601	0.41	
					Spain				102 292 169	10.64
					4 300 000	ADIF ALTA VELOCI 0.550% 21- 31/10/2031	EUR	3 758 974	0.39	
					1 700 000	ADIF ALTA VELOCI 3.125% 25- 31/10/2032	EUR	1 691 483	0.18	
					100 000	AUTONOMOUS COMMU 0.160% 21- 30/07/2028	EUR	94 874	0.01	
					2 505 000	AUTONOMOUS COMMU 2.487% 25- 30/07/2030	EUR	2 475 917	0.26	
					500 000	AUTONOMOUS COMMU 2.822% 22- 31/10/2029	EUR	500 725	0.05	
					1 018 000	AUTONOMOUS COMMU 2.976% 26- 30/07/2031	EUR	1 022 642	0.11	
					1 677 000	AUTONOMOUS COMMU 3.173% 24- 30/07/2029	EUR	1 696 319	0.18	
					5 900 000	CAJA RURAL NAV 0.750% 22- 16/02/2029	EUR	5 571 433	0.58	
					2 031 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	2 007 623	0.21	
					100 000	EDP SERVICIOS 3.500% 25-21/07/2031	EUR	100 532	0.01	
					3 157 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	3 180 015	0.33	
					100 000	IBERDROLA FINANCE SA 1.375% 22- 11/03/2032	EUR	90 342	0.01	
					2 600 000	IBERDROLA FINANCE SA 3.125% 26- 25/06/2030	EUR	2 601 196	0.27	
					100 000	IBERDROLA FINANCE SA 3.500% 25- 16/05/2035	EUR	99 397	0.01	
					100 000	IBERDROLA FINANCE SA 3.625% 24- 18/07/2034	EUR	100 943	0.01	
					12 000 000	IBERDROLA FINANCE SA 5.250% 24- 31/10/2036	GBP	13 547 713	1.41	
					1 300 000	INMOBILIARIA COL 3.250% 25- 22/01/2030	EUR	1 291 134	0.13	
					2 804 000	INSTITUTO DE CREDITO OFICIAL 3.050% 24-30/04/2031	EUR	2 829 292	0.29	
					5 300 000	MERLIN PROPERTIES 1.375% 21- 01/06/2030	EUR	4 907 800	0.51	
					4 300 000	MERLIN PROPERTIES 2.375% 17- 18/09/2029	EUR	4 191 812	0.44	
					3 600 000	MERLIN PROPERTIES 3.500% 25- 04/09/2033	EUR	3 513 384	0.37	
					2 800 000	RED ELECTRICA FI 3.375% 24- 09/07/2032	EUR	2 776 620	0.29	
					57 100 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR	38 417 452	3.98	
					2 300 000	TELEFONICA EMIS 3.698% 24- 24/01/2032	EUR	2 315 157	0.24	
					2 500 000	TELEFONICA EMIS 3.707% 26- 02/05/2033	EUR	2 486 750	0.26	
					1 000 000	TELEFONICA EMIS 4.183% 23- 21/11/2033	EUR	1 022 640	0.11	
					Italy				98 473 022	10.24
					3 185 000	A2A SPA 3.250% 25-24/05/2032	EUR	3 146 016	0.33	
					547 000	ACEA SPA 0.250% 21-28/07/2030	EUR	485 211	0.05	
					1 772 000	ACEA SPA 3.375% 26-02/07/2032	EUR	1 767 676	0.18	
					1 331 000	ACEA SPA 3.875% 23-24/01/2031	EUR	1 361 986	0.14	
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BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	ASSICURAZIONI GENERALI 2.429% 20-14/07/2031	EUR	95 125	0.01	14 640 000	EUROPEAN INVESTMENT BANK 1.625% 21-13/05/2031	USD	11 352 511	1.18
2 305 000	ASSICURAZIONI GENERALI 5.272% 23-12/09/2033	EUR	2 481 125	0.26	2 595 000	EUROPEAN INVESTMENT BANK 2.625% 26-15/03/2034	EUR	2 537 469	0.26
5 419 000	ASSICURAZIONI GENERALI 5.800% 22-06/07/2032	EUR	5 964 802	0.62	1 300 000	EUROPEAN INVESTMENT BANK 3.125% 25-15/05/2037	EUR	1 295 905	0.13
1 800 000	CASSA DEPOSITI E 3.250% 25-17/06/2033	EUR	1 776 402	0.18	1 667 000	EUROPEAN INVESTMENT BANK 3.125% 26-15/07/2036	EUR	1 668 134	0.17
2 000 000	CASSA DEPOSITI E 3.875% 23-13/02/2029	EUR	2 044 360	0.21	1 000 000	EUROPEAN INVESTMENT BANK 3.300% 17-03/02/2028	AUD	593 528	0.06
6 900 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	5 635 368	0.59	29 340 000	EUROPEAN INVESTMENT BANK 3.750% 23-14/02/2033	USD	24 846 948	2.58
2 700 000	CREDIT AGRICOLE 3.500% 24-15/07/2033	EUR	2 745 576	0.29	34 140 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	25 327 442	2.63
1 736 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	1 734 542	0.18	12 470 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	8 695 331	0.90
3 746 000	FERROVIE DEL 3.375% 25-24/06/2032	EUR	3 734 687	0.39	6 135 571	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	6 064 337	0.63
3 512 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	3 609 458	0.38					
7 560 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	8 030 156	0.84		<i>The Netherlands</i>		<i>59 417 046</i>	<i>6.17</i>
2 052 000	GENERALI 4.083% 25-16/07/2035	EUR	2 051 466	0.21	4 000 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	3 974 200	0.41
2 913 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	2 961 997	0.31	3 700 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	3 729 378	0.39
1 000 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	656 675	0.07	2 900 000	ABN AMRO BANK NV 5.375% 26-21/12/2032	GBP	3 376 207	0.35
34 321 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	35 738 715	3.71	100 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	100 678	0.01
4 000 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	4 189 649	0.44	100 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	100 832	0.01
3 762 000	ITALY BTPS 4.050% 24-30/10/2037	EUR	3 887 124	0.40	100 000	ALLIANDER 0.875% 19-24/06/2032	EUR	87 289	0.01
1 982 000	ITALY BTPS 4.100% 25-30/04/2046	EUR	1 961 506	0.20	100 000	ALLIANDER 2.625% 22-09/09/2027	EUR	99 635	0.01
1 000 000	TERNA RETE 3.000% 25-22/07/2031	EUR	985 930	0.10	100 000	ALLIANDER 3.250% 23-13/06/2028	EUR	100 413	0.01
100 000	TERNA RETE 3.125% 25-17/02/2032	EUR	98 740	0.01	1 238 000	ALLIANDER 3.250% 26-30/04/2031	EUR	1 239 882	0.13
1 560 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 328 730	0.14	100 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	96 160	0.01
	<i>Germany</i>		<i>88 777 501</i>	<i>9.20</i>	100 000	ASN BANK NV 3.375% 25-27/10/2032	EUR	98 039	0.01
20 000 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	14 363 800	1.49	3 889 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	3 920 190	0.41
100 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	98 880	0.01	6 700 000	EDP FINANCE BV 1.710% 20-24/01/2028	USD	5 617 586	0.58
10 000 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	9 759 000	1.01	100 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	96 126	0.01
500 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 25-15/02/2035	EUR	488 235	0.05	671 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	685 333	0.07
1 000 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	906 190	0.09	3 000 000	ING BANK NV 3.250% 26-12/05/2029	EUR	3 012 270	0.31
3 842 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	3 216 983	0.33	400 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	387 996	0.04
1 250 000	E.ON SE 0.350% 19-28/02/2030	EUR	1 133 988	0.12	4 372 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	3 687 039	0.38
3 575 000	E.ON SE 3.125% 24-05/03/2030	EUR	3 574 535	0.37	2 976 000	NED WATERSCHAPBANK 3.000% 26-03/06/2033	EUR	2 977 577	0.31
3 574 000	E.ON SE 3.375% 24-15/01/2031	EUR	3 602 092	0.37	10 190 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	7 167 646	0.75
3 923 000	E.ON SE 4.000% 23-29/08/2033	EUR	4 057 049	0.42	800 000	NN BANK NV 0.500% 21-21/09/2028	EUR	756 832	0.08
800 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	794 648	0.08	7 900 000	NN BANK NV 1.875% 22-17/05/2032	EUR	7 421 339	0.77
1 100 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	1 112 749	0.12	1 718 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	1 724 700	0.18
2 800 000	EUROGRID GMBH 3.732% 24-18/10/2035	EUR	2 779 056	0.29	821 000	STEDIN HOLDING 3.375% 25-12/02/2037	EUR	791 362	0.08
6 000 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	6 087 360	0.63	1 700 000	SWISSCOM FINANCE 0.375% 20-14/11/2028	EUR	1 601 162	0.17
1 664 000	EVONIK 3.250% 25-15/01/2030	EUR	1 671 887	0.17	1 906 000	SWISSCOM FINANCE 3.625% 26-20/05/2035	EUR	1 918 332	0.20
100 000	ING-DIBA AG 0.010% 21-07/10/2028	EUR	93 931	0.01	4 513 000	TENNET NET BV 3.250% 26-01/04/2036	EUR	4 547 209	0.47
100 000	KFW 0.000% 20-15/09/2028	EUR	94 436	0.01	100 000	VOLKSBANK NV - 4.625% 23-23/11/2027	EUR	101 634	0.01
100 000	KFW 0.000% 21-15/06/2029	EUR	92 523	0.01		<i>Canada</i>		<i>36 216 393</i>	<i>3.76</i>
4 000 000	KFW 0.750% 20-30/09/2030	USD	3 034 535	0.32	60 000 000	CANADA GOVERNMENT 2.250% 22-01/12/2029	CAD	36 216 393	3.76
100 000	KFW 2.500% 25-09/10/2030	EUR	99 124	0.01		<i>Belgium</i>		<i>27 736 970</i>	<i>2.89</i>
1 000 000	KFW 2.875% 26-30/06/2031	EUR	1 004 640	0.10	5 400 000	BELFIUS BANK SA 3.250% 25-09/09/2032	EUR	5 358 744	0.56
100 000	KFW 3.250% 23-24/03/2031	EUR	102 142	0.01	4 800 000	BELFIUS BANK SA 3.625% 24-11/06/2030	EUR	4 876 704	0.51
23 000 000	KFW 4.875% 23-03/02/2031	GBP	27 250 488	2.83	100 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	101 553	0.01
100 000	UNICREDIT 2.625% 22-27/04/2028	EUR	99 637	0.01	100 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	89 210	0.01
1 900 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 668 903	0.17	6 346 548	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	5 756 319	0.60
1 700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 590 690	0.17					
	<i>Luxembourg</i>		<i>85 666 379</i>	<i>8.89</i>					
100 000	EUROPEAN INVESTMENT BANK 0.500% 16-13/11/2037	EUR	74 447	0.01					
4 020 000	EUROPEAN INVESTMENT BANK 1.000% 19-14/11/2042	EUR	2 774 403	0.29					
500 000	EUROPEAN INVESTMENT BANK 1.500% 17-15/11/2047	EUR	343 110	0.04					
100 000	EUROPEAN INVESTMENT BANK 1.500% 22-15/06/2032	EUR	92 814	0.01					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 500 000	ELIA TRANSMISSION BELGIUM 3.500% 25-08/10/2035	EUR	1 476 360	0.15	<i>United Kingdom</i>				
1 400 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	1 418 564	0.15	6 875 000	SCOTTISH HYDRO 2.250% 19-27/09/2035	GBP	6 144 561	0.64
6 100 000	FLUVIUS 0.250% 20-02/12/2030	EUR	5 354 031	0.56	825 000	SSE PLC 2.875% 22-01/08/2029	EUR	818 367	0.09
2 100 000	FLUVIUS 3.500% 25-12/03/2035	EUR	2 066 106	0.21	<i>Norway</i>				
100 000	KBC GROUP NV 3.750% 24-27/03/2032	EUR	101 614	0.01	300 000	DNB BOLIGKREDITT 0.010% 21-21/01/2031	EUR	263 796	0.03
1 500 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	1 137 765	0.12	Floating rate bonds				
<i>Sweden</i>			25 171 727	2.62	<i>The Netherlands</i>				
1 232 000	SBAB BANK AB 3.250% 25-06/02/2030	EUR	1 241 807	0.13	8 600 000	COOPERATIEVE RAB 24-17/04/2029 FRN	GBP	9 983 747	1.04
100 000	SKANDINAVISKA ENSKILDA BANK 3.125% 24-05/11/2031	EUR	99 178	0.01	1 600 000	COOPERATIEVE RAB 26-16/10/2031 FRN	GBP	1 869 050	0.19
100 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	96 060	0.01	4 700 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	4 638 195	0.48
673 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	665 610	0.07	10 000 000	ING GROEP NV 21-07/12/2028 FRN	GBP	11 043 069	1.15
100 000	SVENSKA HANDELSBANKEN 3.250% 24-27/08/2031	EUR	99 862	0.01	1 200 000	ING GROEP NV 21-09/06/2032 FRN	EUR	1 178 508	0.12
2 080 000	SVENSKA HANDELSBANKEN 3.500% 26-29/04/2033	EUR	2 077 275	0.22	100 000	ING GROEP NV 22-24/08/2033 FRN	EUR	101 250	0.01
3 728 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	3 686 023	0.38	100 000	ING GROEP NV 24-12/02/2035 FRN	EUR	102 125	0.01
3 279 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	3 285 755	0.34	100 000	ING GROEP NV 25-10/11/2030 FRN	EUR	98 625	0.01
105 800 000	SWEDEN KINGDOM 0.125% 20-09/09/2030	SEK	8 748 842	0.91	100 000	ING GROEP NV 26-10/02/2032 FRN	EUR	98 500	0.01
4 052 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	3 764 511	0.39	2 100 000	ING GROEP NV 26-18/05/2038 FRN	EUR	2 118 375	0.22
1 400 000	VOLVO CAR AB 4.200% 25-10/06/2029	EUR	1 406 804	0.15	846 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	870 272	0.09
<i>Australia</i>			17 728 041	1.84	100 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	106 105	0.01
30 000 000	AUSTRALIAN GOVERNMENT 4.250% 24-21/06/2034	AUD	17 728 041	1.84	2 800 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	3 067 092	0.32
<i>Ireland</i>			15 225 896	1.58	2 200 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	2 320 604	0.24
12 000 000	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	11 353 200	1.18	4 900 000	VOLKSBANK NV 24-27/11/2035 FRN	EUR	4 942 875	0.51
1 117 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	1 025 864	0.11	<i>United Kingdom</i>				
1 882 000	SMURFIT KAPPA 3.454% 24-27/11/2032	EUR	1 865 664	0.19	100 000	LLOYDS BANKING GROUP PLC 24-06/11/2030 FRN	EUR	100 723	0.01
985 000	SMURFIT KAPPA 3.489% 25-24/11/2031	EUR	981 168	0.10	2 322 000	LLOYDS BANKING GROUP PLC 24-14/05/2032 FRN	EUR	2 368 161	0.25
<i>Chile</i>			10 946 820	1.13	3 498 000	LLOYDS BANKING GROUP PLC 26-12/02/2030 FRN	EUR	3 502 932	0.36
4 250 000	CHILE 2.550% 20-27/01/2032	USD	3 308 405	0.34	6 140 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	6 878 454	0.72
12 000 000	CHILE 3.500% 19-25/01/2050	USD	7 638 415	0.79	2 174 000	NATWEST GROUP 24-05/08/2031 FRN	EUR	2 198 697	0.23
<i>Austria</i>			10 547 293	1.10	3 176 000	NATWEST GROUP 26-25/02/2037 FRN	EUR	3 160 120	0.33
6 470 000	REPUBLIC OF AUSTRIA 1.850% 22-23/05/2049	EUR	4 703 043	0.49	<i>France</i>				
1 000 000	REPUBLIC OF AUSTRIA 2.900% 23-23/05/2029	EUR	1 007 900	0.10	100 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	97 875	0.01
1 100 000	VERBUND AG 0.900% 21-01/04/2041	EUR	738 441	0.08	1 000 000	BPCE 22-14/01/2028 FRN	EUR	987 500	0.10
4 100 000	VERBUND AG 3.375% 26-22/04/2033	EUR	4 097 909	0.43	7 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	6 537 230	0.68
<i>United States of America</i>			9 473 413	0.99	4 400 000	CREDIT AGRICOLE SA 25-25/08/2032 FRN	EUR	4 339 500	0.45
1 000 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	1 020 710	0.11	1 500 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 462 500	0.15
6 000 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	4 667 505	0.49	100 000	SOCIETE GENERALE 23-28/09/2029 FRN	EUR	103 250	0.01
4 720 000	TOYOTA MOTOR CREDIT 2.150% 20-13/02/2030	USD	3 785 198	0.39	1 200 000	VEOLIA ENVIRONNEMENT 25- FRN 31/12/2099	EUR	1 210 500	0.13
<i>Finland</i>			7 845 808	0.82	<i>Spain</i>				
200 000	NORDEA BANK ABP 0.500% 21-19/03/2031	EUR	177 106	0.02	3 200 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	3 047 040	0.32
5 000 000	NORDEA KIINNI 2.875% 26-03/04/2029	EUR	5 007 100	0.52	800 000	CAIXABANK 21-09/02/2029 FRN	EUR	768 640	0.08
1 661 000	NORDIC INVESTMENT BANK 2.625% 24-24/01/2031	EUR	1 648 742	0.17	1 900 000	CAIXABANK 22-14/11/2030 FRN	EUR	2 028 117	0.21
1 000 000	NORDIC INVESTMENT BANK 3.125% 26-30/05/2033	EUR	1 012 860	0.11	3 300 000	CAIXABANK 24-09/02/2032 FRN	EUR	3 399 000	0.35
<i>Denmark</i>			7 648 727	0.80	100 000	IBERCAJA 24-30/07/2028 FRN	EUR	101 375	0.01
44 092 308	DENMARK - BULLET 2.250% 23-15/11/2033	DKK	5 767 095	0.60	100 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	102 084	0.01
2 980 000	KOMMUNEKREDIT 0.125% 20-26/09/2040	EUR	1 881 632	0.20	100 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	103 625	0.01
					800 000	IBERDROLA FINANCE SA 24-28/08/2173 FRN	EUR	808 856	0.08
					1 500 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	1 473 750	0.15
					2 400 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	2 376 000	0.25

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>			<i>10 828 125</i>	<i>1.13</i>
1 300 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	1 345 500	0.14
1 600 000	COMMERZBANK AG 24-20/02/2037 FRN	EUR	1 616 000	0.17
1 200 000	COMMERZBANK AG 25-14/01/2032 FRN	EUR	1 206 000	0.13
6 100 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	5 505 250	0.57
1 300 000	TALANX AG 21-01/12/2042 FRN	EUR	1 155 375	0.12
<i>Ireland</i>			<i>9 441 491</i>	<i>0.98</i>
100 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	99 111	0.01
3 919 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	4 080 620	0.42
2 102 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	2 260 365	0.24
1 855 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	1 908 331	0.20
100 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	106 115	0.01
979 000	BANK OF IRELAND 25-19/05/2032 FRN	EUR	986 949	0.10
<i>Portugal</i>			<i>8 135 626</i>	<i>0.85</i>
2 400 000	CAIXA GERAL DEPO 22-31/10/2028 FRN	EUR	2 479 824	0.26
1 500 000	CAIXA GERAL DEPO 26-20/05/2032 FRN	EUR	1 506 345	0.16
100 000	EDP SA 21-02/08/2081 FRN	EUR	99 820	0.01
2 700 000	EDP SA 21-14/03/2082 FRN	EUR	2 662 875	0.28
100 000	EDP SA 24-16/09/2054 FRN	EUR	101 387	0.01
1 300 000	EDP SA 25-02/12/2055 FRN	EUR	1 285 375	0.13
<i>Norway</i>			<i>8 031 127</i>	<i>0.84</i>
100 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	103 375	0.01
4 800 000	DNB BANK ASA 26-23/07/2032 FRN	GBP	5 558 393	0.58
2 343 000	DNB BANK ASA 26-28/05/2032 FRN	EUR	2 369 359	0.25
<i>Sweden</i>			<i>4 988 243</i>	<i>0.52</i>
3 300 000	SBAB BANK AB 25-21/05/2031 FRN	EUR	3 300 000	0.34
1 701 000	SVENSKA HANDELSBANKEN 24-04/11/2036 FRN	EUR	1 688 243	0.18
<i>Italy</i>			<i>1 581 560</i>	<i>0.16</i>
1 398 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 375 310	0.14
100 000	TERNA RETE 24-11/04/2173 FRN	EUR	102 500	0.01
100 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	103 750	0.01
<i>Belgium</i>			<i>1 483 125</i>	<i>0.15</i>
1 500 000	KBC GROUP NV 25-26/08/2036 FRN	EUR	1 483 125	0.15
<i>Canada</i>			<i>501 230</i>	<i>0.05</i>
500 000	ROYAL BANK OF CANADA 24-02/07/2028 FRN	EUR	501 230	0.05
<i>Finland</i>			<i>197 250</i>	<i>0.02</i>
200 000	NORDEA BANK ABP 25-19/11/2035 FRN	EUR	197 250	0.02
<i>Austria</i>			<i>100 000</i>	<i>0.01</i>
100 000	ERSTE GROUP 25-26/06/2031 FRN	EUR	100 000	0.01
Shares/Units in investment funds			24 939 466	2.59
<i>France</i>			<i>24 939 466</i>	<i>2.59</i>
20 476.99	BNP PARIBAS MOIS ISR - X CAP	EUR	24 939 466	2.59
Total securities portfolio			952 788 621	99.08

BNP PARIBAS FUNDS Green Tigers

Securities portfolio at 30/06/2026

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									
201 498 899					201 498 899				
96.97					96.97				
<i>Japan</i>									
190 100	AZBIL CORP	JPY	2 021 977	0.97					
33 800	DAIFUKU CO LTD	JPY	1 493 606	0.72					
123 700	DENSO CORPORATION	JPY	1 433 623	0.69					
124 000	EAST JAPAN RAILWAY CO	JPY	2 602 710	1.25					
189 500	HITACHI LIMITED	JPY	5 223 068	2.51					
17 500	HORIBA LTD	JPY	2 978 965	1.43					
40 500	HOYA CORP	JPY	6 512 195	3.13					
12 000	KEYENCE CORP	JPY	6 020 287	2.90					
40 800	KURITA WATER INDUSTRIES LTD	JPY	2 318 480	1.12					
9 200	MARUWA CO LTD	JPY	4 051 106	1.95					
99 100	SEKISUI CHEMICAL CO LTD	JPY	1 586 704	0.76					
14 900	SHIMANO INC	JPY	1 593 573	0.77					
21 800	TOKYO ELECTRON LTD	JPY	10 494 811	5.05					
<i>Taiwan</i>									
313 798	ADVANTECH CO LTD	TWD	4 887 349	2.35					
124 000	DELTA ELECTRONICS INC	TWD	7 712 693	3.71					
521 000	E INK HOLDINGS INC	TWD	3 544 918	1.71					
37 000	MEDIATEK INC	TWD	5 003 253	2.41					
210 102	SINBON ELECTRONICS CO LTD	TWD	2 181 159	1.05					
266 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	20 570 087	9.90					
<i>China</i>									
199 700	BYD COMPANY LIMITED - H	HKD	1 844 963	0.89					
1 364 315	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	2 793 627	1.34					
3 384 000	CHINA LONGYUAN POWER GROUP - H	HKD	2 159 818	1.04					
115 409	CONTEMPORARY AMPEREX TECHN - A	CNY	6 696 771	3.22					
325 535	MIDEA GROUP CO LTD - A CAP	CNY	3 628 314	1.75					
63 885	NAURA TECHNOLOGY GROUP CO-A	CNY	8 346 372	4.02					
481 900	SHANGHAI CONANT OPTICAL CO-H	HKD	1 931 284	0.93					
317 675	SHENZHEN INOVANCE TECHNOLO - A	CNY	3 111 258	1.50					
209 600	XIAOMI CORP - B	HKD	578 389	0.28					
2 628 000	YADEA GROUP HOLDINGS LTD	HKD	2 985 338	1.44					
188 600	ZHEJIANG SANHUA INTELLIGEN - A	CNY	1 221 684	0.59					
584 600	ZHEJIANG SANHUA INTELLIGENT	HKD	1 975 631	0.95					
<i>South Korea</i>									
93 249	COWAY CO LTD	KRW	5 445 836	2.62					
4 877	SAMSUNG ELECTRO- MECHANICS CO	KRW	6 941 327	3.34					
11 067	SK HYNIX INCORPORATED	KRW	19 181 641	9.23					
<i>Australia</i>									
424 281	ALS LTD	AUD	6 740 219	3.24					
197 072	BRAMBLES LTD	AUD	2 661 925	1.28					
3 218 021	CLEANAWAY WASTE MANAGEMENT L	AUD	5 246 716	2.52					
217 747	GOODMAN GROUP	AUD	4 703 762	2.26					
<i>India</i>									
128 831	ASTRAL LTD	INR	1 819 431	0.88					
948 058	CROMPTON GREAVES CONSUMER EL	INR	2 754 665	1.33					
677 749	DABUR INDIA LTD	INR	3 024 945	1.46					
396 999	ICICI BANK LTD	INR	5 801 946	2.79					
<i>Singapore</i>									
3 145 388	KEPPEL DC REIT	SGD	5 449 635	2.62					

<i>Hong Kong</i>			2 222 838	1.07
571 000	MTR CORP	HKD	2 222 838	1.07
Total securities portfolio			201 498 899	96.97

BNP PARIBAS FUNDS Health Care Innovators

Securities portfolio at 30/06/2026

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>Denmark</i>				
400 470	ABBVIE INCORPORATED	USD	88 143 331	5.91	78 121	GENMAB A/S	DKK	18 759 867	1.26
1 009 735	ADAPTIVE BIOTECHNOLOGIES	USD	18 944 123	1.27	<i>Canada</i>				
449 489	AGIOS PHARMACEUTICALS INC	USD	14 589 816	0.98	323 640	XENON PHARMACEUTICALS INC	USD	17 086 426	1.15
1 575 037	ALPHATEC HOLDINGS INC	USD	11 916 444	0.80	<i>Singapore</i>				
399 293	ARCUS BIOSCIENCES INC	USD	10 767 255	0.72	716 161	WAVE LIFE SCIENCES LTD	USD	3 639 373	0.24
364 565	ATRICURE INC	USD	8 922 005	0.60	Total securities portfolio				
1 054 271	BOSTON SCIENTIFIC	USD	39 356 500	2.64					1 489 441 260
48 666	CHARLES RIVER LABORATORIES	USD	9 653 601	0.65					99.89
720 337	CRINETICS PHARMACEUTICALS IN	USD	23 576 498	1.58					
252 007	CYTOKINETICS INC	USD	18 777 640	1.26					
420 528	DENALI THERAPEUTICS INC	USD	9 460 317	0.63					
500 214	EDWARDS LIFESCIENCES CORPORATION	USD	39 577 852	2.65					
139 262	ELI LILLY & CO	USD	146 099 031	9.80					
627 912	GILEAD SCIENCES	USD	69 387 214	4.65					
407 664	HEARTFLOW INC	USD	10 461 700	0.70					
445 372	IDEAYA BIOSCIENCES INC	USD	14 518 512	0.97					
501 535	IMMUNOME INC	USD	9 295 484	0.62					
158 919	INSMED INC	USD	14 820 208	0.99					
184 925	INTUITIVE SURGICAL INCORPORATED	USD	64 323 427	4.31					
317 506	IONIS PHARMACEUTICALS INC	USD	22 019 637	1.48					
229 608	IRHYTHM TECHNOLOGIES INC	USD	23 888 631	1.60					
662 831	MERCK COMPANY INCORPORATED	USD	74 498 193	5.00					
348 928	NEUROCRINE BIOSCIENCES INC	USD	51 435 827	3.45					
691 062	PROCEPT BIOROBOTICS CORP	USD	13 648 369	0.92					
87 075	PROTAGONIST THERAPEUTICS INC	USD	9 335 829	0.63					
186 265	REPLIGEN CORP	USD	22 228 633	1.49					
361 102	SCHOLAR ROCK HOLDING CORP	USD	17 371 302	1.17					
773 165	SYNDAX PHARMACEUTICALS INC	USD	14 782 985	0.99					
106 267	THERMO FISHER SCIENTIFIC INC	USD	46 600 213	3.13					
101 411	UNITEDHEALTH GROUP INCORPORATED	USD	36 866 486	2.47					
689 941	VERICEL CORP	USD	26 848 137	1.80					
175 994	VERTEX PHARMACEUTICALS INCORPORATED	USD	76 464 182	5.13					
506 055	ZYMEWORKS INC	USD	11 570 260	0.78					
<i>United Kingdom</i>									
671 324	ASTRAZENECA PLC	GBP	109 887 026	7.37					
<i>Ireland</i>									
263 539	ALKERMES PLC	USD	12 077 430	0.81					
257 858	JAZZ PHARMACEUTICALS PLC	USD	54 347 977	3.64					
<i>The Netherlands</i>									
62 766	ARGENX SE - ADR	USD	50 933 624	3.42					
240 442	NEWAMSTERDAM PHARMA CO NV	USD	7 127 245	0.48					
<i>Switzerland</i>									
293 117	ALCON INC	CHF	17 353 416	1.16					
57 702	LONZA GROUP AG - REG	CHF	34 148 823	2.29					
<i>France</i>									
491 663	SANOFI	EUR	36 914 058	2.48					
<i>Belgium</i>									
134 474	UCB SA	EUR	35 232 188	2.36					
<i>Japan</i>									
1 548 000	DAIICHI SANKYO CO LTD	JPY	21 784 165	1.46					

BNP PARIBAS FUNDS Inclusive Growth

Securities portfolio at 30/06/2026

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>Canada</i>				
24 138	ADVANCED MICRO DEVICES	USD	12 264 502	2.94	185 831	KINROSS GOLD CORP	CAD	3 847 110	0.92
57 971	ALPHABET INCORPORATED - A	USD	18 120 438	4.34	211 403	MANULIFE FINANCIAL CORP	CAD	7 496 625	1.80
41 281	AMERICAN WATER WORKS CO INC	USD	4 750 944	1.14	<i>Spain</i>				
15 480	APPLIED MATERIALS INCORPORATED	USD	9 789 242	2.35	372 482	IBERDROLA SA	EUR	8 135 007	1.95
9 264	COSTCO WHOLESALE CORPORATION	USD	7 579 983	1.82	<i>Finland</i>				
47 052	DANAHER CORPORATION	USD	7 839 119	1.88	572 244	NOKIA OYJ	EUR	6 612 279	1.59
86 308	EDWARDS LIFESCIENCES CORPORATION	USD	6 828 848	1.64	<i>Germany</i>				
22 516	FEDEX CORP	USD	6 166 741	1.48	28 078	ADIDAS AG	EUR	5 037 193	1.21
55 177	FLEX LTD	USD	7 821 688	1.88	<i>Norway</i>				
9 813	GE VERNOVA INC	USD	10 083 881	2.42	252 000	NORSK HYDRO ASA	NOK	2 000 230	0.48
56 382	GILEAD SCIENCES	USD	6 230 475	1.49	Shares/Units in investment funds				
63 412	HARTFORD FINANCIAL SERVICES GROUP	USD	7 350 090	1.76	<i>France</i>				
27 351	HILTON WORLDWIDE HOLDINGS INC	USD	7 905 547	1.90	16.58	BNP PARIBAS MOIS ISR - I CAP	EUR	419 784	0.10
531 040	HUNTINGTON BANCSHARES INC	USD	8 235 231	1.98	Total securities portfolio				
115 692	KROGER CO	USD	5 619 152	1.35					
33 360	LOWE'S COMPANIES INC	USD	6 433 610	1.54					
108 429	METLIFE INC	USD	8 024 296	1.93					
13 688	MICRON TECHNOLOGY INCORPORATED	USD	13 819 576	3.32					
49 998	MICROSOFT CORPORATION	USD	16 312 651	3.91					
45 193	MORGAN STANLEY	USD	8 263 050	1.98					
84 682	NEXTERA ENERGY	USD	6 500 953	1.56					
160 302	NVIDIA CORPORATION	USD	28 054 602	6.72					
32 110	PALO ALTO NETWORKS INC	USD	9 577 672	2.30					
3 088	PARKER HANNIFIN CORP	USD	2 641 857	0.63					
17 452	S&P GLOBAL INCORPORATED	USD	6 216 655	1.49					
9 633	SEAGATE TECHNOLOGY HOLDINGS	USD	8 130 714	1.95					
61 495	TJX COMPANIES INCORPORATED	USD	8 148 773	1.95					
35 238	VISA INCORPORATED - A	USD	10 574 482	2.54					
90 072	WALT DISNEY COMPANY	USD	7 582 813	1.82					
34 039	WASTE MANAGEMENT INCORPORATED	USD	6 635 714	1.59					
68 695	XYLEM INC	USD	7 102 629	1.70					
<i>United Kingdom</i>									
54 764	ASTRAZENECA PLC	GBP	8 964 156	2.15					
169 409	COMPASS GROUP PLC	USD	4 786 067	1.15					
1 095 267	NATWEST GROUP	GBP	8 480 881	2.03					
144 390	RELX PLC	GBP	3 965 948	0.95					
<i>Japan</i>									
308 000	FUJITSU LTD	JPY	5 357 496	1.29					
488 200	KUBOTA CORP	JPY	7 107 324	1.71					
464 400	MITSUBISHI UFJ FINANCIAL GROUP	JPY	8 055 735	1.93					
139 900	SHIN-ETSU CHEMICAL CO LTD	JPY	5 320 699	1.28					
<i>France</i>									
99 681	DANONE	EUR	7 151 115	1.72					
32 293	ESSILORLUXOTTICA	EUR	5 297 667	1.27					
21 442	LOREAL	EUR	8 226 223	1.97					
<i>Ireland</i>									
77 891	CRH PLC	USD	7 289 720	1.75					
23 561	EATON CORP PLC	USD	8 781 434	2.11					
<i>The Netherlands</i>									
7 011	ASML HOLDING NV	EUR	12 068 735	2.90					

BNP PARIBAS FUNDS India Equity

Securities portfolio at 30/06/2026

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			323 788 041	97.85
Shares			323 788 041	97.85
<i>India</i>			<i>323 788 041</i>	<i>97.85</i>
1 034 756	AADHAR HOUSING FINANCE LTD	INR	5 642 287	1.71
47 454	ABB INDIA LTD	INR	3 527 940	1.07
1 298 258	AFCONS INFRASTRUCTURE LTD	INR	4 287 728	1.30
992 033	ASTER DM HEALTHCARE LTD	INR	8 226 398	2.49
328 330	AU SMALL FINANCE BANK LTD	INR	3 600 709	1.09
630 807	AXIS BANK LTD	INR	8 975 820	2.71
1 857 185	BANDHAN BANK LTD	INR	4 010 260	1.21
2 485 519	BANK OF INDIA	INR	3 692 765	1.12
1 963 459	BELRISE INDUSTRIES LTD	INR	4 954 394	1.50
683 840	BHARTI AIRTEL LTD	INR	13 392 139	4.04
268 935	BLUE STAR LTD	INR	4 632 636	1.40
69 954	BRITANNIA INDUSTRIES LTD	INR	3 805 544	1.15
369 518	COFORGE LIMITED	INR	5 730 704	1.73
1 217 511	CSB BANK LTD	INR	4 375 589	1.32
111 584	CUMMINS INDIA LTD	INR	6 680 722	2.02
610 527	DLF LTD	INR	4 003 883	1.21
2 825 214	ETERNAL LTD	INR	7 908 663	2.39
767 925	EUREKA FORBES LTD	INR	3 722 831	1.13
2 503 607	FSN E-COMMERCE VENTURES LTD	INR	8 230 271	2.49
504 053	GOPAL SNACKS LTD	INR	1 464 340	0.44
790 100	HDB FINANCIAL SERVICES LTD	INR	6 273 563	1.90
2 033 893	HDFC BANK LIMITED	INR	17 162 792	5.18
1 475 418	ICICI BANK LTD	INR	21 562 514	6.51
1 052 458	INDIAN HOTELS CO LTD	INR	7 945 192	2.40
428 844	INDUSIND BANK LTD	INR	4 192 103	1.27
432 448	INFOSYS LTD	INR	4 578 148	1.38
141 483	INTERGLOBE AVIATION LTD	INR	8 040 483	2.43
1 332 952	KOTAK MAHINDRA BANK LTD	INR	5 529 115	1.67
248 195	LG ELECTRONICS INDIA LTD	INR	4 074 625	1.23
426 294	LODHA DEVELOPERS LTD	INR	4 307 960	1.30
164 081	LUPIN LTD	INR	4 196 535	1.27
293 941	MAHINDRA & MAHINDRA LTD	INR	9 547 086	2.88
23 215	MARUTI SUZUKI INDIA LTD	INR	3 461 695	1.05
4 865 509	NHPC LTD	INR	4 184 892	1.26
522 287	ONE 97 COMMUNICATIONS LTD	INR	6 307 403	1.91
243 621	PB FINTECH LTD	INR	4 196 982	1.27
314 136	PREMIER ENERGIES LTD	INR	3 491 880	1.06
2 046 301	REDINGTON LTD	INR	5 977 381	1.81
1 477 330	RELIANCE INDUSTRIES LTD	INR	20 216 700	6.10
616 725	SHRIRAM FINANCE LTD	INR	6 800 309	2.06
161 486	SIEMENS ENERGY INDIA LTD	INR	6 291 287	1.90
577 600	SONA BLW PRECISION FORGINGS	INR	3 787 580	1.14
836 119	STATE BANK OF INDIA	INR	9 082 381	2.74
329 013	SUN PHARMACEUTICAL INDUSTRIES	INR	6 477 091	1.96
8 942 637	SUZLON ENERGY LTD	INR	5 572 317	1.68
143 645	TATA CONSULTANCY SERVICES LTD	INR	3 085 719	0.93
252 859	TECH MAHINDRA LTD	INR	3 755 966	1.14
233 510	TI FINANCIAL HOLDINGS LTD	INR	4 092 519	1.24
179 977	TITAN CO LTD	INR	8 381 029	2.53
172 423	TRENT LTD	INR	5 987 428	1.81
3 495 660	VISHAL MEGA MART LTD	INR	4 361 743	1.32
Total securities portfolio			323 788 041	97.85

BNP PARIBAS FUNDS Japan Equity

Securities portfolio at 30/06/2026

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					439 600	TOYOTA TSUSHO CORP	JPY	2 652 188 525	2.88
			89 979 121 837	97.66	769 900	YOKOHAMA FINANCIAL GROUP INC	JPY	1 343 591 669	1.46
					476 300	YONEX CO LTD	JPY	1 105 601 128	1.20
Shares			89 979 121 837	97.66	Total securities portfolio				89 979 121 837 97.66
	<i>Japan</i>		<i>89 979 121 837</i>	<i>97.66</i>					
49 400	ADVANTEST CORP	JPY	1 636 355 117	1.78					
297 100	AMADA HOLDINGS CO LTD	JPY	884 058 793	0.96					
391 300	ASTROSCALE HOLDINGS INC	JPY	464 825 708	0.50					
636 500	CHIYODA CORP	JPY	431 111 590	0.47					
699 700	CYBERAGENT INC	JPY	956 773 918	1.04					
612 400	DAIICHI LIFE GROUP INC	JPY	1 095 254 402	1.19					
235 000	EWELL CO LTD/JP	JPY	435 724 364	0.47					
335 400	FUJIFILM HOLDINGS CORP	JPY	1 172 043 792	1.27					
134 900	FUJIKURA LTD	JPY	852 661 795	0.93					
181 600	FURUKAWA ELECTRIC CO LTD	JPY	867 776 201	0.94					
657 500	HITACHI LIMITED	JPY	2 945 319 047	3.20					
64 000	IBIDEN CO LTD	JPY	1 547 063 552	1.68					
495 000	INFONEER HOLDINGS INC	JPY	1 330 265 540	1.44					
399 400	JVCKENWOOD CORP	JPY	451 790 329	0.49					
233 300	KAJIMA CORP	JPY	1 378 869 319	1.50					
442 100	KANEMATSU CORP	JPY	916 519 906	0.99					
14 300	KIOXIA HOLDINGS CORP	JPY	1 297 482 992	1.41					
143 500	KRAFTIA CORP	JPY	1 343 981 668	1.46					
191 800	KURITA WATER INDUSTRIES LTD	JPY	1 771 380 548	1.92					
862 100	LIFEDRINK CO INC	JPY	1 419 647 543	1.54					
128 200	MEIDENSHA CORP	JPY	1 265 759 336	1.37					
27 300	MEIKO ELECTRONICS CO LTD	JPY	855 793 793	0.93					
929 800	MITSUBISHI ESTATE CO LTD	JPY	3 874 901 315	4.21					
1 436 500	MITSUBISHI UFJ FINANCIAL GROUP	JPY	4 630 190 605	5.02					
400 500	MIZUHO FINANCIAL	JPY	3 115 656 770	3.38					
156 400	MODEC INC	JPY	1 460 003 106	1.58					
1 819 600	MORINAGA MILK INDUSTRY CO	JPY	2 309 853 716	2.51					
264 300	MURATA MANUFACTURING CO LTD	JPY	3 041 531 181	3.30					
366 300	NEC CORP	JPY	1 444 834 906	1.57					
496 200	NHK SPRING CO LTD	JPY	1 945 850 017	2.11					
307 800	NIPPON LIGHT METAL HOLDINGS	JPY	843 155 143	0.92					
442 400	NORITSU KOKI CO LTD	JPY	895 744 247	0.97					
260 800	OKI ELECTRIC INDUSTRY CO LTD	JPY	920 604 306	1.00					
164 500	OSAKA GAS CO LTD	JPY	900 185 958	0.98					
462 800	OSAKA SODA CO LTD	JPY	877 865 760	0.95					
885 600	PANASONIC HOLDINGS CORP	JPY	4 022 108 377	4.37					
219 300	RECRUIT HOLDINGS CO LTD	JPY	2 468 738 793	2.68					
619 500	RESONA HOLDINGS INC	JPY	1 313 954 011	1.43					
208 300	SANKYU INC	JPY	1 802 576 430	1.96					
343 800	SOFTBANK GROUP CORP	JPY	2 080 497 863	2.26					
919 600	SONY GROUP CORP	JPY	3 014 842 896	3.27					
633 400	SUMITOMO DAINIPPON PHARMA CO	JPY	954 857 586	1.04					
565 200	SUMITOMO ELECTRIC INDUSTRIES	JPY	1 677 157 725	1.82					
234 500	SUMITOMO WAREHOUSE CO LTD	JPY	878 198 492	0.95					
472 800	SUZUKI MOTOR CORP	JPY	930 494 136	1.01					
62 400	SWCC CORP	JPY	851 070 238	0.92					
372 500	TAKASHIMAYA CO LTD	JPY	935 075 096	1.01					
2 355 200	TOHO CO LTD	JPY	3 066 321 533	3.33					
275 200	TOKIO MARINE HOLDINGS INC	JPY	1 975 358 858	2.14					
33 600	TOKYO ELECTRON LTD	JPY	2 628 920 714	2.85					
1 170 600	TORAY INDUSTRIES INC	JPY	1 328 749 675	1.44					
156 600	TOYO INK SC HOLDINGS CO LTD	JPY	679 282 456	0.74					
993 000	TOYOTA MOTOR CORP	JPY	2 688 699 353	2.92					

BNP PARIBAS FUNDS Japan Small Cap

Securities portfolio at 30/06/2026

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				4 000 000 KONICA MINOLTA INC	JPY	2 212 738 820	0.84
Shares				524 000 KOSHIDAKA HOLDINGS CO LTD	JPY	503 914 937	0.19
Japan				810 000 KUMAGAI GUMI CO LTD	JPY	1 163 612 890	0.44
249 675 692 986				1 380 000 KURIMOTO LTD	JPY	1 907 615 797	0.73
249 675 692 986				45 000 KURITA WATER INDUSTRIES LTD	JPY	415 600 233	0.16
249 675 692 986				240 000 KYORITSU MAINTENANCE CO LTD	JPY	730 869 742	0.28
1 005 000 77 BANK LTD/THE	JPY	3 353 526 598	1.28	1 820 000 KYUSHU FINANCIAL HOLDINGS INC	JPY	2 633 983 190	1.00
410 000 ADEKA CORP	JPY	1 732 370 521	0.66	160 000 KYUSHU RAILWAY COMPANY	JPY	560 077 491	0.21
140 000 AEON FINANCIAL SERVICE CO LTD	JPY	205 899 354	0.08	814 300 LIFEDRINK CO INC	JPY	1 340 933 760	0.51
260 000 ARISAWA MFG CO LTD	JPY	683 630 030	0.26	585 000 LINTEC CORP	JPY	4 180 620 914	1.59
620 000 BANK OF THE RYUKYUS LTD	JPY	1 627 593 929	0.62	210 000 MARUI GROUP CO LTD	JPY	602 308 902	0.23
140 000 BELC CO LTD	JPY	910 850 486	0.35	250 000 MATSUDA SANGYO CO LTD	JPY	1 438 096 374	0.55
312 500 BIC CAMERA INC	JPY	517 225 715	0.20	260 000 MEC CO LTD	JPY	2 855 822 076	1.09
70 000 BIPROGY INC	JPY	299 419 502	0.11	480 000 MEIDENSHA CORP	JPY	4 739 192 520	1.81
1 400 000 CASIO COMPUTER CO LTD	JPY	2 696 895 001	1.03	87 500 MEIKO ELECTRONICS CO LTD	JPY	2 742 928 825	1.05
718 000 CHUGOKU MARINE PAINTS LTD	JPY	2 393 337 028	0.91	1 225 000 MENICON CO LTD	JPY	2 039 089 625	0.78
1 675 000 CITIZEN WATCH CO LTD	JPY	4 075 384 036	1.55	204 400 METAWATER CO LTD	JPY	683 901 814	0.26
290 000 CKD CORP	JPY	2 192 013 114	0.84	185 000 MICRONICS JAPAN CO LTD	JPY	3 124 522 436	1.19
830 000 COMPUTER ENGINEER & CONSULT	JPY	1 751 325 173	0.67	1 300 000 MIZUHO LEASING CO LTD	JPY	1 639 941 581	0.63
1 000 000 CRESO LTD	JPY	1 447 882 916	0.55	264 000 MODEC INC	JPY	2 464 455 370	0.94
650 000 CURVES HOLDINGS CO LTD	JPY	598 382 097	0.23	390 000 MORIYA TRANSPORTATION ENGINE	JPY	877 943 487	0.33
825 000 DAI-DAN CO LTD JPY NOM 50	JPY	2 388 757 524	0.91	445 600 MUSASHI SEIMITSU INDUSTRY CO	JPY	1 758 846 466	0.67
850 800 DAIDO METAL CO LTD	JPY	1 436 681 414	0.55	570 000 NIHON DENGI CO LTD	JPY	1 335 816 521	0.51
195 000 DAIHEN CORP	JPY	3 562 594 509	1.36	420 000 NIKKISO CO LTD	JPY	1 713 041 209	0.65
215 000 DAISEKI CO LTD	JPY	847 460 853	0.32	90 000 NIKKON HOLDINGS CO LTD	JPY	532 310 012	0.20
60 000 DENKA CO LTD	JPY	262 022 277	0.10	263 200 NIPPON DRY-CHEMICAL CO LTD	JPY	977 429 217	0.37
610 000 DEXERIALS CORP	JPY	2 622 734 662	1.00	269 800 NIPPON KODOSHI CORP	JPY	2 647 541 058	1.01
600 000 DIC CORP	JPY	2 901 851 096	1.11	560 000 NIPPON SODA CO LTD	JPY	1 987 880 865	0.76
390 000 DIGITAL ARTS INC	JPY	1 450 502 365	0.55	295 500 NIPPON SYSTEMWARE CO LTD	JPY	747 265 141	0.28
720 000 DIGITAL INFORMATION TECHNOLOGIES	JPY	595 236 114	0.23	2 220 000 NISSHINBO HOLDINGS INC	JPY	5 536 993 915	2.10
395 000 DIP CORP	JPY	737 108 242	0.28	1 750 000 NISSUI CORP	JPY	2 254 233 317	0.86
235 000 DKS CO LTD	JPY	2 917 281 481	1.11	133 000 NITTA CORP	JPY	788 289 139	0.30
1 200 000 DTS CORP	JPY	1 203 051 840	0.46	350 000 NITTOKU ENGINEERING CO LTD	JPY	1 023 792 416	0.39
150 000 EBARA CORP	JPY	948 880 802	0.36	358 000 NORITSU KOKI CO LTD	JPY	724 856 330	0.28
492 000 ESPEC CORP	JPY	2 093 662 152	0.80	884 000 NPC INC	JPY	639 687 459	0.24
1 250 000 EUCALIA INC	JPY	828 214 200	0.32	900 000 OKI ELECTRIC INDUSTRY CO LTD	JPY	3 176 932 038	1.21
131 700 FERROTEC HOLDINGS CORP	JPY	1 266 181 408	0.48	310 300 OPTEX CO LTD	JPY	1 305 310 749	0.50
250 000 FUJI CORP/AICHI	JPY	2 121 631 879	0.81	390 000 OPTORUN CO LTD	JPY	1 473 800 362	0.56
35 000 FURUNO ELECTRIC CO LTD	JPY	200 361 230	0.08	925 000 OSAKA SODA CO LTD	JPY	1 754 593 405	0.67
900 000 FUSO CHEMICAL CO LTD	JPY	4 087 574 685	1.56	1 200 000 PARK24 CO LTD	JPY	2 424 346 163	0.92
960 000 FUTURE ARCHITECT	JPY	1 473 384 356	0.56	754 000 PRO SHIP	JPY	1 255 792 747	0.48
1 025 000 GATECHNOLOGIES CO LTD	JPY	1 383 664 507	0.53	980 000 QOL HOLDINGS CO LTD	JPY	1 827 740 928	0.70
400 000 GS YUASA CORP	JPY	2 608 912 543	0.99	1 272 000 RASA INDUSTRIES LTD	JPY	2 622 459 256	1.00
1 220 000 GUNMA BANK LTD/THE	JPY	2 876 780 398	1.10	2 680 000 ROUND ONE CORP	JPY	3 128 950 703	1.19
195 000 GUNZE LTD	JPY	755 459 702	0.29	210 000 RS TECHNOLOGIES CO LTD	JPY	1 540 875 074	0.59
436 000 HIRATA CORP	JPY	1 320 100 881	0.50	191 700 SAIZERIYA CO LTD	JPY	1 040 982 828	0.40
630 000 HOCHIKI CORP	JPY	1 230 221 220	0.47	560 000 SAN IN GODO BANKNK LTD JPY 50	JPY	1 283 516 355	0.49
600 000 HOSIDEN CORP	JPY	1 627 501 576	0.62	20 000 SANTEC HOLDINGS CORP	JPY	538 744 351	0.21
905 000 HYAKUJUSHI BANK LTD/THE	JPY	2 328 646 369	0.89	490 000 SEIKO ELECTRIC CO LTD	JPY	1 169 677 136	0.45
580 000 IMV CORP	JPY	1 431 689 012	0.55	630 000 SEIREN CO LTD	JPY	2 074 780 285	0.79
320 000 INABATA & CO LTD	JPY	1 245 963 976	0.47	530 000 SERIA CO LTD	JPY	1 929 307 664	0.74
2 450 000 JAC RECRUITMENT CO LTD	JPY	2 096 241 893	0.80	1 100 000 SEVEN BANK LTD	JPY	310 127 631	0.12
1 440 000 JAPAN LIFELINE CO LTD	JPY	1 869 606 150	0.71	950 000 SHIKOKU KASEI HOLDINGS CORP	JPY	3 375 477 713	1.29
1 425 000 JBCC HOLDINGS INC	JPY	1 775 681 302	0.68	1 550 000 SHIN NIPPON BIOMEDICAL LABOR	JPY	1 793 975 484	0.68
110 000 JCU CORP	JPY	849 008 200	0.32	1 185 000 SHINMAYWA INDUSTRIES LTD	JPY	2 391 588 048	0.91
1 989 000 JP-HOLDINGS INC	JPY	1 160 166 362	0.44	1 145 000 SHIZUKI ELECTRIC CO INC	JPY	1 535 578 581	0.59
1 100 000 JUROKU FINANCIAL GROUP INC	JPY	2 581 842 505	0.98	2 050 000 SIGMAXYZ INC	JPY	1 105 440 860	0.42
1 070 000 KANRO INC	JPY	1 165 544 885	0.44	485 000 SKY PERFECT JSAT HOLDINGS	JPY	1 308 073 369	0.50
440 000 KEIHAN HOLDINGS CO LTD	JPY	1 401 526 003	0.53	750 000 SODICK CO LTD	JPY	1 457 296 304	0.56
650 000 KEIKYU CORP	JPY	958 797 959	0.37	810 400 SUNCALL CORP	JPY	1 402 638 062	0.53
420 000 KI-STAR REAL ESTATE CO LTD	JPY	1 558 923 434	0.59	330 000 SUZUKEN COMPANY LIMITED	JPY	1 632 600 851	0.62

BNP PARIBAS FUNDS Japan Small Cap

Securities portfolio at 30/06/2026

Expressed in JPY

Quantity Denomination	Quotation currency	Market value	% of net assets
4 950 000 SYSTENA CORP	JPY	1 965 878 110	0.75
180 000 TAIKISHA LTD	JPY	898 870 144	0.34
352 600 TAKAOKA TOKO CO LTD	JPY	2 670 555 994	1.02
920 000 TAKUMA CO LTD	JPY	3 345 552 321	1.28
1 440 000 TAMRON CO LTD	JPY	1 669 064 111	0.64
1 200 000 TEIJIN LTD	JPY	1 960 780 782	0.75
340 000 TOA CORP	JPY	710 685 545	0.27
1 210 000 TOKUYAMA CORP	JPY	5 955 559 384	2.26
476 500 TOKYO ROPE MFG CO LTD	JPY	921 868 258	0.35
280 000 TOKYO TATEMONO CO LTD	JPY	927 637 539	0.35
1 125 500 TOKYU CONSTRUCTION CO LTD	JPY	1 326 427 637	0.51
449 000 TORISHIMA PUMP MFG CO LTD	JPY	1 262 964 770	0.48
800 000 TOWA PHARMACEUTICAL CO LTD	JPY	3 063 730 973	1.17
974 000 TRADERS HOLDINGS CO LTD	JPY	1 154 601 700	0.44
1 150 000 TRANSACTION CO LTD	JPY	1 616 604 357	0.62
665 000 TSUGAMI CORP	JPY	5 393 342 024	2.06
450 000 TSUMURA & CO	JPY	1 676 120 405	0.64
592 000 VECTOR INC/MINATO-KU	JPY	1 039 417 203	0.40
975 000 WORLD CO LTD	JPY	1 560 584 336	0.59
462 500 YAKUODO HOLDINGS CO LTD	JPY	772 567 022	0.29
445 000 YAMAICHI ELECTRONICS CO LTD	JPY	4 294 244 229	1.64
200 000 YAMAMI CO	JPY	974 225 396	0.37
245 000 YOKOHAMA RUBBER CO LTD	JPY	1 789 226 375	0.68
530 000 YOKOWO CO LTD	JPY	3 266 287 332	1.25
995 000 YURTEC CORP	JPY	2 414 948 777	0.92
Total securities portfolio		249 675 692 986	95.18

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 30/06/2026

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					25 665 000	MEXICAN BONOS 8.500% 09-18/11/2038	MXN	1 379 472	0.56
					26 000 000	MEXICAN BONOS 8.500% 23-01/03/2029	MXN	1 509 543	0.62
					53 100 000	MEXICAN BONOS 8.500% 25-28/02/2030	MXN	3 060 654	1.25
Bonds									
Indonesia					Poland				
187 800 000 000	INDONESIA GOVERNMENT 6.375% 21-15/04/2032	IDR	10 116 726	4.15	11 850 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	2 676 023	1.09
45 000 000 000	INDONESIA GOVERNMENT 6.500% 20-15/02/2031	IDR	2 451 216	1.00	16 900 000	POLAND GOVERNMENT BOND 4.500% 25-25/07/2030	PLN	4 499 365	1.84
43 780 000 000	INDONESIA GOVERNMENT 6.500% 24-15/07/2030	IDR	2 395 461	0.98	6 000 000	POLAND GOVERNMENT BOND 4.750% 24-25/07/2029	PLN	1 612 472	0.66
41 035 000 000	INDONESIA GOVERNMENT 6.625% 15/02/2034	IDR	2 217 382	0.91	4 600 000	POLAND GOVERNMENT BOND 5.000% 24-25/10/2034	PLN	1 214 562	0.50
36 845 000 000	INDONESIA GOVERNMENT 6.750% 24-15/07/2035	IDR	2 000 778	0.82	7 240 000	POLAND GOVERNMENT BOND 5.000% 25-25/10/2035	PLN	1 894 299	0.78
4 800 000 000	INDONESIA GOVERNMENT 6.875% 21-15/08/2051	IDR	253 624	0.10	9 660 000	REPUBLIC OF POLAND 6.000% 22-25/10/2033	PLN	2 725 842	1.12
8 925 000 000	INDONESIA GOVERNMENT 7.000% 22-15/02/2033	IDR	494 719	0.20	12 400 000	REPUBLIC OF POLAND 7.500% 22-25/07/2028	PLN	3 518 664	1.44
9 590 000 000	INDONESIA GOVERNMENT 7.125% 21-15/06/2042	IDR	529 011	0.22	South Africa				
5 940 000 000	INDONESIA GOVERNMENT 7.125% 25-15/08/2040	IDR	328 986	0.13					
4 000 000 000	INDONESIA GOVERNMENT 7.125% 25-15/08/2045	IDR	221 421	0.09	21 000 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	1 237 026	0.51
3 230 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	181 328	0.07	13 000 000	REPUBLIC OF SOUTH AFRICA 8.000% 13-31/01/2030	ZAR	799 555	0.33
41 850 000 000	INDONESIA GOVERNMENT 7.500% 19-15/04/2040	IDR	2 385 403	0.98	17 500 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	1 078 796	0.44
39 578 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	2 363 435	0.97	101 980 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	6 191 595	2.53
3 800 000 000	SBSN INDONESIA 6.875% 23-15/12/2049	IDR	202 523	0.08	37 500 000	REPUBLIC OF SOUTH AFRICA 8.750% 12-28/02/2048	ZAR	2 247 505	0.92
United States of America					49 995 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	2 993 148	1.22
					47 000 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	2 897 997	1.19
					Brazil				
27 000 000	INT BANK RECON&DEV 0.000% 22-26/05/2037	BRL	1 554 070	0.64					
78 300 000	INT BANK RECON&DEV 0.000% 23-08/02/2038	BRL	4 226 657	1.73	6 200 000	BRAZIL NTN-F 10.000% 16-01/01/2027	BRL	1 176 414	0.48
39 630 000	INT BANK RECON&DEV 0.000% 23-10/11/2038	BRL	2 000 126	0.82	42 900 000	BRAZIL NTN-F 10.000% 18-01/01/2029	BRL	7 641 434	3.13
108 000 000	INT BANK RECON&DEV 6.500% 23-17/04/2030	INR	1 108 743	0.45	30 705 000	BRAZIL NTN-F 10.000% 20-01/01/2031	BRL	5 152 790	2.11
75 000 000	INT BANK RECON&DEV 6.500% 25-01/10/2037	INR	737 032	0.30	8 650 000	BRAZIL NTN-F 10.000% 22-01/01/2033	BRL	1 386 276	0.57
75 000 000	INT BANK RECON&DEV 6.710% 25-21/01/2035	INR	755 865	0.31	10 629 000	BRAZIL NTN-F 10.000% 24-01/01/2035	BRL	1 647 927	0.67
120 000 000	INTERAMER DEV BANK 6.750% 26-22/01/2036	INR	1 199 496	0.49	Malaysia				
78 000 000	INTERAMER DEV BANK 7.000% 23-08/08/2033	INR	806 717	0.33					
80 000 000	INTERAMER DEV BANK 7.000% 23-17/04/2033	INR	827 495	0.34	7 000 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	1 722 337	0.70
201 000 000	INTERAMER DEV BANK 7.350% 23-06/10/2030	INR	2 119 850	0.87	4 300 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	1 093 588	0.45
50 000 000	INTERNATIONAL FINANCE CORP 0.000% 16-07/10/2041	MXN	697 474	0.29	1 150 000	MALAYSIA INVEST 4.280% 24-23/03/2054	MYR	290 920	0.12
130 000 000	INTERNATIONAL FINANCE CORP 0.000% 18-22/02/2038	MXN	2 576 005	1.05	1 720 000	MALAYSIA INVEST 4.291% 23-14/08/2043	MYR	439 544	0.18
73 500 000 000	INTERNATIONAL FINANCE CORP 0.000% 23-01/02/2038	COP	6 195 206	2.53	5 945 000	MALAYSIA INVEST 4.467% 19-15/09/2039	MYR	1 549 128	0.63
Mexico					4 250 000	MALAYSIA INVEST 5.357% 22-15/05/2052	MYR	1 252 123	0.51
					4 000 000	MALAYSIAN GOVERNMENT 3.828% 19-05/07/2034	MYR	997 407	0.41
47 280 000	AMERICA MOVIL SA 10.300% 24-30/01/2034	MXN	2 833 619	1.16	5 700 000	MALAYSIAN GOVERNMENT 4.054% 24-18/04/2039	MYR	1 425 875	0.58
52 250 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	3 047 759	1.25	5 760 000	MALAYSIAN GOVERNMENT 4.065% 20-15/06/2050	MYR	1 415 457	0.58
30 000 000	GRUPO BIMBO SAB 9.220% 26-26/01/2035	MXN	1 618 364	0.66	700 000	MALAYSIAN GOVERNMENT 4.457% 23-31/03/2053	MYR	182 004	0.07
22 000 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	1 223 019	0.50	770 000	MALAYSIAN GOVERNMENT 4.736% 16-15/03/2046	MYR	208 054	0.09
48 724 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	2 379 894	0.97	2 770 000	MALAYSIAN GOVERNMENT 4.762% 17-07/04/2037	MYR	740 275	0.30
7 700 000	MEXICAN BONOS 7.750% 14-23/11/2034	MXN	409 592	0.17	5 350 000	MALAYSIAN GOVERNMENT 4.893% 18-08/06/2038	MYR	1 442 894	0.59
21 400 000	MEXICAN BONOS 8.000% 17-07/11/2047	MXN	1 050 067	0.43	Colombia				
36 500 000	MEXICAN BONOS 8.000% 22-31/07/2053	MXN	1 768 652	0.72					
18 500 000	MEXICAN BONOS 8.000% 23-24/05/2035	MXN	994 571	0.41	4 800 000 000	COLOMBIA TES 11.500% 24-25/07/2046	COP	1 349 039	0.55
9 500 000	MEXICAN BONOS 8.000% 25-15/04/2032	MXN	527 045	0.22	1 080 000 000	COLOMBIA TES 11.750% 25-24/01/2035	COP	307 253	0.13
8 870 000	MEXICAN BONOS 8.000% 25-21/02/2036	MXN	473 362	0.19	5 600 000 000	COLOMBIA TES 12.750% 25-28/11/2040	COP	1 692 135	0.69
					6 200 000 000	COLOMBIA TES 13.250% 23-09/02/2033	COP	1 894 564	0.78

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
5 620 000 000	COLOMBIA TES 7.000% 21-26/03/2031	COP	1 340 104	0.55		<i>Peru</i>		<i>4 344 131</i>	<i>1.78</i>
8 750 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	2 174 488	0.89	4 100 000	PERU B SOBERANO 6.850% 25-12/08/2035	PEN	1 262 231	0.52
4 800 000 000	SANTA FE DE BOGOTA 13.140% 05/11/2035	COP	1 392 107	0.57	1 060 000	PERU B SOBERANO 6.900% 07-12/08/2037	PEN	317 593	0.13
	<i>India</i>		<i>9 941 741</i>	<i>4.07</i>	2 500 000	PERU B SOBERANO 7.300% 23-12/08/2033	PEN	819 384	0.34
131 500 000	INDIA GOVERNMENT BOND 5.770% 20-03/08/2030	INR	1 357 249	0.56	1 500 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	475 535	0.19
55 000 000	INDIA GOVERNMENT BOND 6.100% 21-12/07/2031	INR	571 732	0.23	4 670 000	REPUBLIC OF PERU 7.600% 24-12/08/2039	PEN	1 469 388	0.60
144 790 000	INDIA GOVERNMENT BOND 6.330% 25-05/05/2035	INR	1 494 476	0.61		<i>Chile</i>		<i>3 755 278</i>	<i>1.53</i>
150 000 000	INDIA GOVERNMENT BOND 6.540% 22-17/01/2032	INR	1 584 640	0.65	1 500 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	1 629 101	0.67
75 500 000	INDIA GOVERNMENT BOND 6.679% 20-17/12/2050	INR	737 858	0.30	355 000 000	TESORERIA PESOS 5.000% 15-01/03/2035 FLAT	CLP	380 690	0.16
31 900 000	INDIA GOVERNMENT BOND 6.760% 21-22/02/2061	INR	301 199	0.12	250 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	255 913	0.10
38 000 000	INDIA GOVERNMENT BOND 6.790% 24-07/10/2034	INR	403 454	0.17	370 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	397 244	0.16
58 200 000	INDIA GOVERNMENT BOND 6.990% 21-15/12/2051	INR	591 371	0.24	910 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	1 033 986	0.42
44 500 000	INDIA GOVERNMENT BOND 7.250% 23-12/06/2063	INR	459 297	0.19	50 000 000	TESORERIA PESOS 6.200% 24-01/10/2040 FLAT	CLP	58 344	0.02
31 500 000	INDIA GOVERNMENT BOND 7.260% 22-22/08/2032	INR	343 922	0.14		<i>Egypt</i>		<i>3 734 896</i>	<i>1.53</i>
104 200 000	INDIA GOVERNMENT BOND 7.300% 23-19/06/2053	INR	1 097 494	0.45	184 600 000	EGYPT GOVERNMENT BOND 25.318% 24-13/08/2027	EGP	3 734 896	1.53
94 000 000	INDIA GOVERNMENT BOND 7.360% 22-12/09/2052	INR	999 049	0.41		<i>Kenya</i>		<i>3 372 468</i>	<i>1.38</i>
	<i>Czech Republic</i>		<i>9 528 940</i>	<i>3.90</i>	30 000 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	224 716	0.09
13 040 000	CZECH REPUBLIC 1.950% 21-30/07/2037	CZK	471 899	0.19	320 000 000	KENYA INFRASTRUC 12.500% 18-10/01/2033	KES	2 498 447	1.02
50 350 000	CZECH REPUBLIC 3.600% 24-03/06/2036	CZK	2 192 748	0.90	75 000 000	KENYA INFRASTRUC 17.933% 23-06/05/2030	KES	649 305	0.27
27 100 000	CZECH REPUBLIC 4.500% 23-11/11/2032	CZK	1 292 434	0.53		<i>Ivory Coast</i>		<i>2 271 444</i>	<i>0.93</i>
3 800 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	164 705	0.07	116 000 000	AFRICAN DEV BANK 0.000% 23-03/02/2053	MXN	539 358	0.22
49 400 000	CZECH REPUBLIC 4.900% 23-14/04/2034	CZK	2 402 031	0.98	32 349 400 000	AFRICAN DEV BANK 6.640% 24-21/06/2034	IDR	1 732 086	0.71
61 500 000	CZECH REPUBLIC 5.000% 22-30/09/2030	CZK	3 005 123	1.23		<i>China</i>		<i>2 244 757</i>	<i>0.92</i>
	<i>United Kingdom</i>		<i>8 167 909</i>	<i>3.33</i>		ASIAN INFRASTRUCTURE INVESTMENT BANK 6.000% 21-08/12/2031	INR	283 159	0.12
240 000 000	EURO BANK RECON&DV 0.000% 24-04/03/2031	TRY	1 209 427	0.49	48 600 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 6.650% 23-30/06/2033	INR	490 607	0.20
18 000 000	EURO BANK RECON&DV 0.000% 25-09/01/2036	BRL	1 207 683	0.49	114 000 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 7.000% 25-23/01/2032	INR	1 178 830	0.48
580 000 000	EURO BANK RECON&DV 0.000% 25-16/01/2032	TRY	2 452 870	1.00	28 000 000	ASIAN INFRASTRUCTURE INVESTMENT BANK 7.200% 24-02/07/2031	INR	292 161	0.12
700 000 000	EURO BANK RECON&DV 0.000% 26-14/04/2033	TRY	2 453 689	1.00		<i>Thailand</i>		<i>2 164 005</i>	<i>0.89</i>
82 000 000	EURO BANK RECON&DV 6.750% 24-14/03/2031	INR	844 240	0.35	67 000 000	THAILAND GOVERNMENT 3.450% 22-17/06/2043	THB	2 164 005	0.89
	<i>Romania</i>		<i>6 451 297</i>	<i>2.63</i>		<i>Turkey</i>		<i>2 106 893</i>	<i>0.85</i>
3 950 000	ROMANIA GOVERNMENT 4.750% 19-11/10/2034	RON	758 037	0.31	27 900 000	TURKEY GOVERNMENT BOND 27.700% 24-27/09/2034	TRY	534 912	0.22
6 000 000	ROMANIA GOVERNMENT 6.300% 24-25/04/2029	RON	1 305 739	0.53	43 730 000	TURKEY GOVERNMENT BOND 30.000% 24-12/09/2029	TRY	842 864	0.34
7 900 000	ROMANIA GOVERNMENT 6.700% 22-25/02/2032	RON	1 728 205	0.71	15 400 000	TURKEY GOVERNMENT BOND 31.080% 23-08/11/2028	TRY	305 158	0.12
700 000	ROMANIA GOVERNMENT 7.100% 23-31/07/2034	RON	156 685	0.06	20 000 000	TURKIYE GOV BOND 33.900% 25-02/10/2030	TRY	423 959	0.17
3 355 000	ROMANIA GOVERNMENT 7.200% 23-30/10/2033	RON	753 568	0.31		<i>Luxembourg</i>		<i>1 655 080</i>	<i>0.68</i>
1 600 000	ROMANIA GOVERNMENT 7.900% 23-24/02/2038	RON	376 185	0.15	120 000 000	EUROPEAN INVESTMENT BANK 6.500% 25-11/07/2035	INR	1 190 787	0.49
5 820 000	ROMANIA GOVERNMENT 8.250% 22-29/09/2032	RON	1 372 878	0.56	44 000 000	EUROPEAN INVESTMENT BANK 7.400% 23-23/10/2033	INR	464 293	0.19
	<i>Hungary</i>		<i>5 121 246</i>	<i>2.10</i>		<i>South Korea</i>		<i>1 373 076</i>	<i>0.56</i>
420 000 000	HUNGARY GOVERNMENT 3.000% 19-21/08/2030	HUF	1 248 116	0.51	131 000 000	KOREA DEV BANK 7.400% 25-17/01/2030	INR	1 373 076	0.56
180 370 000	HUNGARY GOVERNMENT 3.000% 20-25/04/2041	HUF	452 992	0.19		<i>France</i>		<i>1 355 443</i>	<i>0.55</i>
468 000 000	HUNGARY GOVERNMENT 7.000% 23-24/10/2035	HUF	1 712 804	0.70	26 000 000 000	AGENCE FRANCAISE DE DEVELOPPEMENT 5.750% 25-09/10/2030	IDR	1 355 443	0.55
540 000 000	REPUBLIC OF HUNGARY 4.750% 22-24/11/2032	HUF	1 707 334	0.70		<i>Russia</i>		<i>0</i>	<i>0.00</i>
					54 600 000	RUSSIA-OFZ 7.650% 19-31/12/2049 *	RUB	0	0.00

(*) Please refer to Note 26 for more information.

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			2 834 789	1.16
<i>Egypt</i>			<i>2 834 789</i>	<i>1.16</i>
160 000 000	EGYPT T-BILL 0.000% 26-02/2027	EGP	2 834 789	1.16
Shares/Units in investment funds			12 425 722	5.10
<i>Luxembourg</i>			<i>12 425 722</i>	<i>5.10</i>
8 420.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	12 191 233	5.00
1 484.20	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	234 489	0.10
Total securities portfolio			231 572 463	94.75

(*) Please refer to Note 26 for more information.

BNP PARIBAS FUNDS Multi-Asset Opportunities

Securities portfolio at 30/06/2026

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>					<i>South Korea</i>				
959	ADVANCED MICRO DEVICES	USD	557 093	0.23	2 230	HYUNDAI MOBIS CO LTD	KRW	724 246	0.30
9 702	ALPHABET INCORPORATED - A	USD	3 467 204	1.45	10 303	KB FINANCIAL GROUP INC	KRW	1 059 825	0.44
9 664	AMAZON.COM INC	USD	2 303 318	0.96	1 432	SK HYNIX INCORPORATED	KRW	2 481 983	1.04
3 667	AMERICAN EXPRESS CO	USD	1 240 363	0.52	<i>Taiwan</i>				
1 015	ANALOG DEVICES INC	USD	403 128	0.17	909	TAIWAN SEMICONDUCTOR - SP ADR	USD	434 111	0.18
13 630	APPLE INC	USD	3 943 977	1.65	32 000	TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	TWD	2 474 597	1.03
901	APPLIED MATERIALS INCORPORATED	USD	651 423	0.27	<i>Italy</i>				
26 336	BANK OF AMERICA CORPORATION	USD	1 500 625	0.63	210 512	SAIPEM SPA	EUR	1 061 151	0.44
6 816	BROADCOM INC	USD	2 574 744	1.08	14 067	UNICREDIT SPA	EUR	1 258 640	0.53
858	COSTCO WHOLESALE CORPORATION	USD	802 633	0.34	<i>China</i>				
1 618	CURTISS-WRIGHT CORP	USD	1 226 056	0.51	18 900	CONTEMPORARY AMPEREX TECHN - A	CNY	1 096 699	0.46
12 777	DOW INC	USD	349 579	0.15	57 500	INNOVENT BIOLOGICS INC	HKD	584 680	0.24
1 690	ELI LILLY & CO	USD	2 027 037	0.85	23 800	NETEASE INC	HKD	610 373	0.26
2 444	EVERCORE PARTNERS INC - A	USD	834 479	0.35	<i>Hong Kong</i>				
24 561	EXELON CORP	USD	1 145 034	0.48	114 000	AIA GROUP LTD	HKD	1 038 672	0.43
3 794	FEDEX CORP	USD	1 188 015	0.50	80 100	ALIBABA GROUP HOLDING LTD	HKD	948 387	0.40
7 493	FLEX LTD	USD	1 214 391	0.51	<i>Ireland</i>				
1 266	GE VERNOVA INC	USD	1 487 373	0.62	5 323	CRH PLC	USD	569 561	0.24
4 155	GENERAL ELECTRIC CO	USD	1 552 848	0.65	3 842	JAZZ PHARMACEUTICALS PLC	USD	925 807	0.39
10 365	GILEAD SCIENCES	USD	1 309 514	0.55	<i>Spain</i>				
3 740	HILTON WORLDWIDE HOLDINGS INC	USD	1 235 920	0.52	52 361	IBERDROLA SA	EUR	1 307 437	0.55
57 871	HUNTINGTON BANCSHARES INC	USD	1 026 053	0.43	<i>Singapore</i>				
5 325	ITT INC	USD	1 053 072	0.44	24 600	DBS GROUP HOLDINGS LTD	SGD	1 244 062	0.52
2 130	KLA CORP	USD	642 642	0.27	<i>Finland</i>				
4 713	LAM RESEARCH CORP	USD	2 042 284	0.85	90 647	NOKIA OYJ	EUR	1 197 522	0.50
1 585	MARVELL TECHNOLOGY INC	USD	472 156	0.20	<i>Bermuda</i>				
1 043	META PLATFORMS - A	USD	587 511	0.25	10 867	VIKING HOLDINGS LTD	USD	1 137 449	0.48
1 409	MICRON TECHNOLOGY INCORPORATED	USD	1 626 395	0.68	<i>France</i>				
6 535	MICROSOFT CORPORATION	USD	2 437 686	1.02	13 752	DANONE	EUR	1 127 944	0.47
6 751	MP MATERIALS CORP	USD	378 124	0.16	<i>Chile</i>				
3 828	NEUROCRINE BIOSCIENCES INC	USD	645 152	0.27	20 471	ANTOFAGASTA PLC	GBP	1 037 905	0.43
9 154	NEXTPOWER INC - A	USD	1 090 608	0.46	<i>Norway</i>				
28 576	NVIDIA CORPORATION	USD	5 717 772	2.39	78 947	NORSK HYDRO ASA	NOK	716 432	0.30
4 349	PALO ALTO NETWORKS INC	USD	1 483 096	0.62	<i>India</i>				
6 426	RAYONIER INC	USD	136 745	0.06	28 671	BHARTI AIRTEL LTD	INR	561 485	0.23
3 937	ROYAL GOLD INC	USD	785 865	0.33	<i>The Netherlands</i>				
1 159	SEAGATE TECHNOLOGY HOLDINGS	USD	1 118 435	0.47	242	ASML HOLDING NV - NY REG	USD	481 444	0.20
1 058	TERADYNE INC	USD	511 903	0.21	<i>Germany</i>				
8 089	TXJ COMPANIES INCORPORATED	USD	1 225 484	0.51	381	RHEINMETALL AG	EUR	431 459	0.18
6 735	UNITED CONTINENTAL HOLDINGS	USD	915 893	0.38	<i>Greece</i>				
2 236	VERTEX PHARMACEUTICALS INCORPORATED	USD	1 110 688	0.46	10 900	FF GROUP	EUR	1	0.00
4 660	VISA INCORPORATED - A	USD	1 598 799	0.67	<i>Russia</i>				
<i>Japan</i>					50 724	ALROSA PJSC *	RUB	0	0.00
40 800	FUJITSU LTD	JPY	811 393	0.34	19 865	ETALON GROUP-GDR REGS - W/I *	USD	0	0.00
40 200	HITACHI LIMITED	JPY	1 108 007	0.46	3 969	GAZPROM NEFT - ADR *	USD	0	0.00
66 000	MITSUBISHI UFJ FINANCIAL GROUP	JPY	1 308 932	0.55	566 039	INTER RAO UES PJSC *	RUB	0	0.00
54 500	SONY GROUP CORP	JPY	1 099 366	0.46	824	MAGNIT PJSC *	RUB	0	0.00
1 400	TOKYO ELECTRON LTD	JPY	673 979	0.28	53 200	MMC NORILSK NICKEL PJSC *	RUB	0	0.00
<i>United Kingdom</i>					752	NOVATEK PJSC-SPONS GDR REG S *	USD	0	0.00
7 805	ASTRAZENECA PLC	GBP	1 460 654	0.61	3 812	OZON HOLDINGS PLC - ADR *	USD	0	0.00
49 026	BAE SYSTEMS PLC	GBP	1 199 894	0.50	58 550	RENAISSANCE INSURANCE GROUP *	RUB	0	0.00
152 164	NATWEST GROUP	GBP	1 347 079	0.56	92 682	SBERBANK OF RUSSIA PJSC *	RUB	0	0.00
230 227	SAINSBURY (J) PLC	GBP	977 215	0.41	110 819	SISTEMA PJSEC *	RUB	0	0.00

(*) Please refer to Note 26 for more information.

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Multi-Asset Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
115 686	SURGUTNEFTEGAS-PREFERENCE *	RUB	0	0.00	108 000	DOMINION ENERGY 4.600% 19-15/03/2049	USD	90 812	0.04
29 277	TATNEFT PJSC *	RUB	0	0.00	67 000	ELEVANCE HEALTH 5.700% 24-15/02/2055	USD	64 939	0.03
775	TCS GROUP HOLDING-GDR REG S *	RUB	0	0.00	145 000	ELI LILLY & CO 5.600% 26-20/05/2056	USD	145 980	0.06
10 015	VTB BANK PJSC *	RUB	0	0.00	132 000	EMD FINANCE LLC 5.000% 25-15/10/2035	USD	129 620	0.05
3 478	X 5 RETAIL GROUP NV-REGS GDR *	RUB	0	0.00	115 000	ESSENTIAL UTILITIES 5.125% 26-15/03/2036	USD	113 177	0.05
Bonds			80 794 596	33.78	40 000	EXELON CO 4.950% 26-15/03/2036	USD	38 802	0.02
<i>United States of America</i>			<i>41 057 022</i>	<i>17.18</i>	132 000	EXELON CORP 5.625% 05-15/06/2035	USD	135 667	0.06
166 000	ABBVIE INCORPORATED 4.450% 16-14/05/2046	USD	142 746	0.06	140 000	EXPEDIA GROUP INC 5.500% 26-15/04/2036	USD	138 717	0.06
50 000	ABBVIE INCORPORATED 5.600% 25-15/03/2055	USD	49 476	0.02	94 000	EXPERIAN 5.350% 26-24/08/2036	USD	93 681	0.04
150 000	ALPHABET INCORPORATED 4.100% 26-11/05/2039	EUR	174 661	0.07	202 000	FEDEX FREIGHT HOLDING 4.950% 26-15/03/2033	USD	198 054	0.08
200 000	ALPHABET INCORPORATED 4.625% 26-13/11/2032	GBP	261 257	0.11	190 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	220 053	0.09
170 000	ALPHABET INCORPORATED 5.650% 26-15/02/2056	USD	168 391	0.07	106 000	FORD MOTOR CREDIT 4.970% 26-06/04/2029	USD	104 974	0.04
61 000	AMAZON.COM INC 4.350% 26-12/06/2036	CAD	43 350	0.02	110 000	FOUNDRY JV HOLDC 6.300% 25-25/01/2039	USD	116 726	0.05
260 000	AMAZON.COM INC 4.875% 26-13/03/2036	USD	256 219	0.11	92 000	GENERAL MOTORS C 6.250% 25-15/04/2035	USD	96 423	0.04
90 000	AMAZON.COM INC 5.000% 26-12/06/2056	CAD	64 023	0.03	98 000	GENERAL MOTORS FINANCE 4.750% 26-06/04/2029	USD	97 915	0.04
38 000	AMAZON.COM INC 5.800% 26-13/03/2056	USD	37 761	0.02	216 000	GENERAL MOTORS FINANCE 5.100% 26-15/09/2031	USD	216 486	0.09
148 000	AMERICAN TOWER 4.900% 25-15/03/2030	USD	148 804	0.06	70 000	HCA INC 5.250% 19-15/06/2049	USD	62 479	0.03
182 000	AMERICAN TOWER 5.350% 25-15/03/2035	USD	183 356	0.08	160 000	HCA INC 5.300% 26-15/05/2036	USD	158 985	0.07
70 000	AMERICAN WATER 4.000% 16-01/12/2046	USD	55 464	0.02	47 000	HONEYWELL AEROSP 4.950% 26-16/03/2036	USD	46 250	0.02
120 000	AMERICAN WATER 5.200% 26-01/04/2036	USD	119 928	0.05	60 000	HONEYWELL AEROSP 5.732% 26-16/03/2056	USD	60 045	0.03
178 000	AMGEN INC 5.600% 23-02/03/2043	USD	176 771	0.07	48 000	HUBBELL INC 5.150% 26-15/06/2036	USD	47 826	0.02
40 000	AMPHENOL CORPORATION 5.300% 25-15/11/2055	USD	38 038	0.02	260 000	HYATT HOTELS 5.375% 24-15/12/2031	USD	263 821	0.11
154 000	ANHEUSER-BUSCH 4.900% 19-01/02/2046	USD	140 316	0.06	100 000	IBM CORPORATION 4.250% 19-15/05/2049	USD	78 364	0.03
166 000	AON NORTH AMERICA 5.450% 24-01/03/2034	USD	169 577	0.07	17 000	IBM CORPORATION 5.800% 26-03/02/2056	USD	16 569	0.01
140 000	APOLLO DEBT SOLU 6.550% 25-15/03/2032	USD	141 270	0.06	90 000	INTEL CORP 4.100% 17-11/05/2047	USD	68 759	0.03
147 000	AT&T INC 4.750% 26-30/04/2033	USD	143 964	0.06	107 000	INTEL CORP 5.300% 26-15/05/2036	USD	106 329	0.04
140 000	AT&T INC 5.125% 26-30/04/2036	USD	136 996	0.06	50 000	INTEL CORP 6.125% 26-15/05/2056	USD	49 993	0.02
94 000	AT&T INC 5.850% 26-30/04/2046	USD	90 427	0.04	36 000	INVITATION HOMES 4.950% 26-01/02/2032	USD	35 734	0.01
160 000	AT&T INC 6.200% 26-30/10/2056	USD	157 767	0.07	260 000	JOHNSON CONTROLS 4.900% 22-01/12/2032	USD	259 397	0.11
132 000	BOEING CO/THE 6.858% 24-01/05/2054	USD	147 910	0.06	174 000	KIMCO REALTY 5.300% 25-01/02/2036	USD	175 690	0.07
88 000	BRISTOL-MYERS 4.350% 20-15/11/2047	USD	72 958	0.03	132 000	KROGER CO 5.000% 24-15/09/2034	USD	129 854	0.05
74 000	BRISTOL-MYERS 5.550% 24-22/02/2054	USD	72 524	0.03	82 000	LOWES COMPANIES INC 5.750% 23-01/07/2053	USD	80 404	0.03
125 000	BRIXMOR OPERATIN 5.375% 26-15/06/2036	USD	124 470	0.05	130 000	MAPLE PARENT 5.700% 26-26/03/2036	USD	131 398	0.05
165 000	BROADCOM INC 3.500% 25-15/02/2041	USD	132 077	0.06	110 000	MARRIOTT INTERNATIONAL 4.500% 26-01/05/2033	USD	106 588	0.04
391 000	CHARTER COMMUNICATIONS OPERATION 2.250% 21-15/01/2029	USD	365 105	0.15	66 000	MARS INC 5.200% 25-01/03/2035	USD	66 327	0.03
110 000	CHARTER COMMUNICATIONS OPERATION 6.384% 16-23/10/2035	USD	110 051	0.05	276 000	MARSH & MCLENNAN 4.950% 26-15/03/2036	USD	271 274	0.11
132 000	CIGNA CORP 3.875% 20-15/10/2047	USD	101 031	0.04	330 000	MEDLINE BOR/CO-I 5.000% 26-15/06/2031	USD	327 462	0.14
189 000	CNH INDUSTRIAL 4.950% 26-25/06/2031	USD	188 844	0.08	155 000	META PLATFORMS 6.300% 26-15/05/2056	USD	154 855	0.06
82 000	COMCAST CORPORATION 5.350% 23-15/05/2053	USD	70 968	0.03	115 000	METLIFE INC 4.125% 12-13/08/2042	USD	96 656	0.04
66 000	COMMONWEALTH EDI 5.950% 25-01/06/2055	USD	67 812	0.03	110 000	MID-AMER APT LP 4.650% 25-15/01/2033	USD	108 281	0.05
180 000	CONSTELLATION ENERGY GENERATION 5.300% 26-01/06/2036	USD	178 593	0.07	180 000	MOLSON COORS 5.500% 26-08/07/2036	USD	181 151	0.08
50 000	CONSTELLATION ENERGY GENERATION 5.875% 26-15/01/2066	USD	48 719	0.02	140 000	NEWMONT GOLDCORP 5.875% 19-01/04/2035	USD	147 537	0.06
224 000	CRH AMERICA FIN 5.500% 25-09/01/2035	USD	228 096	0.10	132 000	NEXTERA ENERGY 5.450% 25-15/03/2035	USD	133 777	0.06
182 000	CVS HEALTH CORP 1.750% 20-21/08/2030	USD	161 259	0.07	164 000	NVIDIA CORP 4.750% 26-15/06/2033	USD	163 652	0.07
66 000	CVS HEALTH CORP 6.050% 24-01/06/2054	USD	65 781	0.03	140 000	NVIDIA CORP 5.550% 26-15/06/2046	USD	139 015	0.06
80 000	DELL INT / EMC 4.750% 26-15/07/2031	USD	79 565	0.03	380 000	OMEGA HEALTHCARE 3.375% 20-01/02/2031	USD	352 729	0.15
232 000	DELTA AIR LINES 5.250% 25-10/07/2030	USD	234 693	0.10	16 000	ONCOR ELECTRIC D 5.350% 26-01/04/2035	USD	16 297	0.01
					150 000	ONCOR ELECTRIC D 5.900% 26-15/03/2056	USD	152 869	0.06
					215 000	ORACLE CORP 4.950% 26-04/02/2031	USD	210 578	0.09
					120 000	ORACLE CORP 5.700% 26-04/02/2036	USD	116 394	0.05

(*) Please refer to Note 26 for more information.

