

# BNP Paribas Easy SICAV



SEMI-ANNUAL REPORT at 30/06/2022  
R.C.S. Luxembourg B 202 012



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

The asset manager  
for a changing  
world



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ASSET MANAGEMENT

The asset manager for a changing world

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## Organisation

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### **Registered office**

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

### **Board of Directors**

#### ***Chairman***

Mr. Denis PANEL, Chief Investment Officer, Global Head of Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris

#### ***Members***

Mr. Laurent GAUDE, Chief of Staff - Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris

Mr. Benoît PICARD, Head of Structured Management Retail - Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris

Ms. Corinne ROGER, Co-head of Global Product Engineering - Multi Asset, Quantitative and Solutions (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris

Ms. Claire MEHU, Client Target Allocation Team Leader, BNP PARIBAS ASSET MANAGEMENT France, Paris

Ms. Lorraine SEREYJOL-GARROS, Client Relationship Manager, BNP PARIBAS ASSET MANAGEMENT France, Paris

### **Management Company**

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

BNP PARIBAS ASSET MANAGEMENT Luxembourg is a Management Company in the meaning of 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.

### **Effective Investment Manager**

BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France

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

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

### **Depository**

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

### **Auditor**

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

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## Information

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BNP Paribas Easy (the “Company”) is an open-ended investment company (*Société d’Investissement à Capital Variable* - SICAV). The Company was created as a common fund (*Fonds Commun de Placement* - abbreviated to FCP) bearing the name “EasyETF FTSE EPRA Eurozone”, under the Luxembourg Law on 7 July 2004 and for an indefinite period. It changed its name into “FTSE EPRA Eurozone THEAM Easy UCITS ETF” on 8 August 2014.

On 28 December 2015, the Company was converted from the legal form of a common fund into the legal form of an open-ended investment company, and changed its name into “BNP Paribas Easy”. A notice was published in the *Mémorial, Recueil Spécial des Sociétés et Associations* (the “Mémorial”).

The latest version of the Articles of Association has been filed with the Trade and Companies Registrar of Luxembourg, where any interested party may consult it and obtain a copy.

The Company is currently governed by the provisions of Part I of the Law of 17 December 2010, as amended, governing Undertakings for Collective Investment, as well as by Directive 2009/65 as amended by the Directive 2014/91.

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. 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 Register under the number B 202 012.

### **Information to the Shareholders**

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

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

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

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.

As to net asset values and dividends, the Company publishes the legally required information in the Grand Duchy of Luxembourg and in all other countries where the shares are publicly offered.

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

Net asset values are calculated every full bank business day in Luxembourg and if the benchmark index is published. The last Business day of the year will be a Valuation Day.



## Financial statements at 30/06/2022

|                                                          |                       | € Corp Bond SRI<br>Fossil Free | € Corp Bond SRI<br>Fossil Free 1-3Y | € Corp Bond SRI<br>Fossil Free 3-5Y | € High Yield SRI<br>Fossil Free |
|----------------------------------------------------------|-----------------------|--------------------------------|-------------------------------------|-------------------------------------|---------------------------------|
|                                                          | Expressed in<br>Notes | EUR                            | EUR                                 | EUR                                 | EUR                             |
| <b>Statement of net assets</b>                           |                       |                                |                                     |                                     |                                 |
| Assets                                                   |                       | <b>1 760 515 816</b>           | <b>735 847 945</b>                  | <b>604 051 014</b>                  | <b>191 819 109</b>              |
| <i>Securities portfolio at cost price</i>                |                       | 1 948 320 888                  | 763 406 631                         | 655 390 747                         | 218 903 365                     |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | (204 142 548)                  | (32 988 974)                        | (56 002 020)                        | (30 014 014)                    |
| Securities portfolio at market value                     | 2                     | 1 744 178 340                  | 730 417 657                         | 599 388 727                         | 188 889 351                     |
| Net Unrealised gain on financial instruments             | 9,10,11               | 0                              | 0                                   | 0                                   | 0                               |
| Cash at banks and time deposits                          |                       | 7 250 586                      | 30 276                              | 1 835 407                           | 0                               |
| Other assets                                             |                       | 9 086 890                      | 5 400 012                           | 2 826 880                           | 2 929 758                       |
| Liabilities                                              |                       | <b>1 668 599</b>               | <b>114 768</b>                      | <b>101 454</b>                      | <b>215 474</b>                  |
| Bank overdrafts                                          |                       | 0                              | 0                                   | 0                                   | 149 645                         |
| Net Unrealised loss on financial instruments             | 9,10,11               | 0                              | 0                                   | 0                                   | 0                               |
| Other liabilities                                        |                       | 1 668 599                      | 114 768                             | 101 454                             | 65 829                          |
| Net asset value                                          |                       | <b>1 758 847 217</b>           | <b>735 733 177</b>                  | <b>603 949 560</b>                  | <b>191 603 635</b>              |
| <b>Statement of operations and changes in net assets</b> |                       |                                |                                     |                                     |                                 |
| Income on investments and assets                         | 2                     | <b>8 240 440</b>               | <b>3 432 317</b>                    | <b>2 920 858</b>                    | <b>3 474 365</b>                |
| Management fees                                          | 3                     | 229 038                        | 159 906                             | 199 660                             | 122 029                         |
| Bank interest                                            |                       | 34 714                         | 12 264                              | 12 396                              | 13 824                          |
| Other fees                                               | 4                     | 899 725                        | 304 715                             | 299 624                             | 129 376                         |
| Taxes                                                    | 5                     | 53 368                         | 22 377                              | 9 899                               | 1 002                           |
| Transaction fees                                         | 15                    | 0                              | 0                                   | 0                                   | 0                               |
| Total expenses                                           |                       | <b>1 216 845</b>               | <b>499 262</b>                      | <b>521 579</b>                      | <b>266 231</b>                  |
| Net result from investments                              |                       | <b>7 023 595</b>               | <b>2 933 055</b>                    | <b>2 399 279</b>                    | <b>3 208 134</b>                |
| Net realised result on:                                  |                       |                                |                                     |                                     |                                 |
| Investments securities                                   | 2                     | (30 565 832)                   | (6 718 278)                         | (12 053 519)                        | (8 991 673)                     |
| Financial instruments                                    | 9,10,11               | 59                             | 0                                   | 0                                   | 0                               |
| Net realised result                                      |                       | <b>(23 542 178)</b>            | <b>(3 785 223)</b>                  | <b>(9 654 240)</b>                  | <b>(5 783 539)</b>              |
| Movement on net unrealised gain/(loss) on:               |                       |                                |                                     |                                     |                                 |
| Investments securities                                   | 2                     | (190 859 480)                  | (28 541 653)                        | (51 345 149)                        | (27 164 945)                    |
| Financial instruments                                    | 9,10,11               | 0                              | 0                                   | 0                                   | 0                               |
| Change in net assets due to operations                   |                       | <b>(214 401 658)</b>           | <b>(32 326 876)</b>                 | <b>(60 999 389)</b>                 | <b>(32 948 484)</b>             |
| Net subscriptions/(redemptions)                          |                       | <b>527 414 240</b>             | <b>4 337 423</b>                    | <b>95 689 113</b>                   | <b>18 035 102</b>               |
| Dividends paid                                           | 6                     | <b>(5 317 047)</b>             | <b>(6 306 913)</b>                  | <b>(6 046 422)</b>                  | <b>(255 764)</b>                |
| Increase/(Decrease) in net assets during the year/period |                       | <b>307 695 535</b>             | <b>(34 296 366)</b>                 | <b>28 643 302</b>                   | <b>(15 169 146)</b>             |
| Net assets at the beginning of the financial year/period |                       | <b>1 451 151 682</b>           | <b>770 029 543</b>                  | <b>575 306 258</b>                  | <b>206 772 781</b>              |
| Reevaluation of opening combined NAV                     |                       | <b>0</b>                       | <b>0</b>                            | <b>0</b>                            | <b>0</b>                        |
| Net assets at the end of the financial year/period       |                       | <b>1 758 847 217</b>           | <b>735 733 177</b>                  | <b>603 949 560</b>                  | <b>191 603 635</b>              |