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Multi-Asset Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
155 000	ORACLE CORP 6.700% 26-04/02/2056	USD	145 816	0.06	34 000	ORANGE 5.000% 26-13/01/2036	USD	33 126	0.01
160 000	OREILLY AUTOMOT 5.100% 26-12/03/2036	USD	158 522	0.07	100 000	RCI BANQUE 3.875% 24-12/01/2029	EUR	115 799	0.05
250 000	PRINCIPAL LFE II 4.450% 26-13/01/2031	USD	245 800	0.10	100 000	SCHNEIDER ELECTRIC 3.375% 26-01/12/2033	EUR	114 219	0.05
350 000	PROLOGIS LP 4.250% 26-15/05/2034	CAD	246 500	0.10	100 000	TOTALENERGIES 5.488% 24-05/04/2054	USD	96 682	0.04
66 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	67 599	0.03	100 000	URW SE 3.875% 26-21/04/2033	EUR	114 634	0.05
32 000	REALTY INCOME 4.750% 26-15/04/2033	USD	31 514	0.01	<i>Canada</i>			1 065 321	0.44
132 000	S&P GLOBAL INCORPORATED 4.800% 25-04/12/2035	USD	128 535	0.05	249 000	BANK OF MONTREAL 4.420% 24-17/07/2029	CAD	180 355	0.08
30 000	SALESFORCE INC 6.550% 26-15/03/2056	USD	30 062	0.01	62 000	CAISS DESJARDINS 5.021% 26-27/05/2031	USD	62 493	0.03
300 000	SIMON PROP GP LP 4.300% 26-15/01/2031	USD	294 803	0.12	270 000	EQUINIX CANADA 4.750% 26-15/05/2035	CAD	193 038	0.08
280 000	SPACE EXPLORATION TECHNOLOGIES CORP 5.350% 26-15/07/2031	USD	279 178	0.12	248 000	FEDERATION DES CAISSES DESJARDINS 4.565% 25-26/08/2030	USD	246 369	0.10
120 000	STRYKER CORP 4.625% 16-15/03/2046	USD	104 172	0.04	112 000	MAGNA INTERNATIONAL INC 4.950% 23-31/01/2031	CAD	82 513	0.03
116 000	TAKEDA US 5.200% 25-07/07/2035	USD	115 545	0.05	150 000	VENTAS CANADA FI 3.300% 21-01/12/2031	CAD	102 227	0.04
107 000	T-MOBILE USA INC 5.000% 26-15/02/2036	USD	104 302	0.04	200 000	WSP GLOBAL INC 5.039% 26-18/09/2031	USD	198 326	0.08
130 000	T-MOBILE USA INC 5.850% 26-15/02/2056	USD	126 472	0.05	<i>United Kingdom</i>			911 882	0.37
82 000	UBER TECHNOLOGIE 5.350% 24-15/09/2054	USD	76 318	0.03	190 000	ANGLO AMERICAN 5.750% 24-05/04/2034	USD	196 327	0.08
148 000	UNION PAC CORP 3.200% 21-20/05/2041	USD	115 018	0.05	240 000	BAE SYSTEMS PLC 5.300% 24-26/03/2034	USD	244 510	0.10
90 000	UNITED PARCEL 5.950% 25-14/05/2055	USD	92 005	0.04	100 000	GATWICK FND LTD 5.625% 26-18/02/2036	GBP	130 012	0.05
116 000	UNITEDHEALTH GROUP 3.050% 21-15/05/2041	USD	87 027	0.04	100 000	NATIONAL GRID ELECTRICITY 3.563% 26-03/02/2034	EUR	113 716	0.05
66 000	UNITEDHEALTH GROUP 5.300% 25-15/06/2035	USD	67 251	0.03	200 000	NATIONAL GRID ELECTRICITY 5.221% 22-16/09/2031	CAD	149 487	0.06
26 309 040	US TREASURY INFL IX N/B 1.375% 23-15/07/2033	USD	25 245 373	10.55	82 000	VODAFONE GROUP 5.750% 24-28/06/2054	USD	77 830	0.03
160 000	VALERO ENERGY 5.150% 26-10/03/2036	USD	157 197	0.07	<i>Spain</i>			838 848	0.35
166 000	VENTAS REALTY LP 5.000% 25-15/02/2036	USD	162 566	0.07	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 26-30/06/2031	EUR	114 122	0.05
400 000	VERISK ANALYTICS 4.450% 26-15/03/2031	USD	391 696	0.16	200 000	BANCO SABADELL 3.375% 25-18/02/2033	EUR	226 373	0.09
31 000	VERIZON COMMUNICATIONS INC 4.050% 21-22/03/2051	CAD	18 203	0.01	200 000	BANCO SANTANDER 5.437% 26-15/04/2036	USD	200 109	0.08
73 000	VERIZON COMMUNICATIONS INC 4.750% 25-15/01/2033	USD	71 696	0.03	100 000	MERLIN PROPERTIES 3.500% 25-04/09/2033	EUR	111 579	0.05
100 000	VERIZON COMMUNICATIONS INC 5.401% 26-02/07/2037	USD	99 506	0.04	100 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	113 724	0.05
116 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	95 631	0.04	82 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	72 941	0.03
330 000	WALT DISNEY CO 3.500% 20-13/05/2040	USD	271 283	0.11	<i>The Netherlands</i>			690 892	0.29
155 000	XYLEM INC 5.200% 26-01/06/2033	USD	157 049	0.07	132 000	DEUTSCHE TEL FINANCE 4.875% 12-06/03/2042	USD	119 722	0.05
<i>Australia</i>			13 338 896	5.57	260 000	ENEL FINANCE INTERNATIONAL NV 4.375% 25-30/09/2030	USD	255 569	0.11
14 000 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	13 240 165	5.53	50 000	ENEL FINANCE INTERNATIONAL NV 5.750% 25-30/09/2055	USD	47 664	0.02
100 000	SYDNEY AIRPORT F 5.248% 26-26/03/2036	USD	98 731	0.04	109 000	MERCEDES-BENZ IN 3.600% 26-13/05/2032	EUR	125 009	0.05
<i>South Africa</i>			9 714 210	4.05	125 000	TOYOTA MOTOR FINANCE 3.250% 26-23/04/2030	EUR	142 928	0.06
160 000 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	9 714 210	4.05	<i>Luxembourg</i>			658 606	0.28
<i>Brazil</i>			9 302 437	3.88	300 000	AROUNDTOWN SA 6.000% 26-06/02/2031	AUD	203 995	0.09
60 000 000	BRAZIL NTN-F 10.000% 24-01/01/2035 FLAT	BRL	9 302 437	3.88	180 000	BECTON DICKINSON 3.855% 26-20/05/2033	EUR	207 675	0.09
<i>France</i>			1 631 194	0.70	200 000	CPI PROPERTY GROUP 6.875% 26-05/02/2033	GBP	246 936	0.10
100 000	AIR FRANCE-KLM 3.875% 26-14/01/2031	EUR	112 756	0.05	<i>Germany</i>			603 975	0.25
100 000	CAPGEMINI SE 3.875% 26-13/05/2033	EUR	114 034	0.05	151 000	DT PFANDBRIEFBAN 3.250% 25-01/09/2028	EUR	170 223	0.07
100 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	114 708	0.05	74 000	HOCHTIEF AG 1.250% 19-03/09/2031	EUR	75 156	0.03
150 000	ELECTRICITE DE FRANCE 5.250% 26-22/04/2036	USD	147 626	0.06	100 000	SAP SE 3.250% 26-03/06/2031	EUR	114 649	0.05
66 000	ELECTRICITE DE FRANCE 6.375% 25-13/01/2055	USD	67 679	0.03	100 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	115 239	0.05
190 000	ENGIE 5.625% 24-10/04/2034	USD	195 812	0.08	100 000	VONOVIA SE 5.500% 24-18/01/2036	GBP	128 708	0.05
100 000	EUTELSAT COMM 5.750% 26-15/03/2031	EUR	116 870	0.05	<i>Ireland</i>			318 990	0.13
100 000	IMERYSA SA 4.000% 25-21/11/2032	EUR	113 733	0.05	132 000	AERCAP IRELAND 3.300% 21-30/01/2032	USD	120 741	0.05
100 000	ORANGE 2.500% 25-13/11/2028	EUR	113 034	0.05	200 000	SMURFIT WESTROCK 5.185% 25-15/01/2036	USD	198 249	0.08
62 000	ORANGE 4.250% 26-13/01/2031	USD	60 482	0.03					

BNP PARIBAS FUNDS Multi-Asset Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Japan</i>					<i>France</i>				
170 000	MIZUHO BANK LTD 5.185% 26-16/04/2036	USD	257 934	0.11	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	1 505 386	0.65
89 000	NOMURA HOLDINGS 5.166% 26-14/07/2031	USD	168 639	0.07	100 000	BNP PARIBAS 26-20/04/2034 FRN	EUR	116 188	0.05
<i>Italy</i>					100 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	113 901	0.05
100 000	SNAM 5.750% 24-26/11/2036	GBP	177 173	0.08	113 000	BPCE 26-02/06/2032 FRN	USD	115 992	0.05
42 000	SNAM 6.500% 25-28/05/2055	USD	132 751	0.06	70 000	BPCE 26-13/01/2037 FRN	USD	112 664	0.05
<i>Finland</i>					85 000	CREDIT AGRICOLE SA 25-27/05/2031 FRN	USD	68 591	0.03
100 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	114 210	0.05	100 000	DANONE 25-08/09/2174 FRN	EUR	85 667	0.04
<i>Sweden</i>					200 000	ENGIE 26-24/12/2174 FRN	AUD	113 473	0.05
100 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	114 210	0.05	200 000	ORANGE 21-31/12/2061 FRN	EUR	138 926	0.06
<i>Russia</i>					220 000	SOCIETE GENERALE 21-09/06/2032 FRN	USD	214 940	0.09
1 300 000	RUSSIA-OFZ 7.250% 18-31/12/2049 *	RUB	0	0.00	100 000	SOCIETE GENERALE 25-01/03/2032 FRN	EUR	197 803	0.08
Floating rate bonds					100 000	SOCIETE GENERALE 25-17/05/2035 FRN	EUR	113 483	0.05
<i>United States of America</i>					100 000	Italy		113 758	0.05
170 000	ALLY FINANCIAL 24-17/01/2031 FRN	USD	17 034 787	7.15	100 000	ENEL SPA 26-14/01/2175 FRN	EUR	1 344 556	0.58
131 000	BANK OF AMERICA CORPORATION 26-06/02/2037 FRN	USD	5 360 957	2.24	100 000	ENI SPA 21-31/12/2061 FRN	EUR	112 901	0.05
282 000	CAPITAL ONE FINANCIAL 25-11/09/2031 FRN	USD	170 527	0.07	150 000	INTESA SANPAOLO 24-16/09/2032 FRN	EUR	109 185	0.05
78 000	CAPITAL ONE FINANCIAL 26-30/01/2037 FRN	USD	129 184	0.05	140 000	INTESA SANPAOLO 26-29/06/2037 FRN	USD	173 853	0.07
380 000	CITIBANK NA 26-18/06/2032 FRN	USD	276 086	0.12	200 000	IREN SPA 25-23/04/2173 FRN	EUR	140 875	0.06
174 000	CITIGROUP INC 25-11/09/2031 FRN	USD	76 796	0.03	100 000	SNAM 24-10/12/2172 FRN	EUR	230 947	0.10
116 000	CITIGROUP INC 25-27/03/2036 FRN	USD	380 289	0.16	200 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	116 617	0.05
195 000	CITIZENS FINANCE GROUP 24-23/07/2032 FRN	USD	171 474	0.07	200 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	228 946	0.10
250 000	CVS HEALTH CORP 24-10/03/2055 FRN	USD	117 133	0.05	<i>United Kingdom</i>				
170 000	DOMINION ENERGY 24-15/05/2055 FRN	USD	200 181	0.08	100 000	AVIVA PLC 26-28/11/2057 FRN	EUR	1 266 558	0.52
150 000	EXELON CO 25-15/03/2055 FRN	USD	255 893	0.11	99 000	BARCLAYS PLC 26-24/02/2032 FRN	USD	116 902	0.05
166 000	FIFTH THIRD BANC 24-29/01/2032 FRN	USD	173 998	0.07	173 000	BARCLAYS PLC 26-26/06/2030 FRN	USD	96 847	0.04
166 000	GOLDMAN SACHS GROUP 21-21/07/2042 FRN	USD	153 563	0.06	166 000	HSBC HOLDINGS 25-13/05/2031 FRN	USD	173 154	0.07
88 000	GOLDMAN SACHS GROUP 26-03/06/2037 FRN	USD	170 886	0.07	250 000	HSBC HOLDINGS 26-12/05/2034 FRN	USD	167 767	0.07
142 000	GOLDMAN SACHS GROUP 26-20/04/2030 FRN	USD	120 570	0.05	200 000	NATIONWIDE BUILDING SOCIETY 25-14/07/2036 FRN	GBP	249 354	0.10
100 000	GOLDMAN SACHS GROUP 26-22/04/2036 FRN	EUR	88 361	0.04	81 000	NATWEST GROUP 26-18/06/2032 FRN	USD	265 337	0.11
180 000	HUNTINGTON BANCS 26-28/01/2041 FRN	USD	141 264	0.06	100 000	SWISS RE SUBORDONATED FINANCE 26-22/04/2037 FRN	EUR	81 009	0.03
380 000	JPMORGAN CHASE 26-23/04/2032 FRN	USD	115 187	0.05	<i>The Netherlands</i>				
330 000	JPMORGAN CHASE 26-23/04/2037 FRN	USD	175 876	0.07	200 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 26-23/04/2056 FRN	EUR	116 188	0.05
160 000	MORGAN STANLEY 26-10/04/2037 FRN	USD	375 877	0.16	200 000	ING GROEP NV 26-23/03/2032 FRN	USD	1 015 151	0.42
250 000	MORGAN STANLEY 26-16/04/2032 FRN	USD	326 590	0.14	100 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	225 516	0.09
111 000	MORGAN STANLEY 26-30/01/2037 FRN	USD	158 764	0.07	100 000	STELLANTIS NV 26-16/09/2174 FRN	GBP	198 404	0.08
290 000	NEXTERA ENERGY 25-15/08/2055 FRN	USD	248 285	0.10	200 000	THERMO FISHER 25-01/12/2027 FRN	EUR	111 967	0.05
70 000	NEXTERA ENERGY 26-01/10/2066 FRN	USD	108 856	0.05	200 000	VOLKSWAGEN INTERNATIONAL FINANCE 23-06/09/2172 FRN	EUR	128 976	0.05
190 000	PNC FINANCIAL 26-25/01/2041 FRN	USD	294 713	0.12	<i>Greece</i>				
128 000	PRUDENTIAL FIN 26-15/06/2056 FRN	USD	71 050	0.03	100 000	ALPHA BANK 26-10/02/2033 FRN	EUR	228 653	0.10
128 000	TRUIST FINANCIAL 25-23/10/2036 FRN	USD	186 579	0.08	100 000	EUROBANK 24-12/03/2030 FRN	EUR	121 635	0.05
140 000	US BANCORP 26-20/05/2041 FRN	USD	128 226	0.05	129 000	EUROBANK 26-25/05/2032 FRN	EUR	973 645	0.41
165 000	VERIZON COMMUNICATIONS INC 26-14/05/2058 FRN	USD	124 351	0.05	100 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	112 997	0.05
100 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	EUR	140 561	0.06	200 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	113 748	0.05
					200 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	149 030	0.06
					<i>Canada</i>				
					82 000	BANK OF MONTREAL 25-22/09/2031 FRN	USD	113 127	0.05
					165 000	BANK OF MONTREAL 26-14/01/2032 FRN	USD	246 342	0.10
					240 000	BELL CANADA 26-12/05/2056 FRN	CAD	238 401	0.10
					224 000	ROYAL BANK OF CANADA 24-17/10/2035 FRN	CAD	902 821	0.38
					331 000	ROYAL BANK OF CANADA 24-18/10/2030 FRN	USD	112 997	0.05

(*) Please refer to Note 26 for more information.

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Multi-Asset Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
	<i>Spain</i>		<i>891 972</i>	<i>0.38</i>		<i>United Arab Emirates</i>		<i>0</i>	<i>0.00</i>	
100 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	119 475	0.05	6 157	GLOBALTRA-SPONS GDR REG S	USD	0	0.00	
200 000	BANCO SABADELL 24-27/05/2031 FRN	EUR	230 089	0.10	Shares/Units in investment funds				30 980 003	12.94
100 000	BANCO SANTANDER 26-22/04/2038 FRN	EUR	115 759	0.05		<i>Ireland</i>		<i>14 783 612</i>	<i>6.18</i>	
130 000	CAIXABANK 26-22/04/2032 FRN	USD	128 979	0.05	14 608.00	INVESCO PHYSICAL GOLD P - ETC CAP	USD	5 664 398	2.37	
70 000	CAIXABANK 26-22/04/2037 FRN	USD	69 295	0.03		JUPITER MERIAN GLOBAL EQUITY				
100 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	115 045	0.05	2 043 876.57	ABSOLUTE RETURN FUND - I	USD	5 729 394	2.39	
100 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	113 330	0.05		USD CAP				
	<i>Switzerland</i>		<i>763 082</i>	<i>0.30</i>	42 000.00	POLAR BIOTECHNOLOGY - I	USD	3 389 820	1.42	
200 000	UBS GROUP 25-12/02/2030 FRN	EUR	226 659	0.09		USD DIS				
82 000	UBS GROUP 25-23/03/2037 FRN	USD	79 909	0.03		<i>Luxembourg</i>		<i>6 406 954</i>	<i>2.67</i>	
200 000	UBS GROUP 26-05/12/2174 FRN	USD	200 500	0.08	2 929.46	BNP PARIBAS FUNDS CLEAN ENERGY SOLUTIONS - X CAP	EUR	6 406 954	2.67	
30 000	UBS GROUP 26-10/08/2032 FRN	USD	29 355	0.01		<i>United Kingdom</i>		<i>5 037 869</i>	<i>2.11</i>	
200 000	UBS GROUP 26-13/02/2031 FRN	EUR	226 659	0.09	93 519.00	ETFS COPPER	USD	5 037 869	2.11	
	<i>Germany</i>		<i>690 308</i>	<i>0.30</i>		<i>Guernsey Island</i>		<i>2 683 589</i>	<i>1.12</i>	
100 000	COMMERZBANK AG 26-03/06/2033 FRN	EUR	114 616	0.05	2 453 768.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV DIS	GBP	2 683 589	1.12	
100 000	COMMERZBANK AG 26-21/01/2038 FRN	EUR	113 758	0.05		<i>Jersey Island</i>		<i>2 067 868</i>	<i>0.86</i>	
200 000	DEUTSCHE BANK AG 26-30/10/2174 FRN	EUR	233 519	0.10	2 000 000.00	GCP INFRASTRUCTURE INVESTMENT	GBP	2 067 868	0.86	
200 000	MUNICH RE 25-26/05/2046 FRN	EUR	228 415	0.10		<i>France</i>		<i>111</i>	<i>0.00</i>	
	<i>Ireland</i>		<i>675 701</i>	<i>0.28</i>	0	BNP PARIBAS MOIS ISR - I CAP	EUR	87	0.00	
190 000	AERCAP IRELAND 25-31/01/2056 FRN	USD	192 372	0.08	0	BNP PARIBAS SRI INVEST 3M - X DIS	EUR	24	0.00	
171 000	AIB GROUP PLC 25-15/05/2031 FRN	USD	172 739	0.07	Total securities portfolio				220 928 894	92.40
100 000	BANK OF IRELAND 25-10/11/2036 FRN	EUR	113 044	0.05						
198 000	BANK OF IRELAND 26-12/11/2032 FRN	USD	197 546	0.08						
	<i>Australia</i>		<i>549 374</i>	<i>0.23</i>						
200 000	AUST & NZ BANK 26-14/05/2038 FRN	EUR	230 375	0.10						
169 000	MACQUARIE BANK LTD 26-10/06/2037 FRN	USD	169 004	0.07						
150 000	NATIONAL AUSTRALIA BANK 26-04/06/2037 FRN	USD	149 995	0.06						
	<i>Portugal</i>		<i>350 279</i>	<i>0.15</i>						
200 000	BANCO COMMERCIAL PORTUGUES 25-20/03/2037 FRN	EUR	237 235	0.10						
100 000	EDP SA 25-02/12/2055 FRN	EUR	113 044	0.05						
	<i>Austria</i>		<i>227 047</i>	<i>0.10</i>						
100 000	ERSTE GROUP 26-21/04/2036 FRN	EUR	113 473	0.05						
100 000	RAIFFEISEN BANK INTERNATIONAL 25-27/08/2031 FRN	EUR	113 574	0.05						
	<i>Sweden</i>		<i>199 500</i>	<i>0.08</i>						
200 000	SKANDINAV ENSKIL 26-02/12/2174 FRN	USD	199 500	0.08						
	<i>Denmark</i>		<i>166 467</i>	<i>0.07</i>						
166 000	DANSKE BANK A/S 25-04/03/2031 FRN	USD	166 467	0.07						
	<i>Japan</i>		<i>151 983</i>	<i>0.06</i>						
59 000	MITSUB UFJ FIN 26-21/04/2032 FRN	USD	58 760	0.02						
95 000	SUMITOMO MITSUI 26-15/01/2032 FRN	USD	93 223	0.04						
Other transferable securities			0	0.00						
Shares			0	0.00						
	<i>Turkey</i>		<i>0</i>	<i>0.00</i>						
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00						
	<i>Russia</i>		<i>0</i>	<i>0.00</i>						
106 988	MAGNITOGORSK IRON & STEEL WORKS PJSC *	RUB	0	0.00						
537	POLYUS PJSC *	RUB	0	0.00						
6 130	VK IPJSC *	USD	0	0.00						

(*) Please refer to Note 26 for more information.

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Nordic Small Cap

Securities portfolio at 30/06/2026

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					117 991	SPAREBANK 1 SMN	NOK	1 960 694	1.63	
					105 350	SPAREBANK 1 SR BANK ASA	NOK	1 800 918	1.50	
					132 240	SPAREBANKEN VEST	NOK	2 172 226	1.81	
					173 601	STOREBRAND ASA	NOK	2 851 025	2.37	
					169 845	WALLENIUS WILHELMSEN ASA	NOK	1 971 154	1.64	
Shares			116 774 775	97.14						
<i>Sweden</i>			<i>63 574 493</i>	<i>52.87</i>	<i>Denmark</i>				<i>19 033 549</i>	<i>15.83</i>
98 580	ACADEMEDIA AB	SEK	898 045	0.75	24 475	AL SYDBANK	DKK	1 886 004	1.57	
527 000	ACAST AB	SEK	1 902 725	1.58	109 180	ALK-ABELLO A/S	DKK	3 566 862	2.97	
31 440	ADDTECH AB-B	SEK	970 051	0.81	531 000	ALM. BRAND A/S	DKK	1 150 819	0.96	
275 800	AMBEA AB	SEK	3 726 352	3.10	33 650	FLSMIDTH & CO A/S	DKK	2 151 843	1.79	
127 250	ATTENDO AB - W/I	SEK	1 411 078	1.17	193 048	INSTALLATOERGRUPPEN A/S	DKK	333 160	0.28	
61 218	AVANZA BANK HOLDING AB	SEK	2 146 641	1.79	120 025	ISS A/S	DKK	4 296 900	3.56	
25 575	AXFOOD AB	SEK	594 939	0.49	19 300	NETCOMPANY GROUP AS	DKK	769 434	0.64	
117 893	BEIJER REF AB	SEK	1 512 951	1.26	17 475	NKT A/S	DKK	2 281 731	1.90	
56 750	BILLERUD AB	SEK	321 062	0.27	9 946	PER AARSLEFF A/S - B	DKK	980 649	0.82	
93 700	BOOZT AB	SEK	1 253 285	1.04	21 950	SP GROUP AS	DKK	1 180 479	0.98	
144 450	BRAVIDA HOLDING AB	SEK	1 613 558	1.34	11 245	ZEALAND PHARMA A/S	DKK	435 668	0.36	
147 350	BUFAB AB	SEK	1 688 566	1.40	<i>Finland</i>				<i>7 077 794</i>	<i>5.90</i>
116 519	CASTELLUM AB	SEK	1 340 521	1.12	31 700	GRK INFRA OYJ	EUR	608 640	0.51	
27 200	CATENA AB	SEK	1 023 103	0.85	10 556	HARVIA OYJ	EUR	439 130	0.37	
51 530	CLAS OHLSON AB - B	SEK	1 993 207	1.66	40 650	KALMAR OYJ - B CAP	EUR	1 561 773	1.30	
530 200	CLOETTA AB - B	SEK	2 356 551	1.96	45 175	KONECRANES OYJ	EUR	1 214 304	1.01	
169 150	COOR SERVICE MANAGEMENT - WI	SEK	772 755	0.64	293 350	OUTOKUMPU OYJ	EUR	1 477 017	1.23	
230 500	FASTIGHETS AB BALDER-B	SEK	1 077 403	0.90	97 100	TIETO OYJ	EUR	1 776 930	1.48	
165 416	GAPWAVES AB	SEK	268 493	0.22	Total securities portfolio				116 774 775	97.14
34 500	GETINGE AB - B	SEK	617 664	0.51						
104 419	GRANGES AB	SEK	1 619 367	1.35						
24 050	HMS NETWORKS AB	SEK	1 094 367	0.91						
241 762	HOIST FINANCE AB	SEK	3 904 461	3.24						
81 600	INWIDO AB	SEK	1 061 206	0.88						
77 700	LAGERCRANTZ GROUP AB - B	SEK	1 789 242	1.49						
50 700	LOOMIS AB	SEK	2 177 374	1.81						
81 550	MODERN TIMES GROUP-B SHS	SEK	902 099	0.75						
107 050	MUNTERS GROUP AB	SEK	1 667 910	1.39						
73 770	MYCRONIC AB	SEK	2 141 430	1.78						
89 250	NCC AB - B	SEK	1 538 181	1.28						
95 821	NP3 FASTIGHETER AB	SEK	2 307 844	1.92						
54 300	PANDOX AB - W/I	SEK	848 974	0.71						
410 100	SCANDIC HOTELS GROUP AB - W/I	SEK	3 344 919	2.78						
208 300	SECURITAS AB - B	SEK	2 996 960	2.49						
18 900	SKANSKA AB - B	SEK	442 737	0.37						
283 475	SSAB AB - B	SEK	2 294 956	1.91						
566 600	STORSKOGEN GROUP AB-B	SEK	436 996	0.36						
219 600	SYNSAM GROUP AB	SEK	1 071 704	0.89						
97 500	TELE2 AB - B	SEK	1 486 071	1.24						
32 271	THULE GROUP AB/THE	SEK	600 798	0.50						
107 000	TOBII DYNAVOX AB	SEK	565 219	0.47						
49 149	TRELLEBORG AB - B	SEK	1 792 728	1.49						
<i>Norway</i>			<i>27 088 939</i>	<i>22.54</i>						
94 446	ATEA ASA	NOK	1 442 548	1.20						
96 800	AUSTEVOLL SEAFOOD ASA	NOK	663 102	0.55						
716 750	B2 HOLDING ASA	NOK	1 520 484	1.26						
229 691	ELMERA GROUP ASA	NOK	944 061	0.79						
435 953	ELOPAK ASA	NOK	1 354 466	1.13						
338 844	EUROPRI ASA	NOK	2 644 621	2.20						
139 428	HOEGH AUTOLINERS ASA	NOK	1 785 753	1.49						
424 099	LINK MOBILITY GROUP HOLDING	NOK	947 649	0.79						
68 100	NORDIC SEMICONDUCTOR ASA	NOK	1 096 727	0.91						
88 172	PEXIP HOLDING ASA	NOK	612 571	0.51						
50 250	PROTECTOR FORSIKRING ASA	NOK	2 119 530	1.76						
139 837	SCATEC SOLAR ASA	NOK	1 201 410	1.00						

BNP PARIBAS FUNDS Responsible Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Expressed in USD				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				46 193 482	96.23				
Bonds				39 806 921	82.93				
United States of America				26 551 759	55.31				
270 000	180 MEDICAL INC 3.875% 21-15/10/2029	USD	259 206	0.54	260 000	FEDEX FREIGHT HOLDING 4.300% 26-15/03/2029	USD	256 587	0.53
280 000	ABBVIE INCORPORATED 5.500% 24-15/03/2064	USD	268 283	0.56	90 000	FEDEX FREIGHT HOLDING 4.650% 26-15/03/2031	USD	88 450	0.18
160 000	AFFIL MANAGERS 5.500% 25-15/02/2036	USD	158 131	0.33	30 000	FIDELITY NATIONAL IN 2.250% 21-01/03/2031	USD	26 580	0.06
250 000	AGILENT TECHNOLOGIES INC 2.100% 20-04/06/2030	USD	226 317	0.47	275 000	FORTIVE CORP 4.750% 26-15/05/2031	USD	273 354	0.57
250 000	AGILENT TECHNOLOGIES INC 2.300% 21-12/03/2031	USD	224 675	0.47	250 000	FORTIVE CORP 5.250% 26-15/05/2036	USD	249 180	0.52
180 000	AGILENT TECHNOLOGIES INC 4.200% 24-09/09/2027	USD	179 458	0.37	150 000	FOX CORP 5.576% 20-25/01/2049	USD	139 595	0.29
180 000	AGILENT TECHNOLOGIES INC 4.750% 24-09/09/2034	USD	176 902	0.37	270 000	GE VERNOVA INC 5.500% 26-04/02/2056	USD	261 252	0.54
140 000	ALPHABET INCORPORATED 4.100% 26-11/05/2039	EUR	163 017	0.34	150 000	GENERAL ELECTRIC CAP 5.875% 08-14/01/2038	USD	159 403	0.33
150 000	ALPHABET INCORPORATED 5.300% 25-15/05/2065	USD	137 622	0.29	160 000	GENERAL MOTORS FINANCE 6.250% 14-02/10/2043	USD	160 414	0.33
270 000	ALPHABET INCORPORATED 5.450% 25-15/11/2055	USD	258 805	0.54	260 000	GILEAD SCIENCES 5.550% 23-15/10/2053	USD	256 210	0.53
180 000	ALPHABET INCORPORATED 5.650% 26-15/02/2056	USD	178 296	0.37	270 000	GILEAD SCIENCES 5.600% 24-15/11/2064	USD	265 256	0.55
130 000	AMERICAN INTERNATIONAL GROUP 1.875% 17-21/06/2027	EUR	147 045	0.31	250 000	HANOVER INSURANC 5.500% 25-01/09/2035	USD	252 278	0.53
270 000	AMERIPRISE FINL 5.200% 25-15/04/2035	USD	268 758	0.56	290 000	HARTFORD FINANCIAL SERVICES 2.800% 19-19/08/2029	USD	274 141	0.57
350 000	APPLE INC 4.100% 22-08/08/2062	USD	267 510	0.56	380 000	HARTFORD FINANCIAL SERVICES 3.600% 19-19/08/2049	USD	276 462	0.59
130 000	AT&T INC 4.550% 16-09/03/2049	USD	104 509	0.22	250 000	HASBRO INC 3.900% 19-19/11/2029	USD	242 862	0.51
30 000	AT&T INC 4.650% 19-01/06/2044	USD	25 531	0.05	270 000	HASBRO INC 4.650% 26-12/03/2031	USD	265 996	0.55
30 000	AT&T INC 5.350% 11-01/09/2040	USD	29 051	0.06	110 000	HCA INC 6.100% 24-01/04/2064	USD	108 501	0.23
20 000	AT&T INC 6.000% 16-15/08/2040	USD	20 376	0.04	230 000	HOST HOTELS 3.375% 19-15/12/2029	USD	218 934	0.46
290 000	AUTODESK INC 2.400% 21-15/12/2031	USD	254 244	0.53	260 000	HOST HOTELS 4.250% 25-15/12/2028	USD	256 946	0.54
260 000	AUTODESK INC 5.300% 25-15/06/2035	USD	259 369	0.54	120 000	ILLINOIS TOOL WORKS 3.375% 24-17/05/2032	EUR	137 466	0.29
290 000	BEST BUY CO INC 1.950% 20-01/10/2030	USD	258 329	0.54	300 000	ILLUMINA INC 2.550% 21-23/03/2031	USD	270 707	0.56
150 000	BGC GROUP INC 6.150% 25-02/04/2030	USD	153 213	0.32	270 000	ILLUMINA INC 4.750% 25-12/12/2030	USD	268 592	0.56
40 000	BLOCK FINANCIAL 3.875% 20-15/08/2030	USD	37 932	0.08	270 000	ILLUMINA INC 5.750% 22-13/12/2027	USD	274 022	0.57
270 000	BOOKING HOLDINGS INC 5.375% 26-07/05/2036	USD	269 955	0.56	220 000	JABIL INC 3.950% 18-12/01/2028	USD	217 691	0.45
160 000	BORGWARNER INC 1.000% 21-19/05/2031	EUR	162 630	0.34	160 000	JABIL INC 4.200% 26-01/02/2029	USD	157 530	0.33
130 000	BRAMBLES USA INC 3.625% 25-02/04/2033	EUR	148 794	0.31	260 000	JB HUNT TRANSPRT 4.900% 25-15/03/2030	USD	261 290	0.54
30 000	CARDINAL HEALTH 5.150% 25-15/09/2035	USD	30 034	0.06	220 000	JONES LANG LASAL 6.875% 23-01/12/2028	USD	230 076	0.48
20 000	CARDINAL HEALTH 5.350% 24-15/11/2034	USD	20 258	0.04	290 000	KENVUE INC 5.050% 23-22/03/2053	USD	265 561	0.55
40 000	CARDINAL HEALTH 5.450% 24-15/02/2034	USD	40 762	0.08	130 000	KLA CORP 5.250% 22-15/07/2062	USD	121 539	0.25
190 000	CARDINAL HEALTH 5.750% 24-15/11/2054	USD	188 566	0.39	280 000	KLA-TENCOR CORP 5.000% 19-15/03/2049	USD	256 421	0.53
300 000	CBOE GLOBAL MKTS 1.625% 20-15/12/2030	USD	262 455	0.55	260 000	LEAR CORP 3.800% 17-15/09/2027	USD	257 551	0.54
110 000	CF INDUSTRIES IN 5.150% 14-15/03/2034	USD	109 114	0.23	170 000	LENNOX INTERNATIONAL INC 5.500% 23-15/09/2028	USD	172 554	0.36
130 000	CF INDUSTRIES IN 5.375% 14-15/03/2044	USD	122 086	0.25	100 000	LINDE PLC 3.750% 25-20/11/2038	EUR	113 171	0.24
290 000	CHURCH & DWIGHT 5.000% 22-15/06/2052	USD	264 423	0.55	170 000	MASCO CORPORATION 1.500% 21-15/02/2028	USD	161 565	0.34
270 000	CINTAS CORP NO.2 4.200% 25-01/05/2028	USD	268 965	0.56	150 000	MASTERCARD INC 1.000% 22-22/02/2029	EUR	162 979	0.34
290 000	CLOROX CO 1.800% 20-15/05/2030	USD	259 831	0.54	100 000	MCDONALDS CORP 4.000% 26-15/05/2038	EUR	114 139	0.24
140 000	DICKS SPORTING 4.100% 22-15/01/2052	USD	102 037	0.21	260 000	MCKESSON CORP 4.650% 25-30/05/2030	USD	260 306	0.54
200 000	EATON CORP 3.850% 26-06/03/2028	USD	198 107	0.41	250 000	MCKESSON CORP 5.250% 25-30/05/2035	USD	254 490	0.53
200 000	EATON CORP 4.200% 26-06/03/2031	USD	196 109	0.41	260 000	MGIC INVT CORP 5.250% 20-15/08/2028	USD	259 674	0.54
360 000	EBAY INC 3.650% 21-10/05/2051	USD	261 900	0.55	160 000	MONDELEZ INTERNATIONAL INC 0.750% 21-17/03/2033	EUR	152 811	0.32
270 000	EBAY INC 4.250% 25-06/03/2029	USD	266 872	0.56	100 000	MOODYS CORP 0.950% 19-25/02/2030	EUR	105 740	0.22
240 000	EQUIFAX INC 5.100% 22-15/12/2027	USD	241 477	0.50	160 000	MOODYS CORP 3.250% 18-15/01/2028	USD	157 242	0.33
160 000	EXPEDIA GROUP INC 5.400% 25-15/02/2035	USD	158 422	0.33	360 000	MOODYS CORP 3.750% 22-25/02/2052	USD	264 560	0.55
130 000	FEDEX CORP 3.500% 25-30/07/2032	EUR	147 788	0.31	270 000	MSCI INC 3.625% 20-01/09/2030	USD	255 106	0.53
					80 000	MSCI INC 3.875% 20-15/02/2031	USD	75 884	0.16
					270 000	MSCI INC 5.250% 25-01/09/2035	USD	264 757	0.55
					180 000	NASDAQ INC 5.950% 23-15/08/2053	USD	182 495	0.38
					240 000	NASDAQ INC 6.100% 23-28/06/2063	USD	245 322	0.51
					30 000	NETFLIX INC 6.375% 18-15/05/2029	USD	31 445	0.07
					160 000	NEWS CORP 3.875% 21-15/05/2029	USD	155 092	0.32
					270 000	NOVARTIS CAPITAL 5.700% 26-18/03/2056	USD	275 992	0.58

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Responsible Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
290 000	NVR INC 3.000% 20-15/05/2030	USD	271 852	0.57	250 000	WESTINGHOUSE AIR 4.900% 25-29/05/2030	USD	251 512	0.52
160 000	OLD REPUBLIC INTERNATIONAL 5.750% 24-28/03/2034	USD	162 490	0.34	250 000	WESTINGHOUSE AIR 5.500% 25-29/05/2035	USD	255 477	0.53
280 000	OMEGA HEALTHCARE 3.375% 20-01/02/2031	USD	259 906	0.54	200 000	WESTINGHOUSE AIR 5.611% 24-11/03/2034	USD	205 051	0.43
260 000	OMEGA HEALTHCARE 4.750% 17-15/01/2028	USD	259 918	0.54	<i>The Netherlands</i>			2 252 202	4.69
260 000	OMEGA HEALTHCARE 5.200% 25-01/07/2030	USD	261 410	0.54	140 000	ABB FINANCE BV 3.125% 24-15/01/2029	EUR	160 906	0.34
150 000	OMNICOM GROUP 5.400% 26-01/10/2048	USD	134 966	0.28	180 000	ARCADIS NV 4.875% 23-28/02/2028	EUR	210 130	0.44
90 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	89 084	0.19	90 000	E.ON INTL FIN BV 4.053% 26-27/05/2036	EUR	104 976	0.22
250 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	244 906	0.51	100 000	ELM BV SWISS PRI 3.125% 25-01/10/2031	EUR	111 752	0.23
120 000	OREILLY AUTOMOT 4.700% 22-15/06/2032	USD	119 322	0.25	130 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-17/06/2027	EUR	144 913	0.30
116 000	OREILLY AUTOMOT 5.100% 26-12/03/2036	USD	114 929	0.24	100 000	ENEL FINANCE INTERNATIONAL NV 0.500% 21-17/06/2030	EUR	103 819	0.22
270 000	PRINCIPAL FINL 4.111% 25-15/02/2028	USD	267 566	0.56	110 000	ENEL FINANCE INTERNATIONAL NV 3.875% 24-23/01/2035	EUR	126 968	0.26
140 000	PROCTER & GAMBLE 1.200% 18-30/10/2028	EUR	154 202	0.32	120 000	HM FINANCE 4.875% 23-25/10/2031	EUR	145 698	0.30
50 000	PSEG POWER LLC 5.200% 25-15/05/2030	USD	50 566	0.11	100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	97 366	0.20
110 000	PUBLIC SERVICE 5.450% 24-01/04/2034	USD	112 151	0.23	120 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	129 556	0.27
260 000	PUBLIC SERVICE 6.125% 23-15/10/2033	USD	274 552	0.58	100 000	NN BANK NV 0.500% 21-21/09/2028	EUR	108 161	0.23
120 000	QUALCOMM INC 4.300% 17-20/05/2047	USD	97 731	0.20	120 000	PROSUS NV 4.343% 25-15/07/2035	EUR	136 181	0.28
39 000	QUEST DIAGNOSTIC 5.000% 26-30/06/2036	USD	38 395	0.08	140 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	153 645	0.32
280 000	RAYONIER LP 2.750% 21-17/05/2031	USD	251 043	0.52	140 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	138 985	0.29
93 000	REGENCY CENTERS 4.500% 26-15/03/2033	USD	90 367	0.19	130 000	RELX FINANCE 3.375% 24-20/03/2033	EUR	146 740	0.31
210 000	REGENCY CENTERS 5.250% 24-15/01/2034	USD	212 769	0.44	100 000	SIEMENS ENERGY FINANCE 4.250% 23-05/04/2029	EUR	117 227	0.24
420 000	REGENERON PHARMACEUTICALS 2.800% 20-15/09/2050	USD	255 355	0.53	100 000	SIMON GLOBAL DEV 3.650% 26-15/06/2031	EUR	115 179	0.24
280 000	REGIONS FINANCIAL 1.800% 21-12/08/2028	USD	263 996	0.55	<i>United Kingdom</i>			1 853 545	3.86
280 000	RELiance STEEL 2.150% 20-15/08/2030	USD	251 865	0.52	180 000	3I GROUP 4.875% 23-14/06/2029	EUR	213 676	0.45
10 000	RELX CAPITAL INC 3.000% 20-22/05/2030	USD	9 391	0.02	160 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	179 608	0.37
250 000	ROLLINS INC 5.250% 25-24/02/2035	USD	249 316	0.52	120 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	142 206	0.30
30 000	SALESFORCE INC 5.550% 26-15/03/2036	USD	29 892	0.06	110 000	INTERMEDIATE CAP 2.500% 22-28/01/2030	EUR	119 758	0.25
61 000	SERVICENOW INCORPORATED 6.300% 26-15/05/2056	USD	62 155	0.13	130 000	ITV PLC 4.250% 24-19/06/2032	EUR	153 095	0.32
200 000	SHERWIN-WILLIAMS 3.300% 20-15/05/2050	USD	135 288	0.28	100 000	LINDE PLC 1.375% 22-31/03/2031	EUR	105 554	0.22
190 000	SHERWIN-WILLIAMS 3.800% 19-15/08/2049	USD	143 372	0.30	240 000	RECKITT BENCKISER TREASURY 3.000% 17-26/06/2027	USD	236 916	0.49
40 000	SIMON PROPERTY GROUP LP 4.750% 12-15/03/2042	USD	36 640	0.08	120 000	RECKITT BENCKISER TREASURY 3.500% 25-10/09/2034	EUR	135 622	0.28
290 000	SUN COMMUNITIES 2.700% 21-15/07/2031	USD	261 099	0.54	150 000	RECKITT BENCKISER TREASURY 3.625% 23-14/09/2028	EUR	173 464	0.36
210 000	SUN COMMUNITIES 4.200% 22-15/04/2032	USD	200 840	0.42	110 000	RECKITT BENCKISER TREASURY 3.625% 24-20/06/2029	EUR	127 394	0.27
290 000	TAPESTRY INC 3.050% 21-15/03/2032	USD	262 668	0.55	100 000	RECKITT BENCKISER TREASURY 4.000% 26-28/05/2035	EUR	116 290	0.24
260 000	TAPESTRY INC 5.100% 24-11/03/2030	USD	261 806	0.55	130 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	149 962	0.31
250 000	TAPESTRY INC 5.500% 24-11/03/2035	USD	251 510	0.52	<i>Canada</i>			1 531 898	3.19
160 000	TR FINANCE LLC 5.850% 25-15/04/2040	USD	158 903	0.33	140 000	MAGNA INTERNATIONAL INC 1.500% 17-25/09/2027	EUR	157 320	0.33
160 000	TRACTOR SUPPLY 5.250% 23-15/05/2033	USD	161 001	0.34	110 000	MAGNA INTERNATIONAL INC 3.625% 25-21/05/2031	EUR	126 734	0.26
160 000	UNILEVER CAPITAL 3.500% 25-31/10/2037	EUR	179 317	0.37	130 000	MAGNA INTERNATIONAL INC 4.375% 23-17/03/2032	EUR	155 004	0.32
130 000	VERALTO CORP 4.150% 24-19/09/2031	EUR	152 752	0.32	240 000	MAGNA INTERNATIONAL INC 5.050% 24-14/03/2029	USD	242 560	0.51
280 000	VERISIGN INCORPORATED 2.700% 21-15/06/2031	USD	251 954	0.52	130 000	TORONTO DOMINION BANK 3.357% 25-22/09/2032	EUR	147 028	0.31
250 000	VERISIGN INCORPORATED 5.250% 25-01/06/2032	USD	251 405	0.52	130 000	TORONTO DOMINION BANK 3.563% 24-16/04/2031	EUR	149 762	0.31
30 000	VERISK ANALYTICS 4.125% 19-15/03/2029	USD	29 585	0.06	130 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	150 572	0.31
270 000	VERTIV HOLDNGS CO 5.950% 26-15/03/2066	USD	268 134	0.56	136 000	TORONTO DOMINION BANK 4.361% 26-23/04/2029	USD	135 096	0.28
50 000	WABTEC 4.950% 18-15/09/2028	USD	50 015	0.10	270 000	TORONTO DOMINION BANK 4.866% 26-22/04/2033	USD	267 822	0.56
					<i>Sweden</i>			1 529 831	3.18
					150 000	AUTOLIV INC 3.625% 24-07/08/2029	EUR	172 816	0.36
					130 000	AUTOLIV INC 4.250% 23-15/03/2028	EUR	150 754	0.31
					130 000	ERICSSON LM 1.000% 21-26/05/2029	EUR	139 662	0.29

BNP PARIBAS FUNDS Responsible Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
110 000	ERICSSON LM 5.375% 23-29/05/2028	EUR	130 709	0.27		<i>Mexico</i>		<i>269 155</i>	<i>0.56</i>
160 000	ESSITY AB 0.250% 21-08/02/2031	EUR	158 866	0.33	270 000	AMERICA MOVIL SA 5.000% 25-20/01/2033	USD	269 155	0.56
120 000	TELE2 AB 2.125% 18-15/05/2028	EUR	134 725	0.28		<i>Denmark</i>		<i>265 101</i>	<i>0.55</i>
180 000	TELE2 AB 3.750% 23-22/11/2029	EUR	209 196	0.44	100 000	ISS GLOBAL A/S 3.500% 26-11/05/2031	EUR	114 021	0.24
160 000	TELIA CO AB 0.125% 20-27/11/2030	EUR	160 371	0.33	130 000	ISS GLOBAL A/S 3.875% 24-05/06/2029	EUR	151 080	0.31
120 000	TELIA CO AB 2.125% 19-20/02/2034	EUR	124 024	0.26		<i>Switzerland</i>		<i>153 185</i>	<i>0.32</i>
130 000	TELIASONERA AB 3.500% 13-05/09/2033	EUR	148 708	0.31	205 000	APTIV PLC 4.150% 22-01/05/2052	USD	153 185	0.32
	<i>Ireland</i>		<i>993 715</i>	<i>2.07</i>		<i>New Zealand</i>		<i>147 153</i>	<i>0.31</i>
350 000	STERIS PLC 3.750% 21-15/03/2051	USD	251 052	0.52	130 000	CONTACT ENERGY 3.537% 25-03/11/2032	EUR	147 153	0.31
260 000	TRANE TECHNOLOGIES 3.800% 19-21/03/2029	USD	255 646	0.53		<i>Norway</i>		<i>137 805</i>	<i>0.29</i>
260 000	TRANE TECHNOLOGIES 5.100% 24-13/06/2034	USD	262 428	0.55	120 000	NORSK HYDRO ASA 3.625% 25-23/01/2032	EUR	137 805	0.29
220 000	TRANE TECHNOLOGIES 5.250% 23-03/03/2033	USD	224 589	0.47		<i>Luxembourg</i>		<i>106 881</i>	<i>0.22</i>
	<i>France</i>		<i>982 773</i>	<i>2.05</i>	110 000	SIMON INTERNATIONAL FINANCE S 1.125% 21-19/03/2033	EUR	106 881	0.22
100 000	CARMILA SA 3.875% 24-25/01/2032	EUR	113 535	0.24		<i>Bermuda</i>		<i>102 080</i>	<i>0.21</i>
100 000	COVIVIO HOTELS 4.125% 24-23/05/2033	EUR	114 912	0.24	100 000	RENAISSANCERE HO 5.800% 25-01/04/2035	USD	102 080	0.21
100 000	DANONE 3.438% 25-07/04/2033	EUR	113 844	0.24		Floating rate bonds		6 386 561	13.30
100 000	ENGIE 1.375% 19-21/06/2039	EUR	84 042	0.18		<i>United States of America</i>		<i>3 160 567</i>	<i>6.58</i>
100 000	EURAZEO SE 4.625% 26-17/04/2031	EUR	116 388	0.24	240 000	CHARLES SCHWAB 23-24/08/2034 FRN	USD	254 597	0.53
100 000	IPSEN SA 3.875% 25-25/03/2032	EUR	114 998	0.24	270 000	CHARLES SCHWAB 25-14/11/2031 FRN	USD	265 748	0.55
100 000	KLEPIERRE 0.625% 19-01/07/2030	EUR	102 706	0.21	260 000	CHARLES SCHWAB 25-14/11/2036 FRN	USD	254 129	0.53
100 000	TIKEHAU CAPITAL 1.625% 21-31/03/2029	EUR	107 714	0.22	240 000	FIFTH THIRD BANC 22-25/04/2033 FRN	USD	231 016	0.48
100 000	URW SE 3.875% 26-21/04/2033	EUR	114 634	0.24	200 000	FIFTH THIRD BANC 22-28/07/2030 FRN	USD	199 221	0.42
	<i>Australia</i>		<i>862 140</i>	<i>1.80</i>	220 000	FIFTH THIRD BANC 23-27/07/2029 FRN	USD	226 674	0.47
120 000	NORTHERN STAR 6.125% 23-11/04/2033	USD	124 359	0.26	140 000	FIFTH THIRD BANC 24-29/01/2032 FRN	USD	144 121	0.30
120 000	TELSTRA CORP LTD 1.000% 20-23/04/2030	EUR	126 680	0.26	270 000	KEYCORP 22-01/06/2033 FRN	USD	264 162	0.55
150 000	TELSTRA GROUP 3.375% 25-02/03/2035	EUR	168 741	0.35	240 000	KEYCORP 24-06/03/2035 FRN	USD	254 928	0.53
130 000	TELSTRA GROUP 3.750% 23-04/05/2031	EUR	151 951	0.32	150 000	KEYCORP 26-28/01/2037 FRN	USD	147 837	0.31
150 000	WESFARMERS LTD 0.954% 21-21/10/2033	EUR	143 329	0.30	250 000	REGIONS FINANCIAL 24-06/06/2030 FRN	USD	256 119	0.53
130 000	WESFARMERS LTD 3.277% 25-10/06/2032	EUR	147 080	0.31	260 000	REGIONS FINANCIAL 24-06/09/2035 FRN	USD	263 533	0.55
	<i>Spain</i>		<i>701 706</i>	<i>1.47</i>	150 000	SYNCHRONY FINANCE 25-29/07/2036 FRN	USD	150 753	0.31
100 000	AMADEUS IT GROUP 3.750% 26-20/05/2031	EUR	115 352	0.24	250 000	ZIONS BANCORP 26-09/02/2029 FRN	USD	247 729	0.52
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.125% 25-15/07/2030	EUR	113 905	0.24		<i>Italy</i>		<i>1 211 889</i>	<i>2.53</i>
100 000	IBERDROLA FINANCE SA 3.375% 24-30/09/2035	EUR	112 130	0.23	140 000	BANCA MEDIOLANUM 26-31/01/2031 FRN	EUR	158 461	0.33
100 000	IBERDROLA FINANCE SA 3.500% 25-16/05/2035	EUR	113 641	0.24	140 000	FINCO BANK 26-20/05/2032 FRN	EUR	161 463	0.34
100 000	MAPFRE 3.625% 26-20/01/2036	EUR	113 248	0.24	210 000	INTESA SANPAOLO 23-20/06/2054 FRN	USD	248 899	0.52
150 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	133 430	0.28	300 000	UNICREDIT SPA 21-03/06/2032 FRN	USD	275 357	0.58
	<i>Italy</i>		<i>466 185</i>	<i>0.97</i>	170 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	198 248	0.41
160 000	ERG SPA 0.875% 21-15/09/2031	EUR	162 120	0.34	150 000	UNICREDIT SPA 25-22/09/2031 FRN	EUR	169 461	0.35
130 000	ERG SPA 4.125% 24-03/07/2030	EUR	153 009	0.32		<i>United Kingdom</i>		<i>686 301</i>	<i>1.43</i>
130 000	PIRELLI & C SPA 3.875% 24-02/07/2029	EUR	151 056	0.31	220 000	HSBC HOLDINGS 20-22/09/2028 FRN	USD	213 077	0.44
	<i>Japan</i>		<i>315 935</i>	<i>0.66</i>	230 000	HSBC HOLDINGS 22-03/11/2028 FRN	USD	237 998	0.50
140 000	mitsui SUMITOMO 2.897% 26-05/03/2030	EUR	157 983	0.33	230 000	HSBC HOLDINGS 23-09/03/2029 FRN	USD	235 226	0.49
140 000	mitsui SUMITOMO 3.460% 26-05/03/2034	EUR	157 952	0.33		<i>Spain</i>		<i>671 206</i>	<i>1.39</i>
	<i>Germany</i>		<i>310 485</i>	<i>0.65</i>	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2028 FRN	USD	203 632	0.42
140 000	E.ON SE 4.000% 25-16/01/2040	EUR	159 258	0.33	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-13/03/2035 FRN	USD	207 307	0.43
130 000	HEIDELBERG MATERIALS 3.950% 24-19/07/2034	EUR	151 227	0.32	250 000	CAIXABANK 24-15/06/2035 FRN	USD	260 267	0.54
	<i>Finland</i>		<i>273 387</i>	<i>0.57</i>					
120 000	KOJAMO OYJ 3.875% 25-12/03/2032	EUR	135 448	0.28					
130 000	NOKIA CORP 6.625% 09-15/05/2039	USD	137 939	0.29					

BNP PARIBAS FUNDS Responsible Global Multi-Factor Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Greece</i>				
130 000	NATIONAL BANK OF GREECE 24-19/11/2030 FRN	EUR	148 809	0.31
130 000	NATIONAL BANK OF GREECE 24-29/01/2029 FRN	EUR	151 419	0.32
<i>The Netherlands</i>				
190 000	DEUTSCHE TELEKOM FINANCE 00-15/06/2030 SR FRN	USD	213 516	0.44
<i>Ireland</i>				
120 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	142 854	0.30
Shares/Units in investment funds			434 124	0.91
<i>France</i>				
15.00	BNP PARIBAS MOIS ISR - I CAP	EUR	434 124	0.91
Total securities portfolio			46 627 606	97.14

BNP PARIBAS FUNDS Responsible Multi-Asset Flexible

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			44 931 091	98.95
<i>Luxembourg</i>			37 151 398	81.82
10 676.00	AMUN MSCI EM ASIA SRI CPA	EUR	494 833	1.09
77 231.82	BNP PARIBAS EASY ALPHA ENHANCED USD CORP BOND - X CAP	USD	7 754 694	17.08
249 386.00	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE ULTRASHORT DURATION - UCITS ETF CAP	EUR	2 734 792	6.02
62.32	BNP PARIBAS EASY EUR CORP BOND SRI PAB - TRACK X CAP	EUR	6 714 974	14.79
248 622.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE - UCITS ETF CAP	EUR	2 811 840	6.19
56 769.00	BNP PARIBAS EASY MSCI EMU SRI PAB - UCITS ETF CAP	EUR	1 083 107	2.39
7.58	BNP PARIBAS EASY MSCI JAPAN SRI PAB - TRACK X CAP	EUR	1 094 622	2.41
189 052.00	BNP PARIBAS EASY MSCI WORLD SRI PAB - UCITS ETF EUR CAP	EUR	4 459 359	9.82
302.24	BNP PARIBAS FUNDS CLEAN ENERGY SOLUTIONS - X CAP	EUR	591 675	1.30
2 853.18	BNP PARIBAS FUNDS DISRUPTIVE TECHNOLOGY - X CAP	EUR	985 516	2.17
8 621.34	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M - X CAP	EUR	1 001 627	2.21
49 598.23	BNP PARIBAS FUNDS SUSTAINABLE EURO CORPORATE BOND - X CAP	EUR	7 424 359	16.35
<i>Ireland</i>			7 257 562	15.98
767 846.00	ISHARES S&P500 PARIS-ALIGNED CLIMATE - UCITS ETF CAP	USD	6 082 055	13.39
201 947.00	ISHARES USD HY CORP ESG USDA	USD	1 175 507	2.59
<i>France</i>			522 131	1.15
0	BNP PARIBAS MONEY 3M - I CAP	EUR	51	0.00
50.57	BNP PARIBAS SRI INVEST 3M - X DIS	EUR	522 080	1.15
Total securities portfolio			44 931 091	98.95

BNP PARIBAS FUNDS Responsible US Multi-Factor Equity

Securities portfolio at 30/06/2026

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					4 792	INTUIT INC	USD	1 250 712	0.08
					147 667	JOHNSON & JOHNSON	USD	37 502 988	2.47
					20 572	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	7 201 640	0.47
					78 810	KLA CORP	USD	23 777 765	1.57
					327 886	KROGER CO	USD	18 207 510	1.20
					80 930	LAM RESEARCH CORP	USD	35 069 397	2.31
					55 865	MASTERCARD INC - A	USD	28 692 264	1.89
					9 030	MCKESSON CORPORATION	USD	6 823 068	0.45
					34 477	MICRON TECHNOLOGY INCORPORATED	USD	39 796 456	2.62
					152 078	MICROSOFT CORPORATION	USD	56 728 135	3.74
					254 487	NEWMONT MINING	USD	23 769 086	1.57
					659 050	NVIDIA CORPORATION	USD	131 869 314	8.69
					47 032	PALANTIR TECHNOLOGIES INC - A	USD	5 487 223	0.36
					186 482	PRINCIPAL FINANCIAL GROUP	USD	20 099 030	1.32
					40 856	PROGRESSIVE CORP	USD	8 924 993	0.59
					18 846	QUALCOMM INCORPORATED	USD	3 482 552	0.23
					44 755	RALPH LAUREN CORP	USD	17 965 105	1.18
					31 183	REGENERON PHARMACEUTICALS	USD	19 443 848	1.28
					85 789	RESMED INC	USD	16 718 560	1.10
					13 326	ROSS STORES INCORPORATED	USD	2 836 439	0.19
					173 419	SCHWAB (CHARLES) CORP	USD	16 001 371	1.05
					14 766	SEAGATE TECHNOLOGY HOLDINGS	USD	14 249 190	0.94
					50 323	STATE STREET CORP	USD	8 534 781	0.56
					174 899	T ROWE PRICE GROUP INC	USD	19 884 267	1.31
					93 280	TAPESTRY INC	USD	13 654 326	0.90
					9 009	TERADYNE INC	USD	4 358 915	0.29
					2 568	TESLA INCORPORATED	USD	1 080 101	0.07
					24 254	THE CIGNA CORP	USD	6 686 343	0.44
					38 531	THE HERSHEY COMPANY	USD	6 760 264	0.45
					161 795	TIJX COMPANIES INCORPORATED	USD	24 511 943	1.61
					75 434	TRAVELERS COS INC/THE	USD	24 902 272	1.64
					74 324	UBER TECHNOLOGIES INC	USD	5 363 220	0.35
					33 358	ULTA BEAUTY INC	USD	15 043 791	0.99
					86 612	VISA INCORPORATED - A	USD	29 715 711	1.96
					21 787	WESTERN DIGITAL CORPORATION	USD	13 915 793	0.92
					101 679	WILLIAMS-SONOMA INC	USD	23 701 375	1.56
					<i>Bermuda</i>			23 945 381	1.58
					246 707	ARCH CAPITAL GROUP LTD	USD	23 945 381	1.58
					<i>Ireland</i>			14 563 547	0.96
					8 061	ACCENTURE PLC - A	USD	1 003 111	0.07
					27 609	TRANE TECHNOLOGIES PLC	USD	13 560 436	0.89
					Total securities portfolio			1 504 862 862	99.09
Shares									
<i>United States of America</i>									
58 892	ADOBE INCORPORATED	USD	12 074 038	0.80					
32 587	ADVANCED MICRO DEVICES	USD	18 930 114	1.25					
33 456	ALBEMARLE CORP	USD	4 517 564	0.30					
102 378	ALLSTATE CORPORATION	USD	24 359 821	1.60					
110 259	ALPHABET INCORPORATED - A	USD	39 403 259	2.59					
81 605	ALPHABET INCORPORATED - C	USD	28 833 495	1.90					
86 191	AMAZON.COM INC	USD	20 542 763	1.35					
23 366	AMERIPRISE FINANCIAL INCORPORATED	USD	10 719 386	0.71					
362 372	APPLE INC	USD	104 855 961	6.90					
25 922	APPLIED MATERIALS INCORPORATED	USD	18 741 606	1.23					
39 913	ARISTA NETWORKS INC	USD	6 780 420	0.45					
44 707	ASSURANT INC	USD	12 005 171	0.79					
43 770	AUTODESK INC	USD	8 509 763	0.56					
44 173	AUTOMATIC DATA PROCESSING	USD	9 892 543	0.65					
167 760	BANK OF NEW YORK MELLON CORP	USD	24 259 774	1.60					
17 028	BOOKING HOLDINGS INC	USD	3 035 071	0.20					
419 183	BRISTOL-MYERS SQUIBB CO	USD	24 153 324	1.59					
100 553	BROADCOM INC	USD	37 983 896	2.50					
20 360	BROADRIDGE FINANCIAL SOLUTIONS	USD	2 788 302	0.18					
23 061	C.H. ROBINSON WORLDWIDE INC	USD	4 343 309	0.29					
75 448	CARDINAL HEALTH INCORPORATED	USD	17 923 427	1.18					
31 400	CBOE GLOBAL MARKETS INC	USD	7 619 838	0.50					
143 291	CF INDUSTRIES HOLDINGS INC	USD	15 512 684	1.02					
91 026	CINTAS CORP	USD	15 481 702	1.02					
206 417	CISCO SYSTEMS INC	USD	24 245 741	1.60					
107 557	COGNIZANT TECH SOLUTIONS - A	USD	4 165 683	0.27					
7 692	COSTCO WHOLESALE CORPORATION	USD	7 195 635	0.47					
146 394	DECKERS OUTDOOR CORPORATION	USD	14 535 460	0.96					
21 290	DELL TECHNOLOGIES - C	USD	9 185 783	0.60					
114 839	DOLLAR TREE INCORPORATED	USD	13 889 777	0.91					
90 693	EBAY INC	USD	10 134 943	0.67					
103 002	EDWARDS LIFESCIENCES CORPORATION	USD	9 317 561	0.61					
9 708	ELI LILLY & CO	USD	11 644 066	0.77					
25 877	EMCOR GROUP INC	USD	21 474 805	1.41					
58 601	EXPEDIA INC	USD	14 994 824	0.99					
107 668	EXPEDITORS INTERNATIONAL WASH INC	USD	17 547 731	1.16					
163 902	FOX CORP - B	USD	7 677 170	0.51					
5 622	GE VERNOVA INC	USD	6 605 063	0.43					
11 084	GENERAL ELECTRIC CO	USD	4 142 423	0.27					
58 626	GENERAL MOTORS CO	USD	4 518 892	0.30					
24 420	GILEAD SCIENCES	USD	3 085 223	0.20					
157 389	HARTFORD FINANCIAL SERVICES GROUP	USD	20 857 190	1.37					
143 264	HASBRO INC	USD	11 832 174	0.78					
7 959	HCA HEALTHCARE INC	USD	3 103 135	0.20					
9 500	HEWLETT - PACKARD ENTERPRISE - W/I	USD	428 545	0.03					
91 308	HOST HOTELS & RESORTS INC	USD	2 164 913	0.14					
10 407	HUNT (JB) TRANSPRT SVCS INC	USD	3 012 098	0.20					
9 145	IDEXX LABORATORIES INCORPORATED	USD	4 814 294	0.32					
193 559	INCYTE CORP	USD	21 941 848	1.44					
21 691	INSULET CORPORATION	USD	3 302 455	0.22					
23 344	INTEL CORPORATION	USD	3 259 523	0.21					

BNP PARIBAS FUNDS Responsible US Value Multi-Factor Equity

Securities portfolio at 30/06/2026

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					57 823	KLA CORP	USD	17 445 777	1.05
Shares					596 056	KROGER CO	USD	33 098 990	2.00
<i>United States of America</i>					4 280	LABCORP HOLDINGS INC	USD	1 198 400	0.07
					59 920	LAM RESEARCH CORP	USD	25 965 134	1.57
					22 352	MCKESSON CORPORATION	USD	16 889 171	1.02
					20 222	MICRON TECHNOLOGY INCORPORATED	USD	23 342 052	1.41
					94 156	MICROSOFT CORPORATION	USD	35 122 071	2.12
					40 476	NETAPP INC	USD	6 264 066	0.38
					29 767	NEUROCRINE BIOSCIENCES INC	USD	5 016 781	0.30
					337 083	NEWMONT MINING	USD	31 483 552	1.90
					151 430	NVIDIA CORPORATION	USD	30 299 629	1.83
					118 285	PAYPAL HOLDINGS INCORPORATED - W/I	USD	5 107 546	0.31
					812 339	PFIZER INCORPORATED	USD	19 561 123	1.18
					323 682	PRINCIPAL FINANCIAL GROUP	USD	34 886 446	2.10
					115 645	PROGRESSIVE CORP	USD	25 262 650	1.52
					10 859	QUALCOMM INCORPORATED	USD	2 006 635	0.12
					173 331	QUEST DIAGNOSTICS INC	USD	36 737 505	2.22
					56 875	REGENERON PHARMACEUTICALS	USD	35 463 838	2.14
					120 846	RESMED INC	USD	23 550 468	1.42
					71 184	ROSS STORES INCORPORATED	USD	15 151 514	0.91
					551 798	ROYALTY PHARMA PLC - A	USD	30 939 314	1.87
					424 451	SCHWAB (CHARLES) CORP	USD	39 164 094	2.36
					3 809	SEAGATE TECHNOLOGY HOLDINGS	USD	3 675 685	0.22
					187 933	STATE STREET CORP	USD	31 873 437	1.92
					52 818	STERIS PLC	USD	11 121 886	0.67
					57 757	SYNCHRONY FINANCIAL	USD	4 392 420	0.26
					211 467	T ROWE PRICE GROUP INC	USD	24 041 683	1.45
					193 611	TAPESTRY INC	USD	28 340 778	1.71
					6 057	TERADYNE INC	USD	2 930 619	0.18
					59 541	THE CIGNA CORP	USD	16 414 263	0.99
					115 750	THE HERSHEY COMPANY	USD	20 308 338	1.22
					208 736	TJX COMPANIES INCORPORATED	USD	31 623 504	1.91
					126 759	TRAVELERS COS INC/THE	USD	41 845 680	2.52
					51 492	ULTA BEAUTY INC	USD	23 221 862	1.40
					45 232	VEEVA SYSTEMS INCORPORATED - A	USD	8 027 323	0.48
					159 035	VERIZON COMMUNICATIONS INC	USD	6 733 542	0.41
					5 286	VERTEX PHARMACEUTICALS INCORPORATED	USD	2 625 715	0.16
					16 576	VISA INCORPORATED - A	USD	5 687 060	0.34
					5 377	WESTERN DIGITAL CORPORATION	USD	3 434 397	0.21
					99 422	WILLIAMS-SONOMA INC	USD	23 175 268	1.40
					178 244	ZOOM VIDEO COMMUNICATIONS-A	USD	15 384 240	0.93
					<i>Bermuda</i>			39 226 217	2.37
					404 144	ARCH CAPITAL GROUP LTD	USD	39 226 217	2.37
					<i>Ireland</i>			9 060 072	0.55
					60 260	ALLEGION PLC - W/I	USD	8 465 927	0.51
					2 947	TE CONNECTIVITY PLC	USD	594 145	0.04
					<i>Switzerland</i>			7 980 394	0.48
					33 596	GARMIN LTD	USD	7 980 394	0.48
					Total securities portfolio			1 657 508 600	99.94

BNP PARIBAS FUNDS RMB Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds									
<i>Hong Kong</i>					<i>United States of America</i>				
15 000 000	AIA GROUP 2.880% 26-30/04/2036	CNY	2 215 911	2.34	15 000 000	CHUBB INA HLDGS 2.400% 26-14/05/2031	CNY	2 217 096	2.34
20 000 000	AIRPORT AUTH HK 2.850% 25-14/01/2035	CNY	3 090 753	3.27	<i>British Virgin Islands</i>				
7 000 000	AIRPORT AUTH HK 2.930% 24-05/06/2034	CNY	1 085 694	1.15	686 000	SJM INTL LTD 6.500% 26-15/01/2031	USD	649 128	0.69
18 000 000	ALIBABA GROUP 2.650% 24-28/05/2028	CNY	2 692 704	2.85	<i>Macao</i>				
20 000 000	ALIBABA GROUP 2.800% 24-28/11/2029	CNY	3 026 645	3.20	250 000	STUDIO CITY CO 6.125% 26-15/05/2031	USD	249 375	0.26
10 000 000	ALIBABA GROUP 3.100% 24-28/11/2034	CNY	1 538 597	1.63	Floating rate bonds				
25 000 000	BANK OF EAST ASIA 2.950% 25-09/09/2029	CNY	3 733 014	3.95	<i>Hong Kong</i>				
4 000 000	CHINA RES LAND 2.400% 25-20/11/2030	CNY	585 143	0.62	3 500 000	CAS CAPITAL NO2 26-13/10/2174 FRN	USD	3 516 275	3.72
9 000 000	CN CINDA 2020 I 2.580% 25-25/06/2028	CNY	1 336 683	1.41	<i>Thailand</i>				
2 500 000	FWD GROUP HOLDING 5.836% 25-22/09/2035	USD	2 494 788	2.64	1 800 000	THAIOIL TRSRY 26-15/10/2174 FRN	USD	1 772 280	1.87
20 000 000	HYSAN MTN LTD 3.100% 23-14/11/2026	CNY	2 960 503	3.13	Shares/Units in investment funds				
2 000 000	MELCO RESORTS 5.750% 20-21/07/2028	USD	1 985 000	2.10	<i>Luxembourg</i>				
15 000 000	MTR CORP LTD 2.750% 24-20/09/2034	CNY	2 301 794	2.43	1 464.28	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	231 343	0.24
10 000 000	SWIRE PRO MTN FI 2.850% 25-22/07/2030	CNY	1 511 863	1.60	Total securities portfolio				
13 000 000	SWIRE PRO MTN FI 3.100% 24-03/09/2027	CNY	1 942 681	2.05					
29 500 000	SWIRE PRO MTN FI 3.400% 24-03/09/2029	CNY	4 522 862	4.79					
4 970 000	SWIRE PRO MTN FI 3.450% 25-22/07/2035	CNY	757 453	0.80					
<i>China</i>									
20 000 000	AGRICUL DEV BANK 1.660% 25-09/01/2035	CNY	2 922 521	3.09					
25 000 000	AGRICUL DEV BANK 2.830% 23-16/06/2033	CNY	3 966 707	4.20					
18 000 000	AGRICUL DEV BANK 3.060% 22-06/06/2032	CNY	2 866 412	3.03					
12 500 000	CHINA DEV BANK 2.350% 24-06/05/2034	CNY	1 928 032	2.04					
30 000 000	CHINA DEV BANK 2.770% 22-24/10/2032	CNY	4 722 679	5.00					
10 000 000	CHINA DEV BANK 2.980% 22-22/04/2032	CNY	1 585 373	1.68					
10 000 000	CHINA GOVERNMENT BOND 3.720% 21-12/04/2051	CNY	1 881 339	1.99					
10 000 000	CHINA GOVERNMENT BOND 3.730% 20-25/05/2070	CNY	2 018 799	2.13					
16 000 000	CHINA GOVERNMENT BOND 3.810% 20-14/09/2050	CNY	3 038 886	3.21					
5 000 000	CHINA GOVERNMENT BOND 4.000% 19-24/06/2069	CNY	1 067 292	1.13					
30 000 000	KUAISHOU TECH 2.450% 26-22/01/2031	CNY	4 487 239	4.75					
12 000 000	MEITUAN 2.550% 25-05/11/2030	CNY	1 781 501	1.88					
8 000 000	MEITUAN 3.100% 25-05/11/2035	CNY	1 167 506	1.23					
5 000 000	MENGNIU DAIRY 2.000% 25-30/07/2030	CNY	733 155	0.78					
10 000 000	TENCENT HOLDINGS 2.500% 25-23/09/2035	CNY	1 479 647	1.56					
3 000 000	TENCENT HOLDINGS 3.100% 25-23/09/2055	CNY	445 475	0.47					
<i>Indonesia</i>									
12 000 000	REPUBLIC OF INDONESIA 2.450% 26-04/03/2029	CNY	1 766 955	1.87					
16 000 000	REPUBLIC OF INDONESIA 2.500% 25-31/10/2030	CNY	2 338 833	2.47					
<i>Singapore</i>									
14 000 000	PSA TREASURY PTE 2.700% 25-03/06/2035	CNY	2 097 544	2.22					
5 000 000	SINGAPORE AIR 2.380% 26-30/06/2031	CNY	742 034	0.78					
<i>Mauritius</i>									
2 583 000	GREENKO POWER 4.300% 21-13/12/2028	USD	2 470 187	2.61					

BNP PARIBAS FUNDS Seasons

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					Shares/Units in investment funds				
	Shares		539 432 207	73.24				52 901 950	7.19
	<i>France</i>		<i>302 769 323</i>	<i>41.10</i>		<i>Luxembourg</i>		<i>30 169 500</i>	<i>4.10</i>
366 865	AMUNDI SA	EUR	30 798 317	4.18	3 000 000.00	BNP PARIBAS EASY EUR OVERNIGHT PEA - UCITS ETF CAP	EUR	30 169 500	4.10
475 000	AXA SA	EUR	20 828 750	2.83		<i>France</i>		<i>22 732 450</i>	<i>3.09</i>
633 300	BNP PARIBAS	EUR	64 685 261	8.77	18 664.88	BNP PARIBAS MOIS ISR - X CAP	EUR	22 732 450	3.09
90 000	CARREFOUR SA	EUR	1 462 500	0.20	Total securities portfolio				
1 657 790	CREDIT AGRICOLE SA	EUR	29 168 815	3.96				592 334 157	80.43
1 484 627	ENGIE	EUR	40 960 859	5.56					
222 737	MICHELIN (CGDE)	EUR	7 517 374	1.02					
3 322 424	ORANGE	EUR	54 836 608	7.45					
22 704	PERNOD RICARD SA	EUR	1 449 877	0.20					
126 285	SANOFI	EUR	9 481 478	1.29					
525 370	TOTALENERGIES SE	EUR	35 740 921	4.85					
160 224	VEOLIA ENVIRONNEMENT	EUR	5 838 563	0.79					
	<i>Italy</i>		<i>179 444 252</i>	<i>24.35</i>					
605 001	A2A SPA	EUR	1 367 302	0.19					
78 603	ASSICURAZIONI GENERALI	EUR	3 349 274	0.45					
1 433 345	BANCA MONTE DEI PASCHI SIENA	EUR	15 571 860	2.11					
301 407	BANCO BPM SPA	EUR	4 554 260	0.62					
403 407	BPER BANCA	EUR	5 539 585	0.75					
1 177 976	ENEL SPA	EUR	11 843 371	1.61					
2 734 175	ENI SPA	EUR	56 378 688	7.66					
566	FERRARI NV	EUR	183 582	0.02					
110 200	FINECOBANK SPA	EUR	2 418 890	0.33					
5 157 072	INTESA SANPAOLO	EUR	30 890 861	4.19					
144 928	POSTE ITALIANE SPA	EUR	4 147 839	0.56					
422 734	SNAM SPA	EUR	2 669 988	0.36					
240 320	TERNA-RETE ELETTRICA NAZIONA	EUR	2 460 877	0.33					
456 276	UNICREDIT SPA	EUR	35 708 160	4.85					
96 670	UNIPOL ASSICURAZIONI SPA	EUR	2 359 715	0.32					
	<i>Germany</i>		<i>36 288 730</i>	<i>4.94</i>					
89 097	DELIVERY HERO SE	EUR	3 207 492	0.44					
180 000	DEUTSCHE TELEKOM AG - REG	EUR	4 293 000	0.58					
182 623	E.ON SE	EUR	3 291 780	0.45					
82 189	INFINEON TECHNOLOGIES AG	EUR	6 712 376	0.91					
32 707	KNORR-BREMSE AG	EUR	3 323 031	0.45					
53 000	MERCEDES BENZ GROUP AG	EUR	2 327 760	0.32					
23 307	SAP SE	EUR	3 123 138	0.42					
15 000	SARTORIUS AG - VORZUG	EUR	3 444 000	0.47					
21 547	SIEMENS ENERGY AG	EUR	3 572 493	0.49					
118 000	ZALANDO SE	EUR	2 993 660	0.41					
	<i>The Netherlands</i>		<i>6 421 791</i>	<i>0.87</i>					
15 313	AIRBUS SE	EUR	2 978 991	0.40					
2 000	ASML HOLDING NV	EUR	3 442 800	0.47					
	<i>Finland</i>		<i>5 562 075</i>	<i>0.76</i>					
260 091	NOKIA OYJ	EUR	3 005 352	0.41					
278 086	SAMPO OYJ - A	EUR	2 556 723	0.35					
	<i>Austria</i>		<i>4 015 772</i>	<i>0.55</i>					
22 908	BAWAG GROUP AG	EUR	4 015 772	0.55					
	<i>United Kingdom</i>		<i>3 364 084</i>	<i>0.46</i>					
400 010	ALLFUNDS GROUP PLC	EUR	3 364 084	0.46					
	<i>Belgium</i>		<i>1 566 180</i>	<i>0.21</i>					
6 780	FINANCIERE DE TUBIZE	EUR	1 566 180	0.21					

BNP PARIBAS FUNDS SMaRT Food

Securities portfolio at 30/06/2026

Expressed in EUR

Expressed in EUR					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				480 757 241	97.54	India		7 710 417	1.56
						1 975 102 DABUR INDIA LTD	INR	7 710 417	1.56
Shares				480 757 241	97.54	Total securities portfolio			
United States of America				189 964 282	38.53				
184 234	ABBOTT LABORATORIES	USD	14 622 053	2.97					
88 856	AGCO CORP	USD	9 302 950	1.89					
134 981	AGILENT TECHNOLOGIES INC	USD	15 682 259	3.18					
259 052	BALL CORP	USD	14 138 760	2.87					
520 306	CHIPOTLE MEXICAN GRILL INCORPORATED	USD	15 473 108	3.14					
17 075	DEERE & CO	USD	9 473 616	1.92					
63 741	ECOLAB INC	USD	15 533 001	3.15					
9 624	ELI LILLY & CO	USD	10 096 488	2.05					
107 246	JBT MAREL CORP	USD	13 601 566	2.76					
279 582	MCCORMICK & CO-NON VTG SHRS	USD	12 329 681	2.50					
10 030	METTLER - TOLEDO INTERNATIONAL	USD	11 207 404	2.27					
97 038	MIDDLEBY CORP	USD	14 599 411	2.96					
614 757	RAYONIER INC	USD	11 442 341	2.32					
28 825	VALMONT INDUSTRIES	USD	14 562 512	2.95					
125 676	ZOETIS INCORPORATED	USD	7 899 132	1.60					
Switzerland				58 331 346	11.84				
194 134	DSM-FIRMENICH AG	EUR	16 113 122	3.27					
2 581	GIVAUDAN - REG	CHF	9 571 179	1.94					
157 554	SGS SA-REG	CHF	16 010 801	3.25					
1 133 982	SIG GROUP AG	CHF	16 636 244	3.38					
United Kingdom				50 124 052	10.16				
978 020	CNH INDUSTRIAL NV	USD	9 606 546	1.95					
591 886	COMPASS GROUP PLC	USD	16 721 699	3.39					
1 255 907	MONDI PLC	GBP	9 975 523	2.02					
174 174	SPIRAX-SARCO ENGINEERING PLC	GBP	13 820 284	2.80					
Ireland				33 575 943	6.83				
1 230 920	DOLE PLC	USD	14 771 471	3.00					
234 032	KERRY GROUP PLC - A	EUR	18 804 472	3.83					
Japan				30 243 333	6.13				
1 622 900	KIKKOMAN CORP	JPY	14 595 207	2.96					
693 900	SAKATA SEED CORP	JPY	15 648 126	3.17					
Norway				22 211 995	4.50				
806 062	BORREGAARD ASA	NOK	10 615 922	2.15					
3 425 383	LEROY SEAFOOD GROUP ASA	NOK	11 596 073	2.35					
France				13 986 215	2.84				
194 957	DANONE	EUR	13 986 215	2.84					
Germany				13 732 150	2.79				
156 367	SYMRISE AG	EUR	13 732 150	2.79					
Australia				13 353 635	2.71				
1 130 287	BRAMBLES LTD	AUD	13 353 635	2.71					
Denmark				12 498 554	2.54				
226 265	NOVOZYMES A/S - B	DKK	12 498 554	2.54					
Portugal				11 907 377	2.42				
710 464	JERONIMO MARTINS	EUR	11 907 377	2.42					
Faeroe Islands				11 794 853	2.39				
331 613	BAKKAFROST P/F	NOK	11 794 853	2.39					
The Netherlands				11 323 089	2.30				
321 496	KONINKLIJKE AHOLD DELHAIZE NV	EUR	11 323 089	2.30					

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 30/06/2026

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					300 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	298 473	0.33
			83 716 439	93.85	200 000	ORANGE 0.125% 20-16/09/2029	EUR	182 290	0.20
					500 000	ORANGE 2.375% 22-18/05/2032	EUR	473 455	0.53
					100 000	ORANGE 3.500% 25-19/05/2035	EUR	98 584	0.11
					100 000	PRAEMIA HEALTHCARE 3.875% 25-05/06/2032	EUR	98 918	0.11
					500 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	513 330	0.58
					300 000	UNEDIC 0.100% 21-25/05/2034	EUR	231 981	0.26
					200 000	UNEDIC 1.750% 22-25/11/2032	EUR	183 066	0.21
					1 000 000	UNEDIC 3.125% 23-25/04/2033	EUR	989 360	1.11
					300 000	UNEDIC 3.125% 24-25/11/2034	EUR	292 440	0.33
					500 000	UNEDIC 3.250% 25-25/05/2035	EUR	488 845	0.55
					1 100 000	UNEDIC 3.250% 26-25/05/2032	EUR	1 102 657	1.24
					500 000	UNEDIC 3.750% 26-25/11/2036	EUR	500 760	0.56
					400 000	UNEDIC 4.000% 26-03/06/2041	EUR	397 492	0.45
					100 000	VILLE DE PARIS 3.000% 22-27/09/2042	EUR	85 384	0.10
						Spain		10 005 173	11.25
					400 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	372 620	0.42
					290 000	AUTONOMOUS COMMU 3.216% 26-30/04/2036	EUR	286 830	0.32
					400 000	AUTONOMOUS COMMU 3.462% 24-30/04/2034	EUR	407 540	0.46
					300 000	AUTONOMOUS COMMU 3.596% 23-30/04/2033	EUR	308 797	0.35
					100 000	BASQUE GOVERNMENT 0.450% 21-30/04/2032	EUR	86 573	0.10
					500 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	461 400	0.52
					200 000	BASQUE GOVERNMENT 3.500% 23-30/04/2033	EUR	205 330	0.23
					100 000	CAIXABANK 3.625% 24-19/09/2032	EUR	100 625	0.11
					200 000	CAJA RURAL NAV 3.000% 25-23/04/2033	EUR	197 476	0.22
					421 000	COMUN AUTO CANAR 3.500% 26-30/04/2036	EUR	423 741	0.48
					100 000	COMUNIDAD MADRID 0.420% 21-30/04/2031	EUR	88 947	0.10
					800 000	INSTITUTO DE CREDITO OFICIAL 2.450% 25-30/04/2030	EUR	790 968	0.89
					1 000 000	INSTITUTO DE CREDITO OFICIAL 2.650% 22-31/01/2028	EUR	1 000 310	1.12
					1 000 000	INSTITUTO DE CREDITO OFICIAL 3.250% 23-31/10/2028	EUR	1 012 510	1.14
					500 000	JUNTA ANDALUCIA 0.500% 21-30/04/2031	EUR	445 685	0.50
					200 000	JUNTA ANDALUCIA 2.400% 22-30/04/2032	EUR	193 102	0.22
					200 000	JUNTA ANDALUCIA 3.200% 24-30/04/2030	EUR	202 466	0.23
					220 000	JUNTA ANDALUCIA 3.400% 24-30/04/2034	EUR	221 929	0.25
					400 000	JUNTA CASTILLA 2.900% 25-30/04/2032	EUR	397 360	0.45
					205 000	JUNTA CASTILLA 3.330% 26-30/04/2034	EUR	206 289	0.23
					100 000	JUNTA CASTILLA 3.500% 23-30/04/2033	EUR	101 816	0.11
					267 000	JUNTA DE ANDALUCIA 3.250% 25-31/10/2033	EUR	267 708	0.30
					100 000	JUNTA DE ANDALUCIA 3.300% 25-30/04/2035	EUR	99 599	0.11
					300 000	JUNTA DE ANDALUCIA 3.350% 26-31/10/2034	EUR	301 617	0.34
					210 000	JUNTA DE ANDALUCIA 3.450% 26-30/04/2036	EUR	210 536	0.24
					700 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	675 710	0.76
					100 000	XUNTA DE GALICIA 2.870% 25-30/04/2032	EUR	99 224	0.11
					527 000	XUNTA DE GALICIA 3.290% 26-30/04/2033	EUR	532 887	0.60
					200 000	XUNTA DE GALICIA 3.296% 24-30/04/2031	EUR	203 068	0.23
					100 000	XUNTA DE GALICIA 3.711% 23-30/07/2029	EUR	102 510	0.11
					</				

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					<i>United Kingdom</i>				
700 000	ASSICURAZIONI GENERALI 1.713% 21-30/06/2032	EUR	6 832 165	7.67	100 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	2 171 976	2.44
188 000	BANCO BPM SPA 2.625% 25-06/09/2029	EUR	629 055	0.71	100 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	94 254	0.11
269 000	BANCO BPM SPA 3.000% 26-16/02/2031	EUR	186 276	0.21	226 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	99 886	0.11
100 000	BANCO BPM SPA 3.375% 25-21/01/2030	EUR	265 073	0.30	100 000	MOTABILITY OPS 4.125% 26-04/02/2038	EUR	225 864	0.25
2 200 000	CASSA DEPOSITI E 1.000% 20-21/09/2028	EUR	100 319	0.11	250 000	MOTABILITY OPS 5.625% 23-11/09/2035	GBP	99 249	0.11
800 000	CASSA DEPOSITI E 3.375% 26-16/02/2034	EUR	2 107 710	2.36	1 200 000	MOTABILITY OPS 5.750% 24-17/06/2051	GBP	290 306	0.33
900 000	CREDITO EMILIANO 3.250% 24-18/04/2029	EUR	790 960	0.89	100 000	MOTABILITY OPS 6.250% 25-22/01/2045	GBP	1 248 939	1.40
1 550 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	905 967	1.02	<i>Chile</i>				
200 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	1 655 865	1.86	200 000	CHILE 1.250% 21-22/01/2051	EUR	1 818 787	2.03
<i>Germany</i>					2 000 000	CHILE 2.550% 21-27/07/2033	USD	112 774	0.13
700 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	5 289 470	5.93	100 000	CHILE 3.750% 25-14/01/2032	EUR	1 502 668	1.68
380 000	BERLIN HYP AG 2.625% 24-27/08/2031	EUR	657 853	0.74	100 000	CHILE 3.875% 24-09/07/2031	EUR	101 251	0.11
500 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	374 562	0.42	<i>Finland</i>				
200 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	435 265	0.49	1 800 000	KUNTARAOHITUUS 0.050% 20-10/09/2035	EUR	1 356 102	1.52
100 000	NORDRHEIN-WEST 2.000% 22-15/06/2032	EUR	150 320	0.17	<i>Slovenia</i>				
300 000	NRW BANK 0.000% 21-22/09/2028	EUR	95 036	0.11	1 000 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	880 600	0.99
1 300 000	NRW BANK 0.100% 20-09/07/2035	EUR	282 183	0.32	<i>United States of America</i>				
1 000 000	NRW BANK 2.875% 23-05/04/2033	EUR	991 679	1.11	300 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	249 447	0.28
500 000	NRW BANK 3.000% 25-04/06/2035	EUR	993 500	1.11	<i>Austria</i>				
800 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	495 040	0.55	100 000	NIEDEROSTERREICH 3.125% 24-30/10/2036	EUR	249 447	0.28
<i>Belgium</i>					<i>France</i>				
500 000	COMMUNAUTE FRANÇAISE DE BELGIQUE 0.625% 21-11/06/2035	EUR	814 032	0.91	1 000 000	BPCE 23-01/06/2033 FRN	EUR	98 093	0.11
600 000	COMMUNAUTE FRANÇAISE DE BELGIQUE 1.625% 22-03/05/2032	EUR	5 255 497	5.88	200 000	BPCE 24-26/02/2036 FRN	EUR	11 669 841	13.07
200 000	COMMUNAUTE FRANÇAISE DE BELGIQUE 4.150% 26-22/06/2041	EUR	385 510	0.43	300 000	BPCE 25-01/10/2033 FRN	EUR	5 642 854	6.32
100 000	FLEMISH COMMUNIT 0.375% 20-15/04/2030	EUR	547 428	0.61	500 000	BPCE 26-16/01/2037 FRN	EUR	1 042 500	1.17
100 000	FLEMISH COMMUNIT 3.500% 24-22/06/2045	EUR	198 884	0.22	700 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	207 750	0.23
900 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	90 985	0.10	200 000	CREDIT AGRICOLE SA 24-23/01/2031 FRN	EUR	297 000	0.33
600 000	KBC GROUP NV 4.375% 23-06/12/2031	EUR	91 111	0.10	1 000 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	498 125	0.56
1 900 000	REGION WALLONNE 3.000% 24-06/12/2030	EUR	893 484	1.00	1 200 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	744 625	0.83
600 000	REGION WALLONNE 3.900% 24-22/06/2054	EUR	629 778	0.71	500 000	SOCIETE GENERALE 25-15/07/2031 FRN	EUR	202 354	0.23
<i>Luxembourg</i>					<i>United Kingdom</i>				
2 500 000	EUROPEAN UNION 0.000% 20-04/10/2030	EUR	4 421 421	4.95	800 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	2 037 801	2.28
2 500 000	EUROPEAN UNION 0.200% 21-04/06/2036	EUR	2 228 825	2.49	575 000	NATWEST GROUP 24-12/09/2032 FRN	EUR	750 152	0.84
350 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 863 725	2.09	300 000	NATWEST GROUP 25-13/05/2036 FRN	EUR	578 899	0.65
<i>The Netherlands</i>					400 000	STANDARD CHARTERED 25-17/03/2033 FRN	EUR	305 250	0.34
100 000	BNG BANK NV 2.750% 24-05/04/2029	EUR	2 561 770	2.86	<i>Ireland</i>				
200 000	BNG BANK NV 2.750% 24-11/01/2034	EUR	99 997	0.11	1 500 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	403 500	0.45
100 000	BNG BANK NV 2.875% 24-11/06/2031	EUR	196 012	0.22	<i>Spain</i>				
100 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	100 001	0.11	800 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 492 275	1.67
100 000	BNG BANK NV 3.250% 23-29/08/2033	EUR	100 091	0.11	300 000	CAIXABANK 25-14/05/2038 FRN	EUR	1 492 275	1.67
370 000	BNG BANK NV 3.250% 26-10/04/2036	EUR	101 476	0.11	<i>Italy</i>				
1 500 000	BNG BANK NV 4.750% 25-01/02/2030	USD	371 591	0.42	700 000	CREDITO EMILIANO 23-26/03/2030 FRN	EUR	1 081 791	1.21
300 000	NED WATERSCHAPBANK 0.250% 22-19/01/2032	EUR	1 333 276	1.49	<i>Germany</i>				
<i>South Korea</i>					400 000	VONOVIA SE 26-20/04/2028 FRN	EUR	784 416	0.88
400 000	KHFC 2.765% 25-02/09/2030	EUR	259 326	0.29	<i>The Netherlands</i>				
800 000	KOREA HOUSING FINANCE CORPORATION 2.733% 24-02/07/2028	EUR	2 557 560	2.87	300 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	286 125	0.32
356 000	KOREA HOUSING FINANCE CORPORATION 2.742% 25-05/03/2030	EUR	393 224	0.44	<i>Italy</i>				
1 000 000	KOREA HOUSING FINANCE CORPORATION 4.082% 23-25/09/2027	EUR	796 360	0.89	<i>Germany</i>				
			352 696	0.40	<i>The Netherlands</i>				
			1 015 280	1.14	<i>Italy</i>				

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds		3 763 386	4.21
<i>France</i>		<i>3 763 386</i>	<i>4.21</i>
3 090.00 BNP PARIBAS MOIS ISR - X CAP	EUR	3 763 386	4.21
Total securities portfolio		87 479 825	98.06

BNP PARIBAS FUNDS Sustainable Asian Cities Bond

Securities portfolio at 30/06/2026

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			30 551 275	93.95
Bonds			27 970 146	86.02
<i>Hong Kong</i>			<i>7 552 759</i>	<i>23.22</i>
2 100 000	ALIBABA GROUP 2.700% 21- 09/02/2041	USD	1 545 600	4.75
300 000	HONG KONG 4.625% 23-11/01/2033	USD	303 606	0.93
1 350 000	HONG KONG 5.250% 23-11/01/2053	USD	1 402 246	4.31
1 200 000	LINK FINANCE CAYM 09 2.875% 16- 21/07/2026	USD	1 198 500	3.69
2 350 000	MTR CORP LTD 1.625% 20-19/08/2030	USD	2 115 517	6.50
1 000 000	SWIRE PRO MTN FI 4.250% 26- 13/01/2031	USD	987 290	3.04
<i>South Korea</i>			<i>7 132 486</i>	<i>21.93</i>
1 000 000	EXP-IMP BANK KOREA 5.125% 23- 11/01/2033	USD	1 033 300	3.18
700 000	KOREA HOUSING FINANCE CORPORATION 4.625% 23-24/02/2033	USD	697 851	2.15
1 100 000	LG CHEM LTD 1.375% 21-07/07/2026	USD	1 099 340	3.38
1 500 000	LG ENERGY SOLUTION 5.375% 24- 02/07/2029	USD	1 515 855	4.66
750 000	SHINHAN BANK 5.750% 24-15/04/2034	USD	775 875	2.39
2 000 000	SHINHAN FINL GROUP 5.000% 23- 24/07/2028	USD	2 010 265	6.17
<i>Indonesia</i>			<i>3 728 600</i>	<i>11.47</i>
2 200 000	SBSN INDO III 3.550% 21-09/06/2051	USD	1 530 100	4.71
1 000 000	SBSN INDO III 5.600% 23-15/11/2033	USD	1 024 000	3.15
1 200 000	TOWER BERSAMA IN 2.800% 21- 02/05/2027	USD	1 174 500	3.61
<i>India</i>			<i>3 254 659</i>	<i>10.01</i>
1 500 000	10 RENEW PW SUB 4.500% 21- 14/07/2028	USD	1 449 840	4.46
1 550 000	HDFC BANK LTD 5.196% 24- 15/02/2027	USD	1 551 519	4.77
250 000	IRB INFRASTRUCTUR 7.110% 24- 11/03/2032	USD	253 300	0.78
<i>China</i>			<i>2 748 716</i>	<i>8.46</i>
500 000	LENOVO GROUP LIMITED 3.421% 20- 02/11/2030	USD	470 985	1.45
700 000	LENOVO GROUP LIMITED 6.536% 22- 27/07/2032	USD	750 701	2.31
1 543 000	MEITUAN 4.625% 24-02/10/2029	USD	1 527 030	4.70
<i>British Virgin Islands</i>			<i>2 079 360</i>	<i>6.40</i>
500 000	FORTUNE STAR 5.050% 21-27/01/2027	USD	496 400	1.53
1 600 000	MIDEA INVST DEV 2.880% 22- 24/02/2027	USD	1 582 960	4.87
<i>Malaysia</i>			<i>1 473 566</i>	<i>4.53</i>
1 625 000	MY WAKALA SUKUK 2.070% 21- 28/04/2031	USD	1 473 566	4.53
Floating rate bonds			2 581 129	7.93
<i>Singapore</i>			<i>1 979 814</i>	<i>6.08</i>
2 000 000	UNITED OVERSEAS 21- 14/10/2031 FRN	USD	1 979 814	6.08
<i>Hong Kong</i>			<i>601 315</i>	<i>1.85</i>
572 000	ELECT GLOBAL INV 25- 11/09/2173 FRN	USD	601 315	1.85
Shares/Units in investment funds			1 594 348	4.90
<i>Luxembourg</i>			<i>1 594 348</i>	<i>4.90</i>
10 091.41	BNP PARIBAS INSTICASH USD 1D LVNAV - X CAP	USD	1 594 348	4.90
Total securities portfolio			32 145 623	98.85

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2026

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					5 200 000	SANOFI SA 3.000% 26-05/05/2029	EUR	5 211 752	0.26
					6 800 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	6 981 288	0.35
					11 400 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	11 450 730	0.57
Bonds					15 000 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	15 071 100	0.74
					2 000 000	UNEDIC 0.000% 20-25/11/2028	EUR	1 871 580	0.09
					15 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	14 861 550	0.73
					6 000 000	UNIBAIL-RODAMCO 1.125% 16-28/04/2027	EUR	5 908 620	0.29
					1 200 000	URW SE 3.500% 24-11/09/2029	EUR	1 207 560	0.06
					1 800 000	VALEO SE 5.125% 25-20/05/2031	EUR	1 857 546	0.09
					The Netherlands			191 902 090	9.47
					4 500 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	4 484 565	0.22
					6 300 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	6 259 365	0.31
					7 300 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	7 357 962	0.36
					5 000 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	5 140 550	0.25
					11 700 000	ACHMEA BANK NV 2.500% 25-06/05/2028	EUR	11 579 256	0.57
					10 000 000	ACHMEA BANK NV 2.625% 24-15/10/2027	EUR	9 980 600	0.49
					1 666 000	AKZO NOBEL NV 3.625% 26-16/06/2029	EUR	1 675 546	0.08
					10 989 000	BMW FINANCE NV 2.625% 25-20/05/2028	EUR	10 903 725	0.54
					8 667 000	BMW INTERNATIONAL INVESTMENT BV 3.000% 24-27/08/2027	EUR	8 676 274	0.43
					3 100 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	3 078 889	0.15
					10 110 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	10 191 082	0.50
					8 000 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	7 843 200	0.39
					13 600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	13 541 520	0.67
					5 700 000	ING BANK NV 2.625% 25-01/12/2028	EUR	5 651 607	0.28
					6 100 000	ING BANK NV 3.250% 26-12/05/2029	EUR	6 124 949	0.30
					15 000 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	14 938 350	0.74
					10 000 000	NN BANK NV 3.250% 23-28/05/2027	EUR	10 047 900	0.50
					15 000 000	ROCHE FINANCE EUROPE 3.312% 23-04/12/2027	EUR	15 108 150	0.75
					15 000 000	TENNET HOLDING BV 1.375% 17-26/06/2029	EUR	14 399 100	0.71
					25 000 000	TENNET HOLDING BV 1.625% 22-17/11/2026	EUR	24 919 500	1.23
					Spain			185 559 222	9.17
					5 000 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-31/01/2028	EUR	5 075 250	0.25
					400 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	349 672	0.02
					20 000 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	19 708 600	0.97
					13 800 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	13 901 982	0.69
					2 373 000	AUTONOMOUS COMMU 2.487% 25-30/07/2030	EUR	2 345 449	0.12
					1 018 000	AUTONOMOUS COMMU 2.976% 26-30/07/2031	EUR	1 022 642	0.05
					21 400 000	BANCO BILBAO VIZCAYA ARGENTARIA 2.875% 26-23/06/2029	EUR	21 412 198	1.06
					6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 17-10/02/2027	EUR	6 020 160	0.30
					5 000 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	4 920 150	0.24
					4 400 000	BANCO SANTANDER 2.375% 25-14/07/2029	EUR	4 340 160	0.21
					2 800 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	2 722 388	0.13
					7 500 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	7 336 725	0.36
					2 031 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	2 007 623	0.10
					3 157 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	3 180 015	0.16
					7 000 000	IBERDROLA FINANCE SA 1.250% 18-28/10/2026	EUR	6 969 760	0.34
					6 700 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	6 703 082	0.33

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
3 500 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	3 376 065	0.17		<i>United Kingdom</i>		<i>50 088 908</i>	<i>2.48</i>
6 200 000	INMOBILIARIA COL 3.125% 25-23/09/2031	EUR	6 040 722	0.30	15 000 000	COCA-COLA EUROPEAN 1.500% 18-08/11/2027	EUR	14 717 550	0.73
1 300 000	INMOBILIARIA COL 3.250% 25-22/01/2030	EUR	1 291 134	0.06	14 800 000	NATWEST MARKETS 2.750% 24-04/11/2027	EUR	14 775 580	0.73
4 663 000	INSTITUTO DE CREDITO OFICIAL 2.450% 25-30/04/2030	EUR	4 610 355	0.23	7 499 000	SANTANDER UK PLC 2.625% 25-12/04/2028	EUR	7 463 605	0.37
3 100 000	MAPFRE 2.875% 22-13/04/2030	EUR	3 032 916	0.15	8 869 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	9 235 024	0.46
12 533 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	12 487 881	0.62	3 950 000	VODAFONE GROUP 1.500% 17-24/07/2027	EUR	3 897 149	0.19
6 300 000	MERLIN PROPERTIES 2.375% 17-18/09/2029	EUR	6 141 492	0.30		<i>Sweden</i>		<i>40 469 346</i>	<i>2.00</i>
10 000 000	SPANISH GOVERNMENT 1.450% 19-30/04/2029	EUR	9 683 651	0.48	13 419 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	13 548 091	0.67
25 000 000	SPANISH GOVERNMENT 2.700% 31/01/2030	EUR	24 987 750	1.24	12 000 000	SWEDEN KINGDOM 2.000% 25-26/06/2028	EUR	11 856 840	0.59
6 000 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	5 891 400	0.29	15 024 000	SWEDEN KINGDOM 2.750% 26-18/06/2029	EUR	15 064 415	0.74
	<i>Germany</i>		<i>165 565 874</i>	<i>8.16</i>		<i>Belgium</i>		<i>33 037 410</i>	<i>1.63</i>
5 000 000	AMPRION GMBH 3.450% 22-22/09/2027	EUR	5 022 200	0.25	5 300 000	BELFIUS BANK SA 3.250% 25-09/09/2032	EUR	5 259 508	0.26
81 500 000	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	80 297 874	3.97	15 000 000	FLEMISH COMMUNIT 2.375% 25-27/11/2028	EUR	14 857 350	0.73
5 800 000	BUNDESREPUBLIK DEUTSCHLAND 2.100% 24-12/04/2029	EUR	5 735 040	0.28	10 000 000	ING BELGIUM SA 3.375% 23-31/05/2027	EUR	10 060 800	0.50
24 300 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	23 714 370	1.17	2 800 000	SOLVAY SA 4.250% 24-03/10/2031	EUR	2 859 752	0.14
8 983 000	CONTINENTAL AG 2.875% 25-22/11/2028	EUR	8 922 005	0.44		<i>United States of America</i>		<i>31 931 901</i>	<i>1.59</i>
3 133 000	DEUTSCHE POST AG 3.000% 25-24/03/2030	EUR	3 129 522	0.15	7 297 000	ALPHABET INCORPORATED 2.375% 25-06/11/2028	EUR	7 214 836	0.36
5 400 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	5 387 256	0.27	3 420 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	3 416 751	0.17
4 937 000	E.ON SE 3.125% 24-05/03/2030	EUR	4 936 358	0.24	10 209 000	IBM CORPORATION 3.375% 23-06/02/2027	EUR	10 243 200	0.51
4 000 000	EUROGRID GMBH 3.075% 24-18/10/2027	EUR	4 007 600	0.20	2 336 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	2 354 057	0.12
2 465 000	EVONIK 3.250% 25-15/01/2030	EUR	2 476 684	0.12	8 746 000	ZIMMER BIOMET 3.518% 24-15/12/2032	EUR	8 703 057	0.43
7 905 000	FRESENIUS MEDICAL 3.125% 25-08/12/2028	EUR	7 904 526	0.39		<i>Luxembourg</i>		<i>12 078 447</i>	<i>0.60</i>
1 700 000	INFINEON TECHNOLOGIES 3.375% 24-26/02/2027	EUR	1 705 355	0.08	10 000 000	ESM 2.125% 25-17/11/2028	EUR	9 878 300	0.49
4 125 000	KFW 2.875% 26-30/06/2031	EUR	4 144 140	0.20	2 279 000	EUROPEAN INVESTMENT BANK 0.000% 21-15/11/2027	EUR	2 200 147	0.11
5 000 000	SCHAEFFLER 4.500% 24-28/03/2030	EUR	5 060 800	0.25		<i>Ireland</i>		<i>11 328 849</i>	<i>0.56</i>
3 200 000	VONOVIA SE 0.375% 21-16/06/2027	EUR	3 122 144	0.15	4 400 000	HAMMERSON IRLAND 1.750% 21-03/06/2027	EUR	4 344 384	0.21
	<i>Italy</i>		<i>113 257 797</i>	<i>5.58</i>	2 430 000	SMURFIT KAPPA 3.454% 24-27/11/2032	EUR	2 408 908	0.12
1 772 000	ACEA SPA 3.375% 26-02/07/2032	EUR	1 767 676	0.09	4 659 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	4 575 557	0.23
797 000	ASSICURAZIONI GENERALI 3.875% 19-29/01/2029	EUR	814 191	0.04		<i>Denmark</i>		<i>8 483 388</i>	<i>0.42</i>
7 000 000	AUTOSTRADA TORIN 1.625% 18-08/02/2028	EUR	6 831 930	0.34	8 485 000	DENMARK KINGDOM 2.625% 26-30/06/2028	EUR	8 483 388	0.42
8 100 000	AUTOSTRADA TORIN 3.375% 25-16/02/2032	EUR	7 985 709	0.39		<i>Finland</i>		<i>5 007 100</i>	<i>0.25</i>
11 000 000	AUTOSTRADA PER L'ITALIA 2.000% 20-04/12/2028	EUR	10 693 320	0.53	5 000 000	NORDEA KIINNI 2.875% 26-03/04/2029	EUR	5 007 100	0.25
6 000 000	AUTOSTRADA PER L'ITALIA 4.250% 24-28/06/2032	EUR	6 170 460	0.30		<i>Portugal</i>		<i>4 955 350</i>	<i>0.24</i>
3 663 000	BANCO BPM SPA 2.625% 25-06/09/2029	EUR	3 629 410	0.18	5 000 000	EDP SA 1.625% 20-15/04/2027	EUR	4 955 350	0.24
13 800 000	CREDIT AGRICOLE 1.000% 19-25/03/2027	EUR	13 625 568	0.67		Floating rate bonds		523 971 300	25.93
1 000 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	956 430	0.05		<i>France</i>		<i>131 954 066</i>	<i>6.52</i>
1 303 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	1 301 905	0.06	4 200 000	AIR LIQUIDE FINANCE SA 25-05/11/2027 FRN	EUR	4 197 732	0.21
2 516 000	FERROVIE DEL 3.375% 25-24/06/2032	EUR	2 508 402	0.12	4 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-15/01/2035 FRN	EUR	4 522 500	0.22
19 376 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	19 501 363	0.96	7 900 000	BPCE 20-15/09/2027 FRN	EUR	7 860 500	0.39
1 887 000	GENERALI 4.083% 25-16/07/2035	EUR	1 886 509	0.09	1 200 000	BPCE 23-01/06/2033 FRN	EUR	1 251 000	0.06
2 591 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	2 634 581	0.13	1 200 000	BPCE 26-16/01/2037 FRN	EUR	1 195 500	0.06
4 649 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	4 749 558	0.23	5 400 000	BPCE 26-19/12/2031 FRN	EUR	5 352 750	0.26
2 400 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	2 260 296	0.11	5 600 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	5 642 000	0.28
5 563 000	POSTE ITALIANE 3.000% 25-03/12/2030	EUR	5 480 278	0.27	14 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	13 074 460	0.65
5 000 000	UNICREDIT SPA 2.125% 16-24/10/2026	EUR	4 994 350	0.25	3 200 000	CREDIT AGRICOLE SA 24-26/01/2029 FRN	EUR	3 204 000	0.16
10 000 000	UNICREDIT SPA 3.375% 23-31/01/2027	EUR	10 043 000	0.50	7 200 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	7 119 000	0.35
5 443 000	UNIONE DI BANCHE 0.375% 16-14/09/2026	EUR	5 422 861	0.27					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 900 000	CREDIT MUTUEL ARKEA 24-15/05/2035 FRN	EUR	1 964 125	0.10		<i>United Kingdom</i>		39 295 326	1.96
2 800 000	ELECTRICITE DE FRANCE 20-31/12/2060 FRN	EUR	2 698 500	0.13	4 352 000	BARCLAYS BANK PLC 25-31/10/2029 FRN	EUR	4 355 264	0.22
4 000 000	ELECTRICITE DE FRANCE 26-04/03/2028 FRN	EUR	3 999 720	0.20	3 239 000	LLOYDS BANKING GROUP PLC 26-12/02/2030 FRN	EUR	3 243 567	0.16
3 000 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	2 928 750	0.14	5 000 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	4 885 600	0.24
3 700 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	3 861 986	0.19	1 770 000	NATWEST GROUP 24-05/08/2031 FRN	EUR	1 790 107	0.09
4 100 000	LA BANQUE POSTALE 22-09/02/2028 FRN	EUR	4 053 875	0.20	6 383 000	NATWEST GROUP 25-13/05/2030 FRN	EUR	6 375 021	0.32
4 300 000	LA BANQUE POSTALE 25-02/12/2032 FRN	EUR	4 267 750	0.21	16 227 000	NATWEST MARKETS 25-11/06/2028 FRN	EUR	16 293 531	0.81
6 000 000	LA POSTE SA 25-16/01/2174 FRN	EUR	6 157 440	0.30	2 373 000	SANTANDER UK GROUP 26-16/02/2030 FRN	EUR	2 352 236	0.12
5 000 000	ORANGE 24-15/03/2173 FRN	EUR	5 100 000	0.25		<i>Italy</i>		38 101 107	1.89
3 200 000	ORANGE 25- FRN 31/12/2099	EUR	3 152 000	0.16	13 000 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	13 325 000	0.66
1 800 000	RCI BANQUE 25-24/03/2037 FRN	EUR	1 809 000	0.09	500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	514 375	0.03
7 600 000	SANOFI SA 25-11/03/2027 FRN	EUR	7 603 496	0.38	5 300 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	5 372 875	0.27
14 600 000	SCHNEIDER ELECTRIC 25-02/09/2027 FRN	EUR	14 595 036	0.72	4 000 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	4 245 000	0.21
5 800 000	SCHNEIDER ELECTRIC 26-01/07/2028 FRN	EUR	5 802 088	0.29	4 579 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	4 630 514	0.23
6 200 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	6 147 858	0.30	3 317 000	UNICREDIT SPA 24-16/04/2034 FRN	EUR	3 460 162	0.17
1 800 000	VEOLIA ENVIRONNEMENT 25- FRN 31/12/2099	EUR	1 815 750	0.09	6 545 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	6 553 181	0.32
2 600 000	VEOLIA ENVIRONNEMENT 25-24/01/2174 FRN	EUR	2 577 250	0.13		<i>United States of America</i>		29 176 786	1.45
	<i>The Netherlands</i>		89 153 989	4.40	3 750 000	DANAHER CORPORATION 26-29/04/2028 FRN	EUR	3 754 238	0.19
3 000 000	ABN AMRO BANK NV 24-15/01/2027 FRN	EUR	3 006 330	0.15	10 000 000	MORGAN STANLEY 22-25/10/2028 FRN	EUR	10 237 200	0.51
12 000 000	ABN AMRO BANK NV 25-21/01/2028 FRN	EUR	12 030 600	0.59	5 195 000	PEPSICO INC 26-11/02/2028 FRN	EUR	5 194 948	0.26
5 000 000	BMW FINANCE NV 26-29/01/2028 FRN	EUR	4 993 450	0.25	10 000 000	UNILEVER CAPITAL 25-05/09/2027 FRN	EUR	9 990 400	0.49
6 500 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	6 394 375	0.32		<i>Sweden</i>		27 173 756	1.35
14 900 000	COOPERATIEVE RAB 24-16/07/2028 FRN	EUR	14 936 952	0.74	5 190 000	SBAB BANK AB 25-21/05/2031 FRN	EUR	5 190 000	0.26
9 900 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	9 769 815	0.48	8 109 000	SVENSKA HANDELSBANKEN 25-17/02/2028 FRN	EUR	8 124 894	0.40
100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	98 209	0.00	13 837 000	SWEDBANK AB 24-30/08/2027 FRN	EUR	13 858 862	0.69
7 000 000	ING GROEP NV 22-24/08/2033 FRN	EUR	7 087 500	0.35		<i>Germany</i>		26 577 875	1.31
2 900 000	NEDER FINANCIER 25-19/06/2036 FRN	EUR	2 820 250	0.14	5 500 000	ALLIANZ SE 22-07/09/2038 FRN	EUR	5 616 875	0.28
10 000 000	SIEMENS FINANCE 25-27/05/2027 FRN	EUR	10 006 100	0.49		MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	5 956 500	0.29
5 800 000	SWISSCOM FINANCE 25-30/06/2027 FRN	EUR	5 800 058	0.29	15 000 000	VONOVIA SE 26-20/04/2028 FRN	EUR	15 004 500	0.74
2 000 000	TELEFONICA EUROPE 19-31/12/2059 FRN	EUR	1 980 000	0.10		<i>Belgium</i>		20 104 868	0.99
5 000 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	4 956 250	0.24	1 800 000	BELFIUS BANK SA 24-11/06/2035 FRN	EUR	1 867 500	0.09
5 000 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	5 274 100	0.26	5 900 000	BELFIUS BANK SA 24-13/09/2027 FRN	EUR	5 914 868	0.29
	<i>Spain</i>		69 151 552	3.43	12 400 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	12 322 500	0.61
4 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 26-15/01/2029 FRN	EUR	4 810 080	0.24		<i>Denmark</i>		12 186 366	0.60
5 000 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	4 906 250	0.24	12 186 000	NOVO NORDISK FINANCE 25-27/05/2027 FRN	EUR	12 186 366	0.60
4 900 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	5 028 331	0.25		<i>Ireland</i>		11 046 096	0.55
8 900 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	8 944 500	0.44	5 078 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	5 032 857	0.25
2 900 000	BANCO SANTANDER 24-02/04/2029 FRN	EUR	2 907 250	0.14	4 000 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	3 979 400	0.20
3 400 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	3 519 000	0.17	1 977 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	2 033 839	0.10
9 000 000	CAIXABANK 24-19/09/2028 FRN	EUR	9 026 820	0.45		<i>Portugal</i>		9 261 525	0.46
4 000 000	CAIXABANK 25-14/05/2038 FRN	EUR	3 965 000	0.20	7 000 000	EDP SA 21-02/08/2081 FRN	EUR	6 987 400	0.35
5 400 000	CAIXABANK 25-26/06/2029 FRN	EUR	5 418 252	0.27	2 300 000	EDP SA 25-02/12/2055 FRN	EUR	2 274 125	0.11
1 300 000	IBERCAJA 24-30/07/2028 FRN	EUR	1 317 875	0.07		<i>Canada</i>		8 915 664	0.44
1 700 000	IBERDROLA FINANCE SA 24-28/08/2173 FRN	EUR	1 718 819	0.08	8 900 000	BANK OF MONTREAL 24-12/04/2027 FRN	EUR	8 915 664	0.44
1 800 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	1 768 500	0.09		<i>Austria</i>		4 857 125	0.24
15 000 000	KUTXABANK 21-14/10/2027 FRN	EUR	14 906 250	0.74	4 900 000	ERSTE GROUP 25-26/11/2035 FRN	EUR	4 857 125	0.24
900 000	MAPFRE 26-09/06/2037 FRN	EUR	914 625	0.05		<i>Finland</i>		3 325 754	0.16
					3 322 000	OP CORPORATE BANK 24-28/03/2027 FRN	EUR	3 325 754	0.16

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Greece</i>		<i>3 000 823</i>	<i>0.15</i>
3 011 000	EUROBANK 25-07/07/2028 FRN	EUR	3 000 823	0.15
	<i>Luxembourg</i>		<i>688 622</i>	<i>0.03</i>
696 000	CPI PROPERTY GROUP 19-23/04/2027 SR FRN	EUR	688 622	0.03
Money Market Instruments			103 061 891	5.09
	<i>France</i>		<i>49 168 300</i>	<i>2.43</i>
40 000 000	FRENCH BTF 0.000% 26-24/02/2027	EUR	39 350 400	1.94
10 000 000	FRENCH BTF 0.000% 26-24/03/2027	EUR	9 817 900	0.49
	<i>Spain</i>		<i>31 028 781</i>	<i>1.53</i>
31 100 000	LETRAS 0.000% 25-07/08/2026	EUR	31 028 781	1.53
	<i>Portugal</i>		<i>14 660 250</i>	<i>0.72</i>
15 000 000	PORTUGAL T-BILL 0.000% 26- 21/05/2027	EUR	14 660 250	0.72
	<i>Luxembourg</i>		<i>8 204 560</i>	<i>0.41</i>
8 363 636	EU BILL 0.000% 26-09/04/2027	EUR	8 204 560	0.41
Shares/Units in investment funds			150 393 648	7.44
	<i>France</i>		<i>150 393 648</i>	<i>7.44</i>
123 483.36	BNP PARIBAS MOIS ISR - X CAP	EUR	150 393 648	7.44
Total securities portfolio			1 974 089 594	97.57

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2026

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					3 060 265	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	3 023 591	1.20
			237 298 863	94.01	2 200 000	DEUTSCHLAND REPUBLIC 2.600% 26-15/05/2041	EUR	2 047 562	0.81
					878 000	E.ON SE 3.125% 24-05/03/2030	EUR	877 886	0.35
					1 200 000	EUROGRID GMBH 3.732% 24-18/10/2035	EUR	1 191 024	0.47
					259 000	EVONIK 3.250% 25-15/01/2030	EUR	260 228	0.10
					2 465 000	KFW 0.000% 21-15/06/2029	EUR	2 280 692	0.90
					1 000 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	751 600	0.30
					1 400 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 309 980	0.52
						<i>Spain</i>		34 351 601	13.61
					3 800 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 321 884	1.32
					400 000	ADIF ALTA VELOCI 3.125% 25-31/10/2032	EUR	397 996	0.16
					500 000	AMADEUS IT GROUP 3.500% 24-21/03/2029	EUR	503 695	0.20
					1 780 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	1 782 581	0.71
					400 000	BANCO SANTANDER 3.375% 23-11/01/2030	EUR	406 867	0.16
					2 709 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	2 499 865	0.99
					632 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	636 607	0.25
					300 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	300 138	0.12
					300 000	INMOBILIARIA COL 3.250% 25-22/01/2030	EUR	297 954	0.12
					404 000	INSTITUTO DE CREDITO OFICIAL 2.450% 25-30/04/2030	EUR	399 439	0.16
					365 000	JUNTA DE ANDALUCIA 3.450% 26-30/04/2036	EUR	365 931	0.14
					1 100 000	MERLIN PROPERTIES 2.375% 17-18/09/2029	EUR	1 072 324	0.42
					2 300 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	2 025 196	0.80
					3 200 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	2 829 024	1.12
					8 490 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR	5 712 157	2.26
					900 000	SPANISH GOVERNMENT 1.250% 20-31/10/2030	EUR	835 785	0.33
					474 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	423 936	0.17
					2 341 000	SPANISH GOVERNMENT 3.150% 30/04/2033	EUR	2 361 765	0.94
					3 077 000	SPANISH GOVERNMENT 3.200% 25-31/10/2035	EUR	3 064 784	1.21
					900 000	SPANISH GOVERNMENT 3.450% 24-31/10/2034	EUR	918 765	0.36
					2 900 000	SPANISH GOVERNMENT 4.000% 31/10/2054	EUR	2 893 475	1.15
					700 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	704 613	0.28
					600 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	596 820	0.24
						<i>Italy</i>		20 518 526	8.13
					886 000	ACEA SPA 3.375% 26-02/07/2032	EUR	883 838	0.35
					100 000	ASSICURAZIONI GENERALI 1.713% 21-30/06/2032	EUR	89 865	0.04
					800 000	ASSICURAZIONI GENERALI 5.272% 23-12/09/2033	EUR	861 128	0.34
					938 000	ASSICURAZIONI GENERALI 5.800% 22-06/07/2032	EUR	1 032 475	0.41
					1 200 000	AUTOSTRADA TORIN 3.375% 25-16/02/2032	EUR	1 183 068	0.47
					1 093 000	AUTOSTRADA PER L'ITALIA 4.250% 24-28/06/2032	EUR	1 124 052	0.45
					507 000	BANCO BPM SPA 2.750% 26-25/02/2032	EUR	497 539	0.20
					747 000	BANCO BPM SPA 3.375% 24-24/01/2030	EUR	755 867	0.30
					1 000 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	816 720	0.32
					1 000 000	CREDIT AGRICOLE 3.250% 25-15/02/2034	EUR	997 180	0.40
					1 000 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	1 017 680	0.40
					1 500 000	CREDIT AGRICOLE 3.500% 24-11/03/2036	EUR	1 509 855	0.60
						<i>Germany</i>		35 144 011	13.91
					600 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	591 684	0.23
					7 221 626	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	6 514 124	2.58
					1 900 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	1 432 353	0.57
					1 000 000	BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029	EUR	943 650	0.37
					1 160 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	833 100	0.33
					7 290 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	7 114 311	2.81
					3 820 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 25-15/02/2035	EUR	3 730 115	1.48
					2 300 000	BUNDESREPUBLIK DEUTSCHLAND 2.600% 24-15/05/2041	EUR	2 137 781	0.85
					100 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 98-04/07/2028	EUR	104 330	0.04

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	CREDIT AGRICOLE 3.500% 24-15/07/2033	EUR	711 816	0.28		<i>Slovakia</i>		<i>5 330 151</i>	<i>2.11</i>
259 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	247 715	0.10	2 700 000	SLOVAKIA GOVERNMENT 3.750% 23-23/02/2035	EUR	2 769 660	1.10
869 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	868 270	0.34	2 570 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 560 491	1.01
1 791 000	FERROVIE DEL 3.375% 25-24/06/2032	EUR	1 785 591	0.71		<i>Portugal</i>		<i>5 179 099</i>	<i>2.05</i>
563 000	GENERALI 4.083% 25-16/07/2035	EUR	562 854	0.22	2 400 000	BANCO SAN TOTTA 3.250% 24-15/02/2031	EUR	2 427 240	0.96
805 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	818 540	0.32	1 340 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	1 352 047	0.54
100 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	101 807	0.04	1 470 900	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	1 399 812	0.55
2 791 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	2 628 536	1.04		<i>Sweden</i>		<i>1 896 117</i>	<i>0.75</i>
1 446 000	POSTE ITALIANE 3.000% 25-03/12/2030	EUR	1 424 498	0.56	397 000	SBAB BANK AB 3.250% 25-06/02/2030	EUR	400 160	0.16
704 000	TERNA SPA 0.750% 20-24/07/2032	EUR	599 632	0.24	686 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	678 276	0.27
	<i>The Netherlands</i>		<i>14 371 409</i>	<i>5.70</i>	816 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	817 681	0.32
1 000 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	993 550	0.39		<i>Slovenia</i>		<i>1 761 200</i>	<i>0.70</i>
400 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	403 176	0.16	2 000 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	1 761 200	0.70
100 000	ABN AMRO BANK NV 4.375% 24-16/07/2036	EUR	102 250	0.04		<i>United States of America</i>		<i>1 045 540</i>	<i>0.42</i>
600 000	ACHMEA BANK NV 2.500% 25-06/05/2028	EUR	593 808	0.24	427 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	426 594	0.17
284 000	ALLIANDER 3.250% 26-30/04/2031	EUR	284 432	0.11	622 000	ZIMMER BIOMET 3.518% 24-15/12/2032	EUR	618 946	0.25
500 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	500 455	0.20		<i>United Kingdom</i>		<i>860 097</i>	<i>0.34</i>
2 200 000	COOPERATIEVE RAB 3.202% 24-06/05/2036	EUR	2 200 638	0.87	611 000	MONDI FINANCE PL 3.750% 25-18/05/2033	EUR	602 403	0.24
933 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	940 483	0.37	260 000	MOTABILITY OPS 3.625% 25-22/01/2033	EUR	257 694	0.10
600 000	ING BANK NV 3.250% 26-12/05/2029	EUR	602 454	0.24		<i>South Korea</i>		<i>706 383</i>	<i>0.28</i>
800 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	674 664	0.27	713 000	KOREA HOUSING FINANCE CORPORATION 2.742% 25-05/03/2030	EUR	706 383	0.28
700 000	NED WATERSCHAPBANK 0.000% 21-08/09/2031	EUR	603 729	0.24		<i>Austria</i>		<i>499 745</i>	<i>0.20</i>
297 000	NED WATERSCHAPBANK 3.000% 26-03/06/2033	EUR	297 157	0.12	500 000	VERBUND AG 3.375% 26-22/04/2033	EUR	499 745	0.20
2 990 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	2 103 166	0.83		<i>Ireland</i>		<i>358 858</i>	<i>0.14</i>
203 000	STEDIN HOLDING 3.375% 25-12/02/2037	EUR	195 672	0.08	362 000	SMURFIT KAPPA 3.454% 24-27/11/2032	EUR	358 858	0.14
347 000	SWISSCOM FINANCE 3.625% 26-20/05/2035	EUR	349 245	0.14		Floating rate bonds		32 536 339	12.88
3 500 000	TENNET NET BV 3.250% 26-01/04/2036	EUR	3 526 530	1.40		<i>France</i>		<i>14 837 062</i>	<i>5.86</i>
	<i>Luxembourg</i>		<i>11 762 200</i>	<i>4.67</i>	800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-15/01/2035 FRN	EUR	804 000	0.32
4 155 000	EFSF 2.750% 13-03/12/2029	EUR	4 159 197	1.65	700 000	BNP PARIBAS 25-18/02/2037 FRN	EUR	698 250	0.28
1 930 000	EUROPEAN INVESTMENT BANK 1.500% 22-15/06/2032	EUR	1 791 310	0.71	1 700 000	BPCE 22-14/01/2028 FRN	EUR	1 678 750	0.66
582 000	EUROPEAN INVESTMENT BANK 2.625% 26-15/03/2034	EUR	569 097	0.23	300 000	BPCE 23-01/06/2033 FRN	EUR	312 750	0.12
1 100 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	831 017	0.33	500 000	BPCE 25-01/10/2033 FRN	EUR	495 000	0.20
1 200 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	752 688	0.30	200 000	BPCE 26-16/01/2037 FRN	EUR	199 250	0.08
3 200 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	2 373 984	0.94	1 500 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	1 400 835	0.55
1 300 000	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	1 284 907	0.51	900 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	889 875	0.35
	<i>Belgium</i>		<i>9 431 559</i>	<i>3.73</i>	400 000	CREDIT MUTUEL ARKEA 24-15/05/2035 FRN	EUR	413 500	0.16
800 000	BELFIUS BANK SA 3.250% 25-09/09/2032	EUR	793 888	0.31	2 000 000	ELECTRICITE DE FRANCE 20-31/12/2060 FRN	EUR	1 927 500	0.76
6 500 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	5 798 650	2.30	800 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	781 000	0.31
3 130 122	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	2 839 021	1.12	900 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	939 402	0.37
	<i>Finland</i>		<i>7 356 900</i>	<i>2.91</i>	500 000	LA BANQUE POSTALE 25-02/12/2032 FRN	EUR	496 250	0.20
2 700 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	2 411 073	0.96	800 000	LA BANQUE POSTALE 26-03/06/2034 FRN	EUR	802 456	0.32
900 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	783 234	0.31	600 000	LA POSTE SA 25-16/01/2174 FRN	EUR	615 744	0.24
1 100 000	FINNISH GOVERNMENT 3.000% 24-15/09/2034	EUR	1 095 732	0.43	2 000 000	ORANGE 21-31/12/2061 FRN	EUR	1 880 000	0.74
3 100 000	FINNISH GOVERNMENT 3.000% 25-15/09/2035	EUR	3 066 861	1.21	500 000	RCI BANQUE 25-24/03/2037 FRN	EUR	502 500	0.20

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>			<i>5 967 772</i>	<i>2.37</i>
900 000	COOPERATIEVE RAB 24-16/07/2028 FRN	EUR	902 232	0.36
900 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	888 165	0.35
900 000	ING GROEP NV 21-09/06/2032 FRN	EUR	883 881	0.35
600 000	ING GROEP NV 24-19/11/2032 FRN	EUR	596 994	0.24
400 000	ING GROEP NV 25-10/11/2030 FRN	EUR	394 500	0.16
500 000	ING GROEP NV 26-18/05/2038 FRN	EUR	504 375	0.20
500 000	NEDER FINANCIER 25-19/06/2036 FRN	EUR	486 250	0.19
1 300 000	VOLKSBANK NV 24-27/11/2035 FRN	EUR	1 311 375	0.52
<i>Italy</i>			<i>2 194 233</i>	<i>0.87</i>
1 636 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	1 638 045	0.65
550 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	556 188	0.22
<i>United Kingdom</i>			<i>2 156 691</i>	<i>0.85</i>
334 000	NATWEST GROUP 24-05/08/2031 FRN	EUR	337 794	0.13
796 000	NATWEST GROUP 24-12/09/2032 FRN	EUR	801 397	0.32
1 000 000	NATWEST GROUP 25-13/05/2036 FRN	EUR	1 017 500	0.40
<i>Spain</i>			<i>1 914 220</i>	<i>0.76</i>
100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	95 220	0.04
500 000	BANCO SANTANDER 24-02/04/2029 FRN	EUR	501 250	0.20
400 000	BANCO SANTANDER 24-22/04/2034 FRN	EUR	414 000	0.16
300 000	BANCO SANTANDER 26-22/04/2038 FRN	EUR	303 750	0.12
100 000	CAIXABANK 25-14/05/2038 FRN	EUR	99 125	0.04
200 000	IBERCAJA 24-30/07/2028 FRN	EUR	202 750	0.08
200 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	196 500	0.08
100 000	MAPFRE 26-09/06/2037 FRN	EUR	101 625	0.04
<i>Sweden</i>			<i>1 431 000</i>	<i>0.57</i>
1 431 000	SBAB BANK AB 25-21/05/2031 FRN	EUR	1 431 000	0.57
<i>Belgium</i>			<i>1 348 750</i>	<i>0.53</i>
1 300 000	BELFIUS BANK SA 24-11/06/2035 FRN	EUR	1 348 750	0.53
<i>Germany</i>			<i>800 965</i>	<i>0.32</i>
300 000	COMMERZBANK AG 25-14/01/2032 FRN	EUR	301 500	0.12
500 000	MUNICH RE 25-26/05/2046 FRN	EUR	499 465	0.20
<i>Norway</i>			<i>788 775</i>	<i>0.31</i>
780 000	DNB BANK ASA 26-28/05/2032 FRN	EUR	788 775	0.31
<i>Greece</i>			<i>418 580</i>	<i>0.17</i>
420 000	EUROBANK 25-07/07/2028 FRN	EUR	418 580	0.17
<i>Ireland</i>			<i>381 666</i>	<i>0.15</i>
371 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	381 666	0.15
<i>Portugal</i>			<i>296 625</i>	<i>0.12</i>
300 000	EDP SA 25-02/12/2055 FRN	EUR	296 625	0.12
Shares/Units in investment funds			14 802 007	5.85
<i>France</i>			<i>14 802 007</i>	<i>5.85</i>
12 153.45	BNP PARIBAS MOIS ISR - X CAP	EUR	14 802 007	5.85
Total securities portfolio			252 100 870	99.86

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

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					300 000	CROWN EUROPEAN 3.750% 25-30/09/2031	EUR	298 386	0.02
					100 000	CROWN EUROPEAN 4.500% 24-15/01/2030	EUR	102 250	0.01
					2 000 000	DANONE 3.071% 22-07/09/2032	EUR	1 970 580	0.15
					400 000	DANONE 3.379% 26-01/04/2030	EUR	402 572	0.03
					1 000 000	DANONE 3.438% 25-07/04/2033	EUR	995 750	0.08
					1 600 000	DANONE 3.481% 24-03/05/2030	EUR	1 615 072	0.13
					300 000	DANONE 3.706% 23-13/11/2029	EUR	305 172	0.02
					900 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	902 979	0.07
					1 000 000	EDENRED 3.250% 25-27/08/2030	EUR	994 860	0.08
					100 000	EDENRED 3.625% 23-13/06/2031	EUR	100 810	0.01
					200 000	EDENRED 3.625% 24-05/08/2032	EUR	200 000	0.02
					100 000	EDENRED 3.750% 26-15/01/2033	EUR	100 069	0.01
					100 000	ELECTRICITE DE FRANCE 4.000% 25-07/05/2037	EUR	100 104	0.01
					500 000	ELECTRICITE DE FRANCE 4.000% 26-04/03/2038	EUR	496 925	0.04
					100 000	ELIS SA 3.750% 24-21/03/2030	EUR	101 089	0.01
					500 000	ELIS SA 3.875% 26-23/03/2032	EUR	502 845	0.04
					300 000	ENGIE 3.250% 25-11/01/2032	EUR	297 990	0.02
					500 000	ENGIE 3.375% 26-01/07/2032	EUR	498 865	0.04
					300 000	ENGIE 3.875% 25-11/09/2037	EUR	298 656	0.02
					300 000	ENGIE 4.000% 26-01/07/2038	EUR	299 715	0.02
					1 600 000	ENGIE 4.250% 24-06/03/2044	EUR	1 563 808	0.12
					100 000	ENGIE 5.750% 24-28/10/2050	GBP	105 483	0.01
					100 000	ERAMET 6.500% 24-30/11/2029	EUR	98 640	0.01
					1 800 000	ESSILORLUXOTTICA 2.875% 24-05/03/2029	EUR	1 795 626	0.14
					875 000	EUTELSAT COMM 5.750% 26-15/03/2031	EUR	894 443	0.07
					149 000	EUTELSAT COMM 6.250% 26-15/03/2033	EUR	153 179	0.01
					226 000	FNAC DARTY SA 4.750% 25-01/04/2032	EUR	230 746	0.02
					100 000	FNAC DARTY SA 6.000% 24-01/04/2029	EUR	103 044	0.01
					100 000	FORVIA 2.375% 21-15/06/2029	EUR	95 966	0.01
					300 000	FORVIA SE 5.375% 25-15/03/2031	EUR	306 030	0.02
					100 000	FORVIA SE 5.500% 24-15/06/2031	EUR	102 223	0.01
					1 200 000	GECINA 3.250% 26-03/06/2031	EUR	1 191 444	0.09
					500 000	GECINA 3.375% 25-04/08/2035	EUR	485 050	0.04
					200 000	HOLDING DINFRAS 3.375% 25-21/04/2029	EUR	200 370	0.02
					400 000	HOLDING DINFRAS 3.875% 25-31/01/2031	EUR	396 224	0.03
					100 000	HOMEVI SASU 6.625% 26-31/10/2031	EUR	101 482	0.01
					100 000	ICADE 1.375% 20-17/09/2030	EUR	90 894	0.01
					100 000	ICADE 4.375% 25-22/05/2035	EUR	98 448	0.01
					700 000	IMERYS SA 4.000% 25-21/11/2032	EUR	696 346	0.05
					244 000	KAPLA HOLDING SA 5.125% 26-30/04/2032	EUR	245 037	0.02
					200 000	KLEPIERRE SA 3.750% 25-30/09/2037	EUR	197 410	0.02
					400 000	LEGRAND SA 3.625% 25-19/03/2035	EUR	401 428	0.03
					600 000	LOREAL SA 2.750% 25-19/11/2030	EUR	594 798	0.05
					800 000	LOREAL SA 2.875% 26-12/01/2032	EUR	788 736	0.06
					3 500 000	LOREAL SA 3.375% 23-23/11/2029	EUR	3 548 860	0.28
					100 000	LOXAM SAS 4.250% 25-15/02/2031	EUR	99 512	0.01
					200 000	MERCIALYS 4.000% 25-04/06/2032	EUR	199 794	0.02
					400 000	MICHELIN 3.125% 24-16/05/2031	EUR	396 568	0.03
					300 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	285 213	0.02
					100 000	NEW IMMO HOLDING 5.500% 26-23/04/2031	EUR	100 247	0.01
					100 000	NEXANS SA 4.125% 24-29/05/2029	EUR	101 300	0.01
					600 000	ORANGE 2.500% 25-13/11/2028	EUR	593 196	0.05
					1 000 000	ORANGE 2.750% 25-19/05/2029	EUR	990 720	0.08
					1 400 000	ORANGE 3.125% 25-13/11/2031	EUR	1 385 874	0.11
					4 200 000	ORANGE 3.500% 25-13/11/2034	EUR	4 152 456	0.32
Bonds									
France									
500 000	ACCOR 3.500% 25-04/03/2033	EUR	485 940	0.04					
400 000	ACCOR 3.625% 25-03/09/2032	EUR	395 636	0.03					
300 000	ACCOR 3.875% 24-11/03/2031	EUR	302 889	0.02					
100 000	AIR FRANCE-KLM 3.750% 25-04/09/2030	EUR	98 600	0.01					
700 000	AIR FRANCE-KLM 3.875% 26-14/01/2031	EUR	690 361	0.05					
1 400 000	AIR FRANCE-KLM 4.250% 26-01/07/2031	EUR	1 394 372	0.11					
700 000	AIR LIQUIDE FINANCE SA 3.375% 24-29/05/2034	EUR	697 235	0.05					
800 000	ARGAN 3.779% 26-30/10/2029	EUR	804 248	0.06					
1 000 000	ARKEMA 3.500% 25-09/09/2033	EUR	982 600	0.08					
171 000	ATOS SE 8.125% 26-21/05/2031	EUR	168 748	0.01					
100 000	AYVENS SA 3.375% 26-16/04/2029	EUR	100 498	0.01					
500 000	AYVENS SA 3.500% 26-23/06/2032	EUR	500 885	0.04					
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	966 290	0.08					
2 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.125% 25-11/03/2031	EUR	2 470 650	0.19					
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.375% 25-10/06/2032	EUR	497 405	0.04					
300 000	BANQUE STEL FR 2.875% 26-19/01/2029	EUR	297 255	0.02					
100 000	BETCLIC EVEREST 5.125% 26-10/12/2031	EUR	101 407	0.01					
200 000	BPCE ASSURANCES 4.125% 25-22/10/2035	EUR	200 620	0.02					
100 000	CAISSE NATIONALE REASSURANCE MUTUELLE 4.375% 25-26/05/2035	EUR	101 411	0.01					
100 000	CANAL PLUS SA 4.875% 26-20/05/2032	EUR	99 340	0.01					
1 300 000	CAPGEMINI SE 3.125% 25-25/09/2031	EUR	1 270 581	0.10					
1 000 000	CAPGEMINI SE 3.500% 25-25/09/2034	EUR	964 980	0.08					
2 200 000	CARMILA SA 3.875% 24-25/01/2032	EUR	2 184 710	0.17					
3 900 000	CARREFOUR SA 2.875% 25-07/05/2029	EUR	3 866 733	0.29					
300 000	CARREFOUR SA 3.250% 25-24/06/2030	EUR	298 566	0.02					
1 000 000	CARREFOUR SA 3.750% 25-24/05/2033	EUR	999 650	0.08					
1 300 000	CARREFOUR SA 3.875% 26-04/06/2034	EUR	1 296 048	0.10					
500 000	CARREFOUR SA 3.875% 26-05/12/2035	EUR	493 050	0.04					
1 600 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	1 666 480	0.13					
205 000	CLARIANE SE 6.875% 26-15/04/2031	EUR	209 764	0.02					
100 000	CLARIANE SE 7.875% 25-27/06/2030	EUR	106 479	0.01					
400 000	CMA CGM SA 4.875% 25-15/01/2032	EUR	398 012	0.03					
100 000	CMA CGM SA 5.500% 24-15/07/2029	EUR	102 625	0.01					
500 000	COFIROUTE SA 3.125% 25-06/03/2033	EUR	487 670	0.04					
500 000	COMPAGNIE DE SAINT GOBAIN 2.750% 25-04/04/2028	EUR	498 055	0.04					
4 500 000	COMPAGNIE DE SAINT GOBAIN 3.375% 24-08/04/2030	EUR	4 523 715	0.35					
500 000	COMPAGNIE DE SAINT GOBAIN 3.500% 25-04/04/2033	EUR	498 490	0.04					
2 000 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	2 004 580	0.16					
1 800 000	COVIVIO 4.625% 23-05/06/2032	EUR	1 885 194	0.15					
400 000	COVIVIO HOTELS 4.125% 24-23/05/2033	EUR	402 036	0.03					
400 000	COVIVIO SA 1.125% 19-17/09/2031	EUR	353 840	0.03					
1 800 000	CRÉDIT AGRICOLE ASSURANCES 4.125% 26-17/12/2036	EUR	1 788 858	0.14					
4 600 000	CREDIT AGRICOLE SA 3.125% 25-26/02/2032	EUR	4 553 816	0.35					
500 000	CREDIT AGRICOLE SA 3.500% 24-26/09/2034	EUR	492 630	0.04					
200 000	CREDIT AGRICOLE SA 3.750% 25-27/05/2035	EUR	199 528	0.02					
200 000	CRÉDIT AGRICOLE SA 3.875% 26-16/02/2038	EUR	197 770	0.02					
600 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	627 834	0.05					

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	ORANGE 3.500% 25-19/05/2035	EUR	197 168	0.02	2 000 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	2 030 460	0.16
1 000 000	ORANGE 3.750% 25-04/09/2037	EUR	989 990	0.08	2 200 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	2 274 382	0.18
1 000 000	ORANGE 3.750% 25-13/05/2038	EUR	983 350	0.08	100 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	116 915	0.01
100 000	ORANGE 4.125% 25-13/11/2045	EUR	96 731	0.01	400 000	ABN AMRO BANK NV 5.375% 26-21/12/2032	GBP	465 684	0.04
100 000	OVH GROUPE SAS 4.750% 25-05/02/2031	EUR	100 339	0.01	300 000	ACHMEA BANK NV 2.750% 24-10/12/2027	EUR	298 818	0.02
200 000	PRAEMIA HEALTHCARE 3.875% 25-05/06/2032	EUR	197 836	0.02	1 800 000	AHOLD DELHAIZE 3.250% 25-10/03/2033	EUR	1 772 640	0.14
2 600 000	PUBLICIS GROUPE 2.875% 25-12/06/2029	EUR	2 580 864	0.20	1 400 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	1 409 492	0.11
300 000	PUBLICIS GROUPE 3.375% 25-12/06/2032	EUR	297 504	0.02	900 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	907 487	0.07
8 400 000	RCI BANQUE 3.375% 24-26/07/2029	EUR	8 385 383	0.65	1 199 000	AHOLD DELHAIZE 3.625% 26-12/03/2034	EUR	1 204 503	0.09
1 923 000	RCI BANQUE 3.375% 25-06/06/2030	EUR	1 906 462	0.15	1 000 000	AKZO NOBEL NV 4.000% 26-25/03/2031	EUR	1 010 100	0.08
1 100 000	RCI BANQUE 3.625% 26-22/02/2030	EUR	1 100 572	0.09	2 795 000	AKZO NOBEL NV 4.625% 26-25/03/2036	EUR	2 837 652	0.22
400 000	RCI BANQUE 4.000% 26-19/08/2031	EUR	402 336	0.03	100 000	ALLIANDER 3.000% 24-07/10/2034	EUR	96 754	0.01
500 000	RCI BANQUE 4.250% 26-23/05/2034	EUR	500 090	0.04	388 000	ALLIANDER 3.250% 26-30/04/2031	EUR	388 590	0.03
200 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	202 652	0.02	100 000	ALLIANDER 3.750% 26-30/04/2036	EUR	101 061	0.01
2 800 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 875 012	0.23	800 000	AMERICA MOVIL BV 3.000% 25-30/09/2030	EUR	789 624	0.06
2 000 000	RENAULT 3.875% 25-30/09/2030	EUR	1 995 020	0.16	500 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	480 800	0.04
600 000	RENAULT 4.125% 26-09/06/2031	EUR	597 846	0.05	1 000 000	ASN BANK NV 3.375% 25-27/10/2032	EUR	980 390	0.08
900 000	REXEL SA 4.000% 25-15/09/2030	EUR	907 551	0.07	1 500 000	ASN BANK NV 3.625% 26-28/04/2032	EUR	1 495 155	0.12
500 000	SANOFI SA 3.000% 26-05/05/2029	EUR	501 130	0.04	400 000	BMW FINANCE NV 2.625% 26-27/01/2029	EUR	395 308	0.03
600 000	SANOFI SA 3.375% 26-05/05/2033	EUR	604 356	0.05	1 343 000	BMW FINANCE NV 3.250% 26-19/05/2029	EUR	1 345 498	0.11
1 700 000	SANOFI SA 3.750% 26-05/05/2037	EUR	1 721 420	0.14	1 000 000	BMW FINANCE NV 3.250% 26-27/01/2032	EUR	989 230	0.08
1 200 000	SCHNEIDER ELECTRIC 2.750% 25-04/07/2030	EUR	1 182 660	0.09	6 154 000	BMW FINANCE NV 3.625% 26-19/05/2032	EUR	6 172 338	0.48
1 800 000	SCHNEIDER ELECTRIC 3.000% 25-02/03/2032	EUR	1 775 502	0.14	1 100 000	BMW FINANCE NV 3.750% 26-27/01/2036	EUR	1 086 074	0.09
500 000	SCHNEIDER ELECTRIC 3.375% 24-03/09/2036	EUR	490 510	0.04	719 000	BMW FINANCE NV 4.000% 26-19/05/2036	EUR	722 178	0.06
200 000	SCHNEIDER ELECTRIC 3.375% 26-01/12/2033	EUR	199 806	0.02	3 000 000	BRENTAG FINANCE 3.375% 25-02/10/2031	EUR	2 959 440	0.23
1 500 000	SCHNEIDER ELECTRIC SE 2.625% 25-02/09/2029	EUR	1 480 530	0.12	600 000	COOPERATIEVE RAB 3.995% 26-08/05/2036	EUR	615 666	0.05
1 000 000	SCHNEIDER ELECTRIC SE 3.250% 24-10/10/2035	EUR	975 780	0.08	1 500 000	CTP NV 1.500% 21-27/09/2031	EUR	1 339 080	0.11
400 000	SCHNEIDER ELECTRIC SE 3.375% 23-13/04/2034	EUR	398 452	0.03	1 000 000	CTP NV 3.375% 26-19/07/2030	EUR	992 920	0.08
200 000	SPIE SA 3.750% 25-28/05/2030	EUR	199 606	0.02	2 000 000	CTP NV 3.625% 25-10/03/2031	EUR	1 992 260	0.16
300 000	SPIE SA 3.875% 26-18/05/2031	EUR	298 332	0.02	1 480 000	CTP NV 3.625% 25-13/04/2032	EUR	1 459 739	0.11
300 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	297 054	0.02	4 100 000	CTP NV 3.875% 24-21/11/2032	EUR	4 081 509	0.31
882 000	TEREOS FIN GROUP 8.125% 26-30/04/2032	EUR	884 399	0.07	5 100 000	CTP NV 4.250% 25-10/03/2035	EUR	5 091 789	0.39
200 000	TEREOS FINANCE GROUPE 5.750% 25-30/04/2031	EUR	188 604	0.01	500 000	DAIMLER TRUCK 3.000% 25-27/11/2029	EUR	496 670	0.04
100 000	TEREOS FINANCE GROUPE 5.875% 24-30/04/2030	EUR	96 456	0.01	300 000	DIGITAL DUTCH 3.875% 24-13/09/2033	EUR	297 354	0.02
1 000 000	URW 4.125% 23-11/12/2030	EUR	1 027 210	0.08	200 000	DIGITAL DUTCH 3.875% 25-15/07/2034	EUR	196 754	0.02
1 000 000	URW SE 3.875% 24-11/09/2034	EUR	997 320	0.08	300 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	258 396	0.02
900 000	URW SE 3.875% 26-21/04/2033	EUR	902 394	0.07	400 000	DSM BV 3.000% 26-25/02/2031	EUR	395 092	0.03
100 000	VALEO SE 4.500% 24-11/04/2030	EUR	101 199	0.01	1 400 000	E.ON INTL FIN BV 3.000% 25-03/09/2031	EUR	1 385 440	0.11
2 000 000	VALEO SE 4.625% 25-23/03/2032	EUR	1 994 780	0.16	622 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	626 988	0.05
1 000 000	VALEO SE 4.875% 26-03/02/2033	EUR	999 140	0.08	1 000 000	E.ON INTL FIN BV 3.500% 25-03/09/2035	EUR	984 060	0.08
600 000	VALEO SE 5.125% 25-20/05/2031	EUR	619 182	0.05	800 000	E.ON INTL FIN BV 4.053% 26-27/05/2036	EUR	816 160	0.06
100 000	VALEO SE 5.875% 23-12/04/2029	EUR	105 421	0.01	5 000 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	4 806 300	0.37
500 000	VEOLIA ENVIRONMENT 3.209% 26-14/01/2031	EUR	496 580	0.04	1 117 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	1 140 859	0.09
200 000	VERALLIA SA 3.500% 25-14/11/2029	EUR	197 154	0.02	2 827 000	ENEXIS HOLDING 3.000% 26-25/02/2032	EUR	2 778 178	0.22
<i>The Netherlands</i>			<i>112 665 617</i>	<i>8.84</i>	726 000	FERROVIAL SE 3.250% 25-16/01/2030	EUR	724 642	0.06
2 000 000	ABB FINANCE BV 3.375% 24-15/01/2034	EUR	1 993 700	0.16	1 500 000	GXO LOGISTIC 3.750% 25-24/11/2030	EUR	1 494 600	0.12
4 100 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	3 766 465	0.29	400 000	ING BANK NV 3.250% 26-12/05/2029	EUR	401 636	0.03
1 000 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	996 570	0.08	300 000	ING BANK NV 3.625% 26-12/05/2033	EUR	303 423	0.02
4 000 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	3 974 200	0.30	800 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	816 520	0.06
400 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	390 240	0.03					
2 500 000	ABN AMRO BANK NV 3.000% 24-01/10/2031	EUR	2 483 325	0.20					
2 200 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	2 217 468	0.17					

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	KONINKLIJKE KPN 3.375% 25-17/02/2035	EUR	389 708	0.03	7 000 000	ASSICURAZIONI GENERALI 2.124% 19-01/10/2030	EUR	6 666 099	0.51
1 600 000	KONINKLIJKE KPN 3.500% 26-12/05/2034	EUR	1 584 336	0.12	900 000	ASSICURAZIONI GENERALI 2.429% 20-14/07/2031	EUR	856 125	0.07
200 000	MAGNUM ICC FINANCE 2.750% 25-26/02/2029	EUR	197 948	0.02	200 000	ASSICURAZIONI GENERALI 3.212% 24-15/01/2029	EUR	200 818	0.02
1 739 000	MERCEDES-BENZ IN 3.200% 26-13/05/2029	EUR	1 738 513	0.14	1 800 000	ASSICURAZIONI GENERALI 5.272% 23-12/09/2033	EUR	1 937 538	0.15
2 384 000	MERCEDES-BENZ IN 3.600% 26-13/05/2032	EUR	2 391 438	0.19	1 000 000	ASSICURAZIONI GENERALI 5.800% 22-06/07/2032	EUR	1 100 720	0.09
400 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	337 332	0.03	1 000 000	AUTOSTRADA TORIN 3.375% 25-16/02/2032	EUR	985 890	0.08
1 560 000	NE PROPERTY 3.875% 25-30/09/2033	EUR	1 542 310	0.12	500 000	AUTOSTRADA PER L'ITALIA 4.625% 24-28/02/2036	EUR	520 475	0.04
636 000	NE PROPERTY 4.250% 24-21/01/2032	EUR	645 858	0.05	700 000	AUTOSTRADA PER L'ITALIA 5.125% 23-14/06/2033	EUR	752 829	0.06
600 000	NIBC BANK NV 3.500% 25-05/06/2030	EUR	602 526	0.05	200 000	BANCO BPM SPA 3.000% 26-16/02/2031	EUR	197 080	0.02
200 000	NN BANK NV 0.500% 21-21/09/2028	EUR	189 208	0.01	400 000	ENEL SPA 3.500% 26-26/05/2030	EUR	403 624	0.03
103 000	NOURYON FINANCE 6.125% 26-15/07/2031	EUR	104 383	0.01	600 000	ENEL SPA 3.875% 26-26/05/2033	EUR	608 382	0.05
800 000	Q-PARK HOLDING 3.875% 26-01/09/2031	EUR	789 248	0.06	200 000	ERG SPA 0.875% 21-15/09/2031	EUR	177 250	0.01
268 000	RELX FINANCE 3.250% 26-22/05/2029	EUR	269 016	0.02	930 000	ERG SPA 4.125% 24-03/07/2030	EUR	957 407	0.08
247 000	REN FINANCE BV 3.375% 26-18/02/2034	EUR	242 895	0.02	652 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	651 452	0.05
1 793 000	REN FINANCE BV 3.500% 24-27/02/2032	EUR	1 799 993	0.14	574 000	FIBERCOP SPA 5.375% 26-15/04/2031	EUR	594 073	0.05
300 000	ROCHE FINANCE EUROPE 3.564% 24-03/05/2044	EUR	287 394	0.02	100 000	FIS GROUP 5.250% 26-05/02/2031	EUR	100 950	0.01
2 000 000	SANDOZ FINANCE 3.250% 24-12/09/2029	EUR	2 001 980	0.16	300 000	GENERALI 4.083% 25-16/07/2035	EUR	299 922	0.02
100 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	105 121	0.01	500 000	GENERALI 4.126% 26-14/01/2036	EUR	499 335	0.04
900 000	SIEMENS FINANCE 2.625% 25-27/05/2029	EUR	893 610	0.07	369 000	GG12 SPA 6.250% 26-28/04/2033	EUR	377 085	0.03
500 000	SIEMENS FINANCE 3.125% 24-22/05/2032	EUR	498 775	0.04	300 000	INFRASTRUTTURE W 3.625% 25-13/10/2032	EUR	287 121	0.02
900 000	SIEMENS FINANCE 3.125% 25-27/05/2033	EUR	894 339	0.07	10 000 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	9 647 399	0.75
100 000	SIEMENS FINANCE 3.375% 24-22/02/2037	EUR	97 739	0.01	2 000 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	1 962 120	0.15
200 000	SIEMENS FINANCE 3.625% 23-24/02/2043	EUR	189 234	0.01	2 000 000	INTESA SANPAOLO 3.625% 24-16/10/2030	EUR	2 033 640	0.16
500 000	SIEMENS FINANCE 3.625% 24-22/02/2044	EUR	469 215	0.04	212 000	INTESA SANPAOLO 4.487% 26-18/05/2036	EUR	215 231	0.02
200 000	SIEMENS FINANCE 4.000% 25-27/05/2045	EUR	197 438	0.02	6 214 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	6 585 907	0.51
100 000	SIKA CAPITAL BV 1.500% 19-29/04/2031	EUR	92 487	0.01	2 000 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	2 136 600	0.17
100 000	STEDIN HOLDING 3.000% 25-03/11/2032	EUR	97 775	0.01	3 245 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	3 626 969	0.28
100 000	STEDIN HOLDING 3.625% 24-20/06/2031	EUR	101 608	0.01	148 000	ITALMATCH CHEMIC 6.250% 26-05/02/2031	EUR	150 210	0.01
1 000 000	STELLANTIS NV 3.750% 24-19/03/2036	EUR	901 920	0.07	3 000 000	MONTE DEI PASCHI 10.500% 19-23/07/2029	EUR	3 566 250	0.27
1 800 000	STELLANTIS NV 3.875% 25-06/06/2031	EUR	1 764 900	0.14	700 000	MUNDYS SPA 3.700% 25-29/09/2031	EUR	687 806	0.05
1 000 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 012 070	0.08	4 800 000	MUNDYS SPA 4.375% 26-12/01/2032	EUR	4 831 680	0.37
3 123 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	3 098 953	0.24	600 000	MUNDYS SPA 4.500% 24-24/01/2030	EUR	614 712	0.05
2 200 000	STELLANTIS NV 5.125% 26-12/01/2037	EUR	2 178 066	0.17	100 000	MUNDYS SPA 4.750% 24-24/01/2029	EUR	102 461	0.01
400 000	UNILEVER FINANCE 3.500% 24-15/02/2037	EUR	393 660	0.03	300 000	NEXI 3.875% 25-21/05/2031	EUR	303 495	0.02
384 000	UNITED GROUP 6.375% 26-14/05/2033	EUR	390 877	0.03	370 000	TELECOM ITALIA 3.625% 25-30/09/2030	EUR	370 618	0.03
539 000	UNIVERSAL MUSIC 3.375% 26-16/06/2030	EUR	541 684	0.04	1 000 000	TERNA RETE 3.000% 25-22/07/2031	EUR	985 930	0.08
616 000	UNIVERSAL MUSIC 4.125% 26-16/06/2036	EUR	623 441	0.05	1 000 000	TERNA RETE 3.125% 25-17/02/2032	EUR	987 400	0.08
1 000 000	VIA OUTLETS BV 3.500% 25-29/10/2032	EUR	973 960	0.08	300 000	UNICREDIT SPA 3.800% 26-15/01/2036	EUR	301 950	0.02
100 000	ZF EUROPE FINANCE BV 4.750% 24-31/01/2029	EUR	99 939	0.01	200 000	UNIPOLSAI ASSICU 4.900% 24-23/05/2034	EUR	210 296	0.02
100 000	ZF EUROPE FINANCE BV 7.000% 25-12/06/2030	EUR	106 144	0.01	200 000	WEBUILD SPA 4.125% 25-03/07/2031	EUR	199 986	0.02
200 000	ZIGGO 6.125% 24-15/11/2032	EUR	180 000	0.01	1 000 000	WEBUILD SPA 4.500% 26-08/05/2032	EUR	1 000 660	0.08
	<i>Italy</i>		<i>69 033 703</i>	<i>5.38</i>	1 000 000	WEBUILD SPA 4.875% 24-30/04/2030	EUR	1 030 440	0.08
283 000	ACEA SPA 3.375% 26-02/07/2032	EUR	282 309	0.02	100 000	WEBUILD SPA 5.375% 24-20/06/2029	EUR	103 593	0.01
2 000 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	1 922 780	0.15		<i>Germany</i>		<i>67 774 116</i>	<i>5.35</i>
1 800 000	AEROPORTI ROMA 3.625% 25-15/06/2032	EUR	1 795 374	0.14	400 000	ADIDAS AG 3.500% 26-26/05/2031	EUR	404 464	0.03
200 000	AEROPORTI ROMA 3.625% 26-17/02/2034	EUR	196 712	0.02	300 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	295 842	0.02
5 000 000	ASSICURAZIONI GENERALI 3.547% 24-15/01/2034	EUR	5 007 000	0.38	1 600 000	AMPRION GMBH 3.000% 25-05/12/2029	EUR	1 589 184	0.12
					1 200 000	AMPRION GMBH 3.125% 24-27/08/2030	EUR	1 192 632	0.09
					800 000	AMPRION GMBH 3.162% 26-15/01/2031	EUR	792 768	0.06
					100 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	101 071	0.01

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	AMPRION GMBH 3.850% 24-27/08/2039	EUR	96 869	0.01	100 000	INFINEON TECHNOLOGIES 3.750% 26-16/02/2037	EUR	99 045	0.01
200 000	AMPRION GMBH 3.875% 25-05/06/2036	EUR	200 360	0.02	100 000	K&S AG 4.250% 24-19/06/2029	EUR	102 166	0.01
100 000	AMPRION GMBH 4.000% 24-21/05/2044	EUR	95 368	0.01	1 398 000	KION GROUP AG 4.125% 26-24/03/2031	EUR	1 407 143	0.11
100 000	AMPRION GMBH 4.072% 26-15/01/2038	EUR	100 528	0.01	1 000 000	KNORR-BREMSE AG 3.000% 24-30/09/2029	EUR	996 570	0.08
100 000	ASK CHEMCALS DE 10.000% 24-15/11/2029	EUR	99 827	0.01	400 000	LANXESS 4.375% 26-24/06/2031	EUR	394 196	0.03
500 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	461 675	0.04	500 000	MUNCHEN HYPOBANK 3.375% 25-11/04/2035	EUR	488 100	0.04
1 500 000	BERTELSMANN SE 3.375% 25-28/10/2033	EUR	1 454 925	0.11	500 000	ROBERT BOSCH 4.000% 26-21/05/2036	EUR	501 510	0.04
900 000	BERTELSMANN SE 3.750% 26-23/07/2034	EUR	891 621	0.07	1 000 000	SAP SE 3.000% 26-03/06/2029	EUR	1 000 670	0.08
143 000	BIRKENSTOCK GROU 4.500% 26-15/06/2033	EUR	144 457	0.01	1 500 000	SAP SE 3.250% 26-03/06/2031	EUR	1 504 185	0.12
992 000	CHEPLAPHARM ARZN 6.750% 26-15/02/2032	EUR	993 994	0.08	1 000 000	SAP SE 3.500% 26-03/06/2033	EUR	1 006 400	0.08
200 000	CHEPLAPHARM ARZN 7.125% 25-15/06/2031	EUR	204 144	0.02	400 000	SCHAEFFLER 4.125% 26-13/05/2029	EUR	401 844	0.03
171 000	CIDRON ATRIUM SE 5.625% 26-15/02/2033	EUR	168 603	0.01	200 000	SCHAEFFLER 4.250% 25-01/04/2028	EUR	201 462	0.02
300 000	CONTINENTAL AG 2.875% 25-09/06/2029	EUR	297 096	0.02	400 000	SCHAEFFLER 4.500% 25-12/05/2032	EUR	398 872	0.03
100 000	DEUTSCHE POST AG 3.250% 26-23/12/2030	EUR	100 470	0.01	300 000	SCHAEFFLER 5.000% 26-13/05/2033	EUR	303 147	0.02
200 000	DEUTSCHE POST AG 3.750% 26-23/12/2034	EUR	202 180	0.02	100 000	SCHAEFFLER 5.375% 25-01/04/2031	EUR	104 276	0.01
500 000	DEUTSCHE TELEKOM 2.625% 25-04/12/2029	EUR	493 665	0.04	100 000	TAG IMMO AG 3.625% 25-03/03/2032	EUR	98 754	0.01
3 650 000	DEUTSCHE TELEKOM 3.375% 26-28/04/2033	EUR	3 646 131	0.28	1 000 000	TAG IMMO AG 4.250% 24-04/03/2030	EUR	1 021 320	0.08
2 000 000	DEUTSCHE TELEKOM 3.875% 26-28/04/2038	EUR	2 010 100	0.16	100 000	TUI AG 5.875% 24-15/03/2029	EUR	102 578	0.01
200 000	DT LUFTHANSA AG 4.125% 26-27/01/2032	EUR	202 600	0.02	200 000	VOLKSWAGEN BANK 3.750% 25-10/12/2032	EUR	197 296	0.02
2 000 000	E.ON SE 3.125% 24-05/03/2030	EUR	1 999 740	0.16	400 000	VOLKSWAGEN BANK 4.000% 26-26/11/2030	EUR	403 180	0.03
200 000	E.ON SE 3.448% 26-19/01/2034	EUR	198 376	0.02	6 000 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	5 270 220	0.40
1 000 000	E.ON SE 3.500% 25-16/04/2033	EUR	1 002 440	0.08	200 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	187 140	0.01
2 617 000	E.ON SE 3.895% 26-19/01/2038	EUR	2 608 521	0.21	2 300 000	VONOVIA SE 3.500% 25-12/11/2032	EUR	2 263 959	0.18
100 000	E.ON SE 4.000% 25-16/01/2040	EUR	99 498	0.01	600 000	VONOVIA SE 3.500% 26-06/07/2031	EUR	597 066	0.05
100 000	E.ON SE 4.125% 24-25/03/2044	EUR	99 635	0.01	1 700 000	VONOVIA SE 4.000% 25-12/11/2036	EUR	1 673 089	0.13
500 000	EEW ENERGY FROM 3.875% 26-24/06/2029	EUR	499 685	0.04	1 100 000	VONOVIA SE 4.000% 26-06/01/2035	EUR	1 092 949	0.09
200 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	175 008	0.01	2 800 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	2 849 112	0.22
200 000	EUROGRID GMBH 2.886% 25-16/10/2029	EUR	197 798	0.02	1 900 000	VONOVIA SE 4.375% 26-06/07/2038	EUR	1 884 515	0.15
300 000	EUROGRID GMBH 3.075% 24-18/10/2027	EUR	300 570	0.02	1 000 000	VONOVIA SE 4.500% 25-12/11/2040	EUR	988 160	0.08
300 000	EUROGRID GMBH 3.598% 24-01/02/2029	EUR	303 477	0.02	1 300 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 378 052	0.11
100 000	EUROGRID GMBH 3.732% 24-18/10/2035	EUR	99 252	0.01	100 000	VONOVIA SE 5.500% 24-18/01/2036	GBP	112 576	0.01
200 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	202 912	0.02	100 000	WEPA HYGIENEPD 4.500% 25-30/11/2032	EUR	97 901	0.01
200 000	EUROGRID GMBH 4.056% 25-28/05/2037	EUR	201 762	0.02	100 000	WEPA HYGIENEPD 5.625% 24-15/01/2031	EUR	101 875	0.01
3 900 000	EVONIK 3.250% 25-15/01/2030	EUR	3 918 486	0.30	<i>United States of America</i>			65 957 487	5.24
1 905 000	FRESENIUS MEDICAL 3.125% 25-08/12/2028	EUR	1 904 886	0.15	40 000	ABBVIE INCORPORATED 4.875% 18-14/11/2048	USD	31 474	0.00
1 307 000	FRESENIUS MEDICAL 3.250% 25-24/11/2030	EUR	1 299 825	0.10	100 000	ABBVIE INCORPORATED 5.600% 25-15/03/2055	USD	86 549	0.01
1 000 000	FRESENIUS MEDICAL 3.750% 25-08/04/2032	EUR	1 007 570	0.08	100 000	AGILENT TECHNOLOGIES INC 4.750% 24-09/09/2034	USD	85 961	0.01
700 000	FRESENIUS SE & CO 2.750% 25-15/09/2029	EUR	689 913	0.05	100 000	AIR LEASE CORP 3.700% 24-15/04/2030	EUR	99 911	0.01
600 000	FRESENIUS SE & CO 3.500% 25-15/03/2034	EUR	590 952	0.05	492 000	ALPHABET INCORPORATED 3.200% 26-11/05/2030	EUR	494 367	0.04
100 000	HEIDELBERG MATERIALS 3.375% 24-17/10/2031	EUR	100 472	0.01	1 000 000	ALPHABET INCORPORATED 3.450% 26-11/05/2032	EUR	1 008 360	0.08
2 000 000	HEIDELBERG MATERIALS 3.950% 24-19/07/2034	EUR	2 034 960	0.16	800 000	ALPHABET INCORPORATED 3.625% 26-11/05/2034	EUR	809 464	0.06
216 000	HT TROPLAST AG 7.625% 26-15/07/2031	EUR	218 724	0.02	300 000	ALPHABET INCORPORATED 4.100% 26-11/05/2039	EUR	305 538	0.02
268 667	IHO VERWALTUNGS 5.625% 26-15/05/2031	EUR	279 107	0.02	600 000	ALPHABET INCORPORATED 4.500% 26-11/05/2045	EUR	612 228	0.05
400 000	INFINEON TECHNOLOGIES 2.875% 25-13/02/2030	EUR	395 152	0.03	400 000	ALPHABET INCORPORATED 4.625% 26-13/11/2032	GBP	457 023	0.04
1 600 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	1 577 440	0.12	1 000 000	ALPHABET INCORPORATED 4.800% 26-11/05/2063	EUR	1 016 850	0.08
300 000	INFINEON TECHNOLOGIES 3.500% 26-16/02/2034	EUR	298 053	0.02	500 000	ALPHABET INCORPORATED 5.650% 26-15/02/2056	USD	433 191	0.03
					500 000	AMAZON.COM INC 4.850% 26-16/03/2064	EUR	510 870	0.04
					100 000	AMERICAN TOWER 3.100% 20-15/06/2050	USD	57 055	0.00
					2 100 000	AMERICAN TOWER 3.625% 25-30/05/2032	EUR	2 112 873	0.17
					50 000	AMGEN INC 4.200% 22-22/02/2052	USD	34 131	0.00
					500 000	APPLE INC 0.500% 19-15/11/2031	EUR	439 385	0.03

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	ARDAGH METAL PAC 5.000% 25-30/01/2031	EUR	100 603	0.01	1 000 000	FORD MOTOR CREDIT 4.448% 25-16/09/2032	EUR	1 008 200	0.08
500 000	AT&T INC 3.150% 25-01/06/2030	EUR	498 185	0.04	3 451 000	FORD MOTOR CREDIT 4.480% 26-08/07/2031	EUR	3 495 898	0.27
2 372 000	AT&T INC 3.600% 25-01/06/2033	EUR	2 366 663	0.19	100 000	FORTIVE CORP 3.700% 24-15/08/2029	EUR	101 252	0.01
1 000 000	AT&T INC 4.050% 25-01/06/2037	EUR	1 004 660	0.08	1 024 000	GENERAL MOTORS FINANCE 3.100% 25-04/08/2029	EUR	1 018 532	0.08
600 000	AT&T INC 6.200% 26-30/10/2056	USD	517 473	0.04	2 000 000	GENERAL MOTORS FINANCE 3.700% 25-14/07/2031	EUR	2 005 560	0.16
600 000	BANK OF AMERICA CORPORATION 4.134% 23-12/06/2028	EUR	612 426	0.05	1 331 000	GENERAL MOTORS FINANCE 4.000% 26-12/05/2032	EUR	1 342 513	0.11
50 000	BAXTER INTERNATIONAL 3.132% 22-01/12/2051	USD	25 994	0.00	100 000	GENERAL MOTORS FINANCE 4.200% 25-27/10/2028	USD	86 529	0.01
1 600 000	BECTON DICKINSON 3.828% 24-07/06/2032	EUR	1 624 272	0.13	40 000	GILEAD SCIENCES 5.550% 23-15/10/2053	USD	34 476	0.00
100 000	BECTON DICKINSON 5.110% 24-08/02/2034	USD	87 610	0.01	40 000	GILEAD SCIENCES 5.600% 24-15/11/2064	USD	34 372	0.00
1 000 000	BELDEN INC 4.250% 26-01/02/2033	EUR	976 670	0.08	100 000	GLAXOSMITHKLINE 4.200% 13-18/03/2043	USD	75 601	0.01
50 000	BIOGEN INC 3.250% 22-15/02/2051	USD	28 669	0.00	20 000	HOME DEPOT INC 3.900% 17-15/06/2047	USD	13 726	0.00
800 000	BOOKING HOLDINGS INC 3.000% 25-07/11/2030	EUR	788 976	0.06	10 000	HOME DEPOT INC 5.400% 24-25/06/2064	USD	8 324	0.00
1 000 000	BOOKING HOLDINGS INC 3.125% 25-09/05/2031	EUR	990 040	0.08	3 000 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	2 959 890	0.23
361 000	BOOKING HOLDINGS INC 3.500% 26-11/05/2030	EUR	363 469	0.03	880 000	IBM CORPORATION 3.450% 26-03/02/2034	EUR	868 041	0.07
100 000	BOOKING HOLDINGS INC 3.625% 25-07/11/2035	EUR	97 895	0.01	500 000	IBM CORPORATION 3.850% 26-03/02/2038	EUR	493 070	0.04
400 000	BOOKING HOLDINGS INC 4.000% 26-11/05/2034	EUR	404 708	0.03	412 000	IHG FINANCE LLC 3.375% 25-10/09/2030	EUR	409 483	0.03
500 000	BOOKING HOLDINGS INC 4.125% 25-09/05/2038	EUR	497 330	0.04	600 000	IHG FINANCE LLC 3.625% 24-27/09/2031	EUR	599 712	0.05
100 000	BOOKING HOLDINGS INC 4.500% 25-09/05/2046	EUR	97 416	0.01	1 500 000	ILLINOIS TOOL WORKS 3.375% 24-17/05/2032	EUR	1 502 955	0.12
600 000	BOOKING HOLDINGS INC 4.500% 26-11/05/2039	EUR	608 268	0.05	100 000	IRON MOUNTAIN INFORMATION 4.750% 25-15/01/2034	EUR	99 244	0.01
100 000	BRAMBLES USA INC 3.625% 25-02/04/2033	EUR	100 111	0.01	100 000	IWG US FINANCE 6.500% 24-28/06/2030	EUR	107 860	0.01
40 000	BRISTOL-MYERS 2.550% 20-13/11/2050	USD	20 609	0.00	1 000 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	1 044 130	0.08
100 000	CAMPBELL SOUP CO 5.250% 24-13/10/2054	USD	74 145	0.01	100 000	KELLOGG CO 4.500% 16-01/04/2046	USD	75 168	0.01
100 000	CARRIER GLOBAL 4.500% 24-29/11/2032	EUR	105 341	0.01	50 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	28 787	0.00
100 000	CARRIER GLOBAL 6.200% 24-15/03/2054	USD	93 800	0.01	1 000 000	KRAFT HEINZ FOOD 3.250% 25-15/03/2033	EUR	971 590	0.08
100 000	COLGATE-PALMOLIVE COMPANY 3.700% 17-01/08/2047	USD	67 691	0.01	200 000	KRAFT HEINZ FOOD 3.500% 24-15/03/2029	EUR	201 546	0.02
100 000	DANAHER CORPORATION 2.800% 21-10/12/2051	USD	54 666	0.00	100 000	KRAFT HEINZ FOOD 5.500% 21-01/06/2050	USD	79 806	0.01
416 000	DANAHER CORPORATION 3.250% 26-29/04/2030	EUR	417 248	0.03	100 000	LEVI STRAUSS 4.000% 25-15/08/2030	EUR	100 125	0.01
100 000	DEERE & CO 3.750% 20-15/04/2050	USD	67 313	0.01	200 000	LINDE PLC 3.200% 26-13/05/2030	EUR	200 374	0.02
200 000	DIGITAL EURO FINANCE 3.750% 25-15/01/2033	EUR	197 846	0.02	300 000	LINDE PLC 3.750% 25-20/11/2038	EUR	296 958	0.02
200 000	DIGITAL EURO FINANCE 4.250% 25-20/11/2037	EUR	196 652	0.02	444 000	LSF12 PILLAR 5.750% 26-15/05/2033	EUR	441 083	0.03
700 000	DOVER CORP 3.500% 25-12/11/2033	EUR	690 256	0.05	242 000	MKS INC 4.250% 26-15/02/2034	EUR	237 160	0.02
100 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	83 149	0.01	100 000	NASDAQ INC 5.950% 23-15/08/2053	USD	88 679	0.01
100 000	ELI LILLY & CO 5.600% 25-12/02/2065	USD	86 899	0.01	150 000	NESTLE CAPITAL 5.100% 24-12/03/2054	USD	123 495	0.01
200 000	EMERSON ELECTRICITE 3.000% 25-15/03/2031	EUR	197 472	0.02	300 000	NEXTERA ENERGY 2.989% 26-10/02/2030	EUR	297 291	0.02
100 000	EQUINIX EU 2 FINANCE 3.250% 24-15/03/2031	EUR	98 730	0.01	100 000	NOVARTIS CAPITAL 2.750% 20-14/08/2050	USD	55 658	0.00
400 000	EQUINIX EU 2 FINANCE 3.250% 25-19/05/2029	EUR	399 868	0.03	165 000	OAK-EAGLE ACQUIR 6.250% 26-01/07/2033	EUR	172 516	0.01
100 000	EQUINIX EU 2 FINANCE 3.625% 24-22/11/2034	EUR	97 555	0.01	100 000	ONCOR ELECTRIC D 3.500% 24-15/05/2031	EUR	100 754	0.01
500 000	EQUINIX EU 2 FINANCE 3.650% 24-03/09/2033	EUR	495 500	0.04	100 000	PAYPAL HOLDING 5.500% 24-01/06/2054	USD	80 200	0.01
100 000	ESTEE LAUDER COMPANIES 5.150% 23-15/05/2053	USD	79 490	0.01	400 000	PEPSICO INC 3.700% 26-11/02/2038	EUR	396 236	0.03
20 000	EXELON CO 5.875% 25-15/03/2055	USD	17 398	0.00	100 000	PEPSICO INC 4.650% 23-15/02/2053	USD	77 074	0.01
1 200 000	FORD MOTOR CO 3.250% 21-12/02/2032	USD	923 668	0.07	200 000	PPG INDUSTRIES 3.250% 25-04/03/2032	EUR	197 080	0.02
100 000	FORD MOTOR CO 6.100% 22-19/08/2032	USD	88 903	0.01	200 000	PROLOGIS LP 5.625% 24-04/05/2040	GBP	226 039	0.02
4 037 000	FORD MOTOR CREDIT 3.305% 26-17/05/2029	EUR	3 988 112	0.30	600 000	PVH CORP 4.125% 24-16/07/2029	EUR	610 458	0.05
1 800 000	FORD MOTOR CREDIT 3.622% 25-27/07/2028	EUR	1 800 972	0.14	100 000	ROBERT BOSCH 2.750% 25-28/05/2028	EUR	99 459	0.01
855 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	854 188	0.07	300 000	ROBERT BOSCH 3.250% 25-28/05/2031	EUR	297 372	0.02
1 000 000	FORD MOTOR CREDIT 4.087% 26-17/02/2033	EUR	978 530	0.08	500 000	ROBERT BOSCH 3.250% 26-21/05/2029	EUR	500 690	0.04
1 000 000	FORD MOTOR CREDIT 4.165% 24-21/11/2028	EUR	1 013 120	0.08	100 000	SIMON PROPERTY GROUP LP 6.650% 23-15/01/2054	USD	98 443	0.01
					500 000	STRYKER CORP 3.625% 24-11/09/2036	EUR	495 715	0.04

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BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	THE COCA-COLA COMPANY 2.500% 20-15/03/2051	USD	51 937	0.00	4 300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	3 981 800	0.30
200 000	THE COCA-COLA COMPANY 3.500% 24-14/05/2044	EUR	184 576	0.01	1 700 000	MERLIN PROPERTIES 3.500% 25-04/09/2033	EUR	1 659 098	0.13
100 000	TIMKEN CO 4.125% 24-23/05/2034	EUR	101 375	0.01	100 000	NEINOR HOMES 5.875% 24-15/02/2030	EUR	102 698	0.01
500 000	T-MOBILE USA INC 3.200% 26-19/02/2032	EUR	493 525	0.04	1 000 000	RED ELECTRICA FI 3.000% 24-17/01/2034	EUR	964 830	0.08
100 000	UNILEVER CAPITAL 2.625% 21-12/08/2051	USD	54 165	0.00	400 000	RED ELECTRICA FI 3.375% 24-09/07/2032	EUR	396 660	0.03
3 631 000	UNILEVER CAPITAL 2.750% 25-22/05/2030	EUR	3 594 545	0.27	400 000	RED ELECTRICA SA 3.000% 25-06/10/2031	EUR	393 408	0.03
500 000	UNILEVER CAPITAL 3.375% 25-22/05/2035	EUR	495 330	0.04	700 000	SERVICIOS FINAN 3.500% 25-29/09/2028	EUR	700 756	0.06
200 000	UNILEVER CAPITAL 3.500% 25-31/10/2037	EUR	196 052	0.02	4 500 000	TELEFONICA EMIS 3.698% 24-24/01/2032	EUR	4 529 655	0.35
1 800 000	VERIZON COMMUNICATIONS INC 3.250% 25-29/10/2032	EUR	1 768 068	0.14	4 500 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	4 476 150	0.34
1 000 000	VERIZON COMMUNICATIONS INC 4.250% 22-31/10/2030	EUR	1 036 080	0.08	400 000	TELEFONICA EMIS 3.724% 25-23/01/2034	EUR	395 820	0.03
542 000	VIATRIS INC 4.250% 26-17/06/2033	EUR	546 921	0.04	1 000 000	TELEFONICA EMIS 3.941% 25-25/06/2035	EUR	993 640	0.08
<i>Spain</i>			<i>64 753 034</i>	<i>5.08</i>	2 000 000	TELEFONICA EMIS 4.055% 24-24/01/2036	EUR	1 990 240	0.16
1 700 000	ABERTIS INFRAESTRUCTURAS 3.125% 25-07/07/2030	EUR	1 683 952	0.13	2 000 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	2 045 280	0.16
200 000	ABERTIS INFRAESTRUCTURAS 3.625% 26-08/03/2032	EUR	199 796	0.02	600 000	TELEFONICA EMIS 4.353% 26-27/11/2034	EUR	613 992	0.05
400 000	ABERTIS INFRAESTRUCTURAS 4.125% 23-31/01/2028	EUR	406 020	0.03	<i>United Kingdom</i>			<i>41 755 989</i>	<i>3.30</i>
610 000	ALMIRALL SA 3.750% 25-15/06/2031	EUR	608 042	0.05	50 000	ASTRAZENECA PLC 4.375% 18-17/08/2048	USD	37 788	0.00
300 000	AMADEUS IT GROUP 3.750% 26-20/05/2031	EUR	302 682	0.02	200 000	BARCLAYS BANK PLC 3.320% 26-17/06/2029	EUR	200 920	0.02
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 26-30/06/2031	EUR	199 636	0.02	2 000 000	BRITISH TELECOMMUNICATIONS 3.125% 25-11/02/2032	EUR	1 961 680	0.15
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 24-26/03/2031	EUR	101 656	0.01	649 000	BRITISH TELECOMMUNICATIONS 3.375% 25-17/11/2032	EUR	640 608	0.05
500 000	BANCO SABADELL 3.375% 25-18/02/2033	EUR	495 000	0.04	2 056 000	BRITISH TELECOMMUNICATIONS 3.750% 25-03/01/2035	EUR	2 043 849	0.16
3 200 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	3 148 896	0.25	4 300 000	CNH INDUSTRIAL N 3.625% 25-26/01/2033	EUR	4 228 792	0.32
500 000	BANCO SANTANDER 3.625% 26-23/06/2033	EUR	500 110	0.04	1 100 000	CNH INDUSTRIAL N 3.750% 24-11/06/2031	EUR	1 109 273	0.09
1 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	972 281	0.08	2 060 000	CNH INDUSTRIAL N 3.875% 25-03/09/2035	EUR	2 017 276	0.16
200 000	CAIXABANK 3.375% 25-26/06/2035	EUR	197 018	0.02	545 000	COCA-COLA EURO 3.500% 26-08/05/2032	EUR	547 938	0.04
2 000 000	CAIXABANK 3.750% 22-07/09/2029	EUR	2 039 120	0.16	400 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	399 540	0.03
900 000	CELLNEX FINANCE 3.000% 26-19/01/2031	EUR	882 657	0.07	100 000	COMPASS GROUP 3.250% 24-16/09/2033	EUR	98 543	0.01
1 300 000	CELLNEX FINANCE 3.500% 25-22/05/2032	EUR	1 290 133	0.10	200 000	COMPASS GROUP 3.500% 26-15/01/2035	EUR	197 764	0.02
1 100 000	CELLNEX FINANCE 3.625% 24-24/01/2029	EUR	1 110 296	0.09	100 000	EXPERIAN FINANCE 3.510% 25-15/12/2033	EUR	99 183	0.01
600 000	CELLNEX FINANCE 3.875% 26-19/01/2036	EUR	592 140	0.05	2 133 000	GSK CAPITAL BV 2.875% 24-19/11/2031	EUR	2 096 035	0.16
483 000	CELSA OPCO SA 8.250% 25-15/12/2030	EUR	515 091	0.04	700 000	GSK CAPITAL BV 3.250% 24-19/11/2036	EUR	677 040	0.05
500 000	COLONIAL SFL SOC 3.875% 26-08/04/2031	EUR	504 940	0.04	100 000	HALEON UK CPTL 4.625% 24-18/09/2033	GBP	113 247	0.01
921 000	EDP SERVICIOS 3.125% 25-03/12/2031	EUR	908 373	0.07	300 000	HAMMERSON PLC 3.500% 25-15/04/2032	EUR	293 511	0.02
3 655 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	3 612 931	0.27	900 000	HAMMERSON PLC 3.875% 26-08/06/2031	EUR	902 907	0.07
200 000	EDP SERVICIOS 3.500% 24-16/07/2030	EUR	201 670	0.02	200 000	HAMMERSON PLC 5.875% 24-08/10/2036	GBP	229 055	0.02
2 045 000	EDP SERVICIOS 3.500% 25-21/07/2031	EUR	2 055 879	0.16	1 000 000	INFORMA PLC 3.250% 24-23/10/2030	EUR	992 100	0.08
1 243 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	1 252 061	0.10	600 000	INTL CONSOLIDAT 3.352% 25-11/09/2030	EUR	595 710	0.05
2 000 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	2 052 400	0.16	1 200 000	INTL CONSOLIDAT 3.875% 26-28/01/2031	EUR	1 211 952	0.10
3 152 000	EDP SERVICIOS 4.375% 23-04/04/2032	EUR	3 295 195	0.26	500 000	INTL CONSOLIDAT 4.500% 26-28/05/2034	EUR	507 465	0.04
200 000	GESTAMP AUTOMOCI 4.375% 25-15/10/2030	EUR	199 798	0.02	100 000	LINDE PLC 3.400% 24-14/02/2036	EUR	98 170	0.01
100 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	90 342	0.01	500 000	LINDE PLC 3.750% 24-04/06/2044	EUR	473 690	0.04
400 000	IBERDROLA FINANCE SA 3.000% 24-30/09/2031	EUR	395 632	0.03	200 000	MONDI FINANCE PL 3.750% 24-31/05/2032	EUR	199 548	0.02
1 300 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	1 300 598	0.10	100 000	MOTABILITY OPS 2.125% 22-18/01/2042	GBP	68 967	0.01
2 000 000	IBERDROLA FINANCE SA 3.500% 25-16/05/2035	EUR	1 987 940	0.16	100 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	99 886	0.01
100 000	IBERDROLA FINANCE SA 3.625% 23-13/07/2033	EUR	101 518	0.01	200 000	MOTABILITY OPS 3.875% 24-24/01/2034	EUR	199 880	0.02
2 300 000	IBERDROLA FINANCE SA 3.625% 24-18/07/2034	EUR	2 321 689	0.18	200 000	MOTABILITY OPS 4.000% 25-22/01/2037	EUR	197 482	0.02
600 000	IBERDROLA FINANCE SA 3.750% 26-25/06/2036	EUR	602 166	0.05					
4 300 000	INMOBILIARIA COL 3.125% 25-23/09/2031	EUR	4 189 533	0.32					
1 200 000	INMOBILIARIA COL 3.250% 25-22/01/2030	EUR	1 191 816	0.09					