# BNP Paribas Easy

| ECPI Circular<br>Economy Leaders | ECPI Global ESG<br>Blue Economy | ECPI Global ESG<br>Hydrogen Economy | ECPI Global ESG<br>Infrastructure | ECPI Global ESG<br>Med Tech | Energy & Metals<br>Enhanced Roll |
|----------------------------------|---------------------------------|-------------------------------------|-----------------------------------|-----------------------------|----------------------------------|
| EUR                              | EUR                             | EUR                                 | EUR                               | EUR                         | USD                              |
| <b>582 883 989</b>               | <b>218 556 137</b>              | <b>36 338 683</b>                   | <b>284 464 109</b>                | <b>78 609 438</b>           | <b>742 319 383</b>               |
| 602 013 411                      | 223 197 594                     | 37 050 522                          | 294 948 251                       | 92 045 272                  | 815 209 432                      |
| (25 170 668)                     | (5 236 696)                     | (754 265)                           | (11 345 255)                      | (13 478 358)                | (101 480 392)                    |
| 576 842 743                      | 217 960 898                     | 36 296 257                          | 283 602 996                       | 78 566 914                  | 713 729 040                      |
| 0                                | 0                               | 0                                   | 0                                 | 0                           | 0                                |
| 429 792                          | 356 630                         | 0                                   | 0                                 | 17 394                      | 25 396 297                       |
| 5 611 454                        | 238 609                         | 42 426                              | 861 113                           | 25 130                      | 3 194 046                        |
| <b>5 973 829</b>                 | <b>54 948</b>                   | <b>22 547</b>                       | <b>484 235</b>                    | <b>12 495</b>               | <b>7 028 106</b>                 |
| 0                                | 0                               | 17 693                              | 412 437                           | 0                           | 0                                |
| 0                                | 0                               | 0                                   | 0                                 | 0                           | 5 512 059                        |
| 5 973 829                        | 54 948                          | 4 854                               | 71 798                            | 12 495                      | 1 516 047                        |
| <b>576 910 160</b>               | <b>218 501 189</b>              | <b>36 316 136</b>                   | <b>283 979 874</b>                | <b>78 596 943</b>           | <b>735 291 277</b>               |
| <b>7 828 190</b>                 | <b>4 871 972</b>                | <b>485 924</b>                      | <b>4 246 072</b>                  | <b>318 454</b>              | <b>65 912</b>                    |
| 975 097                          | 186 878                         | 395                                 | 259 543                           | 17 306                      | 1 097 608                        |
| 2 339                            | 3 007                           | 192                                 | 3 017                             | 2 532                       | 22 744                           |
| 619 225                          | 139 344                         | 17 823                              | 173 042                           | 45 169                      | 506 589                          |
| 208                              | 8 705                           | 1 868                               | 30                                | 4 050                       | 0                                |
| 136 128                          | 87 455                          | 34 504                              | 100 252                           | 17 907                      | 1 236                            |
| <b>1 732 997</b>                 | <b>425 389</b>                  | <b>54 782</b>                       | <b>535 884</b>                    | <b>86 964</b>               | <b>1 628 177</b>                 |
| <b>6 095 193</b>                 | <b>4 446 583</b>                | <b>431 142</b>                      | <b>3 710 188</b>                  | <b>231 490</b>              | <b>(1 562 265)</b>               |
| 17 006 079                       | 7 326 051                       | (17 588)                            | 4 789 038                         | (993 423)                   | (53 911 220)                     |
| 39 459                           | 26 626                          | (2 280)                             | 123 635                           | 22 302                      | 347 005 983                      |
| <b>23 140 731</b>                | <b>11 799 260</b>               | <b>411 274</b>                      | <b>8 622 861</b>                  | <b>(739 631)</b>            | <b>291 532 498</b>               |
| (136 064 091)                    | (29 602 094)                    | (754 265)                           | (31 164 301)                      | (13 944 298)                | (138 059 836)                    |
| 0                                | 190                             | 0                                   | 1 023                             | 0                           | 9 420 426                        |
| <b>(112 923 360)</b>             | <b>(17 802 644)</b>             | <b>(342 991)</b>                    | <b>(22 540 417)</b>               | <b>(14 683 929)</b>         | <b>162 893 088</b>               |
| <b>23 157 000</b>                | <b>12 198 130</b>               | <b>36 659 127</b>                   | <b>19 835 401</b>                 | <b>25 512 894</b>           | <b>(233 665 718)</b>             |
| <b>0</b>                         | <b>(634 159)</b>                | <b>0</b>                            | <b>(34)</b>                       | <b>0</b>                    | <b>0</b>                         |
| <b>(89 766 360)</b>              | <b>(6 238 673)</b>              | <b>36 316 136</b>                   | <b>(2 705 050)</b>                | <b>10 828 965</b>           | <b>(70 772 630)</b>              |
| <b>666 676 520</b>               | <b>224 739 862</b>              | <b>0</b>                            | <b>286 684 924</b>                | <b>67 767 978</b>           | <b>806 063 907</b>               |
| <b>0</b>                         | <b>0</b>                        | <b>0</b>                            | <b>0</b>                          | <b>0</b>                    | <b>0</b>                         |
| <b>576 910 160</b>               | <b>218 501 189</b>              | <b>36 316 136</b>                   | <b>283 979 874</b>                | <b>78 596 943</b>           | <b>735 291 277</b>               |

## Financial statements at 30/06/2022

|                                                          |         | ESG Dividend Europe | ESG Growth Europe | ESG Low Vol Europe  | ESG Low Vol US     |
|----------------------------------------------------------|---------|---------------------|-------------------|---------------------|--------------------|
|                                                          |         | EUR                 | EUR               | EUR                 | EUR                |
| <i>Expressed in</i>                                      |         |                     |                   |                     |                    |
| <i>Notes</i>                                             |         |                     |                   |                     |                    |
| <b>Statement of net assets</b>                           |         |                     |                   |                     |                    |
| Assets                                                   |         | <b>13 605 283</b>   | <b>1 186 436</b>  | <b>98 092 122</b>   | <b>11 524 342</b>  |
| <i>Securities portfolio at cost price</i>                |         | 11 469 862          | 1 150 244         | 95 184 152          | 10 870 998         |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |         | (547 731)           | (137 233)         | (2 089 680)         | (948 467)          |
| Securities portfolio at market value                     | 2       | 10 922 131          | 1 013 011         | 93 094 472          | 9 922 531          |
| Net Unrealised gain on financial instruments             | 9,10,11 | 262 660             | 91 098            | 1 799 041           | 929 674            |
| Cash at banks and time deposits                          |         | 76 369              | 82 327            | 3 198 609           | 672 026            |
| Other assets                                             |         | 2 344 123           | 0                 | 0                   | 111                |
| Liabilities                                              |         | <b>2 347 013</b>    | <b>523</b>        | <b>32 283</b>       | <b>3 552</b>       |
| Bank overdrafts                                          |         | 0                   | 0                 | 0                   | 0                  |
| Net Unrealised loss on financial instruments             | 9,10,11 | 0                   | 0                 | 0                   | 0                  |
| Other liabilities                                        |         | 2 347 013           | 523               | 32 283              | 3 552              |
| Net asset value                                          |         | <b>11 258 270</b>   | <b>1 185 913</b>  | <b>98 059 839</b>   | <b>11 520 790</b>  |
| <b>Statement of operations and changes in net assets</b> |         |                     |                   |                     |                    |
| Income on investments and assets                         | 2       | <b>10</b>           | <b>65</b>         | <b>4 553</b>        | <b>764</b>         |
| Management fees                                          | 3       | 11 291              | 1 539             | 89 539              | 11 216             |
| Bank interest                                            |         | 1 853               | 307               | 20 298              | 2 093              |
| Other fees                                               | 4       | 7 528               | 1 004             | 59 694              | 7 478              |
| Taxes                                                    | 5       | 0                   | 77                | 0                   | 0                  |
| Transaction fees                                         | 15      | 0                   | 0                 | 0                   | 0                  |
| Total expenses                                           |         | <b>20 672</b>       | <b>2 927</b>      | <b>169 531</b>      | <b>20 787</b>      |
| Net result from investments                              |         | <b>(20 662)</b>     | <b>(2 862)</b>    | <b>(164 978)</b>    | <b>(20 023)</b>    |
| Net realised result on:                                  |         |                     |                   |                     |                    |
| Investments securities                                   | 2       | (1 043 174)         | (48 602)          | (1 595 452)         | (1 411 348)        |
| Financial instruments                                    | 9,10,11 | 49 038              | (132 472)         | (3 667 483)         | 733 569            |
| Net realised result                                      |         | <b>(1 014 798)</b>  | <b>(183 936)</b>  | <b>(5 427 913)</b>  | <b>(697 802)</b>   |
| Movement on net unrealised gain/(loss) on:               |         |                     |                   |                     |                    |
| Investments securities                                   | 2       | (1 722 895)         | (224 550)         | (18 033 094)        | (1 385 124)        |
| Financial instruments                                    | 9,10,11 | 533 882             | 84 430            | 6 609 540           | 510 438            |
| Change in net assets due to operations                   |         | <b>(2 203 811)</b>  | <b>(324 056)</b>  | <b>(16 851 467)</b> | <b>(1 572 488)</b> |
| Net subscriptions/(redemptions)                          |         | <b>566 236</b>      | <b>19 810</b>     | <b>7 854 694</b>    | <b>(516 231)</b>   |
| Dividends paid                                           | 6       | <b>0</b>            | <b>0</b>          | <b>(138 547)</b>    | <b>(4 929)</b>     |
| Increase/(Decrease) in net assets during the year/period |         | <b>(1 637 575)</b>  | <b>(304 246)</b>  | <b>(9 135 320)</b>  | <b>(2 093 648)</b> |
| Net assets at the beginning of the financial year/period |         | <b>12 895 845</b>   | <b>1 490 159</b>  | <b>107 195 159</b>  | <b>13 614 438</b>  |
| Reevaluation of opening combined NAV                     |         | <b>0</b>            | <b>0</b>          | <b>0</b>            | <b>0</b>           |
| Net assets at the end of the financial year/period       |         | <b>11 258 270</b>   | <b>1 185 913</b>  | <b>98 059 839</b>   | <b>11 520 790</b>  |