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BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	MOTABILITY OPS 4.125% 26-04/02/2038	EUR	396 996	0.03	1 000 000	HEIDELBERG MATERIALS 3.750% 26-15/07/2036	EUR	984 560	0.08
200 000	MOTABILITY OPS 4.250% 24-17/06/2035	EUR	203 268	0.02	1 300 000	NESTLE FINANCE INTERNATIONAL 3.000% 25-23/09/2033	EUR	1 285 167	0.10
100 000	MOTABILITY OPS 4.875% 23-17/01/2043	GBP	98 432	0.01	300 000	NESTLE FINANCE INTERNATIONAL 3.250% 24-23/01/2037	EUR	291 543	0.02
100 000	MOTABILITY OPS 5.625% 23-11/09/2035	GBP	116 123	0.01	100 000	NESTLE FINANCE INTERNATIONAL 3.500% 25-14/01/2045	EUR	94 096	0.01
200 000	NATWEST MARKETS 3.125% 26-13/01/2031	EUR	198 410	0.02	500 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	414 620	0.03
235 000	NEOEN FINCO PLC 5.500% 26-15/06/2031	EUR	239 641	0.02	400 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	359 076	0.03
100 000	PEARSON FUNDING 5.375% 24-12/09/2034	GBP	113 443	0.01	100 000	PROLOGIS INTERNATIONAL II 3.000% 22-22/02/2042	GBP	80 823	0.01
125 000	RAC BOND CO 5.750% 25-06/11/2029	GBP	146 706	0.01	1 079 000	PROLOGIS INTERNATIONAL II 3.700% 24-07/10/2034	EUR	1 069 008	0.08
700 000	RECKITT BENCKISER TREASURY 2.625% 25-10/09/2028	EUR	694 379	0.05	100 000	PROLOGIS INTERNATIONAL II 4.375% 24-01/07/2036	EUR	103 099	0.01
600 000	RECKITT BENCKISER TREASURY 3.500% 25-10/09/2034	EUR	593 118	0.05	100 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	104 895	0.01
2 073 000	RECKITT BENCKISER TREASURY 3.500% 26-28/05/2031	EUR	2 086 744	0.16	100 000	SEGRO CAPITAL 0.500% 21-22/09/2031	EUR	86 562	0.01
100 000	RECKITT BENCKISER TREASURY 3.625% 24-20/06/2029	EUR	101 297	0.01	200 000	SELP FINANCE SAR 3.875% 26-21/04/2031	EUR	201 574	0.02
1 503 000	RECKITT BENCKISER TREASURY 4.000% 26-28/05/2035	EUR	1 528 761	0.12	100 000	SES 4.125% 25-24/06/2030	EUR	100 012	0.01
100 000	RECKITT BENCKISER TREASURY 5.000% 24-20/12/2032	GBP	116 231	0.01	600 000	TRATON FINANCE LUXEMBOURG 3.875% 26-13/11/2031	EUR	602 724	0.05
200 000	SCOTTISH HYDRO 2.250% 19-27/09/2035	GBP	178 751	0.01	<i>Ireland</i>			16 409 215	1.30
1 960 000	SCOTTISH HYDRO 3.375% 24-04/09/2032	EUR	1 944 555	0.15	2 112 000	BMS IRELAND CAP 2.973% 25-10/11/2030	EUR	2 095 484	0.16
3 000 000	SCOTTISH HYDRO 3.375% 25-02/11/2033	EUR	2 947 350	0.23	2 999 000	BMS IRELAND CAP 3.363% 25-10/11/2033	EUR	2 971 379	0.23
600 000	SSE PLC 1.375% 18-04/09/2027	EUR	589 050	0.05	1 100 000	BMS IRELAND CAP 3.857% 25-10/11/2038	EUR	1 098 867	0.09
815 000	SSE PLC 3.500% 25-18/03/2032	EUR	816 728	0.06	1 200 000	BMS IRELAND CAP 4.289% 25-10/11/2045	EUR	1 186 152	0.09
100 000	SYNTHOMER PLC 7.375% 24-02/05/2029	EUR	85 906	0.01	1 400 000	BMS IRELAND CAP 4.581% 25-10/11/2055	EUR	1 382 402	0.11
2 560 000	TESCO CORP TREAS 3.375% 25-06/05/2032	EUR	2 545 690	0.20	200 000	CCEP FINANCE IRE 1.500% 21-06/05/2041	EUR	145 616	0.01
1 453 000	TESCO CORP TREAS 3.500% 25-13/10/2033	EUR	1 440 475	0.11	500 000	FRESENIUS FINANCE IR 3.000% 17-30/01/2032	EUR	488 925	0.04
150 000	TITAN GLOBAL FINANCE 3.500% 26-04/02/2031	EUR	148 433	0.01	2 500 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	2 296 025	0.18
1 500 000	WPP FINANCE 2013 3.625% 25-09/06/2031	EUR	1 474 995	0.12	400 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	333 612	0.03
411 000	ZEGONA FINANCE 4.250% 26-15/01/2032	EUR	410 708	0.03	100 000	SMURFIT KAPPA 3.454% 24-27/11/2032	EUR	99 132	0.01
<i>Luxembourg</i>			16 986 022	1.38	100 000	SMURFIT KAPPA 3.807% 24-27/11/2036	EUR	98 752	0.01
100 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	97 854	0.01	511 000	VIRGIN MEDIA 7.500% 26-15/07/2033	EUR	413 655	0.03
100 000	AROUNDTOWN SA 1.625% 18-31/01/2028	EUR	97 505	0.01	100 000	VIRGIN MEDIA O2 7.875% 24-15/03/2032	GBP	95 953	0.01
100 000	AROUNDTOWN SA 3.000% 17-16/10/2029	GBP	107 480	0.01	1 000 000	VODAFONE INT FINANCE 2.750% 25-03/07/2029	EUR	989 030	0.08
1 400 000	AROUNDTOWN SA 3.250% 25-02/01/2031	EUR	1 355 816	0.11	466 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	457 654	0.04
1 700 000	AROUNDTOWN SA 3.500% 25-13/05/2030	EUR	1 673 106	0.13	1 000 000	VODAFONE INT FINANCE 3.375% 24-01/08/2033	EUR	986 380	0.08
100 000	AROUNDTOWN SA 4.800% 24-16/07/2029	EUR	103 245	0.01	1 000 000	VODAFONE INT FINANCE 3.500% 26-27/04/2035	EUR	978 030	0.08
100 000	AROUNDTOWN SA 5.250% 25-11/12/2032	GBP	111 146	0.01	300 000	VODAFONE INT FINANCE 4.125% 26-27/04/2041	EUR	292 167	0.02
800 000	AROUNDTOWN SA 6.000% 26-06/02/2031	AUD	475 803	0.04	<i>Sweden</i>			14 265 699	1.14
500 000	AXA LEM 3.375% 25-13/05/2031	EUR	495 400	0.04	264 000	AKELIUS RESIDENT 3.950% 26-25/03/2031	EUR	263 966	0.02
1 861 000	BECTON DICKINSON 3.855% 26-20/05/2033	EUR	1 878 010	0.15	500 000	CASTELLUM AB 4.125% 24-10/12/2030	EUR	505 385	0.04
1 000 000	BECTON DICKINSON 4.029% 24-07/06/2036	EUR	1 010 250	0.08	100 000	DOMETIC GROUP AB 5.000% 25-11/09/2030	EUR	99 027	0.01
200 000	CBRE EUROPE LOGI 3.500% 25-22/09/2032	EUR	195 318	0.02	2 000 000	FASTIGHETS AB BA 3.625% 26-25/08/2031	EUR	1 964 940	0.15
100 000	CPI PROPERTY GROUP 2.750% 20-22/01/2028	GBP	112 578	0.01	200 000	HEIMSTADEN 7.361% 25-24/01/2031	EUR	203 002	0.02
100 000	CPI PROPERTY GROUP 4.750% 25-22/07/2030	EUR	95 662	0.01	2 400 000	HEIMSTADEN BOSTA 3.750% 25-02/10/2030	EUR	2 380 728	0.19
2 000 000	CPI PROPERTY GROUP 6.000% 24-27/01/2032	EUR	1 958 000	0.15	2 500 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	2 471 050	0.19
1 000 000	CPI PROPERTY GROUP 6.875% 26-05/02/2033	GBP	1 079 928	0.08	600 000	LANSFORSKR BANK 3.375% 26-06/05/2031	EUR	603 168	0.05
100 000	DH EUROPE FINANCE II SARL 1.800% 19-18/09/2049	EUR	63 830	0.01	100 000	SBAB BANK AB 2.750% 25-22/04/2031	EUR	98 271	0.01
200 000	EUROFINS SCIENTIFIC 3.875% 25-05/02/2033	EUR	199 914	0.02	1 000 000	SKANDINAVISKA ENSKILDA BANK 3.125% 24-05/11/2031	EUR	991 780	0.08
100 000	FRONERI LUX FINC 4.750% 25-01/08/2032	EUR	97 418	0.01	500 000	SKANDINAVISKA ENSKILDA BANK 3.375% 25-19/03/2030	EUR	502 985	0.04

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	206 060	0.02	1 000 000	FLUVIUS 3.500% 25-12/03/2035	EUR	983 860	0.08
1 000 000	SVENSKA HANDELSBANKEN 3.375% 25-30/10/2035	EUR	980 340	0.08	400 000	KBC INSURANCE NV 4.250% 26-11/06/2036	EUR	403 484	0.03
1 000 000	SVENSKA HANDELSBANKEN 3.500% 26-29/04/2033	EUR	998 690	0.08	100 000	LONZA FINANCE INTERNATIONAL 3.875% 24-24/04/2036	EUR	100 081	0.01
800 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	790 992	0.06	100 000	ONTEX GROUP 5.250% 25-15/04/2030	EUR	90 455	0.01
1 000 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	1 002 060	0.08	400 000	SYENSQO SA 3.375% 25-28/05/2031	EUR	397 512	0.03
100 000	VERISURE HOLDING 4.125% 26-02/01/2032	EUR	100 556	0.01	300 000	SYENSQO SA 4.000% 25-28/05/2035	EUR	299 253	0.02
100 000	VOLVO CAR AB 4.750% 24-08/05/2030	EUR	102 699	0.01	500 000	VGP NV 4.000% 26-16/01/2032	EUR	495 485	0.04
	<i>Denmark</i>		<i>12 720 309</i>	<i>1.00</i>	1 500 000	VGP NV 4.250% 25-29/01/2031	EUR	1 512 795	0.12
300 000	AP MOLLER 3.500% 25-17/09/2034	EUR	295 701	0.02		<i>Greece</i>		<i>3 385 130</i>	<i>0.27</i>
100 000	AP MOLLER 3.750% 24-05/03/2032	EUR	101 363	0.01	3 500 000	METLEN ENERGY 4.000% 24-17/10/2029	EUR	3 385 130	0.27
600 000	AP MOLLER 4.125% 24-05/03/2036	EUR	614 886	0.05		<i>Norway</i>		<i>3 245 207</i>	<i>0.25</i>
4 000 000	DANSKE BANK A/S 3.750% 26-03/03/2038	EUR	3 950 520	0.30	300 000	NORSK HYDRO ASA 3.625% 25-23/01/2032	EUR	301 332	0.02
1 000 000	NOVO NORDISK FINANCE 2.375% 25-27/05/2028	EUR	990 570	0.08	2 000 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	2 033 240	0.16
1 200 000	NOVO NORDISK FINANCE 2.500% 25-20/02/2029	EUR	1 187 436	0.09	500 000	SPAREBANK 1 SMN 3.375% 26-17/06/2031	EUR	501 585	0.04
800 000	NOVO NORDISK FINANCE 2.875% 25-27/08/2030	EUR	794 024	0.06	405 000	SPAREBANK 1 SOR 3.750% 26-21/04/2032	EUR	409 050	0.03
500 000	NOVO NORDISK FINANCE 3.000% 25-20/02/2032	EUR	493 810	0.04		<i>Austria</i>		<i>3 203 165</i>	<i>0.25</i>
700 000	NOVO NORDISK FINANCE 3.125% 24-21/01/2029	EUR	703 199	0.06	100 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	74 964	0.01
800 000	NOVO NORDISK FINANCE 3.125% 25-27/05/2033	EUR	789 496	0.06	417 000	AMS-OSRAM AG 7.250% 26-31/05/2032	EUR	429 018	0.03
500 000	NOVO NORDISK FINANCE 3.250% 24-21/01/2031	EUR	502 030	0.04	800 000	CA IMMO ANLAGEN 3.500% 26-07/07/2029	EUR	795 520	0.06
100 000	NOVO NORDISK FINANCE 3.375% 25-20/02/2035	EUR	98 927	0.01	300 000	CA IMMO ANLAGEN 4.250% 24-30/04/2030	EUR	303 774	0.02
400 000	NOVO NORDISK FINANCE 3.625% 25-27/05/2037	EUR	397 252	0.03	100 000	CONSTAN FLEX GMB 6.250% 26-15/07/2032	EUR	101 474	0.01
200 000	NOVO NORDISK FINANCE 4.000% 25-20/11/2045	EUR	195 610	0.02	400 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	380 056	0.03
739 000	NYKREDIT 3.750% 26-22/01/2032	EUR	743 944	0.06	200 000	ERSTE GROUP 7.000% 24-15/10/2172	EUR	217 000	0.02
300 000	NYKREDIT 3.750% 26-26/09/2033	EUR	299 121	0.02	900 000	VERBUND AG 3.250% 24-17/05/2031	EUR	901 359	0.07
200 000	TDC NET AS 4.625% 25-22/10/2033	EUR	202 566	0.02		<i>Finland</i>		<i>2 203 262</i>	<i>0.18</i>
100 000	TDC NET AS 5.186% 24-02/08/2029	EUR	104 069	0.01	1 100 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	1 098 845	0.09
256 000	VESTAS WIND SYSTEMS 3.750% 26-15/06/2033	EUR	255 785	0.02	1 000 000	OP CORPORATE BANK 3.250% 26-15/05/2031	EUR	1 001 710	0.08
	<i>Japan</i>		<i>11 182 373</i>	<i>0.89</i>	100 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	102 707	0.01
100 000	EAST JAPAN RAIL 3.727% 25-02/09/2037	EUR	98 957	0.01		<i>Portugal</i>		<i>1 689 753</i>	<i>0.14</i>
100 000	EAST JAPAN RAIL 4.110% 23-22/02/2043	EUR	98 166	0.01	1 500 000	EDP SA 1.625% 20-15/04/2027	EUR	1 486 605	0.12
100 000	EAST JAPAN RAIL 4.389% 23-05/09/2043	EUR	100 925	0.01	200 000	EDP SA 3.875% 23-26/06/2028	EUR	203 148	0.02
500 000	NTT FINANCE 2.906% 25-16/03/2029	EUR	495 985	0.04		<i>Poland</i>		<i>690 767</i>	<i>0.05</i>
3 557 000	NTT FINANCE 3.325% 26-01/11/2029	EUR	3 559 739	0.28	700 000	MLP GROUP SA 4.750% 26-20/01/2031	EUR	690 767	0.05
3 355 000	NTT FINANCE 3.359% 24-12/03/2031	EUR	3 350 068	0.26		<i>Jersey Island</i>		<i>675 670</i>	<i>0.05</i>
1 000 000	NTT FINANCE 3.559% 26-01/11/2031	EUR	1 001 750	0.08	100 000	AA BOND CO LTD 8.450% 23-31/01/2028	GBP	121 024	0.01
100 000	NTT FINANCE 3.678% 25-16/07/2033	EUR	99 761	0.01	400 000	BIFFA GROUP 5.250% 25-15/06/2031	EUR	401 032	0.03
1 100 000	NTT FINANCE 3.847% 26-01/07/2034	EUR	1 102 079	0.09	131 000	BIFFA GROUP 7.375% 25-15/06/2031	GBP	153 614	0.01
214 000	NTT FINANCE 4.233% 26-01/11/2038	EUR	215 106	0.02		<i>Liechtenstein</i>		<i>504 780</i>	<i>0.04</i>
300 000	NTT FINANCE 4.852% 26-29/03/2029	GBP	348 162	0.03	500 000	SWISS LIFE FINANCE I 3.736% 26-06/05/2033	EUR	504 780	0.04
159 000	SOFTBANK GROUP CORP 6.375% 26-22/04/2030	EUR	162 744	0.01		<i>Australia</i>		<i>501 875</i>	<i>0.04</i>
154 000	SOFTBANK GROUP CORP 7.000% 26-22/04/2032	EUR	160 118	0.01	500 000	MACQUARIE BANK LTD 3.202% 24-17/09/2029	EUR	501 875	0.04
226 000	SOFTBANK GROUP CORP 7.375% 26-22/04/2034	EUR	234 809	0.02		<i>Hungary</i>		<i>499 890</i>	<i>0.04</i>
200 000	TAKEDA PHARMACEUTICAL 2.000% 20-09/07/2040	EUR	154 004	0.01	500 000	OTP JELZALOGBANK 3.137% 25-31/03/2031	EUR	499 890	0.04
	<i>Belgium</i>		<i>5 182 921</i>	<i>0.42</i>		<i>South Korea</i>		<i>402 376</i>	<i>0.03</i>
200 000	AZELIS FINANCE 4.125% 26-10/03/2031	EUR	199 338	0.02	400 000	NAVER CORP 3.750% 26-21/04/2033	EUR	402 376	0.03
100 000	BARRY CALLEBAUT SERVICES 4.000% 24-14/06/2029	EUR	101 458	0.01		<i>Canada</i>		<i>302 310</i>	<i>0.02</i>
200 000	ELIA TRANSMISSION BELGIUM 3.500% 25-08/10/2035	EUR	196 848	0.02	300 000	TORONTO DOMINION BANK 3.641% 26-22/10/2031	EUR	302 310	0.02
100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	101 326	0.01					
300 000	ELIA TRANSMISSION BELGIUM 3.750% 24-16/01/2036	EUR	301 026	0.02					

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Iceland</i>		248 827	0.02	2 700 000	CREDIT AGRICOLE SA 25-25/08/2032 FRN	EUR	2 662 875	0.21
100 000	ISLANDSBANKI 3.750% 25-11/11/2032	EUR	99 248	0.01	500 000	CRÉDIT MUTUEL ARKÉA 26-09/06/2037 FRN	EUR	504 375	0.04
148 000	LANDSBANKINN HF 4.000% 26-12/05/2031	EUR	149 579	0.01	1 000 000	DANONE 25-08/09/2174 FRN	EUR	992 500	0.08
	<i>New Zealand</i>		198 594	0.02	100 000	ENGIE 21-31/12/2061 FRN	EUR	90 875	0.01
200 000	BANK NEW ZEALAND 3.050% 25-20/11/2030	EUR	198 594	0.02	700 000	ENGIE 25-13/04/2174 FRN	EUR	690 375	0.05
	<i>Romania</i>		95 354	0.01	400 000	ENGIE 25-13/04/2174 FRN	EUR	396 000	0.03
100 000	GLOBALWORTH REAL 6.250% 24-31/03/2030	EUR	95 354	0.01	500 000	ENGIE 26-16/04/2175 FRN	EUR	508 125	0.04
	Floating rate bonds		574 210 813	45.01	400 000	ENGIE 26-16/04/2175 FRN	GBP	468 424	0.04
	<i>France</i>		81 306 634	6.39	700 000	ENGIE 26-16/07/2174 FRN	EUR	705 061	0.06
500 000	ACCOR 23-11/04/2172 FRN	EUR	537 500	0.04	200 000	ENGIE 26-24/12/2174 FRN	AUD	121 513	0.01
100 000	ACCOR 24-06/09/2173 FRN	EUR	101 250	0.01	1 500 000	ORANGE 21-31/12/2061 FRN	EUR	1 410 000	0.11
100 000	AIR FRANCE-KLM 31/12/2099 FRN	EUR	101 750	0.01	100 000	ORANGE 26-25/06/2175 FRN	EUR	99 750	0.01
3 500 000	ALSTOM S 24-29/08/2172 FRN	EUR	3 623 515	0.27	500 000	RCI BANQUE 25-24/03/2037 FRN	EUR	502 500	0.04
300 000	ALSTOM S 26-16/09/2174 FRN	EUR	304 500	0.02	200 000	RCI BANQUE 25-24/03/2174 FRN	EUR	200 250	0.02
100 000	ARKEMA 24-25/03/2173 FRN	EUR	101 248	0.01	400 000	SCOR SE 25-10/09/2055 FRN	EUR	411 000	0.03
1 400 000	ARKEMA 25- FRN 31/12/2099	EUR	1 389 220	0.11	1 000 000	SCOR SE 26-05/06/2056 FRN	EUR	1 012 500	0.08
100 000	ATOS SE 26-21/05/2031 FRN	EUR	97 867	0.01	3 000 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	2 925 000	0.23
3 500 000	AXA SA 21-07/10/2041 FRN	EUR	3 145 625	0.25	1 700 000	SOCIETE GENERALE 24-13/11/2030 FRN	EUR	1 708 500	0.13
200 000	AXA SA 25- FRN 31/12/2099	EUR	206 500	0.02	2 500 000	SOCIETE GENERALE 25-01/03/2032 FRN	EUR	2 481 475	0.20
2 200 000	AXA SA 25-16/03/2174 FRN	EUR	2 202 750	0.17	1 000 000	SOCIETE GENERALE 25-02/09/2033 FRN	EUR	995 000	0.08
200 000	AXA SA 25-24/07/2055 FRN	EUR	202 862	0.02	1 100 000	SOCIETE GENERALE 25-14/05/2030 FRN	EUR	1 099 967	0.09
415 000	AXA SA 26-29/05/2056 FRN	EUR	418 113	0.03	1 000 000	SOCIETE GENERALE 25-15/07/2031 FRN	EUR	1 007 500	0.08
4 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-14/05/2036 FRN	EUR	3 960 000	0.30	200 000	SOCIETE GENERALE 25-17/03/2174 FRN	EUR	206 000	0.02
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-15/01/2035 FRN	EUR	1 005 000	0.08	1 500 000	SOCIETE GENERALE 25-17/05/2035 FRN	EUR	1 492 500	0.12
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-21/07/2033 FRN	EUR	197 500	0.02	1 300 000	SOCIETE GENERALE 25-20/11/2035 FRN	EUR	1 293 721	0.10
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	1 524 375	0.12	600 000	SOCIETE GENERALE 26-04/02/2037 FRN	EUR	595 500	0.05
300 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	309 000	0.02	1 600 000	SOCIETE GENERALE 26-13/08/2174 FRN	EUR	1 618 000	0.13
400 000	BNP PARIBAS 25-15/06/2174 FRN	USD	349 427	0.03	500 000	SOCIETE GENERALE 26-14/04/2034 FRN	EUR	498 125	0.04
5 200 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	5 135 000	0.39	969 000	SOCIETE GENERALE 26-15/07/2174 FRN	USD	841 190	0.07
500 000	BNP PARIBAS 25-18/02/2037 FRN	EUR	498 750	0.04	200 000	SOGECAP SA 25-31/12/2099 FRN	EUR	204 500	0.02
1 500 000	BNP PARIBAS 25-19/01/2036 FRN	EUR	1 490 625	0.12	1 500 000	URW SE 25-11/09/2174 FRN	EUR	1 503 750	0.12
1 400 000	BNP PARIBAS 26-16/08/2174 FRN	EUR	1 396 948	0.11	2 000 000	URW SE 25-31/12/2049 FRN	EUR	2 025 000	0.16
600 000	BNP PARIBAS 26-17/10/2174 FRN	USD	528 733	0.04	1 500 000	VEOLIA ENVIRONNEMENT 25-31/12/2099	EUR	1 513 125	0.12
800 000	BNP PARIBAS 26-19/12/2174 FRN	EUR	817 000	0.06	2 500 000	VEOLIA ENVIRONNEMENT 25-24/01/2174 FRN	EUR	2 478 125	0.19
5 500 000	BNP PARIBAS 26-20/04/2034 FRN	EUR	5 479 375	0.42		<i>Greece</i>		78 608 928	6.13
900 000	BNP PARIBAS 26-27/05/2041 FRN	EUR	913 086	0.07	8 118 000	ALPHA BANK 24-12/05/2030 FRN	EUR	8 475 516	0.66
600 000	BNP PARIBAS 26-27/11/2046 FRN	EUR	617 184	0.05	2 500 000	ALPHA BANK 25-23/07/2036 FRN	EUR	2 509 375	0.20
100 000	BPCE 24-26/02/2036 FRN	EUR	103 875	0.01	2 069 000	ALPHA BANK 25-30/10/2031 FRN	EUR	2 033 227	0.16
700 000	BPCE 25-01/10/2033 FRN	EUR	693 000	0.05	643 000	ALPHA BANK 26-06/05/2032 FRN	EUR	646 228	0.05
200 000	BPCE 25-20/01/2034 FRN	EUR	201 750	0.02	1 971 000	ALPHA BANK 26-10/02/2033 FRN	EUR	1 948 018	0.15
500 000	BPCE 26-03/01/2034 FRN	EUR	500 625	0.04	3 000 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	3 168 750	0.25
800 000	BPCE 26-16/01/2037 FRN	EUR	797 000	0.06	379 000	ALPHA SRV HOLDINGS 24-10/03/2173 FRN	EUR	412 163	0.03
2 500 000	BPCE 26-19/12/2031 FRN	EUR	2 478 125	0.19	1 000 000	EUROBANK 23-28/11/2029 FRN	EUR	1 056 040	0.08
200 000	BPCE ASSURANCES 25-22/04/2174 FRN	EUR	203 750	0.02	2 000 000	EUROBANK 24-12/03/2030 FRN	EUR	1 989 820	0.16
200 000	CAISSE NATIONALE REASSURANCE MUTUELLE 26-14/07/2174 FRN	EUR	199 750	0.02	3 000 000	EUROBANK 24-24/09/2030 FRN	EUR	3 050 070	0.24
300 000	CLARIANE SE 26-29/06/2175 FRN	EUR	297 750	0.02	2 700 000	EUROBANK 24-30/04/2031 FRN	EUR	2 823 201	0.22
200 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	186 778	0.01	200 000	EUROBANK 25-07/07/2028 FRN	EUR	199 324	0.02
100 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	106 375	0.01	2 960 000	EUROBANK 26-25/05/2032 FRN	EUR	2 990 991	0.24
200 000	CNP ASSURANCES 31/12/2099 FRN	EUR	202 000	0.02	588 000	EUROBANK 26-29/04/2037 FRN	EUR	582 120	0.05
300 000	CREDIT AGRICOLE ASSURANCE 26-17/12/2174 FRN	EUR	304 875	0.02	2 000 000	EUROBANK ERGASIA 24-25/04/2034 FRN	EUR	2 115 000	0.17
100 000	CREDIT AGRICOLE SA 24-23/01/2031 FRN	EUR	101 177	0.01	400 000	EUROBANK ERGASIA 25-10/05/2174 FRN	EUR	407 000	0.03
1 000 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	988 750	0.08	4 800 000	EUROBANK ERGASIA 25-30/04/2035 FRN	EUR	4 812 000	0.37
1 800 000	CREDIT AGRICOLE SA 25-18/03/2035 FRN	EUR	1 818 000	0.14					
200 000	CREDIT AGRICOLE SA 25-20/05/2173 FRN	EUR	205 250	0.02					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	EUROBANK ERGASIA 31/12/2099 FRN	EUR	419 828	0.03	200 000	CAIXABANK 24-16/04/2172 FRN	EUR	219 000	0.02
600 000	NATIONAL BANK OF GREECE 23-03/01/2034 FRN	EUR	655 500	0.05	1 400 000	CAIXABANK 25-05/03/2037 FRN	EUR	1 403 500	0.11
2 700 000	NATIONAL BANK OF GREECE 24-19/11/2030 FRN	EUR	2 703 267	0.21	2 800 000	CAIXABANK 25-14/05/2038 FRN	EUR	2 775 500	0.22
1 000 000	NATIONAL BANK OF GREECE 24-28/06/2035 FRN	EUR	1 056 680	0.08	200 000	CAIXABANK 25-24/04/2173 FRN	EUR	211 000	0.02
4 000 000	NATIONAL BANK OF GREECE 24-29/01/2029 FRN	EUR	4 075 080	0.31	200 000	CAIXABANK 25-25/12/2173 FRN	EUR	201 958	0.02
2 500 000	NATIONAL BANK OF GREECE 25-21/07/2029 FRN	EUR	2 472 925	0.19	700 000	CAIXABANK 25-29/11/2031 FRN	GBP	802 473	0.06
3 500 000	NATIONAL BANK OF GREECE 25-27/11/2032 FRN	EUR	3 460 765	0.27	300 000	IBERCAJA 24-30/07/2028 FRN	EUR	304 125	0.02
2 896 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	2 865 534	0.23	600 000	IBERCAJA 25-18/08/2036 FRN	EUR	603 000	0.05
301 000	NATIONAL BANK OF GREECE 26-12/08/2174 FRN	EUR	301 000	0.02	300 000	IBERCAJA 26-10/08/2031 FRN	EUR	297 000	0.02
1 000 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	1 002 220	0.08	3 600 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	3 675 024	0.28
4 765 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	5 133 477	0.39	700 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	725 375	0.06
800 000	PIRAEUS BANK 24-16/04/2030 FRN	EUR	834 080	0.07	1 500 000	IBERDROLA FINANCE SA 24-28/08/2173 FRN	EUR	1 516 605	0.12
1 000 000	PIRAEUS BANK 24-17/04/2034 FRN	EUR	1 085 000	0.09	700 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	687 750	0.05
2 400 000	PIRAEUS BANK 24-17/07/2029 FRN	EUR	2 455 728	0.19	1 600 000	IBERDROLA FINANCE SA 26-09/03/2175 FRN	EUR	1 572 000	0.12
1 295 000	PIRAEUS BANK 24-18/09/2035 FRN	EUR	1 351 799	0.11	900 000	MAPFRE 26-09/06/2037 FRN	EUR	914 625	0.07
4 567 000	PIRAEUS BANK 25-02/12/2031 FRN	EUR	4 532 382	0.35	400 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	402 500	0.03
4 000 000	PIRAEUS BANK 25-03/12/2028 FRN	EUR	3 982 320	0.30	2 800 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	2 775 500	0.22
1 000 000	PIRAEUS BANK 25-15/04/2174 FRN	EUR	1 002 500	0.08	1 200 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	1 188 000	0.09
	<i>Spain</i>		<i>69 493 119</i>	<i>5.41</i>	800 000	UNICAJA ES 26-18/08/2174 FRN	EUR	800 000	0.06
2 000 000	ABANCA CORP 24-11/12/2036 FRN	EUR	2 047 500	0.16	800 000	UNICAJA ES 26-26/06/2033 FRN	EUR	799 000	0.06
200 000	ABANCA CORP 25-19/12/2173 FRN	EUR	205 250	0.02		<i>Italy</i>		<i>56 463 939</i>	<i>4.43</i>
3 500 000	ABANCA CORP 26-09/06/2034 FRN	EUR	3 500 000	0.28	200 000	BANCA POPOLARE DI SONDRIO 24-04/06/2030 FRN	EUR	204 750	0.02
2 000 000	BANCO BANCO DE CREDITO SOCIAL COOPERATIVO C 25-13/10/2037 FRN	EUR	2 000 000	0.16	500 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	513 750	0.04
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-21/09/2171 FRN	EUR	215 726	0.02	800 000	BANCO BPM SPA 24-09/09/2030 FRN	EUR	812 000	0.06
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 24-13/09/2172 FRN	EUR	215 500	0.02	2 200 000	BANCO BPM SPA 24-17/01/2030 FRN	EUR	2 282 500	0.18
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 25-11/02/2174 FRN	EUR	1 002 200	0.08	1 000 000	BANCO BPM SPA 24-26/11/2036 FRN	EUR	1 027 500	0.08
2 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 25-25/02/2037 FRN	EUR	2 208 250	0.17	2 000 000	BANCO BPM SPA 25-01/01/2036 FRN	EUR	2 007 500	0.16
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 26-08/08/2174 FRN	USD	885 377	0.07	2 500 000	BANCO BPM SPA 25-23/10/2031 FRN	EUR	2 468 750	0.19
3 600 000	BANCO DE CREDITO SOCIAL COOPERATIVO 26-04/06/2032 FRN	EUR	3 622 500	0.27	200 000	BANCO BPM SPA 31/12/2099 FRN	EUR	207 000	0.02
4 200 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	4 121 250	0.31	1 000 000	BPER BANCA 24-20/02/2030 FRN	EUR	1 023 750	0.08
500 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	513 095	0.04	400 000	BPER BANCA 24-20/03/2173 FRN	EUR	418 000	0.03
500 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	517 500	0.04	600 000	BPER BANCA 24-22/05/2031 FRN	EUR	614 250	0.05
200 000	BANCO SABADELL 23-18/04/2171 FRN	EUR	220 000	0.02	200 000	BPER BANCA 25-19/03/2174 FRN	EUR	203 000	0.02
2 400 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	2 469 000	0.19	200 000	BPER BANCA 26-26/09/2174 FRN	EUR	203 750	0.02
3 900 000	BANCO SABADELL 24-27/05/2031 FRN	EUR	3 924 375	0.30	1 000 000	ENEL SPA 23-16/07/2171 FRN	EUR	1 100 910	0.09
500 000	BANCO SABADELL 24-27/06/2034 FRN	EUR	520 000	0.04	1 000 000	ENEL SPA 23-16/07/2171 FRN	EUR	1 045 000	0.08
2 000 000	BANCO SABADELL 25-10/03/2032 FRN	EUR	1 995 000	0.16	1 700 000	ENEL SPA 25-29/12/2173 FRN	EUR	1 708 500	0.13
200 000	BANCO SABADELL 31/12/2099 FRN	EUR	210 500	0.02	380 000	ENEL SPA 26-14/01/2175 FRN	EUR	373 350	0.03
7 000 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	6 665 399	0.51	1 736 000	ENEL SPA 26-14/01/2175 FRN	EUR	1 714 300	0.13
200 000	BANCO SANTANDER 24-20/08/2172 FRN	EUR	214 858	0.02	1 000 000	FINCO BANK 26-20/05/2032 FRN	EUR	1 008 750	0.08
400 000	BANCO SANTANDER 26-03/09/2174 FRN	USD	355 789	0.03	100 000	FIS GROUP 26-05/02/2031 FRN	EUR	100 722	0.01
400 000	BANCO SANTANDER 26-22/04/2038 FRN	EUR	405 000	0.03	250 000	GG12 SPA 26-28/04/2033 FRN	EUR	253 773	0.02
200 000	BANCO SANTANDER 31/12/2099 FRN	EUR	207 750	0.02	250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	246 563	0.02
200 000	BANKINTER SA 25- FRN 31/12/2099	EUR	207 500	0.02	200 000	INTESA SANPAOLO 22-30/09/2170 FRN	EUR	206 940	0.02
200 000	BANKINTER SA 25-03/11/2033 FRN	EUR	196 500	0.02	250 000	INTESA SANPAOLO 23-07/03/2172 FRN	EUR	284 695	0.02
500 000	BANKINTER SA 25-04/02/2033 FRN	EUR	499 375	0.04	1 200 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 216 500	0.10
400 000	BANKINTER SA 26-02/06/2034 FRN	EUR	398 500	0.03	200 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	212 250	0.02
4 000 000	CAIXABANK 21-09/02/2029 FRN	EUR	3 843 200	0.29	3 033 000	INTESA SANPAOLO 24-14/11/2036 FRN	EUR	3 076 372	0.24
3 000 000	CAIXABANK 22-14/11/2030 FRN	EUR	3 202 290	0.25	3 000 000	INTESA SANPAOLO 24-16/09/2032 FRN	EUR	3 041 250	0.24
1 000 000	CAIXABANK 24-09/02/2032 FRN	EUR	1 030 000	0.08	200 000	INTESA SANPAOLO 24-20/11/2172 FRN	EUR	218 750	0.02
					1 800 000	INTESA SANPAOLO 26-17/08/2174 FRN	EUR	1 804 500	0.14
					600 000	INTESA SANPAOLO 26-17/08/2174 FRN	EUR	605 250	0.05
					500 000	INTESA SANPAOLO 26-22/06/2034 FRN	EUR	500 625	0.04
					400 000	INTESA SANPAOLO 31/12/2099 FRN	EUR	423 476	0.03

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
200 000	MONTE DEI PASCHI 18-18/01/2028 FRN	EUR	211 988	0.02	100 000	SUDZUCKER INT 31/12/2099 FRN	EUR	98 250	0.01
200 000	MONTE DEI PASCHI 25-02/10/2035 FRN	EUR	205 000	0.02	8 000 000	TELEFONICA EUROPE 20-31/12/2060 FRN	EUR	7 929 999	0.61
1 044 000	MONTE DEI PASCHI 25-20/02/2032 FRN	EUR	1 038 780	0.08	3 400 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	3 242 750	0.26
211 000	NEOPHARMED GENTI 26-29/06/2033 FRN	EUR	212 804	0.02	1 500 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	1 473 300	0.12
187 000	NEXTURE SPA 26-30/07/2032 FRN	EUR	187 527	0.01	1 500 000	TELEFONICA EUROPE 23-03/05/2171 FRN	EUR	1 591 575	0.13
100 000	PRYSMIAN SPA 25- FRN 31/12/2099	EUR	103 491	0.01	600 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	657 234	0.05
800 000	TERNA RETE 24-11/04/2173 FRN	EUR	820 000	0.06	800 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	843 856	0.07
2 000 000	TERNA RETE 26-02/02/2175 FRN	EUR	1 965 000	0.15	200 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	205 250	0.02
3 500 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	3 346 875	0.26	200 000	VOLKSBANK NV 24-27/11/2035 FRN	EUR	201 750	0.02
900 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	910 125	0.07					
3 200 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	3 320 000	0.26	<i>United Kingdom</i>				<i>45 340 073</i>
200 000	UNICREDIT SPA 24-03/12/2172 FRN	EUR	214 000	0.02	100 000	AVIVA PLC 24-12/09/2054 FRN	GBP	117 424	0.01
400 000	UNICREDIT SPA 25-03/06/2173 FRN	EUR	407 000	0.03	100 000	AVIVA PLC 25-28/08/2056 FRN	EUR	102 782	0.01
1 000 000	UNICREDIT SPA 25-10/06/2031 FRN	EUR	993 750	0.08	1 051 000	AVIVA PLC 26-28/11/2057 FRN	EUR	1 074 648	0.08
2 000 000	UNICREDIT SPA 25-24/06/2037 FRN	EUR	2 022 500	0.16	200 000	BARCLAYS BANK PLC 25-31/12/2099	GBP	247 690	0.02
800 000	UNICREDIT SPA 26-03/06/2174 FRN	EUR	802 000	0.06	200 000	BARCLAYS BANK PLC 25-15/06/2173 FRN	USD	182 804	0.01
2 000 000	UNICREDIT SPA 26-15/07/2030 FRN	EUR	1 980 000	0.16	200 000	BARCLAYS BANK PLC 25-15/12/2173 FRN	EUR	201 170	0.02
1 280 000	UNICREDIT SPA 26-16/04/2032 FRN	EUR	1 292 800	0.10	800 000	BARCLAYS BANK PLC 25-26/03/2037 FRN	EUR	822 000	0.06
3 546 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	3 585 893	0.27	100 000	BARCLAYS PLC 26-12/11/2037 FRN	EUR	102 875	0.01
1 688 000	UNIPOL ASSICURAZIONI 26-21/07/2174 FRN	EUR	1 715 430	0.13	800 000	BRITISH TELECOMMUNICATIONS 24-03/10/2054 FRN	EUR	823 272	0.06
<i>The Netherlands</i>			<i>47 178 053</i>	<i>3.75</i>	200 000	BRITISH TELECOMMUNICATIONS 25-03/12/2055 FRN	GBP	234 328	0.02
200 000	ABERTIS FINANCE 24-28/02/2173 FRN	EUR	203 500	0.02	200 000	HSBC HOLDINGS 24-11/03/2173 FRN	USD	179 306	0.01
200 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	201 500	0.02	100 000	HSBC HOLDINGS 24-22/03/2035 FRN	EUR	103 000	0.01
2 100 000	ABERTIS FINANCE 31/12/2099 FRN	EUR	2 126 250	0.17	3 600 000	HSBC HOLDINGS 25-01/12/2033 FRN	EUR	3 582 000	0.27
200 000	ABN AMRO BANK NV 24-22/03/2173 FRN	EUR	214 000	0.02	400 000	HSBC HOLDINGS 25-10/09/2036 FRN	USD	352 686	0.03
200 000	ABN AMRO BANK NV 24-22/09/2172 FRN	EUR	217 500	0.02	1 500 000	HSBC HOLDINGS 25-13/05/2030 FRN	EUR	1 500 000	0.12
800 000	ACHMEA BV 25-27/01/2174 FRN	EUR	796 000	0.06	800 000	HSBC HOLDINGS 25-13/05/2034 FRN	EUR	808 632	0.06
200 000	ACHMEA BV 25-28/07/2173 FRN	EUR	205 250	0.02	1 158 000	HSBC HOLDINGS 25-19/05/2036 FRN	EUR	1 173 274	0.09
100 000	ALLIANDER 24-27/06/2173 FRN	EUR	101 773	0.01	800 000	HSBC HOLDINGS 26-18/11/2174 FRN	USD	704 977	0.06
100 000	ALLIANDER 25-02/10/2174 FRN	EUR	97 375	0.01	200 000	HSBC HOLDINGS 26-24/09/2174 FRN	USD	176 682	0.01
200 000	ASR NEDERLAND NV 24-27/12/2172 FRN	EUR	214 000	0.02	200 000	HSBC HOLDINGS 26-24/09/2174 FRN	USD	179 524	0.01
200 000	ASR NEDERLAND NV 25-02/10/2173 FRN	EUR	212 000	0.02	200 000	LEGAL & GENERAL GROUP 25-01/04/2055 FRN	GBP	240 016	0.02
200 000	COOPERATIEVE RAB 21-31/12/2061 FRN	EUR	195 550	0.02	800 000	LLOYDS BANKING GROUP PLC 24-06/11/2030 FRN	EUR	805 784	0.06
200 000	COOPERATIEVE RAB 22-29/06/2170 FRN	EUR	203 120	0.02	200 000	LLOYDS BANKING GROUP PLC 24-27/12/2172 FRN	USD	179 524	0.01
100 000	COOPERATIEVE RAB 24-17/04/2029 FRN	GBP	116 090	0.01	1 400 000	LLOYDS BANKING GROUP PLC 25-09/05/2035 FRN	EUR	1 412 250	0.11
1 600 000	COOPERATIEVE RAB 26-29/12/2174 FRN	EUR	1 623 504	0.13	200 000	LLOYDS BANKING GROUP PLC 25-27/06/2173 FRN	GBP	239 146	0.02
3 600 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	3 388 896	0.27	200 000	LLOYDS BANKING GROUP PLC 26-12/02/2037 FRN	EUR	199 908	0.02
500 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	493 425	0.04	8 887 000	LLOYDS BANKING GROUP PLC 26-13/05/2033 FRN	EUR	8 898 108	0.69
6 000 000	ING GROEP NV 21-09/06/2032 FRN	EUR	5 892 539	0.45	200 000	LLOYDS BANKING GROUP PLC 26-16/09/2036 FRN	GBP	231 600	0.02
900 000	ING GROEP NV 22-24/08/2033 FRN	EUR	911 250	0.07	200 000	NATIONWIDE BUILDING SOCIETY 24-20/12/2172 FRN	GBP	237 852	0.02
100 000	ING GROEP NV 24-19/11/2032 FRN	EUR	99 499	0.01	400 000	NATIONWIDE BUILDING SOCIETY 25-30/07/2035 FRN	EUR	403 248	0.03
300 000	ING GROEP NV 25-10/11/2030 FRN	EUR	295 875	0.02	500 000	NATIONWIDE BUILDING SOCIETY 26-09/06/2037 FRN	EUR	499 375	0.04
2 400 000	ING GROEP NV 25-20/05/2036 FRN	EUR	2 430 000	0.19	200 000	NATIONWIDE BUILDING SOCIETY 31/12/2099 FRN	GBP	242 169	0.02
800 000	ING GROEP NV 25-20/08/2037 FRN	EUR	794 000	0.06	100 000	NATWEST GROUP 21-09/11/2028 FRN	GBP	112 027	0.01
300 000	ING GROEP NV 26-10/02/2032 FRN	EUR	295 500	0.02	2 800 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	2 834 748	0.22
100 000	ING GROEP NV 26-10/02/2037 FRN	EUR	99 000	0.01	1 000 000	NATWEST GROUP 24-05/08/2031 FRN	EUR	1 011 360	0.08
2 800 000	ING GROEP NV 26-18/05/2038 FRN	EUR	2 824 500	0.22	1 500 000	NATWEST GROUP 24-12/09/2032 FRN	EUR	1 510 170	0.12
1 500 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	1 537 500	0.12	500 000	NATWEST GROUP 25-03/09/2034 FRN	EUR	497 455	0.04
1 000 000	NN GROUP NV 23-03/11/2043 FRN	EUR	1 111 250	0.09	1 974 000	NATWEST GROUP 25-13/05/2030 FRN	EUR	1 971 533	0.16
200 000	NN GROUP NV 24-12/09/2172 FRN	EUR	211 176	0.02	2 800 000	NATWEST GROUP 25-25/02/2035 FRN	EUR	2 793 000	0.22
200 000	NN GROUP NV 25-11/09/2173 FRN	EUR	203 500	0.02	200 000	NATWEST GROUP 25-30/09/2173 FRN	GBP	238 855	0.02
300 000	STEDIN HOLDING 26-21/01/2175 FRN	EUR	293 625	0.02	200 000	NATWEST GROUP 25-31/03/2173 FRN	GBP	238 855	0.02
1 000 000	STELLANTIS NV 26-16/03/2175 FRN	EUR	974 750	0.08					
2 400 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	2 350 392	0.18					

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	NATWEST GROUP 26-25/02/2037 FRN	EUR	995 000	0.08	400 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	436 000	0.03
313 000	NATWEST GROUP 26-30/06/2174 FRN	GBP	366 040	0.03	200 000	DEUTSCHE BANK AG 24-30/04/2173 FRN	EUR	217 000	0.02
229 000	SSE PLC 26-09/06/2175 FRN	EUR	231 576	0.02	200 000	DEUTSCHE BANK AG 25-30/04/2173 FRN	EUR	213 500	0.02
227 000	SSE PLC 26-09/09/2174 FRN	EUR	228 419	0.02	800 000	DEUTSCHE BANK AG 25-30/04/2174 FRN	EUR	826 000	0.06
1 000 000	SSE PLC 31/12/2099 FRN	EUR	1 002 500	0.08	500 000	DEUTSCHE BANK AG 26-15/05/2041 FRN	EUR	500 970	0.04
2 322 000	SSE PLC 31/12/2099 FRN	EUR	2 311 946	0.18	1 000 000	DEUTSCHE BANK AG 26-19/02/2030 FRN	EUR	987 500	0.08
2 000 000	STANDARD CHARTERED 26-28/05/2032 FRN	EUR	2 027 160	0.16	800 000	DEUTSCHE BANK AG 26-30/10/2174 FRN	EUR	817 000	0.06
700 000	SWISS RE SUBORDONATED FINANCE 26-22/04/2037 FRN	EUR	711 375	0.06	200 000	DZ BANK AG 25-15/10/2035 FRN	EUR	198 750	0.02
	<i>Portugal</i>		<i>37 205 942</i>	<i>2.88</i>	1 000 000	DZ BANK AG 25-27/11/2031 FRN	EUR	987 500	0.08
3 800 000	BANCO COMERCIAL PORTUGUES BONDS 26-05/05/2032 FRN	EUR	3 766 750	0.29	1 200 000	EVONIK 25-09/09/2055 FRN	EUR	1 192 572	0.09
1 400 000	BANCO COMERCIAL PORTUGUES BONDS 26-22/06/2038 FRN	EUR	1 393 000	0.11	500 000	INFINEON TECHNOLOGIES 19-01/04/2168 FRN	EUR	499 375	0.04
200 000	BANCO COMERCIAL PORTUGUES 24-18/04/2172 FRN	EUR	218 500	0.02	700 000	MERCK 25-24/11/2055 FRN	EUR	691 250	0.05
4 000 000	BANCO COMERCIAL PORTUGUES 25-24/06/2031 FRN	EUR	3 955 000	0.30	4 500 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	4 061 250	0.31
100 000	CAIXA CENTRAL 26-29/01/2031 FRN	EUR	98 875	0.01	200 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	172 750	0.01
3 500 000	CAIXA GERAL DEPO 25-07/10/2031 FRN	EUR	3 442 005	0.27		<i>United States of America</i>		<i>23 296 204</i>	<i>1.82</i>
2 500 000	CAIXA GERAL DEPO 26-20/05/2032 FRN	EUR	2 510 575	0.20	300 000	AMERICAN EXPRESS 26-16/06/2034 FRN	EUR	303 375	0.02
900 000	EDP SA 21-02/08/2081 FRN	EUR	898 380	0.07	200 000	BANK OF AMERICA CORPORATION 25-12/02/2036 FRN	USD	178 319	0.01
5 000 000	EDP SA 21-14/03/2082 FRN	EUR	4 931 250	0.38	200 000	CITIGROUP INC 25-23/07/2036 FRN	EUR	202 000	0.02
300 000	EDP SA 21-14/03/2082 FRN	EUR	281 625	0.02	100 000	CITIGROUP INC 25-24/01/2036 FRN	USD	90 020	0.01
1 000 000	EDP SA 23-23/04/2083 FRN	EUR	1 036 250	0.08	20 000	EXELON CO 25-15/03/2055 FRN	USD	17 909	0.00
1 300 000	EDP SA 24-16/09/2054 FRN	EUR	1 318 031	0.10	500 000	GENERAL MILLS IN 26-16/07/2056 FRN	EUR	493 750	0.04
5 000 000	EDP SA 24-29/05/2054 FRN	EUR	5 081 250	0.39	2 200 000	GENERAL MILLS IN 26-16/07/2056 FRN	EUR	2 172 500	0.17
3 400 000	EDP SA 25-02/12/2055 FRN	EUR	3 361 750	0.26	40 000	GENERAL MOTORS FINANCE 20-31/12/2060 FRN	USD	34 899	0.00
3 600 000	EDP SA 25-27/05/2055 FRN	EUR	3 614 076	0.27	20 000	GOLDMAN SACHS GROUP 21-31/12/2061 FRN	USD	17 471	0.00
200 000	FIDEL CIA SEGURO 24-29/11/2172 FRN	EUR	216 500	0.02	20 000	GOLDMAN SACHS GROUP 21-31/12/2061 FRN	USD	17 406	0.00
1 100 000	FIDEL CO SEGUROS 26-17/02/2046 FRN	EUR	1 082 125	0.09	200 000	GOLDMAN SACHS GROUP 25-10/08/2173 FRN	USD	179 743	0.01
	<i>Germany</i>		<i>36 407 036</i>	<i>2.83</i>	2 000 000	GOLDMAN SACHS GROUP 25-18/12/2036 FRN	EUR	2 002 460	0.16
800 000	ALLIANZ SE 24-26/07/2054 FRN	EUR	842 000	0.07	1 000 000	GOLDMAN SACHS GROUP 25-23/01/2033 FRN	EUR	996 300	0.08
900 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	909 000	0.07	20 000	GOLDMAN SACHS GROUP 25-28/01/2056 FRN	USD	17 175	0.00
300 000	AMPRION GMBH 26-28/04/2056 FRN	EUR	300 000	0.02	500 000	GOLDMAN SACHS GROUP 26-17/02/2029 FRN	EUR	496 775	0.04
181 000	APCOA GMBH 26-15/04/2031 FRN	EUR	180 980	0.01	700 000	GOLDMAN SACHS GROUP 26-17/02/2039 FRN	EUR	698 901	0.05
100 000	BAYERISCHE LNDKB 26-21/01/2037 FRN	EUR	99 000	0.01	2 400 000	GOLDMAN SACHS GROUP 26-17/08/2033 FRN	EUR	2 382 576	0.19
200 000	COMMERZBANK 31/12/2099 FRN	EUR	214 170	0.02	1 217 000	GOLDMAN SACHS GROUP 26-22/04/2036 FRN	EUR	1 226 128	0.10
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	211 956	0.02	134 000	GOLDMAN SACHS GROUP 26-22/09/2036 FRN	GBP	156 339	0.01
1 000 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	1 000 770	0.08	500 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	435 300	0.03
5 000 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	5 175 000	0.40	100 000	MORGAN STANLEY 24-07/02/2039 FRN	USD	90 040	0.01
200 000	COMMERZBANK AG 24-09/04/2173 FRN	EUR	226 000	0.02	300 000	MORGAN STANLEY 24-21/03/2035 FRN	EUR	303 822	0.02
3 000 000	COMMERZBANK AG 24-20/02/2037 FRN	EUR	3 030 000	0.24	500 000	MORGAN STANLEY 25-07/11/2031 FRN	EUR	493 335	0.04
200 000	COMMERZBANK AG 25-06/06/2030 FRN	EUR	198 750	0.02	800 000	MORGAN STANLEY 25-07/11/2036 FRN	EUR	788 000	0.06
200 000	COMMERZBANK AG 25-06/06/2034 FRN	EUR	200 000	0.02	50 000	MORGAN STANLEY 25-18/01/2036 FRN	USD	44 664	0.00
5 000 000	COMMERZBANK AG 25-14/01/2032 FRN	EUR	5 025 000	0.39	1 000 000	MORGAN STANLEY 25-22/05/2031 FRN	EUR	1 003 750	0.08
1 800 000	COMMERZBANK AG 25-30/06/2037 FRN	EUR	1 811 250	0.14	556 000	MORGAN STANLEY 26-23/01/2032 FRN	EUR	553 220	0.04
800 000	COMMERZBANK AG 26-03/03/2037 FRN	EUR	795 000	0.06	700 000	MORGAN STANLEY 26-23/01/2037 FRN	EUR	700 875	0.06
1 000 000	COMMERZBANK AG 26-03/06/2033 FRN	EUR	1 002 500	0.08	1 300 000	NEXTERA ENERGY 25-15/05/2056 FRN	EUR	1 280 500	0.10
800 000	COMMERZBANK AG 26-03/09/2031 FRN	EUR	789 000	0.06	495 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	489 431	0.04
1 200 000	COMMERZBANK AG 26-21/01/2038 FRN	EUR	1 194 000	0.09					
300 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	298 125	0.02					
300 000	DEUTSCHE BANK AG 22-24/05/2028 FRN	EUR	300 750	0.02					
800 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	802 368	0.06					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
536 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	527 960	0.04	1 000 000	PKO BANK POLSKI 25-20/11/2032 FRN	EUR	997 560	0.08
500 000	ONCOR ELECTRIC D 26-26/11/2056 FRN	EUR	505 625	0.04	600 000	PKO BANK POLSKI 26-06/05/2030 FRN	EUR	603 594	0.05
200 000	VERIZON COMMUNICATIONS INC 25-15/06/2056 FRN	GBP	230 439	0.02	900 000	PKO BANK POLSKI 26-24/06/2036 FRN	EUR	898 416	0.07
2 000 000	VERIZON COMMUNICATIONS INC 25-15/06/2056 FRN	EUR	1 975 000	0.16	<i>Norway</i>			<i>9 684 565</i>	<i>0.76</i>
1 637 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	EUR	1 620 630	0.13	500 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	516 875	0.04
500 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	GBP	569 567	0.04	500 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	508 075	0.04
<i>Austria</i>			<i>19 098 437</i>	<i>1.49</i>	1 454 000	DNB BANK ASA 24-29/11/2030 FRN	EUR	1 442 252	0.11
2 500 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	2 565 625	0.20	2 900 000	DNB BANK ASA 25-02/07/2035 FRN	EUR	2 907 250	0.23
100 000	ERSTE GROUP 24-15/01/2035 FRN	EUR	100 750	0.01	500 000	DNB BANK ASA 25-15/01/2031 FRN	EUR	497 500	0.04
3 000 000	ERSTE GROUP 25-14/01/2033 FRN	EUR	2 973 750	0.23	1 000 000	DNB BANK ASA 25-20/05/2031 FRN	EUR	993 750	0.08
2 800 000	ERSTE GROUP 25-26/06/2031 FRN	EUR	2 800 000	0.22	1 235 000	DNB BANK ASA 26-17/06/2031 FRN	EUR	1 238 088	0.10
1 800 000	ERSTE GROUP 25-26/11/2035 FRN	EUR	1 784 250	0.14	800 000	DNB BANK ASA 26-20/01/2032 FRN	EUR	792 000	0.06
800 000	ERSTE GROUP 26-15/10/2174 FRN	EUR	803 000	0.06	780 000	DNB BANK ASA 26-28/05/2032 FRN	EUR	788 775	0.06
3 900 000	ERSTE GROUP 26-21/04/2036 FRN	EUR	3 870 750	0.29	<i>Hungary</i>			<i>6 524 784</i>	<i>0.50</i>
400 000	ERSTE GROUP 31/12/2099 FRN	EUR	421 000	0.03	800 000	ERSTE BANK HUNDA 26-29/01/2031 FRN	EUR	786 345	0.06
200 000	RAIFF LB NIEDER 26-06/02/2032 FRN	EUR	197 250	0.02	100 000	OTP BANK 24-12/06/2028 FRN	EUR	101 299	0.01
1 100 000	RAIFFEISEN BANK INTERNATIONAL 21-17/06/2033 FRN	EUR	1 057 375	0.08	5 700 000	OTP BANK 26-03/02/2032 FRN	EUR	5 637 140	0.43
200 000	RAIFFEISEN BANK INTERNATIONAL 24-15/06/2173 FRN	EUR	213 536	0.02	<i>Australia</i>			<i>5 864 644</i>	<i>0.47</i>
200 000	RAIFFEISEN BANK INTERNATIONAL 25-13/11/2033 FRN	EUR	199 026	0.02	200 000	AUST & NZ BANK 25-31/07/2035 FRN	EUR	199 894	0.02
200 000	RAIFFEISEN BANK INTERNATIONAL 25-15/12/2173 FRN	EUR	206 000	0.02	100 000	AUST & NZ BANK 26-14/05/2038 FRN	EUR	100 750	0.01
600 000	RAIFFEISEN BANK INTERNATIONAL 26-15/06/2174 FRN	EUR	605 250	0.05	2 500 000	COMMONWEALTH BANK OF AUSTRALIA 24-04/06/2034 FRN	EUR	2 550 800	0.20
500 000	UNIQA INSURANCE 26-13/05/2046 FRN	EUR	501 875	0.04	1 000 000	COMMONWEALTH BANK OF AUSTRALIA 26-21/05/2037 FRN	EUR	1 022 500	0.08
800 000	VOLKSBANK WIEN A 25-09/09/2031 FRN	EUR	799 000	0.06	1 500 000	NATIONAL AUSTRALIA BANK 26-22/01/2036 FRN	EUR	1 486 950	0.12
<i>Ireland</i>			<i>13 943 380</i>	<i>1.11</i>	500 000	QBE INSURANCE 26-17/06/2037 FRN	EUR	503 750	0.04
200 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	198 970	0.02	<i>Finland</i>			<i>5 376 699</i>	<i>0.43</i>
2 242 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	2 334 460	0.18	100 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	103 354	0.01
1 347 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	1 448 483	0.11	200 000	NORDEA BANK ABP 24-29/05/2035 FRN	EUR	203 750	0.02
1 600 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	1 646 000	0.13	2 500 000	NORDEA BANK ABP 25-19/11/2035 FRN	EUR	2 465 625	0.19
3 200 000	AIB GROUP PLC 25-02/12/2036 FRN	EUR	3 174 080	0.25	1 000 000	NORDEA BANK ABP 26-16/06/2036 FRN	EUR	1 007 500	0.08
100 000	AIB GROUP PLC 25-26/03/2036 FRN	EUR	101 622	0.01	200 000	OP CORPORATE BANK 25-28/01/2035 FRN	EUR	199 250	0.02
200 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	212 230	0.02	1 000 000	SAMPO OYJ 25-24/03/2174 FRN	EUR	1 011 910	0.08
2 000 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	2 064 600	0.16	200 000	STORA ENSO OYJ 26-17/04/2175 FRN	EUR	203 750	0.02
200 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	203 798	0.02	178 000	STORA ENSO OYJ 26-17/10/2174 FRN	EUR	181 560	0.01
500 000	BANK OF IRELAND 24-10/08/2034 FRN	EUR	514 375	0.04	<i>Denmark</i>			<i>4 934 190</i>	<i>0.39</i>
735 000	BANK OF IRELAND 25-19/05/2032 FRN	EUR	740 968	0.06	400 000	DANSKE BANK A/S 24-19/11/2036 FRN	EUR	399 000	0.03
200 000	BANK OF IRELAND 26-02/04/2034 FRN	EUR	202 544	0.02	100 000	DANSKE BANK A/S 25-19/11/2035 FRN	EUR	99 493	0.01
1 000 000	BANK OF IRELAND 26-12/01/2038 FRN	EUR	998 750	0.08	267 000	DANSKE BANK A/S 26-25/09/2174 FRN	USD	232 367	0.02
100 000	PERM TSB GROUP 24-10/07/2030 FRN	EUR	102 500	0.01	800 000	JYSKE BANK A/S 25-29/04/2031 FRN	EUR	805 000	0.06
<i>Poland</i>			<i>10 442 470</i>	<i>0.82</i>	600 000	JYSKE BANK A/S 26-30/06/2032 FRN	EUR	602 250	0.05
1 000 000	BANK MILLENNIUM 26-27/08/2036 FRN	EUR	1 010 760	0.08	2 000 000	NYKREDIT 26-21/01/2038 FRN	EUR	1 990 880	0.16
400 000	BANK POLSKA 25-04/06/2031 FRN	EUR	401 720	0.03	10 000	ORSTED A/S 22-08/12/3022 FRN	EUR	10 200	0.00
1 800 000	BANK POLSKA 25-23/09/2032 FRN	EUR	1 792 278	0.14	800 000	SYDBANK A/S 25-11/12/2029 FRN	EUR	795 000	0.06
900 000	BANK POLSKA 25-27/02/2036 FRN	EUR	895 347	0.07	<i>Luxembourg</i>			<i>4 359 649</i>	<i>0.34</i>
200 000	BANK POLSKA 26-03/06/2030 FRN	EUR	200 284	0.02	100 000	AROUNDTOWN FINANCE 24-16/04/2173 FRN	EUR	97 875	0.01
1 800 000	MBANK 24-27/09/2030 FRN	EUR	1 830 582	0.14	100 000	AROUNDTOWN FINANCE 25-30/05/2174 FRN	EUR	96 125	0.01
500 000	MBANK 25-03/03/2032 FRN	EUR	499 885	0.04	100 000	AROUNDTOWN FINANCE 26-03/08/2174 FRN	EUR	94 125	0.01
400 000	MBANK 26-26/05/2033 FRN	EUR	407 740	0.03	300 000	CPI PROPERTY GROUP 26-24/01/2175 FRN	EUR	285 000	0.02
600 000	PKO BANK POLSKI 24-12/09/2027 FRN	EUR	600 825	0.05	700 000	GRAND CITY FINANCE 25-09/04/2174 FRN	EUR	677 250	0.05
303 000	PKO BANK POLSKI 25-16/06/2028 FRN	EUR	303 479	0.02					

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets		
1 800 000	GRAND CITY FINANCE 26-05/08/2174 FRN	EUR	1 770 750	0.14	Shares/Units in investment funds				30 700 289	2.40	
149 000	PLT VII FINANCE 26-15/06/2031 FRN	EUR	149 024	0.01							
1 200 000	SES FIN SARL 26-24/06/2174 FRN	EUR	1 189 500	0.09							
Canada				4 301 763	0.34	200.00	Luxembourg BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	24 144 883	1.89	
1 000 000	BANK OF MONTREAL 25-09/01/2032 FRN	EUR	992 840	0.08	France				6 555 406	0.51	
900 000	BANK OF MONTREAL 26-24/03/2032 FRN	EUR	907 875	0.07	5 382.43	BNP PARIBAS MOIS ISR - X CAP	EUR	6 555 406	0.51		
200 000	ROYAL BANK OF CANADA 25-24/11/2085 FRN	USD	173 208	0.01	Total securities portfolio				1 241 599 598	97.64	
200 000	ROYAL BANK OF CANADA 26-03/08/2034 FRN	EUR	201 500	0.02							
1 500 000	ROYAL BANK OF CANADA 26-15/06/2030 FRN	EUR	1 505 625	0.12							
600 000	ROYAL BANK OF CANADA 26-24/05/2086 FRN	USD	520 715	0.04							
Romania				3 584 400	0.29						
1 000 000	BANCA COMERCIALA 25-25/11/2031 FRN	EUR	985 850	0.08							
200 000	BANCA TRANSILVAN 25-27/05/2174 FRN	EUR	206 530	0.02							
2 193 000	BANCA TRANSILVAN 26-27/05/2032 FRN	EUR	2 193 000	0.17							
200 000	RZB 26-22/01/2032 FRN	EUR	199 020	0.02							
Sweden				3 466 350	0.28						
200 000	HEIMSTADEN BOSTA 21-01/05/2169 FRN	EUR	197 250	0.02							
800 000	HEIMSTADEN BOSTA 21-13/10/2170 FRN	EUR	796 000	0.06							
800 000	HEIMSTADEN BOSTA 24-04/03/2173 FRN	EUR	829 000	0.07							
571 000	HEIMSTADEN BOSTA 26-19/04/2174 FRN	EUR	556 725	0.04							
500 000	HEMSO FASTIGHETS 26-18/02/2058 FRN	EUR	491 875	0.04							
600 000	SVENSKA HANDELSBANKEN 24-04/11/2036 FRN	EUR	595 500	0.05							
Belgium				2 355 472	0.20						
400 000	AGEAS 25-20/11/2174 FRN	EUR	407 500	0.03							
200 000	BELFIUS BANK SA 26-29/04/2038 FRN	EUR	199 250	0.02							
200 000	KBC GROUP NV 24-17/03/2173 FRN	EUR	210 000	0.02							
100 000	KBC GROUP NV 24-19/03/2034 FRN	GBP	118 847	0.01							
200 000	KBC GROUP NV 25- FRN 31/12/2099	EUR	207 250	0.02							
100 000	KBC GROUP NV 25-26/08/2036 FRN	EUR	98 875	0.01							
1 100 000	KBC GROUP NV 26-28/05/2034 FRN	EUR	1 113 750	0.09							
Switzerland				1 672 461	0.13						
200 000	UBS GROUP 25-05/02/2174 FRN	USD	177 556	0.01							
1 000 000	UBS GROUP 26-05/12/2174 FRN	USD	880 128	0.07							
400 000	UBS GROUP 26-08/07/2174 FRN	USD	350 739	0.03							
300 000	UBS GROUP 26-08/07/2174 FRN	USD	264 038	0.02							
Czech Republic				1 293 815	0.11						
1 100 000	CESKA SPORITELNA 25-09/09/2032 FRN	EUR	1 095 875	0.09							
200 000	CESKA SPORITELNA 26-11/02/2033 FRN	EUR	197 940	0.02							
Cyprus				1 002 188	0.08						
200 000	BANK OF CYPRUS 25-18/09/2036 FRN	EUR	199 620	0.02							
800 000	BANK OF CYPRUS 26-20/05/2031 FRN	EUR	802 568	0.06							
Slovenia				600 888	0.05						
600 000	NOVA LJUBLJANSKA 25-21/01/2029 FRN	EUR	600 888	0.05							
Slovakia				303 480	0.02						
300 000	TATRA BANKA AS 26-26/05/2032 FRN	EUR	303 480	0.02							
Liechtenstein				101 250	0.01						
100 000	SWISS LIFE II 24-01/10/2044 FRN	EUR	101 250	0.01							

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Equity

Securities portfolio at 30/06/2026

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			42 410 908	102.36
Shares			42 410 908	102.36
<i>Germany</i>			<i>16 804 221</i>	<i>40.56</i>
5 592	ALLIANZ SE - REG	EUR	2 315 647	5.59
54 611	DEUTSCHE TELEKOM AG - REG	EUR	1 302 472	3.14
21 909	DHL GROUP	EUR	1 163 368	2.81
29 340	FRESENIUS MEDICAL CARE AG	EUR	1 161 864	2.80
35 106	FRESENIUS SE & CO KGAA	EUR	1 403 187	3.39
22 911	GEA GROUP AG	EUR	1 375 806	3.32
5 810	HANNOVER RUECK SE	EUR	1 408 344	3.40
3 098	KNORR-BREMSE AG	EUR	314 757	0.76
7 618	MERCK KGAA	EUR	1 118 703	2.70
3 518	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 718 543	4.15
12 548	SIEMENS ENERGY AG	EUR	2 080 458	5.02
204	SIEMENS ENERGY AG - REG	EUR	57 355	0.14
12 511	TALANX AG	EUR	1 383 717	3.34
<i>The Netherlands</i>			<i>8 599 402</i>	<i>20.76</i>
177 480	AEGON LTD	EUR	1 320 096	3.19
2 514	ASML HOLDING NV	EUR	4 327 600	10.45
12 037	KONINKLIJKE AHOLD DELHAIZE NV	EUR	423 943	1.02
15 223	NN GROUP NV - W/I	EUR	1 166 995	2.82
24 110	WOLTERS KLUWER	EUR	1 360 768	3.28
<i>France</i>			<i>5 871 147</i>	<i>14.17</i>
39 985	AXA SA	EUR	1 753 342	4.23
7 265	DANONE	EUR	521 191	1.26
8 363	IPSEN	EUR	1 411 674	3.41
24 673	SANOFI	EUR	1 852 449	4.47
1 165	SCHNEIDER ELECTRIC SE	EUR	332 491	0.80
<i>Spain</i>			<i>4 245 615</i>	<i>10.24</i>
53 040	AENA SME SA	EUR	1 414 046	3.41
27 778	AMADEUS IT GROUP SA	EUR	1 418 900	3.42
35 423	ENDESA SA	EUR	1 412 669	3.41
<i>Italy</i>			<i>3 253 866</i>	<i>7.86</i>
5 791	ASSICURAZIONI GENERALI	EUR	246 755	0.60
88 698	BANCO BPM SPA	EUR	1 340 227	3.23
26 419	MONCLER SPA	EUR	1 341 557	3.24
4 157	UNICREDIT SPA	EUR	325 327	0.79
<i>Ireland</i>			<i>2 076 709</i>	<i>5.01</i>
133 039	AIB GROUP PLC	EUR	1 366 976	3.30
25 950	RYANAIR HOLDINGS PLC	EUR	709 733	1.71
<i>Belgium</i>			<i>1 559 948</i>	<i>3.76</i>
5 954	UCB SA	EUR	1 559 948	3.76
Total securities portfolio			42 410 908	102.36

BNP PARIBAS FUNDS Sustainable Europe Dividend

Securities portfolio at 30/06/2026

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 Kingdom</i>					<i>Switzerland</i>				
41 702	ANGLO AMERICAN PLC	GBP	1 789 787	1.44	30 754	ABB LTD - REG	CHF	2 920 505	2.35
23 881	ASTRAZENECA PLC	GBP	3 909 010	3.15	10 281	COMPANIE FINANCIERE RICHEMONT - REG	CHF	2 079 610	1.67
328 310	BARCLAYS BANK PLC	GBP	1 930 832	1.55	20 767	NESTLE SA - REG	CHF	1 870 775	1.51
43 435	DIAGEO PLC	GBP	767 701	0.62	30 037	NOVARTIS AG - REG	CHF	4 122 616	3.32
64 548	GSK PLC	GBP	1 484 439	1.19	10 620	ROCHE HOLDING AG	CHF	3 832 297	3.08
232 135	HSBC HOLDINGS PLC	GBP	3 855 802	3.10	22 149	STMICROELECTRONICS NV	EUR	1 429 053	1.15
37 900	IMI PLC	GBP	1 304 105	1.05	20 224	UBS GROUP AG - REG	CHF	878 475	0.71
128 625	NATIONAL GRID PLC	GBP	1 863 525	1.50	<i>Spain</i>				
6 357	RECKITT BENCKISER GROUP PLC	GBP	362 424	0.29	49 843	ACERINOX SA	EUR	764 093	0.61
88 442	ROLLS-ROYCE HOLDINGS PLC	GBP	1 483 205	1.19	55 982	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	1 224 326	0.99
50 876	STANDARD CHARTERED PLC	GBP	1 205 455	0.97	245 837	BANCO SANTANDER SA	EUR	2 970 694	2.39
21 465	UNILEVER PLC	EUR	1 130 132	0.91	117 379	CAIXABANK	EUR	1 453 739	1.17
19 145	WEIR GROUP PLC/THE	GBP	534 300	0.43	125 842	IBERDROLA SA	EUR	2 748 389	2.21
<i>Germany</i>					26 577	INDUSTRIA DE DISEÑO TEXTIL	EUR	1 464 924	1.18
7 421	ALLIANZ SE - REG	EUR	3 073 036	2.47	<i>Italy</i>				
14 900	BASF SE	EUR	697 022	0.56	32 708	ASSICURAZIONI GENERALI	EUR	1 393 688	1.12
8 869	BAYERISCHE MOTOREN WERKE AG	EUR	507 839	0.41	79 351	BPER BANCA	EUR	1 089 648	0.88
8 647	CONTINENTAL AG	EUR	623 968	0.50	136 685	ENEL SPA	EUR	1 374 231	1.11
4 408	DEUTSCHE BOERSE AG	EUR	1 052 630	0.85	184 737	INTESA SANPAOLO	EUR	1 106 575	0.89
77 700	DEUTSCHE TELEKOM AG - REG	EUR	1 853 145	1.49	10 973	LEONARDO SPA	EUR	514 908	0.41
48 639	E.ON SE	EUR	876 718	0.71	11 570	PRYSMIAN SPA	EUR	1 689 799	1.36
18 562	GEA GROUP AG	EUR	1 114 648	0.90	30 603	UNICREDIT SPA	EUR	2 394 991	1.93
4 898	HEIDELBERG MATERIALS AG	EUR	817 476	0.66	<i>Sweden</i>				
25 002	INFINEON TECHNOLOGIES AG	EUR	2 041 913	1.64	110 904	ATLAS COPCO AB - A	SEK	1 966 003	1.58
14 859	KNORR-BREMSE AG	EUR	1 509 674	1.21	8 979	BOLIDEN AB	SEK	443 716	0.36
1 315	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	642 378	0.52	52 939	TELE2 AB - B	SEK	806 883	0.65
7 687	SAP SE	EUR	1 030 058	0.83	<i>Austria</i>				
15 639	SIEMENS ENERGY AG - REG	EUR	4 396 904	3.54	17 267	ERSTE GROUP BANK AG	EUR	2 021 966	1.63
<i>The Netherlands</i>					<i>Belgium</i>				
96 689	AEGON LTD	EUR	719 173	0.58	8 307	ANHEUSER - BUSCH INBEV SA/NV	EUR	603 587	0.49
10 852	AIRBUS SE	EUR	2 111 148	1.70	6 586	ELIA GROUP SA/NV	EUR	920 723	0.74
1 373	ASM INTERNATIONAL NV	EUR	1 373 687	1.11	<i>Finland</i>				
4 744	ASML HOLDING NV	EUR	8 166 321	6.57	105 978	NOKIA OYJ	EUR	1 224 576	0.99
13 391	ASR NEDERLAND NV	EUR	884 342	0.71	<i>Hong Kong</i>				
71 627	ING GROEP NV	EUR	1 981 919	1.59	72 046	PRUDENTIAL PLC	GBP	838 892	0.67
9 969	KONINKLIJKE Ahold DELHAIZE NV	EUR	351 108	0.28	<i>Norway</i>				
262 706	KONINKLIJKE KPN	EUR	1 133 839	0.91	82 989	NORSK HYDRO ASA	NOK	658 719	0.53
7 525	NN GROUP NV - W/I	EUR	576 867	0.46	Total securities portfolio				
28 175	PROSUS NV	EUR	1 070 368	0.86					
<i>France</i>									
6 477	AIR LIQUIDE SA	EUR	1 122 335	0.90					
7 767	COMPAGNIE DE SAINT GOBAIN	EUR	614 836	0.49					
14 962	DANONE	EUR	1 073 374	0.86					
33 834	ENGIE	EUR	933 480	0.75					
5 869	ESSILORLUXOTTICA	EUR	962 809	0.77					
566	HERMES INTERNATIONAL	EUR	904 468	0.73					
8 620	LEGRAND SA	EUR	1 273 174	1.02					
4 849	LOREAL	EUR	1 860 319	1.50					
4 156	LVMH MOET HENNESSY LOUIS VUITTON	EUR	2 011 920	1.62					
11 296	SANOFI	EUR	848 104	0.68					
12 443	SCHNEIDER ELECTRIC SE	EUR	3 551 232	2.86					
29 023	SPIE SA - W/I	EUR	1 462 759	1.18					
16 357	TECHNIP ENERGIES NV	EUR	541 744	0.44					

BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

Securities portfolio at 30/06/2026

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					102 659	BANCO SANTANDER SA	EUR	1 240 531	0.10
Shares					1 860 431	CAIXABANK	EUR	23 041 438	1.79
United Kingdom					286 579	ENDESA SA	EUR	11 428 771	0.89
144 080	3I GROUP PLC	GBP	4 158 148	0.32	438 967	IBERDROLA SA	EUR	9 587 039	0.75
277 398	ASTRAZENECA PLC	GBP	45 406 452	3.53	232 261	INDUSTRIA DE DISEÑO TEXTIL	EUR	12 802 226	1.00
2 891 287	AVIVA PLC	GBP	21 823 947	1.70	938 596	MAPFRE SA	EUR	4 064 121	0.32
10 045	BUNZL PLC	GBP	306 691	0.02	France				
39 390	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	3 447 702	0.27	22 555	AMUNDI SA	EUR	1 893 492	0.15
405 172	COMPASS GROUP PLC	USD	11 446 738	0.89	599 341	AXA SA	EUR	26 281 103	2.04
1 238 519	GSK PLC	GBP	28 482 774	2.22	306 196	BUREAU VERITAS SA	EUR	8 199 929	0.64
3 086 742	HALEON PLC	GBP	12 459 487	0.97	145 202	DANONE	EUR	10 416 791	0.81
35 477	HALMA PLC	GBP	1 620 229	0.13	47 297	IPSEN	EUR	7 983 734	0.62
1 461 692	HSBC HOLDINGS PLC	GBP	24 278 952	1.89	356 721	SANOFI	EUR	26 782 613	2.08
2 775 644	KINGFISHER PLC	GBP	9 125 405	0.71	4 475	SCHNEIDER ELECTRIC SE	EUR	1 277 165	0.10
3 320 553	NATWEST GROUP	GBP	25 711 735	2.00	132 181	VINCI SA	EUR	16 892 732	1.31
127 961	NEXT PLC	GBP	21 606 603	1.68	Ireland				
520 369	PEARSON PLC	GBP	7 224 998	0.56	1 854 724	AIB GROUP PLC	EUR	19 057 289	1.48
431 380	RELX PLC	GBP	11 848 678	0.92	490 857	BANK OF IRELAND GROUP PLC	EUR	8 553 183	0.67
1 707 008	SAINSBURY (J) PLC	GBP	6 337 371	0.49	601 141	EXPERIAN PLC	GBP	17 746 710	1.38
723 777	SMITH & NEPHEW PLC	GBP	9 162 745	0.71	774 155	RYANAIR HOLDINGS PLC	EUR	21 173 139	1.65
4 222 556	TESCO PLC	GBP	22 485 331	1.75	Italy				
143 914	UNILEVER PLC	GBP	7 564 089	0.59	464 958	BANCA MEDIOLANUM S.P.A.	EUR	10 126 785	0.79
15 547 262	VODAFONE GROUP PLC	GBP	17 976 634	1.40	1 380 112	BANCO BPM SPA	EUR	20 853 492	1.62
Germany					583 196	ENEL SPA	EUR	5 863 453	0.46
85 782	ALLIANZ SE - REG	EUR	35 522 326	2.76	90 701	UNICREDIT SPA	EUR	7 098 260	0.55
415 233	DEUTSCHE TELEKOM AG - REG	EUR	9 903 307	0.77	369 722	UNIPOL ASSICURAZIONI SPA	EUR	9 024 914	0.70
439 825	DHL GROUP	EUR	23 354 708	1.82	Belgium				
208 441	FRESENIUS MEDICAL CARE AG	EUR	8 254 264	0.64	116 915	AGEAS	EUR	8 184 050	0.64
486 831	FRESENIUS SE & CO KGAA	EUR	19 458 635	1.51	71 891	KBC GROUP NV	EUR	8 576 596	0.67
144 572	GEA GROUP AG	EUR	8 681 549	0.68	88 771	UCB SA	EUR	23 258 002	1.81
70 952	HANNOVER RUECK SE	EUR	17 198 765	1.34	Sweden				
62 615	KNORR-BREMSE AG	EUR	6 361 684	0.49	723 754	ERICSSON LM - B	SEK	7 074 017	0.55
52 880	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	25 831 880	2.01	428 334	SANDVIK AB	SEK	15 480 413	1.20
190 477	SIEMENS ENERGY AG	EUR	31 581 087	2.46	165 375	SECURITAS AB - B	SEK	2 379 367	0.19
36 429	SIEMENS ENERGY AG - REG	EUR	10 242 013	0.80	1 703 864	TELIA CO AB	SEK	7 269 717	0.57
52 010	TALANX AG	EUR	5 752 306	0.45	Finland				
Switzerland					146 742	KONE OYJ - B	EUR	7 301 882	0.57
365 160	ABB LTD - REG	CHF	34 676 837	2.70	1 472 359	SAMPO OYJ - A	EUR	13 536 869	1.05
2 800	BARRY CALLEBAUT AG - REG	CHF	3 403 416	0.26	Norway				
223 357	COCA-COLA HBC AG-DI	GBP	12 757 330	0.99	78 076	NORSK HYDRO ASA	NOK	619 722	0.05
25 229	GEBERIT AG - REG	CHF	14 766 727	1.15	515 860	ORKLA ASA	NOK	4 751 192	0.37
215 753	LOGITECH INTERNATIONAL - REG	CHF	17 718 766	1.38	61 591	YARA INTERNATIONAL ASA	NOK	2 370 329	0.18
332 474	NOVARTIS AG - REG	CHF	45 632 485	3.55	Denmark				
81 308	ROCHE HOLDING AG	CHF	29 340 528	2.28	299 445	VESTAS WIND SYSTEMS A/S	DKK	7 395 138	0.58
170 399	SWISS RE AG	CHF	23 742 230	1.85	Hong Kong				
24 668	ZURICH INSURANCE GROUP AG	CHF	16 011 130	1.25	630 253	PRUDENTIAL PLC	GBP	7 338 562	0.57
The Netherlands					Mexico				
212 466	AEGON LTD	EUR	1 580 322	0.12	194 492	FRESNILLO PLC	GBP	6 188 792	0.48
4 037	ASM INTERNATIONAL NV	EUR	4 039 019	0.31	Total securities portfolio				
52 044	ASML HOLDING NV	EUR	89 588 541	6.96					
528 391	KONINKLIJKE AHOLD DELHAIZE NV	EUR	18 609 931	1.45					
42 711	WOLTERS KLUWER	EUR	2 410 609	0.19					
Spain									
790 755	AENA SME SA	EUR	21 081 528	1.64					
372 224	AMADEUS IT GROUP SA	EUR	19 013 202	1.48					
548 101	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	11 986 969	0.93					

BNP PARIBAS FUNDS Sustainable Europe Value

Securities portfolio at 30/06/2026

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			359 491 457	98.92					
Germany			60 549 631	16.65					
36 844	ALLIANZ SE - REG	EUR	15 257 099	4.20					
57 776	BASF SE	EUR	2 702 761	0.74					
62 755	BAYER AG - REG	EUR	3 037 970	0.84					
27 281	BAYERISCHE MOTOREN WERKE AG	EUR	1 562 110	0.43					
126 311	DEUTSCHE TELEKOM AG - REG	EUR	3 012 517	0.83					
42 311	DHL GROUP	EUR	2 246 714	0.62					
133 846	E.ON SE	EUR	2 412 574	0.66					
56 517	GEA GROUP AG	EUR	3 393 846	0.93					
19 573	HEIDELBERG MATERIALS AG	EUR	3 266 734	0.90					
34 691	INFINEON TECHNOLOGIES AG	EUR	2 833 214	0.78					
35 742	MERCEDES BENZ GROUP AG	EUR	1 569 789	0.43					
21 537	MERCK KGAA	EUR	3 162 708	0.87					
8 812	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	4 304 662	1.18					
41 924	SIEMENS ENERGY AG - REG	EUR	11 786 933	3.24					
France			60 020 117	16.53					
124 270	AXA SA	EUR	5 449 240	1.50					
59 251	BNP PARIBAS	EUR	6 051 897	1.67					
44 572	COMPAGNIE DE SAINT GOBAIN	EUR	3 528 320	0.97					
78 801	DANONE	EUR	5 653 184	1.56					
263 767	ENGIE	EUR	7 277 332	2.00					
8 302	LOREAL	EUR	3 185 062	0.88					
15 250	LVMH MOET HENNESSY LOUIS VUITTON	EUR	7 382 525	2.03					
45 958	MICHELIN (CGDE)	EUR	1 551 083	0.43					
31 800	PERNOD RICARD SA	EUR	2 030 748	0.56					
100 415	REXEL SA	EUR	3 836 857	1.06					
56 405	SANOFI	EUR	4 234 887	1.17					
76 736	SOCIETE GENERALE SA	EUR	5 937 064	1.63					
77 419	SPIE SA - W/I	EUR	3 901 918	1.07					
Spain			48 515 691	13.35					
201 754	ACERINOX SA	EUR	3 092 889	0.85					
356 680	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	7 800 592	2.15					
1 235 938	BANCO SANTANDER SA	EUR	14 935 074	4.11					
627 389	CAIXABANK	EUR	7 770 213	2.14					
38 592	ENDESA SA	EUR	1 539 049	0.42					
612 540	IBERDROLA SA	EUR	13 377 874	3.68					
Italy			44 998 962	12.39					
157 597	ASSICURAZIONI GENERALI	EUR	6 715 208	1.85					
386 717	BPER BANCA	EUR	5 310 398	1.46					
605 620	ENEL SPA	EUR	6 088 903	1.68					
1 085 753	INTESA SANPAOLO	EUR	6 503 660	1.79					
240 637	MAIRE SPA	EUR	3 445 922	0.95					
24 700	PRYSMIAN SPA	EUR	3 607 435	0.99					
377 551	TELECOM ITALIA SPA	EUR	3 004 551	0.83					
131 905	UNICREDIT SPA	EUR	10 322 885	2.84					
United Kingdom			43 944 986	12.09					
123 242	ANGLO AMERICAN PLC	GBP	5 289 362	1.46					
17 190	ASTRAZENECA PLC	GBP	2 813 780	0.77					
79 344	GSK PLC	GBP	1 824 709	0.50					
1 206 255	HSBC HOLDINGS PLC	GBP	20 036 099	5.52					
64 394	RECKITT BENCKISER GROUP PLC	GBP	3 671 221	1.01					
158 416	STANDARD CHARTERED PLC	GBP	3 753 507	1.03					
124 740	UNILEVER PLC	GBP	6 556 308	1.80					

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

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					639 000	DELL INT / EMC 4.750% 26-15/07/2031	USD	635 529	0.20
Bonds					100 000	DIGITAL EURO FINANCE 3.750% 25-15/01/2033	EUR	113 099	0.04
<i>United States of America</i>					1 000 000	ELEVANCE HEALTH 5.700% 24-15/02/2055	USD	969 245	0.31
					500 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	278 365	0.09
					1 115 000	ELI LILLY & CO 5.600% 26-20/05/2056	USD	1 122 533	0.36
					1 000 000	EMD FINANCE LLC 5.000% 25-15/10/2035	USD	981 968	0.31
					184 000	EMERSON ELECTRICITE 3.000% 25-15/03/2031	EUR	207 708	0.07
					155 000	EQUINIX EU 2 FINANCE 3.250% 25-19/05/2029	EUR	177 153	0.06
					100 000	EQUINIX EU 2 FINANCE 4.000% 25-19/05/2034	EUR	114 894	0.04
					2 000 000	EQUINIX EU FINANCE 3.900% 22-15/04/2032	USD	1 888 471	0.59
					1 021 000	ESSENTIAL UTILITIES 5.125% 26-15/03/2036	USD	1 004 816	0.32
					401 000	EXELON CO 4.950% 26-15/03/2036	USD	388 987	0.12
					1 100 000	EXPEDIA GROUP INC 5.500% 26-15/04/2036	USD	1 089 923	0.35
					645 000	EXPERIAN 5.350% 26-24/08/2036	USD	642 809	0.20
					1 782 000	FEDEX FREIGHT HOLDING 4.950% 26-15/03/2033	USD	1 747 186	0.55
					224 000	FORD MOTOR CREDIT 3.305% 26-17/05/2029	EUR	252 998	0.08
					147 000	FORD MOTOR CREDIT 3.622% 25-27/07/2028	EUR	168 156	0.05
					170 000	FORD MOTOR CREDIT 3.778% 25-16/09/2029	EUR	194 176	0.06
					127 000	FORD MOTOR CREDIT 4.445% 24-14/02/2030	EUR	147 673	0.05
					976 000	FORD MOTOR CREDIT 4.970% 26-06/04/2029	USD	966 550	0.31
					900 000	FOUNDRY JV HOLDC 6.300% 25-25/01/2039	USD	955 034	0.30
					1 100 000	GENERAL MOTORS C 6.250% 25-15/04/2035	USD	1 152 881	0.37
					204 000	GENERAL MOTORS FINANCE 3.100% 25-04/08/2029	EUR	231 988	0.07
					1 633 000	GENERAL MOTORS FINANCE 5.100% 26-15/09/2031	USD	1 636 672	0.51
					490 000	HCA INC 5.250% 19-15/06/2049	USD	437 354	0.14
					1 200 000	HCA INC 5.300% 26-15/05/2036	USD	1 192 390	0.38
					400 000	HOME DEPOT INC 5.300% 24-25/06/2054	USD	378 108	0.12
					354 000	HUBBELL INC 5.150% 26-15/06/2036	USD	352 718	0.11
					1 800 000	HYATT HOTELS 5.375% 24-15/12/2031	USD	1 826 452	0.57
					389 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	438 797	0.14
					175 000	IBM CORPORATION 3.450% 26-03/02/2034	EUR	197 358	0.06
					206 000	IBM CORPORATION 3.850% 26-03/02/2038	EUR	232 256	0.07
					750 000	IBM CORPORATION 4.250% 19-15/05/2049	USD	587 726	0.19
					168 000	IBM CORPORATION 5.800% 26-03/02/2056	USD	163 745	0.05
					124 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	146 146	0.05
					860 000	INTEL CORP 4.100% 17-11/05/2047	USD	657 035	0.21
					360 000	INTEL CORP 6.125% 26-15/05/2056	USD	359 950	0.11
					291 000	JOHN DEERE CAPITAL 2.500% 25-11/09/2028	EUR	329 683	0.11
					780 000	KIMCO REALTY 5.300% 25-01/02/2036	USD	787 577	0.25
					107 000	KRAFT HEINZ FOOD 4.375% 16-01/06/2046	USD	85 776	0.03
					1 800 000	KROGER CO 5.000% 24-15/09/2034	USD	1 770 731	0.55
					100 000	LINDE PLC 3.125% 25-20/11/2032	EUR	112 891	0.04
					867 000	LOWES COMPANIES INC 5.750% 23-01/07/2053	USD	850 121	0.27
					1 000 000	MAPLE PARENT 5.700% 26-26/03/2036	USD	1 010 751	0.32
					972 000	MARRIOTT INTERNATIONAL 4.500% 26-01/05/2033	USD	941 850	0.30
					150 000	MARSH & MCLENNAN 4.950% 26-15/03/2036	USD	147 431	0.05
					450 000	MCDONALDS CORP 5.150% 22-09/09/2052	USD	413 330	0.13
					1 470 000	MEDLINE BOR/CO-I 5.000% 26-15/06/2031	USD	1 458 694	0.45
					1 000 000	ABBVIE INCORPORATED 4.450% 16-14/05/2046	USD	859 915	0.27
					400 000	ABBVIE INCORPORATED 5.600% 25-15/03/2055	USD	395 805	0.13
					151 000	ALPHABET INCORPORATED 2.500% 25-06/05/2029	EUR	170 504	0.05
					125 000	ALPHABET INCORPORATED 3.875% 25-06/05/2045	EUR	134 664	0.04
					194 000	ALPHABET INCORPORATED 3.500% 25-06/11/2038	EUR	213 882	0.07
					126 000	ALPHABET INCORPORATED 4.375% 25-06/11/2064	EUR	135 021	0.04
					1 000 000	ALPHABET INCORPORATED 5.650% 26-15/02/2056	USD	990 534	0.32
					200 000	AMAZON.COM INC 3.350% 26-16/03/2032	EUR	228 706	0.07
					400 000	AMAZON.COM INC 3.700% 26-16/03/2035	EUR	460 251	0.15
					400 000	AMAZON.COM INC 4.050% 26-16/03/2039	EUR	461 395	0.15
					100 000	AMAZON.COM INC 4.450% 26-16/03/2045	EUR	115 489	0.04
					100 000	AMAZON.COM INC 4.850% 26-16/03/2064	EUR	116 816	0.04
					1 000 000	AMERICAN TOWER 4.900% 25-15/03/2030	USD	1 005 435	0.32
					1 075 000	AMERICAN TOWER 5.350% 25-15/03/2035	USD	1 083 009	0.34
					630 000	AMERICAN WATER 4.000% 16-01/12/2046	USD	499 172	0.16
					1 200 000	AMERICAN WATER 5.200% 26-01/04/2036	USD	1 199 278	0.38
					1 630 000	AMGEN INC 5.600% 23-02/03/2043	USD	1 618 745	0.51
					1 100 000	AON NORTH AMERICA 5.450% 24-01/03/2034	USD	1 123 703	0.36
					1 100 000	APOLLO DEBT SOLU 6.550% 25-15/03/2032	USD	1 109 979	0.35
					593 000	AT&T INC 3.600% 25-01/06/2033	EUR	676 451	0.22
					1 093 000	AT&T INC 4.750% 26-30/04/2033	USD	1 070 425	0.34
					1 300 000	AT&T INC 5.125% 26-30/04/2036	USD	1 272 110	0.41
					724 000	AT&T INC 5.850% 26-30/04/2046	USD	696 479	0.22
					1 200 000	AT&T INC 6.200% 26-30/10/2056	USD	1 183 253	0.38
					462 000	BECTON DICKINSON 3.828% 24-07/06/2032	EUR	536 217	0.17
					123 000	BOOKING HOLDINGS INC 3.125% 25-09/05/2031	EUR	139 225	0.04
					200 000	BOOKING HOLDINGS INC 3.250% 24-21/11/2032	EUR	224 412	0.07
					192 000	BOOKING HOLDINGS INC 3.625% 23-12/11/2028	EUR	222 216	0.07
					500 000	BRISTOL-MYERS 4.350% 20-15/11/2047	USD	414 537	0.13
					500 000	BRISTOL-MYERS 5.550% 24-22/02/2054	USD	490 028	0.16
					1 150 000	BRIXMOR OPERATIN 5.375% 26-15/06/2036	USD	1 145 125	0.36
					1 500 000	BROADCOM INC 3.500% 25-15/02/2041	USD	1 200 696	0.38
					840 000	CHARTER COMMUNICATIONS OPERATION 6.384% 16-23/10/2035	USD	840 389	0.27
					1 250 000	CIGNA CORP 3.875% 20-15/10/2047	USD	956 738	0.30
					1 514 000	CNH INDUSTRIAL 4.950% 26-25/06/2031	USD	1 512 754	0.47
					600 000	COMCAST CORPORATION 5.350% 23-15/05/2053	USD	519 279	0.17
					600 000	COMMONWEALTH EDI 5.950% 25-01/06/2055	USD	616 472	0.20
					1 400 000	CONSTELLATION ENERGY GENERATION 5.300% 26-01/06/2036	USD	1 389 053	0.43
					440 000	CONSTELLATION ENERGY GENERATION 5.875% 26-15/01/2066	USD	428 724	0.14
					2 200 000	CRH AMERICA FIN 5.500% 25-09/01/2035	USD	2 240 230	0.70
					600 000	CVS HEALTH CORP 6.050% 24-01/06/2054	USD	598 012	0.19
					104 000	DANAHER CORPORATION 3.250% 26-29/04/2030	EUR	119 260	0.04

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 630 000	METLIFE INC 4.125% 12-13/08/2042	USD	1 369 997	0.43	300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.625% 25-07/03/2035	EUR	338 459	0.11
1 096 000	MID-AMER APT LP 4.650% 25- 15/01/2033	USD	1 078 868	0.34	100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	118 212	0.04
1 300 000	NEWMONT GOLDCORP 5.875% 19- 01/04/2035	USD	1 369 986	0.43	100 000	BANQUE STEL FR 2.875% 26- 19/01/2029	EUR	113 284	0.04
490 000	NEXTERA ENERGY 2.989% 26- 10/02/2030	EUR	555 158	0.18	200 000	BPCE 4.125% 23-10/07/2028	EUR	233 750	0.07
110 000	NEXTERA ENERGY 3.624% 26- 10/02/2034	EUR	125 249	0.04	200 000	BPCE 4.500% 23-13/01/2033	EUR	238 364	0.08
1 200 000	NEXTERA ENERGY 5.450% 25- 15/03/2035	USD	1 216 152	0.39	100 000	BPCE ASSURANCES 4.125% 25- 22/10/2035	EUR	114 684	0.04
1 226 000	NVIDIA CORP 4.750% 26-15/06/2033	USD	1 223 395	0.39	100 000	CAISSE NATIONALE REASSURANCE MUTUELLE 4.375% 25-26/05/2035	EUR	115 943	0.04
1 000 000	NVIDIA CORP 5.550% 26-15/06/2046	USD	992 963	0.32	200 000	CAPGEMINI SE 2.500% 25-25/09/2028	EUR	225 905	0.07
2 400 000	OMEGA HEALTHCARE 3.375% 20- 01/02/2031	USD	2 227 761	0.70	200 000	CAPGEMINI SE 3.125% 25-25/09/2031	EUR	223 485	0.07
180 000	ONCOR ELECTRIC D 5.350% 26- 01/04/2035	USD	183 344	0.06	100 000	CAPGEMINI SE 3.500% 25-25/09/2034	EUR	110 326	0.04
1 190 000	ONCOR ELECTRIC D 5.900% 26- 15/03/2056	USD	1 212 758	0.39	100 000	CARREFOUR SA 3.250% 25-24/06/2030	EUR	113 784	0.04
1 078 000	ORACLE CORP 4.950% 26-04/02/2031	USD	1 055 828	0.34	200 000	CARREFOUR SA 3.875% 26-04/06/2034	EUR	227 965	0.07
1 000 000	ORACLE CORP 5.700% 26-04/02/2036	USD	969 948	0.31	200 000	CARREFOUR SA 3.875% 26-05/12/2035	EUR	225 482	0.07
1 100 000	ORACLE CORP 6.700% 26-04/02/2056	USD	1 034 825	0.33	100 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	119 080	0.04
281 000	PEPSICO INC 3.700% 26-11/02/2038	EUR	318 244	0.10	300 000	COMPAGNIE DE SAINT GOBAIN 3.625% 24-08/04/2034	EUR	343 775	0.11
300 000	PROLOGIS EURO 0.375% 20- 06/02/2028	EUR	328 770	0.10	100 000	COMPAGNIE DE SAINT GOBAIN 3.875% 23-29/11/2030	EUR	117 163	0.04
100 000	PROLOGIS EURO 3.250% 25- 22/09/2032	EUR	112 439	0.04	100 000	COVIVIO 3.625% 25-17/06/2034	EUR	112 005	0.04
497 000	PROLOGIS EURO 3.875% 23- 31/01/2030	EUR	579 408	0.18	200 000	COVIVIO 4.625% 23-05/06/2032	EUR	239 482	0.08
100 000	PROLOGIS EURO 4.250% 23- 31/01/2043	EUR	111 931	0.04	300 000	CRÉDIT AGRICOLE ASSURANCES 4.125% 26-17/12/2036	EUR	340 867	0.11
610 000	QUALCOMM INC 6.000% 22- 20/05/2053	USD	624 782	0.20	300 000	CRÉDIT AGRICOLE SA 3.875% 26- 16/02/2038	EUR	339 166	0.11
280 000	REALTY INCOME 4.750% 26- 15/04/2033	USD	275 743	0.09	200 000	DANONE 3.379% 26-01/04/2030	EUR	230 130	0.07
290 000	SALESFORCE INC 6.550% 26- 15/03/2056	USD	290 602	0.09	600 000	DANONE 3.470% 23-22/05/2031	EUR	692 531	0.22
386 000	STRYKER CORP 3.625% 24-11/09/2036	EUR	437 532	0.14	600 000	DANONE 3.481% 24-03/05/2030	EUR	692 442	0.22
860 000	STRYKER CORP 4.625% 16-15/03/2046	USD	746 566	0.24	200 000	DASSAULT SYSTEME 3.375% 26- 16/06/2031	EUR	229 417	0.07
1 000 000	TAKEDA US 5.200% 25-07/07/2035	USD	996 081	0.32	200 000	ELECTRICITE DE FRANCE 3.000% 26- 04/03/2031	EUR	225 445	0.07
400 000	TAKEDA US 5.900% 25-07/07/2055	USD	402 741	0.13	100 000	ELECTRICITE DE FRANCE 4.000% 25- 07/05/2037	EUR	114 449	0.04
1 009 000	T-MOBILE USA INC 5.000% 26- 15/02/2036	USD	983 559	0.31	1 200 000	ELECTRICITE DE FRANCE 5.250% 26- 22/04/2036	USD	1 181 010	0.38
1 020 000	T-MOBILE USA INC 5.850% 26- 15/02/2056	USD	992 320	0.32	630 000	ELECTRICITE DE FRANCE 6.375% 25- 13/01/2055	USD	646 025	0.21
363 000	UNILEVER CAPITAL 2.750% 25- 22/05/2030	EUR	410 851	0.13	100 000	ENGIE 3.375% 26-01/07/2032	EUR	114 070	0.04
255 000	UNILEVER CAPITAL 2.875% 25- 31/10/2032	EUR	284 396	0.09	300 000	ENGIE 4.250% 24-06/03/2044	EUR	335 232	0.11
261 000	UNILEVER CAPITAL 3.375% 25- 22/05/2035	EUR	295 614	0.09	200 000	GECINA 1.000% 16-30/01/2029	EUR	216 575	0.07
100 000	UNILEVER CAPITAL 3.500% 25- 31/10/2037	EUR	112 073	0.04	100 000	GECINA 3.250% 26-03/06/2031	EUR	113 515	0.04
1 000 000	UNION PAC CORP 4.950% 22- 09/09/2052	USD	907 922	0.29	200 000	GECINA 3.375% 25-04/08/2035	EUR	221 823	0.07
450 000	UNITED PARCEL 5.950% 25- 14/05/2055	USD	460 027	0.15	200 000	ICADE 1.375% 20-17/09/2030	EUR	207 838	0.07
1 460 000	VENTAS REALTY LP 5.000% 25- 15/02/2036	USD	1 429 798	0.45	100 000	KERING 1.875% 22-05/05/2030	EUR	108 882	0.03
2 900 000	VERISK ANALYTICS 4.450% 26- 15/03/2031	USD	2 839 792	0.89	300 000	KERING 3.375% 23-27/02/2033	EUR	337 046	0.11
200 000	VERIZON COMMUNICATIONS INC 3.250% 25-29/10/2032	EUR	224 604	0.07	300 000	KLEPIERRE SA 3.750% 25-30/09/2037	EUR	338 548	0.11
688 000	VERIZON COMMUNICATIONS INC 4.750% 25-15/01/2033	USD	675 706	0.22	100 000	LEGRAND SA 3.500% 24-26/06/2034	EUR	114 545	0.04
100 000	VIA TRIS INC 4.250% 26-17/06/2033	EUR	115 368	0.04	200 000	LOREAL SA 2.750% 25-19/11/2030	EUR	226 678	0.07
277 000	ZIMMER BIOMET 3.518% 24- 15/12/2032	EUR	315 139	0.10	400 000	LOREAL SA 3.375% 25-19/01/2036	EUR	453 122	0.14
<i>France</i>			<i>19 716 512</i>	<i>6.38</i>	200 000	LMVH MOET HENNES 2.625% 25- 07/03/2029	EUR	226 723	0.07
100 000	ACCOR 3.875% 24-11/03/2031	EUR	115 431	0.04	300 000	LMVH MOET HENNES 3.000% 25- 07/03/2032	EUR	339 553	0.11
300 000	AIR FRANCE-KLM 4.250% 26- 01/07/2031	EUR	341 611	0.11	100 000	MERCIALYS 4.000% 24-10/09/2031	EUR	115 397	0.04
100 000	AIR LIQUIDE FINANCE SA 2.625% 25- 05/11/2029	EUR	112 864	0.04	100 000	MERCIALYS 4.000% 25-04/06/2032	EUR	114 212	0.04
300 000	AIR LIQUIDE FINANCE SA 3.500% 25- 05/11/2037	EUR	336 631	0.11	100 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	108 695	0.03
200 000	ARGAN 3.779% 26-30/10/2029	EUR	229 874	0.07	100 000	ORANGE 2.500% 25-13/11/2028	EUR	113 034	0.04
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	108 456	0.03	100 000	ORANGE 2.750% 25-19/05/2029	EUR	113 269	0.04
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.250% 24-17/10/2031	EUR	113 282	0.04	100 000	ORANGE 3.125% 25-13/11/2031	EUR	113 176	0.04
					100 000	ORANGE 3.500% 25-13/11/2034	EUR	113 036	0.04
					100 000	ORANGE 3.500% 25-19/05/2035	EUR	112 711	0.04
					300 000	ORANGE 3.750% 25-04/09/2037	EUR	339 557	0.11
					100 000	ORANGE 4.125% 25-13/11/2045	EUR	110 593	0.04
					615 000	ORANGE 4.250% 26-13/01/2031	USD	599 939	0.19
					321 000	ORANGE 5.000% 26-13/01/2036	USD	312 747	0.10
					256 000	RCI BANQUE 3.375% 24-26/07/2029	EUR	292 176	0.09

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
192 000	RCI BANQUE 3.375% 25-06/06/2030	EUR	217 626	0.07	200 000	ENEXIS HOLDING 3.375% 25-13/11/2035	EUR	223 838	0.07
400 000	RCI BANQUE 3.625% 25-03/11/2032	EUR	446 568	0.14	186 000	FERROVIAL SE 3.625% 26-18/09/2032	EUR	212 326	0.07
100 000	RCI BANQUE 3.625% 26-22/02/2030	EUR	114 389	0.04	314 000	GXO LOGISTIC 3.750% 25-24/11/2030	EUR	357 704	0.11
200 000	RCI BANQUE 3.750% 26-16/02/2032	EUR	226 179	0.07	300 000	ING BANK NV 2.625% 25-01/12/2028	EUR	340 078	0.11
100 000	RCI BANQUE 4.000% 26-19/08/2031	EUR	114 998	0.04	100 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	116 691	0.04
400 000	RENAULT 3.875% 25-30/09/2030	EUR	456 181	0.15	200 000	KONINKLIJKE KPN 3.500% 26-12/05/2034	EUR	226 421	0.07
100 000	RENAULT 4.125% 26-09/06/2031	EUR	113 920	0.04	100 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	96 418	0.03
100 000	SANOFI SA 3.000% 25-23/06/2032	EUR	113 191	0.04	315 000	MSD NETHERLANDS 3.250% 24-30/05/2032	EUR	359 758	0.11
200 000	SANOFI SA 3.375% 26-05/05/2033	EUR	230 320	0.07	100 000	MSD NETHERLANDS 3.700% 24-30/05/2044	EUR	107 723	0.03
200 000	SCHNEIDER ELECTRIC 2.750% 25-04/07/2030	EUR	225 356	0.07	389 000	NE PROPERTY 3.875% 25-30/09/2033	EUR	439 700	0.14
200 000	SCHNEIDER ELECTRIC 3.000% 24-03/09/2030	EUR	227 958	0.07	300 000	NN BANK NV 0.500% 21-21/09/2028	EUR	324 482	0.10
100 000	SCHNEIDER ELECTRIC 3.375% 24-03/09/2036	EUR	112 160	0.04	121 000	PFIZER NETHERLANDS 2.875% 25-19/05/2029	EUR	137 790	0.04
100 000	SCHNEIDER ELECTRIC 3.375% 26-01/12/2033	EUR	114 219	0.04	100 000	PFIZER NETHERLANDS 4.250% 25-19/05/2045	EUR	114 520	0.04
100 000	SCHNEIDER ELECTRIC 3.624% 25-02/09/2037	EUR	113 706	0.04	123 000	REN FINANCE BV 3.375% 26-18/02/2034	EUR	138 289	0.04
400 000	SCHNEIDER ELECTRIC SE 2.625% 25-02/09/2029	EUR	451 384	0.14	300 000	ROCHE FINANCE EUROPE 3.564% 24-03/05/2044	EUR	328 578	0.10
100 000	SCHNEIDER ELECTRIC SE 3.250% 24-10/10/2035	EUR	111 561	0.04	460 000	SANDOZ FINANCE 3.250% 24-12/09/2029	EUR	526 439	0.17
200 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	234 756	0.07	168 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	198 161	0.06
100 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	113 207	0.04	100 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	120 185	0.04
400 000	URW SE 3.875% 24-11/09/2034	EUR	456 094	0.15	100 000	SIEMENS FINANCE 3.125% 25-27/05/2033	EUR	113 611	0.04
200 000	URW SE 3.875% 26-21/04/2033	EUR	229 268	0.07	100 000	SIEMENS FINANCE 3.625% 24-22/02/2044	EUR	107 291	0.03
<i>The Netherlands</i>			16 831 880	5.38	100 000	SIEMENS FINANCE 3.625% 25-27/05/2036	EUR	115 014	0.04
159 000	ABB FINANCE BV 3.375% 24-15/01/2034	EUR	181 212	0.06	200 000	SIEMENS FINANCE 4.000% 25-27/05/2045	EUR	225 731	0.07
400 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	454 370	0.14	118 000	STEDIN HOLDING 3.000% 25-03/11/2032	EUR	131 908	0.04
100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	111 540	0.04	100 000	STELLANTIS NV 3.750% 24-19/03/2036	EUR	103 117	0.03
200 000	ABN AMRO BANK NV 3.000% 25-22/09/2032	EUR	224 823	0.07	405 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	468 625	0.15
400 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	460 951	0.15	600 000	STELLANTIS NV 4.500% 26-12/01/2033	EUR	680 698	0.22
142 000	AHOLD DELHAIZE 3.375% 24-11/03/2031	EUR	163 449	0.05	600 000	STELLANTIS NV 5.125% 26-12/01/2037	EUR	679 141	0.22
107 000	AHOLD DELHAIZE 3.625% 26-12/03/2034	EUR	122 895	0.04	100 000	SWISSCOM FINANCE 3.625% 25-17/11/2037	EUR	112 920	0.04
100 000	AKZO NOBEL NV 4.000% 26-25/03/2031	EUR	115 485	0.04	249 000	TOYOTA MOTOR FINANCE 3.250% 26-23/04/2030	EUR	284 713	0.09
100 000	AKZO NOBEL NV 4.625% 26-25/03/2036	EUR	116 075	0.04	207 000	UNILEVER FINANCE 3.250% 23-23/02/2031	EUR	238 618	0.08
100 000	ALLIANDER 3.250% 26-30/04/2031	EUR	114 504	0.04	100 000	UNILEVER FINANCE 3.250% 24-15/02/2032	EUR	114 578	0.04
100 000	ALLIANDER 3.750% 26-30/04/2036	EUR	115 543	0.04	221 000	UNILEVER FINANCE 3.500% 23-23/02/2035	EUR	252 649	0.08
200 000	AMERICA MOVIL BV 3.000% 25-30/09/2030	EUR	225 694	0.07	326 000	UNILEVER FINANCE 3.500% 24-15/02/2037	EUR	366 808	0.12
226 000	AMERICAN MEDICAL SYSTEMS EUROPE 3.250% 25-08/03/2034	EUR	251 965	0.08	100 000	UNIVERSAL MUSIC 3.375% 26-16/06/2030	EUR	114 899	0.04
300 000	ASN BANK NV 3.625% 26-28/04/2032	EUR	341 882	0.11	200 000	VIA OUTLETS BV 3.500% 25-29/10/2032	EUR	222 706	0.07
100 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	115 630	0.04	300 000	ZF EUROPE FINANCE BV 5.500% 26-17/02/2032	EUR	338 888	0.11
208 000	BMW FINANCE NV 2.625% 26-27/01/2029	EUR	235 017	0.07	<i>Germany</i>			8 044 067	2.57
294 000	BMW FINANCE NV 3.250% 26-27/01/2032	EUR	332 510	0.11	100 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	112 745	0.04
280 000	BMW FINANCE NV 3.750% 26-27/01/2036	EUR	316 071	0.10	200 000	AMPRION GMBH 3.000% 25-05/12/2029	EUR	227 114	0.07
200 000	COOPERATIEVE RAB 3.995% 26-08/05/2036	EUR	234 630	0.07	400 000	AMPRION GMBH 3.125% 24-27/08/2030	EUR	454 512	0.14
184 000	CTP NV 3.375% 26-19/07/2030	EUR	208 878	0.07	100 000	AMPRION GMBH 3.162% 26-15/01/2031	EUR	113 296	0.04
289 000	CTP NV 3.625% 25-10/03/2031	EUR	329 135	0.10	100 000	AMPRION GMBH 3.625% 24-21/05/2031	EUR	115 554	0.04
296 000	CTP NV 3.625% 25-13/04/2032	EUR	333 784	0.11	200 000	AMPRION GMBH 3.875% 25-05/06/2036	EUR	229 072	0.07
1 200 000	DEUTSCHE TEL FINANCE 4.875% 12-06/03/2042	USD	1 088 386	0.35	100 000	AMPRION GMBH 4.000% 24-21/05/2044	EUR	109 034	0.03
187 000	DIGITAL DUTCH 3.875% 24-13/09/2033	EUR	211 911	0.07	100 000	AMPRION GMBH 4.072% 26-15/01/2038	EUR	114 934	0.04
374 000	DSM BV 3.000% 26-25/02/2031	EUR	422 348	0.13	100 000	BERTELSMANN SE 3.750% 26-23/07/2034	EUR	113 266	0.04
277 000	E.ON INTL FIN BV 3.000% 25-03/09/2031	EUR	313 400	0.10	187 000	DEUTSCHE POST AG 3.000% 25-25/11/2031	EUR	212 239	0.07
200 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	219 802	0.07					
450 000	ENEL FINANCE INTERNATIONAL NV 5.750% 25-30/09/2055	USD	428 974	0.14					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
114 000	DEUTSCHE POST AG 3.250% 26-23/12/2030	EUR	130 949	0.04	500 000	VODAFONE GROUP 4.375% 13-19/02/2043	USD	418 927	0.13
391 000	DEUTSCHE POST AG 3.750% 26-23/12/2034	EUR	451 903	0.14	500 000	VODAFONE GROUP 5.625% 23-10/02/2053	USD	467 454	0.15
581 000	DEUTSCHE TELEKOM 3.000% 25-03/02/2032	EUR	658 372	0.21	100 000	WPP FINANCE 2013 3.625% 25-09/06/2031	EUR	112 424	0.04
500 000	DEUTSCHE TELEKOM 3.875% 26-28/04/2038	EUR	574 537	0.18		<i>Italy</i>		5 994 926	1.92
254 000	E.ON SE 3.448% 26-19/01/2034	EUR	288 040	0.09	600 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	659 494	0.21
158 000	E.ON SE 3.750% 23-01/03/2029	EUR	184 238	0.06	215 000	AEROPORTI ROMA 3.625% 25-15/06/2032	EUR	245 178	0.08
349 000	E.ON SE 4.000% 25-16/01/2040	EUR	397 009	0.13	100 000	ASSICURAZIONI GENERALI 2.429% 20-14/07/2031	EUR	108 756	0.03
100 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	100 043	0.03	500 000	AUTOSTRADA PER L'ITALIA 5.125% 23-14/06/2033	EUR	614 792	0.20
100 000	EUROGRID GMBH 3.732% 24-18/10/2035	EUR	113 475	0.04	488 000	BANCO BPM SPA 3.000% 26-16/02/2031	EUR	549 785	0.18
100 000	EUROGRID GMBH 3.915% 24-01/02/2034	EUR	115 995	0.04	465 000	ERG SPA 4.125% 24-03/07/2030	EUR	547 302	0.17
200 000	EUROGRID GMBH 4.056% 25-28/05/2037	EUR	230 674	0.07	200 000	GENERALI 4.083% 25-16/07/2035	EUR	228 601	0.07
218 000	FRESENIUS MEDICAL 3.250% 25-24/11/2030	EUR	247 871	0.08	239 000	GENERALI 4.126% 26-14/01/2036	EUR	272 885	0.09
100 000	FRESENIUS SE & CO 2.750% 25-15/09/2029	EUR	112 683	0.04	320 000	GENERALI 4.135% 25-18/06/2036	EUR	364 945	0.12
500 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	563 590	0.18	200 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	224 329	0.07
100 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	99 528	0.03	303 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	374 508	0.12
100 000	MERCK FINANCIAL SERVICES 2.375% 22-15/06/2030	EUR	111 585	0.04	415 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	530 319	0.17
200 000	SAP SE 3.000% 26-03/06/2029	EUR	228 813	0.07	300 000	MUNDYS SPA 4.375% 26-12/01/2032	EUR	345 254	0.11
200 000	SAP SE 3.250% 26-03/06/2031	EUR	229 298	0.07	248 000	TERNA RETE 3.125% 25-17/02/2032	EUR	279 966	0.09
200 000	SAP SE 3.500% 26-03/06/2033	EUR	230 123	0.07	151 000	UNICREDIT SPA 3.800% 26-15/01/2036	EUR	173 760	0.06
100 000	TAG IMMO AG 3.625% 25-03/03/2032	EUR	112 905	0.04	300 000	UNIPOLSAI ASSICU 4.900% 24-23/05/2034	EUR	360 647	0.11
100 000	VONOVIA SE 3.500% 26-06/07/2031	EUR	113 771	0.04	100 000	WEBUILD SPA 4.500% 26-08/05/2032	EUR	114 405	0.04
300 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	349 006	0.11		<i>Spain</i>		5 781 793	1.88
200 000	VONOVIA SE 4.375% 26-06/07/2038	EUR	226 796	0.07	100 000	ABERTIS INFRAESTRUCTURAS 3.625% 26-08/03/2032	EUR	114 213	0.04
200 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	242 389	0.08	100 000	AMADEUS IT GROUP 3.375% 25-25/03/2030	EUR	114 178	0.04
100 000	VONOVIA SE 5.500% 24-18/01/2036	GBP	128 708	0.04	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.125% 25-15/07/2030	EUR	227 809	0.07
	<i>United Kingdom</i>		7 130 389	2.29	100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 26-30/06/2031	EUR	114 122	0.04
500 000	ASTRAZENCA PLC 4.375% 18-17/08/2048	USD	432 029	0.14	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.750% 25-26/08/2035	EUR	460 549	0.15
400 000	BARCLAYS BANK PLC 3.320% 26-17/06/2029	EUR	459 424	0.15	100 000	BANCO SANTANDER 3.875% 24-22/04/2029	EUR	116 498	0.04
444 000	BRITISH TELECOMMUNICATIONS 3.125% 25-11/02/2032	EUR	497 899	0.16	200 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	244 280	0.08
100 000	BRITISH TELECOMMUNICATIONS 3.375% 25-17/11/2032	EUR	112 852	0.04	800 000	BANCO SANTANDER 5.437% 26-15/04/2036	USD	800 437	0.25
309 000	CNH INDUSTRIAL N 3.750% 24-11/06/2031	EUR	356 258	0.11	200 000	BANCO SANTANDER 5.439% 24-15/07/2031	USD	204 666	0.07
119 000	COMPASS GROUP 3.250% 24-06/02/2031	EUR	135 896	0.04	100 000	CELLNEX FINANCE 3.000% 26-19/01/2031	EUR	112 127	0.04
533 000	GSK CAPITAL BV 2.875% 24-19/11/2031	EUR	598 818	0.19	100 000	CELLNEX FINANCE 3.500% 25-22/05/2032	EUR	113 462	0.04
100 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	112 916	0.04	100 000	CELLNEX FINANCE 3.875% 26-19/01/2036	EUR	112 832	0.04
100 000	HAMMERSON PLC 3.875% 26-08/06/2031	EUR	114 699	0.04	100 000	COLONIAL SFL SOC 3.875% 26-08/04/2031	EUR	115 460	0.04
184 000	HAMMERSON PLC 5.875% 24-08/10/2036	GBP	240 928	0.08	203 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	229 419	0.07
195 000	INFORMA PLC 3.250% 24-23/10/2030	EUR	221 182	0.07	200 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	234 651	0.07
100 000	INTL CONSOLIDAT 3.352% 25-11/09/2030	EUR	113 513	0.04	300 000	IBERDROLA FINANCE SA 3.500% 25-16/05/2035	EUR	340 922	0.11
275 000	NATIONAL GRID ELECTRICITY 3.563% 26-03/02/2034	EUR	312 719	0.10	100 000	INMOBILIARIA COL 3.250% 25-22/01/2030	EUR	113 550	0.04
600 000	NATWEST MARKETS 3.000% 25-03/09/2030	EUR	678 036	0.22	100 000	MAPFRE 3.125% 26-20/01/2032	EUR	113 008	0.04
337 000	RECKITT BENCKISER TREASURY 2.625% 25-10/09/2028	EUR	382 198	0.12	300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	317 609	0.10
100 000	RECKITT BENCKISER TREASURY 3.625% 23-14/09/2028	EUR	115 643	0.04	300 000	RED ELECTRICA SA 3.000% 25-06/10/2031	EUR	337 338	0.11
215 000	RECKITT BENCKISER TREASURY 3.875% 23-14/09/2033	EUR	251 431	0.08	500 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	568 620	0.18
392 000	SCOTTISH HYDRO 3.375% 24-04/09/2032	EUR	444 642	0.14	760 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	676 043	0.22
122 000	SSE PLC 3.500% 25-18/03/2032	EUR	139 778	0.04					
120 000	TESCO CORP TREAS 3.375% 25-06/05/2032	EUR	136 429	0.04					
242 000	TESCO CORP TREAS 3.500% 25-13/10/2033	EUR	274 294	0.09					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Canada</i>					<i>Luxembourg</i>				
449 000	CAISS DESJARDINS 5.021% 26-27/05/2031	USD	4 261 834	1.34	400 000	AROUNDTOWN SA 3.250% 25-02/01/2031	EUR	2 213 957	0.71
166 000	MAGNA INTERNATIONAL INC 3.625% 25-21/05/2031	EUR	452 569	0.14	300 000	CNH INDUSTRIAL FINANCE 1.625% 19-03/07/2029	EUR	442 887	0.14
300 000	TORONTO DOMINION BANK 3.641% 26-22/10/2031	EUR	191 253	0.06	150 000	EUROFINS SCIENTIFIC 3.875% 25-05/02/2033	EUR	327 151	0.10
3 300 000	WSP GLOBAL INC 5.039% 26-18/09/2031	USD	345 631	0.11	244 000	HEIDELBERG MATERIALS 3.750% 26-15/07/2036	EUR	171 421	0.05
<i>Ireland</i>					275 000	NESTLE FINANCE INTERNATIONAL 3.000% 25-23/09/2033	EUR	274 658	0.09
100 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	4 136 715	1.32	180 000	NESTLE FINANCE INTERNATIONAL 3.750% 23-14/11/2035	EUR	310 820	0.10
135 000	SMURFIT KAPPA 3.454% 24-27/11/2032	EUR	95 355	0.03	200 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	210 931	0.07
100 000	SMURFIT KAPPA 3.489% 25-24/11/2031	EUR	153 006	0.05	146 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	213 598	0.07
100 000	SMURFIT KAPPA 3.807% 24-27/11/2036	EUR	113 885	0.04	100 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	149 844	0.05
2 180 000	SMURFIT WESTROCK 5.185% 25-15/01/2036	USD	112 903	0.04	<i>Finland</i>				
494 000	VODAFONE INT FINANCE 2.750% 25-03/07/2029	EUR	2 160 909	0.68	200 000	NOKIA OYJ 3.625% 26-05/06/2032	EUR	2 125 912	0.67
233 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	558 594	0.18	324 000	NORDEA BANK ABP 2.750% 25-02/05/2030	EUR	228 420	0.07
207 000	VODAFONE INT FINANCE 3.500% 26-27/04/2035	EUR	261 618	0.08	207 000	NORDEA BANK ABP 3.000% 24-28/10/2031	EUR	366 184	0.12
300 000	VODAFONE INT FINANCE 3.875% 25-03/07/2038	EUR	231 464	0.07	240 000	NORDEA BANK ABP 3.125% 26-04/02/2033	EUR	233 532	0.07
100 000	VODAFONE INT FINANCE 4.125% 26-27/04/2041	EUR	337 636	0.11	500 000	NORDEA BANK ABP 3.250% 26-29/04/2031	EUR	271 352	0.09
<i>Sweden</i>					122 000	NORDEA BANK ABP 3.500% 25-17/09/2035	EUR	572 496	0.18
160 000	CASTELLUM AB 4.125% 24-10/12/2030	EUR	3 297 021	1.05	100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	139 213	0.04
257 000	FASTIGHETS AB BA 3.625% 26-25/08/2031	EUR	184 898	0.06	175 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	109 221	0.03
497 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	288 677	0.09	<i>Japan</i>				
200 000	SKANDINAVISKA ENSKILDA BANK 3.375% 25-19/03/2030	EUR	561 640	0.18	646 000	NOMURA HOLDINGS 5.166% 26-14/07/2031	USD	1 851 332	0.59
250 000	SKF AB 3.125% 22-14/09/2028	EUR	230 025	0.07	178 000	NTT FINANCE 3.559% 26-01/11/2031	EUR	648 138	0.21
500 000	SVENSKA HANDELSBANKEN 3.500% 26-29/04/2033	EUR	285 848	0.09	100 000	NTT FINANCE 3.678% 25-16/07/2033	EUR	203 864	0.06
160 000	SWEDBANK AB 2.875% 25-08/02/2030	EUR	570 901	0.18	100 000	SOFTBANK GROUP CORP 6.375% 26-22/04/2030	EUR	114 057	0.04
377 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	181 721	0.06	116 000	SOFTBANK GROUP CORP 7.000% 26-22/04/2032	EUR	117 022	0.04
204 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	426 171	0.14	170 000	SOFTBANK GROUP CORP 7.375% 26-22/04/2034	EUR	137 892	0.04
288 000	SWEDBANK AB 3.375% 24-29/05/2030	EUR	233 714	0.07	400 000	TAKEDA PHARMACEUTICAL 1.000% 20-09/07/2029	EUR	201 937	0.06
<i>Denmark</i>					<i>Australia</i>				
587 000	DANSKE BANK A/S 3.750% 26-03/03/2038	EUR	333 426	0.11	328 000	MACQUARIE BANK LTD 3.202% 24-17/09/2029	EUR	428 422	0.14
100 000	JYSKE BANK A/S 3.500% 25-19/11/2031	EUR	2 972 388	0.96	900 000	SYDNEY AIRPORT F 5.248% 26-26/03/2036	USD	1 482 102	0.47
312 000	NOVO NORDISK FINANCE 3.000% 25-20/02/2032	EUR	662 815	0.21	193 000	TELSTRA GROUP 3.375% 25-02/03/2035	EUR	376 409	0.12
293 000	NOVO NORDISK FINANCE 3.125% 24-21/01/2029	EUR	114 330	0.04	<i>Belgium</i>				
300 000	NOVO NORDISK FINANCE 3.125% 25-27/05/2033	EUR	352 294	0.11	200 000	BELFIUS BANK SA 3.250% 25-09/09/2032	EUR	888 580	0.28
189 000	NOVO NORDISK FINANCE 3.375% 25-20/02/2035	EUR	336 518	0.11	100 000	ELIA TRANSMISSION BELGIUM 3.500% 25-08/10/2035	EUR	217 113	0.07
200 000	NOVO NORDISK FINANCE 3.625% 25-27/05/2037	EUR	338 487	0.11	100 000	ELIA TRANSMISSION BELGIUM 3.625% 23-18/01/2033	EUR	914 562	0.30
100 000	NOVO NORDISK FINANCE 4.000% 25-20/11/2045	EUR	213 765	0.07	300 000	KBC INSURANCE NV 4.250% 26-11/06/2036	EUR	226 913	0.07
300 000	NYKREDIT 3.500% 25-12/01/2033	EUR	227 089	0.07	100 000	VGP NV 4.000% 26-16/01/2032	EUR	112 528	0.04
240 000	NYKREDIT 3.750% 26-22/01/2032	EUR	111 820	0.04	<i>Liechtenstein</i>				
<i>Norway</i>					224 000	SWISS LIFE FINANCE I 3.750% 25-24/03/2035	EUR	115 846	0.04
600 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	339 042	0.11	<i>Floating rate bonds</i>				
715 000	SPAREBANK 1 OEST 3.625% 24-30/05/2029	EUR	276 228	0.09	<i>United States of America</i>				
400 000	SPAREBANK 1 SMN 3.375% 26-17/06/2031	EUR	2 719 054	0.87	1 600 000	ALLY FINANCIAL 24-17/01/2031 FRN	USD	118 022 624	37.51
162 000	SPAREBANK 1 SOR 3.750% 26-21/04/2032	EUR	654 432	0.21	300 000	AMERICAN EXPRESS 26-16/06/2034 FRN	EUR	29 507 432	9.34
400 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	831 046	0.26	1 209 000	BANK OF AMERICA CORPORATION 26-06/02/2037 FRN	USD	1 604 963	0.50
100 000	STATKRAFT AS 3.750% 24-22/03/2039	EUR	458 770	0.15	2 800 000	CITIBANK NA 26-18/06/2032 FRN	USD	346 849	0.11
			187 067	0.06				1 192 237	0.38
			473 752	0.15				2 802 127	0.88
			113 987	0.04					

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	CITIGROUP INC 25-27/03/2036 FRN	USD	1 009 765	0.32	616 000	BPCE 26-13/01/2037 FRN	USD	603 597	0.19
1 000 000	CITIZENS FINANCE GROUP 24-23/07/2032 FRN	USD	1 026 571	0.33	100 000	BPCE 26-16/01/2037 FRN	EUR	113 901	0.04
1 900 000	CVS HEALTH CORP 24-10/03/2055 FRN	USD	1 944 784	0.61	100 000	BPCE 26-19/12/2031 FRN	EUR	113 330	0.04
1 000 000	EXELON CO 25-15/03/2055 FRN	USD	1 023 750	0.33	100 000	CNP ASSURANCES 31/12/2099 FRN	EUR	115 473	0.04
750 000	FIFTH THIRD BANC 24-29/01/2032 FRN	USD	772 077	0.25	100 000	CREDIT AGRICOLE ASSURANCE 26-17/12/2174 FRN	EUR	116 188	0.04
800 000	GOLDMAN SACHS GROUP 21-21/07/2042 FRN	USD	581 062	0.19	200 000	CREDIT AGRICOLE SA 24-23/01/2031 FRN	EUR	231 351	0.07
147 000	GOLDMAN SACHS GROUP 25-18/12/2036 FRN	EUR	168 272	0.05	300 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	339 131	0.11
683 000	GOLDMAN SACHS GROUP 26-03/06/2037 FRN	USD	685 799	0.22	791 000	CREDIT AGRICOLE SA 25-27/05/2031 FRN	USD	797 209	0.25
497 000	GOLDMAN SACHS GROUP 26-17/02/2029 FRN	EUR	564 555	0.18	200 000	ENGIE 25-13/04/2174 FRN	EUR	225 516	0.07
299 000	GOLDMAN SACHS GROUP 26-17/02/2039 FRN	EUR	341 310	0.11	300 000	ORANGE 25- FRN 31/12/2099	EUR	337 845	0.11
1 137 000	GOLDMAN SACHS GROUP 26-20/04/2030 FRN	USD	1 131 104	0.36	200 000	RCI BANQUE 25-24/03/2174 FRN	EUR	228 946	0.07
154 000	GOLDMAN SACHS GROUP 26-22/04/2036 FRN	EUR	177 389	0.06	300 000	SCOR SE 26-05/06/2056 FRN	EUR	347 277	0.11
900 000	HUNTINGTON BANCS 26-28/01/2041 FRN	USD	879 382	0.28	2 000 000	SOCIETE GENERALE 21-09/06/2032 FRN	USD	1 798 209	0.56
355 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	353 352	0.11	300 000	SOCIETE GENERALE 25-01/03/2032 FRN	EUR	340 448	0.11
309 000	MORGAN STANLEY 24-21/03/2030 FRN	EUR	357 816	0.11	400 000	SOCIETE GENERALE 25-02/09/2033 FRN	EUR	455 033	0.14
257 000	MORGAN STANLEY 24-21/03/2035 FRN	EUR	297 571	0.09	300 000	SOCIETE GENERALE 25-15/07/2031 FRN	EUR	345 562	0.11
362 000	MORGAN STANLEY 25-07/11/2036 FRN	EUR	407 666	0.13	500 000	SOCIETE GENERALE 25-17/05/2035 FRN	EUR	568 792	0.18
114 000	MORGAN STANLEY 25-22/05/2036 FRN	EUR	132 780	0.04	100 000	SOCIETE GENERALE 26-14/04/2034 FRN	EUR	113 901	0.04
2 200 000	MORGAN STANLEY 26-10/04/2037 FRN	USD	2 183 002	0.69	300 000	URW SE 25-11/09/2174 FRN	EUR	343 847	0.11
278 000	MORGAN STANLEY 26-23/01/2032 FRN	EUR	316 248	0.10	200 000	URW SE 25-31/12/2049 FRN	EUR	231 518	0.07
2 100 000	NEXTERA ENERGY 25-15/08/2055 FRN	USD	2 134 124	0.67	200 000	VEOLIA ENVIRONNEMENT 25- FRN 31/12/2099	EUR	230 661	0.07
510 000	NEXTERA ENERGY 26-01/10/2066 FRN	USD	517 650	0.16	300 000	VEOLIA ENVIRONNEMENT 25-24/01/2174 FRN	EUR	339 989	0.11
247 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	279 218	0.09	<i>United Kingdom</i>			9 779 611	3.09
154 000	NEXTERA ENERGY 26-26/02/2056 FRN	EUR	173 427	0.06	200 000	BARCLAYS BANK PLC 25- FRN 31/12/2099	GBP	283 184	0.09
900 000	PNC FINANCIAL 26-25/01/2041 FRN	USD	883 796	0.28	300 000	BARCLAYS BANK PLC 25-26/03/2037 FRN	EUR	352 422	0.11
934 000	PRUDENTIAL FIN 26-15/06/2056 FRN	USD	935 649	0.30	902 000	BARCLAYS PLC 26-24/02/2032 FRN	USD	882 384	0.28
1 297 000	TRUIST FINANCIAL 25-23/10/2036 FRN	USD	1 260 023	0.40	1 211 000	BARCLAYS PLC 26-26/06/2030 FRN	USD	1 212 078	0.39
1 000 000	US BANCORP 26-20/05/2041 FRN	USD	1 004 006	0.32	324 000	HSBC HOLDINGS 25-01/12/2033 FRN	EUR	368 577	0.12
200 000	VERIZON COMMUNICATIONS INC 25-15/06/2056 FRN	GBP	263 461	0.08	363 000	HSBC HOLDINGS 25-13/05/2030 FRN	EUR	415 018	0.13
1 290 000	VERIZON COMMUNICATIONS INC 26-14/05/2058 FRN	USD	1 302 900	0.41	100 000	HSBC HOLDINGS 25-19/05/2036 FRN	EUR	115 838	0.04
400 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	EUR	452 747	0.14	1 900 000	HSBC HOLDINGS 26-12/05/2034 FRN	USD	1 895 086	0.59
<i>France</i>			13 514 801	4.31	178 000	LLOYDS BANKING GROUP PLC 26-12/02/2037 FRN	EUR	203 414	0.06
200 000	ACCOR 24-06/09/2173 FRN	EUR	231 518	0.07	200 000	NATIONWIDE BUILDING SOCIETY 26-09/06/2037 FRN	EUR	228 374	0.07
500 000	ALSTOM S 24-29/08/2172 FRN	EUR	591 824	0.19	100 000	NATWEST GROUP 24-05/08/2031 FRN	EUR	115 629	0.04
100 000	ARKEMA 25- FRN 31/12/2099	EUR	113 450	0.04	100 000	NATWEST GROUP 25-13/05/2030 FRN	EUR	114 187	0.04
500 000	AXA SA 21-07/10/2041 FRN	EUR	513 770	0.16	100 000	NATWEST GROUP 25-13/05/2036 FRN	EUR	116 331	0.04
100 000	AXA SA 26-29/05/2056 FRN	EUR	115 187	0.04	2 002 000	NATWEST GROUP 26-18/06/2032 FRN	USD	2 002 215	0.63
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-14/05/2036 FRN	EUR	339 560	0.11	508 000	NATWEST GROUP 26-25/02/2037 FRN	EUR	577 892	0.18
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-21/07/2033 FRN	EUR	338 703	0.11	232 000	SSE PLC 31/12/2099 FRN	EUR	264 097	0.08
200 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	227 231	0.07	248 000	SWISS RE SUBORDONATED FINANCE 26-22/04/2037 FRN	EUR	288 146	0.09
200 000	BNP PARIBAS 25-06/05/2030 FRN	EUR	226 646	0.07	300 000	UBS AG LONDON 26-01/08/2032 FRN	EUR	344 739	0.11
300 000	BNP PARIBAS 25-15/01/2031 FRN	EUR	344 705	0.11	<i>Spain</i>			9 168 416	2.94
300 000	BNP PARIBAS 25-18/02/2037 FRN	EUR	342 133	0.11	300 000	ABANCA CORP 24-11/12/2036 FRN	EUR	351 136	0.11
400 000	BNP PARIBAS 26-16/08/2174 FRN	EUR	456 323	0.15	200 000	ABANCA CORP 26-09/06/2034 FRN	EUR	228 660	0.07
100 000	BNP PARIBAS 26-19/12/2174 FRN	EUR	116 760	0.04	300 000	BANCO BANCO DE CREDITO SOCIAL COOPERATIVO C 25-13/10/2037 FRN	EUR	342 990	0.11
100 000	BPCE 23-25/01/2035 FRN	EUR	119 189	0.04	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 25-25/02/2037 FRN	EUR	459 035	0.15
100 000	BPCE 24-26/02/2036 FRN	EUR	118 760	0.04	100 000	BANCO DE CREDITO SOCIAL COOPERATIVO 26-04/06/2032 FRN	EUR	115 045	0.04
100 000	BPCE 25-16/07/2035 FRN	EUR	115 902	0.04	400 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	479 043	0.15
868 000	BPCE 26-02/06/2032 FRN	USD	865 416	0.28	500 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	597 374	0.19
					100 000	BANCO SABADELL 24-13/09/2030 FRN	EUR	117 617	0.04
					100 000	BANCO SABADELL 24-15/01/2030 FRN	EUR	116 474	0.04

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	BANCO SABADELL 24-27/05/2031 FRN	EUR	460 178	0.15	351 000	NATIONAL BANK OF GREECE 24-19/11/2030 FRN	EUR	401 784	0.13
300 000	BANCO SANTANDER 26-22/04/2038 FRN	EUR	347 277	0.11	370 000	NATIONAL BANK OF GREECE 24-28/06/2035 FRN	EUR	446 998	0.14
300 000	BANKINTER SA 26-02/06/2034 FRN	EUR	341 704	0.11	192 000	NATIONAL BANK OF GREECE 25-21/07/2029 FRN	EUR	217 136	0.07
300 000	CAIXABANK 25-14/05/2038 FRN	EUR	339 989	0.11	289 000	NATIONAL BANK OF GREECE 26-04/02/2031 FRN	EUR	326 938	0.10
200 000	CAIXABANK 25-25/12/2173 FRN	EUR	230 899	0.07	200 000	NATIONAL BANK OF GREECE 26-12/08/2174 FRN	EUR	228 660	0.07
1 000 000	CAIXABANK 26-22/04/2032 FRN	USD	992 146	0.32	500 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	615 856	0.20
540 000	CAIXABANK 26-22/04/2037 FRN	USD	534 561	0.17	183 000	PIRAEUS BANK 24-17/04/2034 FRN	EUR	227 008	0.07
100 000	IBERCAJA 24-30/07/2028 FRN	EUR	115 902	0.04	281 000	PIRAEUS BANK 24-17/07/2029 FRN	EUR	328 727	0.10
300 000	IBERCAJA 26-10/08/2031 FRN	EUR	339 560	0.11	259 000	PIRAEUS BANK 24-18/09/2035 FRN	EUR	309 102	0.10
1 000 000	IBERDROLA FINANCE SA 23-25/07/2171 FRN	EUR	1 167 126	0.37	332 000	PIRAEUS BANK 25-02/12/2031 FRN	EUR	376 698	0.12
200 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	236 949	0.08	360 000	PIRAEUS BANK 25-15/04/2174 FRN	EUR	412 617	0.13
100 000	IBERDROLA FINANCE SA 24-28/08/2173 FRN	EUR	115 596	0.04	<i>The Netherlands</i>			5 840 805	1.85
100 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	112 329	0.04	400 000	ABERTIS FINANCE 24-28/02/2173 FRN	EUR	465 323	0.15
200 000	IBERDROLA FINANCE SA 26-09/03/2175 FRN	EUR	224 658	0.07	100 000	ABERTIS FINANCE 26-29/10/2174 FRN	EUR	115 187	0.04
200 000	MAPFRE 26-09/06/2037 FRN	EUR	232 376	0.07	400 000	ABERTIS FINANCE 31/12/2099 FRN	EUR	463 037	0.15
200 000	RED ELECTRICA 26-27/04/2175 FRN	EUR	230 089	0.07	200 000	COOPERATIEVE RAB 26-29/12/2174 FRN	EUR	232 019	0.07
100 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	113 330	0.04	400 000	ING GROEP NV 25-10/11/2030 FRN	EUR	451 032	0.14
200 000	TELEFONICA EMIS 26-19/04/2174 FRN	EUR	226 373	0.07	300 000	ING GROEP NV 25-20/05/2036 FRN	EUR	347 277	0.11
<i>Italy</i>			8 995 856	2.86	200 000	ING GROEP NV 25-20/08/2037 FRN	EUR	226 945	0.07
200 000	BANCO BPM SPA 25-01/01/2036 FRN	EUR	229 517	0.07	500 000	ING GROEP NV 26-10/02/2032 FRN	EUR	563 075	0.18
239 000	BANCO BPM SPA 25-23/10/2031 FRN	EUR	269 833	0.09	300 000	ING GROEP NV 26-10/02/2037 FRN	EUR	339 560	0.11
156 000	BPER BANCA 24-20/02/2030 FRN	EUR	182 591	0.06	171 000	KONINKLIJKE KPN 24-18/09/2172 FRN	EUR	200 392	0.06
189 000	BPER BANCA 24-22/05/2031 FRN	EUR	221 216	0.07	202 000	NN GROUP NV 23-03/11/2043 FRN	EUR	256 639	0.08
383 000	BPER BANCA 25-15/01/2031 FRN	EUR	441 715	0.14	200 000	STELLANTIS NV 26-16/06/2174 FRN	EUR	223 934	0.07
152 000	ENEL SPA 26-14/01/2175 FRN	EUR	170 740	0.05	700 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	763 296	0.24
290 000	ENEL SPA 26-14/01/2175 FRN	EUR	327 413	0.10	300 000	TELEFONICA EUROPE 21-31/12/2061 FRN	EUR	336 885	0.11
200 000	GENERALI 25-02/04/2174 FRN	EUR	229 517	0.07	400 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	500 944	0.16
200 000	INTESA SANPAOLO 22 30/09/2170 FRN	EUR	236 595	0.08	100 000	TELEFONICA EUROPE 24-15/04/2172 FRN	EUR	120 598	0.04
374 000	INTESA SANPAOLO 26-17/08/2174 FRN	EUR	428 663	0.14	200 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	234 662	0.07
1 000 000	INTESA SANPAOLO 26-29/06/2037 FRN	USD	1 006 250	0.32	<i>Ireland</i>			5 358 645	1.68
100 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	116 760	0.04	1 400 000	AERCAP IRELAND 25-31/01/2056 FRN	USD	1 417 475	0.44
240 000	MEDIOBANCA SPA 24-04/07/2030 FRN	EUR	277 479	0.09	300 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	368 831	0.12
100 000	MONTE DEI PASCHI 26-10/06/2029 FRN	EUR	114 473	0.04	223 000	AIB GROUP PLC 24-20/05/2035 FRN	EUR	262 286	0.08
253 000	TERNA RETE 24-11/04/2173 FRN	EUR	296 486	0.09	418 000	AIB GROUP PLC 25-02/12/2036 FRN	EUR	474 028	0.15
236 000	TERNA RETE 26-02/02/2175 FRN	EUR	265 097	0.08	1 600 000	AIB GROUP PLC 25-15/05/2031 FRN	USD	1 616 267	0.50
200 000	UNICREDIT SPA 25-03/06/2173 FRN	EUR	232 662	0.07	282 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	342 126	0.11
450 000	UNICREDIT SPA 25-16/01/2033 FRN	EUR	518 987	0.17	402 000	BANK OF IRELAND 25-10/11/2036 FRN	EUR	454 436	0.14
636 000	UNICREDIT SPA 25-22/09/2031 FRN	EUR	718 515	0.23	187 000	BANK OF IRELAND 26-02/04/2034 FRN	EUR	216 517	0.07
400 000	UNICREDIT SPA 25-24/06/2037 FRN	EUR	462 465	0.15	181 000	BANK OF IRELAND 26-12/01/2038 FRN	EUR	206 679	0.07
300 000	UNICREDIT SPA 26-15/07/2030 FRN	EUR	339 560	0.11	<i>Canada</i>			3 446 206	1.09
1 900 000	UNICREDIT SPA 5.861% 17-19/06/2032	USD	1 909 322	0.60	377 000	BANK NOVA SCOTIA 25-05/03/2033 FRN	EUR	429 334	0.14
<i>Greece</i>			7 619 599	2.42	235 000	BANK OF MONTREAL 25-09/01/2032 FRN	EUR	266 752	0.08
206 000	ALPHA BANK 25-30/10/2031 FRN	EUR	231 448	0.07	200 000	BANK OF MONTREAL 26-24/03/2032 FRN	EUR	230 661	0.07
192 000	ALPHA BANK 26-06/05/2032 FRN	EUR	220 616	0.07	1 500 000	ROYAL BANK OF CANADA 24-18/10/2030 FRN	USD	1 496 282	0.47
288 000	ALPHA BANK 26-10/02/2033 FRN	EUR	325 431	0.10	600 000	ROYAL BANK OF CANADA 26-03/02/2032 FRN	EUR	678 901	0.22
533 000	ALPHA SRV HOLDING 24-13/09/2034 FRN	EUR	643 656	0.21	300 000	ROYAL BANK OF CANADA 26-15/06/2030 FRN	EUR	344 276	0.11
200 000	EUROBANK 23-28/11/2029 FRN	EUR	241 474	0.08	<i>Portugal</i>			3 196 708	1.02
400 000	EUROBANK 24-12/03/2030 FRN	EUR	454 992	0.14	900 000	BANCO COMERCIAL PORTUGUES BONDS 26-05/05/2032 FRN	EUR	1 019 967	0.32
159 000	EUROBANK 25-07/07/2028 FRN	EUR	181 170	0.06	100 000	BANCO COMMERCIAL PORTUGUES 25-24/06/2031 FRN	EUR	113 044	0.04
100 000	EUROBANK 26-29/04/2037 FRN	EUR	113 187	0.04	300 000	EDP SA 24-16/09/2054 FRN	EUR	347 747	0.11
200 000	EUROBANK ERGASIA 25-10/05/2174 FRN	EUR	232 662	0.07					
191 000	EUROBANK ERGASIA 25-30/04/2035 FRN	EUR	218 916	0.07					
200 000	EUROBANK ERGASIA 31/12/2099 FRN	EUR	239 995	0.08					
500 000	NATIONAL BANK OF GREECE 23-03/01/2034 FRN	EUR	624 528	0.20					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
700 000	EDP SA 24-29/05/2054 FRN	EUR	813 315	0.26		<i>Japan</i>		<i>2 344 680</i>	<i>0.76</i>
500 000	EDP SA 25-02/12/2055 FRN	EUR	565 219	0.18	458 000	mitsub UFJ FIN 26-21/04/2032 FRN	USD	456 134	0.15
300 000	FIDEL CO SEGUROS 26-17/02/2046 FRN	EUR	337 416	0.11	1 000 000	SUMITOMO MITSUI 25-08/07/2031 FRN	USD	990 665	0.32
	<i>Switzerland</i>		<i>2 757 648</i>	<i>0.88</i>	915 000	SUMITOMO MITSUI 26-15/01/2032 FRN	USD	897 881	0.29
200 000	UBS GROUP 25-11/08/2031 FRN	EUR	226 659	0.07		<i>Sweden</i>		<i>1 393 168</i>	<i>0.44</i>
200 000	UBS GROUP 25-11/08/2036 FRN	EUR	227 231	0.07	100 000	HEIMSTADEN BOSTA 26-19/04/2174 FRN	EUR	111 472	0.04
300 000	UBS GROUP 25-12/02/2030 FRN	EUR	339 989	0.11	300 000	SBAB BANK AB 25-21/05/2031 FRN	EUR	342 990	0.11
300 000	UBS GROUP 25-23/03/2037 FRN	USD	292 352	0.09	800 000	SKANDINAV ENSKIL 26-02/12/2174 FRN	USD	798 000	0.25
1 000 000	UBS GROUP 26-05/12/2174 FRN	USD	1 002 500	0.32	124 000	SVENSKA HANDELSBANKEN 24-04/11/2036 FRN	EUR	140 706	0.04
277 000	UBS GROUP 26-10/08/2032 FRN	USD	271 049	0.09		<i>Finland</i>		<i>1 058 233</i>	<i>0.35</i>
348 000	UBS GROUP 26-13/01/2037 FRN	EUR	397 868	0.13	100 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	118 165	0.04
	<i>Austria</i>		<i>2 622 246</i>	<i>0.83</i>	438 000	NORDEA BANK ABP 25-19/11/2035 FRN	EUR	493 880	0.16
200 000	ERSTE GROUP 24-15/01/2035 FRN	EUR	230 375	0.07	185 000	NORDEA BANK ABP 26-16/06/2036 FRN	EUR	213 097	0.07
200 000	ERSTE GROUP 26-03/05/2032 FRN	EUR	226 088	0.07	100 000	STORA ENSO OYJ 26-17/04/2175 FRN	EUR	116 474	0.04
400 000	ERSTE GROUP 26-15/10/2174 FRN	EUR	459 035	0.15	100 000	STORA ENSO OYJ 26-17/10/2174 FRN	EUR	116 617	0.04
200 000	ERSTE GROUP 26-21/04/2036 FRN	EUR	226 945	0.07		<i>Denmark</i>		<i>1 034 705</i>	<i>0.33</i>
100 000	RAIFFEISEN BANK INTERNATIONAL 24-02/01/2035 FRN	EUR	118 997	0.04	300 000	JYSKE BANK A/S 24-05/05/2029 FRN	EUR	342 050	0.11
100 000	RAIFFEISEN BANK INTERNATIONAL 25-13/11/2033 FRN	EUR	113 773	0.04	300 000	JYSKE BANK A/S 24-06/09/2030 FRN	EUR	350 279	0.11
200 000	RAIFFEISEN BANK INTERNATIONAL 26-15/06/2174 FRN	EUR	230 661	0.07	100 000	JYSKE BANK A/S 26-30/06/2032 FRN	EUR	114 759	0.04
600 000	RAIFFEISEN BANK INTERNATIONAL 26-16/02/2034 FRN	EUR	673 811	0.21	200 000	NYKREDIT 26-21/01/2038 FRN	EUR	227 617	0.07
300 000	VOLKSBANK WIEN A 25-09/09/2031 FRN	EUR	342 561	0.11		<i>Hungary</i>		<i>753 041</i>	<i>0.24</i>
	<i>Germany</i>		<i>2 600 991</i>	<i>0.85</i>	666 000	OTP BANK 26-03/02/2032 FRN	EUR	753 041	0.24
100 000	ALLIANZ SE 24-26/07/2054 FRN	EUR	120 332	0.04		<i>Poland</i>		<i>464 848</i>	<i>0.15</i>
200 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	236 704	0.08	200 000	BANK POLSKA 25-27/02/2036 FRN	EUR	227 478	0.07
100 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	118 332	0.04	100 000	MBANK 25-03/03/2032 FRN	EUR	114 304	0.04
100 000	COMMERZBANK AG 24-17/01/2031 FRN	EUR	118 903	0.04	107 000	PKO BANK POLSKI 26-06/05/2030 FRN	EUR	123 066	0.04
100 000	COMMERZBANK AG 25-26/11/2030 FRN	EUR	113 473	0.04		<i>Czech Republic</i>		<i>454 108</i>	<i>0.14</i>
300 000	COMMERZBANK AG 26-03/03/2037 FRN	EUR	340 846	0.11	200 000	CESKA SPORITELNA 25-09/09/2032 FRN	EUR	227 803	0.07
200 000	COMMERZBANK AG 26-03/09/2031 FRN	EUR	225 516	0.07	200 000	CESKA SPORITELNA 26-11/02/2033 FRN	EUR	226 305	0.07
100 000	COMMERZBANK AG 26-21/01/2038 FRN	EUR	113 758	0.04		<i>Romania</i>		<i>421 318</i>	<i>0.14</i>
100 000	DEUTSCHE BANK AG 26-15/05/2041 FRN	EUR	114 552	0.04	269 000	BANCA TRANSILVAN 26-27/05/2032 FRN	EUR	307 548	0.10
200 000	DEUTSCHE BANK AG 26-30/10/2174 FRN	EUR	233 519	0.07	100 000	RZB 26-22/01/2032 FRN	EUR	113 770	0.04
100 000	EVONIK 25-09/09/2055 FRN	EUR	113 622	0.04		<i>Luxembourg</i>		<i>321 040</i>	<i>0.11</i>
300 000	MERCK 25-24/11/2055 FRN	EUR	338 703	0.11	189 000	AROUNDTOWN FINANCE 25-30/05/2174 FRN	EUR	207 710	0.07
400 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	412 731	0.13	100 000	SES FIN SARL 26-24/06/2174 FRN	EUR	113 330	0.04
	<i>Norway</i>		<i>2 547 723</i>	<i>0.79</i>		<i>Belgium</i>		<i>225 230</i>	<i>0.07</i>
200 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	235 033	0.07	200 000	KBC GROUP NV 25-24/11/2033 FRN	EUR	225 230	0.07
200 000	DNB BANK ASA 24-29/11/2030 FRN	EUR	226 812	0.07		<i>Slovenia</i>		<i>114 499</i>	<i>0.04</i>
200 000	DNB BANK ASA 25-02/07/2035 FRN	EUR	229 232	0.07	100 000	NOVA LJUBLJANSKA 25-21/01/2029 FRN	EUR	114 499	0.04
400 000	DNB BANK ASA 25-20/05/2031 FRN	EUR	454 462	0.14		Total securities portfolio		300 004 990	95.56
274 000	DNB BANK ASA 26-17/06/2031 FRN	EUR	314 047	0.10					
152 000	DNB BANK ASA 26-20/01/2032 FRN	EUR	172 044	0.05					
920 000	DNB BANK ASA 26-30/03/2032 FRN	USD	916 093	0.29					
	<i>Australia</i>		<i>2 481 067</i>	<i>0.79</i>					
1 268 000	MACQUARIE BANK LTD 26-10/06/2037 FRN	USD	1 268 030	0.40					
1 000 000	NATIONAL AUSTRALIA BANK 26-04/06/2037 FRN	USD	999 967	0.32					
188 000	NATIONAL AUSTRALIA BANK 26-22/01/2036 FRN	EUR	213 070	0.07					

BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>					<i>United Kingdom</i>				
20 961	APPLE INC	USD	5 305 060	1.91	103 972	HALMA PLC	GBP	4 748 385	1.71
19 914	AUTOMATIC DATA PROCESSING	USD	3 900 761	1.41	12 435	LINDE PLC	USD	5 644 204	2.04
26 430	AVERY DENNISON CORP	USD	3 753 092	1.35	<i>Japan</i>				
36 438	CINTAS CORP	USD	5 420 603	1.96	298 300	BRIDGESTONE CORPORATION	JPY	8 849 347	3.19
51 129	CISCO SYSTEMS INC	USD	5 252 875	1.89	10 700	CANON INCORPORATED	JPY	239 605	0.09
105 946	COGNIZANT TECH SOLUTIONS - A	USD	3 588 987	1.29	161 200	KYOCERA CORP	JPY	3 111 784	1.12
24 839	ECOLAB INC	USD	6 052 999	2.18	<i>Belgium</i>				
31 113	ELECTRONIC ARTS INCORPORATED	USD	5 579 821	2.01	78 324	AGEAS	EUR	8 695 148	3.14
38 402	EXPEDITORS INTERNATIONAL WASH INC	USD	5 474 292	1.97	40 307	GROUPE BRUXELLES LAMBERT SA	EUR	5 482 680	1.98
85 339	GRACO INC	USD	5 643 735	2.04	<i>Switzerland</i>				
18 759	HILTON WORLDWIDE HOLDINGS INC	USD	5 422 111	1.96	7 371	EMS-CHEMIE HOLDING AG - REG	CHF	5 538 740	2.00
25 056	ILLINOIS TOOL WORKS	USD	5 927 487	2.14	<i>Sweden</i>				
13 033	MASTERCARD INC - A	USD	5 854 761	2.11	602 498	SVENSKA CELLULOSA AB SCA - B	SEK	5 396 073	1.95
15 496	MICROSOFT CORPORATION	USD	5 055 819	1.82	<i>Hong Kong</i>				
91 798	OTIS WORLDWIDE CORPORATION	USD	5 748 917	2.07	2 380 000	SINO LAND CO	HKD	2 731 538	0.99
46 210	PTC INC	USD	4 591 899	1.66	<i>France</i>				
16 128	RELIANCE STEEL & ALUMINUM	USD	5 270 201	1.90	17 483	GETLINK SE	EUR	325 184	0.12
114 922	ROLLINS INC	USD	4 195 613	1.51	<i>Finland</i>				
28 169	ROSS STORES INCORPORATED	USD	5 244 268	1.89	2 520	KONE OYJ - B	EUR	125 395	0.05
16 624	SNAP - ON INC	USD	5 851 043	2.11	Total securities portfolio				
21 192	STRYKER CORP	USD	5 835 817	2.10					277 020 774
17 783	TYLER TECHNOLOGIES INC	USD	4 548 951	1.64					99.92
22 279	VERISIGN INCORPORATED	USD	4 902 043	1.77					
19 607	VISA INCORPORATED - A	USD	5 883 815	2.12					
<i>Canada</i>									
72 208	CGI INCORPORATED	CAD	4 080 828	1.47					
45 172	DESCARTES SYSTEMS GRP/THE	CAD	2 735 579	0.99					
44 173	DOLLARAMA INCORPORATED	CAD	5 109 422	1.84					
40 739	NATIONAL BANK OF CANADA	CAD	5 623 667	2.03					
32 677	ROYAL BANK OF CANADA	CAD	5 916 329	2.13					
86 809	SUN LIFE FINANCIAL INC	CAD	5 959 238	2.15					
178 632	TMX GROUP LTD	CAD	5 113 211	1.84					
39 765	TOROMONT INDUSTRIES LTD	CAD	5 717 452	2.06					
<i>Australia</i>									
176 522	ARISTOCRAT LEISURE LTD	AUD	6 559 180	2.37					
517 265	SUNCORP GROUP LTD	AUD	6 045 555	2.18					
1 821 954	TELSTRA GROUP LTD	AUD	5 608 709	2.02					
600 375	TRANSURBAN GROUP	AUD	5 232 202	1.89					
114 903	WESFARMERS LTD	AUD	6 297 503	2.27					
<i>Singapore</i>									
345 200	OVERSEA-CHINESE BANKING CORP	SGD	5 788 767	2.09					
628 400	SINGAPORE AIRLINES LTD	SGD	3 264 670	1.18					
243 900	SINGAPORE EXCHANGE LTD	SGD	3 973 725	1.43					
215 100	UNITED OVERSEAS BANK LTD	SGD	5 787 052	2.09					
<i>New Zealand</i>									
824 525	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	3 426 520	1.24					
738 339	CONTACT ENERGY LTD	NZD	3 423 966	1.24					
219 263	FISHER + PAYKEL HEALTHCARE	NZD	4 258 815	1.54					
<i>Germany</i>									
102 201	GEA GROUP AG	EUR	6 137 170	2.21					
34 345	SAP SE	EUR	4 602 230	1.66					

BNP PARIBAS FUNDS Sustainable Japan Multi-Factor Equity

Securities portfolio at 30/06/2026

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					70 400	SUBARU CORPORATION	JPY	168 256 000	1.37
					30 800	SUMITOMO ELECTRIC INDUSTRIES	JPY	90 151 600	0.73
					23 300	SUMITOMO MITSUI FINANCIAL GR	JPY	147 861 800	1.20
					34 400	SUMITOMO MITSUI TRUST HOLDINGS	JPY	208 360 800	1.70
					41 100	SUNTORY BEVERAGE AND FOOD LTD	JPY	184 826 700	1.50
					54 500	TAKEDA PHARMACEUTICAL CO LTD	JPY	280 947 500	2.29
					13 500	TDK CORP	JPY	48 195 000	0.39
					25 000	TERUMO CORP	JPY	55 850 000	0.45
					19 300	TIS INC	JPY	61 123 100	0.50
					16 900	TOKIO MARINE HOLDINGS INC	JPY	121 713 800	0.99
					7 200	TOKYO ELECTRON LTD	JPY	555 480 000	4.53
					112 100	TOYOTA MOTOR CORP	JPY	305 472 500	2.49
					16 300	TOYOTA TSUSHO CORP	JPY	97 441 400	0.79
					32 300	WEST JAPAN RAILWAY CO	JPY	88 017 500	0.72
					226 100	YAHOO JAPAN CORP	JPY	98 082 180	0.80
					Total securities portfolio			11 342 370 490	92.33
Shares									
<i>Japan</i>									
12 000	ADVANTEST CORP	JPY	388 080 000	3.17					
44 800	AEON CO LIMITED	JPY	60 076 800	0.49					
37 800	AISIN SEIKI CO LTD	JPY	82 649 700	0.67					
71 700	ASAHI GROUP HOLDINGS LTD	JPY	110 991 600	0.90					
65 000	ASAHI KASEI CORP	JPY	116 415 000	0.95					
101 900	ASTELLAS PHARMA INC	JPY	221 632 500	1.80					
64 800	BRIDGESTONE CORPORATION	JPY	220 968 000	1.80					
24 000	DAIFUKU CO LTD	JPY	171 000 000	1.39					
46 000	DAIWA HOUSE INDUSTRY CO LTD	JPY	203 182 000	1.65					
131 900	DAIWA SECURITIES GROUP INC	JPY	210 446 450	1.71					
78 000	DENSO CORPORATION	JPY	146 328 000	1.19					
15 200	EAST JAPAN RAILWAY CO	JPY	51 801 600	0.42					
2 800	FAST RETAILING CO LTD	JPY	231 868 000	1.89					
5 400	FUJI ELECTRIC HOLDINGS CO LTD	JPY	72 981 000	0.59					
14 700	FUJIFILM HOLDINGS CORP	JPY	51 200 100	0.42					
25 000	FUJIKURA LTD	JPY	155 950 000	1.27					
77 600	HITACHI LIMITED	JPY	346 949 600	2.83					
10 900	HOYA CORP	JPY	282 855 000	2.30					
6 100	IBIDEN CO LTD	JPY	145 271 500	1.18					
72 900	JAPAN POST INSURANCE CO LTD	JPY	111 281 850	0.91					
16 600	KAJIMA CORP	JPY	97 475 200	0.79					
67 200	KAO CORP	JPY	216 585 600	1.76					
101 400	KDDI CORP	JPY	278 343 000	2.27					
72 200	KIRIN HOLDINGS CO LTD	JPY	202 918 100	1.65					
18 500	KUBOTA CORP	JPY	49 681 750	0.40					
2 800	LASERTEC CORPORATION	JPY	139 160 000	1.13					
26 400	MITSUBISHI ELECTRIC CORP	JPY	155 126 400	1.26					
182 100	MITSUBISHI UFJ FINANCIAL GROUP	JPY	583 994 700	4.76					
11 700	MIZUHO FINANCIAL	JPY	90 593 100	0.74					
57 200	MS&AD INSURANCE GROUP HOLDINGS	JPY	242 528 000	1.97					
18 000	MURATA MANUFACTURING CO LTD	JPY	205 110 000	1.67					
32 900	NEC CORP	JPY	129 132 500	1.05					
506	NIPPON BUILDING FUND INC	JPY	63 705 400	0.52					
1 526 400	NIPPON TELEGRAPH & TELEPHONE	JPY	221 328 000	1.80					
9 300	NOMURA RESEARCH INSTITUTE LTD	JPY	42 705 600	0.35					
28 900	OBAYASHI CORP	JPY	94 127 300	0.77					
40 600	OLYMPUS CORP	JPY	68 979 400	0.56					
54 900	ORIENTAL LAND CO LTD	JPY	136 701 000	1.11					
11 200	ORIX CORP	JPY	68 868 800	0.56					
17 100	OTSUKA CORP	JPY	47 426 850	0.39					
5 400	OTSUKA HOLDINGS CO LTD	JPY	58 347 000	0.47					
16 600	PANASONIC HOLDINGS CORP	JPY	74 733 200	0.61					
15 300	RECRUIT HOLDINGS CO LTD	JPY	173 349 000	1.41					
10 300	RENASAS ELECTRONICS CORP	JPY	49 512 100	0.40					
30 800	RESONA HOLDINGS INC	JPY	64 864 800	0.53					
31 400	SECOM CO LTD	JPY	202 718 400	1.65					
78 100	SEKISUI CHEMICAL CO LTD	JPY	202 396 150	1.65					
57 900	SEKISUI HOUSE LTD	JPY	195 817 800	1.59					
23 800	SEVEN & I HOLDINGS CO LTD	JPY	46 576 600	0.38					
17 400	SHIN-ETSU CHEMICAL CO LTD	JPY	121 939 200	0.99					
53 700	SHIONOGI COMPANY LIMITED	JPY	149 769 300	1.22					
1 165 600	SOFTBANK CORP	JPY	242 561 360	1.97					
32 300	SOFTBANK GROUP CORP	JPY	192 604 900	1.57					
29 300	SOMPO HOLDINGS INC	JPY	182 773 400	1.49					
108 600	SONY GROUP CORP	JPY	356 208 000	2.91					

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2026

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					950 000	AUTONOMOUS COMMU 2.822% 22- 31/10/2029	EUR	951 378	0.18
					499 000	AUTONOMOUS COMMU 2.976% 26- 30/07/2031	EUR	501 275	0.09
					560 000	AUTONOMOUS COMMU 3.216% 26- 30/04/2036	EUR	553 879	0.10
					100 000	BANCO SABADELL 2.875% 26- 30/11/2032	EUR	98 979	0.02
					500 000	BANCO SANTANDER 3.625% 26- 23/06/2033	EUR	500 110	0.09
					353 000	BASQUE GOVERNMENT 3.250% 26- 30/04/2036	EUR	350 261	0.07
					300 000	CAJA RURAL NAV 3.000% 25- 23/04/2033	EUR	296 214	0.06
					730 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	721 598	0.13
					515 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	518 754	0.10
					400 000	IBERDROLA FINANCE SA 1.375% 22- 11/03/2032	EUR	361 368	0.07
					700 000	IBERDROLA FINANCE SA 3.125% 26- 25/06/2030	EUR	700 322	0.13
					300 000	INMOBILIARIA COL 3.250% 25- 22/01/2030	EUR	297 954	0.06
					342 000	INSTITUTO DE CREDITO OFICIAL 2.450% 25-30/04/2030	EUR	338 139	0.06
					1 130 000	JUNTA ANDALUCIA 3.400% 24- 30/04/2034	EUR	1 139 910	0.21
					769 000	JUNTA DE ANDALUCIA 3.300% 25- 30/04/2035	EUR	765 916	0.14
					295 000	JUNTA DE ANDALUCIA 3.450% 26- 30/04/2036	EUR	295 752	0.06
					500 000	MERLIN PROPERTIES 3.500% 25- 04/09/2033	EUR	487 970	0.09
					3 200 000	SPANISH GOVERNMENT 0.700% 22- 30/04/2032	EUR	2 829 024	0.53
					5 960 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR	4 009 948	0.75
					2 990 000	SPANISH GOVERNMENT 1.250% 20- 31/10/2030	EUR	2 776 664	0.52
					1 200 000	SPANISH GOVERNMENT 1.850% 19- 30/07/2035	EUR	1 073 256	0.20
					4 880 000	SPANISH GOVERNMENT 1.900% 31/10/2052	EUR	3 243 004	0.61
					1 630 000	SPANISH GOVERNMENT 3.150% 30/04/2033	EUR	1 644 458	0.31
					1 090 000	SPANISH GOVERNMENT 3.450% 16- 30/07/2066	EUR	961 544	0.18
					640 000	SPANISH GOVERNMENT 3.450% 24- 31/10/2034	EUR	653 344	0.12
					500 000	TELEFONICA EMIS 3.707% 26- 02/05/2033	EUR	497 350	0.09
					519 000	XUNTA DE GALICIA 2.870% 25- 30/04/2032	EUR	514 973	0.10
					342 000	XUNTA DE GALICIA 3.290% 26- 30/04/2033	EUR	345 820	0.06
					Germany			25 458 464	4.75
					400 000	AMPRION GMBH 2.750% 25- 30/09/2029	EUR	394 456	0.07
					7 140 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	6 440 494	1.20
					1 580 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	1 191 115	0.22
					1 900 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	1 666 300	0.31
					950 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	682 280	0.13
					4 710 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	4 596 489	0.86
					4 430 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 25-15/02/2035	EUR	4 325 762	0.81
					823 000	E.ON SE 3.125% 24-05/03/2030	EUR	822 893	0.15
					500 000	EUROGRID GMBH 3.732% 24- 18/10/2035	EUR	496 260	0.09
					800 000	INFINEON TECHNOLOGIES 3.000% 26- 16/02/2031	EUR	788 720	0.15
					1 880 000	KFW 0.000% 21-15/06/2029	EUR	1 739 432	0.33
					205 000	KFW 2.625% 25-15/11/2032	EUR	202 194	0.04
					730 000	NORDRHEIN-WEST 0.000% 20- 12/10/2035	EUR	548 668	0.10
					500 000	SAP SE 3.250% 26-03/06/2031	EUR	501 395	0.09
					700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	654 990	0.12
					400 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	407 016	0.08

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Italy</i>		<i>13 057 699</i>	<i>2.42</i>	1 770 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 663 145	0.31
800 000	ACEA SPA 0.250% 21-28/07/2030	EUR	709 632	0.13	350 000	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	312 340	0.06
379 000	ACEA SPA 3.375% 26-02/07/2032	EUR	378 075	0.07	637 000	NOVARTIS FINANCE 3.100% 26-13/01/2032	EUR	635 490	0.12
550 000	ASSICURAZIONI GENERALI 5.272% 23-12/09/2033	EUR	592 026	0.11		<i>Belgium</i>		<i>4 981 635</i>	<i>0.93</i>
890 000	ASSICURAZIONI GENERALI 5.800% 22-06/07/2032	EUR	979 641	0.18	400 000	BELFIUS BANK SA 3.250% 25-09/09/2032	EUR	396 944	0.07
1 000 000	AUTOSTRADA TORIN 3.375% 25-16/02/2032	EUR	985 890	0.18	300 000	BELFIUS BANK SA 3.875% 26-14/04/2032	EUR	304 362	0.06
620 000	AUTOSTRADA PER L'ITALIA 4.250% 24-28/06/2032	EUR	637 614	0.12	590 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	382 910	0.07
456 000	BANCO BPM SPA 2.750% 26-25/02/2032	EUR	447 491	0.08	1 450 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	1 315 150	0.25
634 000	BANCO BPM SPA 3.000% 26-16/02/2031	EUR	624 744	0.12	260 000	BELGIUM GOVERNMENT 3.300% 23-22/06/2054	EUR	219 180	0.04
816 000	BANCO BPM SPA 3.375% 24-24/01/2030	EUR	825 686	0.15	300 000	ELIA TRANSMISSION BELGIUM 3.500% 25-08/10/2035	EUR	295 272	0.06
1 000 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	1 017 680	0.19	400 000	FLUVIUS 3.500% 25-12/03/2035	EUR	393 544	0.07
560 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	535 601	0.10	1 400 000	REGION WALLONNE 3.250% 23-22/06/2033	EUR	1 382 892	0.26
258 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	257 783	0.05	300 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	291 381	0.05
500 000	FERROVIE DEL 3.375% 25-24/06/2032	EUR	498 490	0.09		<i>Slovakia</i>		<i>3 780 320</i>	<i>0.71</i>
1 500 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	1 541 625	0.29	1 290 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	951 117	0.18
282 000	GENERALI 4.083% 25-16/07/2035	EUR	281 927	0.05	1 000 000	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	1 025 900	0.19
1 700 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	1 601 043	0.30	1 810 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	1 803 303	0.34
1 160 000	POSTE ITALIANE 3.000% 25-03/12/2030	EUR	1 142 751	0.21		<i>Portugal</i>		<i>2 964 385</i>	<i>0.56</i>
	<i>The Netherlands</i>		<i>10 439 440</i>	<i>1.93</i>	940 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	948 451	0.18
600 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	596 130	0.11	1 380 000	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	1 313 305	0.25
700 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	705 558	0.13	670 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	702 629	0.13
232 000	ALLIANDER 3.250% 26-30/04/2031	EUR	232 353	0.04		<i>Sweden</i>		<i>1 583 059</i>	<i>0.29</i>
700 000	ASN BANK NV 3.375% 25-27/10/2032	EUR	686 273	0.13	447 000	HEIMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	441 824	0.08
260 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	260 237	0.05	535 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	528 976	0.10
840 000	BNG BANK NV 3.250% 26-10/04/2036	EUR	843 612	0.16	611 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	612 259	0.11
1 500 000	COOPERATIEVE RAB 3.202% 24-06/05/2036	EUR	1 500 435	0.28		<i>United States of America</i>		<i>869 129</i>	<i>0.16</i>
793 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	799 360	0.15	381 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	375 906	0.07
279 000	FERROVIAL SE 3.625% 26-18/09/2032	EUR	278 570	0.05	495 000	KRAFT HEINZ FOOD 3.500% 26-21/05/2031	EUR	493 223	0.09
500 000	ING BANK NV 3.250% 26-12/05/2029	EUR	502 045	0.09		<i>Austria</i>		<i>794 372</i>	<i>0.14</i>
220 000	NED WATERSCHAPBANK 0.000% 21-08/09/2031	EUR	189 743	0.04	400 000	UNICREDIT BANK AUS 2.625% 26-18/02/2031	EUR	394 576	0.07
387 000	NED WATERSCHAPBANK 3.000% 26-03/06/2033	EUR	387 205	0.07	400 000	VERBUND AG 3.375% 26-22/04/2033	EUR	399 796	0.07
2 200 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	1 547 480	0.29		<i>United Kingdom</i>		<i>597 434</i>	<i>0.11</i>
240 000	STEDIN HOLDING 3.375% 25-12/02/2037	EUR	231 336	0.04	423 000	MONDI FINANCE PL 3.750% 25-18/05/2033	EUR	417 048	0.08
130 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	131 569	0.02	182 000	MOTABILITY OPS 3.625% 25-22/01/2033	EUR	180 386	0.03
272 000	SWISSCOM FINANCE 3.625% 26-20/05/2035	EUR	273 760	0.05		<i>Australia</i>		<i>475 262</i>	<i>0.09</i>
871 000	TENNET NET BV 3.250% 26-01/04/2036	EUR	877 602	0.16	480 000	NATIONAL AUSTRALIA BANK 2.723% 25-27/08/2030	EUR	475 262	0.09
401 000	WOLTERS KLUWER N 3.000% 25-25/09/2030	EUR	396 172	0.07		<i>Ireland</i>		<i>471 403</i>	<i>0.09</i>
	<i>Finland</i>		<i>5 831 669</i>	<i>1.08</i>	480 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	471 403	0.09
1 750 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	1 562 733	0.29		<i>Norway</i>		<i>270 743</i>	<i>0.05</i>
4 330 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	3 768 226	0.70	280 000	DNB BOLIGKREDITT 0.010% 20-08/10/2027	EUR	270 743	0.05
500 000	NORDEA KIINNIT 2.875% 26-03/04/2029	EUR	500 710	0.09					
	<i>Luxembourg</i>		<i>5 786 168</i>	<i>1.08</i>					
990 000	EUROPEAN INVESTMENT BANK 1.500% 22-15/06/2032	EUR	918 859	0.17					
483 000	EUROPEAN INVESTMENT BANK 2.625% 26-15/03/2034	EUR	472 292	0.09					
700 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	528 829	0.10					
600 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	453 282	0.08					
550 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	344 982	0.06					
560 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	456 949	0.09					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity Denomination		Quotation currency	Market value	% of net assets	Quantity Denomination		Quotation currency	Market value	% of net assets
Floating rate bonds			22 887 144	4.28	Norway			552 143	0.10
France			10 547 682	1.97	546 000 DNB BANK ASA 26-28/05/2032 FRN		EUR	552 143	0.10
600 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-15/01/2035 FRN	EUR	603 000	0.11	Belgium			415 000	0.08
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	304 875	0.06	400 000 BELFIUS BANK SA 24-11/06/2035 FRN		EUR	415 000	0.08
900 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	851 625	0.16	Germany			399 572	0.07
500 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	493 750	0.09	400 000 MUNICH RE 25-26/05/2046 FRN		EUR	399 572	0.07
500 000	BNP PARIBAS 25-18/02/2037 FRN	EUR	498 750	0.09	United States of America			369 270	0.07
200 000	BPCE 23-01/06/2033 FRN	EUR	208 500	0.04	373 000 VERIZON COMMUNICATIONS INC 26- 15/08/2056 FRN		EUR	369 270	0.07
300 000	BPCE 25-01/10/2033 FRN	EUR	297 000	0.06	Austria			297 375	0.06
300 000	BPCE 26-03/01/2034 FRN	EUR	300 375	0.06	300 000 ERSTE GROUP 25-26/11/2035 FRN		EUR	297 375	0.06
100 000	BPCE 26-16/01/2037 FRN	EUR	99 625	0.02	Shares/Units in investment funds			341 163 488	63.82
600 000	CREDIT AGRICOLE SA 25- 03/07/2031 FRN	EUR	593 250	0.11	Luxembourg			179 062 987	33.50
1 000 000	CRÉDIT AGRICOLE SA 26- 16/02/2030 FRN	EUR	988 750	0.18	450 350.00 BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP		EUR	10 398 536	1.94
300 000	CREDIT MUTUEL ARKEA 24- 15/05/2035 FRN	EUR	310 125	0.06	2 375 000.00 BNP PARIBAS EASY ESG ENHANCED EUR GOVERNMENT BOND - UCITS ETF CAP		EUR	24 827 062	4.65
1 200 000	LA BANQUE POSTALE 21- 02/08/2032 FRN	EUR	1 171 500	0.22	737 000.00 BNP PARIBAS EASY ESG ENHANCED EUROPE - UCITS ETF CAP		EUR	9 494 181	1.77
1 200 000	LA BANQUE POSTALE 22- 05/03/2034 FRN	EUR	1 252 536	0.23	72.00 BNP PARIBAS EASY ESG ENHANCED EUROPE - X CAP		EUR	9 286 346	1.74
500 000	LA BANQUE POSTALE 25- 02/12/2032 FRN	EUR	496 250	0.09	598 000.00 BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE - UCITS ETF CAP		EUR	6 763 201	1.26
700 000	LA BANQUE POSTALE 26- 03/06/2034 FRN	EUR	702 149	0.13	20.00 BNP PARIBAS EASY JPM SCREENED GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP		EUR	1 672 674	0.31
300 000	LA POSTE SA 25-16/01/2174 FRN	EUR	307 872	0.06	2 077 000.00 BNP PARIBAS EASY JPM SCREENED GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP		EUR	17 276 278	3.23
600 000	ORANGE 21-31/12/2061 FRN	EUR	564 000	0.11	0.01 BNP PARIBAS EASY MSCI JAPAN SRI PAB - TRACK X CAP		EUR	1 156	0.00
500 000	SOCIETE GENERALE 25- 15/07/2031 FRN	EUR	503 750	0.09	11 500.00 BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP		EUR	3 625 835	0.68
The Netherlands			4 864 295	0.91	183.00 BNP PARIBAS FUNDS GLOBAL EQUITY NET ZERO TRANSITION - X CAP		EUR	20 755 116	3.89
1 400 000	COOPERATIEVE RAB 24- 16/07/2028 FRN	EUR	1 403 472	0.26	185.00 BNP PARIBAS FUNDS GREEN BOND - X CAP		EUR	18 031 441	3.37
300 000	IBERDROLA INTERNATIONAL 21- 31/12/2061 FRN	EUR	296 055	0.06	38 000.00 BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP		EUR	6 093 680	1.14
500 000	ING GROEP NV 24-19/11/2032 FRN	EUR	497 495	0.09	34 750.00 BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP		EUR	7 786 085	1.46
400 000	ING GROEP NV 25-10/11/2030 FRN	EUR	394 500	0.07	21 485.00 OSSIAM BBG APAC EXJP PNR EUR		EUR	2 786 605	0.52
300 000	ING GROEP NV 26-10/02/2032 FRN	EUR	295 500	0.06	18 760.00 PICTET-DIGITAL - J EUR		EUR	16 712 158	3.12
400 000	ING GROEP NV 26-18/05/2038 FRN	EUR	403 500	0.08	5 130.00 SPARINVEST SICAV ETHICAL GLOBAL VALUE - C2 ID X EUR DIS		EUR	20 684 262	3.88
700 000	TELEFONICA EUROPE 23- 07/09/2172 FRN	EUR	766 773	0.14	275.00 THEAM QUANT NEW ENRGY OPPORTUNITIES- XEC		EUR	2 868 371	0.54
800 000	VOLKSBANK NV 24-27/11/2035 FRN	EUR	807 000	0.15	Ireland			154 298 077	28.86
Spain			1 702 785	0.33	237 500.00 AMUNDI S&P 500 CLIMATE PARIS ALIGNED - UCITS ETF CAP		EUR	10 062 875	1.88
200 000	CAIXABANK 21-09/02/2029 FRN	EUR	192 160	0.04	478.00 BNP PARIBAS EASY ESG ENHANCED JAPAN - UCITS ETF EUR R CAP		EUR	6 507 028	1.22
300 000	CAIXABANK 25-14/05/2038 FRN	EUR	297 375	0.06	5 540.00 BNP PARIBAS EASY ESG ENHANCED US - UCITS ETF R EUR CAP		EUR	77 654 573	14.52
200 000	IBERCAJA 24-30/07/2028 FRN	EUR	202 750	0.04	2 420.00 BNP PARIBAS EASY ESG ENHANCED WORLD - UCITS ETF R EUR CAP		EUR	32 048 935	6.00
400 000	IBERDROLA FINANCE SA 24- 16/04/2172 FRN	EUR	414 500	0.08	495 000.00 JP MORGAN GLOBAL EMERGING MARKETS RESEARCH ENHANCED INDEX EQUITY SRI PARIS ALIGNED ACTIVE - UCITS ETF USD CAP		USD	18 502 426	3.46
200 000	IBERDROLA FINANCE SA 25- 05/11/2174 FRN	EUR	196 500	0.04	156 000.00 XTRACKERS MSCI EMERGING MARKETS ESG - UCITS ETF CAP		EUR	9 522 240	1.78
400 000	UNICAJA ES 26-26/06/2033 FRN	EUR	399 500	0.07	France			7 802 424	1.46
Italy			1 520 794	0.28	16 275.00 BNP PARIBAS AQUA - X CAP		EUR	7 802 398	1.46
1 125 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	1 126 406	0.21	0 BNP PARIBAS MONEY 3M - I CAP		EUR	26	0.00
390 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	394 388	0.07	Total securities portfolio			507 274 774	94.81
United Kingdom			1 013 662	0.19					
583 000	LLOYDS BANKING GROUP PLC 26- 12/02/2030 FRN	EUR	583 822	0.11					
432 000	NATWEST GROUP 26-25/02/2037 FRN	EUR	429 840	0.08					
Greece			603 576	0.11					
290 000	EUROBANK 25-07/07/2028 FRN	EUR	289 020	0.05					
318 000	NATIONAL BANK OF GREECE 25- 21/07/2029 FRN	EUR	314 556	0.06					
Portugal			600 990	0.11					
500 000	CAIXA GERAL DEPO 26- 20/05/2032 FRN	EUR	502 115	0.09					
100 000	EDP SA 25-02/12/2055 FRN	EUR	98 875	0.02					

BNP PARIBAS FUNDS Sustainable Multi-Asset Growth

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			340 371 118	99.59
<i>Luxembourg</i>			182 948 825	53.53
443 000.00	BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP	EUR	10 228 826	2.99
2 050 000.00	BNP PARIBAS EASY ESG ENHANCED EUR GOVERNMENT BOND - UCITS ETF CAP	EUR	21 429 675	6.27
472 500.00	BNP PARIBAS EASY ESG ENHANCED EUROPE - UCITS ETF CAP	EUR	6 086 840	1.78
92.00	BNP PARIBAS EASY ESG ENHANCED EUROPE - X CAP	EUR	11 865 886	3.47
349 000.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE - UCITS ETF CAP	EUR	3 947 085	1.15
139.00	BNP PARIBAS EASY JPM SCREENED GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP	EUR	11 625 083	3.40
1 487 300.00	BNP PARIBAS EASY JPM SCREENED GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP	EUR	12 371 213	3.62
7 000.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	2 207 030	0.65
182.50	BNP PARIBAS FUNDS GLOBAL EQUITY NET ZERO TRANSITION - X CAP	EUR	20 698 409	6.06
36 200.00	BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP	EUR	5 805 032	1.70
34 615.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	7 755 837	2.27
215 000.00	BNP PARIBAS FUNDS SUSTAINABLE EURO BOND - X CAP	EUR	26 511 650	7.76
22 700.00	OSSIAM BBG APAC EXJP PNR EUR	EUR	2 944 190	0.86
18 000.00	PICTET-DIGITAL - J EUR	EUR	16 035 120	4.69
5 100.00	SPARINVEST SICAV ETHICAL GLOBAL VALUE - C2 ID X EUR DIS	EUR	20 563 302	6.02
21 000.00	TEMPLETON GLB CLIMATE CHANGE-I CAP	EUR	1 048 320	0.31
175.00	THEAM QUANT NEW ENRGY OPPORTUNITIES- XEC	EUR	1 825 327	0.53
<i>Ireland</i>			149 512 028	43.75
568 000.00	AMUNDI S&P 500 CLIMATE PARIS ALIGNED - UCITS ETF CAP	EUR	24 066 160	7.04
480.00	BNP PARIBAS EASY ESG ENHANCED JAPAN - UCITS ETF EUR R CAP	EUR	6 534 254	1.91
4 418.00	BNP PARIBAS EASY ESG ENHANCED US - UCITS ETF R EUR CAP	EUR	61 927 420	18.13
1 730.00	BNP PARIBAS EASY ESG ENHANCED WORLD - UCITS ETF R EUR CAP	EUR	22 911 016	6.70
985 000.00	ISHARES WORLD PARIS-ALINGED - UCIT ETF USD CAP	USD	7 113 745	2.08
414 000.00	JP MORGAN GLOBAL EMERGING MARKETS RESEARCH ENHANCED INDEX EQUITY SRI PARIS ALIGNED ACTIVE - UCITS ETF USD CAP	USD	15 474 757	4.53
188 150.00	XTRACKERS MSCI EMERGING MARKETS ESG - UCITS ETF CAP	EUR	11 484 676	3.36
<i>France</i>			7 910 265	2.31
16 500.00	BNP PARIBAS AQUA - X CAP	EUR	7 910 265	2.31
Total securities portfolio			340 371 118	99.59