# BNP Paribas Easy

| ESG Momentum Europe | ESG Quality Europe  | ESG Value Europe    | FTSE EPRA Nareit Developed Europe ex UK Green CTB | FTSE EPRA Nareit Global Developed Green CTB | FTSE EPRA/NAREIT Developed Europe |
|---------------------|---------------------|---------------------|---------------------------------------------------|---------------------------------------------|-----------------------------------|
| EUR                 | EUR                 | EUR                 | EUR                                               | EUR                                         | EUR                               |
| <b>2 508 693</b>    | <b>75 006 440</b>   | <b>78 353 286</b>   | <b>298 371 353</b>                                | <b>64 408 205</b>                           | <b>85 785 931</b>                 |
| 2 511 274           | 73 108 260          | 69 826 402          | 425 381 220                                       | 72 428 949                                  | 108 716 465                       |
| (110 690)           | (4 164 713)         | (3 591 205)         | (128 522 019)                                     | (8 246 769)                                 | (23 345 011)                      |
| 2 400 584           | 68 943 547          | 66 235 197          | 296 859 201                                       | 64 182 180                                  | 85 371 454                        |
| 35 502              | 2 746 128           | 0                   | 0                                                 | 0                                           | 9 612                             |
| 72 607              | 3 316 765           | 12 118 089          | 112 337                                           | 0                                           | 0                                 |
| 0                   | 0                   | 0                   | 1 399 815                                         | 226 025                                     | 404 865                           |
| <b>991</b>          | <b>23 529</b>       | <b>7 938 962</b>    | <b>853 718</b>                                    | <b>271 581</b>                              | <b>256 882</b>                    |
| 0                   | 0                   | 0                   | 0                                                 | 255 695                                     | 108 475                           |
| 0                   | 0                   | 7 916 588           | 0                                                 | 0                                           | 0                                 |
| 991                 | 23 529              | 22 374              | 853 718                                           | 15 886                                      | 148 407                           |
| <b>2 507 702</b>    | <b>74 982 911</b>   | <b>70 414 324</b>   | <b>297 517 635</b>                                | <b>64 136 624</b>                           | <b>85 529 049</b>                 |
| <b>70</b>           | <b>1 024</b>        | <b>8 923</b>        | <b>8 261 603</b>                                  | <b>725 369</b>                              | <b>2 387 718</b>                  |
| 2 776               | 37 706              | 78 292              | 297 794                                           | 14 334                                      | 158 099                           |
| 584                 | 9 131               | 19 462              | 2 076                                             | 239                                         | 749                               |
| 1 850               | 25 137              | 52 197              | 219 548                                           | 28 282                                      | 67 759                            |
| 0                   | 0                   | 0                   | 7 501                                             | 1 894                                       | 0                                 |
| 0                   | 0                   | 0                   | 88 369                                            | 31 687                                      | 38 897                            |
| <b>5 210</b>        | <b>71 974</b>       | <b>149 951</b>      | <b>615 288</b>                                    | <b>76 436</b>                               | <b>265 504</b>                    |
| <b>(5 140)</b>      | <b>(70 950)</b>     | <b>(141 028)</b>    | <b>7 646 315</b>                                  | <b>648 933</b>                              | <b>2 122 214</b>                  |
| (82 594)            | (639 250)           | (5 248 737)         | (4 836 630)                                       | (1 157 154)                                 | 1 048 018                         |
| (389 367)           | (6 605 360)         | 4 277 252           | (9 692)                                           | 1 017                                       | 7 326                             |
| <b>(477 101)</b>    | <b>(7 315 560)</b>  | <b>(1 112 513)</b>  | <b>2 799 993</b>                                  | <b>(507 204)</b>                            | <b>3 177 558</b>                  |
| (396 349)           | (7 170 307)         | (6 595 716)         | (155 432 893)                                     | (8 661 889)                                 | (37 647 723)                      |
| 98 935              | 3 701 069           | (10 700 021)        | 0                                                 | 56                                          | 34 864                            |
| <b>(774 515)</b>    | <b>(10 784 798)</b> | <b>(18 408 250)</b> | <b>(152 632 900)</b>                              | <b>(9 169 037)</b>                          | <b>(34 435 301)</b>               |
| <b>(472 130)</b>    | <b>64 559 775</b>   | <b>4 046 047</b>    | <b>43 779 824</b>                                 | <b>42 709 773</b>                           | <b>(18 182 851)</b>               |
| <b>(5 530)</b>      | <b>(19 281)</b>     | <b>(112 365)</b>    | <b>(2 197 128)</b>                                | <b>0</b>                                    | <b>(1 202 208)</b>                |
| <b>(1 252 175)</b>  | <b>53 755 696</b>   | <b>(14 474 568)</b> | <b>(111 050 204)</b>                              | <b>33 540 736</b>                           | <b>(53 820 360)</b>               |
| <b>3 759 877</b>    | <b>21 227 215</b>   | <b>84 888 892</b>   | <b>408 567 839</b>                                | <b>30 595 888</b>                           | <b>139 349 409</b>                |
| <b>0</b>            | <b>0</b>            | <b>0</b>            | <b>0</b>                                          | <b>0</b>                                    | <b>0</b>                          |
| <b>2 507 702</b>    | <b>74 982 911</b>   | <b>70 414 324</b>   | <b>297 517 635</b>                                | <b>64 136 624</b>                           | <b>85 529 049</b>                 |

## Financial statements at 30/06/2022

|                                                          |         | FTSE<br>EPRA/NAREIT<br>Eurozone Capped | JPM ESG EMBI<br>Global Diversified<br>Composite | JPM ESG EMU<br>Government Bond IG | JPM ESG EMU<br>Government Bond IG<br>3-5Y |
|----------------------------------------------------------|---------|----------------------------------------|-------------------------------------------------|-----------------------------------|-------------------------------------------|
| <i>Expressed in</i>                                      |         | EUR                                    | USD                                             | EUR                               | EUR                                       |
| <i>Notes</i>                                             |         |                                        |                                                 |                                   |                                           |
| <b>Statement of net assets</b>                           |         |                                        |                                                 |                                   |                                           |
| Assets                                                   |         | <b>234 078 977</b>                     | <b>697 696 049</b>                              | <b>697 953 350</b>                | <b>706 153 167</b>                        |
| <i>Securities portfolio at cost price</i>                |         | 314 715 466                            | 845 621 092                                     | 779 408 031                       | 725 257 873                               |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |         | (82 542 283)                           | (176 555 408)                                   | (90 931 373)                      | (23 638 086)                              |
| Securities portfolio at market value                     | 2       | 232 173 183                            | 669 065 684                                     | 688 476 658                       | 701 619 787                               |
| Net Unrealised gain on financial instruments             | 9,10,11 | 0                                      | 0                                               | 0                                 | 0                                         |
| Cash at banks and time deposits                          |         | 347 945                                | 12 392 489                                      | 265 371                           | 134 437                                   |
| Other assets                                             |         | 1 557 849                              | 16 237 876                                      | 9 211 321                         | 4 398 943                                 |
| Liabilities                                              |         | <b>1 462 590</b>                       | <b>16 997 802</b>                               | <b>5 113 160</b>                  | <b>90 390</b>                             |
| Bank overdrafts                                          |         | 0                                      | 0                                               | 0                                 | 0                                         |
| Net Unrealised loss on financial instruments             | 9,10,11 | 0                                      | 3 250 692                                       | 0                                 | 0                                         |
| Other liabilities                                        |         | 1 462 590                              | 13 747 110                                      | 5 113 160                         | 90 390                                    |
| Net asset value                                          |         | <b>232 616 387</b>                     | <b>680 698 247</b>                              | <b>692 840 190</b>                | <b>706 062 777</b>                        |
| <b>Statement of operations and changes in net assets</b> |         |                                        |                                                 |                                   |                                           |
| Income on investments and assets                         | 2       | <b>7 472 751</b>                       | <b>20 161 479</b>                               | <b>6 700 203</b>                  | <b>2 514 888</b>                          |
| Management fees                                          | 3       | 398 460                                | 321 760                                         | 81 860                            | 37 276                                    |
| Bank interest                                            |         | 1 478                                  | 23 969                                          | 5 996                             | 7 834                                     |
| Other fees                                               | 4       | 170 787                                | 487 634                                         | 419 374                           | 224 340                                   |
| Taxes                                                    | 5       | 0                                      | 41 841                                          | 23 607                            | 7 254                                     |
| Transaction fees                                         | 15      | 56 827                                 | 0                                               | 0                                 | 0                                         |
| Total expenses                                           |         | <b>627 552</b>                         | <b>875 204</b>                                  | <b>530 837</b>                    | <b>276 704</b>                            |
| Net result from investments                              |         | <b>6 845 199</b>                       | <b>19 286 275</b>                               | <b>6 169 366</b>                  | <b>2 238 184</b>                          |
| Net realised result on:                                  |         |                                        |                                                 |                                   |                                           |
| Investments securities                                   | 2       | (5 229 654)                            | (54 797 661)                                    | (22 180 167)                      | (3 020 228)                               |
| Financial instruments                                    | 9,10,11 | 0                                      | (33 996 675)                                    | 0                                 | 0                                         |
| Net realised result                                      |         | <b>1 615 545</b>                       | <b>(69 508 061)</b>                             | <b>(16 010 801)</b>               | <b>(782 044)</b>                          |
| Movement on net unrealised gain/(loss) on:               |         |                                        |                                                 |                                   |                                           |
| Investments securities                                   | 2       | (75 329 281)                           | (142 159 528)                                   | (74 880 220)                      | (20 145 610)                              |
| Financial instruments                                    | 9,10,11 | 0                                      | (7 680 815)                                     | 0                                 | 0                                         |
| Change in net assets due to operations                   |         | <b>(73 713 736)</b>                    | <b>(219 348 404)</b>                            | <b>(90 891 021)</b>               | <b>(20 927 654)</b>                       |
| Net subscriptions/(redemptions)                          |         | <b>(40 399 307)</b>                    | <b>(142 393 417)</b>                            | <b>24 046 726</b>                 | <b>507 352 565</b>                        |
| Dividends paid                                           | 6       | <b>(1 904 502)</b>                     | <b>(2 754 680)</b>                              | <b>(3)</b>                        | <b>(2 527 649)</b>                        |
| Increase/(Decrease) in net assets during the year/period |         | <b>(116 017 545)</b>                   | <b>(364 496 501)</b>                            | <b>(66 844 298)</b>               | <b>483 897 262</b>                        |
| Net assets at the beginning of the financial year/period |         | <b>348 633 932</b>                     | <b>1 045 194 748</b>                            | <b>759 684 488</b>                | <b>222 165 515</b>                        |
| Reevaluation of opening combined NAV                     |         | <b>0</b>                               | <b>0</b>                                        | <b>0</b>                          | <b>0</b>                                  |
| Net assets at the end of the financial year/period       |         | <b>232 616 387</b>                     | <b>680 698 247</b>                              | <b>692 840 190</b>                | <b>706 062 777</b>                        |

# BNP Paribas Easy

| JPM ESG Green<br>Social &<br>Sustainability IG<br>EUR Bond | Low Carbon 100<br>Europe PAB® | Low Carbon 100<br>Eurozone PAB | Low Carbon 300<br>World PAB | Markit iBoxx Global<br>Corporates Liquid<br>150 Capped (USD<br>Hedged) | MSCI China Select<br>SRI S-Series 10%<br>Capped |
|------------------------------------------------------------|-------------------------------|--------------------------------|-----------------------------|------------------------------------------------------------------------|-------------------------------------------------|
| EUR                                                        | EUR                           | EUR                            | EUR                         | USD                                                                    | USD                                             |
| <b>86 855 245</b>                                          | <b>688 835 415</b>            | <b>20 108 198</b>              | <b>14 914 890</b>           | <b>184 024 525</b>                                                     | <b>151 020 828</b>                              |
| 103 392 786                                                | 693 658 475                   | 23 228 609                     | 15 734 269                  | 207 536 962                                                            | 158 874 267                                     |
| (17 449 943)                                               | (8 116 730)                   | (3 143 620)                    | (846 632)                   | (28 084 795)                                                           | (10 445 150)                                    |
| 85 942 843                                                 | 685 541 745                   | 20 084 989                     | 14 887 637                  | 179 452 167                                                            | 148 429 117                                     |
| 0                                                          | 23 650                        | 0                              | 0                           | 0                                                                      | 0                                               |
| 657 294                                                    | 1 739 834                     | 6 088                          | 3 151                       | 3 204 000                                                              | 236 353                                         |
| 255 108                                                    | 1 530 186                     | 17 121                         | 24 102                      | 1 368 358                                                              | 2 355 358                                       |
| <b>10 846</b>                                              | <b>186 588</b>                | <b>3 571</b>                   | <b>4 228</b>                | <b>3 693 997</b>                                                       | <b>2 115 366</b>                                |
| 0                                                          | 0                             | 0                              | 0                           | 1 121 328                                                              | 0                                               |
| 0                                                          | 0                             | 0                              | 0                           | 2 544 981                                                              | 0                                               |
| 10 846                                                     | 186 588                       | 3 571                          | 4 228                       | 27 688                                                                 | 2 115 366                                       |
| <b>86 844 399</b>                                          | <b>688 648 827</b>            | <b>20 104 627</b>              | <b>14 910 662</b>           | <b>180 330 528</b>                                                     | <b>148 905 462</b>                              |
| <b>329 760</b>                                             | <b>15 576 690</b>             | <b>387 003</b>                 | <b>184 861</b>              | <b>3 050 601</b>                                                       | <b>1 485 019</b>                                |
| 603                                                        | 719 962                       | 5 627                          | 14 790                      | 11 898                                                                 | 109 693                                         |
| 2 554                                                      | 15 531                        | 157                            | 147                         | 28 409                                                                 | 1 056                                           |
| 52 964                                                     | 479 975                       | 14 125                         | 9 857                       | 95 196                                                                 | 91 068                                          |
| 4 402                                                      | 0                             | 955                            | 708                         | 9 745                                                                  | 2 248                                           |
| 0                                                          | 550 907                       | 18 424                         | 7 358                       | 0                                                                      | 419 021                                         |
| <b>60 523</b>                                              | <b>1 766 375</b>              | <b>39 288</b>                  | <b>32 860</b>               | <b>145 248</b>                                                         | <b>623 086</b>                                  |
| <b>269 237</b>                                             | <b>13 810 315</b>             | <b>347 715</b>                 | <b>152 001</b>              | <b>2 905 353</b>                                                       | <b>861 933</b>                                  |
| (1 017 064)                                                | 33 894 861                    | (1 250 432)                    | 1 094 275                   | (18 429 782)                                                           | (39 355 745)                                    |
| 0                                                          | (180 780)                     | 1 451                          | (3 045)                     | (9 992 139)                                                            | (8 379)                                         |
| <b>(747 827)</b>                                           | <b>47 524 396</b>             | <b>(901 266)</b>               | <b>1 243 231</b>            | <b>(25 516 568)</b>                                                    | <b>(38 502 191)</b>                             |
| (16 312 908)                                               | (181 707 922)                 | (4 542 692)                    | (3 576 624)                 | (20 533 548)                                                           | 7 761 047                                       |
| 0                                                          | (91 934)                      | 0                              | 0                           | (6 507 181)                                                            | (139)                                           |
| <b>(17 060 735)</b>                                        | <b>(134 275 460)</b>          | <b>(5 443 958)</b>             | <b>(2 333 393)</b>          | <b>(52 557 297)</b>                                                    | <b>(30 741 283)</b>                             |
| <b>54 827 201</b>                                          | <b>(118 553 191)</b>          | <b>(5 276 642)</b>             | <b>(790 817)</b>            | <b>(121 870 710)</b>                                                   | <b>(8 039 034)</b>                              |
| <b>0</b>                                                   | <b>0</b>                      | <b>0</b>                       | <b>0</b>                    | <b>0</b>                                                               | <b>(17)</b>                                     |
| <b>37 766 466</b>                                          | <b>(252 828 651)</b>          | <b>(10 720 600)</b>            | <b>(3 124 210)</b>          | <b>(174 428 007)</b>                                                   | <b>(38 780 334)</b>                             |
| <b>49 077 933</b>                                          | <b>941 477 478</b>            | <b>30 825 227</b>              | <b>18 034 872</b>           | <b>354 758 535</b>                                                     | <b>187 685 796</b>                              |
| <b>0</b>                                                   | <b>0</b>                      | <b>0</b>                       | <b>0</b>                    | <b>0</b>                                                               | <b>0</b>                                        |
| <b>86 844 399</b>                                          | <b>688 648 827</b>            | <b>20 104 627</b>              | <b>14 910 662</b>           | <b>180 330 528</b>                                                     | <b>148 905 462</b>                              |