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2026

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					740 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	741 073	0.26
					382 000	AUTONOMOUS COMMU 2.976% 26-30/07/2031	EUR	383 742	0.13
					440 000	AUTONOMOUS COMMU 3.216% 26-30/04/2036	EUR	435 191	0.15
Bonds					109 934 178				38.36
<i>France</i>					26 933 840				<i>9.41</i>
500 000	ACCOR 3.500% 25-04/03/2033	EUR	485 940	0.17	100 000	BANCO SABADELL 2.875% 26-30/11/2032	EUR	98 979	0.03
200 000	AEROPORT PARIS 3.875% 26-17/06/2035	EUR	200 882	0.07	400 000	BANCO SANTANDER 3.625% 26-23/06/2033	EUR	400 088	0.14
1 400 000	AGENCE CENTRALE 2.625% 26-20/03/2028	EUR	1 396 154	0.49	265 000	BASQUE GOVERNMENT 3.250% 26-30/04/2036	EUR	262 944	0.09
300 000	BNP PARIBAS 4.002% 26-23/06/2036	EUR	302 103	0.11	200 000	CAJA RURAL NAV 3.000% 25-23/04/2033	EUR	197 476	0.07
300 000	BUREAU VERITAS 3.375% 25-01/10/2033	EUR	295 812	0.10	580 000	EDP SERVICIOS 3.250% 26-04/02/2032	EUR	573 324	0.20
500 000	CAISSE AMORTISSEMENT DE LA DETTE 2.875% 25-25/05/2030	EUR	499 305	0.17	397 000	EDP SERVICIOS 3.750% 26-01/03/2033	EUR	399 894	0.14
500 000	CAISSE AMORTISSEMENT DE LA DETTE 3.000% 26-25/09/2030	EUR	500 370	0.17	200 000	IBERDROLA FINANCE SA 1.375% 22-11/03/2032	EUR	180 684	0.06
400 000	CAISSE FRANCAISE DE FINANCEMENT LOCAL 3.000% 26-03/03/2034	EUR	392 544	0.14	500 000	IBERDROLA FINANCE SA 3.125% 26-25/06/2030	EUR	500 230	0.17
300 000	CAPGEMINI SE 3.875% 26-13/05/2033	EUR	299 223	0.10	300 000	INMOBILIARIA COL 3.250% 25-22/01/2030	EUR	297 954	0.10
500 000	CARMILA SA 3.875% 24-25/01/2032	EUR	496 525	0.17	277 000	INSTITUTO DE CREDITO OFICIAL 2.450% 25-30/04/2030	EUR	273 873	0.10
200 000	CIE FINANCEMENT FONCIER 3.500% 26-12/05/2036	EUR	201 690	0.07	830 000	JUNTA ANDALUCIA 3.400% 24-30/04/2034	EUR	837 279	0.29
1 000 000	CREDIT AGRICOLE HOME LOAN 0.875% 18-11/08/2028	EUR	959 990	0.34	610 000	JUNTA DE ANDALUCIA 3.300% 25-30/04/2035	EUR	607 554	0.21
400 000	CRÉDIT AGRICOLE SA 3.875% 26-16/02/2038	EUR	395 540	0.14	230 000	JUNTA DE ANDALUCIA 3.450% 26-30/04/2036	EUR	230 587	0.08
300 000	CREDIT AGRICOLE SA 4.500% 24-17/12/2034	EUR	309 078	0.11	400 000	MERLIN PROPERTIES 3.500% 25-04/09/2033	EUR	390 376	0.14
400 000	CREDIT MUTUEL ARKEA 3.128% 25-05/12/2030	EUR	397 048	0.14	2 500 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	2 210 175	0.77
400 000	DASSAULT SYSTEME 3.375% 26-16/06/2031	EUR	401 324	0.14	4 550 000	SPANISH GOVERNMENT 1.000% 30/07/2042	EUR	3 061 286	1.07
5 300 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	2 889 030	1.01	2 290 000	SPANISH GOVERNMENT 1.250% 20-31/10/2030	EUR	2 126 609	0.74
1 900 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	1 531 970	0.54	930 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	831 773	0.29
5 890 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	4 638 964	1.62	3 720 000	SPANISH GOVERNMENT 1.900% 31/10/2052	EUR	2 472 126	0.86
830 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	643 665	0.22	1 190 000	SPANISH GOVERNMENT 3.150% 30/04/2033	EUR	1 200 555	0.42
770 000	FRANCE O.A.T. 3.000% 24-25/06/2049	EUR	627 242	0.22	850 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	749 828	0.26
640 000	FRANCE O.A.T. 3.200% 25-25/05/2035	EUR	626 240	0.22	470 000	SPANISH GOVERNMENT 3.450% 24-31/10/2034	EUR	479 800	0.17
550 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	513 150	0.18	400 000	TELEFONICA EMIS 3.707% 26-02/05/2033	EUR	397 880	0.14
300 000	GECINA 3.250% 26-03/06/2031	EUR	297 861	0.10	439 000	XUNTA DE GALICIA 2.870% 25-30/04/2032	EUR	435 593	0.15
400 000	ICADE 4.375% 25-22/05/2035	EUR	393 792	0.14	263 000	XUNTA DE GALICIA 3.290% 26-30/04/2033	EUR	265 938	0.09
500 000	LA BANQUE POSTALE 3.500% 24-13/06/2030	EUR	506 395	0.18	<i>Germany</i>				
900 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	871 920	0.30	300 000	AMPRION GMBH 2.750% 25-30/09/2029	EUR	295 842	0.10
1 300 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	1 325 116	0.46	5 460 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	4 925 084	1.72
300 000	MERCIALYS 4.000% 24-10/09/2031	EUR	302 799	0.11	1 230 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	927 260	0.32
400 000	RCI BANQUE 4.000% 26-19/08/2031	EUR	402 336	0.14	1 480 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031	EUR	1 297 960	0.45
432 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	443 573	0.15	720 000	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	517 097	0.18
200 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 2.625% 25-08/07/2029	EUR	197 548	0.07	3 600 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	3 513 240	1.23
400 000	ROUTE RESEAU DE TRANSPORT DELECTRICITE 3.500% 24-02/10/2036	EUR	391 184	0.14	3 380 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 25-15/02/2035	EUR	3 300 469	1.15
200 000	SNCF 3.625% 25-03/04/2035	EUR	199 948	0.07	467 000	E.ON SE 3.125% 24-05/03/2030	EUR	466 939	0.16
300 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	265 482	0.09	400 000	EUROGRID GMBH 3.732% 24-18/10/2035	EUR	397 008	0.14
200 000	SOCIETE NATIONAL 3.875% 26-17/02/2036	EUR	202 472	0.07	600 000	INFINEON TECHNOLOGIES 3.000% 26-16/02/2031	EUR	591 540	0.21
500 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	438 415	0.15	1 480 000	KFW 0.000% 21-15/06/2029	EUR	1 369 340	0.48
200 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	192 506	0.07	174 000	KFW 2.625% 25-15/11/2032	EUR	171 618	0.06
200 000	SUEZ SACA 4.000% 26-30/06/2036	EUR	198 036	0.07	570 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	428 412	0.15
500 000	UNEDIC 3.250% 26-25/05/2032	EUR	501 208	0.18	400 000	SAP SE 3.250% 26-03/06/2031	EUR	401 116	0.14
200 000	UNEDIC 3.375% 25-25/11/2033	EUR	200 106	0.07	500 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	467 850	0.16
400 000	UNEDIC 3.750% 26-25/11/2036	EUR	400 608	0.14	200 000	VONOVIA SE 4.250% 24-10/04/2034	EUR	203 508	0.07
200 000	UNEDIC 4.000% 26-03/06/2041	EUR	198 746	0.07					
<i>Spain</i>					23 695 985				<i>8.25</i>
600 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	547 548	0.19					
1 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	1 398 688	0.49					
200 000	ADIF ALTA VELOCI 3.125% 25-31/10/2032	EUR	198 998	0.07					
500 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	507 940	0.18					

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Italy</i>					<i>Finland</i>				
630 000	ACEA SPA 0.250% 21-28/07/2030	EUR	558 835	0.20	1 340 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	1 196 607	0.42
290 000	ACEA SPA 3.375% 26-02/07/2032	EUR	289 292	0.10	3 270 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	2 845 750	0.99
400 000	ASSICURAZIONI GENERALI 5.272% 23-12/09/2033	EUR	430 564	0.15	400 000	NORDEA KIINNIT 2.875% 26-03/04/2029	EUR	400 568	0.14
579 000	ASSICURAZIONI GENERALI 5.800% 22-06/07/2032	EUR	637 317	0.22	<i>Belgium</i>				
800 000	AUTOSTRADA TORIN 3.375% 25-16/02/2032	EUR	788 712	0.28	300 000	BELFIUS BANK SA 3.250% 25-09/09/2032	EUR	297 708	0.10
444 000	AUTOSTRADA PER L'ITALIA 4.250% 24-28/06/2032	EUR	456 614	0.16	200 000	BELFIUS BANK SA 3.875% 26-14/04/2032	EUR	202 908	0.07
325 000	BANCO BPM SPA 2.750% 26-25/02/2032	EUR	318 936	0.11	450 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	292 050	0.10
498 000	BANCO BPM SPA 3.000% 26-16/02/2031	EUR	490 729	0.17	1 090 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	988 630	0.35
530 000	BANCO BPM SPA 3.375% 24-24/01/2030	EUR	536 291	0.19	200 000	BELGIUM GOVERNMENT 3.300% 23-22/06/2054	EUR	168 600	0.06
800 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	814 144	0.28	200 000	ELIA TRANSMISSION BELGIUM 3.500% 25-08/10/2035	EUR	196 848	0.07
410 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	392 136	0.14	300 000	FLUVIUS 3.500% 25-12/03/2035	EUR	295 158	0.10
201 000	FERROVIE DEL 3.250% 26-24/06/2031	EUR	200 831	0.07	1 100 000	REGION WALLONNE 3.250% 23-22/06/2033	EUR	1 086 558	0.38
430 000	FERROVIE DEL 3.375% 25-24/06/2032	EUR	428 701	0.15	200 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	194 254	0.07
1 200 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	1 233 300	0.43	<i>Slovakia</i>				
325 000	GENERALI 4.083% 25-16/07/2035	EUR	324 916	0.11	990 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	729 927	0.26
1 341 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	1 262 940	0.44	810 000	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	830 979	0.29
820 000	POSTE ITALIANE 3.000% 25-03/12/2030	EUR	807 807	0.28	1 400 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	1 394 820	0.49
<i>The Netherlands</i>					<i>Portugal</i>				
400 000	ABN AMRO BANK NV 2.750% 25-04/06/2029	EUR	397 420	0.14	730 000	PORTUGUESE OTS 3.500% 23-18/06/2038	EUR	736 563	0.26
500 000	ABN AMRO BANK NV 3.375% 26-09/04/2030	EUR	503 970	0.18	1 052 000	PORTUGUESE OTS 3.625% 24-12/06/2054	EUR	1 001 157	0.35
180 000	ALLIANDER 3.250% 26-30/04/2031	EUR	180 274	0.06	510 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	534 837	0.19
500 000	ASN BANK NV 3.375% 25-27/10/2032	EUR	490 195	0.17	<i>Sweden</i>				
200 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	200 182	0.07	367 000	HELMSTADEN BOSTA 3.750% 25-10/03/2031	EUR	362 750	0.13
650 000	BNG BANK NV 3.250% 26-10/04/2036	EUR	652 795	0.23	437 000	SWEDBANK AB 3.250% 25-13/10/2032	EUR	432 079	0.15
1 200 000	COOPERATIEVE RAB 3.202% 24-06/05/2036	EUR	1 200 348	0.42	400 000	SWEDBANK AB 3.250% 25-24/09/2029	EUR	400 824	0.14
614 000	E.ON INTL FIN BV 3.475% 26-27/05/2031	EUR	618 924	0.22	<i>United States of America</i>				
233 000	FERROVIAL SE 3.625% 26-18/09/2032	EUR	232 641	0.08	300 000	IBM CORPORATION 3.000% 26-03/02/2031	EUR	295 989	0.10
400 000	ING BANK NV 3.250% 26-12/05/2029	EUR	401 636	0.14	392 000	KRAFT HEINZ FOOD 3.500% 26-21/05/2031	EUR	390 593	0.14
200 000	NED WATERSCHAPBANK 0.000% 21-08/09/2031	EUR	172 494	0.06	<i>Austria</i>				
297 000	NED WATERSCHAPBANK 3.000% 26-03/06/2033	EUR	297 157	0.10	300 000	UNICREDIT BANK AUS 2.625% 26-18/02/2031	EUR	295 932	0.10
1 700 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	1 195 780	0.42	300 000	VERBUND AG 3.375% 26-22/04/2033	EUR	299 847	0.10
184 000	STEDIN HOLDING 3.375% 25-12/02/2037	EUR	177 358	0.06	<i>United Kingdom</i>				
228 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	230 752	0.08	350 000	MONDI FINANCE PL 3.750% 25-18/05/2033	EUR	345 076	0.12
209 000	SWISSCOM FINANCE 3.625% 26-20/05/2035	EUR	210 352	0.07	200 000	MOTABILITY OPS 3.625% 25-22/01/2033	EUR	198 226	0.07
686 000	TENNET NET BV 3.250% 26-01/04/2036	EUR	691 200	0.24	<i>Australia</i>				
333 000	WOLTERS KLUWER N 3.000% 25-25/09/2030	EUR	328 991	0.11	399 000	NATIONAL AUSTRALIA BANK 2.723% 25-27/08/2030	EUR	395 062	0.14
<i>Luxembourg</i>					<i>Ireland</i>				
800 000	EUROPEAN INVESTMENT BANK 1.500% 22-15/06/2032	EUR	742 512	0.26	378 000	VODAFONE INT FINANCE 2.750% 26-27/04/2030	EUR	371 230	0.13
378 000	EUROPEAN INVESTMENT BANK 2.625% 26-15/03/2034	EUR	369 620	0.13	<i>Norway</i>				
1 040 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	785 689	0.27	200 000	DNB BOLIGKREDITT 0.010% 20-08/10/2027	EUR	193 388	0.07
420 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	263 441	0.09					
390 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	318 232	0.11					
450 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	422 834	0.15					
900 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	845 667	0.30					
290 000	EUROPEAN UNION 3.250% 24-04/02/2050	EUR	258 796	0.09					
495 000	NOVARTIS FINANCE 3.100% 26-13/01/2032	EUR	493 827	0.17					

BNP PARIBAS FUNDS Sustainable Multi-Asset Stability

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity Denomination		Quotation currency	Market value	% of net assets	Quantity Denomination		Quotation currency	Market value	% of net assets	
Floating rate bonds			18 173 100	6.33	Belgium			311 250	0.11	
France			8 129 060	2.83	300 000	BELFIUS BANK SA 24-11/06/2035 FRN	EUR	311 250	0.11	
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 25-15/01/2035 FRN	EUR	502 500	0.18	Germany			299 679	0.10	
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 26-26/05/2035 FRN	EUR	203 250	0.07	300 000	MUNICH RE 25-26/05/2046 FRN	EUR	299 679	0.10	
1 000 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	946 250	0.33	Austria			297 375	0.10	
300 000	BNP PARIBAS 25-17/09/2033 FRN	EUR	296 250	0.10	300 000	ERSTE GROUP 25-26/11/2035 FRN	EUR	297 375	0.10	
400 000	BNP PARIBAS 25-18/02/2037 FRN	EUR	399 000	0.14	United States of America			288 090	0.10	
300 000	BPCE 25-01/10/2033 FRN	EUR	297 000	0.10	291 000	VERIZON COMMUNICATIONS INC 26-15/08/2056 FRN	EUR	288 090	0.10	
200 000	BPCE 26-03/01/2034 FRN	EUR	200 250	0.07	Shares/Units in investment funds				148 820 665	52.08
100 000	BPCE 26-16/01/2037 FRN	EUR	99 625	0.03	Luxembourg			101 777 747	35.62	
500 000	CREDIT AGRICOLE SA 25-03/07/2031 FRN	EUR	494 375	0.17	140 500.00	BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP	EUR	3 244 131	1.13	
700 000	CRÉDIT AGRICOLE SA 26-16/02/2030 FRN	EUR	692 125	0.24	1 535 000.00	BNP PARIBAS EASY ESG ENHANCED EUR GOVERNMENT BOND - UCITS ETF CAP	EUR	16 046 122	5.62	
200 000	CREDIT MUTUEL ARKEA 24-15/05/2035 FRN	EUR	206 750	0.07	200 000.00	BNP PARIBAS EASY ESG ENHANCED EUROPE - UCITS ETF CAP	EUR	2 576 440	0.90	
1 000 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	976 250	0.34	23.50	BNP PARIBAS EASY ESG ENHANCED EUROPE - X CAP	EUR	3 030 960	1.06	
900 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	939 402	0.33	305 000.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE - UCITS ETF CAP	EUR	3 449 459	1.21	
400 000	LA BANQUE POSTALE 25-02/12/2032 FRN	EUR	397 000	0.14	315.40	BNP PARIBAS EASY JPM SCREENED GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP	EUR	26 378 064	9.23	
500 000	LA BANQUE POSTALE 26-03/06/2034 FRN	EUR	501 535	0.18	1 456 000.00	BNP PARIBAS EASY JPM SCREENED GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP	EUR	12 110 861	4.24	
200 000	LA POSTE SA 25-16/01/2174 FRN	EUR	205 248	0.07	3 200.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	1 008 928	0.35	
500 000	ORANGE 21-31/12/2061 FRN	EUR	470 000	0.16	51.00	BNP PARIBAS FUNDS GLOBAL EQUITY NET ZERO TRANSITION - X CAP	EUR	5 784 213	2.03	
300 000	SOCIETE GENERALE 25-15/07/2031 FRN	EUR	302 250	0.11	120.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	11 696 070	4.10	
The Netherlands			3 843 664	1.35	10 461.03	BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP	EUR	1 677 531	0.59	
1 100 000	COOPERATIEVE RAB 24-16/07/2028 FRN	EUR	1 102 728	0.39	10 000.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	2 240 600	0.78	
200 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	197 370	0.07	6 450.00	OSSIAM BBG APAC EXJP PNR EUR	EUR	836 565	0.29	
400 000	ING GROEP NV 24-19/11/2032 FRN	EUR	397 996	0.14	5 020.00	PICTET-DIGITAL - J EUR	EUR	4 472 017	1.56	
400 000	ING GROEP NV 25-10/11/2030 FRN	EUR	394 500	0.14	1 417.00	SPARINVEST SICAV ETHICAL GLOBAL VALUE - C2 ID X EUR DIS	EUR	5 713 372	2.00	
300 000	ING GROEP NV 26-10/02/2032 FRN	EUR	295 500	0.10	145.00	THEAM QUANT NEW ENRGY OPPORTUNITIES- XEC	EUR	1 512 414	0.53	
300 000	ING GROEP NV 26-18/05/2038 FRN	EUR	302 625	0.11	Ireland			44 741 648	15.66	
500 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	547 695	0.19	146.00	BNP PARIBAS EASY ESG ENHANCED JAPAN - UCITS ETF EUR R CAP	EUR	1 987 502	0.69	
600 000	VOLKSBANK NV 24-27/11/2035 FRN	EUR	605 250	0.21	1 777.00	BNP PARIBAS EASY ESG ENHANCED US - UCITS ETF EUR CAP	EUR	24 908 335	8.71	
Spain			1 715 625	0.60	765.00	BNP PARIBAS EASY ESG ENHANCED WORLD - UCITS ETF R EUR CAP	EUR	10 131 172	3.55	
300 000	CAIXABANK 25-14/05/2038 FRN	EUR	297 375	0.10	189 000.00	JP MORGAN GLOBAL EMERGING MARKETS RESEARCH ENHANCED INDEX EQUITY SRI PARIS ALIGNED ACTIVE - UCITS ETF USD CAP	USD	7 064 563	2.48	
300 000	IBERCAJA 24-30/07/2028 FRN	EUR	304 125	0.11	10 650.00	XTRACKERS MSCI EMERGING MARKETS ESG - UCITS ETF CAP	EUR	650 076	0.23	
500 000	IBERDROLA FINANCE SA 24-16/04/2172 FRN	EUR	518 125	0.18	France			2 301 270	0.80	
200 000	IBERDROLA FINANCE SA 25-05/11/2174 FRN	EUR	196 500	0.07	4 800.00	BNP PARIBAS AQUA - X CAP	EUR	2 301 168	0.80	
400 000	UNICAJA ES 26-26/06/2033 FRN	EUR	399 500	0.14	0	BNP PARIBAS MONEY 3M - I CAP	EUR	102	0.00	
Italy			1 063 826	0.37	Total securities portfolio				276 927 943	96.77
810 000	UNICREDIT SPA 25-16/07/2029 FRN	EUR	811 013	0.28						
250 000	UNICREDIT SPA 26-19/05/2036 FRN	EUR	252 813	0.09						
United Kingdom			794 924	0.28						
453 000	LLOYDS BANKING GROUP PLC 26-12/02/2030 FRN	EUR	453 639	0.16						
343 000	NATWEST GROUP 26-25/02/2037 FRN	EUR	341 285	0.12						
Greece			503 304	0.17						
241 000	EUROBANK 25-07/07/2028 FRN	EUR	240 185	0.08						
266 000	NATIONAL BANK OF GREECE 25-21/07/2029 FRN	EUR	263 119	0.09						
Portugal			500 567	0.17						
400 000	CAIXA GERAL DEPO 26-20/05/2032 FRN	EUR	401 692	0.14						
100 000	EDP SA 25-02/12/2055 FRN	EUR	98 875	0.03						
Norway			425 736	0.15						
421 000	DNB BANK ASA 26-28/05/2032 FRN	EUR	425 736	0.15						

BNP PARIBAS FUNDS Target Risk Balanced

Securities portfolio at 30/06/2026

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		5 017 496	2.18
	<i>Brazil</i>		<i>5 017 496</i>	<i>2.18</i>
37 000 000	BRAZIL NTN-F 10.000% 24-01/01/2035 FLAT	BRL	5 017 496	2.18
Shares/Units in investment funds				
	<i>Luxembourg</i>		<i>128 098 535</i>	<i>55.63</i>
73.00	AMSELECT DPAM EMERGING BOND LOCAL CURRENCY - X CAP	USD	8 046 179	3.49
524 653.00	BNP PARIBAS EASY ENERGY & METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	7 756 680	3.37
1 776 276.00	BNP PARIBAS EASY EUR CORP BOND SRI PAB - UCITS ETF CAP	EUR	19 062 994	8.28
2 623 247.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE - UCIT ETF CAP	EUR	29 646 364	12.88
167 396.00	BNP PARIBAS EASY FTSE EPRA NAREIT DEVELOPED EUROPE GREEN CTB - UCITS ETF CAP	EUR	1 140 569	0.50
553 682.00	BNP PARIBAS EASY FTSE EPRA/NAREIT EUROZONE CAPPED - UCITS ETF CAP	EUR	5 109 267	2.22
102.84	BNP PARIBAS EASY JPM SCREENED EMBI GLOBAL DIVERSIFIED COMPOSITE - TRACK IH EUR CAP	EUR	13 168 368	5.72
197 643.00	BNP PARIBAS EASY MSCI JAPAN MIN TE - UCITS ETF CAP	EUR	3 991 025	1.73
1 550 596.00	BNP PARIBAS EASY USD CORP BOND SRI FOSSIL FREE - UCIT ETF CAP	USD	15 978 205	6.94
1 038.00	BNP PARIBAS FUNDS CLEAN ENERGY SOLUTIONS - X CAP	EUR	1 985 642	0.86
184 380.76	BNP PARIBAS INSTICASH EUR 3M - X CAP	EUR	20 635 913	8.96
10 017.00	THEAM QUANT - NUCLEAR OPPORTUNITIES - S CAP	USD	1 577 329	0.68
	<i>Ireland</i>		<i>43 848 414</i>	<i>19.04</i>
532 351.00	BNP PARIBAS EASY S&P 500 SCORED AND SCREENED - UCITS ETF EUR CAP	EUR	9 856 798	4.28
23 678.00	INVESCO PHYSICAL GOLD P - ETC CAP	USD	8 030 597	3.49
2 728 901.00	ISHARES USD HY CORP ESG USDA JUPITER MERIAN GLOBAL EQUITY	EUR	15 917 680	6.91
2 826 901.00	ABSOLUTE RETURN FUND - I USD CAP	USD	6 931 137	3.01
44 086.00	POLAR BIOTECHNOLOGY - I USD DIS	USD	3 112 202	1.35
	<i>France</i>		<i>39 342 620</i>	<i>17.08</i>
16 943.81	BNP PARIBAS MOIS ISR - X CAP	EUR	20 636 312	8.96
0	BNP PARIBAS MONEY 3M - I CAP	EUR	77	0.00
1 811.75	BNP PARIBAS SRI INVEST 3M - X DIS	EUR	18 706 231	8.12
	<i>United Kingdom</i>		<i>4 231 997</i>	<i>1.84</i>
89 817.00	ETFS COPPER	USD	4 231 997	1.84
Total securities portfolio			220 539 062	95.77

BNP PARIBAS FUNDS Turkey Equity

Securities portfolio at 30/06/2026

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			29 198 562	98.97
Shares			29 198 562	98.97
<i>Turkey</i>			<i>29 198 562</i>	<i>98.97</i>
1 366 155	AKBANK T.A.S.	TRY	1 972 096	6.68
6	ANADOLU EFES BIRACILIK VE	TRY	2	0.00
369 170	ASELSAN ELEKTRONIK SANAYI	TRY	2 387 718	8.09
381 124	BIM BIRLESIK MAGAZALAR AS	TRY	2 609 719	8.85
524 288	COCA-COLA ICECEK	TRY	816 294	2.77
1 352 777	DOGAN SIRKETLER GRUBU HOLDINGS	TRY	519 897	1.76
2 525 800	EMLAK KONUT GAYRIMENKUL YATI	TRY	979 235	3.32
1 892 617	EREGLI DEMIR VE CELIK FABRIK	TRY	1 436 284	4.87
304 991	FORD OTOMOTIV SANAYI AS	TRY	483 435	1.64
1 000 000	GALATA WIND ENERJI AS	TRY	477 680	1.62
909 212	HACI OMER SABANCI HOLDING	TRY	1 661 907	5.63
429 903	IS YATIRIM MENKUL DEGERLER A	TRY	290 948	0.99
347 538	KOC HOLDING AS	TRY	1 260 725	4.27
1 092 897	KOZA ALTIN ISLETMELERI AS	TRY	955 188	3.24
499 280	KOZA ANADOLU METAL MADENCILI	TRY	1 038 973	3.52
70 000	MIGROS TICARET A.S	TRY	878 589	2.98
140 373	MLP SAGLIK HIZMETLERI AS	TRY	1 131 590	3.84
115 000	TAV HAVALIMANLARI HOLDING AS	TRY	608 512	2.06
80 000	TOFAS TURK OTOMOBIL FABRIKASI	TRY	461 932	1.57
525 000	TORUNLAR GAYRIMENKUL YATIRIM	TRY	984 230	3.34
250 000	TUPRAS-TURKIYE PETROL RAFINE	TRY	1 066 249	3.61
250 000	TURK HAVA YOLLARI AO	TRY	1 527 897	5.18
1	TURK SISE VE CAM FABRIKALARI	TRY	1	0.00
650 000	TURKCELL ILETISIM HIZMET AS	TRY	1 308 744	4.44
4 325 157	TURKIYE IS BANKASI - C	TRY	1 200 865	4.07
7 478 890	TURKIYE SIGORTA AS	TRY	865 086	2.93
1 341 745	TURKIYE SINAI KALKINMA BANK	TRY	298 830	1.01
279 545	ULKER BISKUVI SANAYI	TRY	520 401	1.76
1 934 230	YAPI VE KREDI BANKASI	TRY	1 455 535	4.93
Other transferable securities			0	0.00
Shares			0	0.00
<i>Turkey</i>			<i>0</i>	<i>0.00</i>
1	BIOTREND CEVRE VE ENERJI YAT	TRY	0	0.00
3	HEKTAS TICARET T.A.S	TRY	0	0.00
2	KAREL ELEKTRONIK SANAYI VE	TRY	0	0.00
Total securities portfolio			29 198 562	98.97

BNP PARIBAS FUNDS US Growth

Securities portfolio at 30/06/2026

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>					<i>United Kingdom</i>				
147 893	ADVANCED MICRO DEVICES	USD	85 912 523	4.90	47 686	ASTRAZENECA PLC	GBP	8 924 119	0.51
488 483	ALPHABET INCORPORATED - A	USD	174 569 169	9.97	128 914	NVENT ELECTRIC PLC	USD	21 865 104	1.25
97 352	AMAZON.COM INC	USD	23 202 876	1.33	<i>Bermuda</i>				
181 684	APPLE INC	USD	52 572 082	3.00	223 555	VIKING HOLDINGS LTD	USD	23 399 502	1.34
209 725	ARISTA NETWORKS INC	USD	35 628 083	2.04	<i>Ireland</i>				
145 245	BROADCOM INC	USD	54 866 299	3.14	41 912	TRANE TECHNOLOGIES PLC	USD	20 585 498	1.18
215 196	CAVA GROUP INC	USD	16 888 582	0.97	<i>Canada</i>				
45 974	CIENA CORP	USD	22 553 005	1.29	281 415	XENON PHARMACEUTICALS INC	USD	16 986 209	0.97
392 443	COPART INCORPORATED	USD	11 062 968	0.63	Total securities portfolio				
384 754	COSTAR GROUP INC	USD	10 896 233	0.62					1 735 695 284
36 607	COSTCO WHOLESALE CORPORATION	USD	34 244 750	1.96					99.19
210 914	CYTOKINETICS INC	USD	17 967 764	1.03					
23 917	ELI LILLY & CO	USD	28 686 767	1.64					
432 728	EVERPURE INC - A	USD	34 094 639	1.95					
21 179	FAIR ISAAC CORP	USD	25 304 246	1.45					
114 671	FIRST SOLAR INC	USD	27 057 769	1.55					
15 332	GE VERNOVA INC	USD	18 012 954	1.03					
97 241	HAMILTON LANE INC - A	USD	7 665 508	0.44					
288 506	HEXCEL CORP	USD	28 867 910	1.65					
61 646	HOME DEPOT INC	USD	21 741 311	1.24					
164 503	INGERSOLL RAND INCORPORATION	USD	13 487 601	0.77					
70 277	INTERCONTINENTAL EXCHANGE INC	USD	8 651 801	0.49					
45 138	INTUITIVE SURGICAL INCORPORATED	USD	17 950 480	1.03					
149 127	IRHYTHM TECHNOLOGIES INC	USD	17 738 657	1.01					
231 102	JFROG LTD	USD	21 002 550	1.20					
105 799	LAM RESEARCH CORP	USD	45 845 881	2.62					
125 269	MANHATTAN ASSOCIATES INCORPORATED	USD	17 443 708	1.00					
155 299	MARVELL TECHNOLOGY INC	USD	46 262 019	2.64					
67 874	MASTERCARD INC - A	USD	34 860 086	1.99					
134 483	META PLATFORMS - A	USD	75 752 929	4.33					
251 726	MICROSOFT CORPORATION	USD	93 898 833	5.36					
53 084	MONGODB INC	USD	17 830 916	1.02					
66 787	NEUROCRINE BIOSCIENCES INC	USD	11 255 947	0.64					
828 175	NVIDIA CORPORATION	USD	165 709 535	9.46					
139 190	PALO ALTO NETWORKS INC	USD	47 466 574	2.71					
71 546	PAYCOM SOFTWARE INC	USD	8 991 901	0.51					
125 424	REPLIGEN CORP	USD	17 112 851	0.98					
30 093	ROCKWELL AUTOMATION INC	USD	14 898 442	0.85					
237 342	SERVICENOW INCORPORATED	USD	23 563 314	1.35					
27 707	SYNOPSYS INCORPORATED	USD	12 359 261	0.71					
80 491	TESLA INCORPORATED	USD	33 854 515	1.93					
464 071	TOAST INC - A	USD	12 910 455	0.74					
58 279	UNION PACIFIC CORPORATION	USD	15 851 888	0.91					
37 324	VERTEX PHARMACEUTICALS INCORPORATED	USD	18 539 951	1.06					
302 498	YETI HOLDINGS INC	USD	14 991 801	0.86					
<i>The Netherlands</i>									
32 949	ARGENX SE - ADR	USD	30 569 094	1.75					
19 238	ASML HOLDING NV - NY REG	USD	38 272 847	2.19					
<i>Taiwan</i>									
73 425	TAIWAN SEMICONDUCTOR - SP ADR	USD	35 065 577	2.00					

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Bonds		65 711 383	95.46					
	<i>United States of America</i>								
250 000	ABC SUPPLY CO 3.875% 21-15/11/2029	USD	237 500	0.35	1 375 000	GRAPHIC PACKAGIN 6.375% 24-15/07/2032	USD	1 387 030	2.01
150 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	144 375	0.21	350 000	GRAY MEDIA INC 4.750% 20-15/10/2030	USD	251 563	0.37
575 000	ADAPTHEALTH LLC 5.125% 21-01/03/2030	USD	557 750	0.81	150 000	GRAY MEDIA INC 7.250% 25-15/08/2033	USD	147 375	0.21
100 000	ADAPTHEALTH LLC 6.125% 20-01/08/2028	USD	99 625	0.14	293 000	GRAY TELEVISION 10.500% 24-15/07/2029	USD	309 115	0.45
244 677	ADVANTAGE SALES 9.000% 26-15/11/2030	USD	218 068	0.32	550 000	HERC HOLDINGS 7.250% 25-15/06/2033	USD	572 688	0.83
200 000	AMER AXLE & MFG 7.750% 25-15/10/2033	USD	197 500	0.29	200 000	ICAHN ENTER/FINANCE 4.375% 21-01/02/2029	USD	170 000	0.25
300 000	APLD COMPUT 9.250% 25-15/12/2030	USD	323 250	0.47	300 000	ICAHN ENTER/FINANCE 5.250% 20-15/05/2027	USD	295 500	0.43
175 000	APOLLO DEBT SOLU 6.550% 25-15/03/2032	USD	176 588	0.26	525 000	ICAHN ENTER/FINANCE 9.750% 24-15/01/2029	USD	513 188	0.75
225 000	ATKORE INC 4.250% 21-01/06/2031	USD	214 594	0.31	200 000	IMOLA MERGER 4.750% 21-15/05/2029	USD	196 000	0.28
1 394 590	BEACH ACQUISITIO 10.000% 25-15/07/2033	USD	1 582 859	2.29	350 000	IRON MOUNTAIN INFORMATION 5.000% 21-15/07/2032	USD	335 563	0.49
850 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	809 625	1.18	600 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	586 500	0.85
450 000	BUILDERS FIRSTSO 4.250% 21-01/02/2032	USD	419 063	0.61	975 000	JANE STREET GROUP 7.125% 24-30/04/2031	USD	1 006 688	1.46
282 000	CALUMET SPECIAL 9.750% 23-15/07/2028	USD	288 698	0.42	1 050 000	JEFFERSON CAPITAL 8.250% 25-15/05/2030	USD	1 101 187	1.60
625 000	CALUMET SPECIAL 9.750% 26-15/02/2031	USD	660 938	0.96	325 000	K HOVNANIAN ENTR 8.000% 25-01/04/2031	USD	335 156	0.49
1 150 000	CCO HOLDINGS LLC 4.500% 20-15/08/2030	USD	1 068 062	1.55	250 000	KENNEDY-WILSON 7.000% 26-01/06/2031	USD	255 625	0.37
275 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	260 563	0.38	475 000	KNIFE RIVER HOLDING 7.750% 23-01/05/2031	USD	491 625	0.71
400 000	CHS/COMMUNITY 5.250% 22-15/05/2030	USD	376 000	0.55	625 000	KOHL'S CORP 10.000% 25-01/06/2030	USD	676 563	0.98
625 000	CITADEL LP 6.375% 25-23/01/2032	USD	650 006	0.94	250 000	LIFEPOINT HEALTH 9.875% 23-15/08/2030	USD	263 438	0.38
450 000	CLD SFTWR GROUP IN 8.250% 24-30/06/2032	USD	419 625	0.61	975 000	LSB INDUSTRIES 6.250% 21-15/10/2028	USD	975 000	1.42
300 000	CLD SFTWR GROUP IN 9.000% 23-30/09/2029	USD	291 000	0.42	200 000	MANITOWOC CO 9.250% 24-01/10/2031	USD	214 500	0.31
925 000	CLEARWATER PAPER 4.750% 20-15/08/2028	USD	755 031	1.10	875 000	MERIDIAN ARC HOL 6.250% 26-30/04/2031	USD	875 000	1.27
150 000	CLEVELAND-CLIFFS 6.750% 23-15/04/2030	USD	150 000	0.22	1 050 000	MICHAELS COS INC 8.500% 26-15/03/2033	USD	1 039 500	1.51
200 000	COGENT COMMUNICATION 6.500% 25-01/07/2032	USD	180 000	0.26	650 000	MIDAS OPCO HLDGS 5.625% 21-15/08/2029	USD	626 438	0.91
975 000	COGENT COMMUNICATION 7.000% 22-15/06/2027	USD	966 469	1.40	150 000	MUELLER WATER 4.000% 21-15/06/2029	USD	145 313	0.21
1 050 000	CORE SCIENTIFIC 7.750% 26-15/05/2031	USD	1 064 437	1.55	575 000	NEPTUNE BIDCO US 9.290% 22-15/04/2029	USD	585 781	0.85
1 525 000	COREWEAVE INC 9.250% 25-01/06/2030	USD	1 528 812	2.21	350 000	OCEANEERING INTL 6.000% 24-01/02/2028	USD	355 250	0.52
1 175 000	CVR ENERGY INC 7.500% 26-15/02/2031	USD	1 186 749	1.72	800 000	OLIN CORP 6.625% 25-01/04/2033	USD	790 000	1.15
600 000	DAVITA INC 4.625% 20-01/06/2030	USD	579 750	0.84	475 000	OLYMPUS WTR HLDG 7.250% 24-15/06/2031	USD	479 750	0.70
250 000	DEALER TIRE FINA 10.375% 26-01/10/2031	USD	249 063	0.36	150 000	ORGANON FINANCE I 5.125% 21-30/04/2031	USD	148 125	0.22
200 000	DISCOVERY HOLDINGS 4.279% 26-15/03/2032	USD	179 250	0.26	650 000	OXFORD FIN/COS 7.750% 26-15/05/2031	USD	643 500	0.93
475 000	DISCOVERY HOLDINGS 5.050% 26-15/03/2042	USD	348 531	0.51	475 000	PAR PETROLEUM 7.375% 26-01/06/2034	USD	479 750	0.70
850 000	DOW CHEMICAL CO 6.300% 22-15/03/2033	USD	892 452	1.30	100 000	PBF HOLDING CO 7.875% 23-15/09/2030	USD	101 750	0.15
475 000	EDGED COMPUTE 7.500% 26-30/04/2031	USD	461 938	0.67	600 000	PBF HOLDING CO 9.875% 25-15/03/2030	USD	640 500	0.93
200 000	EQUIPMENTSHARE 7.125% 26-01/07/2034	USD	197 000	0.29	900 000	PENN ENRTMT INC 6.750% 26-01/04/2031	USD	904 500	1.31
325 000	EQUIPMENTSHARE 8.000% 24-15/03/2033	USD	333 125	0.48	525 000	PETCO HEALTH & W 8.250% 26-01/02/2031	USD	528 281	0.77
750 000	EQUIPMENTSHARE 8.625% 24-15/05/2032	USD	779 063	1.13	1 050 000	PETSMART INC/PE 7.500% 25-15/09/2032	USD	1 049 999	1.53
850 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	960 242	1.40	400 000	PETSMART LLC/PE 10.000% 25-15/09/2033	USD	400 500	0.58
850 000	FREEDOM MORTGAGE HOLDINGS 8.375% 25-01/04/2032	USD	863 813	1.25	450 000	PICARD MIDCO 6.500% 22-31/03/2029	USD	437 063	0.63
150 000	FREEDOM MORTGAGE HOLDINGS 9.250% 24-01/02/2029	USD	155 625	0.23	375 000	POST HOLDINGS IN 6.250% 24-15/10/2034	USD	367 969	0.53
1 425 000	GLATFELTER CO 7.250% 24-15/11/2031	USD	1 389 374	2.01	250 000	PRA GROUP INC 8.375% 23-01/02/2028	USD	253 125	0.37
800 000	GOODYEAR TIRE 5.250% 22-15/07/2031	USD	712 000	1.03	1 125 000	PRA GROUP INC 8.875% 24-31/01/2030	USD	1 158 749	1.68
					1 325 000	PRIME HEALTHCARE 9.375% 24-01/09/2029	USD	1 379 655	2.00
					300 000	QUIKRETE HOLDING 6.375% 25-01/03/2032	USD	305 625	0.44
					350 000	QUIKRETE HOLDING 6.750% 25-01/03/2033	USD	356 125	0.52
					150 000	RITCHIE BROS AUC 7.750% 23-15/03/2031	USD	155 438	0.23

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	SABRE FINCL BRWR 11.125% 25-15/06/2029	USD	264 063	0.38		<i>France</i>		291 500	0.42
275 000	SCRIPPS ESCROW 3.875% 20-15/01/2029	USD	250 250	0.36	275 000	ILIAD HOLDING 8.500% 24-15/04/2031	USD	291 500	0.42
100 000	SIRIUS XM RADIO 4.000% 21-15/07/2028	USD	97 125	0.14		<i>Australia</i>		157 973	0.23
75 000	SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	70 406	0.10	153 000	MINERAL RESOURCE 9.250% 23-01/10/2028	USD	157 973	0.23
1 175 000	SMYRNA READY MIX 8.875% 23-15/11/2031	USD	1 236 687	1.80		Floating rate bonds		886 125	1.29
1 025 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	967 344	1.41		<i>United States of America</i>		886 125	1.29
675 000	SV RNO PROPERTY 5.875% 26-01/03/2031	USD	664 875	0.97	850 000	BREAD FINANCIAL 25-15/06/2035 FRN	USD	886 125	1.29
200 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	197 000	0.29		Shares/Units in investment funds		289 965	0.42
475 000	TENET HEALTHCARE 5.500% 25-15/11/2032	USD	472 031	0.69		<i>Luxembourg</i>		289 965	0.42
225 000	TENET HEALTHCARE 6.750% 23-15/05/2031	USD	230 063	0.33	1 514.55	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	289 965	0.42
600 000	TENNECO INC 8.000% 23-17/11/2028	USD	601 500	0.87		Total securities portfolio		66 887 473	97.17
300 000	TEREX CORP 5.000% 21-15/05/2029	USD	296 625	0.43					
675 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	650 531	0.95					
175 000	TRANSDIGM INC 6.625% 24-01/03/2032	USD	179 156	0.26					
775 000	UNDER ARMOUR INC 7.250% 25-15/07/2030	USD	782 750	1.14					
900 000	UNITED RENTAL NA 5.375% 25-15/11/2033	USD	886 500	1.29					
200 000	UNITI / CSL 6.500% 21-15/02/2029	USD	198 250	0.29					
325 000	UNITI/UNITI/CSL 6.000% 21-15/01/2030	USD	317 281	0.46					
100 000	UWM HOLDINGS 6.625% 24-01/02/2030	USD	93 125	0.14					
125 000	VIASAT INC 5.625% 19-15/04/2027	USD	124 844	0.18					
1 100 000	VIC HLDG/VIC FIN 8.750% 24-15/09/2029	USD	1 135 749	1.65					
350 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	307 563	0.45					
450 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	418 500	0.61					
750 000	WINDSTREAM SERV 7.500% 25-15/10/2033	USD	790 313	1.15					
525 000	WULF COMPUTE LLC 7.750% 25-15/10/2030	USD	551 250	0.80					
	<i>United Kingdom</i>		2 087 525	3.04					
158 000	ALLWYN ENTERTAIN 7.875% 23-30/04/2029	USD	162 306	0.24					
600 000	GLOBAL AUTO/AAG 8.375% 24-15/01/2029	USD	590 250	0.86					
400 000	INEOS QUATTRO FI 9.625% 23-15/03/2029	USD	375 500	0.55					
725 000	INTERNATIONAL GAME TECH 5.250% 20-15/01/2029	USD	722 281	1.05					
250 000	VIRGIN MEDIA SEC 5.500% 19-15/05/2029	USD	237 188	0.34					
	<i>The Netherlands</i>		1 517 999	2.20					
950 000	TRIVIUM PACK FIN 12.250% 25-15/01/2031	USD	1 047 374	1.52					
500 000	ZIGGO BV 4.875% 19-15/01/2030	USD	470 625	0.68					
	<i>Canada</i>		1 091 813	1.59					
300 000	GFL ENVIRONMENTAL INC 6.750% 23-15/01/2031	USD	309 000	0.45					
750 000	TASEKO MINES LTD 8.250% 24-01/05/2030	USD	782 813	1.14					
	<i>Japan</i>		489 375	0.71					
450 000	RAKUTEN GROUP 9.750% 24-15/04/2029	USD	489 375	0.71					
	<i>Singapore</i>		391 406	0.57					
375 000	SEAGATE DATA 8.500% 25-15/07/2031	USD	391 406	0.57					
	<i>Malta</i>		357 045	0.52					
375 000	VISTAJET MALTA 6.375% 22-01/02/2030	USD	357 045	0.52					
	<i>Macao</i>		322 563	0.47					
325 000	WYNN MACAU LTD 5.625% 20-26/08/2028	USD	322 563	0.47					

BNP PARIBAS FUNDS US Mid Cap

Securities portfolio at 30/06/2026

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		87 625 130	99.10					
	<i>United States of America</i>		<i>80 484 712</i>	<i>91.02</i>					
8 101	AGCO CORP	USD	969 690	1.10	15 986	PUBLIC SERVICE ENTERPRISE GP	USD	1 297 424	1.47
39 551	ALPHATEC HOLDINGS INC	USD	342 116	0.39	34 059	RADIAN GROUP INC	USD	1 283 003	1.45
4 744	ARTHUR J GALLAGHER & CO	USD	1 089 080	1.23	7 968	REPLIGEN CORP	USD	1 087 154	1.23
30 201	BAKER HUGHES CO	USD	1 676 156	1.90	4 325	REPUBLIC SERVICES INC	USD	921 571	1.04
19 526	BALL CORP	USD	1 218 422	1.38	21 162	REXFORD INDUSTRIAL REALTY IN	USD	708 927	0.80
10 601	BJS WHOLESALE CLUB HOLDINGS	USD	924 619	1.05	3 488	ROCKWELL AUTOMATION INC	USD	1 726 839	1.95
17 253	BLOCK INC - A	USD	1 311 228	1.48	4 084	ROYAL GOLD INC	USD	815 207	0.92
9 091	BOK FINANCIAL CORPORATION	USD	1 262 558	1.43	3 004	SAIA INC	USD	1 265 165	1.43
8 246	CAVA GROUP INC	USD	647 146	0.73	7 333	SHAKE SHACK INC - A	USD	410 795	0.46
9 681	CBRE GROUP INCORPORATED - A	USD	1 303 934	1.47	7 817	SIMON PROPERTY GROUP INC	USD	1 748 272	1.98
2 534	CHARLES RIVER LABORATORIES	USD	574 686	0.65	3 879	SIMPSON MANUFACTURING CO INC	USD	812 069	0.92
4 212	CIENA CORP	USD	2 066 239	2.35	9 237	SPROUTS FARMERS MARKET INC	USD	781 265	0.88
22 068	COLUMBIA BANKING SYSTEM INC	USD	707 279	0.80	6 642	SPS COMMERCE INC	USD	379 723	0.43
29 852	COPART INCORPORATED	USD	841 528	0.95	47 595	TALOS ENERGY INC	USD	614 451	0.69
22 704	COSTAR GROUP INC	USD	642 977	0.73	38 265	TOAST INC - A	USD	1 064 532	1.20
5 459	CYTOKINETICS INC	USD	465 052	0.53	2 179	ULTA BEAUTY INC	USD	982 685	1.11
6 811	DARDEN RESTAURANTS INC	USD	1 403 134	1.59	13 838	US FOODS HOLDING CORP	USD	1 414 936	1.60
4 382	DICKS SPORTING GOODS INC	USD	993 881	1.12	19 951	VERICEL CORP	USD	887 620	1.00
7 051	DIGITAL REALTY TRUST INC	USD	1 266 219	1.43	3 319	WATTS WATER TECHNOLOGIES - A	USD	1 299 223	1.47
8 939	DR HORTON INC	USD	1 455 984	1.65	20 651	YETI HOLDINGS INC	USD	1 023 464	1.16
15 733	EASTMAN CHEMICAL CO	USD	1 053 796	1.19		<i>Ireland</i>		<i>3 425 793</i>	<i>3.87</i>
6 745	ELF BEAUTY INC	USD	499 130	0.56	19 072	ALKERMES PLC	USD	999 277	1.13
10 459	ENTEGRIS INCORPORATED	USD	1 881 156	2.14	14 148	APTIV PLC	USD	868 404	0.98
9 639	ENTERGY CORP	USD	1 107 136	1.25	6 466	JAZZ PHARMACEUTICALS PLC	USD	1 558 112	1.76
9 884	ESAB CORP	USD	974 859	1.10		<i>United Kingdom</i>		<i>1 862 996</i>	<i>2.12</i>
20 524	ESSENTIAL UTILITIES INC	USD	786 274	0.89	10 984	NVENT ELECTRIC PLC	USD	1 862 996	2.12
19 131	EVERPURE INC - A	USD	1 507 331	1.70		<i>Bermuda</i>		<i>1 505 664</i>	<i>1.70</i>
1 091	FAIR ISAAC CORP	USD	1 303 505	1.47	14 014	AXIS CAPITAL HOLDINGS LTD	USD	1 505 664	1.70
5 626	FIRST SOLAR INC	USD	1 327 511	1.50		<i>Canada</i>		<i>345 965</i>	<i>0.39</i>
9 139	HAMILTON LANE INC - A	USD	720 427	0.81	3 030	LULULEMON ATHLETICA INCORPORATED	USD	345 965	0.39
44 121	HEALTHCARE REALTY TRUST INC	USD	889 921	1.01	Total securities portfolio			87 625 130	99.10
15 133	HEARTFLOW INC	USD	444 002	0.50					
8 150	HERC HOLDINGS INC	USD	1 168 221	1.32					
14 092	HEXCEL CORP	USD	1 410 046	1.59					
4 315	HILTON WORLDWIDE HOLDINGS INC	USD	1 425 935	1.61					
84 746	HUNTINGTON BANCSHARES INC	USD	1 502 547	1.70					
10 104	IDACORP INC	USD	1 528 735	1.73					
16 005	INGERSOLL RAND INCORPORATION	USD	1 312 250	1.48					
6 958	INTERCONTINENTAL EXCHANGE INC	USD	856 599	0.97					
9 352	IONIS PHARMACEUTICALS INC	USD	741 520	0.84					
5 687	IRHYTHM TECHNOLOGIES INC	USD	676 469	0.77					
18 711	JFROG LTD	USD	1 700 456	1.92					
14 578	KODIAK GAS SERVICES INC	USD	1 095 245	1.24					
7 919	MANHATTAN ASSOCIATES INCORPORATED	USD	1 102 721	1.25					
6 221	MARKETAXESS HOLDINGS INC	USD	706 021	0.80					
1 788	MARTIN MARIETTA MATERIALS	USD	1 031 140	1.17					
3 479	MONGODB INC	USD	1 168 596	1.32					
6 344	MORNINGSTAR INC	USD	989 791	1.12					
8 707	MSA SAFETY INC	USD	1 520 068	1.72					
8 747	NEUROCRINE BIOSCIENCES INC	USD	1 474 176	1.67					
6 845	NUCOR CORP	USD	1 524 724	1.72					
7 922	PAYCOM SOFTWARE INC	USD	995 637	1.13					
6 158	PLEXUS CORP	USD	1 851 526	2.09					
23 073	PROCEPT BIOROBOTICS CORP	USD	520 988	0.59					

BNP PARIBAS FUNDS US Small Cap

Securities portfolio at 30/06/2026

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					271 666	PTC THERAPEUTICS INC	USD	22 159 796	0.86
Shares					1 075 968	RADIAN GROUP INC	USD	40 531 715	1.57
<i>United States of America</i>					598 871	REXFORD INDUSTRIAL REALTY IN	USD	20 062 179	0.78
					2 535 009	RLJ LODGING TRUST	USD	30 039 857	1.17
					952 695	SCHNEIDER NATIONAL INC-CL B	USD	34 801 948	1.35
					490 861	SCHOLAR ROCK HOLDING CORP	USD	26 997 355	1.05
					319 983	SENSIENT TECHNOLOGIES CORP	USD	39 450 704	1.53
					311 264	SHAKE SHACK INC - A	USD	17 437 009	0.68
					110 473	SIMPSON MANUFACTURING CO INC	USD	23 127 523	0.90
					316 468	SOUTHSTATE BANK CORP	USD	31 615 153	1.23
					329 706	SPROUTS FARMERS MARKET INC	USD	27 886 533	1.08
					400 437	SPS COMMERCE INC	USD	22 892 983	0.89
					1 272 205	SWEETGREEN INC - A CAP	USD	11 208 126	0.44
					1 015 778	SYNDAX PHARMACEUTICALS INC	USD	22 204 907	0.86
					2 388 439	TALOS ENERGY INC	USD	30 834 747	1.20
					275 700	TRAVEL + LEISURE CO	USD	21 071 751	0.82
					881 881	UNITED BANKSHARES INC	USD	40 416 606	1.57
					941 810	UNITED COMMUNITY BANKS/GA	USD	33 048 113	1.28
					856 576	VALVOLINE INC	USD	33 869 015	1.32
					886 311	VARONIS SYSTEMS INC	USD	37 189 610	1.44
					831 777	VERICEL CORP	USD	37 005 759	1.44
					232 455	VISTEON CORP	USD	23 061 861	0.90
					98 403	WATTS WATER TECHNOLOGIES - A	USD	38 519 854	1.50
					193 300	WINTRUST FINANCIAL CORP	USD	31 067 176	1.21
					673 737	YETI HOLDINGS INC	USD	33 390 406	1.30
					997 219	ZYMEWORKS INC	USD	26 067 305	1.01
<i>Canada</i>					50 048 225				1.93
					149 925	KINAXIS INC	CAD	16 091 050	0.62
					149 857	OR ROYALTIES INC	USD	4 739 977	0.18
					484 049	XENON PHARMACEUTICALS INC	USD	29 217 198	1.13
<i>Bermuda</i>					35 789 661				1.39
					333 113	AXIS CAPITAL HOLDINGS LTD	USD	35 789 661	1.39
<i>Ireland</i>					30 029 827				1.17
					573 143	ALKERMES PLC	USD	30 029 827	1.17
<i>Israel</i>					26 562 797				1.03
					48 924	NOVA LTD	USD	26 562 797	1.03
<i>The Netherlands</i>					10 499 868				0.41
					309 822	NEWAMSTERDAM PHARMA CO NV	USD	10 499 868	0.41
<i>Singapore</i>					5 958 910				0.23
					1 025 630	WAVE LIFE SCIENCES LTD	USD	5 958 910	0.23
Total securities portfolio								2 501 301 346	97.13
1 066 543 ADAPTIVE BIOTECHNOLOGIES					USD	22 877 347		0.89	
135 763 ADVANCED ENERGY INDUSTRIES					USD	50 621 950		1.97	
213 613 AGCO CORP					USD	25 569 476		0.99	
659 727 AGIOS PHARMACEUTICALS INC					USD	24 482 469		0.95	
1 708 152 ALPHATEC HOLDINGS INC					USD	14 775 515		0.57	
470 042 AMERICAN STATES WATER CO					USD	38 839 570		1.51	
843 373 ARCUS BIOSCIENCES INC					USD	26 001 190		1.01	
204 540 ARMSTRONG WORLD INDUSTRIES					USD	32 812 307		1.27	
531 885 ATRICURE INC					USD	14 882 142		0.58	
282 309 AXCELIS TECHNOLOGIES INC					USD	53 483 440		2.07	
209 538 BOK FINANCIAL CORPORATION					USD	29 100 637		1.13	
517 831 CASELLA WASTE SYSTEMS INC-A					USD	50 214 072		1.95	
200 553 CAVA GROUP INC					USD	15 739 399		0.61	
68 859 CENTRUS ENERGY CORP-CLASS A					USD	11 559 360		0.45	
73 614 CHARLES RIVER LABORATORIES					USD	16 694 919		0.65	
51 893 CIENA CORP					USD	25 456 630		0.99	
994 660 COLUMBIA BANKING SYSTEM INC					USD	31 878 853		1.24	
442 675 COMMERCIAL METALS CO					USD	27 777 856		1.08	
1 113 593 COUSINS PROPERTIES INC					USD	33 385 518		1.30	
618 951 CRINETICS PHARMACEUTICALS IN					USD	23 161 146		0.90	
1 657 779 CUSHMAN & WAKEFIELD LTD					USD	22 197 661		0.86	
357 462 CYTOKINETICS INC					USD	30 452 188		1.18	
651 122 DENALI THERAPEUTICS INC					USD	16 746 858		0.65	
391 696 EASTMAN CHEMICAL CO					USD	26 235 798		1.02	
168 164 ELF BEAUTY INC					USD	12 444 136		0.48	
60 813 ENPRO INDUSTRIES INC					USD	22 922 244		0.89	
295 574 ESAB CORP					USD	29 152 464		1.13	
421 620 FRONTDOOR INC					USD	32 713 496		1.27	
254 257 HAMILTON LANE INC - A					USD	20 043 079		0.78	
1 588 644 HEALTHCARE REALTY TRUST INC					USD	32 042 949		1.24	
507 637 HEARTFLOW INC					USD	14 894 070		0.58	
2 745 186 HELIX ENERGY SOLUTIONS GROUP					USD	23 992 926		0.93	
267 815 HERC HOLDINGS INC					USD	38 388 602		1.49	
390 005 HEXCEL CORP					USD	39 023 900		1.52	
245 252 IDACORP INC					USD	37 106 628		1.44	
549 023 IDEAYA BIOSCIENCES INC					USD	20 462 087		0.79	
519 535 IMMUNOME INC					USD	11 008 947		0.43	
478 396 INDEPENDENT BANK CORP/MA					USD	40 051 313		1.56	
1 360 589 INTAPP INC					USD	34 300 449		1.33	
198 545 IRHYTHM TECHNOLOGIES INC					USD	23 616 928		0.92	
497 941 JFROG LTD					USD	45 252 878		1.76	
415 199 KNIFE RIVER CORP					USD	34 731 396		1.35	
573 366 KODIAK GAS SERVICES INC					USD	43 076 988		1.67	
169 386 MARKETAXESS HOLDINGS INC					USD	19 223 617		0.75	
468 277 MERITAGE HOMES CORP					USD	39 265 026		1.52	
153 383 MORNINGSTAR INC					USD	23 930 816		0.93	
238 308 MSA SAFETY INC					USD	41 603 811		1.62	
105 376 NEXSTAR MEDIA GROUP INC - A					USD	18 819 100		0.73	
1 488 889 OLD NATIONAL BANCORP					USD	38 562 225		1.50	
212 707 PAYCOM SOFTWARE INC					USD	26 733 016		1.04	
179 666 PJT PARTNERS INC - A W/I					USD	27 118 786		1.05	
190 316 PLEXUS CORP					USD	57 222 311		2.21	
456 004 POWER INTEGRATIONS INC					USD	38 194 895		1.48	
643 037 PROCEPT BIOROBOTICS CORP					USD	14 519 775		0.56	
172 042 PROTAGONIST THERAPEUTICS INC					USD	21 088 908		0.82	

BNP PARIBAS FUNDS USD Money Market

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Bonds		65 071 725	6.77	Money Market Instruments				
	<i>United States of America</i>					<i>France</i>			
2 650 000	DAIMLER TRUCKS 2.000% 21-14/12/2026	USD	2 619 843	0.27	710 000	CRÉDIT AGRICOLE SA 24-11/03/2027 FRN	USD	712 407	0.07
7 892 000	FISERV INC 3.200% 19-01/07/2026	USD	7 890 422	0.82				712 407	0.07
2 500 000	VOLKSWAGEN GROUP 3.200% 19-26/09/2026	USD	2 490 625	0.26					
500 000	VOLKSWAGEN GROUP 4.900% 24-14/08/2026	USD	500 005	0.05				689 205 317	71.54
7 000 000	VOLKSWAGEN GROUP 5.700% 23-12/09/2026	USD	7 014 700	0.73		<i>United Kingdom</i>		226 582 279	23.51
1 150 000	VOLKSWAGEN GROUP 5.700% 23-12/09/2026	USD	1 151 944	0.12	20 000 000	CREDIT AGRICOLE SA/LONDON 0.000% 25/01/2027	USD	19 527 304	2.03
	<i>United Kingdom</i>		<i>13 900 682</i>	<i>1.45</i>	20 000 000	DEUTSCHE BANK AG LONDON 0.000% 15/04/2027	USD	19 333 671	2.01
2 710 000	COCA-COLA EURO 1.500% 21-15/01/2027	USD	2 664 635	0.28	20 000 000	DEUTSCHE BANK AG/LONDON 0.000% 10/06/2027	USD	19 198 564	1.99
11 314 000	NATWEST MARKETS 1.600% 21-29/09/2026	USD	11 236 047	1.17	30 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 16/04/2027	USD	28 996 909	3.00
	<i>Canada</i>		<i>13 688 862</i>	<i>1.42</i>	15 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 16/06/2027	USD	14 387 990	1.49
11 000 000	CANADIAN IMPERIAL BANK OF COMMERCE 1.150% 21-08/07/2026	USD	10 993 730	1.14	10 000 000	GOLDMAN SACHS INTERNATIONAL BANK 0.000% 28/05/2027	USD	9 615 041	1.00
1 386 000	CANADIAN IMPERIAL BANK OF COMMERCE 5.615% 23-17/07/2026	USD	1 386 665	0.14	25 000 000	HSBC BANK PLC SOFRCAP+0.4 4.020% 29/06/2027 CD	USD	25 001 188	2.59
1 310 000	ROYAL BANK OF CANADA 1.150% 21-14/07/2026	USD	1 308 467	0.14	15 000 000	LLOYDS BANK CORPORATE MARKETS PLC 0.000% 14/09/2026	USD	14 877 409	1.54
	<i>Switzerland</i>		<i>4 996 800</i>	<i>0.52</i>	3 000 000	MITSUBISHI UFJ TRUST & BANKING CORP/LONDON 0.000% 18/08/2026	USD	2 984 445	0.31
5 000 000	UBS GROUP 4.703% 22-05/08/2027	USD	4 996 800	0.52	10 000 000	MUFG BANK LTD 0.000% 04/09/2026	USD	9 929 440	1.03
	<i>Belgium</i>		<i>4 985 800</i>	<i>0.52</i>	20 000 000	MUFG BANK LTD SOFRCAP+0.35 4.329% 13/10/2026 CD	USD	20 007 284	2.08
5 000 000	EUROCLEAR BANK 1.261% 21-03/08/2026	USD	4 985 800	0.52	10 000 000	MUFG BANK LTD SOFRCAP+0.37 4.070% 17/12/2026 CD	USD	10 004 472	1.04
	<i>Spain</i>		<i>4 978 850</i>	<i>0.52</i>	15 000 000	ROYAL BANK OF CANADA/LONDON 0.000% 14/04/2027	USD	14 505 055	1.51
5 000 000	TELEFONICA EMIS 4.103% 17-08/03/2027	USD	4 978 850	0.52	8 500 000	THE TORONTO DOMINION BANK (LONDON) 0.000% 22/04/2027	USD	8 209 673	0.85
	<i>Japan</i>		<i>853 192</i>	<i>0.09</i>	10 000 000	TORONTO DOMINION BANK LONDON BRANCH SOFRC 4.016% 22/04/2027	USD	10 003 834	1.04
856 000	MIZUHO FINANCIAL 2.839% 16-13/09/2026	USD	853 192	0.09		<i>France</i>		<i>137 682 488</i>	<i>14.31</i>
	Floating rate bonds		95 105 500	9.89	15 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA SO 4.169% 25/11/2026	USD	15 004 955	1.56
	<i>United States of America</i>				10 000 000	BPCE SA SOFRCAP+0.37 4.517% 11/09/2026 NEUCP	USD	10 003 651	1.04
20 000 000	BANK OF AMERICA CORPORATION 17-20/01/2028 FRN	USD	19 914 600	2.07	6 000 000	COFACE SA 0.000% 02/07/2026 NEUCP	USD	5 998 739	0.62
10 000 000	BANK OF AMERICA CORPORATION 21-22/07/2027 FRN	USD	9 974 700	1.04	10 000 000	COFACE SA 0.000% 13/07/2026 NEUCP	USD	9 986 354	1.04
5 576 000	BMW US CAP LLC 25-11/08/2027 FRN	USD	5 585 145	0.58	5 000 000	COFACE SA 0.000% 25/11/2026 NEUCP	USD	4 917 730	0.51
	<i>Australia</i>		<i>19 501 930</i>	<i>2.03</i>	10 000 000	COFACE SA 0.000% 30/11/2026 NEUCP	USD	9 829 595	1.02
2 000 000	MACQUARIE BANK LTD 26-03/02/2028 FRN	USD	2 000 789	0.21	12 000 000	FORVIA SE 0.000% 24/08/2026 NEUCP	USD	11 928 078	1.24
7 500 000	MACQUARIE BANK LTD 26-03/02/2028 FRN	USD	7 502 959	0.78	10 000 000	NATIXIS SA 0.000% 10/07/2026 NEUCP	USD	9 989 524	1.04
10 000 000	MACQUARIE BANK LTD 26-26/01/2027 FRN	USD	9 998 182	1.04	15 000 000	NATIXIS SA SOFRCAP+0.37 4.361% 06/10/2026 NEUCP	USD	15 006 163	1.56
	<i>United Kingdom</i>		<i>17 608 062</i>	<i>1.83</i>	15 000 000	NATIXIS SA SOFRCAP+0.37 4.441% 04/09/2026 NEUCP	USD	15 005 198	1.56
9 243 000	STANDARD CHARTERED 22-12/01/2028 FRN	USD	9 144 654	0.95	17 000 000	SOCIETE GENERALE SA SOFRCAP+0.36 4.317% 19/10/2026	USD	17 006 797	1.77
4 280 000	STANDARD CHARTERED 23-08/02/2028 FRN	USD	4 313 470	0.45	13 000 000	SOCIETE GENERALE SA SOFRCAP+0.37 4.277% 27/10/2026	USD	13 005 704	1.35
4 100 000	STANDARD CHARTERED 23-08/02/2028 FRN	USD	4 149 938	0.43		<i>Spain</i>		<i>92 750 948</i>	<i>9.60</i>
	<i>Switzerland</i>		<i>14 581 183</i>	<i>1.52</i>	40 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.000% 02/12/2026	USD	39 310 440	4.07
9 058 000	UBS GROUP 21-10/08/2027 FRN	USD	9 021 225	0.94	15 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 06/01/2027	USD	14 679 413	1.52
1 018 000	UBS GROUP 23-22/12/2027 FRN	USD	1 025 533	0.11	15 000 000	BANCO SANTANDER SA 0.000% 19/03/2027	USD	14 549 144	1.51
4 500 000	UBS GROUP 23-22/12/2027 FRN	USD	4 534 425	0.47	25 000 000	BANCO SANTANDER SA 0.000% 31/03/2027	USD	24 211 951	2.50
	<i>Canada</i>		<i>7 227 473</i>	<i>0.75</i>		<i>Luxembourg</i>		<i>65 429 000</i>	<i>6.79</i>
7 216 000	TORONTO DOMINION BANK 24-05/04/2027 FRN	USD	7 227 473	0.75	15 000 000	INTESA SANPAOLO BANK LUXEMBOURG 0.000% 10/06/2027	USD	14 397 342	1.49
					7 000 000	INTESA SANPAOLO BANK LUXEMBOURG SA 0.000% 18/08/2026	USD	6 963 621	0.72
					10 000 000	INTESA SANPAOLO BANK LUXEMBOURG SA 0.000% 28/07/2026	USD	9 970 655	1.04
					20 000 000	MEDIOBANCA INTERNATIONAL NEUCP	USD	19 247 472	2.00
					15 000 000	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 30/09/2026	USD	14 849 910	1.54
						<i>Denmark</i>		<i>34 530 540</i>	<i>3.58</i>
					35 000 000	DANSKE BANK A/S 0.000% 30/10/2026	USD	34 530 540	3.58

BNP PARIBAS FUNDS USD Money Market

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Germany</i>				
15 000 000	COMMERZBANK AG 0.000% 09/06/2027	USD	14 400 744	1.50
7 000 000	COMMERZBANK AG 0.000% 13/07/2026	USD	6 990 470	0.73
9 000 000	LANDESBANK BADEN- WUERTTEMBERG 0.000% 01/09/2026	USD	8 939 490	0.93
<i>Ireland</i>				
15 000 000	ALLIED IRISH BANKS PLC 0.000% 08/10/2026	USD	14 836 640	1.54
15 000 000	ALLIED IRISH BANKS PLC 0.000% 21/10/2026	USD	14 814 349	1.54
<i>Australia</i>				
10 000 000	MACQUARIE BANK LTD 0.000% 08/10/2026	USD	9 891 094	1.03
10 000 000	MIZUHO BANK LTD/SYDNEY 0.000% 06/07/2026	USD	9 993 712	1.04
<i>Canada</i>				
20 000 000	TORONTO DOMINION BANK 0.000% 06/11/2026	USD	19 715 648	2.05
<i>The Netherlands</i>				
15 000 000	NATWEST MARKETS NV 0.000% 02/10/2026	USD	14 846 849	1.54
<i>Norway</i>				
15 000 000	DNB BANK ASA 0.000% 26/10/2026	USD	14 807 272	1.54
<i>Belgium</i>				
3 000 000	EUROCLEAR BANK SA 0.000% 20/07/2026	USD	2 993 794	0.31
Shares/Units in investment funds			24 222 013	2.50
<i>Luxembourg</i>				
126 516.96	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	24 222 013	2.50
Total securities portfolio			873 604 555	90.70

BNP PARIBAS FUNDS USD Short Duration Bond

Securities portfolio at 30/06/2026

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				150 332 502	98.53	Floating rate notes				17 995 088	11.78
Bonds				132 337 414	86.75	United States of America				17 995 088	11.78
8 202 424	FHR 5010 JI 2.500% 20-25/09/2050	USD	1 341 589	0.88	73 693	CAS 2023-R08 1M1 23-25/10/2043 FRN	USD	73 738	0.05		
5 334 327	FHR 5052 IO 3.500% 20-25/12/2050	USD	915 104	0.60	83 630	CAS 2024-R03 2M1 24-25/03/2044 FRN	USD	83 643	0.05		
6 864 662	FHR 5053 MI 2.000% 20-25/12/2050	USD	892 955	0.59	578 526	CAS 2024-R04 1M2 24-25/05/2044 FRN	USD	580 331	0.38		
3 501 296	FHR 5187 IE 4.000% 21-25/01/2052	USD	746 897	0.49	1 244 075	FH 841452 22-01/10/2043 FRN	USD	1 294 375	0.85		
27 979	FN 745398 6.000% 06-01/06/2035	USD	28 625	0.02	1 972 552	FH 841616 23-01/11/2047 FRN	USD	2 054 052	1.35		
254 487	FN CB4555 4.500% 22-01/09/2052	USD	245 960	0.16	716 478	FH 841637 23-01/06/2043 FRN	USD	737 833	0.48		
533 707	FN FS2440 4.500% 22-01/07/2052	USD	515 890	0.34	692 614	FHR 4594 KS 16-15/05/2033 FRN	USD	570 610	0.37		
1 315 454	FN FS3930 5.500% 23-01/02/2053	USD	1 338 186	0.88	2 679 540	FHR 5399 FB 24-25/04/2054 FRN	USD	2 692 616	1.76		
2 479 289	FN FS8900 5.000% 24-01/02/2050	USD	2 481 447	1.63	2 548 996	FHS 406 F44 23-25/10/2053 FRN	USD	2 571 044	1.69		
4 831 255	FNR 2020-60 PI 4.500% 20-25/11/2049	USD	1 060 026	0.69	1 983 250	FN BM7027 22-01/04/2047 FRN	USD	2 057 307	1.35		
5 324 801	FNR 2020-62 IO 2.500% 20-25/09/2050	USD	868 102	0.57	10 768 466	GNR 2022-197 LS 22-20/11/2052 FRN	USD	981 869	0.64		
6 801 190	FNR 2020-75 BI 2.000% 20-25/11/2050	USD	896 261	0.59	8 033 848	GNR 2024-171 S 24-20/09/2052 FRN	USD	632 987	0.41		
5 058 634	FNR 2022-90 IO 4.000% 22-25/01/2050	USD	875 447	0.57	1 000 000	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	1 002 130	0.66		
3 564 905	FNS 413 C26 4.000% 12-25/07/2042	USD	612 344	0.40	350 000	STACR 2022-DNA2 M1B 22-25/02/2042 FRN	USD	353 070	0.23		
85 198	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	86 498	0.06	142 145	STACR 2023-HQA1 M1A 23-25/05/2043 FRN	USD	142 993	0.09		
11 605 084	GNR 2020-160 YI 2.500% 20-20/10/2050	USD	1 599 065	1.05	179 147	STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	179 986	0.12		
5 806 029	GNR 2021-140 IH 2.500% 21-20/08/2051	USD	811 857	0.53	180 912	STACR 2024-DNA2 M1 24-25/05/2044 FRN	USD	181 053	0.12		
3 553 324	GNR 2021-154 BI 4.500% 21-20/09/2051	USD	849 813	0.56	48 373	STACR 2024-DNA3 M2 24-25/10/2044 FRN	USD	48 373	0.03		
4 338 384	GNR 2021-179 HI 3.500% 21-20/10/2051	USD	857 612	0.56	750 000	STACR 2024-HQA2 M2 24-25/08/2044 FRN	USD	753 458	0.49		
5 228 735	GNR 2022-18 CI 3.000% 22-20/01/2052	USD	892 179	0.58	1 000 000	STACR 2025-HQA1 M2 25-25/02/2045 FRN	USD	1 003 620	0.66		
3 061 079	GNR 2022-19 TI 4.500% 22-20/10/2051	USD	656 081	0.43	Total securities portfolio				150 332 502	98.53	
7 983 345	GNR 2024-24 CI 3.000% 24-20/12/2051	USD	1 396 047	0.91							
3 609 415	GNR 2024-51 MI 3.500% 24-20/09/2051	USD	660 703	0.43							
4 718 867	GNR 2025-214 UI 2.500% 25-20/02/2051	USD	694 334	0.46							
4 010 000	US TREASURY N/B 1.125% 21-29/02/2028	USD	3 816 392	2.50							
15 380 000	US TREASURY N/B 1.250% 21-31/03/2028	USD	14 633 229	9.60							
17 250 000	US TREASURY N/B 3.500% 26-28/02/2031	USD	16 755 409	10.99							
45 030 000	US TREASURY N/B 3.625% 31/05/2028	USD	44 597 288	29.24							
1 970 000	US TREASURY N/B 4.125% 26-15/02/2036	USD	1 925 675	1.26							
New Zealand				11 677 703	7.65						
2 460 000	NEW ZEALAND GOVERNMENT 4.250% 24-15/05/2036	NZD	1 385 301	0.91							
11 860 000	NEW ZEALAND GOVERNMENT 1.500% 19-15/05/2031	NZD	6 046 063	3.96							
1 550 000	NEW ZEALAND GOVERNMENT 2.750% 16-15/04/2037	NZD	752 333	0.49							
5 970 000	NEW ZEALAND GOVERNMENT 4.500% 23-15/05/2030	NZD	3 494 006	2.29							
United Kingdom				6 331 859	4.15						
5 680 000	UK TREASURY GILT 4.375% 24-31/07/2054	GBP	6 331 859	4.15							
Germany				4 367 161	2.86						
4 015 736	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	4 367 161	2.86							
Australia				3 669 417	2.40						
3 880 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	3 669 417	2.40							
Luxembourg				1 959 897	1.28						
1 990 000	EUROPEAN INVESTMENT BANK 2.375% 17-24/05/2027	USD	1 959 897	1.28							
Japan				1 280 362	0.84						
237 100 000	JAPAN GOVERNMENT 30-YR 3.200% 25-20/09/2055	JPY	1 280 362	0.84							

Notes to the financial statements

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Note 1 - General information

Since 1 January 2026, the Company has proceeded to the following changes:

a) Liquidated, launched and merged sub-funds

Sub-fund	Date	Events
Euro Low Vol Equity	13 February 2026	Merger into the sub-fund BNP Paribas Funds Sustainable Euro Multi-Factor Equity ⁽¹⁾
Asia Tech Innovators	6 March 2026	Merger into the sub-fund BNP Paribas Funds Asia ex-Japan Equity ⁽²⁾
Europe Convertible	20 March 2026	Merger of the French UCITS Common Fund "BNP Paribas Convertibles Europe" into the sub-fund "Europe Convertible"
Europe Convertible	20 March 2026	Merger of the French UCITS Common Fund "Perseis Avantage Convertibles" into the sub-fund "Europe Convertible"
Europe Strategic Autonomy	27 March 2026	Merger of the French UCITS Common Fund "BNP Paribas Energie & Industrie Europe" into the sub-fund "Europe Strategic Autonomy" ⁽³⁾
Russia Equity	4 May 2026	Liquidation of the sub-fund
Sustainable Euro Multi-Factor Corporate Bond	26 June 2026	Merger into the sub-fund BNP Paribas Funds Euro Corporate Bond ⁽⁴⁾
Sustainable Global Multi-Factor Equity	26 June 2026	Merger into the sub fund BNP Paribas Funds Global Megatrends ⁽⁵⁾
Europe Strategic Autonomy Bond	29 June 2026	Launch of the sub-fund

⁽¹⁾ Merger detail:

Merging sub-fund: BNP Paribas Funds Euro Low Vol Equity			Receiving sub-fund: BNP Paribas Funds Sustainable Euro Multi-Factor Equity		
ISIN code	Share category	Reference currency	Share category	Reference currency	ISIN code
LU2249612198	Classic - CAP	EUR	Classic - CAP	EUR	LU1920355036
LU2249612438	Privilege - CAP	EUR	Privilege - CAP	EUR	LU1920355382
LU2249612602	I - CAP	EUR	I - CAP	EUR	LU1920355549

⁽²⁾ Merger detail:

Merging sub-fund: BNP Paribas Funds Asia Tech Innovators			Receiving sub-fund: BNP Paribas Funds Asia ex-Japan Equity		
ISIN code	Share category	Reference currency	Share category	Reference currency	ISIN code
LU2477747005	Classic - CAP	USD	Classic - CAP	USD	LU0823397103
LU2477747187	Classic - DIS	USD	Classic - DIS	USD	LU0823397285
LU2585804359	Classic EUR - CAP	EUR	Classic EUR - CAP	EUR	LU0823397368
LU2583255240	Classic RH CZK - CAP	CZK	Classic RH CZK - CAP	CZK	LU3215558704
LU2616649765	Classic RH SGD - CAP	SGD	Classic RH SGD - CAP	SGD	LU1342916480
LU2477745306	I - CAP	USD	I - CAP	USD	LU1342916647

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Merging sub-fund: BNP Paribas Funds Asia Tech Innovators			Receiving sub-fund: BNP Paribas Funds Asia ex-Japan Equity		
LU2477747260	N - CAP	USD	N - CAP	USD	LU1956139403
LU2477747344	Privilege - CAP	USD	Privilege - CAP	USD	LU0823398176
LU2477747427	Privilege - DIS	USD	Privilege - DIS	USD	LU1956131335
LU2477747690	X - CAP	USD	X - CAP	USD	LU0823398333

(3) Merger detail:

Merging sub-fund: BNP Paribas Energie & Industrie Europe			Receiving sub-fund: BNP Paribas Funds Europe Strategic Autonomy		
ISIN code	Share category	Reference currency	Share category	Reference currency	ISIN code
FR0010077461	Classic	EUR	Classic - CAP	EUR	LU3051940263
FR0013276904	Privilege	EUR	Privilege - CAP	EUR	LU3051940859

(4) Merger detail:

Merging sub-fund: BNP Paribas Funds Sustainable Euro Multi-Factor Corporate Bond			Receiving sub-fund: BNP Paribas Funds Euro Corporate Bond		
ISIN code	Share category	Reference currency	Share category	Reference currency	ISIN code
LU1664648208	Classic - CAP	EUR	Classic - CAP	EUR	LU0131210360
LU1664648380	Classic - DIS	EUR	Classic - DIS	EUR	LU0131210790
LU1664648976	I - CAP	EUR	I - CAP	EUR	LU0131211178
LU2249612941	K - CAP	EUR	K - CAP	EUR	LU2701241437
LU1664648547	N - CAP	EUR	N - CAP	EUR	LU0131211418
LU1664648620	Privilege - CAP	EUR	Privilege - CAP	EUR	LU0131212812
LU2265519483	Privilege H CZK - CAP	CZK	Privilege H CZK - CAP	CZK	LU3357093494

(5) Merger detail:

Merging sub-fund: BNP Paribas Funds Sustainable Global Multi-Factor Equity			Receiving sub-fund: BNP Paribas Funds Global Megatrends		
ISIN code	Share category	Reference currency	Share category	Reference currency	ISIN code
LU1956136995	Classic - CAP	USD	Classic - CAP	USD	LU0956005226
LU2737024823	Classic EUR - CAP	EUR	Classic EUR - CAP	EUR	LU1270636993
LU1956137290	Classic RH EUR - CAP	EUR	Classic RH EUR - CAP	EUR	LU3357093577
LU2420731262	K EUR - CAP	EUR	K EUR - CAP	EUR	LU2200549694
LU2966266434	Privilege RH CZK - CAP	CZK	Privilege RH CZK - CAP	CZK	LU3357093734
LU1956138009	X - CAP	USD	X - DIS	USD	LU3186794957

As at 30 June 2026, the liquidation of the following sub-funds is not completed. There is still a remaining amount of cash at bank:

- Europe Emerging Equity for EUR 206 497
- Environmental Absolute Return Thematic Equity (EARTH) for USD 120 433
- Multi-Asset Income for EUR 211

Usually, the remaining cash will be paid as a boni (if the amount to pay per register is at least equal to EUR 30 or equivalent).

The securities indicated below are illiquid.

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

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

Notes to the financial statements at 30/06/2026

The securities remaining in the portfolio of the sub-fund Russia Equity (liquidated on 4 May 2026) at period end are:

- AEROFLOT RUSSIAN AIRLINES with 5 053 304 shares held
- CIAN PLC with 351 590 shares held
- ETALON GROUP SPONSORED GDR with 510 880 shares held
- GAZPROM NEFT OJSC with 96 670 shares held
- GAZPROM NEFT OJSC with 897 339 shares held
- GAZPROM NEFT OJSC with (96 670) shares held
- GAZPROM PJSC with 13 452 511 shares held
- GLOBAL PORT INV SPONSORED GDR with 357 364 shares held
- GLOBAL PORT INV SPONSORED GDR with 2 300 363 shares held
- GLOBALTRANS INVESTMENT GDR with 374 191 shares held
- GLOBALTRANS INVESTMENT GDR with 876 748 shares held
- GLOBALTRUCK MANAGEMENT PUBLIC with 660 834 shares held
- GRUPPA RENESSANS STRAKHOVANIYE with 11 709 669 shares held
- INTER RAO UES JSC with 20 577 400 shares held
- INTER RAO UES JSC with 99 556 760 shares held
- INTER RAO UES JSC with (20 577 400) shares held
- LUKOIL OIL COMPANY with 314 011 shares held
- LUZHSKY ABRASIV PLANT with 54 shares held
- MAGNITOGORSK IRON AND STEEL WO with 9 368 155 shares held
- MHP SA GLOBAL DEPOSIT RECEIPT with 1 452 000 shares held
- MOSCOW EXCHANGE MICEX-RTS OAO with 1 764 580 shares held
- NEBIUS GROUP N.V with 34 925 shares held
- NOVATEK OAO with 242 313 shares held
- NOVOLIPETSK STEEL OJSC with 6 003 473 shares held
- NOVOROSSIYSK SEA TRADE PORT with 18 885 158 shares held
- O KEY GROUP GDR 1 SH with 5 803 450 shares held
- OZON HOLDINGS PLC with 72 417 shares held
- OZON HOLDINGS PLC with 162 417 shares held
- OZON HOLDINGS PLC with 976 035 shares held
- PAO NOVATEK with 23 676 shares held
- PUBLIC JOINT STOCK COMP.ALROSA with 16 221 913 shares held
- ROSNEFT OIL COMPANY with 1 628 690 shares held
- ROSNEFT OIL COMPANY with 81 310 shares held
- SAINT PETERSBURG EXCHANGE PJSC with 1 173 880 shares held
- SBERBANK OF RUSSIA PJSC with 17 331 201 shares held
- SEGEZHA GROUP PJSC with 113 830 389 shares held
- SISTEMA with 46 245 656 shares held
- TATNEFT PJSC with 7 361 370 shares held
- TCS GROUP HOLDING PLC with 69 139 shares held
- TCS GROUP HOLDING PLC with 646 857 shares held
- TRANSNEFT PJSC with 186 shares held
- UNITED COMPANY RUSAL PLC with 811 940 shares held
- VEON LTD ADR with 471 261 shares held
- VK COMPANY LIMITED GDR with 703 860 shares held
- VK COMPANY LIMITED GDR with 1 005 548 shares held
- VTB BANK J.S.C. with 2 517 156.773 shares held
- X5 RETAIL GROUP NV GDR REP 0.2 with 82 533 shares held
- X5 RETAIL GROUP NV GDR REP 0.2 with 338 955 shares held

The securities remaining in the portfolio of the sub-fund Europe Emerging Equity at period end are:

- ALROSA with 504 011 shares held
- ETALON GROUP GDR with 231 132 shares held
- FOLLI FOLLIE with 61 332 shares held
- GAZPROM NEFT ADR with 40 620 shares held
- GLOBALTRANS GDR with 45 831 shares held

Notes to the financial statements at 30/06/2026

- GLOBALTRUCK MANAGEMENT with 279 789 shares held
- GRUPPA RENESSANS STRAKHOVANIYE with 592 000 shares held
- INTER RAO UES with 2 023 461 shares held
- MAGNIT with 7 896 shares held
- MAGNITOGORSK IRON with 959 205 shares held
- NOVATEK GDR REG-S with 5 904 shares held
- NOVATEK GDR REG-S with 1 598 shares held
- OZON HLDG.SP ADR with 36 631 shares held
- PJSC MMC NORILSK NICKEL. with 570 400 shares held
- POLYUS with 52 070 shares held
- POVAZSKE STROJARNE with 107 150 shares held
- SBERBANK OF RUSSIA with 922 527 shares held
- SISTEMA with 945 041 shares held
- SURGUTNEFTEGAZ PF with 611 229 shares held
- TATNEFT with 328 909 shares held
- TCS GROUP HLDG GDR with 7 696 shares held
- VK COMPANY LIMITED GDR with 68 894 shares held
- VK COMPANY LIMITED GDR with 6 360 shares held
- VTB BANK with 99 489 shares held
- X5 RETAIL GDR REP 0.2 with 39 189 shares held

b) Activated, renamed and reactivated share classes

Sub-fund	Date	Events
US Small Cap	2 January 2026	Activation of the share class "UI8 - Capitalisation"
Environmental Infrastructure Income	6 January 2026	Activation of the share class "Classic RH CAD MD - Distribution"
Environmental Infrastructure Income	6 January 2026	Activation of the share class "Classic RH CNH MD - Distribution"
Environmental Infrastructure Income	6 January 2026	Activation of the share class "Classic RH NZD MD - Distribution"
Environmental Infrastructure Income	6 January 2026	Activation of the share class "Classic RH JPY MD - Distribution"
Environmental Infrastructure Income	6 January 2026	Activation of the share class "Classic USD MD - Distribution"
Environmental Infrastructure Income	6 January 2026	Activation of the share class "Classic MD - Distribution"
Environmental Infrastructure Income	6 January 2026	Activation of the share class "Classic RH USD - Capitalisation"
Europe Real Estate Securities	9 January 2026	Reverse split of the share class "X - Capitalisation", the NAV per share is multiplied by 1000
Europe Strategic Autonomy	16 January 2026	Activation of the share class "X4 - Capitalisation"
Asia ex-Japan Equity	13 February 2026	Activation of the share class "Classic RH CZK - Capitalisation"
Global Absolute Return Bond	28 April 2026	Activation of the share class "Classic RH JPY PF - Capitalisation"

Notes to the financial statements at 30/06/2026

Sub-fund	Date	Events
Global Absolute Return Bond	28 April 2026	Share class "Classic - Capitalisation" renamed "Classic PF - Capitalisation", share class "Classic - Distribution" renamed "Classic PF - Distribution", share class "Classic RH CHF - Capitalisation" renamed "Classic RH CHF PF - Capitalisation", share class "Classic RH CZK - Capitalisation" renamed "Classic RH CZK PF - Capitalisation", share class "Classic RH SGD - Capitalisation" renamed "Classic RH SGD PF - Capitalisation", share class "Classic RH SGD MD - Distribution" renamed "Classic RH SGD MD PF - Distribution", share class "Classic RH USD - Capitalisation" renamed "Classic RH USD PF - Capitalisation", share class "Classic RH USD - Distribution" renamed "Classic RH USD PF - Distribution", share class "Classic RH USD MD - Distribution" renamed "Classic RH USD MD PF - Distribution", share class "I - Capitalisation" renamed "I PF - Capitalisation", share class "I RH CHF - Capitalisation" renamed "I RH CHF PF - Capitalisation", share class "I RH USD - Capitalisation" renamed "I RH USD PF - Capitalisation", share class "K - Capitalisation" renamed "K PF - Capitalisation", share class "N - Capitalisation" renamed "N PF - Capitalisation", share class "Privilege - Capitalisation" renamed "Privilege PF - Capitalisation", share class "Privilege - Distribution" renamed "Privilege PF - Distribution", share class "Privilege RH CZK - Capitalisation" renamed "Privilege RH CZK PF - Capitalisation" and share class "Privilege RH USD - Capitalisation" renamed "Privilege RH USD PF - Capitalisation" .
Emerging Bond Opportunities	4 May 2026	Activation of the share class "Classic RH CAD MD - Distribution"
Emerging Bond Opportunities	4 May 2026	Activation of the share class "Classic RH NZD MD - Distribution"
Emerging Bond Opportunities	4 May 2026	Activation of the share class "Classic RH JPY MD - Distribution"
Emerging Bond Opportunities	4 May 2026	Activation of the share class "Classic RH GBP MD - Distribution"
Global Megatrends	21 May 2026	Activation of the share class "I Plus EUR - Capitalisation"
Asia ex-Japan Equity	26 May 2026	Activation of the share class "Classic RH CNH MD2 - Distribution"
Asia ex-Japan Equity	26 May 2026	Activation of the share class "Classic HKD MD2 - Distribution"
Asia ex-Japan Equity	26 May 2026	Activation of the share class "Classic USD MD2 - Distribution"
USD Money Market	28 May 2026	Activation of the share class "Classic HKD - Capitalisation"
USD Money Market	28 May 2026	Activation of the share class "I HKD - Capitalisation"
Global Absolute Return Bond	15 June 2026	Activation of the share class "Privilege RH SGD PF - Capitalisation"
Disruptive Technology	18 June 2026	Activation of the share class "Classic RH HKD - Capitalisation"
Disruptive Technology	18 June 2026	Activation of the share class "U16 - Capitalisation"
Disruptive Technology	18 June 2026	Activation of the share class "Classic HKD - Capitalisation"
Euro Corporate Bond	26 June 2026	Activation of the share class "Privilege H CZK - Capitalisation"
Global Megatrends	26 June 2026	Activation of the share class "Privilege RH CZK - Capitalisation"
Global Megatrends	26 June 2026	Activation of the share class "Classic RH EUR - Capitalisation"
Clean Energy Solutions	16 January 2026	Reactivation of the share class "I Plus - Capitalisation" with an initial NAV of 100

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

This semi-annual report is prepared on the basis of the last net asset value (hereafter "NAV") as at 30 June 2026.

b) Combined statements for the various sub-funds

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

Notes to the financial statements at 30/06/2026

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.

These financial statements are prepared under LuxGaap and on a going-concern basis, except for the sub-funds that are to be liquidated within the next months.

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 2026. 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 securities, so that for these securities it was impossible for material reasons to use prices as at 30 June 2026 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 2026 to 30 June 2026.

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.

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.

Notes to the financial statements at 30/06/2026

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 futures

Financial futures are valued at their last-known market price.

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

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

h) Valuation of credit default swaps

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

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

i) Valuation of total return swaps and performance swaps

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

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

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

j) Valuation of options

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

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

Notes to the financial statements at 30/06/2026

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

The Fund may lend securities included in its portfolio to a borrower. To guarantee this transaction, the Fund receives collateral. Securities on loan are delivered to a third party broker, the assets lent continue to be valued as part of the portfolio of the Fund. Upon termination of a loan, the Fund is required to return to the borrower the posted collateral. Loans are subject to termination by the Fund or the borrower at any time.

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 under reverse repurchase (or repurchase) agreements 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 under 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 under 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 30/06/2026

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.

r) Comparisons

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

s) Geographic distribution

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

t) "To be announced"

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

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

The "To-be-announced ("TBA") Mortgage Back Securities" positions are shown in the securities portfolio as at 30 June 2026.

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

u) Cross-investments

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

The total value of those cross-investments as at 30 June 2026 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	Local Emerging Bond	USD	16 179 705
Emerging Bond	Sustainable Asian Cities Bond	USD	1 147 077
Emerging Bond Opportunities	RMB Bond	USD	5 296 138
Emerging Bond Opportunities	Sustainable Asian Cities Bond	USD	2 919 831
Enhanced Bond 6M	Euro Flexible Bond	EUR	13 576 119
Enhanced Bond 6M	Europe Strategic Autonomy Bond	EUR	10 000 000

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

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)
Euro Bond	Europe Strategic Autonomy Bond	EUR	10 000 000
Euro Corporate Bond	Euro Corporate Green Bond	EUR	16 901 419
Euro Corporate Bond	Europe Strategic Autonomy Bond	EUR	5 000 000
Euro Flexible Bond	Europe Convertible	EUR	6 409 502
Euro Flexible Bond	Europe Strategic Autonomy Bond	EUR	4 500 000
Euro High Conviction Income Bond	Euro Inflation-Linked Bond	EUR	279
Euro High Conviction Income Bond	Europe Strategic Autonomy Bond	EUR	2 000 000
Euro Medium Term Income Bond	Europe Strategic Autonomy Bond	EUR	10 000 000
Euro Short Term Corporate Bond Opportunities	Euro Corporate Bond Opportunities	EUR	120
Global Absolute Return Bond	Europe Strategic Autonomy Bond	EUR	4 000 000
Global Bond Opportunities	Europe Strategic Autonomy Bond	EUR	3 500 000
Local Emerging Bond	RMB Bond	USD	10 663 197
Multi-Asset Opportunities	Clean Energy Solutions	USD	5 603 913
Responsible Multi-Asset Flexible	Clean Energy Solutions	EUR	591 675
Responsible Multi-Asset Flexible	Disruptive Technology	EUR	985 516
Responsible Multi-Asset Flexible	Sustainable Enhanced Bond 12M	EUR	1 001 627
Responsible Multi-Asset Flexible	Sustainable Euro Corporate Bond	EUR	7 424 359
Sustainable Euro Corporate Bond	Euro Corporate Green Bond	EUR	24 144 883
Sustainable Multi-Asset Balanced	Global Environment	EUR	3 625 835
Sustainable Multi-Asset Balanced	Global Equity Net Zero Transition	EUR	20 755 116
Sustainable Multi-Asset Balanced	Green Bond	EUR	18 031 441
Sustainable Multi-Asset Balanced	Health Care Innovators	EUR	6 093 680
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	7 786 085
Sustainable Multi-Asset Growth	Global Environment	EUR	2 207 030
Sustainable Multi-Asset Growth	Global Equity Net Zero Transition	EUR	20 698 409
Sustainable Multi-Asset Growth	Health Care Innovators	EUR	5 805 032
Sustainable Multi-Asset Growth	Inclusive Growth	EUR	7 755 837
Sustainable Multi-Asset Growth	Sustainable Euro Bond	EUR	26 511 650
Sustainable Multi-Asset Stability	Global Environment	EUR	1 008 928
Sustainable Multi-Asset Stability	Global Equity Net Zero Transition	EUR	5 784 213
Sustainable Multi-Asset Stability	Green Bond	EUR	11 696 070
Sustainable Multi-Asset Stability	Health Care Innovators	EUR	1 677 531
Sustainable Multi-Asset Stability	Inclusive Growth	EUR	2 240 600
Target Risk Balanced	Clean Energy Solutions	EUR	1 985 642
		Total:	305 508 459

The net assets at the end of the financial period of combined figures would be EUR 60 613 395 023 without taking into account the cross-investments values.

Notes to the financial statements at 30/06/2026

v) Technical performance provision

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

The following sub-funds are concerned by this provision:

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

w) Swing Pricing

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

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

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

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

Notes to the financial statements at 30/06/2026

During the period ending 30 June 2026, the below sub-funds are under the scope of the Swing Pricing activity:

- Aqua
- Asia ex-Japan Equity
- Asia High Yield Bond
- Belgium Equity
- Brazil Equity
- China A-Shares
- China Equity
- Climate Change
- Consumer Innovators
- Disruptive Technology
- Emerging Bond
- Emerging Bond Opportunities
- Emerging Equity
- Emerging Markets Environmental Solutions
- Energy Transition
- Enhanced Bond 6M
- Environmental Infrastructure Income
- Environmental Solutions
- Euro Bond
- Euro Corporate Bond
- Euro Corporate Bond Opportunities
- Euro Corporate Green Bond
- Euro Defensive Equity
- Euro Equity
- Euro Flexible Bond
- Euro Government Bond
- Euro Government Green Bond
- Euro High Conviction Income Bond
- Euro High Yield Bond
- Euro High Yield Short Duration Bond
- Euro Inflation-Linked Bond
- Euro Medium Term Income Bond
- Euro Short Term Corporate Bond Opportunities
- Europe Convertible
- Europe Equity
- Europe Growth
- Europe Real Estate Securities
- Europe Small Cap
- Europe Small Cap Convertible
- Europe Strategic Autonomy
- Global Absolute Return Bond
- Global Bond Opportunities
- Global Convertible
- Global Environment
- Global Equity Net Zero Transition
- Global High Yield Bond
- Global Income Bond
- Global Inflation-Linked Bond
- Global Megatrends
- Green Bond
- Green Tigers
- Health Care Innovators
- Inclusive Growth
- India Equity
- Japan Equity

Notes to the financial statements at 30/06/2026

- Japan Small Cap
- Local Emerging Bond
- Multi-Asset Opportunities
- Nordic Small Cap
- Responsible Global Multi-Factor Corporate Bond
- Responsible Multi-Asset Flexible
- Responsible US Multi-Factor Equity
- Responsible US Value Multi-Factor Equity
- RMB Bond
- SMaRT Food
- Social Bond
- Sustainable Enhanced Bond 12M
- Sustainable Euro Bond
- Sustainable Euro Corporate Bond
- Sustainable Euro Multi-Factor Corporate Bond (merged on 26 June 2026)
- Sustainable Euro Multi-Factor Equity
- Sustainable Europe Dividend
- Sustainable Europe Multi-Factor Equity
- Sustainable Europe Value
- Sustainable Global Corporate Bond
- Sustainable Global Low Vol Equity
- Sustainable Global Multi-Factor Equity (merged on 26 June 2026)
- Sustainable Japan Multi-Factor Equity
- Sustainable Multi-Asset Balanced
- Sustainable Multi-Asset Growth
- Sustainable Multi-Asset Stability
- Target Risk Balanced
- Turkey Equity
- US Growth
- US High Yield Bond
- US Mid Cap
- US Small Cap
- USD Short Duration Bond

During the period ending 30 June 2026, the below sub-funds have applied the Swing Pricing:

- Aqua
- Climate Change
- Disruptive Technology
- Emerging Bond
- Emerging Equity
- Emerging Markets Environmental Solutions
- Energy Transition
- Environmental Infrastructure Income
- Environmental Solutions
- Euro Defensive Equity
- Euro Government Green Bond
- Europe Real Estate Securities
- Europe Small Cap
- Europe Small Cap Convertible
- Global Environnement
- Green Tigers
- Inclusive Growth
- Japan Equity
- Japan Small Cap
- RMB Bond
- Social Bond

Notes to the financial statements at 30/06/2026

- Sustainable Euro Multi-Factor Equity
- Sustainable Europe Multi-Factor Equity
- Sustainable Global Multi-Factor Equity (merged on 26 June 2026)
- US High Yield Bond
- US Small Cap

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.

Subject to applicable laws and regulations, the Management Company may pay part or all of its fees to any person that invests in or provides services to the Company or in respect of any sub-fund the form of a commission, retrocession, rebate or discount. The objective of such fees is inter alia, to facilitate the commercialisation and the management of the Company or the sub-funds, taking into account the best interest of the shareholders. These fees can take the form of a percentage of the management fees, or of a fixed amount or of a fixed rate based on modalities as described in the prospectus.

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

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

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

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

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

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

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

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

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

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

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Aqua	1.75%	0.90%	0.90% ⁽¹⁸⁾	1.75%	N/A	1.615%	0.90%	1.75%	1.75%	0.60% ⁽¹⁵⁾
Asia ex-Japan Equity	1.50%	0.75% ⁽¹⁷⁾	0.80% ⁽²³⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Asia High Yield Bond	1.15%	0.60%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Asia Tech Innovators (merged on 6 March 2026)	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Belgium Equity	1.25%	0.60%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China A-Shares	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	1.75%	N/A
Clean Energy Solutions	1.50% ⁽⁴⁾	0.75% ⁽⁵⁾	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Climate Change	2.20%	1.10%	1.10% ⁽¹⁾	2.20%	N/A	N/A	N/A	N/A	2.20%	0.60% ⁽¹⁵⁾
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Disruptive Technology	1.50%	0.75%	0.75% ⁽²⁾	N/A	0.75%	N/A	0.75% ⁽³⁾	1.50%	1.50%	N/A
Emerging Bond	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	1.10%	1.10%	N/A

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Notes to the financial statements at 30/06/2026

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Emerging Bond Opportunities	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	1.75%	N/A
Emerging Markets	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Environmental Solutions	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	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 Infrastructure Income	1.50%	0.75%	0.75%	N/A	N/A	N/A	0.75%	N/A	N/A	N/A
Environmental Solutions	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Euro Corporate Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Euro Corporate Green Bond	0.65%	0.35%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Defensive Equity	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Euro Flexible Bond	0.75%	0.40%	0.30%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Government Bond	0.70%	0.35%	0.25% ⁽⁷⁾	N/A	N/A	N/A	N/A	N/A	0.70%	N/A
Euro Government Green Bond	0.65%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Conviction Income Bond	0.75% ⁽²⁰⁾	0.40%	0.30% ⁽⁷⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro High Yield Bond	1.20%	0.60%	0.55% ⁽¹⁶⁾	N/A	N/A	N/A	N/A	1.20%	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 Low Vol Equity (merged on 13 February 2026)	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Medium Term Income Bond	0.50% ⁽¹⁹⁾	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	0.50%	N/A
Euro Money Market	0.50% ⁽¹⁹⁾	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	0.90%	N/A
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% ⁽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 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
Europe Strategic Autonomy	1.50%	0.75%	0.75% ⁽²¹⁾	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Europe Strategic Autonomy Bond (launched on 29 June 2026)	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Global Absolute Return Bond	0.90% ⁽²⁸⁾	0.45% ⁽²⁹⁾	0.30% ⁽²²⁾	N/A	N/A	N/A	N/A	N/A	0.90% ⁽³⁰⁾	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% ⁽²⁵⁾	0.65% ⁽²⁶⁾	0.60% ⁽²⁷⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85% ⁽⁸⁾	N/A	N/A	N/A	0.85%	1.75%	1.75%	0.60% ⁽¹⁵⁾
Global Equity Net Zero Transition	1.50% ⁽⁴⁾	0.75% ⁽⁵⁾	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
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 Income Bond	0.90%	0.45%	0.40% ⁽²⁴⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.25%	N/A	N/A	N/A
Global Megatrends	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	1.385%	N/A	1.50%	1.50%	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.30%	N/A	0.75%	N/A
Green Tigers	1.75%	0.90%	0.90% ⁽²⁾	1.75%	N/A	N/A	0.90%	N/A	N/A	0.60% ⁽¹⁵⁾
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Inclusive Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹⁵⁾

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Notes to the financial statements at 30/06/2026

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Japan Small Cap	1.85%	0.95%	0.95%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹⁵⁾
Local Emerging Bond	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	1.10%	N/A	N/A
Multi-Asset Opportunities	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	1.25%	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
Responsible 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
Responsible Multi-Asset Flexible	1.00%	0.50%	0.50%	N/A	N/A	N/A	N/A	N/A	1.00%	N/A
Responsible 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
Responsible 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
RMB Bond	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Russia Equity (liquidated on 4 May 2026)	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% ⁽⁸⁾	1.75%	0.90%	N/A	N/A	N/A	1.75%	0.60% ⁽¹⁵⁾
Social Bond	0.65%	0.35%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Asian Cities Bond	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Enhanced Bond 12M	0.80%	0.50%	0.40% ⁽⁶⁾	0.80%	N/A	N/A	N/A	N/A	0.80%	N/A
Sustainable Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Multi-Factor Corporate Bond (merged on 26 June 2026)	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	0.50%	N/A
Sustainable Euro Multi-Factor Equity	1.05%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Europe Dividend	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable Europe 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 Europe Value	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	0.75%	0.75%	N/A
Sustainable Global Low Vol Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Sustainable Global Multi-Factor Equity (merged on 26 June 2026)	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 Multi-Asset Balanced	1.30% ⁽⁹⁾	0.65% ⁽¹⁰⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.30%	N/A
Sustainable Multi-Asset Growth	1.40% ⁽¹¹⁾	0.70% ⁽¹²⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.40%	N/A
Sustainable Multi-Asset Stability	1.10% ⁽¹³⁾	0.55% ⁽¹⁴⁾	0.40%	N/A	N/A	N/A	N/A	N/A	1.10%	N/A
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%	1.50%	N/A	N/A	N/A	1.50%	1.50%	N/A
US High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
US Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Small Cap	1.75%	0.90%	0.85% ⁽³¹⁾	1.75%	N/A	N/A	N/A	N/A	N/A	N/A
USD Money Market	0.50% ⁽¹⁹⁾	0.25%	0.20%	0.50%	N/A	N/A	N/A	N/A	N/A	N/A
USD Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	0.50%	N/A	N/A

Notes to the financial statements at 30/06/2026

- (1) 0.85% for "I Plus" Category.
- (2) 0.60% for "I Plus" Category.
- (3) With specific Entry fee of maximum 3% payable by the authorised investor.
- (4) 1.45% for "Classic Solidarity".
- (5) 0.70% for "Privilege Solidarity".
- (6) 0.15% for "I Plus" Category.
- (7) 0.20% for "I Plus" Category.
- (8) 0.70% for "I Plus" Category.
- (9) 1.25% for "Classic Solidarity BE".
- (10) 0.60% for "Privilege Solidarity BE".
- (11) 1.35% for "Classic Solidarity BE".
- (12) 0.65% for "Privilege Solidarity BE".
- (13) 1.05% for "Classic Solidarity BE".
- (14) 0.50% for "Privilege Solidarity BE".
- (15) Paid in full to the non-group management entities only.
- (16) 0.45% for "I Plus" Category.
- (17) 0.62% for Privilege Plus Category.
- (18) 0.75% for "I Plus" Category.
- (19) 0.40% for "Classic Plus" Category.
- (20) 0.55% for "Classic Plus" Category.
- (21) 0.55% for "I Plus" Category.
- (22) 0.23% for "I Plus" Category.
- (23) 0.75% until 27 April 2026
- (24) 0.30% until 27 April 2026
- (25) 1.10% for "Classic PF" Category
- (26) 0.55% for "Privilege PF" Category
- (27) 0.50% for "I PF" Category
- (28) 0.75% until 27 April 2026
- (29) 0.40% until 27 April 2026
- (30) 0.75% until 27 April 2026
- (31) 0.50% for "I Plus" Category

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

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

A charity fee of 0.05% is applied for the share classes "Classic Solidarity", "Classic Solidarity BE", "Privilege Solidarity" and "Privilege Solidarity BE" for the sub-funds Clean Energy Solutions, Global Equity Net Zero Transition, Sustainable Multi-Asset Balanced, Sustainable Multi-Asset Growth and Sustainable Multi-Asset Stability.

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

Note 4 - Distribution fees

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

Notes to the financial statements at 30/06/2026

Note 5 - Performance fees: calculation method and summary table

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

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

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

2. Absolute Performance Fee:

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

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

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

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

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 %)
Global Absolute Return Bond	“Classic PF - Capitalisation”	EUR	15%	€STR* + 2%	-	0.00%
Global Absolute Return Bond	“Classic PF - Distribution”	EUR	15%	€STR* + 2%	-	0.00%
Global Absolute Return Bond	“Classic RH CHF PF - Capitalisation”	CHF	15%	SARON*** 1M + 2%	-	0.00%
Global Absolute Return Bond	“Classic RH CZK PF - Capitalisation”	CZK	15%	CZEONIA** + 2%	-	0.00%
Global Absolute Return Bond	“Classic RH JPY PF - Capitalisation”	JPY	15%	TONAR***** +2%	-	0.00%
Global Absolute Return Bond	“Classic RH SGD MD PF - Distribution”	SGD	15%	SORA***** Overnight +2%	-	0.00%
Global Absolute Return Bond	“Classic RH SGD PF - Capitalisation”	SGD	15%	SORA***** Overnight +2%	-	0.00%
Global Absolute Return Bond	“Classic RH USD MD PF - Distribution”	USD	15%	SOFR**** Overnight + 2%	-	0.00%
Global Absolute Return Bond	“Classic RH USD PF - Capitalisation”	USD	15%	SOFR**** Overnight + 2%	-	0.00%

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Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in Sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
Global Absolute Return Bond	"Classic RH USD PF - Distribution"	USD	15%	SOFR**** Overnight + 2%	-	0.00%
Global Absolute Return Bond	"I PF - Capitalisation"	EUR	15%	€STR* + 2%	-	0.00%
Global Absolute Return Bond	"I RH CHF PF - Capitalisation"	CHF	15%	SARON*** 1M + 2%	-	0.00%
Global Absolute Return Bond	"I RH USD PF - Capitalisation"	USD	15%	SOFR**** Overnight + 2%	-	0.00%
Global Absolute Return Bond	"K PF - Capitalisation"	EUR	15%	€STR* + 2%	-	0.00%
Global Absolute Return Bond	"N PF - Capitalisation"	EUR	15%	€STR* + 2%	-	0.00%
Global Absolute Return Bond	"Privilege PF - Capitalisation"	EUR	15%	€STR* + 2%	-	0.00%
Global Absolute Return Bond	"Privilege PF - Distribution"	EUR	15%	€STR* + 2%	-	0.00%
Global Absolute Return Bond	"Privilege RH CHF - Capitalisation"	CHF	15%	SARON*** 1M + 2%	-	0.00%
Global Absolute Return Bond	"Privilege RH CZK PF - Capitalisation"	CZK	15%	CZEONIA** + 2%	-	0.00%
Global Absolute Return Bond	"Privilege RH SGD PF - Capitalisation"	SGD	15%	SORA***** Overnight + 2%	-	0.00%
Global Absolute Return Bond	"Privilege RH USD PF - Capitalisation"	USD	15%	SOFR**** Overnight + 2%	-	0.00%
Responsible Multi-Asset Flexible	"Classic - Capitalisation"	EUR	15%	€str + 2%(1)	-	0.00%
Responsible Multi-Asset Flexible	"Classic - Distribution"	EUR	15%	€str + 2%(1)	-	0.00%
Responsible Multi-Asset Flexible	"Classic H EUR - Capitalisation"	EUR	15%	€str + 2%(1)	-	0.00%
Responsible Multi-Asset Flexible	"I - Capitalisation"	EUR	15%	€str + 2%(1)	-	0.00%
Responsible Multi-Asset Flexible	"K - Capitalisation"	EUR	15%	€str + 2%(1)	-	0.00%
Responsible Multi-Asset Flexible	"N - Capitalisation"	EUR	15%	€str + 2%(1)	-	0.00%
Responsible Multi-Asset Flexible	"Privilege - Capitalisation"	EUR	15%	€str + 2%(1)	-	0.00%
Responsible Multi-Asset Flexible	"Privilege - Distribution"	EUR	15%	€str + 2%(1)	-	0.00%

* with "European Central Bank" as benchmark index administrator, Central Bank exempt from registration in the Benchmark Register.

** with "Czech Financial Benchmark Facility s.r.o." as benchmark index administrator.

*** with "SIX Financial Information AG" as benchmark index administrator.

**** with the "Federal Reserve Bank of New York" as benchmark index administrator

***** with "ABS Benchmarks Administration CO PTE LTD" as benchmark index administrator.

***** with "Bank of Japan" as benchmark index administrator.

(1) 15% with €str + 2% as hurdle rates.

Notes to the financial statements at 30/06/2026

Note 6 - Other fees

Fee serving to cover notably the following services:

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

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

Note 7 - Taxes

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

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

- a) sub-funds that are authorised as money market funds in accordance with Regulation 2017/1131, without prejudice of the exemption mentioned below;
- b) sub-funds, categories, or classes reserved for Institutional Investors.

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, categories and/or classes:
 - (i) whose securities are reserved to Institutional Investors and
 - (ii) that are authorised as short-term money market funds in accordance with Regulation 2017/1131, and
 - (iii) that have obtained the highest possible rating from a recognised rating agency;
- c) sub-funds, 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, categories and/or classes:
 - (i) whose securities are listed or traded on at least one stock exchange or another regulated market operating regularly that is recognised and open to the public, and
 - (ii) whose exclusive object is to replicate the performance of one or several indices.

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

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

Notes to the financial statements at 30/06/2026

Indian Tax

Each sub-fund may be subject to Corporate and/ or Capital Gains Tax 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 20% (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 12.5% (plus additional surcharge and health and education cess) if the Indian securities are sold more than 12 months after the acquisition. This tax of 12.5% on long term capital gains realised on Indian securities has been introduced with effect from 1 April 2018.

Decision to book provisions for Indian tax is captured, by sub-fund, in a detailed procedure.

If applicable, daily provisions are booked in the accounts of the sub-fund 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⁾
December	31	2 January 2026	7 January 2026 ⁽⁵⁾
January	30	2 February 2026	4 February 2026 ⁽⁶⁾
February	27	2 March 2026	5 March 2026 ⁽⁷⁾
March	31	1 April 2026	7 April 2026 ⁽⁸⁾
April	30	4 May 2026 ⁽⁴⁾	7 May 2026 ⁽⁹⁾
May	29	1 June 2026	4 June 2026 ⁽¹⁰⁾

(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.

(4) 6 May for the sub-fund RMB Bond.

(5) 6 January for the sub-funds USD Money Market and Euro Money Market.

(6) 5 February for the sub-funds Aqua, Climate Change, Disruptive Technology, Emerging Bond, Emerging Bond Opportunities, Euro High Yield Bond, Europe Growth, Global Bond Opportunities, Global Convertible, Global Environment, Global High Yield Bond, Global Income Bond, Green Tigers, Local Emerging Bond, Multi-Asset Opportunities, RMB Bond, SMaRT Food, Asia ex-Japan Equity, Sustainable Asian Cities Bond, Sustainable Euro Corporate Bond, Sustainable Europe Dividend, Sustainable Europe Value, Sustainable Global Corporate Bond, Sustainable Global Low Vol Equity, Target Risk Balanced, US Growth, US High Yield Bond, US Small Cap, USD Short Duration Bond, Sustainable Multi-Asset Balanced, Sustainable Multi-Asset Growth, Environmental Infrastructure Income, Euro Short Term Corporate Bond Opportunities and Euro High Yield Short Duration Bond.

(7) 6 March for the sub-funds Sustainable Multi-Asset Balanced and Sustainable Multi-Asset Growth.

(8) 8 April for the sub-funds Sustainable Multi-Asset Balanced and Sustainable Multi-Asset Growth

(9) 8 May for the sub-funds Sustainable Multi-Asset Balanced and Sustainable Multi-Asset Growth and 11 May for the sub-fund RMB Bond.

(10) 3 June for the sub-funds USD Money Market and Euro Money Market and 5 June for the sub-funds Sustainable Multi-Asset Balanced and Sustainable Multi-Asset Growth.

Notes to the financial statements at 30/06/2026

For the “QD – Distribution” share classes, which pay quarterly dividends, the following dividends were paid:

- Payment dates

Month	Record Date ⁽¹⁾	NAV ex-Dividend Date ⁽²⁾	Payment Date ⁽³⁾
December	31	2 January 2026	7 January 2026
March	31	1 April 2026	7 April 2026

⁽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.

The yearly dividends were paid on 4 May 2026 for shares outstanding on 20 April 2026 with ex-date 21 April 2026.

- Monthly, quarterly and yearly amounts:

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Aqua	“Classic - Distribution”	EUR	2.38	1 984 277
Aqua	“Classic RH CNH MD - Distribution”	CNH	3.36(1)	41
Aqua	“Classic RH CNH MD - Distribution”	CNH	2.81(2)	175
Aqua	“Classic RH HKD MD - Distribution”	HKD	0.46(1)	40
Aqua	“Classic RH HKD MD - Distribution”	HKD	0.38(2)	165
Aqua	“Classic RH SGD MD - Distribution”	SGD	0.54(1)	14 740
Aqua	“Classic RH SGD MD - Distribution”	SGD	0.34(2)	44 215
Aqua	“Classic RH USD MD - Distribution”	USD	0.75(1)	115 462
Aqua	“Classic RH USD MD - Distribution”	USD	0.66(2)	478 612
Aqua	“Classic USD - Distribution”	USD	2.38	16 477
Aqua	“Privilege - Distribution”	EUR	2.51	438 462
Asia ex-Japan Equity	“Classic - Distribution”	USD	10.02	68 441
Asia ex-Japan Equity	“Classic EUR - Distribution”	EUR	8.53	346 017
Asia ex-Japan Equity	“Classic MD - Distribution”	USD	0.14(1)	95
Asia ex-Japan Equity	“Classic MD - Distribution”	USD	0.15(2)	583
Asia ex-Japan Equity	“N RH EUR - Distribution”	EUR	2.44	21 586
Asia ex-Japan Equity	“Privilege EUR - Distribution”	EUR	3.01	141 165
Asia ex-Japan Equity	“Privilege Plus EUR - Distribution”	EUR	1.28	412 418
Asia High Yield Bond	“I - Distribution”	USD	6.25	6 093 750
Belgium Equity	“Classic - Distribution”	EUR	10.48	364 066
Brazil Equity	“Classic - Distribution”	USD	2.32	139 787
Brazil Equity	“Classic EUR - Distribution”	EUR	2.14	1 243
China A-Shares	“Classic - Distribution”	USD	2.06	1 338
China Equity	“Classic - Distribution”	USD	5.14	142 797
China Equity	“Classic EUR - Distribution”	EUR	2.44	156 064
China Equity	“Classic RH SGD MD - Distribution”	SGD	0.02(1)	12

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
China Equity	"Privilege - Distribution"	USD	2.55	3 511
Clean Energy Solutions	"Classic - Distribution"	EUR	2.28	260 231
Clean Energy Solutions	"Classic USD - Distribution"	USD	2.67	42 515
Clean Energy Solutions	"Privilege - Distribution"	EUR	0.61	72 414
Climate Change	"Classic - Distribution"	EUR	2.89	456 184
Climate Change	"Classic USD MD - Distribution"	USD	0.13(2)	5
Climate Change	"Privilege - Distribution"	EUR	2.41	103 574
Climate Change	"Privilege RH CHF - Distribution"	CHF	1.56	170
Climate Change	"Privilege RH GBP - Distribution"	GBP	1.36	17 962
Climate Change	"Privilege USD - Distribution"	USD	1.44	6 521
Climate Change	"U2 HKD - Distribution"	HKD	1.50	4 411
Climate Change	"U2 HKD MD - Distribution"	HKD	0.10(1)	83
Climate Change	"U2 HKD MD - Distribution"	HKD	0.11(2)	458
Climate Change	"U2 RH AUD - Distribution"	AUD	1.30	2 026
Climate Change	"U2 RH CNH - Distribution"	CNH	1.34	565
Climate Change	"U2 RH EUR - Distribution"	EUR	1.63	163
Climate Change	"U2 RH GBP - Distribution"	GBP	1.38	11 065
Climate Change	"U2 RH SGD - Distribution"	SGD	1.66	161
Climate Change	"U2 USD - Distribution"	USD	1.42	12 983
Climate Change	"U2 USD MD - Distribution"	USD	0.10(1)	3
Climate Change	"U2 USD MD - Distribution"	USD	0.11(2)	15
Climate Change	"X - Distribution"	EUR	1 752.94	36 655
Consumer Innovators	"Classic - Distribution"	EUR	3.19	375 690
Consumer Innovators	"Privilege - Distribution"	EUR	4.10	115 430
Disruptive Technology	"Classic - Distribution"	EUR	32.01	2 306 311
Disruptive Technology	"Classic RH CNH MD - Distribution"	CNH	3.50(1)	43
Disruptive Technology	"Classic RH CNH MD - Distribution"	CNH	4.19(2)	260
Disruptive Technology	"Classic RH HKD MD - Distribution"	HKD	0.51(1)	56
Disruptive Technology	"Classic RH HKD MD - Distribution"	HKD	0.58(2)	317
Disruptive Technology	"Classic RH USD MD - Distribution"	USD	0.53(1)	106
Disruptive Technology	"Classic RH USD MD - Distribution"	USD	0.64(2)	985
Disruptive Technology	"Classic USD - Distribution"	USD	11.68	201 171
Disruptive Technology	"Privilege - Distribution"	EUR	10.74	1 231 063
Disruptive Technology	"UP4 - Distribution"	EUR	3.66	1 249 838
Disruptive Technology	"X - Distribution"	EUR	2 219.86	12 675 400
Emerging Bond	"B MD - Distribution"	USD	0.48(1)	4 972
Emerging Bond	"B MD - Distribution"	USD	0.39(2)	15 475
Emerging Bond	"BH AUD MD - Distribution"	AUD	0.46(1)	185
Emerging Bond	"BH AUD MD - Distribution"	AUD	0.36(2)	761

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Emerging Bond	"Classic - Distribution"	USD	3.41	223 471
Emerging Bond	"Classic EUR - Distribution"	EUR	11.70	50 148
Emerging Bond	"Classic H AUD MD - Distribution"	AUD	0.35(1)	3 917
Emerging Bond	"Classic H AUD MD - Distribution"	AUD	0.27(2)	14 491
Emerging Bond	"Classic H EUR - Distribution"	EUR	3.41	170 268
Emerging Bond	"Classic MD - Distribution"	USD	0.44(1)	92 091
Emerging Bond	"Classic MD - Distribution"	USD	0.36(2)	295 983
Emerging Bond Opportunities	"B MD - Distribution"	USD	0.49	4 681
Emerging Bond Opportunities	"B RH AUD MD - Distribution"	AUD	0.47(1)	31
Emerging Bond Opportunities	"B RH AUD MD - Distribution"	AUD	0.45(2)	158
Emerging Bond Opportunities	"B RH ZAR MD - Distribution"	ZAR	6.42(1)	103
Emerging Bond Opportunities	"B RH ZAR MD - Distribution"	ZAR	6.12(2)	372
Emerging Bond Opportunities	"Classic - Distribution"	USD	6.15	63 416
Emerging Bond Opportunities	"Classic EUR - Distribution"	EUR	4.78	56
Emerging Bond Opportunities	"Classic EUR MD - Distribution"	EUR	0.44(1)	10 838
Emerging Bond Opportunities	"Classic EUR MD - Distribution"	EUR	0.42(2)	45 749
Emerging Bond Opportunities	"Classic HKD MD - Distribution"	HKD	0.39	237 601
Emerging Bond Opportunities	"Classic MD - Distribution"	USD	0.09	7 641 732
Emerging Bond Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.36	98 792
Emerging Bond Opportunities	"Classic RH CNH MD - Distribution"	CNH	2.80(1)	329
Emerging Bond Opportunities	"Classic RH CNH MD - Distribution"	CNH	2.82(2)	1 681
Emerging Bond Opportunities	"Classic RH EUR - Distribution"	EUR	0.78	118 918
Emerging Bond Opportunities	"Classic RH HKD MD - Distribution"	HKD	0.37	516
Emerging Bond Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.33(1)	3 009
Emerging Bond Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.28(2)	2 910
Emerging Bond Opportunities	"Classic RH ZAR MD - Distribution"	ZAR	4.86(1)	17 481
Emerging Bond Opportunities	"Classic RH ZAR MD - Distribution"	ZAR	4.68(2)	100 656
Emerging Bond Opportunities	"Privilege RH EUR - Distribution"	EUR	2.71	98 827
Emerging Equity	"Classic - Distribution"	USD	3.09	223 260
Emerging Equity	"Classic EUR - Distribution"	EUR	2.08	41 692
Emerging Markets Environmental Solutions	"Classic - Distribution"	USD	2.18	28
Emerging Markets Environmental Solutions	"Privilege - Distribution"	USD	2.25	30
Enhanced Bond 6M	"Classic - Distribution"	EUR	2.06	153 759
Enhanced Bond 6M	"Privilege - Distribution"	EUR	2.09	12 309
Environmental Infrastructure Income	"Classic MD - Distribution"	EUR	0.35(2)	20
Environmental Infrastructure Income	"Classic RH AUD MD - Distribution"	AUD	0.50(2)	300
Environmental Infrastructure Income	"Classic RH CAD MD - Distribution"	CAD	0.42(2)	261
Environmental Infrastructure Income	"Classic RH CNH MD - Distribution"	CNH	3.33(2)	208
Environmental Infrastructure Income	"Classic RH GBP MD - Distribution"	GBP	0.50(2)	287

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Environmental Infrastructure Income	"Classic RH HKD MD - Distribution"	HKD	0.46(2)	25
Environmental Infrastructure Income	"Classic RH JPY MD - Distribution"	JPY	22.92(2)	125
Environmental Infrastructure Income	"Classic RH NZD MD - Distribution"	NZD	0.40(2)	203
Environmental Infrastructure Income	"Classic RH USD MD - Distribution"	USD	0.50(2)	427
Environmental Infrastructure Income	"Classic USD MD - Distribution"	USD	0.35(2)	30
Environmental Solutions	"Classic - Distribution"	EUR	1.75	18
Environmental Solutions	"Privilege - Distribution"	EUR	1.80	18
Euro Bond	"Classic - Distribution"	EUR	2.85	1 842 034
Euro Bond	"Privilege - Distribution"	EUR	2.90	192 461
Euro Corporate Bond	"Classic - Distribution"	EUR	3.46	996 088
Euro Corporate Bond	"I - Distribution"	EUR	3.31	22 999
Euro Corporate Bond	"Privilege - Distribution"	EUR	3.53	1 702 067
Euro Corporate Bond	"X - Distribution"	EUR	6.41	14 093 286
Euro Corporate Bond Opportunities	"Classic - Distribution"	EUR	3.17	136 425
Euro Corporate Green Bond	"Classic - Distribution"	EUR	3.61	36
Euro Corporate Green Bond	"I - Distribution"	EUR	3.67	36
Euro Corporate Green Bond	"Privilege - Distribution"	EUR	3.65	37
Euro Defensive Equity	"Classic - Distribution"	EUR	3.90	13 825
Euro Defensive Equity	"I - Distribution"	EUR	3.65	128 244
Euro Equity	"Classic - Distribution"	EUR	10.03	984 718
Euro Equity	"Privilege - Distribution"	EUR	4.81	76 042
Euro Flexible Bond	"Classic - Distribution"	EUR	2.02	582 795
Euro Flexible Bond	"Privilege - Distribution"	EUR	2.05	169 365
Euro Flexible Bond	"U12 - Distribution"	EUR	1.94	393 935
Euro Government Bond	"Classic - Distribution"	EUR	2.85	156 650
Euro Government Bond	"Privilege - Distribution"	EUR	2.96	80 086
Euro Government Green Bond	"Classic - Distribution"	EUR	1.02	18 306
Euro High Conviction Income Bond	"Classic - Distribution"	EUR	2.64	29 421
Euro High Conviction Income Bond	"Classic Plus QD - Distribution"	EUR	0.95	49 594
Euro High Conviction Income Bond	"Classic QD - Distribution"	EUR	0.90	106 824
Euro High Conviction Income Bond	"Privilege - Distribution"	EUR	3.72	3 591
Euro High Conviction Income Bond	"Privilege QD - Distribution"	EUR	0.99	20
Euro High Yield Bond	"B MD - Distribution"	EUR	0.52(1)	5
Euro High Yield Bond	"B MD - Distribution"	EUR	0.66(2)	35
Euro High Yield Bond	"BH USD MD - Distribution"	USD	0.65(1)	332
Euro High Yield Bond	"BH USD MD - Distribution"	USD	0.81(2)	2 079
Euro High Yield Bond	"Classic - Distribution"	EUR	4.47	2 129 433
Euro High Yield Bond	"Classic H USD MD - Distribution"	USD	0.56(1)	406
Euro High Yield Bond	"Classic H USD MD - Distribution"	USD	0.69(2)	2 425

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Euro High Yield Bond	"Classic MD - Distribution"	EUR	0.40(1)	99 105
Euro High Yield Bond	"Classic MD - Distribution"	EUR	0.51(2)	618 815
Euro High Yield Bond	"Classic RH AUD MD - Distribution"	AUD	0.81(2)	489
Euro High Yield Bond	"Classic RH CAD MD - Distribution"	CAD	0.73(2)	454
Euro High Yield Bond	"Classic RH CNH MD - Distribution"	CNH	4.89(1)	60
Euro High Yield Bond	"Classic RH CNH MD - Distribution"	CNH	6.51(2)	405
Euro High Yield Bond	"Classic RH GBP MD - Distribution"	GBP	0.81(2)	468
Euro High Yield Bond	"Classic RH HKD MD - Distribution"	HKD	0.64(1)	70
Euro High Yield Bond	"Classic RH HKD MD - Distribution"	HKD	0.77(2)	422
Euro High Yield Bond	"Classic RH JPY MD - Distribution"	JPY	54.17(2)	294
Euro High Yield Bond	"Classic RH NZD MD - Distribution"	NZD	0.71(2)	537
Euro High Yield Bond	"Classic USD MD - Distribution"	USD	0.67(2)	57
Euro High Yield Bond	"I - Distribution"	EUR	4.76	521 850
Euro High Yield Bond	"N - Distribution"	EUR	5.30	367 965
Euro High Yield Bond	"Privilege - Distribution"	EUR	4.79	110 947
Euro High Yield Short Duration Bond	"Classic - Distribution"	EUR	3.99	483 055
Euro High Yield Short Duration Bond	"Classic H USD - Distribution"	USD	4.49	68 567
Euro High Yield Short Duration Bond	"Classic MD - Distribution"	EUR	0.63(2)	30
Euro High Yield Short Duration Bond	"Classic RH AUD MD - Distribution"	AUD	0.77(2)	466
Euro High Yield Short Duration Bond	"Classic RH CAD MD - Distribution"	CAD	0.69(2)	429
Euro High Yield Short Duration Bond	"Classic RH CNH MD - Distribution"	CNH	6.04(2)	378
Euro High Yield Short Duration Bond	"Classic RH GBP MD - Distribution"	GBP	0.77(2)	443
Euro High Yield Short Duration Bond	"Classic RH HKD MD - Distribution"	HKD	0.73(2)	399
Euro High Yield Short Duration Bond	"Classic RH JPY MD - Distribution"	JPY	50.00(2)	270
Euro High Yield Short Duration Bond	"Classic RH NZD MD - Distribution"	NZD	0.67(2)	507
Euro High Yield Short Duration Bond	"Classic RH USD MD - Distribution"	USD	0.77(2)	660
Euro High Yield Short Duration Bond	"Classic USD MD - Distribution"	USD	0.63(2)	55
Euro High Yield Short Duration Bond	"I - Distribution"	EUR	4.63	479 428
Euro High Yield Short Duration Bond	"N - Distribution"	EUR	3.87	1 927 027
Euro Inflation-Linked Bond	"Classic - Distribution"	EUR	3.35	181 909
Euro Inflation-Linked Bond	"Privilege - Distribution"	EUR	3.29	27 304
Euro Medium Term Income Bond	"Classic - Distribution"	EUR	2.67	385 311
Euro Medium Term Income Bond	"Classic Plus QD - Distribution"	EUR	0.81	12 680
Euro Medium Term Income Bond	"Classic QD - Distribution"	EUR	0.76	34 727
Euro Medium Term Income Bond	"Privilege - Distribution"	EUR	2.75	405 198
Euro Medium Term Income Bond	"Privilege QD - Distribution"	EUR	0.85	18
Euro Money Market	"Classic - Distribution"	EUR	2.00	3 148 559
Euro Money Market	"Classic Plus MD - Distribution"	EUR	0.18(1)	1 443 831
Euro Money Market	"Classic Plus MD - Distribution"	EUR	0.17(3)	1 387 393

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Notes to the financial statements at 30/06/2026

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Euro Money Market	"Classic Plus MD - Distribution"	EUR	0.15(4)	1 230 436
Euro Money Market	"Classic Plus MD - Distribution"	EUR	0.16(5)	3 781 084
Euro Money Market	"Privilege - Distribution"	EUR	1.95	3 933 274
Euro Short Term Corporate Bond Opportunities	"Classic - Distribution"	EUR	1.33	314 504
Euro Short Term Corporate Bond Opportunities	"Classic MD - Distribution"	EUR	0.25(6)	8
Euro Short Term Corporate Bond Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.40(6)	143
Euro Short Term Corporate Bond Opportunities	"Classic RH CNH MD - Distribution"	CNH	2.29(6)	85
Euro Short Term Corporate Bond Opportunities	"Classic RH GBP MD - Distribution"	GBP	0.40(6)	138
Euro Short Term Corporate Bond Opportunities	"Classic RH HKD MD - Distribution"	HKD	0.35(6)	114
Euro Short Term Corporate Bond Opportunities	"Classic RH JPY MD - Distribution"	JPY	12.50(6)	42
Euro Short Term Corporate Bond Opportunities	"Classic RH NZD MD - Distribution"	NZD	0.29(6)	131
Euro Short Term Corporate Bond Opportunities	"Classic RH USD MD - Distribution"	USD	0.40(6)	205
Euro Short Term Corporate Bond Opportunities	"Privilege - Distribution"	EUR	2.74	5 707
Euro Short Term Corporate Bond Opportunities	"X - Distribution"	EUR	2.86	144 531
Europe Convertible	"Classic - Distribution"	EUR	2.26	126 926
Europe Convertible	"N - Distribution"	EUR	3.14	29 127
Europe Convertible	"Privilege - Distribution"	EUR	2.76	12 809
Europe Equity	"Classic - Distribution"	EUR	4.70	920 504
Europe Equity	"Classic CHF - Distribution"	CHF	3.42	4 000
Europe Equity	"Privilege - Distribution"	EUR	3.87	985 155
Europe Growth	"Classic - Distribution"	EUR	4.35	135 279
Europe Growth	"Classic RH SGD MD - Distribution"	SGD	0.25(1)	462
Europe Growth	"Classic RH SGD MD - Distribution"	SGD	0.15(2)	1 414
Europe Growth	"Classic RH USD MD - Distribution"	USD	0.38	13 404
Europe Growth	"Privilege - Distribution"	EUR	4.04	1 389 453
Europe Real Estate Securities	"Classic - Distribution"	EUR	4.53	330 481
Europe Real Estate Securities	"Privilege - Distribution"	EUR	4.72	273 019
Europe Real Estate Securities	"X - Distribution"	EUR	3.05	94 191
Europe Small Cap	"Classic - Distribution"	EUR	8.25	1 062 287
Europe Small Cap	"Privilege - Distribution"	EUR	8.22	181 199

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Europe Small Cap Convertible	"Classic - Distribution"	EUR	3.38	687 783
Europe Small Cap Convertible	"N - Distribution"	EUR	3.85	121 757
Europe Small Cap Convertible	"Privilege - Distribution"	EUR	3.56	73 494
Europe Strategic Autonomy	"Classic - Distribution"	EUR	2.96	11 415
Europe Strategic Autonomy	"I - Distribution"	EUR	2.99	30
Europe Strategic Autonomy	"Privilege - Distribution"	EUR	2.98	155 977
Global Absolute Return Bond	"Classic PF - Distribution"	EUR	2.05	295 312
Global Absolute Return Bond	"Classic RH SGD MD PF - Distribution"	SGD	0.19(1)	13
Global Absolute Return Bond	"Classic RH SGD MD PF - Distribution"	SGD	0.24(2)	80
Global Absolute Return Bond	"Classic RH USD MD PF - Distribution"	USD	0.46(1)	431
Global Absolute Return Bond	"Classic RH USD MD PF - Distribution"	USD	0.50(6)	1 410
Global Absolute Return Bond	"Classic RH USD MD PF - Distribution"	USD	0.47(7)	887
Global Absolute Return Bond	"Classic RH USD PF - Distribution"	USD	2.14	48 571
Global Absolute Return Bond	"Privilege PF - Distribution"	EUR	2.09	586 763
Global Absolute Return Bond	"X AUD RH QD - Distribution"	AUD	1 159.38(1)	455
Global Absolute Return Bond	"X AUD RH QD - Distribution"	AUD	1 401.68(8)	586
Global Bond Opportunities	"Classic - Distribution"	EUR	2.25	1 684 656
Global Bond Opportunities	"Classic USD MD - Distribution"	USD	0.27(1)	2
Global Bond Opportunities	"Classic USD MD - Distribution"	USD	0.20(2)	10
Global Bond Opportunities	"Privilege - Distribution"	EUR	2.35	39 329
Global Convertible	"Classic - Distribution"	USD	3.11	59 572
Global Convertible	"Classic MD - Distribution"	USD	0.06(1)	685
Global Convertible	"Classic MD - Distribution"	USD	0.08(2)	4 369
Global Convertible	"Classic RH EUR - Distribution"	EUR	2.23	773 541
Global Convertible	"Classic RH PLN - Distribution"	PLN	14.45	182
Global Convertible	"N RH EUR - Distribution"	EUR	2.49	48 420
Global Convertible	"Privilege RH EUR - Distribution"	EUR	3.02	49 414
Global Environment	"Classic - Distribution"	EUR	3.26	798 989
Global Environment	"Classic RH CNH MD - Distribution"	CNH	2.86(1)	85
Global Environment	"Classic RH CNH MD - Distribution"	CNH	2.39(2)	279
Global Environment	"Classic RH HKD MD - Distribution"	HKD	0.42(1)	36
Global Environment	"Classic RH HKD MD - Distribution"	HKD	0.35(2)	150
Global Environment	"Classic RH SGD MD - Distribution"	SGD	0.46(1)	32 122
Global Environment	"Classic RH SGD MD - Distribution"	SGD	0.28(2)	89 722
Global Environment	"Classic RH USD MD - Distribution"	USD	0.63(1)	35 947

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Global Environment	"Classic RH USD MD - Distribution"	USD	0.57(2)	142 570
Global Environment	"N - Distribution"	EUR	2.05	16 601
Global Environment	"Privilege - Distribution"	EUR	2.27	55 383
Global Environment	"X - Distribution"	EUR	1 772.78	28 364
Global Equity Net Zero Transition	"Classic - Distribution"	EUR	1.94	19
Global Equity Net Zero Transition	"I - Distribution"	EUR	1.97	20
Global Equity Net Zero Transition	"Privilege - Distribution"	EUR	1.97	20
Global High Yield Bond	"BH AUD MD - Distribution"	AUD	0.48(1)	350
Global High Yield Bond	"BH AUD MD - Distribution"	AUD	0.44(2)	1 703
Global High Yield Bond	"BH USD MD - Distribution"	USD	0.49(1)	1 215
Global High Yield Bond	"BH USD MD - Distribution"	USD	0.45(2)	5 563
Global High Yield Bond	"Classic - Distribution"	EUR	1.11	291 358
Global High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.37(1)	7 145
Global High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.34(2)	34 502
Global High Yield Bond	"Classic H USD - Distribution"	USD	1.73	13 827
Global High Yield Bond	"Classic H USD MD - Distribution"	USD	0.39(1)	14 884
Global High Yield Bond	"Classic H USD MD - Distribution"	USD	0.36(2)	60 573
Global High Yield Bond	"Classic USD MD - Distribution"	USD	0.23(1)	35 239
Global High Yield Bond	"Classic USD MD - Distribution"	USD	0.22(2)	143 906
Global High Yield Bond	"N - Distribution"	EUR	3.31	69 468
Global High Yield Bond	"Privilege - Distribution"	EUR	3.70	381 685
Global Income Bond	"Classic HKD MD - Distribution"	HKD	0.58(1)	38 591
Global Income Bond	"Classic HKD MD - Distribution"	HKD	0.60(2)	383 255
Global Income Bond	"Classic MD - Distribution"	USD	0.58(1)	41 543
Global Income Bond	"Classic MD - Distribution"	USD	0.60(2)	413 726
Global Income Bond	"Classic RH AUD MD - Distribution"	AUD	0.58(1)	13 585
Global Income Bond	"Classic RH AUD MD - Distribution"	AUD	0.57(2)	38 129
Global Income Bond	"Classic RH CAD MD - Distribution"	CAD	0.50(2)	363
Global Income Bond	"Classic RH CNH MD - Distribution"	CNH	4.17(1)	11 732
Global Income Bond	"Classic RH CNH MD - Distribution"	CNH	4.22(2)	84 759
Global Income Bond	"Classic RH EUR - Distribution"	EUR	1.01	1 278 744
Global Income Bond	"Classic RH EUR MD - Distribution"	EUR	0.46(1)	587
Global Income Bond	"Classic RH EUR MD - Distribution"	EUR	0.44(2)	4 312
Global Income Bond	"Classic RH GBP MD - Distribution"	GBP	0.60(1)	81
Global Income Bond	"Classic RH GBP MD - Distribution"	GBP	0.59(2)	1 686
Global Income Bond	"Classic RH JPY MD - Distribution"	JPY	22.92(1)	183
Global Income Bond	"Classic RH JPY MD - Distribution"	JPY	31.44(2)	1 160
Global Income Bond	"Classic RH NZD MD - Distribution"	NZD	0.58(1)	3 399
Global Income Bond	"Classic RH NZD MD - Distribution"	NZD	0.49(2)	27 789

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Global Income Bond	"Classic RH SGD MD - Distribution"	SGD	0.48(1)	37
Global Income Bond	"Classic RH SGD MD - Distribution"	SGD	0.38(2)	150
Global Inflation-Linked Bond	"Classic - Distribution"	EUR	2.87	107 020
Global Megatrends	"Classic - Distribution"	USD	2.49	379 661
Global Megatrends	"Classic EUR - Distribution"	EUR	3.11	233 883
Global Megatrends	"Privilege EUR - Distribution"	EUR	1.75	140 430
Global Megatrends	"X - Distribution"	USD	1 627.51	6 742 774
Green Bond	"Classic - Distribution"	EUR	2.45	150 240
Green Bond	"Privilege - Distribution"	EUR	2.51	595 765
Green Bond	"X - Distribution"	EUR	2 634.54	15 318 163
Green Bond	"XH AUD QD - Distribution"	AUD	997.51(1)	465 849
Green Bond	"XH AUD QD - Distribution"	AUD	947.67(8)	456 845
Green Tigers	"Classic - Distribution"	USD	2.41	13 899
Green Tigers	"Classic EUR - Distribution"	EUR	3.80	167 426
Green Tigers	"Classic MD - Distribution"	USD	0.14(1)	2
Green Tigers	"Classic MD - Distribution"	USD	0.15(2)	10
Green Tigers	"Classic RH SGD MD - Distribution"	SGD	0.03(1)	25
Green Tigers	"Privilege - Distribution"	USD	1.76	7 925
Green Tigers	"Privilege EUR - Distribution"	EUR	3.19	48 010
Green Tigers	"Privilege RH EUR - Distribution"	EUR	1.61	11 937
Green Tigers	"U2 - Distribution"	USD	1.78	7 031
Health Care Innovators	"Classic - Distribution"	EUR	19.12	989 758
Health Care Innovators	"Privilege - Distribution"	EUR	4.70	28 751
Inclusive Growth	"Classic - Distribution"	EUR	2.40	44 132
India Equity	"Classic - Distribution"	USD	1.89	53 806
India Equity	"Classic EUR - Distribution"	EUR	1.61	43 284
Japan Equity	"Classic - Distribution"	JPY	149.00	13 478 022
Japan Equity	"Classic EUR - Distribution"	EUR	0.82	1 762 278
Japan Equity	"Privilege - Distribution"	JPY	630.00	2 810 172
Japan Small Cap	"Classic - Distribution"	JPY	382.00	16 921 560
Japan Small Cap	"Classic EUR - Distribution"	EUR	2.12	712 615
Local Emerging Bond	"B MD - Distribution"	USD	0.49(1)	577
Local Emerging Bond	"B MD - Distribution"	USD	0.41(2)	978
Local Emerging Bond	"Classic - Distribution"	USD	2.61	460 977
Local Emerging Bond	"Classic EUR - Distribution"	EUR	2.59	218 128
Local Emerging Bond	"Classic MD - Distribution"	USD	0.20(1)	62 591
Local Emerging Bond	"Classic MD - Distribution"	USD	0.17(2)	260 214
Local Emerging Bond	"Classic RH EUR - Distribution"	EUR	1.79	39 737
Local Emerging Bond	"Privilege - Distribution"	USD	2.57	8 114

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Multi-Asset Opportunities	"B MD - Distribution"	USD	0.30(1)	283
Multi-Asset Opportunities	"B MD - Distribution"	USD	0.32(2)	4 982
Multi-Asset Opportunities	"B RH AUD MD - Distribution"	AUD	0.29	698
Multi-Asset Opportunities	"Classic - Distribution"	USD	1.72	541
Multi-Asset Opportunities	"Classic EUR - Distribution"	EUR	1.66	57 216
Multi-Asset Opportunities	"Classic HKD MD - Distribution"	HKD	0.26(1)	102 630
Multi-Asset Opportunities	"Classic HKD MD - Distribution"	HKD	0.27(2)	894 907
Multi-Asset Opportunities	"Classic MD - Distribution"	USD	0.26(1)	83 936
Multi-Asset Opportunities	"Classic MD - Distribution"	USD	0.27(2)	673 836
Multi-Asset Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.24(1)	23 547
Multi-Asset Opportunities	"Classic RH AUD MD - Distribution"	AUD	0.25(2)	168 165
Multi-Asset Opportunities	"Classic RH CAD MD - Distribution"	CAD	0.43(1)	726
Multi-Asset Opportunities	"Classic RH CAD MD - Distribution"	CAD	0.38(2)	5 623
Multi-Asset Opportunities	"Classic RH CNH MD - Distribution"	CNH	0.16(1)	11 582
Multi-Asset Opportunities	"Classic RH CNH MD - Distribution"	CNH	0.17(2)	82 676
Multi-Asset Opportunities	"Classic RH EUR - Distribution"	EUR	1.25	76 162
Multi-Asset Opportunities	"Classic RH EUR MD - Distribution"	EUR	0.38(1)	68 087
Multi-Asset Opportunities	"Classic RH EUR MD - Distribution"	EUR	0.37(2)	302 189
Multi-Asset Opportunities	"Classic RH GBP MD - Distribution"	GBP	0.52(1)	60
Multi-Asset Opportunities	"Classic RH GBP MD - Distribution"	GBP	0.53(2)	13 871
Multi-Asset Opportunities	"Classic RH JPY MD - Distribution"	JPY	14.58(1)	16
Multi-Asset Opportunities	"Classic RH JPY MD - Distribution"	JPY	23.46(2)	2 046
Multi-Asset Opportunities	"Classic RH NZD MD - Distribution"	NZD	0.50(1)	164
Multi-Asset Opportunities	"Classic RH NZD MD - Distribution"	NZD	0.42(2)	13 944
Multi-Asset Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.20(1)	4 807
Multi-Asset Opportunities	"Classic RH SGD MD - Distribution"	SGD	0.16(2)	18 179
Nordic Small Cap	"Classic - Distribution"	EUR	13.38	255 932
Nordic Small Cap	"Classic H NOK - Distribution"	NOK	51.95	938 754
Responsible Global Multi-Factor Corporate Bond	"Classic - Distribution"	USD	4.15	54
Responsible Global Multi-Factor Corporate Bond	"Privilege - Distribution"	USD	4.23	55
Responsible Multi-Asset Flexible	"Classic - Distribution"	EUR	2.86	58 880
Responsible US Multi-Factor Equity	"Classic - Distribution"	USD	2.22	137 179
Responsible US Multi-Factor Equity	"Classic EUR - Distribution"	EUR	1.90	50 814
Responsible US Multi-Factor Equity	"Privilege - Distribution"	USD	2.16	39 470
Responsible US Value Multi-Factor Equity	"Classic - Distribution"	USD	3.24	64 619
Responsible US Value Multi-Factor Equity	"Classic GBP - Distribution"	GBP	2.46	29
Responsible US Value Multi-Factor Equity	"Classic H EUR - Distribution"	EUR	2.63	14 843

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Responsible US Value Multi-Factor Equity	"N - Distribution"	USD	2.91	1 670
Responsible US Value Multi-Factor Equity	"Privilege H EUR - Distribution"	EUR	2.87	40 089
RMB Bond	"Classic - Distribution"	USD	1.71	13 261
RMB Bond	"Classic CNH MD - Distribution"	CNH	1.87(1)	4 469
RMB Bond	"Classic CNH MD - Distribution"	CNH	1.88(2)	18 256
RMB Bond	"Classic H AUD MD - Distribution"	AUD	0.36(1)	82
RMB Bond	"Classic H AUD MD - Distribution"	AUD	0.34(2)	406
RMB Bond	"Classic H EUR MD - Distribution"	EUR	0.22(1)	54
RMB Bond	"Classic H EUR MD - Distribution"	EUR	0.20(2)	247
RMB Bond	"Classic H HKD MD - Distribution"	HKD	0.30	422
RMB Bond	"Classic H SGD MD - Distribution"	SGD	0.26(1)	61
RMB Bond	"Classic H SGD MD - Distribution"	SGD	0.16(2)	190
RMB Bond	"Classic H USD MD - Distribution"	USD	0.35	17 413
RMB Bond	"Classic MD - Distribution"	USD	0.18	12
RMB Bond	"Privilege - Distribution"	USD	1.78	178
SMaRT Food	"Classic - Distribution"	EUR	1.48	84 227
SMaRT Food	"Classic RH USD MD - Distribution"	USD	0.30(1)	103
SMaRT Food	"Classic RH USD MD - Distribution"	USD	0.29(2)	499
SMaRT Food	"I MD - Distribution"	EUR	0.32(1)	9 054
SMaRT Food	"I MD - Distribution"	EUR	0.27(2)	34 448
SMaRT Food	"Privilege - Distribution"	EUR	1.68	54 677
SMaRT Food	"U - Distribution"	EUR	1.47	2 433
SMaRT Food	"U RH CHF - Distribution"	CHF	1.35	3 836
SMaRT Food	"U RH GBP - Distribution"	GBP	1.55	178
SMaRT Food	"U RH USD - Distribution"	USD	1.62	2 611
SMaRT Food	"UP - Distribution"	EUR	1.54	20 560
SMaRT Food	"UP RH CHF - Distribution"	CHF	1.43	28 220
SMaRT Food	"UP RH GBP - Distribution"	GBP	1.63	11 295
SMaRT Food	"UP RH USD - Distribution"	USD	1.69	12 174
Social Bond	"Classic - Distribution"	EUR	2.14	24
Social Bond	"I - Distribution"	EUR	2.17	40 287
Social Bond	"Privilege - Distribution"	EUR	2.16	4 789
Sustainable Asian Cities Bond	"Classic - Distribution"	USD	4.36	47 758
Sustainable Asian Cities Bond	"Classic EUR - Distribution"	EUR	3.65	51 421
Sustainable Asian Cities Bond	"Classic HKD MD - Distribution"	HKD	0.43(1)	4
Sustainable Asian Cities Bond	"Classic HKD MD - Distribution"	HKD	0.41(6)	12
Sustainable Asian Cities Bond	"Classic MD - Distribution"	USD	0.25(1)	19 601
Sustainable Asian Cities Bond	"Classic MD - Distribution"	USD	0.24(2)	70 627
Sustainable Asian Cities Bond	"Classic RH AUD MD - Distribution"	AUD	0.24(1)	920

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Asian Cities Bond	"Classic RH AUD MD - Distribution"	AUD	0.22(2)	4 193
Sustainable Asian Cities Bond	"Classic RH CNH MD - Distribution"	CNH	2.35(1)	702
Sustainable Asian Cities Bond	"Classic RH CNH MD - Distribution"	CNH	2.16(2)	3 276
Sustainable Asian Cities Bond	"Classic RH HKD MD - Distribution"	HKD	0.37(1)	42
Sustainable Asian Cities Bond	"Classic RH HKD MD - Distribution"	HKD	0.35(2)	200
Sustainable Asian Cities Bond	"Classic RH SGD MD - Distribution"	SGD	0.19(1)	455
Sustainable Asian Cities Bond	"Classic RH SGD MD - Distribution"	SGD	0.11(2)	1 327
Sustainable Enhanced Bond 12M	"Classic - Distribution"	EUR	1.79	455 637
Sustainable Enhanced Bond 12M	"I - Distribution"	EUR	2.06	11 863
Sustainable Enhanced Bond 12M	"Privilege - Distribution"	EUR	1.82	22 015
Sustainable Euro Bond	"Classic - Distribution"	EUR	2.83	60 814
Sustainable Euro Bond	"IH GBP - Distribution"	GBP	2.72	164 216
Sustainable Euro Bond	"Privilege - Distribution"	EUR	2.83	11 918
Sustainable Euro Bond	"Privilege H GBP - Distribution"	GBP	2.69	609
Sustainable Euro Corporate Bond	"Classic - Distribution"	EUR	1.58	500 145
Sustainable Euro Corporate Bond	"Classic MD - Distribution"	EUR	0.38(1)	4
Sustainable Euro Corporate Bond	"Classic MD - Distribution"	EUR	0.28(2)	15
Sustainable Euro Corporate Bond	"Classic RH CNH MD - Distribution"	CNH	3.39(1)	41
Sustainable Euro Corporate Bond	"Classic RH CNH MD - Distribution"	CNH	2.54(2)	158
Sustainable Euro Corporate Bond	"Classic RH HKD MD - Distribution"	HKD	0.49(1)	54
Sustainable Euro Corporate Bond	"Classic RH HKD MD - Distribution"	HKD	0.38(2)	208
Sustainable Euro Corporate Bond	"Classic RH USD MD - Distribution"	USD	0.51(1)	46
Sustainable Euro Corporate Bond	"Classic RH USD MD - Distribution"	USD	0.43(2)	195
Sustainable Euro Corporate Bond	"Privilege - Distribution"	EUR	3.15	267 266
Sustainable Euro Corporate Bond	"X - Distribution"	EUR	3.07	13 127 844
Sustainable Euro Multi-Factor Corporate Bond (merged on 26 June 2026)	"Classic - Distribution"	EUR	3.02	71 807
Sustainable Europe Dividend	"Classic - Distribution"	EUR	1.58	110 898
Sustainable Europe Dividend	"Classic RH CNH MD - Distribution"	CNH	2.23(1)	27
Sustainable Europe Dividend	"Classic RH CNH MD - Distribution"	CNH	2.40(2)	150
Sustainable Europe Dividend	"Classic RH HKD MD - Distribution"	HKD	0.37	242
Sustainable Europe Dividend	"Classic RH USD MD - Distribution"	USD	0.39(1)	2 373
Sustainable Europe Dividend	"Classic RH USD MD - Distribution"	USD	0.38(2)	11 072
Sustainable Europe Dividend	"N - Distribution"	EUR	3.23	9 265
Sustainable Europe Dividend	"Privilege - Distribution"	EUR	4.19	702 772
Sustainable Europe Multi-Factor Equity	"Classic - Distribution"	EUR	4.12	123 944
Sustainable Europe Multi-Factor Equity	"Privilege - Distribution"	EUR	4.24	21 264
Sustainable Europe Value	"Classic - Distribution"	EUR	4.97	59 731
Sustainable Europe Value	"I MD - Distribution"	EUR	0.38(1)	536

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Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Europe Value	"I MD - Distribution"	EUR	0.44(2)	2 051
Sustainable Europe Value	"Privilege - Distribution"	EUR	5.33	290
Sustainable Global Corporate Bond	"B MD - Distribution"	USD	0.58(1)	364 279
Sustainable Global Corporate Bond	"B MD - Distribution"	USD	0.53(2)	1 518 938
Sustainable Global Corporate Bond	"Classic - Distribution"	USD	4.88	140 466
Sustainable Global Corporate Bond	"Classic EUR - Distribution"	EUR	4.36	973
Sustainable Global Corporate Bond	"Classic H CNH MD - Distribution"	CNH	5.42(1)	137
Sustainable Global Corporate Bond	"Classic H CNH MD - Distribution"	CNH	4.90(2)	627
Sustainable Global Corporate Bond	"Classic HKD MD - Distribution"	HKD	0.71(1)	8
Sustainable Global Corporate Bond	"Classic HKD MD - Distribution"	HKD	0.65(2)	40
Sustainable Global Corporate Bond	"Classic MD - Distribution"	USD	0.61(1)	762 083
Sustainable Global Corporate Bond	"Classic MD - Distribution"	USD	0.56(2)	3 103 002
Sustainable Global Corporate Bond	"NH EUR - Distribution"	EUR	3.59	65 594
Sustainable Global Corporate Bond	"Privilege - Distribution"	USD	4.64	8 391
Sustainable Global Low Vol Equity	"B USD MD - Distribution"	USD	0.14(1)	1
Sustainable Global Low Vol Equity	"B USD MD - Distribution"	USD	0.13(2)	5
Sustainable Global Low Vol Equity	"Classic - Distribution"	EUR	1.52	195 893
Sustainable Global Low Vol Equity	"Classic RH CNH MD - Distribution"	CNH	1.04(1)	197
Sustainable Global Low Vol Equity	"Classic RH CNH MD - Distribution"	CNH	1.14(2)	2 216
Sustainable Global Low Vol Equity	"Classic RH HKD MD - Distribution"	HKD	0.25(1)	22
Sustainable Global Low Vol Equity	"Classic RH HKD MD - Distribution"	HKD	0.24(2)	105
Sustainable Global Low Vol Equity	"Classic RH USD MD - Distribution"	USD	0.28	15 214
Sustainable Global Low Vol Equity	"Classic USD - Distribution"	USD	7.21	8 051
Sustainable Global Low Vol Equity	"Classic USD MD - Distribution"	USD	0.18(1)	351
Sustainable Global Low Vol Equity	"Classic USD MD - Distribution"	USD	0.17(2)	1 345
Sustainable Multi-Asset Balanced	"Classic - Distribution"	EUR	2.94	437 445
Sustainable Multi-Asset Balanced	"Classic MD - Distribution"	EUR	0.18(1)	9 440
Sustainable Multi-Asset Balanced	"Classic MD - Distribution"	EUR	0.19(2)	46 000
Sustainable Multi-Asset Balanced	"Classic RH AUD MD - Distribution"	AUD	0.30(1)	30
Sustainable Multi-Asset Balanced	"Classic RH AUD MD - Distribution"	AUD	0.32(2)	168
Sustainable Multi-Asset Balanced	"Classic RH CAD MD - Distribution"	CAD	0.30(1)	29
Sustainable Multi-Asset Balanced	"Classic RH CAD MD - Distribution"	CAD	0.24(2)	115
Sustainable Multi-Asset Balanced	"Classic RH HKD MD - Distribution"	HKD	0.27(1)	27
Sustainable Multi-Asset Balanced	"Classic RH HKD MD - Distribution"	HKD	0.28(2)	140
Sustainable Multi-Asset Balanced	"Classic RH SGD MD - Distribution"	SGD	0.20(1)	384
Sustainable Multi-Asset Balanced	"Classic RH SGD MD - Distribution"	SGD	0.14(2)	596
Sustainable Multi-Asset Balanced	"Classic RH USD - Distribution"	USD	2.87	33 824
Sustainable Multi-Asset Balanced	"Classic RH USD MD - Distribution"	USD	0.32(1)	963
Sustainable Multi-Asset Balanced	"Classic RH USD MD - Distribution"	USD	0.36(2)	5 454

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Notes to the financial statements at 30/06/2026

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Multi-Asset Balanced	"Classic Solidarity BE - Distribution"	EUR	2.48	1 134 626
Sustainable Multi-Asset Balanced	"Privilege - Distribution"	EUR	2.92	1 606 678
Sustainable Multi-Asset Growth	"Classic - Distribution"	EUR	3.18	43 871
Sustainable Multi-Asset Growth	"Classic RH AUD MD - Distribution"	AUD	0.29(1)	462
Sustainable Multi-Asset Growth	"Classic RH AUD MD - Distribution"	AUD	0.32(2)	2 215
Sustainable Multi-Asset Growth	"Classic RH CAD MD - Distribution"	CAD	0.30(1)	27
Sustainable Multi-Asset Growth	"Classic RH CAD MD - Distribution"	CAD	0.24(2)	110
Sustainable Multi-Asset Growth	"Classic RH HKD MD - Distribution"	HKD	0.27(1)	25
Sustainable Multi-Asset Growth	"Classic RH HKD MD - Distribution"	HKD	0.28(2)	130
Sustainable Multi-Asset Growth	"Classic RH SGD MD - Distribution"	SGD	0.19(1)	1 349
Sustainable Multi-Asset Growth	"Classic RH SGD MD - Distribution"	SGD	0.13(2)	4 227
Sustainable Multi-Asset Growth	"Classic RH USD MD - Distribution"	USD	0.34(1)	656
Sustainable Multi-Asset Growth	"Classic RH USD MD - Distribution"	USD	0.38(2)	3 687
Sustainable Multi-Asset Growth	"Classic Solidarity BE - Distribution"	EUR	2.48	469 494
Sustainable Multi-Asset Growth	"Privilege - Distribution"	EUR	2.74	282
Sustainable Multi-Asset Stability	"Classic - Distribution"	EUR	5.72	691 007
Sustainable Multi-Asset Stability	"Classic Solidarity BE - Distribution"	EUR	2.57	660 243
Sustainable Multi-Asset Stability	"Privilege - Distribution"	EUR	2.56	9 756
Target Risk Balanced	"Classic - Distribution"	EUR	3.51	563 790
Target Risk Balanced	"Classic RH USD MD - Distribution"	USD	0.42(1)	278
Target Risk Balanced	"Classic RH USD MD - Distribution"	USD	0.48(2)	1 533
Target Risk Balanced	"N - Distribution"	EUR	2.56	2 483
Target Risk Balanced	"Privilege - Distribution"	EUR	3.18	99 973
Turkey Equity	"Classic - Distribution"	EUR	3.28	33 776
Turkey Equity	"Privilege - Distribution"	EUR	1.93	7 672
US Growth	"Classic - Distribution"	USD	0.59	133 104
US Growth	"Classic EUR - Distribution"	EUR	0.50	207
US Growth	"Classic H EUR - Distribution"	EUR	1.85	4 258
US Growth	"Classic HKD MD - Distribution"	HKD	0.51(1)	7
US Growth	"Classic HKD MD - Distribution"	HKD	0.62(2)	40
US Growth	"Classic MD - Distribution"	USD	0.52(1)	5
US Growth	"Classic MD - Distribution"	USD	0.62(2)	278
US Growth	"Classic RH AUD MD - Distribution"	AUD	0.50(1)	33
US Growth	"Classic RH AUD MD - Distribution"	AUD	0.54(2)	191
US Growth	"Classic RH CNH MD - Distribution"	CNH	3.42(1)	49
US Growth	"Classic RH CNH MD - Distribution"	CNH	4.09(2)	298
US Growth	"Privilege - Distribution"	USD	1.40	8 999
US Growth	"Privilege H EUR - Distribution"	EUR	1.15	1 150
US High Yield Bond	"B MD - Distribution"	USD	0.53(1)	5

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Notes to the financial statements at 30/06/2026

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
US High Yield Bond	"B MD - Distribution"	USD	0.46(2)	25
US High Yield Bond	"BH AUD MD - Distribution"	AUD	0.51(1)	205
US High Yield Bond	"BH AUD MD - Distribution"	AUD	0.44(2)	931
US High Yield Bond	"Classic - Distribution"	USD	5.42	51 242
US High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.41(1)	4 965
US High Yield Bond	"Classic H AUD MD - Distribution"	AUD	0.35(2)	20 520
US High Yield Bond	"Classic MD - Distribution"	USD	0.35(1)	103 916
US High Yield Bond	"Classic MD - Distribution"	USD	0.31(2)	441 726
US Mid Cap	"Classic - Distribution"	USD	4.22	49 030
US Mid Cap	"Classic EUR - Distribution"	EUR	3.64	1 209
US Small Cap	"Classic - Distribution"	USD	3.88	87 175
US Small Cap	"Classic EUR - Distribution"	EUR	3.30	62 346
US Small Cap	"Privilege - Distribution"	USD	3.47	76 286
US Small Cap	"U16 EUR QD - Distribution"	EUR	0.28(1)	3
US Small Cap	"U16 EUR QD - Distribution"	EUR	0.36(8)	4
US Small Cap	"U16 GBP QD - Distribution"	GBP	0.28(1)	3
US Small Cap	"U16 GBP QD - Distribution"	GBP	0.37(8)	5
US Small Cap	"U16 HKD MD - Distribution"	HKD	0.09(1)	0
US Small Cap	"U16 HKD MD - Distribution"	HKD	0.12(2)	10
US Small Cap	"U16 MD - Distribution"	USD	0.09(1)	1
US Small Cap	"U16 MD - Distribution"	USD	0.12(2)	5
US Small Cap	"U16 QD - Distribution"	USD	0.28(1)	3
US Small Cap	"U16 QD - Distribution"	USD	0.38(8)	4
US Small Cap	"U16 RH CNH MD - Distribution"	CNH	1.18(2)	82
USD Money Market	"Classic - Distribution"	USD	4.332987	735 468
USD Money Market	"Classic Plus MD - Distribution"	USD	0.35(1)	30 417
USD Money Market	"Classic Plus MD - Distribution"	USD	0.29(4)	23 418
USD Money Market	"Classic Plus MD - Distribution"	USD	0.31(9)	16 825
USD Money Market	"Classic Plus MD - Distribution"	USD	0.30(10)	16 213
USD Money Market	"Classic Plus MD - Distribution"	USD	0.32(11)	46 524
USD Money Market	"Privilege - Distribution"	USD	4.438561	1 281 371
USD Short Duration Bond	"B MD - Distribution"	USD	0.50(1)	5
USD Short Duration Bond	"B MD - Distribution"	USD	0.46(2)	25
USD Short Duration Bond	"Classic - Distribution"	USD	3.36	166 190
USD Short Duration Bond	"Classic HKD MD - Distribution"	HKD	0.50(1)	6
USD Short Duration Bond	"Classic HKD MD - Distribution"	HKD	0.45(2)	20 108
USD Short Duration Bond	"Classic MD - Distribution"	USD	0.54(1)	268 161
USD Short Duration Bond	"Classic MD - Distribution"	USD	0.49(2)	1 179 923
USD Short Duration Bond	"Classic RH AUD MD - Distribution"	AUD	0.50(1)	33

Notes to the financial statements at 30/06/2026

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
USD Short Duration Bond	"Classic RH AUD MD - Distribution"	AUD	0.44(2)	34 600
USD Short Duration Bond	"Classic RH CNH MD - Distribution"	CNH	3.32(1)	48
USD Short Duration Bond	"Classic RH CNH MD - Distribution"	CNH	2.88(2)	210
USD Short Duration Bond	"Classic RH EUR MD - Distribution"	EUR	0.38(1)	45
USD Short Duration Bond	"Classic RH EUR MD - Distribution"	EUR	0.31(2)	181
USD Short Duration Bond	"Classic RH GBP MD - Distribution"	GBP	0.52(1)	60
USD Short Duration Bond	"Classic RH GBP MD - Distribution"	GBP	0.46(2)	263
USD Short Duration Bond	"Classic RH JPY MD - Distribution"	JPY	18.75(2)	296
USD Short Duration Bond	"Classic RH NZD MD - Distribution"	NZD	0.50(1)	55
USD Short Duration Bond	"Classic RH NZD MD - Distribution"	NZD	0.35(2)	198
USD Short Duration Bond	"Privilege - Distribution"	USD	3.52	14 608

(1) In December 2025

(2) Since January 2026

(3) In January 2026

(4) In February 2026

(5) Since March 2026

(6) From January to March 2026

(7) Since April 2026

(8) In March 2026

(9) In April 2026

(10) In May 2026

(11) In January and March 2026

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 combined figures 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 2026 were the following:

EUR 1 =	AUD 1.65025
EUR 1 =	BRL 5.91770
EUR 1 =	CAD 1.62205
EUR 1 =	CHF 0.92225
EUR 1 =	CNH 7.76070
EUR 1 =	CZK 24.26750
EUR 1 =	GBP 0.86140
EUR 1 =	HKD 8.96580
EUR 1 =	HUF 355.9250
EUR 1 =	JPY 185.81480
EUR 1 =	NOK 11.31350
EUR 1 =	PLN 4.29750
EUR 1 =	SEK 11.0650
EUR 1 =	SGD 1.47880
EUR 1 =	USD 1.14330
EUR 1 =	ZAR 18.73865

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Note 11 - Futures contracts

As at 30 June 2026, the following positions were outstanding:

Emerging Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	123	S	US 10YR NOTE FUTURE (CBT)	21/09/2026	13 516 547	(97 102)
					Total:	(97 102)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 387 306.

Emerging Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	25	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2026	2 903 906	(96 094)
USD	44	P	US 10YR NOTE FUTURE (CBT)	21/09/2026	4 835 188	31 625
USD	39	P	US 5YR NOTE FUTURE (CBT)	30/09/2026	4 174 828	12 492
					Total:	(51 977)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 102 671.

Enhanced Bond 6M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	181	S	EURO-BOBL FUTURE	08/09/2026	20 883 780	(77 830)
EUR	772	S	EURO-BUND FUTURE	08/09/2026	98 306 480	(802 880)
EUR	2 298	P	EURO-SCHATZ FUTURE	08/09/2026	243 496 080	310 230
					Total:	(570 480)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 1 906 811.

Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	50	S	EURO BUXL 30Y BONDS	08/09/2026	5 561 000	(99 500)
EUR	96	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2026	11 518 080	38 400
EUR	181	P	EURO-BOBL FUTURE	08/09/2026	20 883 780	89 390
EUR	611	S	EURO-BUND FUTURE	08/09/2026	77 804 740	(430 160)
EUR	352	P	EURO-SCHATZ FUTURE	08/09/2026	37 297 920	47 520
					Total:	(354 350)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 1 486 434.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	7	P	EURO BUXL 30Y BONDS	08/09/2026	778 540	14 080
EUR	1 168	S	EURO-BOBL FUTURE	08/09/2026	134 763 840	(330 620)
EUR	80	S	EURO-BUND FUTURE	08/09/2026	10 187 200	2 400
EUR	863	P	EURO-SCHATZ FUTURE	08/09/2026	91 443 480	134 460
					Total:	(179 680)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 1 555 553.

Euro Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	109	S	EURO-BOBL FUTURE	08/09/2026	12 576 420	(42 570)
EUR	30	S	EURO-BUND FUTURE	08/09/2026	3 820 200	1 160
EUR	187	P	EURO-SCHATZ FUTURE	08/09/2026	19 814 520	28 985
					Total:	(12 425)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 104 545.

Euro Corporate Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2	S	EURO BUXL 30Y BONDS	08/09/2026	222 440	(4 120)
EUR	7	S	EURO CORPORATE SRI	18/09/2026	1 211 350	(6 090)
USD	3	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	295 116	(410)
USD	3	S	US 5YR NOTE FUTURE (CBT)	30/09/2026	280 889	185
					Total:	(10 435)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 44 123.

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	51	P	EURO STOXX 50 - FUTURE	18/09/2026	3 241 560	36 465
					Total:	36 465

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 329 627.

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Notes to the financial statements at 30/06/2026

Euro Flexible Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	99	S	EURO BUXL 30Y BONDS	08/09/2026	11 010 780	(196 720)
EUR	101	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2026	12 117 980	40 400
EUR	392	P	EURO-BOBL FUTURE	08/09/2026	45 228 960	201 660
EUR	79	S	EURO-BUND FUTURE	08/09/2026	10 059 860	(31 830)
EUR	272	P	EURO-SCHATZ FUTURE	08/09/2026	28 821 120	36 720
USD	220	S	US 10YR NOTE FUTURE (CBT)	21/09/2026	21 145 751	(73 663)
USD	188	P	US 2YR NOTE FUTURE (CBT)	30/09/2026	33 895 713	(24 163)
USD	172	P	US 5YR NOTE FUTURE (CBT)	30/09/2026	16 104 314	27 128
JPY	245	S	10 YR MINI JGB FUTURE (SGX)	11/09/2026	16 846 694	(15 133)
					Total:	(35 601)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 990 494.

Euro Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	324	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2026	38 873 520	(416 486)
EUR	548	S	EURO BUXL 30Y BONDS	08/09/2026	60 948 560	(970 682)
EUR	84	P	EURO-BOBL FUTURE	08/09/2026	9 691 920	34 430
EUR	757	S	EURO-BTP FUTURE	08/09/2026	90 347 950	(321 547)
EUR	1 068	P	EURO-BUND FUTURE	08/09/2026	135 999 120	876 883
EUR	788	S	EURO-SCHATZ FUTURE	08/09/2026	83 496 480	(120 795)
EUR	1 303	P	SHORT TERM EURO BTP FUTURES	08/09/2026	139 486 150	235 620
GBP	291	S	LONG GILT FUTURE (LIFFE)	28/09/2026	30 137 114	107 720
					Total:	(574 857)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 4 040 937.

Euro Government Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	39	S	EURO BUXL 30Y BONDS	08/09/2026	4 337 580	(71 001)
EUR	9	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2026	1 079 820	(11 569)
EUR	26	P	EURO-BOBL FUTURE	08/09/2026	2 999 880	10 660
EUR	3	P	EURO-BTP FUTURE	08/09/2026	358 050	5 389
EUR	33	P	EURO-BUND FUTURE	08/09/2026	4 202 220	21 735

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Notes to the financial statements at 30/06/2026

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	83	S	EURO-SCHATZ FUTURE	08/09/2026	8 794 680	(5 425)
EUR	25	P	SHORT TERM EURO BTP FUTURES	08/09/2026	2 676 250	4 565
					Total:	(45 646)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 154 610.

Euro High Conviction Income Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	230	S	EURO-BOBL FUTURE	08/09/2026	26 537 400	(94 300)
EUR	480	S	EURO-BUND FUTURE	08/09/2026	61 123 200	(497 190)
					Total:	(591 490)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 2 142 248.

Euro Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	91	P	EURO-BOBL FUTURE	08/09/2026	10 499 580	66 250
EUR	5	S	EURO-BTP FUTURE	08/09/2026	596 750	(5 150)
EUR	16	P	EURO-BUND FUTURE	08/09/2026	2 037 440	10 390
USD	15	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	1 475 581	(5 125)
USD	157	S	US 2YR NOTE FUTURE (CBT)	30/09/2026	28 306 526	36 033
USD	125	S	US 5YR NOTE FUTURE (CBT)	30/09/2026	11 703 717	(35 848)
GBP	22	S	LONG GILT FUTURE (LIFFE)	28/09/2026	2 278 407	3 576
AUD	59	S	AUST 10 YR BONDS FUTURE	15/09/2026	3 955 555	(31 789)
CAD	235	P	CAN 2YR BOND	18/09/2026	15 257 144	6 119
					Total:	44 456

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 745 209.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Euro Medium Term Income Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	352	P	EURO-BOBL FUTURE	08/09/2026	40 613 760	130 770
EUR	252	S	EURO-BUND FUTURE	08/09/2026	32 089 680	(258 120)
EUR	522	P	EURO-SCHATZ FUTURE	08/09/2026	55 311 120	70 470
USD	163	S	US 2YR NOTE FUTURE (CBT)	30/09/2026	29 388 304	(1 114)
					Total:	(57 994)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 478 894.

Euro Short Term Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	976	S	EURO-BOBL FUTURE	08/09/2026	112 610 880	(345 080)
EUR	125	S	EURO-BUND FUTURE	08/09/2026	15 917 500	(132 500)
EUR	400	P	EURO-SCHATZ FUTURE	08/09/2026	42 384 000	62 000
					Total:	(415 580)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 1 755 793.

Global Absolute Return Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 010	S	EURO BUXL 30Y BONDS	08/09/2026	112 332 200	(2 001 680)
EUR	1 504	P	EURO-BOBL FUTURE	08/09/2026	173 531 520	616 540
EUR	716	P	EURO-BUND FUTURE	08/09/2026	91 175 440	730 320
EUR	730	P	EURO-SCHATZ FUTURE	08/09/2026	77 350 800	105 850
EUR	2 482	S	EURO CORPORATE SRI	18/09/2026	429 510 100	(2 531 640)
USD	6 029	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	593 085 012	(5 871 533)
USD	1 907	S	US 10YR NOTE FUTURE (CBT)	21/09/2026	183 295 217	(1 221 144)
USD	524	S	US 2YR NOTE FUTURE (CBT)	30/09/2026	94 475 285	117 438
USD	8 410	P	US 5YR NOTE FUTURE (CBT)	30/09/2026	787 426 064	762 757
					Total:	(9 293 092)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 28 145 676.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	130	S	EURO BUXL 30Y BONDS	08/09/2026	14 458 600	(256 800)
EUR	62	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2026	7 438 760	21 080
EUR	99	P	EURO-BOBL FUTURE	08/09/2026	11 422 620	40 580
EUR	26	P	EURO-BONO 10YR 6%	08/09/2026	3 183 700	15 900
EUR	80	P	EURO-BTP FUTURE	08/09/2026	9 548 000	66 920
EUR	69	S	EURO-BUND FUTURE	08/09/2026	8 786 460	(70 380)
EUR	36	P	EURO-SCHATZ FUTURE	08/09/2026	3 814 560	5 220
USD	1 019	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	100 241 106	(1 007 708)
USD	57	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2026	5 791 049	164 108
USD	29	P	US 10YR NOTE FUTURE (CBT)	21/09/2026	2 787 394	16 047
USD	66	P	US LONG BOND FUTURE (CBT)	21/09/2026	6 552 086	155 881
USD	380	P	US 2YR NOTE FUTURE (CBT)	30/09/2026	68 512 611	(99 741)
USD	1 512	P	US 5YR NOTE FUTURE (CBT)	30/09/2026	141 568 158	238 450
GBP	45	P	LONG GILT FUTURE (LIFFE)	28/09/2026	4 660 378	32 389
JPY	14	P	JPN 10Y BOND (TSE)	14/09/2026	9 626 682	14 880
AUD	23	P	AUST 10 YR BONDS FUTURE	15/09/2026	1 531 882	24 092
AUD	17	P	AUST 3 YR BONDS	15/09/2026	1 080 631	5 817
CAD	30	P	CAN 10YR BOND FUTURE.	18/09/2026	2 239 943	39 025
CAD	14	P	CAN 2YR BOND	18/09/2026	908 936	3 323
					Total:	(590 917)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 2 330 698.

Global High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	22	S	LIQUIDITY SCREENED EURO HY	18/09/2026	1 392 776	(11 616)
USD	21	P	HIGH YIELD	18/09/2026	1 399 890	2 094
USD	62	P	US 2YR NOTE FUTURE (CBT)	30/09/2026	11 178 373	(1 278)
USD	20	P	US 5YR NOTE FUTURE (CBT)	30/09/2026	1 872 595	6 423
					Total:	(4 377)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 108 058.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Global Income Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
GBP	93	P	LONG GILT FUTURE (LIFFE)	28/09/2026	11 011 636	124 988
					Total:	124 988

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 172 649.

Global Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	38	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2026	4 559 240	(2 280)
EUR	151	P	EURO-BOBL FUTURE	08/09/2026	17 422 380	112 520
EUR	18	S	EURO-BTP FUTURE	08/09/2026	2 148 300	(18 540)
EUR	35	P	EURO-BUND FUTURE	08/09/2026	4 456 900	22 800
USD	141	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	13 870 457	(61 961)
USD	84	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2026	8 534 177	149 584
USD	12	S	US 10YR NOTE FUTURE (CBT)	21/09/2026	1 153 405	(3 362)
USD	20	S	US LONG BOND FUTURE (CBT)	21/09/2026	1 985 481	(31 706)
USD	578	S	US 2YR NOTE FUTURE (CBT)	30/09/2026	104 211 288	100 034
USD	222	S	US 5YR NOTE FUTURE (CBT)	30/09/2026	20 785 801	(58 289)
GBP	5	S	LONG GILT FUTURE (LIFFE)	28/09/2026	517 820	1 347
AUD	103	S	AUST 10 YR BONDS FUTURE	15/09/2026	6 907 910	(52 357)
CAD	388	P	CAN 2YR BOND	18/09/2026	25 190 518	6 954
					Total:	164 744

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 1 680 240.

Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	183	S	EURO-BOBL FUTURE	08/09/2026	21 114 540	10 980
USD	498	S	US 10YR NOTE FUTURE (CBT)	21/09/2026	47 866 292	(64 520)
					Total:	(53 540)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 1 323 482.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Multi-Asset Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	8	S	EURO-BOBL FUTURE	08/09/2026	1 055 312	(3 750)
EUR	104	P	EURO-BUND FUTURE	08/09/2026	15 141 135	131 581
EUR	38	S	EURO STOXX 50 - FUTURE	18/09/2026	2 761 390	(30 629)
EUR	187	P	EURO STOXX BANK (SX7E)	18/09/2026	3 146 559	(42 722)
EUR	113	P	STOXX 600 UTILITIES INDEX	18/09/2026	3 634 197	116 920
USD	25	P	E MINI S&P 500 EWF INDEX	18/09/2026	4 342 750	36 500
USD	38	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	4 273 813	(49 469)
USD	8	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2026	929 250	23 047
USD	5	P	US 10YR NOTE FUTURE (CBT)	21/09/2026	549 453	3 594
USD	7	P	US LONG BOND FUTURE (CBT)	21/09/2026	794 500	16 594
USD	318	P	SGX FTSE XINHUA FSP	30/07/2026	4 933 452	40 005
USD	31	P	US 2YR NOTE FUTURE (CBT)	30/09/2026	6 390 117	(5 344)
USD	36	S	US 5YR NOTE FUTURE (CBT)	30/09/2026	3 853 688	(6 109)
GBP	48	P	LONG GILT FUTURE (LIFFE)	28/09/2026	5 683 425	100 659
JPY	40	P	TOPIX INDX FUTR	10/09/2026	9 852 024	210 429
HKD	153	P	HSTECH	30/07/2026	4 358 587	64 231
					Total:	605 537

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 4 704 129.

Responsible Global Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	8	S	EURO-BOBL FUTURE	08/09/2026	1 055 312	(4 573)
EUR	2	S	EURO-BUND FUTURE	08/09/2026	291 176	(2 584)
EUR	1	S	EURO-SCHATZ FUTURE	08/09/2026	121 144	0
USD	13	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2026	1 510 031	(40 625)
USD	2	S	US 10YR NOTE FUTURE (CBT)	21/09/2026	219 781	(1 781)
USD	20	P	US LONG BOND FUTURE (CBT)	21/09/2026	2 270 000	33 359
USD	2	P	US 2YR NOTE FUTURE (CBT)	30/09/2026	412 266	(484)
USD	6	S	US 5YR NOTE FUTURE (CBT)	30/09/2026	642 281	(258)
GBP	8	P	LONG GILT FUTURE (LIFFE)	28/09/2026	947 238	11 786
JPY	2	P	10 YR MINI JGB FUTURE (SGX)	11/09/2026	157 231	406

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
AUD	2	P	AUST 10 YR BONDS FUTURE	15/09/2026	154 181	2 009
CAD	13	P	CAN 10YR BOND FUTURE.	18/09/2026	1 109 735	10 537
					Total:	7 792

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 120 328.

Responsible Multi-Asset Flexible

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	21	S	EURO-BUND FUTURE	08/09/2026	2 674 140	(21 420)
USD	18	S	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2026	1 828 752	(60 515)
USD	93	P	US 10YR NOTE FUTURE (CBT)	21/09/2026	8 938 886	58 465
GBP	10	P	LONG GILT FUTURE (LIFFE)	28/09/2026	1 035 640	18 342
					Total:	(5 128)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 462 439.

Responsible US Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	273	P	S&P 500 E-MINI FUTURE	18/09/2026	103 033 613	745 938
					Total:	745 938

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 7 434 871.

Responsible US Value Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	457	P	S&P 500 E-MINI FUTURE	18/09/2026	172 477 513	1 113 937
					Total:	1 113 937

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 12 580 396.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Social Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	9	S	EURO BUXL 30Y BONDS	08/09/2026	1 000 980	(17 900)
EUR	17	S	EURO-BUND FUTURE	08/09/2026	2 164 780	2 040
					Total:	(15 860)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 99 432.

Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 352	S	EURO-BOBL FUTURE	08/09/2026	155 993 760	(444 549)
					Total:	(444 549)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 2 238 617.

Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	168	S	EURO-BOBL FUTURE	08/09/2026	19 383 840	(7 550)
					Total:	(7 550)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 229 930.

Sustainable Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	250	P	EURO-SCHATZ FUTURE	08/09/2026	26 490 000	38 750
EUR	55	S	EURO CORPORATE SRI	18/09/2026	9 517 750	(58 350)
USD	30	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	2 951 161	(4 100)
USD	10	S	US 5YR NOTE FUTURE (CBT)	30/09/2026	936 297	615
					Total:	(23 085)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 193 209.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Sustainable Euro Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	108	P	EURO STOXX 50 - FUTURE	18/09/2026	6 864 480	72 640
					Total:	72 640

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 484 902.

Sustainable Europe Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2 439	P	MSCI EUROPE NR	18/09/2026	109 169 640	768 780
					Total:	768 780

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 7 647 279.

Sustainable Global Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	53	S	EURO-BOBL FUTURE	08/09/2026	6 991 440	(26 056)
EUR	6	S	EURO-BUND FUTURE	08/09/2026	873 527	(7 271)
USD	189	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	21/09/2026	21 256 594	(141 827)
USD	44	P	ULTRA LONG TERM US TREASURY BOND FUTURE	21/09/2026	5 110 875	84 469
USD	20	P	US 10YR NOTE FUTURE (CBT)	21/09/2026	2 197 813	3 484
USD	47	P	US LONG BOND FUTURE (CBT)	21/09/2026	5 334 500	75 765
USD	188	P	US 2YR NOTE FUTURE (CBT)	30/09/2026	38 752 969	(44 296)
USD	176	S	US 5YR NOTE FUTURE (CBT)	30/09/2026	18 840 250	(7 406)
					Total:	(63 138)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 687 414.

Sustainable Japan Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in JPY)	Net unrealised gain/(loss) (in JPY)
JPY	45	P	TOPIX INDX FUTURE	10/09/2026	1 801 350 000	40 676 000
					Total:	40 676 000

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to JPY 73 278 234.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Sustainable Multi-Asset Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	68	S	EURO-BOBL FUTURE	08/09/2026	7 845 840	(2 780)
EUR	15	S	EURO-BUND FUTURE	08/09/2026	1 910 100	(15 600)
					Total:	(18 380)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 143 495.

Sustainable Multi-Asset Stability

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	52	S	EURO-BOBL FUTURE	08/09/2026	5 999 760	(2 270)
EUR	12	S	EURO-BUND FUTURE	08/09/2026	1 528 080	(12 480)
					Total:	(14 750)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 111 666.

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	55	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	08/09/2026	6 598 900	18 700
EUR	154	S	EURO-BOBL FUTURE	08/09/2026	17 768 520	(63 140)
EUR	59	P	EURO-BTP FUTURE	08/09/2026	7 041 650	49 360
EUR	47	P	EURO-BUND FUTURE	08/09/2026	5 984 980	47 940
EUR	103	P	STOXX 600 UTILITIES INDEX	18/09/2026	2 897 390	93 215
EUR	415	P	STOXX 600(SXXP)	18/09/2026	13 369 225	75 550
USD	75	P	DOLLAR INDEX SPOT	14/09/2026	6 622 737	86 460
USD	310	P	EURO FX CURR FUTURE (CME)	14/09/2026	38 829 649	(472 809)
USD	45	P	E MINI S&P 500 EWF INDEX	18/09/2026	6 837 182	57 465
USD	43	P	MSCI EMERGING MARKETS INDEX	18/09/2026	3 304 640	(48 517)
USD	52	S	MSCI WORLD NR	18/09/2026	7 146 191	54 749
USD	138	P	S&P 500 E-MINI FUTURE	18/09/2026	45 554 907	293 611
USD	308	P	US 10YR NOTE FUTURE (CBT)	21/09/2026	29 604 052	193 627
USD	218	P	SGX FTSE XINHUA FSP	30/07/2026	2 958 149	23 983
GBP	27	P	LONG GILT FUTURE (LIFFE)	28/09/2026	2 796 227	49 524
HKD	111	P	HSTECH	30/07/2026	2 765 777	40 878
					Total:	500 596

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 6 788 920.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

US High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	62	P	US 2YR NOTE FUTURE (CBT)	30/09/2026	12 780 234	(1 461)
USD	20	P	US 5YR NOTE FUTURE (CBT)	30/09/2026	2 140 938	7 344
					Total:	5 883

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 92 442.