## Financial statements at 30/06/2022

|                                                          |         | MSCI Emerging ESG<br>Filtered Min TE | MSCI Emerging SRI<br>S-Series PAB 5%<br>Capped | MSCI EMU ESG<br>Filtered Min TE | MSCI EMU SRI S-<br>Series PAB 5%<br>Capped |
|----------------------------------------------------------|---------|--------------------------------------|------------------------------------------------|---------------------------------|--------------------------------------------|
| <i>Expressed in</i>                                      |         | USD                                  | USD                                            | EUR                             | EUR                                        |
| <i>Notes</i>                                             |         |                                      |                                                |                                 |                                            |
| <b>Statement of net assets</b>                           |         |                                      |                                                |                                 |                                            |
| Assets                                                   |         | <b>137 359 006</b>                   | <b>824 120 086</b>                             | <b>143 201 497</b>              | <b>530 983 536</b>                         |
| <i>Securities portfolio at cost price</i>                |         | 139 412 185                          | 757 168 354                                    | 150 998 617                     | 550 873 605                                |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |         | (12 435 603)                         | (54 309 005)                                   | (9 086 047)                     | (33 785 059)                               |
| Securities portfolio at market value                     | 2       | 126 976 582                          | 702 859 349                                    | 141 912 570                     | 517 088 546                                |
| Net Unrealised gain on financial instruments             | 9,10,11 | 980 526                              | 78 632 617                                     | 0                               | 0                                          |
| Cash at banks and time deposits                          |         | 9 396 577                            | 41 168 901                                     | 1 024 895                       | 4 006 729                                  |
| Other assets                                             |         | 5 321                                | 1 459 219                                      | 264 032                         | 9 888 261                                  |
| Liabilities                                              |         | <b>32 969</b>                        | <b>200 066</b>                                 | <b>29 326</b>                   | <b>9 625 799</b>                           |
| Bank overdrafts                                          |         | 0                                    | 0                                              | 0                               | 0                                          |
| Net Unrealised loss on financial instruments             | 9,10,11 | 0                                    | 0                                              | 6 540                           | 23 570                                     |
| Other liabilities                                        |         | 32 969                               | 200 066                                        | 22 786                          | 9 602 229                                  |
| Net asset value                                          |         | <b>137 326 037</b>                   | <b>823 920 020</b>                             | <b>143 172 171</b>              | <b>521 357 737</b>                         |
| <b>Statement of operations and changes in net assets</b> |         |                                      |                                                |                                 |                                            |
| Income on investments and assets                         | 2       | <b>6 661</b>                         | <b>61 337</b>                                  | <b>3 738 537</b>                | <b>9 824 065</b>                           |
| Management fees                                          | 3       | 80 902                               | 556 780                                        | 20 040                          | 375 677                                    |
| Bank interest                                            |         | 4 570                                | 20 988                                         | 3 172                           | 9 159                                      |
| Other fees                                               | 4       | 75 735                               | 553 039                                        | 112 320                         | 358 438                                    |
| Taxes                                                    | 5       | 2 358                                | 42 637                                         | 8 833                           | 9 382                                      |
| Transaction fees                                         | 15      | 7                                    | 0                                              | 79 379                          | 504 419                                    |
| Total expenses                                           |         | <b>163 572</b>                       | <b>1 173 444</b>                               | <b>223 744</b>                  | <b>1 257 075</b>                           |
| Net result from investments                              |         | <b>(156 911)</b>                     | <b>(1 112 107)</b>                             | <b>3 514 793</b>                | <b>8 566 990</b>                           |
| Net realised result on:                                  |         |                                      |                                                |                                 |                                            |
| Investments securities                                   | 2       | (8 288 197)                          | (54 620 760)                                   | 5 161 160                       | (6 574 507)                                |
| Financial instruments                                    | 9,10,11 | (2 926 111)                          | 1 735 989                                      | (62 125)                        | (560 984)                                  |
| Net realised result                                      |         | <b>(11 371 219)</b>                  | <b>(53 996 878)</b>                            | <b>8 613 828</b>                | <b>1 431 499</b>                           |
| Movement on net unrealised gain/(loss) on:               |         |                                      |                                                |                                 |                                            |
| Investments securities                                   | 2       | (20 835 459)                         | (201 036 542)                                  | (54 245 549)                    | (90 386 894)                               |
| Financial instruments                                    | 9,10,11 | 2 753 851                            | 105 976 446                                    | (47 630)                        | (103 060)                                  |
| Change in net assets due to operations                   |         | <b>(29 452 827)</b>                  | <b>(149 056 974)</b>                           | <b>(45 679 351)</b>             | <b>(89 058 455)</b>                        |
| Net subscriptions/(redemptions)                          |         | <b>84 854 640</b>                    | <b>(55 675 933)</b>                            | <b>(92 242 178)</b>             | <b>165 995 172</b>                         |
| Dividends paid                                           | 6       | <b>(28)</b>                          | <b>(3 554 285)</b>                             | <b>(10)</b>                     | <b>0</b>                                   |
| Increase/(Decrease) in net assets during the year/period |         | <b>55 401 785</b>                    | <b>(208 287 192)</b>                           | <b>(137 921 539)</b>            | <b>76 936 717</b>                          |
| Net assets at the beginning of the financial year/period |         | <b>81 924 252</b>                    | <b>1 032 207 212</b>                           | <b>281 093 710</b>              | <b>444 421 020</b>                         |
| Reevaluation of opening combined NAV                     |         | <b>0</b>                             | <b>0</b>                                       | <b>0</b>                        | <b>0</b>                                   |
| Net assets at the end of the financial year/period       |         | <b>137 326 037</b>                   | <b>823 920 020</b>                             | <b>143 172 171</b>              | <b>521 357 737</b>                         |

# BNP Paribas Easy

| MSCI Europe ESG<br>Filtered Min TE | MSCI Europe Small<br>Caps SRI S-Series<br>PAB 5% Capped | MSCI Europe SRI S-<br>Series PAB 5%<br>Capped | MSCI Japan ESG<br>Filtered Min TE | MSCI Japan SRI S-<br>Series PAB 5%<br>Capped | MSCI North America<br>ESG Filtered Min TE |
|------------------------------------|---------------------------------------------------------|-----------------------------------------------|-----------------------------------|----------------------------------------------|-------------------------------------------|
| EUR                                | EUR                                                     | EUR                                           | EUR                               | EUR                                          | EUR                                       |
| <b>364 542 647</b>                 | <b>200 375 014</b>                                      | <b>1 791 840 113</b>                          | <b>504 990 646</b>                | <b>1 033 155 282</b>                         | <b>255 140 954</b>                        |
| 379 989 447                        | 209 194 511                                             | 1 917 369 658                                 | 515 601 679                       | 1 104 347 642                                | 242 243 924                               |
| (17 572 456)                       | (26 887 685)                                            | (139 067 646)                                 | (18 674 089)                      | (81 755 839)                                 | 11 655 696                                |
| 362 416 991                        | 182 306 826                                             | 1 778 302 012                                 | 496 927 590                       | 1 022 591 803                                | 253 899 620                               |
| 9 280                              | 0                                                       | 103 390                                       | 716 404                           | 441 544                                      | 7 442                                     |
| 1 274 933                          | 18 054 656                                              | 9 702 321                                     | 4 075 754                         | 6 560 706                                    | 1 013 555                                 |
| 841 443                            | 13 532                                                  | 3 732 390                                     | 3 270 898                         | 3 561 229                                    | 220 337                                   |
| <b>74 711</b>                      | <b>10 127 705</b>                                       | <b>380 946</b>                                | <b>2 997 835</b>                  | <b>3 029 825</b>                             | <b>35 849</b>                             |
| 0                                  | 531 828                                                 | 0                                             | 0                                 | 0                                            | 0                                         |
| 0                                  | 6 529 181                                               | 0                                             | 0                                 | 0                                            | 0                                         |
| 74 711                             | 3 066 696                                               | 380 946                                       | 2 997 835                         | 3 029 825                                    | 35 849                                    |
| <b>364 467 936</b>                 | <b>190 247 309</b>                                      | <b>1 791 459 167</b>                          | <b>501 992 811</b>                | <b>1 030 125 457</b>                         | <b>255 105 105</b>                        |
| <b>6 612 930</b>                   | <b>6 853</b>                                            | <b>39 897 817</b>                             | <b>5 930 246</b>                  | <b>11 631 237</b>                            | <b>1 189 230</b>                          |
| 119 151                            | 455 092                                                 | 993 679                                       | 182 289                           | 407 682                                      | 23 469                                    |
| 5 105                              | 71 916                                                  | 35 735                                        | 5 760                             | 7 838                                        | 292                                       |
| 200 718                            | 331 417                                                 | 1 109 186                                     | 358 369                           | 672 369                                      | 123 169                                   |
| 18 382                             | 44 360                                                  | 18 618                                        | 39 847                            | 85 276                                       | 10 761                                    |
| 564 271                            | 147 713                                                 | 2 004 173                                     | 28 770                            | 50 865                                       | 17 783                                    |
| <b>907 627</b>                     | <b>1 050 498</b>                                        | <b>4 161 391</b>                              | <b>615 035</b>                    | <b>1 224 030</b>                             | <b>175 474</b>                            |
| <b>5 705 303</b>                   | <b>(1 043 645)</b>                                      | <b>35 736 426</b>                             | <b>5 315 211</b>                  | <b>10 407 207</b>                            | <b>1 013 756</b>                          |
| 5 588 609                          | (13 633 784)                                            | (7 888 403)                                   | (1 388 064)                       | (42 077 133)                                 | 5 834 776                                 |
| (96 429)                           | 7 390 474                                               | (1 114 711)                                   | 14 040 476                        | 7 989 256                                    | (254 362)                                 |
| <b>11 197 483</b>                  | <b>(7 286 955)</b>                                      | <b>26 733 312</b>                             | <b>17 967 623</b>                 | <b>(23 680 670)</b>                          | <b>6 594 170</b>                          |
| (65 867 423)                       | (39 069 694)                                            | (403 019 204)                                 | (72 477 641)                      | (148 906 855)                                | (43 065 987)                              |
| (50 160)                           | (15 931 944)                                            | (91 970)                                      | (736 415)                         | (1 248 067)                                  | (9 605)                                   |
| <b>(54 720 100)</b>                | <b>(62 288 593)</b>                                     | <b>(376 377 862)</b>                          | <b>(55 246 433)</b>               | <b>(173 835 592)</b>                         | <b>(36 481 422)</b>                       |
| <b>210 627 940</b>                 | <b>(42 936 745)</b>                                     | <b>485 667 811</b>                            | <b>144 738 546</b>                | <b>(7 557 585)</b>                           | <b>134 449 514</b>                        |
| <b>(455 537)</b>                   | <b>0</b>                                                | <b>(40 764 835)</b>                           | <b>(2 640 810)</b>                | <b>(8 125 066)</b>                           | <b>(66 664)</b>                           |
| <b>155 452 303</b>                 | <b>(105 225 338)</b>                                    | <b>68 525 114</b>                             | <b>86 851 303</b>                 | <b>(189 518 243)</b>                         | <b>97 901 428</b>                         |
| <b>209 015 633</b>                 | <b>295 472 647</b>                                      | <b>1 722 934 053</b>                          | <b>415 141 508</b>                | <b>1 219 643 700</b>                         | <b>157 203 677</b>                        |
| <b>0</b>                           | <b>0</b>                                                | <b>0</b>                                      | <b>0</b>                          | <b>0</b>                                     | <b>0</b>                                  |
| <b>364 467 936</b>                 | <b>190 247 309</b>                                      | <b>1 791 459 167</b>                          | <b>501 992 811</b>                | <b>1 030 125 457</b>                         | <b>255 105 105</b>                        |

## Financial statements at 30/06/2022

|                                                          |                       | MSCI Pacific ex<br>Japan ESG Filtered<br>Min TE | MSCI USA SRI S-<br>Series PAB 5%<br>Capped | MSCI World SRI S-<br>Series PAB 5%<br>Capped | Combined               |
|----------------------------------------------------------|-----------------------|-------------------------------------------------|--------------------------------------------|----------------------------------------------|------------------------|
|                                                          | Expressed in<br>Notes | EUR                                             | USD                                        | USD                                          | EUR                    |
| <b>Statement of net assets</b>                           |                       |                                                 |                                            |                                              |                        |
| Assets                                                   |                       | <b>98 134 065</b>                               | <b>2 980 838 805</b>                       | <b>982 526 095</b>                           | <b>19 001 823 759</b>  |
| <i>Securities portfolio at cost price</i>                |                       | 89 684 365                                      | 3 264 177 669                              | 1 092 855 445                                | 20 485 950 219         |
| <i>Unrealised gain/(loss) on securities portfolio</i>    |                       | 7 479 492                                       | (299 334 597)                              | (113 629 948)                                | (1 846 856 178)        |
| Securities portfolio at market value                     | 2                     | 97 163 857                                      | 2 964 843 072                              | 979 225 497                                  | 18 639 094 041         |
| Net Unrealised gain on financial instruments             | 9,10,11               | 0                                               | 0                                          | 0                                            | 83 327 458             |
| Cash at banks and time deposits                          |                       | 572 332                                         | 1 557 264                                  | 1 766 746                                    | 169 992 645            |
| Other assets                                             |                       | 397 876                                         | 14 438 469                                 | 1 533 852                                    | 109 409 615            |
| Liabilities                                              |                       | <b>49 693</b>                                   | <b>17 557 407</b>                          | <b>1 204 610</b>                             | <b>100 307 913</b>     |
| Bank overdrafts                                          |                       | 0                                               | 0                                          | 0                                            | 2 548 352              |
| Net Unrealised loss on financial instruments             | 9,10,11               | 35 699                                          | 308 516                                    | 773 814                                      | 26 362 993             |
| Other liabilities                                        |                       | 13 994                                          | 17 248 891                                 | 430 796                                      | 71 396 568             |
| Net asset value                                          |                       | <b>98 084 372</b>                               | <b>2 963 281 398</b>                       | <b>981 321 485</b>                           | <b>18 901 515 846</b>  |
| <b>Statement of operations and changes in net assets</b> |                       |                                                 |                                            |                                              |                        |
| Income on investments and assets                         | 2                     | <b>1 811 845</b>                                | <b>21 013 515</b>                          | <b>9 607 532</b>                             | <b>214 058 935</b>     |
| Management fees                                          | 3                     | 13 149                                          | 2 224 570                                  | 1 327 358                                    | 12 182 682             |
| Bank interest                                            |                       | 3 316                                           | 12 630                                     | 8 748                                        | 434 829                |
| Other fees                                               | 4                     | 61 591                                          | 2 418 472                                  | 1 052 074                                    | 12 847 791             |
| Taxes                                                    | 5                     | 3 229                                           | 246 801                                    | 112 910                                      | 825 198                |
| Transaction fees                                         | 15                    | 19 943                                          | 188 878                                    | 202 288                                      | 5 362 185              |
| Total expenses                                           |                       | <b>101 228</b>                                  | <b>5 091 351</b>                           | <b>2 703 378</b>                             | <b>31 652 685</b>      |
| Net result from investments                              |                       | <b>1 710 617</b>                                | <b>15 922 164</b>                          | <b>6 904 154</b>                             | <b>182 406 250</b>     |
| Net realised result on:                                  |                       |                                                 |                                            |                                              |                        |
| Investments securities                                   | 2                     | 2 380 560                                       | (12 294 607)                               | 1 109 618                                    | (325 668 254)          |
| Financial instruments                                    | 9,10,11               | (1 511)                                         | (2 451 531)                                | (8 945 671)                                  | 299 416 993            |
| Net realised result                                      |                       | <b>4 089 666</b>                                | <b>1 176 026</b>                           | <b>(931 899)</b>                             | <b>156 154 989</b>     |
| Movement on net unrealised gain/(loss) on:               |                       |                                                 |                                            |                                              |                        |
| Investments securities                                   | 2                     | (6 906 560)                                     | (914 203 086)                              | (292 757 452)                                | (3 694 121 514)        |
| Financial instruments                                    | 9,10,11               | (33 569)                                        | (508 843)                                  | (1 743 910)                                  | 79 818 143             |
| Change in net assets due to operations                   |                       | <b>(2 850 463)</b>                              | <b>(913 535 903)</b>                       | <b>(295 433 261)</b>                         | <b>(3 458 148 382)</b> |
| Net subscriptions/(redemptions)                          |                       | <b>(4 007 854)</b>                              | <b>624 825 345</b>                         | <b>109 145 962</b>                           | <b>2 569 144 948</b>   |
| Dividends paid                                           | 6                     | <b>(5)</b>                                      | <b>(26 219 651)</b>                        | <b>(208 876)</b>                             | <b>(110 039 710)</b>   |
| Increase/(Decrease) in net assets during the year/period |                       | <b>(6 858 322)</b>                              | <b>(314 930 209)</b>                       | <b>(186 496 175)</b>                         | <b>(999 043 144)</b>   |
| Net assets at the beginning of the financial year/period |                       | <b>104 942 694</b>                              | <b>3 278 211 607</b>                       | <b>1 167 817 660</b>                         | <b>19 286 734 657</b>  |
| Reevaluation of opening combined NAV                     |                       | <b>0</b>                                        | <b>0</b>                                   | <b>0</b>                                     | <b>613 824 333</b>     |
| Net assets at the end of the financial year/period       |                       | <b>98 084 372</b>                               | <b>2 963 281 398</b>                       | <b>981 321 485</b>                           | <b>18 901 515 846</b>  |

## Key figures relating to the last 3 years (Note 7)

| <b>€ Corp Bond SRI Fossil Free</b>       | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 793 602 383       | 1 451 151 682     | 1 758 847 217     |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track I - Capitalisation"         | 109.2909          | 107.8181          | 93.9383           | 1 555 615.119           |
| Share "Track Privilege - Capitalisation" | 109.1771          | 107.6410          | 93.7566           | 385 670.493             |
| Share "Track Privilege - Distribution"   | 0                 | 99.1000           | 85.1621           | 445 513.558             |
| Share "Track X - Capitalisation"         | 109 330.5302      | 107 867.2991      | 93 986.3696       | 3 556.832               |
| Share "Track X - Distribution"           | 103 484.3843      | 100 761.3548      | 86 620.7353       | 8 710.294               |
| Share "UCITS ETF - Capitalisation"       | 10.9189           | 10.7653           | 9.3767            | 47 879 065.000          |
| Share "UCITS ETF - Distribution"         | 0                 | 0                 | 9.0371            | 97 806.000              |

| <b>€ Corp Bond SRI Fossil Free 1-3Y</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|-----------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                         | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                              | 561 075 388       | 770 029 543       | 735 733 177       |                         |
| Net asset value per share               |                   |                   |                   |                         |
| Share "Track I - Capitalisation"        | 100.4021          | 100.1794          | 95.9177           | 974 408.672             |
| Share "Track Privilege - Distribution"  | 100.3888          | 99.6698           | 94.5000           | 191 919.883             |
| Share "Track X - Capitalisation"        | 100 505.4061      | 100 353.5033      | 96 117.7852       | 79.876                  |
| Share "Track X - Distribution"          | 100 503.4564      | 99 850.2843       | 94 706.7109       | 3 465.590               |
| Share "UCITS ETF - Distribution"        | 10.0421           | 9.9701            | 9.4580            | 30 476 088.000          |

| <b>€ Corp Bond SRI Fossil Free 3-5Y</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|-----------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                         | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                              | 229 794 538       | 575 306 258       | 603 949 560       |                         |
| Net asset value per share               |                   |                   |                   |                         |
| Share "Track I - Capitalisation"        | 101.1940          | 100.5525          | 90.9795           | 884 856.206             |
| Share "Track Privilege - Distribution"  | 101.1830          | 99.4417           | 88.9118           | 83 592.755              |
| Share "Track X - Capitalisation"        | 101 404.0000      | 100 851.5611      | 91 283.9187       | 295.754                 |
| Share "Track X - Distribution"          | 101 296.7330      | 99 617.0097       | 89 095.1462       | 895.633                 |
| Share "UCITS ETF - Distribution"        | 10.1217           | 9.9486            | 8.8961            | 45 999 664.000          |