USD Short Duration Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	37	S	EURO BUXL 30Y BONDS	08/09/2026	4 704 840	(82 340)
EUR	48	S	EURO-BOBL FUTURE	08/09/2026	6 331 870	(21 952)
USD	8	S	US 10YR NOTE FUT (CBT)	21/09/2026	879 125	(7 125)
JPY	4	S	JPN 10Y BOND (TSE)	14/09/2026	3 144 624	(7 138)
					Total:	(118 555)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 464 922.

Brokers for Futures contracts:

BNP Paribas SA, France
Goldman Sachs London
Société Générale Paris

Notes to the financial statements at 30/06/2026

Note 12 - Forward foreign exchange contracts

As at 30 June 2026, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

Aqua

Currency	Purchase amount	Currency	Sale amount
CNH	4 636 758	AUD	521 000
CZK	9 439 104 394	CHF	1 506 900
EUR	263 548 302	CNH	2 318 379
HKD	171 834	CZK	4 719 552 197
SGD	11 942 003	DKK	6 507 500
USD	89 075 735	EUR	474 046 304
		GBP	2 791 900
		HKD	85 917
		JPY	159 939 400
		SEK	7 398 200
		SGD	6 039 186
		USD	65 647 552
		Net unrealised gain (in EUR)	819 634

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Asia ex-Japan Equity

Currency	Purchase amount	Currency	Sale amount
AUD	59 311	AUD	31 387
CNH	169 252	CNH	89 300
CZK	290 443 191	CZK	150 917 139
EUR	2 820 347	EUR	1 530 809
SGD	110 198	SGD	58 308
USD	8 945 241	USD	17 237 950
		Net unrealised loss (in USD)	(170 085)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

China Equity

Currency	Purchase amount	Currency	Sale amount
CNY	17 854 500	CNY	59 944 400
EUR	23 079 609	EUR	8 530 917
HKD	32 329 900	HKD	86 168 900
SGD	3 388 351	SGD	1 767 826
TWD	18 966 300	TWD	61 884 700
USD	3 758 597	USD	7 636 158
		Net unrealised loss (in USD)	(397 085)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Clean Energy Solutions

Currency	Purchase amount	Currency	Sale amount
AUD	232 400	AUD	502 200
CNH	14 963 519	CAD	339 100
EUR	18 019 452	CNH	8 635 254
GBP	178 105	CNY	2 148 600
HKD	2 135 148	DKK	252 300
KRW	172 705 100	EUR	22 580 420
SGD	20 183 518	GBP	320 496
USD	7 674 566	HKD	2 542 869
		KRW	534 617 100
		NOK	612 000
		SEK	148 400
		SGD	12 008 839

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
		TWD	3 263 300
		USD	8 224 215
		Net unrealised gain (in EUR)	51 840

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Climate Change

Currency	Purchase amount	Currency	Sale amount
AUD	510 961	AUD	798 627
CHF	23 573	CHF	12 080
CNH	2 190 105	CNH	1 114 053
EUR	15 728 522	CNY	3 944 800
GBP	3 669 302	DKK	3 647 300
HKD	1 980 094	EUR	1 606 898
SGD	3 401 369	GBP	3 352 461
TWD	6 469 700	HKD	3 016 130
USD	4 889 791	JPY	198 100 100
		SGD	2 359 218
		TWD	25 171 400
		USD	19 432 174
		Net unrealised loss (in EUR)	(227 334)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Consumer Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	6 431 960	EUR	284 173
SGD	29 966	GBP	69 400
USD	302 000	HKD	1 975 600
		JPY	162 305 800
		SGD	14 822
		USD	6 097 700
		Net unrealised loss (in EUR)	(81 510)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Disruptive Technology

Currency	Purchase amount	Currency	Sale amount
CNH	297 509	CNH	156 748
CZK	92 284 296	CZK	48 001 353
EUR	352 042 720	EUR	39 271 173
HKD	495 540	HKD	256 850
SGD	167 342	JPY	791 974 100
USD	40 625 874	SGD	10 955
		USD	401 449 759
		Net unrealised loss (in EUR)	(4 827 940)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Emerging Bond

Currency	Purchase amount	Currency	Sale amount
AUD	1 134 667	AUD	592 243
EUR	386 760 762	EUR	193 884 956
USD	222 172 186	USD	448 251 552
		Net unrealised loss (in USD)	(4 798 595)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Notes to the financial statements at 30/06/2026

Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
ARS	12 661 061 000	AUD	2 571 086
AUD	5 142 172	BRL	109 344 814
BRL	56 209 000	CAD	20 624
CAD	41 248	CLP	3 353 499 000
CLP	3 481 734 000	CNH	51 974 607
CNH	76 202 214	COP	80 568 650 000
COP	66 352 749 000	CZK	85 428 000
CZK	128 224 322	EUR	37 588 549
EGP	529 603 000	GBP	10 325
EUR	65 822 275	HKD	81 313
GBP	20 650	HUF	1 759 198 291
GHS	17 724 000	IDR	276 067 568 644
HKD	162 626	INR	1 052 394 148
HUF	1 907 738 953	JPY	2 057 800
IDR	176 995 364 721	KRW	4 290 329 477
INR	1 055 911 310	MXN	263 926 670
JPY	4 115 600	NZD	20 624
KRW	4 290 363 000	PEN	3 141 000
MXN	239 820 000	PLN	17 565 000
NZD	41 248	RON	65 440 000
PEN	4 236 000	SGD	128 345
PLN	29 394 000	THB	297 054 478
RON	69 131 000	USD	288 920 568
SGD	240 745	ZAR	545 404 669
THB	427 739 093		
TRY	1 009 090 758		
USD	216 920 034		
ZAR	585 732 177		
Net unrealised loss (in USD)			(569 261)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 November 2026.

Emerging Equity

Currency	Purchase amount	Currency	Sale amount
EUR	355 242 890	EUR	228 310 748
USD	262 374 113	USD	411 989 005
Net unrealised loss (in USD)			(4 236 862)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Enhanced Bond 6M

Currency	Purchase amount	Currency	Sale amount
EUR	178 869 017	EUR	353 626 914
USD	409 100 988	USD	204 550 494
Net unrealised gain (in EUR)			3 838 290

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Environmental Infrastructure Income

Currency	Purchase amount	Currency	Sale amount
AUD	44 030	AUD	62 684
CAD	44 322	BRL	24 900
CNH	381 622	CAD	39 528
CZK	27 944 236	CNH	192 969
EUR	991 056	CNY	53 300
GBP	40 751	CZK	14 118 490
HKD	224 886	EUR	1 476 355
JPY	7 963 588	GBP	51 296
NZD	44 024	HKD	113 591

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
SGD	30 591	JPY	2 997 400
USD	89 748	KRW	7 287 400
		NZD	22 276
		SGD	15 453
		TWD	293 500
		USD	232 766
		Net unrealised loss (in EUR)	(766)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CZK	1 068 346 014	CZK	532 266 895
EUR	21 937 906	EUR	43 983 075
USD	21 292	USD	10 646
		Net unrealised gain (in EUR)	18 536

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Euro Corporate Green Bond

Currency	Purchase amount	Currency	Sale amount
EUR	2 577 934	EUR	255 200
USD	300 000	GBP	1 667 000
		USD	789 000
		Net unrealised loss (in EUR)	(38 868)

As at 30 June 2026, the latest maturity of all outstanding contracts is 14 July 2026.

Euro Equity

Currency	Purchase amount	Currency	Sale amount
CZK	207 213 168	EUR	8 888 800
USD	514 626	USD	143 500
		Net unrealised loss (in EUR)	(33 021)

As at 30 June 2026, the latest maturity of all outstanding contracts is 24 July 2026.

Euro High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	39 200	AUD	19 600
CAD	39 116	CAD	19 558
CNH	195 284	CNH	97 642
EUR	125 464 504	EUR	8 071 432
GBP	6 738 606	GBP	109 370 803
HKD	195 160	HKD	97 580
JPY	3 921 200	JPY	1 960 600
NZD	58 728	NZD	29 364
USD	216 732	USD	123 393
		Net unrealised loss (in EUR)	(1 530 793)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Euro High Yield Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
AUD	39 196	AUD	19 598
CAD	39 212	CAD	19 606
CNH	195 906	CNH	97 953
EUR	155 871 878	EUR	25 022 036
GBP	5 637 000	GBP	102 771 000
HKD	195 880	HKD	97 940
JPY	3 920 400	JPY	1 960 200

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
NZD	58 806	NZD	29 403
USD	21 258 694	USD	44 499 923
		Net unrealised loss (in EUR)	(2 104 737)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Euro Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
EUR	2 393 346	AUD	3 391 793
		USD	379 000
		Net unrealised gain (in EUR)	10 530

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

Europe Convertible

Currency	Purchase amount	Currency	Sale amount
EUR	12 659 278	EUR	575 013
USD	667 000	GBP	2 777 000
		USD	10 991 000
		Net unrealised loss (in EUR)	(162 793)

As at 30 June 2026, the latest maturity of all outstanding contracts is 14 July 2026.

Europe Growth

Currency	Purchase amount	Currency	Sale amount
EUR	1 156 451	EUR	2 290 474
SGD	665 180	SGD	332 590
USD	2 130 504	USD	1 065 252
		Net unrealised gain (in EUR)	21 224

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Europe Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	2 069 764	EUR	4 001 953
SGD	156 032	SGD	78 935
USD	4 508 498	USD	2 306 403
		Net unrealised gain (in EUR)	42 688

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Europe Strategic Autonomy

Currency	Purchase amount	Currency	Sale amount
CHF	69 202	CHF	34 601
CZK	163 706 208	CZK	81 853 104
EUR	4 303 878	EUR	8 556 327
SGD	34 464	SGD	17 232
USD	1 992 241	USD	1 009 155
		Net unrealised gain (in EUR)	22 639

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Global Absolute Return Bond

Currency	Purchase amount	Currency	Sale amount
AUD	383 509 171	AUD	793 598 482
BRL	225 171 000	BRL	510 442 000
CAD	49 578 634	CAD	63 215 808
CHF	34 848 340	CHF	20 658 940
CLP	26 888 184 000	CLP	26 887 024 000
CNY	54 527 000	CNY	141 496 000
COP	1 013 183 259 000	COP	1 389 251 523 646
CZK	3 409 175 264	CZK	1 704 587 632
EGP	2 567 029 703	EUR	1 017 034 503

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
EUR	1 845 872 752	GBP	273 682 347
GBP	64 996 208	HUF	18 592 749 800
HUF	18 593 824 008	IDR	819 719 797 000
IDR	12 082 608 000	INR	1 561 107 960
INR	3 122 215 920	JPY	75 144 493 896
JPY	112 362 606 933	MXN	1 729 413 429
MXN	1 084 248 052	NZD	42 952 000
NOK	39 508 597	RON	295 485 000
NZD	37 522 000	SEK	121 637 573
RON	64 130 000	SGD	39 709
SEK	82 370 000	USD	1 341 329 708
SGD	79 418	ZAR	2 416 258 755
USD	877 965 696		
ZAR	1 928 457 417		
		Net unrealised loss (in EUR)	(25 825 667)

As at 30 June 2026, the latest maturity of all outstanding contracts is 29 September 2026.

Global Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	61 631 041	AUD	120 351 120
BRL	8 716 000	BRL	39 100 000
CAD	11 557 927	CAD	18 215 498
CLP	4 236 688 000	CHF	1 186 664
CNH	10 004 000	CLP	4 366 761 083
CNY	1 026 280	CNH	95 998 525
COP	168 704 411 000	COP	217 547 867 661
EGP	395 304 304	CZK	8 762 000
EUR	307 738 761	EGP	27 845 400
GBP	10 630 952	EUR	146 263 010
HUF	1 242 494 424	GBP	38 181 743
INR	505 993 040	HUF	2 351 509 800
JPY	17 627 815 139	IDR	58 598 522 960
MXN	101 289 370	INR	267 340 620
NOK	6 352 808	JPY	12 918 085 213
NZD	4 539 000	KRW	3 434 316 000
RON	468 000	MXN	228 583 996
SEK	12 700 000	NZD	6 695 700
USD	244 552 882	PEN	701 000
ZAR	160 592 404	PLN	3 613 000
		RON	21 487 430
		SEK	26 389 566
		SGD	477 000
		THB	23 585 000
		USD	329 839 493
		ZAR	197 020 567
		Net unrealised loss (in EUR)	(4 418 024)

As at 30 June 2026, the latest maturity of all outstanding contracts is 29 September 2026.

Global Convertible

Currency	Purchase amount	Currency	Sale amount
CZK	713 102 335	CZK	364 685 498
EUR	518 434 184	EUR	411 079 096
NOK	13 903 949	HKD	273 179 769
PLN	69 353	JPY	5 529 761 455
SGD	453 192	NOK	7 620 724

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
USD	563 306 953	PLN	35 587
		USD	635 916 953
		Net unrealised loss (in USD)	(1 140 891)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Global Environment

Currency	Purchase amount	Currency	Sale amount
CNH	407 854	CHF	2 010 900
EUR	50 136 658	CNH	206 050
HKD	193 479	EUR	63 191 546
JPY	18 719 883 052	GBP	6 298 300
SGD	30 078 070	HKD	97 736
USD	23 389 129	JPY	723 419 826
		KRW	5 700 024 200
		SGD	15 212 882
		TWD	207 816 300
		USD	111 147 580
		Net unrealised loss (in EUR)	(1 121 222)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Global High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	3 607 032	AUD	1 808 312
CZK	842 376 038	CZK	421 188 019
EUR	79 821 934	EUR	52 338 528
GBP	535 000	GBP	3 507 000
USD	17 253 303	USD	67 167 202
		Net unrealised loss (in EUR)	(1 190 260)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Global Income Bond

Currency	Purchase amount	Currency	Sale amount
AUD	2 032 384	AUD	8 630 842
BRL	23 521 000	BRL	68 373 000
CAD	39 272	CAD	19 636
CNH	52 211 894	CNH	26 447 597
COP	26 261 936 000	COP	45 960 925 000
EUR	303 510 839	EUR	182 495 467
GBP	7 208 418	GBP	16 153 859
HUF	1 758 786 000	HUF	1 758 746 000
IDR	10 019 410 000	IDR	128 823 850 000
JPY	21 577 668	JPY	10 788 834
MXN	67 736 000	MXN	173 689 000
NZD	4 822 897	NZD	28 606 558
RON	9 117 000	RON	42 195 000
SGD	19 480	SGD	9 740
USD	331 242 385	USD	406 585 555
ZAR	158 573 000	ZAR	237 813 000
		Net unrealised loss (in USD)	(1 813 254)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Global Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
AUD	13 692 389	AUD	23 617 777
CAD	796 271	CAD	11 353 043
EUR	667 129 915	CHF	227 058
GBP	11 131 279	DKK	3 460 971

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
JPY	545 789 830	EUR	688 481 333
MXN	9 929 178	GBP	81 657 653
NOK	2 707 754	JPY	1 220 443 555
NZD	15 000	MXN	4 987 638
SEK	5 400 000	NZD	3 488 220
SGD	984 998 716	SEK	31 363 772
USD	166 232 689	SGD	493 014 841
		USD	412 544 265
		Net unrealised loss (in EUR)	(5 946 163)

As at 30 June 2026, the latest maturity of all outstanding contracts is 29 September 2026.

Global Megatrends

Currency	Purchase amount	Currency	Sale amount
CZK	424 596	CNY	7 000 000
EUR	135 612 525	CZK	212 298
HKD	11 048 600	EUR	22 164 095
NOK	14 217 908	GBP	7 031 300
USD	24 632 027	HKD	46 402 700
		JPY	1 129 212 400
		KRW	8 470 844 300
		NOK	20 516 443
		SGD	1 241 200
		TWD	139 602 000
		USD	122 582 536
		Net unrealised loss (in USD)	(1 387 826)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Green Bond

Currency	Purchase amount	Currency	Sale amount
AUD	142 739 780	AUD	103 891 890
CAD	11 125 000	CAD	67 402 000
EUR	299 654 250	DKK	28 215 000
GBP	19 285 000	EUR	125 854 400
USD	11 091 596	GBP	97 764 000
		SEK	92 804 000
		USD	83 376 732
		Net unrealised loss (in EUR)	(3 852 715)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Green Tigers

Currency	Purchase amount	Currency	Sale amount
CNH	241 009	AUD	2 632 700
EUR	19 761 129	CNH	127 296
KRW	557 394 800	CNY	16 538 800
SGD	4 584 081	EUR	2 146 656
USD	3 948 512	HKD	10 735 100
		INR	126 950 200
		JPY	715 702 600
		KRW	5 244 968 300
		SGD	2 872 089
		THB	3 315 800
		TWD	129 431 000
		USD	7 010 489
		Net unrealised loss (in USD)	(140 240)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Notes to the financial statements at 30/06/2026

Health Care Innovators

Currency	Purchase amount	Currency	Sale amount
CNH	202 730	CHF	2 281 600
CZK	555 404 932	CNH	102 593
EUR	69 194 449	CZK	281 402 165
USD	806 166	DKK	2 927 200
		EUR	23 581 929
		GBP	3 820 700
		JPY	187 495 700
		USD	57 199 655
Net unrealised loss (in EUR)			(691 462)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Inclusive Growth

Currency	Purchase amount	Currency	Sale amount
CNH	473 320	CAD	770 800
EUR	18 238 215	CNH	236 660
SGD	38 592	EUR	639 998
USD	630 900	GBP	782 300
		JPY	240 680 400
		SGD	19 296
		USD	18 013 100
Net unrealised loss (in EUR)			(226 410)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

India Equity

Currency	Purchase amount	Currency	Sale amount
EUR	6 416 536	EUR	5 293 744
USD	6 116 620	USD	7 473 021
Net unrealised loss (in USD)			(70 460)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Japan Equity

Currency	Purchase amount	Currency	Sale amount
EUR	592 804 958	EUR	301 896 738
JPY	57 339 833 071	JPY	112 432 986 773
USD	15 410 965	USD	7 853 437
Net unrealised gain (in JPY)			99 125 142

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Japan Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	467 136 033	EUR	242 584 518
JPY	49 766 456 104	JPY	95 744 151 542
SGD	383 993	SGD	201 485
USD	56 387 377	USD	28 946 688
Net unrealised gain (in JPY)			147 881 492

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Local Emerging Bond

Currency	Purchase amount	Currency	Sale amount
ARS	11 261 934 000	BRL	98 902 554
BRL	51 351 149	CLP	3 714 468 000
CLP	4 228 847 980	CNH	69 489 000
CNH	101 403 000	COP	70 159 612 000
COP	62 774 865 000	CZK	91 573 000
CZK	130 805 000	EUR	39 578 291
EGP	527 086 000	HUF	2 251 599 831

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
EUR	70 553 235	IDR	266 626 402 129
GHS	16 215 000	INR	952 176 733
HUF	2 495 932 408	KRW	3 635 187 561
IDR	188 613 311 000	MXN	255 696 693
INR	973 828 576	PEN	7 742 000
KRW	3 633 149 000	PLN	28 182 000
MXN	254 355 500	RON	61 451 000
PEN	10 190 000	THB	450 641 618
PLN	33 683 416	USD	293 768 500
RON	64 606 000	ZAR	446 615 839
THB	686 549 513		
TRY	884 758 173		
USD	216 656 843		
ZAR	452 152 297		
		Net unrealised loss (in USD)	(1 127 664)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 November 2026.

Multi-Asset Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	20 362 710	AUD	42 514 222
CAD	1 243 244	BRL	26 869 824
CNH	83 701 412	CAD	2 807 268
CZK	31 419 042	CNH	44 022 943
EGP	290 000 000	CZK	15 878 647
EUR	277 261 618	EGP	290 000 000
GBP	18 467 840	EUR	153 688 655
JPY	1 321 487 222	GBP	22 000 501
NZD	3 058 540	JPY	1 321 554 765
SGD	3 675 328	NZD	1 552 702
USD	276 781 938	SGD	1 901 758
		USD	393 845 553
		ZAR	180 000 000
		Net unrealised loss (in USD)	(3 973 297)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Nordic Small Cap

Currency	Purchase amount	Currency	Sale amount
CZK	243 108 564	CZK	121 554 282
DKK	5 458 000	DKK	90 778 400
EUR	26 659 603	EUR	33 379 370
NOK	327 393 172	NOK	87 055 179
SEK	171 078 000	SEK	267 492 900
		Net unrealised loss (in EUR)	(638 916)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Responsible Global Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	83 417 813	CAD	87 000
USD	62 791 910	EUR	54 847 460
		GBP	42 000
		USD	96 508 121
		Net unrealised loss (in USD)	(1 103 036)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Responsible Multi-Asset Flexible

Currency	Purchase amount	Currency	Sale amount
AUD	1 156 800	AUD	2 300 000
EUR	19 218 661	EUR	2 931 884
JPY	413 200 199	JPY	598 290 849
USD	4 988 277	USD	22 099 700
		Net unrealised loss (in EUR)	(357 870)

As at 30 June 2026, the latest maturity of all outstanding contracts is 24 July 2026.

Responsible US Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	147 448 912	EUR	75 801 457
USD	86 699 628	USD	170 616 850
		Net unrealised loss (in USD)	(1 857 675)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Responsible US Value Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
CZK	26 965 503	CZK	13 614 525
EUR	1 081 198 821	EUR	541 226 179
USD	619 567 368	USD	1 252 190 349
		Net unrealised loss (in USD)	(13 550 255)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

RMB Bond

Currency	Purchase amount	Currency	Sale amount
AUD	32 630	AUD	913
CNH	244 407 960	CNH	122 314 518
EUR	572 152	CNY	1 270 000
HKD	168 646	EUR	253 427
SGD	29 255	HKD	4 702
USD	18 300 810	SGD	814
		USD	36 564 188
		Net unrealised loss (in USD)	(5 039)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

SMaRT Food

Currency	Purchase amount	Currency	Sale amount
CHF	25 446 485	AUD	172 700
EUR	39 316 730	CHF	13 164 402
GBP	4 161 219	DKK	881 800
USD	44 888 548	EUR	71 338 603
		GBP	2 333 009
		INR	10 235 600
		JPY	54 649 900
		NOK	3 779 300
		USD	24 599 093
		Net unrealised gain (in EUR)	219 484

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Notes to the financial statements at 30/06/2026

Social Bond

Currency	Purchase amount	Currency	Sale amount
CHF	16 230 190	CHF	8 115 095
EUR	17 644 505	EUR	18 357 649
USD	708 710	GBP	1 323 000
		USD	8 591 355
		Net unrealised loss (in EUR)	(315 707)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Asian Cities Bond

Currency	Purchase amount	Currency	Sale amount
AUD	575 558	AUD	294 446
CNH	3 840 416	CNH	1 920 208
EUR	88 194	EUR	44 097
HKD	162 002	HKD	81 001
SGD	315 216	SGD	178 836
USD	686 248	USD	1 343 640
		Net unrealised loss (in USD)	(12 585)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Enhanced Bond 12M

Currency	Purchase amount	Currency	Sale amount
CHF	38 854	CHF	19 427
EUR	41 516	EUR	82 895
USD	46 756	USD	23 378
		Net unrealised gain (in EUR)	155

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Euro Bond

Currency	Purchase amount	Currency	Sale amount
EUR	10 789 210	EUR	17 604 333
GBP	8 469 390	GBP	5 072 768
USD	9 059 251	USD	5 606 425
		Net unrealised gain (in EUR)	135 629

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CHF	273 516	CHF	136 758
CNH	195 224	CNH	97 612
EUR	18 239 290	EUR	363 956
HKD	195 320	GBP	7 934 428
USD	21 260	HKD	97 660
		USD	10 556 028
		Net unrealised loss (in EUR)	(367 731)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Europe Dividend

Currency	Purchase amount	Currency	Sale amount
CNH	238 175	CNH	120 374
EUR	732 007	EUR	1 446 872
HKD	237 150	HKD	119 880
USD	1 608 160	USD	804 080
		Net unrealised gain (in EUR)	15 452

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Sustainable Europe Value

Currency	Purchase amount	Currency	Sale amount
GBP	32 200 000	EUR	37 119 033
Net unrealised gain (in EUR)			158 417

As at 30 June 2026, the latest maturity of all outstanding contracts is 3 September 2026.

Sustainable Global Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CHF	39 162	CHF	19 581
CNH	278 812	CNH	139 406
EUR	203 226 251	EUR	246 080 105
NOK	504 176	GBP	1 150 000
USD	287 926 720	NOK	252 088
		USD	235 468 213
Net unrealised gain (in USD)			2 108 224

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Global Low Vol Equity

Currency	Purchase amount	Currency	Sale amount
CAD	158 700	AUD	1 914 100
CNH	6 766 864	CAD	2 632 400
CZK	19 574 291	CHF	134 200
EUR	10 871 964	CNH	3 383 432
HKD	384 090	CZK	335 930
SEK	1 099 000	EUR	3 162 032
USD	2 355 203	GBP	160 700
		HKD	1 429 945
		JPY	65 668 200
		NZD	902 400
		SEK	3 387 300
		SGD	1 174 600
		USD	6 995 070
Net unrealised loss (in EUR)			(53 429)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Japan Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	62 538 179	EUR	32 134 600
JPY	5 967 457 179	JPY	11 595 556 897
Net unrealised gain (in JPY)			12 251 096

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Sustainable Multi-Asset Balanced

Currency	Purchase amount	Currency	Sale amount
AUD	35 262	AUD	17 631
CAD	31 012	CAD	15 506
EUR	6 098 641	EUR	12 025 216
HKD	178 774	HKD	89 387
SGD	77 002	SGD	38 501
USD	13 781 497	USD	6 910 444
Net unrealised gain (in EUR)			128 893

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Notes to the financial statements at 30/06/2026

Sustainable Multi-Asset Growth

Currency	Purchase amount	Currency	Sale amount
AUD	65 907	AUD	33 323
CAD	33 090	CAD	16 545
EUR	1 088 007	EUR	2 060 775
HKD	185 866	HKD	92 933
SGD	2 188 275	SGD	1 094 887
USD	582 923	USD	350 702
Net unrealised gain (in EUR)			10 454

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Target Risk Balanced

Currency	Purchase amount	Currency	Sale amount
BRL	2 817 210	BRL	17 269 695
EUR	2 990 674	EUR	722 404
JPY	908 112 986	JPY	928 831 457
USD	6 040 135	USD	5 895 636
Net unrealised loss (in EUR)			(149 777)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

US Growth

Currency	Purchase amount	Currency	Sale amount
AUD	23 482	AUD	12 209
CNH	61 953 348	CNH	37 184 009
CZK	1 805 302 816	CZK	103 549 643
EUR	209 265 878	EUR	13 742 941
USD	26 118 742	GBP	1 004 900
		USD	337 519 356
Net unrealised loss (in USD)			(5 131 366)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

US High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	2 073 284	AUD	1 036 642
EUR	4 386 588	EUR	2 263 421
USD	3 308 231	USD	6 538 910
Net unrealised loss (in USD)			(81 303)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

US Mid Cap

Currency	Purchase amount	Currency	Sale amount
EUR	11 857 878	EUR	5 928 939
SGD	131 514	SGD	65 757
USD	6 831 057	USD	13 818 341
Net unrealised loss (in USD)			(145 741)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

US Small Cap

Currency	Purchase amount	Currency	Sale amount
AUD	24 368	AUD	12 184
CHF	1 009 830	CAD	2 944 400
CNH	286 710	CHF	572 828
CZK	3 634 530	CNH	143 355
EUR	928 206 449	CZK	1 817 265
SGD	1 637 601	EUR	9 327 427

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Purchase amount	Currency	Sale amount
USD	11 516 316	SGD	90 628
		USD	1 078 307 585
		Net unrealised loss (in USD)	(15 454 426)

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

USD Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
AUD	10 911 020	AUD	11 465 510
CNH	194 616	CNH	97 308
CZK	16 877 000	CZK	16 875 000
EUR	36 417 228	EUR	23 127 866
GBP	1 177 710	GBP	6 142 769
HUF	346 009 000	HUF	345 771 000
JPY	94 856 686	JPY	424 777 343
MXN	30 932 000	MXN	31 032 000
NZD	3 676 410	NZD	24 303 705
PLN	4 674 000	PLN	4 673 000
RON	5 645 000	RON	5 643 000
USD	66 132 283	USD	60 353 985
		Net unrealised gain (in USD)	268 091

As at 30 June 2026, the latest maturity of all outstanding contracts is 12 August 2026.

Counterparties to Forward foreign exchange contracts:

Bank of America Securities Europe
 Barclays Bank Ireland Plc
 BNP Paribas Paris
 Citibank N.A. London
 Citigroup Global Market
 Goldman Sachs AG
 Goldman Sachs International London
 HSBC France
 JP Morgan AG
 JP Morgan Chase Bank
 Morgan Stanley Europe SE
 Morgan Stanley International
 Royal Bank of Canada
 Société Générale

Note 13 - Swaps

Credit Default Swaps

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

Emerging Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	USD	20/06/2031	KINGDOM OF BAHRAIN 20/06/2031	1.000%
			Net unrealised loss (in USD)	(180 149)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000 000	EUR	20/06/2031	1.000%	ITRX EUR CDSI S45 5Y CORP 20/06/2031
			Net unrealised loss (in EUR)	(4 496 355)

Euro Flexible Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
21 000 000	EUR	20/06/2031	1.000%	SUBFIN CDSI S45 5Y CORP 20/06/2031
			Net unrealised loss (in EUR)	(106 276)

Euro High Yield Short Duration Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 000 000	EUR	20/12/2030	FORVIA SE 2.375% 19-20/12/2030	5.000%
5 000 000	EUR	20/06/2031	ALLWYN ENTERTAIN 7.25% 23- 20/06/2031	5.000%
			Net unrealised gain (in EUR)	969 180

Global Absolute Return Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 206 900 000	EUR	20/06/2031	1.000%	ITRX EUR CDSI S45 5Y CORP 20/06/2031
848 900 000	EUR	20/06/2031	SNRFIN CDSI S45 5Y CORP 20/06/2031	1.000%
529 100 000	EUR	20/06/2031	1.000%	SUBFIN CDSI S45 5Y CORP 20/06/2031
			Net unrealised loss (in EUR)	(11 837 344)

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
53 700 000	EUR	20/06/2031	1.000%	ITRX EUR CDSI S45 5Y CORP 20/06/2031
195 400 000	EUR	20/06/2031	1.000%	SNRFIN CDSI S45 5Y CORP 20/06/2031
			Net unrealised loss (in EUR)	(5 344 433)

Global High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 500 000	EUR	20/06/2031	5.000%	ITRX XOVER CDSI S45 5Y CORP 20/06/2031
6 500 000	USD	20/06/2031	CDX HY CDSI S46 5Y PRC CORP 20/06/2031	5.000%
			Net unrealised gain (in EUR)	72 660

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Global Income Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 800 000	EUR	20/06/2031	5.000%	ITRX XOVER CDSI S45 5Y CORP 20/06/2031
			Net unrealised loss (in USD)	(854 262)

Multi-Asset Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/12/2030	5.000%	ITRX XOVER CDSI S44 5Y CORP 20/12/2030
			Net unrealised loss (in USD)	(2 637 248)

Responsible Global Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 300 000	EUR	20/06/2031	ITRX EUR CDSI S45 5Y CORP 20/06/2031	1.000%
5 000 000	USD	20/06/2031	CDX IG CDSI S46 5Y CORP 20/06/2031	1.000%
			Net unrealised gain (in USD)	169 057

Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
175 000 000	EUR	20/06/2031	1.000%	ITRX EUR CDSI S45 5Y CORP 20/06/2031
			Net unrealised loss (in EUR)	(3 934 311)

US High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 000 000	USD	20/06/2031	CDX HY CDSI S46 5Y PRC CORP 20/06/2031	5.000%
			Net unrealised gain (in USD)	321 702

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
36 000 000	BRL	02/01/2031	14.158%	BRAZIL CETIP INTERBANK DEPOSIT
35 300 000	BRL	02/01/2031	14.091%	BRAZIL CETIP INTERBANK DEPOSIT
999 500 000	CZK	02/07/2028	IBOR 6MD	4.107%
			Net unrealised loss (in USD)	(31 857)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	08/03/2027	2.175%	ESTER (EURO SHORT-TERM RATE)
65 000 000	EUR	30/03/2027	1.976%	ESTER (EURO SHORT-TERM RATE)
100 000 000	EUR	07/04/2027	1.846%	ESTER (EURO SHORT-TERM RATE)
21 000 000	EUR	13/06/2028	1.854%	ESTER (EURO SHORT-TERM RATE)
17 800 000	EUR	28/01/2030	2.174%	ESTER (EURO SHORT-TERM RATE)
30 000 000	EUR	31/01/2030	2.150%	ESTER (EURO SHORT-TERM RATE)
310 000 000	EUR	07/01/2027	1.729%	ESTER (EURO SHORT-TERM RATE)
29 000 000	EUR	17/06/2027	1.766%	ESTER (EURO SHORT-TERM RATE)
30 000 000	EUR	01/02/2027	1.911%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised gain (in EUR)	2 519 175

Euro Flexible Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
10 000 000	EUR	27/02/2030	2.068%	ESTER (EURO SHORT-TERM RATE)
10 000 000	EUR	04/03/2030	2.070%	ESTER (EURO SHORT-TERM RATE)
8 000 000	EUR	13/06/2030	2.045%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised gain (in EUR)	371 474

Euro Government Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
350 000 000	EUR	21/06/2028	2.480%	ESTER (EURO SHORT-TERM RATE)
127 700 000	EUR	26/06/2036	EURIBOR 6M	2.929%
48 600 000	EUR	19/06/2056	EURIBOR 6M	3.002%
56 500 000	EUR	26/06/2056	3.095%	EURIBOR 6M
63 300 000	EUR	19/06/2066	2.398%	EURIBOR 6M
300 000 000	GBP	24/06/2028	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.075%
140 500 000	USD	26/06/2031	3.910%	SOFR RATES AVERAGES
			Net unrealised loss (in EUR)	(145 357)

Euro Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 569 000	NZD	15/12/2028	NEW ZEALAND BANK BILL 3M	3.368%
10 738 000	GBP	17/04/2028	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	3.941%
2 373 000	GBP	08/04/2031	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	3.992%
2 538 000	GBP	17/04/2036	4.274%	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE
1 271 000	GBP	18/05/2036	4.720%	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE
1 337 000	GBP	17/06/2036	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.342%

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 348 000	GBP	18/06/2036	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.335%
16 106 000	NZD	12/01/2029	NEW ZEALAND BANK BILL 3M	3.158%
4 208 000	NZD	20/04/2029	NEW ZEALAND BANK BILL 3M	3.633%
4 202 000	NZD	22/04/2029	NEW ZEALAND BANK BILL 3M	3.550%
			Net unrealised loss (in EUR)	(85 578)

Euro Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 000 000	EUR	15/09/2026	2.206%	ESTER (EURO SHORT-TERM RATE)
9 950 000	EUR	15/09/2026	2.235%	ESTER (EURO SHORT-TERM RATE)
48 566 000	EUR	11/06/2027	2.521%	ESTER (EURO SHORT-TERM RATE)
24 800 000	EUR	11/09/2026	2.217%	ESTER (EURO SHORT-TERM RATE)
19 560 000	EUR	16/10/2026	1.844%	ESTER (EURO SHORT-TERM RATE)
29 340 000	EUR	16/10/2026	1.852%	ESTER (EURO SHORT-TERM RATE)
19 500 000	EUR	01/07/2026	1.768%	ESTER (EURO SHORT-TERM RATE)
19 459 000	EUR	28/04/2027	2.381%	ESTER (EURO SHORT-TERM RATE)
14 588 000	EUR	27/05/2027	2.415%	ESTER (EURO SHORT-TERM RATE)
24 440 000	EUR	09/10/2026	1.881%	ESTER (EURO SHORT-TERM RATE)
24 667 000	EUR	09/10/2026	2.296%	ESTER (EURO SHORT-TERM RATE)
10 000 000	EUR	02/07/2026	2.058%	ESTER (EURO SHORT-TERM RATE)
14 700 000	EUR	02/07/2026	1.768%	ESTER (EURO SHORT-TERM RATE)
9 800 000	EUR	02/07/2026	1.755%	ESTER (EURO SHORT-TERM RATE)
4 980 000	EUR	02/07/2026	1.994%	ESTER (EURO SHORT-TERM RATE)
29 300 000	EUR	07/07/2026	1.736%	ESTER (EURO SHORT-TERM RATE)
39 846 000	EUR	07/07/2026	2.018%	ESTER (EURO SHORT-TERM RATE)
9 700 000	EUR	08/07/2026	2.091%	ESTER (EURO SHORT-TERM RATE)
19 500 000	EUR	08/07/2026	1.727%	ESTER (EURO SHORT-TERM RATE)
9 939 000	EUR	08/07/2026	2.085%	ESTER (EURO SHORT-TERM RATE)
14 956 000	EUR	08/07/2026	2.033%	ESTER (EURO SHORT-TERM RATE)
24 400 000	EUR	13/07/2026	1.762%	ESTER (EURO SHORT-TERM RATE)
24 400 000	EUR	13/07/2026	2.016%	ESTER (EURO SHORT-TERM RATE)
27 400 000	EUR	14/07/2026	1.755%	ESTER (EURO SHORT-TERM RATE)
10 800 000	EUR	16/07/2026	1.758%	ESTER (EURO SHORT-TERM RATE)
6 100 000	EUR	16/07/2026	1.765%	ESTER (EURO SHORT-TERM RATE)
9 800 000	EUR	21/07/2026	1.761%	ESTER (EURO SHORT-TERM RATE)
19 500 000	EUR	23/07/2026	1.730%	ESTER (EURO SHORT-TERM RATE)
9 963 100	EUR	23/07/2026	2.081%	ESTER (EURO SHORT-TERM RATE)
19 500 000	EUR	27/07/2026	1.757%	ESTER (EURO SHORT-TERM RATE)
22 400 000	EUR	27/07/2026	2.049%	ESTER (EURO SHORT-TERM RATE)
5 800 000	EUR	06/08/2026	1.800%	ESTER (EURO SHORT-TERM RATE)
24 400 000	EUR	02/09/2026	1.841%	ESTER (EURO SHORT-TERM RATE)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 600 000	EUR	23/09/2026	1.882%	ESTER (EURO SHORT-TERM RATE)
25 000 000	EUR	24/09/2026	2.254%	ESTER (EURO SHORT-TERM RATE)
19 571 000	EUR	24/09/2026	1.886%	ESTER (EURO SHORT-TERM RATE)
11 500 000	EUR	25/09/2026	1.890%	ESTER (EURO SHORT-TERM RATE)
24 800 000	EUR	25/09/2026	2.222%	ESTER (EURO SHORT-TERM RATE)
13 207 000	EUR	28/09/2026	1.896%	ESTER (EURO SHORT-TERM RATE)
4 891 000	EUR	28/09/2026	1.892%	ESTER (EURO SHORT-TERM RATE)
19 500 000	EUR	29/09/2026	1.899%	ESTER (EURO SHORT-TERM RATE)
10 000 000	EUR	02/10/2026	2.236%	ESTER (EURO SHORT-TERM RATE)
9 900 000	EUR	02/10/2026	2.229%	ESTER (EURO SHORT-TERM RATE)
9 800 000	EUR	02/10/2026	1.896%	ESTER (EURO SHORT-TERM RATE)
11 300 000	EUR	02/10/2026	1.897%	ESTER (EURO SHORT-TERM RATE)
39 129 000	EUR	08/10/2026	1.887%	ESTER (EURO SHORT-TERM RATE)
19 560 000	EUR	27/10/2026	1.863%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	12/11/2026	1.886%	ESTER (EURO SHORT-TERM RATE)
19 558 000	EUR	17/11/2026	1.905%	ESTER (EURO SHORT-TERM RATE)
48 900 000	EUR	19/11/2026	1.902%	ESTER (EURO SHORT-TERM RATE)
24 500 000	EUR	20/11/2026	1.898%	ESTER (EURO SHORT-TERM RATE)
48 883 000	EUR	30/11/2026	1.893%	ESTER (EURO SHORT-TERM RATE)
24 440 000	EUR	09/12/2026	1.936%	ESTER (EURO SHORT-TERM RATE)
24 400 000	EUR	10/12/2026	1.948%	ESTER (EURO SHORT-TERM RATE)
19 550 000	EUR	30/12/2026	1.933%	ESTER (EURO SHORT-TERM RATE)
26 338 000	EUR	18/08/2026	2.114%	ESTER (EURO SHORT-TERM RATE)
9 871 000	EUR	13/10/2026	2.212%	ESTER (EURO SHORT-TERM RATE)
22 675 000	EUR	05/11/2026	2.315%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	01/07/2027	2.403%	ESTER (EURO SHORT-TERM RATE)
9 725 000	EUR	01/07/2027	2.398%	ESTER (EURO SHORT-TERM RATE)
19 550 000	EUR	01/02/2027	1.913%	ESTER (EURO SHORT-TERM RATE)
9 940 000	EUR	22/07/2026	2.025%	ESTER (EURO SHORT-TERM RATE)
29 823 000	EUR	24/07/2026	2.023%	ESTER (EURO SHORT-TERM RATE)
9 956 000	EUR	30/07/2026	2.082%	ESTER (EURO SHORT-TERM RATE)
14 938 000	EUR	31/07/2026	2.097%	ESTER (EURO SHORT-TERM RATE)
9 800 000	EUR	07/08/2026	2.088%	ESTER (EURO SHORT-TERM RATE)
24 853 000	EUR	12/08/2026	2.088%	ESTER (EURO SHORT-TERM RATE)
19 500 000	EUR	17/08/2026	2.163%	ESTER (EURO SHORT-TERM RATE)
9 938 000	EUR	19/08/2026	2.119%	ESTER (EURO SHORT-TERM RATE)
19 881 000	EUR	25/08/2026	2.125%	ESTER (EURO SHORT-TERM RATE)
9 937 000	EUR	07/09/2026	2.191%	ESTER (EURO SHORT-TERM RATE)
9 937 000	EUR	08/09/2026	2.218%	ESTER (EURO SHORT-TERM RATE)
6 458 000	EUR	10/09/2026	2.215%	ESTER (EURO SHORT-TERM RATE)
19 873 000	EUR	16/09/2026	2.225%	ESTER (EURO SHORT-TERM RATE)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
22 698 000	EUR	11/11/2026	2.216%	ESTER (EURO SHORT-TERM RATE)
162 000 000	EUR	06/01/2027	2.465%	ESTER (EURO SHORT-TERM RATE)
15 641 000	EUR	02/02/2027	1.913%	ESTER (EURO SHORT-TERM RATE)
19 540 000	EUR	19/02/2027	1.903%	ESTER (EURO SHORT-TERM RATE)
19 551 000	EUR	24/02/2027	1.909%	ESTER (EURO SHORT-TERM RATE)
19 551 000	EUR	25/02/2027	1.908%	ESTER (EURO SHORT-TERM RATE)
8 797 000	EUR	26/02/2027	1.917%	ESTER (EURO SHORT-TERM RATE)
19 487 000	EUR	17/03/2027	2.206%	ESTER (EURO SHORT-TERM RATE)
9 743 000	EUR	19/03/2027	2.189%	ESTER (EURO SHORT-TERM RATE)
19 400 000	EUR	25/03/2027	2.468%	ESTER (EURO SHORT-TERM RATE)
9 700 000	EUR	08/04/2027	2.504%	ESTER (EURO SHORT-TERM RATE)
19 440 000	EUR	14/04/2027	2.454%	ESTER (EURO SHORT-TERM RATE)
29 145 000	EUR	05/05/2027	2.516%	ESTER (EURO SHORT-TERM RATE)
14 583 000	EUR	02/06/2027	2.433%	ESTER (EURO SHORT-TERM RATE)
29 170 000	EUR	03/06/2027	2.442%	ESTER (EURO SHORT-TERM RATE)
25 000 000	EUR	08/06/2027	2.489%	ESTER (EURO SHORT-TERM RATE)
14 600 000	EUR	10/06/2027	2.516%	ESTER (EURO SHORT-TERM RATE)
38 852 000	EUR	10/06/2027	2.513%	ESTER (EURO SHORT-TERM RATE)
14 565 000	EUR	14/06/2027	2.540%	ESTER (EURO SHORT-TERM RATE)
24 279 000	EUR	14/06/2027	2.538%	ESTER (EURO SHORT-TERM RATE)
19 441 000	EUR	21/06/2027	2.469%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised gain (in EUR)	635 480

Global Absolute Return Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
89 155 800 000	JPY	15/04/2028	1.380%	TONIA
92 084 244	AUD	06/05/2037	5.121%	AUST BANK BILL 6M
73 215 756	AUD	06/05/2037	5.087%	AUST BANK BILL 6M
378 700 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	13.635%
378 700 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	12.943%
318 800 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	13.973%
376 400 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	14.193%
128 412 000	AUD	14/05/2030	AUST BANK BILL - 6M	4.953%
314 388 000	AUD	14/05/2030	AUST BANK BILL - 6M	4.968%
262 909 164	AUD	03/05/2030	AUST BANK BILL - 6M	4.918%
131 454 582	AUD	03/05/2030	AUST BANK BILL - 6M	4.937%
65 727 291	AUD	03/05/2030	AUST BANK BILL - 6M	4.941%
262 146 610	AUD	06/05/2030	AUST BANK BILL - 6M	4.856%
205 653 390	AUD	06/05/2030	AUST BANK BILL - 6M	4.830%
526 100 000	AUD	16/09/2031	AUST BANK BILL - 6M	4.749%
92 655 842	AUD	03/05/2037	5.158%	AUST BANK BILL 6M

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
46 327 922	AUD	03/05/2037	5.167%	AUST BANK BILL 6M
23 163 961	AUD	03/05/2037	5.171%	AUST BANK BILL 6M
45 530 000	AUD	14/05/2037	5.207%	AUST BANK BILL 6M
111 470 000	AUD	14/05/2037	5.221%	AUST BANK BILL 6M
494 700 000	CAD	17/09/2031	2.955%	CANADA BANKER ACCEPTANCE
290 880 000	CZK	17/03/2031	IBOR 6M	4.450%
290 880 000	CZK	17/03/2031	IBOR 6M	4.341%
290 880 000	CZK	17/03/2031	IBOR 6M	4.373%
34 940 000	EUR	17/03/2031	2.726%	EURIBOR 6M
11 040 000	EUR	17/03/2031	2.739%	EURIBOR 6M
290 880 000	CZK	24/03/2031	IBOR 6M	4.213%
1 293 100 000	CZK	14/05/2031	IBOR 6M	4.435%
52 900 000	EUR	14/05/2031	2.923%	EURIBOR 6M
259 900 000	EUR	28/01/2046	ESTER (EURO SHORT-TERM RATE)	3.492%
259 800 000	EUR	28/01/2046	3.558%	EURIBOR 6M
182 100 000	EUR	30/01/2056	EURIBOR 6M	3.171%
242 200 000	EUR	31/01/2066	2.768%	EURIBOR 6M
638 700 000	GBP	22/06/2028	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.111%
150 100 000	GBP	22/06/2036	4.413%	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE
58 919 900 000	JPY	18/03/2028	1.259%	TONIA
150 918 012 000	KRW	26/03/2028	KWDC (KSFA 3M) 3M	3.540%
128 559 788 000	KRW	26/03/2028	KWDC (KSFA 3M) 3M	3.555%
176 778 000	NZD	26/03/2028	NEW ZEALAND BANK BILL 3M	3.535%
159 791 940	NZD	26/03/2028	NEW ZEALAND BANK BILL 3M	3.545%
395 305 500 000	KRW	20/09/2028	KWDC (KSFA 3M) 3M	4.088%
66 283 800 000	KRW	12/01/2031	KWDC (KSFA 3M) 3M	3.160%
148 080 000	NZD	21/01/2029	NEW ZEALAND BANK BILL 3M	3.255%
160 420 000	NZD	21/01/2029	NEW ZEALAND BANK BILL 3M	3.253%
368 500 000	NZD	21/09/2033	AUST BANK BILL - 3M	4.167%
956 800 000	CNY	23/03/2031	1.617%	CHINA FIXING REPO
755 000 000	CNY	23/03/2031	1.617%	CHINA FIXING REPO
700 000 000	CNY	30/03/2031	1.633%	CHINA FIXING REPO
150 000 000	CNY	08/05/2031	1.575%	CHINA FIXING REPO
198 200 000	CNY	29/05/2031	1.506%	CHINA FIXING REPO
69 964 020	NZD	24/03/2028	NEW ZEALAND BANK BILL 3M	3.580%
192 134 526	NZD	25/03/2028	NEW ZEALAND BANK BILL 3M	3.665%
71 063 454	NZD	25/03/2028	NEW ZEALAND BANK BILL 3M	3.665%
			Net unrealised loss (in EUR)	(255 119)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
13 711 700 000	JPY	15/04/2028	1.380%	TONIA
3 000 000	MYR	16/10/2034	MALAYSIA INTERBANK OFFERED RATE : 3M	3.700%
14 205 373	AUD	06/05/2037	5.121%	AUST BANK BILL 6M
11 294 627	AUD	06/05/2037	5.087%	AUST BANK BILL 6M
58 600 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	13.635%
58 600 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	12.943%
53 700 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	13.973%
66 000 000	BRL	02/01/2029	BRAZIL CETIP INTERBANK DEPOSIT	14.193%
2 200 000	MYR	16/10/2029	MALAYSIA INTERBANK OFFERED RATE : 3M	3.498%
49 842 000	AUD	14/05/2030	AUST BANK BILL - 6M	4.968%
20 358 000	AUD	14/05/2030	AUST BANK BILL - 6M	4.953%
40 577 802	AUD	03/05/2030	AUST BANK BILL - 6M	4.918%
20 288 901	AUD	03/05/2030	AUST BANK BILL - 6M	4.937%
10 144 450	AUD	03/05/2030	AUST BANK BILL - 6M	4.941%
40 403 529	AUD	06/05/2030	AUST BANK BILL - 6M	4.856%
31 696 471	AUD	06/05/2030	AUST BANK BILL - 6M	4.830%
85 700 000	AUD	16/09/2031	AUST BANK BILL - 6M	4.749%
14 309 236	AUD	03/05/2037	5.158%	AUST BANK BILL 6M
7 154 618	AUD	03/05/2037	5.167%	AUST BANK BILL 6M
3 577 309	AUD	03/05/2037	5.171%	AUST BANK BILL 6M
7 192 000	AUD	14/05/2037	5.207%	AUST BANK BILL 6M
17 608 000	AUD	14/05/2037	5.221%	AUST BANK BILL 6M
80 600 000	CAD	17/09/2031	2.955%	CANADA BANKER ACCEPTANCE
45 160 000	CZK	17/03/2031	IBOR 6M	4.373%
45 160 000	CZK	17/03/2031	IBOR 6M	4.450%
45 160 000	CZK	17/03/2031	IBOR 6M	4.341%
5 420 000	EUR	17/03/2031	2.726%	EURIBOR 6M
1 920 000	EUR	17/03/2031	2.739%	EURIBOR 6M
45 160 000	CZK	24/03/2031	IBOR 6M	4.213%
8 100 000	EUR	14/05/2031	2.923%	EURIBOR 6M
201 900 000	CZK	14/05/2031	IBOR 6M	4.435%
39 700 000	EUR	28/01/2046	3.558%	EURIBOR 6M
39 700 000	EUR	28/01/2046	ESTER (EURO SHORT-TERM RATE)	3.492%
28 000 000	EUR	30/01/2056	EURIBOR 6M	3.171%
37 200 000	EUR	31/01/2066	2.768%	EURIBOR 6M
105 400 000	GBP	22/06/2028	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.111%
24 700 000	GBP	22/06/2036	4.413%	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 079 900 000	JPY	18/03/2028	1.259%	TONIA
19 712 150 000	KRW	26/03/2028	KWDCDC (KSFA 3M) 3M	3.555%
23 140 350 000	KRW	26/03/2028	KWDCDC (KSFA 3M) 3M	3.540%
64 258 800 000	KRW	20/09/2028	KWDCDC (KSFA 3M) 3M	4.088%
9 316 600 000	KRW	12/01/2031	KWDCDC (KSFA 3M) 3M	3.160%
40 788 384	NZD	23/04/2028	NEW ZEALAND BANK BILL 3M	3.415%
23 558 400	NZD	23/04/2028	NEW ZEALAND BANK BILL 3M	3.415%
42 453 216	NZD	23/04/2028	NEW ZEALAND BANK BILL 3M	3.410%
21 792 000	NZD	21/01/2029	NEW ZEALAND BANK BILL 3M	3.255%
23 608 000	NZD	21/01/2029	NEW ZEALAND BANK BILL 3M	3.253%
59 000 000	NZD	21/09/2033	AUST BANK BILL - 3M	4.167%
			Net unrealised gain (in EUR)	254 543

Global Income Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 000 000	GBP	26/06/2056	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.701%
37 200 000	AUD	16/09/2031	AUST BANK BILL - 6M	4.749%
69 762 100 000	KRW	20/09/2028	KWDCDC (KSFA 3M) 3M	4.088%
36 100 000	NZD	12/01/2031	NEW ZEALAND BANK BILL 3M	3.515%
14 000 000	GBP	10/03/2031	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	3.871%
41 000 000	NZD	20/02/2031	NEW ZEALAND BANK BILL 3M	3.505%
			Net unrealised loss (in USD)	(28 565)

Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
6 959 000	NZD	17/12/2028	NEW ZEALAND BANK BILL 3M	3.300%
17 940 000	GBP	17/04/2028	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	3.944%
3 841 000	GBP	08/04/2031	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	3.991%
4 238 000	GBP	17/04/2036	4.279%	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE
2 108 000	GBP	18/05/2036	4.719%	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE
2 138 000	GBP	17/06/2036	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.345%
2 108 000	GBP	18/06/2036	SONIA - STERLING OVERNIGHT INTERBANK AVERAGE RATE	4.333%
6 959 000	NZD	12/01/2029	NEW ZEALAND BANK BILL 3M	3.158%

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
7 064 000	NZD	20/04/2029	NEW ZEALAND BANK BILL 3M	3.633%
7 021 000	NZD	22/04/2029	NEW ZEALAND BANK BILL 3M	3.550%
14 083 000	NZD	22/01/2029	NEW ZEALAND BANK BILL 3M	3.320%
			Net unrealised loss (in EUR)	(105 209)

Local Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
30 200 000	BRL	02/01/2031	14.091%	BRAZIL CETIP INTERBANK DEPOSIT
30 300 000	BRL	02/01/2031	14.158%	BRAZIL CETIP INTERBANK DEPOSIT
841 900 000	CZK	02/07/2028	IBOR 6M	4.107%
			Net unrealised loss (in USD)	(26 816)

Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
70 000 000	EUR	22/11/2026	2.059%	ESTER (EURO SHORT-TERM RATE)
50 000 000	EUR	30/03/2027	1.976%	ESTER (EURO SHORT-TERM RATE)
50 000 000	EUR	07/04/2027	1.846%	ESTER (EURO SHORT-TERM RATE)
25 000 000	EUR	31/01/2030	2.150%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised gain (in EUR)	662 555

USD Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 767 200	USD	15/01/2027	3.866%	FEDERAL FUNDS EFFECTIVE RATE US
879 060	USD	15/01/2027	3.863%	FEDERAL FUNDS EFFECTIVE RATE US
4 887 000	USD	11/09/2026	3.549%	SOFR RATES AVERAGES
1 968 000	USD	11/09/2026	3.669%	SOFR RATES AVERAGES
1 133 000	USD	11/09/2026	3.643%	SOFR RATES AVERAGES
19 286 000	USD	06/11/2026	3.463%	FEDERAL FUNDS EFFECTIVE RATE US
4 828 000	USD	08/03/2027	3.706%	SOFR RATES AVERAGES
19 295 000	USD	20/01/2027	3.435%	SOFR RATES AVERAGES
10 968 940	USD	08/07/2026	3.612%	SOFR RATES AVERAGES
6 700 000	USD	13/07/2026	3.912%	FEDERAL FUNDS EFFECTIVE RATE US
9 800 000	USD	13/07/2026	3.585%	SOFR RATES AVERAGES
2 434 000	USD	25/09/2026	3.603%	SOFR RATES AVERAGES
11 110 000	USD	29/09/2026	3.671%	SOFR RATES AVERAGES
14 390 000	USD	02/10/2026	3.571%	FEDERAL FUNDS EFFECTIVE RATE US
9 600 000	USD	08/10/2026	3.546%	FEDERAL FUNDS EFFECTIVE RATE US

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 400 000	USD	08/10/2026	3.538%	FEDERAL FUNDS EFFECTIVE RATE US
9 816 420	USD	30/11/2026	3.720%	SOFR RATES AVERAGES
9 500 000	USD	10/07/2026	3.948%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	28/07/2026	3.969%	FEDERAL FUNDS EFFECTIVE RATE US
6 700 000	USD	18/08/2026	3.711%	FEDERAL FUNDS EFFECTIVE RATE US
8 600 000	USD	01/09/2026	3.702%	FEDERAL FUNDS EFFECTIVE RATE US
9 550 000	USD	04/09/2026	3.666%	FEDERAL FUNDS EFFECTIVE RATE US
14 400 000	USD	14/09/2026	3.564%	FEDERAL FUNDS EFFECTIVE RATE US
14 390 000	USD	30/09/2026	3.601%	FEDERAL FUNDS EFFECTIVE RATE US
14 400 000	USD	21/10/2026	3.409%	FEDERAL FUNDS EFFECTIVE RATE US
33 500 000	USD	30/10/2026	3.442%	FEDERAL FUNDS EFFECTIVE RATE US
19 220 000	USD	02/12/2026	3.444%	FEDERAL FUNDS EFFECTIVE RATE US
19 225 000	USD	02/12/2026	3.459%	FEDERAL FUNDS EFFECTIVE RATE US
9 826 000	USD	22/07/2026	3.581%	SOFR RATES AVERAGES
14 435 000	USD	06/01/2027	3.420%	SOFR RATES AVERAGES
14 677 680	USD	06/01/2027	3.829%	FEDERAL FUNDS EFFECTIVE RATE US
14 410 000	USD	19/03/2027	3.617%	SOFR RATES AVERAGES
14 400 000	USD	14/04/2027	3.692%	FEDERAL FUNDS EFFECTIVE RATE US
19 166 700	USD	10/06/2027	3.924%	SOFR RATES AVERAGES
14 373 600	USD	10/06/2027	3.924%	SOFR RATES AVERAGES
4 890 000	USD	03/08/2026	3.616%	SOFR RATES AVERAGES
4 900 000	USD	05/08/2026	3.615%	SOFR RATES AVERAGES
8 887 000	USD	10/08/2026	3.604%	SOFR RATES AVERAGES
14 800 000	USD	26/10/2026	3.777%	SOFR RATES AVERAGES
4 898 400	USD	25/11/2026	3.712%	FEDERAL FUNDS EFFECTIVE RATE US
2 597 620	USD	14/12/2026	3.810%	FEDERAL FUNDS EFFECTIVE RATE US
4 352 000	USD	22/12/2026	3.486%	SOFR RATES AVERAGES
991 000	USD	22/12/2026	3.665%	SOFR RATES AVERAGES

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 369 000	USD	12/01/2027	3.417%	SOFR RATES AVERAGES
5 547 000	USD	12/01/2027	3.438%	SOFR RATES AVERAGES
19 250 000	USD	25/01/2027	3.543%	SOFR RATES AVERAGES
3 955 800	USD	08/02/2027	3.690%	SOFR RATES AVERAGES
14 382 000	USD	31/03/2027	3.772%	SOFR RATES AVERAGES
9 628 000	USD	31/03/2027	3.676%	FEDERAL FUNDS EFFECTIVE RATE US
19 205 000	USD	15/04/2027	3.659%	FEDERAL FUNDS EFFECTIVE RATE US
28 805 000	USD	16/04/2027	3.691%	SOFR RATES AVERAGES
8 167 000	USD	22/04/2027	3.683%	SOFR RATES AVERAGES
19 183 400	USD	20/05/2027	3.809%	FEDERAL FUNDS EFFECTIVE RATE US
9 589 000	USD	28/05/2027	3.853%	SOFR RATES AVERAGES
14 371 000	USD	09/06/2027	3.952%	SOFR RATES AVERAGES
14 281 270	USD	16/06/2027	3.829%	FEDERAL FUNDS EFFECTIVE RATE US
			Net unrealised gain (in USD)	680 795

Inflation Swaps

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

Euro Government Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
100 000 000	EUR	15/06/2031	2.046%	FRANCE CPI EX TOBACCO (CPTFEMU)
100 000 000	EUR	15/06/2028	FRANCE CPI EX TOBACCO (CPTFEMU)	2.196%
			Net unrealised gain (in EUR)	61 032

Euro Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
4 349 000	EUR	15/05/2028	3.039%	FRANCE CPI EX TOBACCO (CPTFEMU)
1 728 000	USD	02/01/2054	2.403%	US CPI URBAN CONSUMERS NASA
81 000	USD	14/05/2055	2.394%	US CPI URBAN CONSUMERS NSA
			Net unrealised loss (in EUR)	(58 064)

Global Absolute Return Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
464 900 000	EUR	15/05/2031	2.310%	FRANCE CPI EX TOBACCO (CPTFEMU)
			Net unrealised loss (in EUR)	(3 636 577)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
74 150 000	EUR	15/05/2031	2.310%	FRANCE CPI EX TOBACCO (CPTFEMU)
			Net unrealised loss (in EUR)	(580 022)

Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 922 000	EUR	15/05/2028	3.039%	FRANCE CPI EX TOBACCO (CPTFEMU)
2 649 000	USD	14/05/2055	2.394%	UK RPI ALL ITEMS NSA (UKRPI INDEX)
3 896 000	EUR	15/06/2036	FRANCE CPI EX TOBACCO (CPTFEMU)	2.125%
3 281 000	GBP	15/06/2036	3.240%	UK RPI ALL ITEMS NSA (UKRPI INDEX)
10 550 000	USD	16/06/2028	2.658%	US CPI URBAN CONSUMERS NSA
			Net unrealised loss (in EUR)	(114 137)

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.

Multi-Asset Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
51 046	0.02%	MORGAN STANLEY EUROPE SE, GERMANY	EUR	05/11/2026	0.000%	MORGAN STANLEY DEFENSIVE PORTFOLIO CUSTOM B INDEX (MSCBDOB1 - BLOOMBERG TICKER)
79 778	0.03%	GOLDMAN SACHS BANK EUROPE SE, UNITED KINGDOM	EUR	05/11/2026	0.000%	GOLDMAN SACHS I-SELECT IV SERIES 5 (GSISI560 - BLOOMBERG TICKER)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
25 680	0.01%	MORGAN STANLEY EUROPE SE, GERMANY	EUR	05/11/2026	0.000%	MORGAN STANLEY DEFENSIVE PORTFOLIO CUSTOM B INDEX (MSCBDOB1 - BLOOMBERG TICKER)
40 523	0.02%	GOLDMAN SACHS BANK EUROPE SE, UNITED KINGDOM	EUR	05/11/2026	0.000%	GOLDMAN SACHS I-SELECT IV SERIES 5 (GSISI560 - BLOOMBERG TICKER)
					Net unrealised loss (in USD)	(249 882)

Seasons

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
137 617 865	18.69%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	30/06/2027	PERFORMANCE OF BASKET SHARES (*)	EURIBOR 3M +SPREAD
235 000 000	31.91%	JP MORGAN AG, GERMANY	EUR	05/06/2029	PERFORMANCE OF BASKET SHARES (*)	EURIBOR 3M +SPREAD
60 000 015	8.15%	UBS EUROPE SE, GERMANY	EUR	14/10/2026	PERFORMANCE OF BASKET SHARES (*)	ESTER CAPI (EUR) RI 3M +SPREAD
70 000 010	9.50%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	18/01/2027	PERFORMANCE OF BASKET SHARES (*)	ESTR CAPI (EUR) RI 3M +SPREAD
					Net unrealised loss (in EUR)	(35 668 052)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

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

A2A SPA	DEUTSCHE TELEKOM AG - REG	PERNOD RICARD SA
AIRBUS SE	E.ON SE	POSTE ITALIANE SPA
ALLFUNDS GROUP PLC	ENEL SPA	SAMPO OYJ - A
AMUNDI SA	ENGIE	SANOFI
ASML HOLDING NV	ENI SPA	SAP SE
ASSICURAZIONI GENERALI	FERRARI NV	SARTORIUS AG - VORZUG
AXA SA	FINANCIERE DE TUBIZE	SIEMENS ENERGY AG
BANCA MONTE DEI PASCHI SIENA	FINECOBANK SPA	SNAM SPA
BANCO BPM SPA	INFINEON TECHNOLOGIES AG	TERNA-RETE ELETTRICA NAZIONA
BAWAG GROUP AG	INTESA SANPAOLO	TOTALENERGIES SE
BNP PARIBAS	KNORR-BREMSE AG	UNICREDIT SPA
BPER BANCA	MERCEDES BENZ GROUP AG	UNIPOL ASSICURAZIONI SPA
CARREFOUR SA	MICHELIN (CGDE)	VEOLIA ENVIRONNEMENT
CREDIT AGRICOLE SA	NOKIA OYJ	ZALANDO SE
DELIVERY HERO SE	ORANGE	

Target Risk Balanced

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
190 178	0.08%	GOLDMAN SACHS BANK EUROPE SE, UNITED KINGDOM	EUR	01/10/2026	0.000%	GOLDMAN SACHS I-SELECT IV SERIES 5 (GSISI560 - BLOOMBERG TICKER)
120 489	0.05%	MORGAN STANLEY EUROPE SE, GERMANY	EUR	09/10/2026	0.000%	MORGAN STANLEY DEFENSIVE PORTFOLIO CUSTOM B INDEX (MSCBDOB1 - BLOOMBERG TICKER)
					Net unrealised loss (in EUR)	(487 113)

Counterparties to Swaps contracts:

Bank of America Securities Europe, France
 Barclays Bank Ireland Plc, Ireland
 Barclays Bank PLC, United Kingdom
 BNP Paribas Paris, France
 Citibank N.A London, United Kingdom
 Citigroup Global Market, Germany
 Goldman Sachs Bank Europe SE, United Kingdom
 HSBC France, France
 JP Morgan AG, Germany
 JP Morgan Chase Bank, United Kingdom
 JP Morgan Securities Limited, United Kingdom
 Morgan Stanley Europe SE, Germany
 Morgan Stanley International, United Kingdom
 Société Générale Paris, France
 UBS Europe SE, Germany

Notes to the financial statements at 30/06/2026

Note that all TRS are settled on a bilateral mode.

Note 14 - 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 2026, the following positions on options were outstanding:

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	77	P	PUT EURO STOXX 50 - OPTION 17/07/2026 4 600	17/07/2026	4 600.000	3 542 000	307
EUR	77	S	PUT EURO STOXX 50 - OPTION 17/07/2026 3 200	17/07/2026	3 200.000	2 464 000	(77)
EUR	70	S	PUT EURO STOXX 50 - OPTION 21/08/2026 3 200	21/08/2026	3 200.000	2 240 000	(210)
EUR	70	P	PUT EURO STOXX 50 - OPTION 21/08/2026 4 500	21/08/2026	4 500.000	3 150 000	1 610
EUR	77	P	PUT EURO STOXX 50 - OPTION 18/09/2026 4 600	18/09/2026	4 600.000	3 542 000	5 159
EUR	77	S	PUT EURO STOXX 50 - OPTION 18/09/2026 3 300	18/09/2026	3 300.000	2 541 000	(770)
EUR	77	P	PUT EURO STOXX 50 - OPTION 16/10/2026 4 700	16/10/2026	4 700.000	3 619 000	10 164
EUR	77	S	PUT EURO STOXX 50 - OPTION 16/10/2026 3 300	16/10/2026	3 300.000	2 541 000	(1 540)
EUR	65	P	PUT EURO STOXX 50 - OPTION 20/11/2026 4 750	20/11/2026	4 750.000	3 087 500	14 495
EUR	65	S	PUT EURO STOXX 50 - OPTION 20/11/2026 3 400	20/11/2026	3 400.000	2 210 000	(2 795)
EUR	50	S	PUT EURO STOXX 50 - OPTION 18/12/2026 3 500	18/12/2026	3 500.000	1 750 000	(3 450)
EUR	50	P	PUT EURO STOXX 50 - OPTION 18/12/2026 4 900	18/12/2026	4 900.000	2 450 000	17 450
EUR	71	P	PUT EURO STOXX 50 - OPTION 15/01/2027 5 100	15/01/2027	5 100.000	3 621 000	37 914
EUR	71	S	PUT EURO STOXX 50 - OPTION 15/01/2027 3 600	15/01/2027	3 600.000	2 556 000	(7 313)
EUR	75	P	PUT EURO STOXX 50 - OPTION 19/02/2027 5 100	19/02/2027	5 100.000	3 825 000	48 826
EUR	75	S	PUT EURO STOXX 50 - OPTION 19/02/2027 3 600	19/02/2027	3 600.000	2 700 000	(10 125)
EUR	53	P	PUT EURO STOXX 50 - OPTION 19/03/2027 4 900	19/03/2027	4 900.000	2 597 000	32 171
EUR	53	S	PUT EURO STOXX 50 - OPTION 19/03/2027 3 500	19/03/2027	3 500.000	1 855 000	(7 844)
EUR	625	S	CALL EURO STOXX 50 - OPTION 17/07/2026 6 600	17/07/2026	6 600.000	41 250 000	(25 625)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	52	P	PUT EURO STOXX 50 - OPTION 18/06/2027 5 300	18/06/2027	5 300.000	2 756 000	73 788
EUR	52	S	PUT EURO STOXX 50 - OPTION 18/06/2027 3 800	18/06/2027	3 800.000	1 976 000	(17 680)
						Total:	164 455

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 329 627.

Euro Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	1 000	P	CALL 3MO EURO EURIBOR LIFFE 14/12/2026 98.25	14/12/2026	98.250	245 625 000	18 750
						Total:	18 750

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 4 040 937.

Euro Government Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	40	P	CALL EURO-SCHATZ FUTURE 21/08/2026 107	21/08/2026	107.000	4 280 000	200
						Total:	200

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 154 610.

Europe Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	55	P	CALL MTU AERO ENGINES AG 18/12/2026 360	18/12/2026	360.000	1 980 000	215 270
EUR	60	P	CALL SAP SE 18/12/2026 290	18/12/2026	290.000	1 740 000	1 620
EUR	190	P	CALL DHL GROUP 18/12/2026 44	18/12/2026	44.000	836 000	200 450
EUR	101	P	CALL AIRBUS SE 18/12/2026 220	18/12/2026	220.000	2 222 000	84 701
EUR	175	P	CALL VINCI SA 18/12/2026 120	18/12/2026	120.000	2 100 000	228 725
EUR	540	P	CALL PROSUS NV 18/12/2026 56	18/12/2026	56.000	3 024 000	27 000
						Total:	757 766

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 0.

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Global Absolute Return Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	42 150 000	P	PUT EUR/USD 23/07/2026 1.14	23/07/2026	1.140	42 028 339	104 573
EUR	78 100 000	P	CALL USD/EUR 21/07/2026 1.2	21/07/2026	1.200	81 973 235	79
EUR	78 100 000	S	CALL EUR/USD 21/07/2026 1.223	21/07/2026	1.223	83 510 234	0
EUR	28 100 000	P	PUT EUR/USD 10/07/2026 1.142	10/07/2026	1.142	28 055 760	56 931
USD	34 160 000	S	PUT CAD/USD 03/09/2026 1.36	03/09/2026	1.360	28 641 287	(6 304)
USD	34 160 000	P	CALL CAD/USD 03/09/2026 1.405	03/09/2026	1.405	29 588 977	344 976
USD	53 090 000	P	PUT USD/JPY 03/07/2026 155.5	03/07/2026	155.500	44 428 619	0
USD	400	P	CALL US 10YR NOTE FUT (CBT) 24/07/2026 111	24/07/2026	111.000	38 834 951	43 733
GBP	78 450 000	S	CALL GBP/USD 17/09/2026 1.4	17/09/2026	1.400	96 064 025	(36 429)
GBP	78 450 000	P	CALL USD/GBP 17/09/2026 1.4	17/09/2026	1.400	96 064 025	36 429
GBP	78 450 000	P	PUT GBP/USD 17/09/2026 1.27	17/09/2026	1.270	87 143 794	180 961
GBP	78 450 000	S	PUT USD/GBP 17/09/2026 1.27	17/09/2026	1.270	87 143 794	(180 961)
AUD	119 200 000	S	PUT NZD/AUD 24/08/2026 1.179	24/08/2026	1.179	69 924 024	(34 816)
AUD	119 200 000	P	PUT AUD/NZD 24/08/2026 1.195	24/08/2026	1.195	70 872 951	142 224
						Total:	651 396

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 28 145 676.

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	6 940 000	P	PUT EUR/USD 23/07/2026 1.14	23/07/2026	1.140	6 919 969	17 218
EUR	12 040 000	P	CALL USD/EUR 21/07/2026 1.2	21/07/2026	1.200	12 637 103	12
EUR	12 040 000	S	CALL EUR/USD 21/07/2026 1.223	21/07/2026	1.223	12 874 049	0
EUR	4 650 000	P	PUT EUR/USD 10/07/2026 1.142	10/07/2026	1.142	4 642 679	9 421
USD	5 430 000	S	PUT CAD/USD 03/09/2026 1.36	03/09/2026	1.360	4 552 757	(1 002)
USD	5 430 000	P	CALL CAD/USD 03/09/2026 1.405	03/09/2026	1.405	4 703 400	54 837
USD	8 200 000	P	PUT USD/JPY 03/07/2026 155.5	03/07/2026	155.500	6 862 209	0

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Notes to the financial statements at 30/06/2026

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
GBP	12 110 000	S	CALL GBP/USD 17/09/2026 1.4	17/09/2026	1.400	14 829 004	(5 624)
GBP	12 110 000	P	CALL USD/GBP 17/09/2026 1.4	17/09/2026	1.400	14 829 004	5 623
GBP	12 110 000	P	PUT GBP/USD 17/09/2026 1.27	17/09/2026	1.270	13 452 025	27 934
GBP	12 110 000	S	PUT USD/GBP 17/09/2026 1.27	17/09/2026	1.270	13 452 025	(27 934)
AUD	18 620 000	S	PUT NZD/AUD 24/08/2026 1.179	24/08/2026	1.179	10 922 696	(5 438)
AUD	18 620 000	P	PUT AUD/NZD 24/08/2026 1.195	24/08/2026	1.195	11 070 926	22 217
						Total:	97 264

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 2 330 698.

Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
EUR	70	P	CALL MTU AERO ENGINES AG 18/12/2026 360	18/12/2026	360.000	2 881 118	313 242
EUR	139	P	CALL AIRBUS SE 18/12/2026 220	18/12/2026	220.000	3 496 212	133 272
EUR	240	P	CALL VINCI SA 18/12/2026 120	18/12/2026	120.000	3 292 704	358 630
USD	330	S	PUT RUSSELL 2000 INDEX 18/09/2026 2 300	18/09/2026	2 300.000	75 900 000	(209 550)
USD	330	P	PUT RUSSELL 2000 INDEX 18/09/2026 2 500	18/09/2026	2 500.000	82 500 000	422 400
						Total:	1 017 994

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 0.

Multi-Asset Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	24	P	PUT NASDAQ 100 STOCK INDEX 21/08/2026 26 800	21/08/2026	26 800.000	64 320 000	579 840
USD	8	S	PUT NASDAQ 100 STOCK INDEX 21/08/2026 29 800	21/08/2026	29 800.000	23 840 000	(677 800)
						Total:	(97 960)

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to USD 4 704 129.

Responsible Multi-Asset Flexible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	3	P	PUT NASDAQ 100 STOCK INDEX 21/08/2026 26 800	21/08/2026	26 800.000	7 032 275	63 396
USD	1	S	PUT NASDAQ 100 STOCK INDEX 21/08/2026 29 800	21/08/2026	29 800.000	2 606 490	(74 106)
						Total:	(10 710)

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Notes to the financial statements at 30/06/2026

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 462 439.

Seasons

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	1 200	P	CALL EURO STOXX 50 - OPTION 18/12/2026 5 600	18/12/2026	5 600.000	67 200 000	10 260 000
EUR	18 000	P	CALL EUR STX 50 ESG (EUR)P 18/12/2026 220	18/12/2026	220.000	396 000 000	108 360 000
EUR	5 400	P	CALL EURO STOXX 50 - OPTION 18/12/2026 6 100	18/12/2026	6 100.000	329 400 000	24 651 000
						Total:	143 271 000

As at 30 June 2026, the cash margin balance in relation to futures and/or options amounted to EUR 0.

Counterparties to Options:

Barclays Bank Ireland Plc
BNP Paribas SA, France
Goldman Sachs Europe SE
JP Morgan AG
Morgan Stanley Bank AG
Morgan Stanley Europe SE

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 Corporate Green Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
3 000 000	P	EUR	Swaption Put on CDS	2.750%	15/07/2026	ITRX XOVER CDSI S45 15/07/2026 2.75
3 000 000	P	EUR	Swaption Put on CDS	2.875%	15/07/2026	ITRX XOVER CDSI S45 15/07/2026 2.875
Market value (in EUR)						4 905

Sustainable Euro Corporate Bond

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
45 000 000	P	EUR	Swaption Put on CDS	2.875%	15/07/2026	ITRX XOVER CDSI S45 15/07/2026 2.875
45 000 000	P	EUR	Swaption Put on CDS	2.750%	15/07/2026	ITRX XOVER CDSI S45 15/07/2026 2.75
Market value (in EUR)						73 575

Counterparties to Swaptions:

J.P. Morgan AG, Luxembourg
Morgan Stanley International, Luxembourg

Notes to the financial statements at 30/06/2026

Note 15 - Global overview of collateral

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

As at 30 June 2026, the Company pledged the following collaterals in favour of forward exchange contracts traded and swap agreements counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Aqua	EUR	280 000	Cash
China A-Shares	USD	65 169	Cash
China Equity	USD	303 690	Cash
Climate Change	EUR	270 000	Cash
Disruptive Technology	EUR	7 540 000	Cash
Emerging Bond	USD	5 430 631	Cash
Emerging Bond Opportunities	USD	6 442 600	Cash
Emerging Equity	USD	5 233 000	Cash
Enhanced Bond 6M	EUR	14 285 372	Cash
Euro Corporate Bond Opportunities	EUR	219	Cash
Euro Corporate Green Bond	EUR	2 738	Cash
Euro Flexible Bond	EUR	5 161 145	Cash
Euro Government Bond	EUR	6 750 781	Cash
Euro Government Green Bond	EUR	81	Cash
Euro High Yield Bond	EUR	3 030 432	Cash
Euro High Yield Short Duration Bond	EUR	2 157 512	Cash
Euro Inflation-Linked Bond	EUR	527 353	Cash
Euro Money Market	EUR	3 151 795	Cash
Euro Short Term Corporate Bond Opportunities	EUR	975	Cash
Global Absolute Return Bond	EUR	134 326 628	Cash
Global Bond Opportunities	EUR	28 097 974	Cash
Global Convertible	USD	7 511 759	Cash
Global Environment	EUR	920 000	Cash
Global High Yield Bond	EUR	1 985 309	Cash
Global Income Bond	USD	8 210 561	Cash
Global Inflation-Linked Bond	EUR	10 828 304	Cash
Global Megatrends	USD	2 330 000	Cash
Green Bond	EUR	4 240 000	Cash
Health Care Innovators	EUR	1 060 000	Cash
Inclusive Growth	EUR	350 000	Cash
Japan Equity	JPY	538 862 920	Cash
Japan Small Cap	JPY	386 494 784	Cash
Local Emerging Bond	USD	5 994 919	Cash
Multi-Asset Opportunities	USD	8 620 638	Cash
Nordic Small Cap	EUR	370 000	Cash

Notes to the financial statements at 30/06/2026

Sub-fund	Currency	OTC collateral	Type of collateral
Responsible Global Multi-Factor Corporate Bond	USD	1 031 040	Cash
Responsible Multi-Asset Flexible	EUR	260 569	Cash
Responsible US Multi-Factor Equity	USD	2 193 000	Cash
Responsible US Value Multi-Factor Equity	USD	16 646 000	Cash
RMB Bond	USD	15 847	Cash
Seasons	EUR	35 780 000	Cash
Social Bond	EUR	310 000	Cash
Sustainable Enhanced Bond 12M	EUR	9 550 643	Cash
Sustainable Euro Corporate Bond	EUR	2 193 146	Cash
Sustainable Japan Multi-Factor Equity	JPY	53 886 292	Cash
Target Risk Balanced	EUR	820 000	Cash
US Growth	USD	7 528 120	Cash
US High Yield Bond	USD	343 113	Cash
US Small Cap	USD	23 450 056	Cash
USD Money Market	USD	2 062 813	Cash

As at 30 June 2026, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
China Equity	USD	1 000	Cash
Disruptive Technology	EUR	420 000	Cash
Emerging Bond Opportunities	USD	570 000	Cash
Enhanced Bond 6M	EUR	4 060 000	Cash
Euro High Yield Short Duration Bond	EUR	920 000	Cash
Global Absolute Return Bond	EUR	9 502 127	Cash
Global Bond Opportunities	EUR	2 376 240	Cash
Global Convertible	USD	3 009 260	Cash
Global Environment	EUR	80 000	Cash
Global Income Bond	USD	321 000	Cash
Global Inflation-Linked Bond	EUR	4 246 945	Cash
Health Care Innovators	EUR	110 000	Cash
Local Emerging Bond	USD	652 470	Cash
Seasons	EUR	3 950 000	Cash
SMaRT Food	EUR	330 000	Cash
Sustainable Global Corporate Bond	USD	2 469 000	Cash

Note 16 - 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.

Notes to the financial statements at 30/06/2026

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 17 - 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 18 - List of Investment managers

- Alfred Berg Kapitalforvaltning AS, Sweden branch, abbreviated to Alfred Berg AS, Sweden
- BARODA BNP PARIBAS ASSET MANAGEMENT INDIA PRIVATE LIMITED, Mumbai, abbreviated to Baroda BNPP AM India
- BNP PARIBAS ASSET MANAGEMENT Asia Limited, Hong Kong, abbreviated to BNPP AM Asia
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Sao Paulo - SP, Brazil, abbreviated to BNPP AM Brazil
- BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch, Brussels abbreviated to BNPP AM BE
- BNP PARIBAS ASSET MANAGEMENT Europe, Netherlands Branch, Amsterdam, abbreviated to BNPP AM Nederland
- BNP PARIBAS ASSET MANAGEMENT Europe, Paris, abbreviated to BNPP AM Europe
- BNP PARIBAS ASSET MANAGEMENT Singapore Limited, Singapore, abbreviated to BNPP AM Singapore
- AXA INVESTMENT MANAGERS UK Limited, London, abbreviated to AXA IM UK (since 1 January 2026)
- 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 DS Asset Management Company. Ltd., Tokyo, Japan, abbreviated to Sumitomo
- TEB Portföy Yönetimi A.Ş., Istanbul, Turkey, abbreviated to TEB

Sub-fund	Investment managers
Nordic Small Cap Russia Equity (liquidated on 4 May 2026)	Alfred Berg AS, Sweden sub delegating to AXA IM UK for the FX management AXA IM UK (FX management)
Asia Tech Innovators (merged on 6 March 2026)	BNPP AM Asia sub delegating to AXA IM UK for the FX management AXA IM UK (FX management)
Asia ex-Japan Equity Emerging Equity	BNPP AM Asia AXA IM UK (FX management)
Sustainable Multi-Asset Balanced	BNPP AM BE making use of the services of BNPP AM Europe AXA IM UK (FX management)
Sustainable Multi-Asset Stability	BNPP AM BE making use of the services of BNPP AM Europe
Sustainable Multi-Asset Growth	BNPP AM BE AXA IM UK (FX management)
Brazil Equity	BNPP AM Brazil
Euro Bond	BNPP AM Europe sub delegating to AXA IM UK for Cash management (Change as per 5 January 2026)
Euro Flexible Bond Euro Money Market Euro Low Vol Equity (merged on 13 February 2026) Sustainable Euro Multi-Factor Equity USD Money Market	BNPP AM Europe
Belgium Equity Euro Medium Term Income Bond Euro High Conviction Income Bond	BNPP AM Europe sub delegating to AXA IM UK for the Cash management
Seasons	BNPP AM Europe sub delegating to AXA IM UK for the Cash management and listed derivatives hedging (Change as per 16 February 2026)

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Sub-fund	Investment managers
Multi-Asset Opportunities	AXA IM UK (incl. FX and listed derivatives hedging) sub delegating to BNPP AM Europe
Euro Government Bond Euro Government Green Bond	BNPP AM Europe sub delegating to AXA IM UK for the FX, Cash management and listed derivatives hedging
Euro Corporate Bond Opportunities Euro Corporate Green Bond Europe Convertible Europe Equity Europe Real Estate Securities Sustainable Europe Value	BNPP AM Europe sub delegating to AXA IM UK for the FX and Cash management
Green Bond	BNPP AM Europe sub delegating to AXA IM UK (inclusive FX and Cash management) AXA IM UK (FX management)
Euro Corporate Bond Euro Short Term Corporate Bond Opportunities Europe Small Cap Europe Small Cap Convertible Europe Strategic Autonomy Global Convertible Inclusive Growth Social Bond Sustainable Euro Corporate Bond Sustainable Europe Dividend Responsible Global Multi-Factor Corporate Bond	BNPP AM Europe sub delegating to AXA IM UK for the FX and Cash management (FX added for Global convertible as per 1 June 2026) AXA IM UK (FX management)
Target Risk Balanced	BNPP AM Europe sub delegating to AXA IM UK for the FX, Cash management and listed derivatives hedging (Change as per 22 September 2025) AXA IM UK (FX management)
Sustainable Europe Multi-Factor Equity	BNPP AM Europe sub delegating to AXA IM UK for the FX management
Sustainable Global Multi-Factor Equity (merged on 26 June 2026) Responsible US Value Multi-Factor Equity Sustainable Global Low Vol Equity	BNPP AM Europe sub delegating to AXA IM UK for the FX management AXA IM UK (FX management)
RMB Bond	AXA IM UK (incl. FX and Cash management) sub delegating to BNPP AM Asia
Global Absolute Return Bond Global Income Bond	AXA IM UK (incl. FX, Cash management and listed derivatives hedging) sub delegating to BNPP AM Europe and BNPP AM USA
Enhanced Bond 6M Responsible US Multi-Factor Equity Sustainable Japan Multi-Factor Equity	BNPP AM Europe AXA IM UK (FX management)
China A-Shares	BNPP AM Europe sub delegating to BNPP AM Asia
China Equity	BNPP AM Europe sub delegating to BNPP AM Asia AXA IM UK (FX management)
Euro Equity Sustainable Enhanced Bond 12M Sustainable Euro Bond Sustainable Euro Multi-Factor Corporate Bond (merged on 26 June 2026)	BNPP AM Europe sub delegating to AXA IM UK for the Cash management AXA IM UK (FX management)
Euro Defensive Equity	BNPP AM Nederland making use of the services of BNPP AM Europe
Clean Energy Solutions Environmental Infrastructure Income Euro High Yield Bond Euro High Yield Short Duration Bond Europe Growth Global Equity Net Zero Transition Global Megatrends	AXA IM UK (inclusive FX and Cash management)

BNP PARIBAS FUNDS

Notes to the financial statements at 30/06/2026

Sub-fund	Investment managers
Emerging Bond Emerging Markets Environmental Solutions	AXA IM UK (inclusive FX, Cash management and listed derivatives hedging)
Local Emerging Bond	AXA IM UK (inclusive FX, Cash management and listed derivatives hedging) sub delegating to BNPP AM Singapore
Emerging Bond Opportunities	AXA IM UK (inclusive FX, Cash management and listed derivatives hedging) sub delegating to BNPP AM Singapore sub-delegating to BNPP AM Asia
Global Inflation-Linked Bond	BNPP AM USA sub delegating to AXA IM UK (inclusive FX management) AXA IM UK (FX management)
Global Bond Opportunities	AXA IM UK (inclusive FX, Cash management and listed derivatives hedging) sub delegating to BNPP AM USA
Global High Yield Bond	BNPP AM USA sub delegating to AXA IM UK (inclusive FX and Cash management) AXA IM UK (FX management)
Sustainable Global Corporate Bond	AXA IM UK (inclusive FX and Cash management) sub delegating to BNPP AM Europe
USD Short Duration Bond	AXA IM UK (incl. FX and cash management) sub delegating to BNPP AM USA
Euro Inflation-Linked Bond	BNPP AM USA sub delegating to AXA IM UK for the FX and Cash management
India Equity	Baroda BNPP AM India AXA IM UK (FX management)
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap US Small Cap	BNPP AM USA sub delegating to AXA IM UK for the Cash management AXA IM UK (FX management)
US High Yield Bond	BNPP AM USA sub delegating to AXA IM UK for the FX and Cash management AXA IM UK (FX management)
Aqua Climate Change Global Environment Green Tigers SMaRT Food	Impax AXA IM UK (FX management)
Japan Equity	MUKAM AXA IM UK (FX management)
Japan Small Cap	Sumitomo AXA IM UK (FX management)
Turkey Equity	TEB sub delegating to AXA IM UK for the FX management
Asia High Yield Bond	BNPP AM Asia sub-delegating to BNPP AM Singapore sub-delegating to AXA IM UK AXA IM UK (FX management)
Sustainable Asian Cities Bond	BNPP AM Singapore sub-delegating to BNPP AM Asia sub-delegating to AXA IM UK (inclusive FX, Cash management and listed derivatives hedging) AXA IM UK (FX management)
Environmental Solutions Responsible Multi-Asset Flexible	AXA IM UK (inclusive FX management)

Notes to the financial statements at 30/06/2026

Note 19 - 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 20 - 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 21 - 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 2026, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

Note 22 - Recovery of Belgian tax collected in Belgium

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

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

Notes to the financial statements at 30/06/2026

Note 23 - Reinvestment of collateral

Non-cash collateral received for the benefit of a sub-fund may not be sold, re-invested or pledged. Cash collateral received for the benefit of a sub-fund can only be:

- a) placed on deposit with a credit institution which has its registered office in a Member State or a credit institution located in a third-country which is subject to prudential rules considered by the CSSF as equivalent to those laid down in EU law;
- b) invested in high-quality government bonds;
- c) used for the purpose of reverse repurchase transactions provided the transactions are with credit institutions subject to prudential supervision and the Fund is able to recall at any time the full amount of cash on accrued basis; and/or
- d) invested in short-term money market funds as defined in the Guidelines on a Common Definition of European Money Market Funds issued by ESMA (CESR/10-049) as may be amended from time to time.

Re-invested cash collateral should be diversified in accordance with the diversification requirements applicable to non-cash collateral as set out above. Re-investment of cash collateral involves certain risks for the sub-fund.

Note 24 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)**1. Total Return Swaps**

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

Multi-Asset Opportunities

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	7 511 638	Less than one day	N/A	Pooled	N/A
MORGAN STANLEY	Cash	USD	1 109 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	8 620 638				

Seasons

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
UBS EUROPE	Cash	EUR	3 950 000	Less than one day	BNPP SA	N/A	No
J.P. MORGAN CHASE BANK	Cash	EUR	35 780 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	39 730 000				

Target Risk Balanced

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
MORGAN STANLEY	Cash	EUR	820 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	820 000				

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.

Notes to the financial statements at 30/06/2026

Note 25 - Eligibility for the “Plan Epargne en Actions” (PEA)

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

- Euro Defensive Equity
- Euro Equity
- Euro Low Vol Equity (merged on 13 February 2026)
- Europe Strategic Autonomy
- Nordic Small Cap
- Seasons
- Sustainable Euro Multi-Factor Equity
- Sustainable Europe Value

Note 26 - Significant events

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

On the 1 March 2022, the board of directors of the Company (the “Board”) published a notice informing shareholders of its decision to suspend the determination of the net asset value of the sub-fund BNP Paribas Funds Russia Equity (liquidated on 4 May 2026) (the “sub-fund”) as, due to the escalating conflict between Russia and Ukraine, the disposal and valuation of most of the Sub-Fund’s assets became impracticable. Based on the evolution of the conflict between Russia and Ukraine, the sanctions Russia faces and the ban decision taken by Russia to sell Russian stocks, no positive future perspectives for the Sub-Fund can be foreseen at this stage. As a result and given the elapsed time since the suspension of the determination of net asset value, the Board has decided that it is in the best interest of the shareholders to put the Sub-Fund into liquidation in accordance with the provisions of Article 34 of the articles of incorporation of the Company with effect on 4 May 2026 (NAV Date) (the “Effective Date”).

On 1 January 2026, BNP PARIBAS ASSET MANAGEMENT UK LIMITED merged into AXA INVESTMENT MANAGERS UK LIMITED.

Note 27 - Subsequent events

As at 17 September 2026, the sub-fund “AXA World Funds Clean Energy” will merge into the sub-fund “BNP Paribas Funds Environmental Solutions”.

As at 17 September 2026, the sub-fund “AXA World Funds Europe Small Cap” will merge into the sub-fund “BNP Paribas Funds Europe Small Cap”.

As at 17 September 2026, the sub-fund “AXA World Funds Global Emerging Markets Bonds” will merge into the sub-fund “BNP Paribas Funds Emerging Bond”.

As at 8 October 2026, the sub-fund “AXA World Funds Euro Sustainable Credit” will merge into the sub-fund “BNP Paribas Funds Sustainable Euro Corporate Bond”.

As at 15 October 2026, the sub-fund “AXA World Funds Evolving Trends” will merge into the sub-fund “BNP Paribas Funds Global Megatrends”.

VIEWPOINT



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world