| <b>€ High Yield SRI Fossil Free</b>      | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 0                 | 206 772 781       | 191 603 635       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"   | 0                 | 100.2560          | 85.5170           | 10.000                  |
| Share "Track I - Capitalisation"         | 0                 | 100.9241          | 86.4475           | 137 691.814             |
| Share "Track I - Distribution"           | 0                 | 100.9177          | 83.2791           | 35 800.000              |
| Share "Track Privilege - Capitalisation" | 0                 | 100.8588          | 86.4033           | 131.305                 |
| Share "Track Privilege - Distribution"   | 0                 | 100.8650          | 83.2790           | 10.000                  |
| Share "Track X - Capitalisation"         | 0                 | 101 114.7894      | 86 662.3533       | 158.460                 |
| Share "Track X - Distribution"           | 0                 | 101 125.0000      | 83 523.0000       | 0.010                   |
| Share "UCITS ETF - Capitalisation"       | 0                 | 10.0929           | 8.6451            | 18 477 975.000          |
| Share "UCITS ETF - Distribution"         | 0                 | 10.0928           | 8.3320            | 387 458.000             |

| <b>ECPI Circular Economy Leaders</b>     | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 185 071 669       | 666 676 520       | 576 910 160       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"   | 120.2227          | 162.1133          | 134.9858          | 1 349 454.970           |
| Share "Track I - Capitalisation"         | 121.8810          | 165.5700          | 138.3702          | 17 832.564              |
| Share "Track Privilege - Capitalisation" | 121.7654          | 165.4278          | 138.2597          | 227 532.396             |
| Share "Track X - Capitalisation"         | 122 388.0000      | 166 609.0000      | 139 362.0000      | 0.010                   |
| Share "UCITS ETF - Capitalisation"       | 12.1857           | 16.5552           | 13.8364           | 26 078 022.000          |

## Key figures relating to the last 3 years (Note 7)

| <b>ECPI Global ESG Blue Economy</b>       | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|-------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                           | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                | 52 828 798        | 224 739 862       | 218 501 189       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"    | 116.8120          | 147.0262          | 134.7506          | 1 702.170               |
| Share "Track I - Capitalisation"          | 116.9750          | 148.1061          | 136.2466          | 90.000                  |
| Share "Track Privilege - Capitalisation"  | 116.9283          | 148.0030          | 136.1519          | 186 015.886             |
| Share "Track X - Distribution"            | 117 055.0000      | 144 245.6960      | 129 711.5241      | 106.862                 |
| Share "UCITS ETF - Capitalisation"        | 11.6958           | 14.8091           | 13.6253           | 13 142 595.000          |
| <b>ECPI Global ESG Hydrogen Economy</b>   | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                           | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                | 0                 | 0                 | 36 316 136        |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"    | 0                 | 0                 | 98.9704           | 118.000                 |
| Share "Track I - Capitalisation"          | 0                 | 0                 | 99.2987           | 60.000                  |
| Share "Track Privilege - Capitalisation"  | 0                 | 0                 | 99.2960           | 10.000                  |
| Share "Track X - Capitalisation"          | 0                 | 0                 | 99 350.9036       | 349.685                 |
| Share "Track X - Distribution"            | 0                 | 0                 | 99 375.0000       | 0.010                   |
| Share "UCITS ETF - Capitalisation"        | 0                 | 0                 | 9.9284            | 156 620.000             |
| <b>ECPI Global ESG Infrastructure</b>     | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                           | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                | 39 716 436        | 286 684 924       | 283 979 874       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"    | 0                 | 117.7630          | 108.3006          | 1 096.561               |
| Share "Track Privilege - Distribution"    | 0                 | 118.5500          | 106.2810          | 10.000                  |
| Share "UCITS ETF - Capitalisation"        | 59.6448           | 71.9163           | 66.3877           | 4 275 790.000           |
| <b>ECPI Global ESG Med Tech</b>           | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                           | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                | 0                 | 67 767 978        | 78 596 943        |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"    | 0                 | 100.6650          | 80.5480           | 10.000                  |
| Share "Track I - Capitalisation"          | 0                 | 100.7139          | 80.8901           | 245 816.213             |
| Share "Track Privilege - Capitalisation"  | 0                 | 100.7200          | 80.9700           | 10.000                  |
| Share "Track X - Capitalisation"          | 0                 | 100 724.3536      | 80 970.8669       | 718.367                 |
| Share "Track X - Distribution"            | 0                 | 100 732.0000      | 81 009.0000       | 0.010                   |
| Share "UCITS ETF - Capitalisation"        | 0                 | 10.0716           | 8.0897            | 67 200.000              |
| <b>Energy &amp; Metals Enhanced Roll</b>  | <b>USD</b>        | <b>USD</b>        | <b>USD</b>        | <b>Number of shares</b> |
|                                           | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                | 864 299 561       | 806 063 907       | 735 291 277       |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation"        | 9.1606            | 11.6749           | 14.0577           | 9 970 985.000           |
| Share "UCITS ETF EUR - Capitalisation"    | 8.8506            | 12.1364           | 15.8959           | 29 100 017.000          |
| Share "UCITS ETF RH EUR - Capitalisation" | 8.3055            | 10.4799           | 12.5742           | 8 483 992.000           |
| <b>ESG Dividend Europe</b>                | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                           | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                | 10 021 189        | 12 895 845        | 11 258 270        |                         |
| Net asset value per share                 |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation"        | 91.4184           | 117.0020          | 97.3975           | 115 591.000             |

## Key figures relating to the last 3 years (Note 7)

| <b>ESG Growth Europe</b>                 | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 0                 | 1 490 159         | 1 185 913         |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"   | 0                 | 114.0545          | 88.9252           | 1 725.000               |
| Share "Track Privilege - Capitalisation" | 0                 | 114.6651          | 89.7351           | 1 500.000               |
| Share "UCITS ETF - Capitalisation"       | 0                 | 11.4708           | 8.9791            | 100 000.000             |
| <b>ESG Low Vol Europe</b>                | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 134 750 351       | 107 195 159       | 98 059 839        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation"       | 131.2526          | 167.2451          | 141.7535          | 654 739.000             |
| Share "UCITS ETF - Distribution"         | 116.6852          | 145.5464          | 120.2103          | 43 659.000              |
| <b>ESG Low Vol US</b>                    | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 13 552 509        | 13 614 438        | 11 520 790        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation"       | 144.6093          | 183.0704          | 161.9431          | 55 718.000              |
| Share "UCITS ETF - Distribution"         | 123.0776          | 153.4036          | 133.8828          | 5 953.000               |
| Share "UCITS ETF USD - Capitalisation"   | 150.8804          | 177.5292          | 144.3712          | 12 315.000              |
| <b>ESG Momentum Europe</b>               | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 4 209 979         | 3 759 877         | 2 507 702         |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation"       | 125.5943          | 154.1803          | 123.6091          | 18 470.000              |
| Share "UCITS ETF - Distribution"         | 109.5576          | 132.0346          | 103.5215          | 2 170.000               |
| <b>ESG Quality Europe</b>                | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 18 708 801        | 21 227 215        | 74 982 911        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation"       | 128.6222          | 161.5868          | 127.6768          | 578 958.000             |
| Share "UCITS ETF - Distribution"         | 113.0174          | 138.9013          | 106.5838          | 9 977.000               |
| <b>ESG Value Europe</b>                  | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 54 853 320        | 84 888 892        | 70 414 324        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation"       | 115.1377          | 142.0790          | 114.8904          | 598 598.000             |
| Share "UCITS ETF - Distribution"         | 91.1385           | 109.8196          | 85.7763           | 19 133.000              |

## Key figures relating to the last 3 years (Note 7)

**FTSE EPRA Nareit Developed Europe ex UK  
Green CTB**

|                                          | EUR         | EUR          | EUR         | Number of shares |
|------------------------------------------|-------------|--------------|-------------|------------------|
|                                          | 31/12/2020  | 31/12/2021   | 30/06/2022  | 30/06/2022       |
| Net assets                               | 329 575 273 | 408 567 839  | 297 517 635 |                  |
| Net asset value per share                |             |              |             |                  |
| Share "Track I - Capitalisation"         | 95.8720     | 107.2844     | 69.4281     | 121 260.854      |
| Share "Track Privilege - Capitalisation" | 95.8860     | 107.3300     | 69.4670     | 10.000           |
| Share "Track X - Capitalisation"         | 96 207.9416 | 107 930.6939 | 69 943.7975 | 587.917          |
| Share "Track X - Distribution"           | 93 174.9549 | 100 740.7347 | 63 939.8050 | 1 312.878        |
| Share "UCITS ETF - Capitalisation"       | 9.5888      | 10.7283      | 6.9430      | 23 625 424.000   |

**FTSE EPRA Nareit Global Developed  
Green CTB**

|                                          | EUR        | EUR          | EUR         | Number of shares |
|------------------------------------------|------------|--------------|-------------|------------------|
|                                          | 31/12/2020 | 31/12/2021   | 30/06/2022  | 30/06/2022       |
| Net assets                               | 0          | 30 595 888   | 64 136 624  |                  |
| Net asset value per share                |            |              |             |                  |
| Share "Track Classic - Capitalisation"   | 0          | 101.5940     | 86.4130     | 10.000           |
| Share "Track I - Capitalisation"         | 0          | 101.6760     | 86.7740     | 10.000           |
| Share "Track I - Distribution"           | 0          | 101.6760     | 86.7740     | 10.000           |
| Share "Track Privilege - Capitalisation" | 0          | 101.6710     | 86.7670     | 10.000           |
| Share "Track X - Capitalisation"         | 0          | 101 689.1295 | 86 897.6049 | 378.736          |
| Share "Track X - Distribution"           | 0          | 101 711.0000 | 86 955.0000 | 0.010            |
| Share "UCITS ETF - Capitalisation"       | 0          | 10.2370      | 8.7362      | 3 573 762.000    |

**FTSE EPRA/NAREIT Developed Europe**

|                                           | EUR         | EUR         | EUR        | Number of shares |
|-------------------------------------------|-------------|-------------|------------|------------------|
|                                           | 31/12/2020  | 31/12/2021  | 30/06/2022 | 30/06/2022       |
| Net assets                                | 170 998 918 | 139 349 409 | 85 529 049 |                  |
| Net asset value per share                 |             |             |            |                  |
| Share "UCITS ETF QD - Distribution"       | 9.7013      | 11.0726     | 7.9085     | 10 322 459.000   |
| Share "UCITS ETF QD H EUR - Distribution" | 9.8053      | 10.9898     | 7.9322     | 490 888.000      |

**FTSE EPRA/NAREIT Eurozone Capped**

|                                     | EUR         | EUR         | EUR         | Number of shares |
|-------------------------------------|-------------|-------------|-------------|------------------|
|                                     | 31/12/2020  | 31/12/2021  | 30/06/2022  | 30/06/2022       |
| Net assets                          | 543 483 818 | 348 633 932 | 232 616 387 |                  |
| Net asset value per share           |             |             |             |                  |
| Share "UCITS ETF - Capitalisation"  | 10.1201     | 10.7726     | 8.2189      | 10 064 793.000   |
| Share "UCITS ETF QD - Distribution" | 9.1769      | 9.3919      | 7.0914      | 21 137 690.000   |

**JPM ESG EMBI Global Diversified Composite**

|                                                | USD          | USD           | USD          | Number of shares |
|------------------------------------------------|--------------|---------------|--------------|------------------|
|                                                | 31/12/2020   | 31/12/2021    | 30/06/2022   | 30/06/2022       |
| Net assets                                     | 677 584 121  | 1 045 194 748 | 680 698 247  |                  |
| Net asset value per share                      |              |               |              |                  |
| Share "Track Classic - Capitalisation"         | 155.8000     | 150.8757      | 121.2760     | 4 031.671        |
| Share "Track I - Capitalisation"               | 161 407.2900 | 157 328.2145  | 126 872.0253 | 1 467.080        |
| Share "Track IH CHF - Capitalisation"          | 0            | 98.0970       | 78.2800      | 192 222.289      |
| Share "Track IH CHF - Distribution"            | 0            | 0             | 95.9400      | 1 362.000        |
| Share "Track IH EUR - Capitalisation"          | 132 430.9300 | 127 904.3119  | 101 961.6973 | 2 564.438        |
| Share "Track IH EUR - Distribution"            | 0            | 100.4359      | 75.4888      | 132 492.200      |
| Share "Track Privilege - Capitalisation"       | 143.9100     | 140.2022      | 113.0332     | 20 387.266       |
| Share "Track Privilege - Distribution"         | 102.2100     | 94.8439       | 72.1152      | 462 010.287      |
| Share "Track Privilege H EUR - Capitalisation" | 119.8800     | 115.7130      | 92.2179      | 135 533.800      |
| Share "Track X - Capitalisation"               | 163 923.7700 | 159 893.0163  | 128 985.2103 | 116.742          |
| Share "Track X - Distribution"                 | 100 684.0000 | 93 477.0000   | 71 095.0000  | 0.010            |
| Share "UCITS ETF - Capitalisation"             | 0            | 9.8855        | 7.9698       | 1 717 634.000    |
| Share "UCITS ETF H EUR - Capitalisation"       | 0            | 9.7903        | 7.8185       | 14 310 622.000   |

# BNP Paribas Easy

## Key figures relating to the last 3 years (Note 7)

| <b>JPM ESG EMU Government Bond IG</b>    | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 753 810 289       | 759 684 488       | 692 840 190       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"   | 149.4000          | 144.1000          | 126.4300          | 1.000                   |
| Share "Track I - Capitalisation"         | 154 236.9038      | 148 687.3461      | 130 419.1103      | 2 983.451               |
| Share "Track Privilege - Capitalisation" | 142.2237          | 137.0378          | 120.1704          | 70 169.463              |
| Share "Track Privilege - Distribution"   | 112.2500          | 107.2100          | 92.0400           | 1.000                   |
| Share "Track X - Capitalisation"         | 154 502.1063      | 148 972.7972      | 130 681.7965      | 61.135                  |
| Share "UCITS ETF - Capitalisation"       | 11.0708           | 10.6725           | 9.3612            | 30 692 715.000          |

  

| <b>JPM ESG EMU Government Bond IG 3-5Y</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|--------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                            | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                 | 151 490 607       | 222 165 515       | 706 062 777       |                         |
| Net asset value per share                  |                   |                   |                   |                         |
| Share "Track I - Capitalisation"           | 100.1769          | 98.8423           | 93.1682           | 122 665.536             |
| Share "Track Privilege - Distribution"     | 100.1635          | 97.5393           | 89.7832           | 216 524.127             |
| Share "Track X - Capitalisation"           | 100 347.0000      | 99 057.3473       | 93 380.1506       | 252.973                 |
| Share "Track X - Distribution"             | 100 213.8222      | 97 604.8125       | 89 849.0382       | 1 061.054               |
| Share "UCITS ETF - Capitalisation"         | 0                 | 9.8996            | 9.3314            | 59 609 227.000          |

  

| <b>JPM ESG Green Social &amp; Sustainability IG EUR Bond</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|--------------------------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                                              | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                                   | 0                 | 49 077 933        | 86 844 399        |                         |
| Net asset value per share                                    |                   |                   |                   |                         |
| Share "Track I - Capitalisation"                             | 0                 | 97.8780           | 80.8700           | 10.000                  |
| Share "Track Privilege - Capitalisation"                     | 0                 | 97.8700           | 80.8630           | 10.000                  |
| Share "Track X - Capitalisation"                             | 0                 | 97 875.7651       | 80 857.0659       | 1 014.057               |
| Share "Track X - Distribution"                               | 0                 | 97 881.0000       | 80 899.0000       | 0.010                   |
| Share "UCITS ETF - Capitalisation"                           | 0                 | 9.7871            | 8.0805            | 425 000.000             |
| Share "UCITS ETF - Distribution"                             | 0                 | 9.7871            | 8.0804            | 175 000.000             |

  

| <b>Low Carbon 100 Europe PAB®</b>  | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                    | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                         | 841 392 631       | 941 477 478       | 688 648 827       |                         |
| Net asset value per share          |                   |                   |                   |                         |
| Share "UCITS ETF - Capitalisation" | 187.0201          | 228.8665          | 195.5639          | 3 521 350.000           |

  

| <b>Low Carbon 100 Eurozone PAB</b>       | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 0                 | 30 825 227        | 20 104 627        |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"   | 0                 | 104.7183          | 84.1458           | 3 710.000               |
| Share "Track I - Capitalisation"         | 0                 | 104.9471          | 95.4130           | 10.000                  |
| Share "Track Privilege - Capitalisation" | 0                 | 104.9550          | 84.7370           | 10.000                  |
| Share "Track X - Capitalisation"         | 0                 | 105 001.4117      | 84 781.0386       | 182.310                 |
| Share "Track X - Distribution"           | 0                 | 105 028.0000      | 84 839.0000       | 0.010                   |
| Share "UCITS ETF - Capitalisation"       | 0                 | 10.4953           | 8.4669            | 511 800.000             |

## Key figures relating to the last 3 years (Note 7)

| Low Carbon 300 World PAB                 | EUR        | EUR          | EUR          | Number of shares |
|------------------------------------------|------------|--------------|--------------|------------------|
|                                          | 31/12/2020 | 31/12/2021   | 30/06/2022   | 30/06/2022       |
| Net assets                               | 0          | 18 034 872   | 14 910 662   |                  |
| Net asset value per share                |            |              |              |                  |
| Share "Track Classic - Capitalisation"   | 0          | 119.2190     | 103.2140     | 10.000           |
| Share "Track I - Capitalisation"         | 0          | 119.5204     | 103.6647     | 116 340.000      |
| Share "Track Privilege - Capitalisation" | 0          | 119.4750     | 103.6200     | 10.000           |
| Share "Track X - Distribution"           | 0          | 119 674.0000 | 103 935.0000 | 0.010            |
| Share "UCITS ETF - Capitalisation"       | 0          | 11.9534      | 10.3682      | 274 610.000      |

| Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged) | USD          | USD          | USD          | Number of shares |
|---------------------------------------------------------------|--------------|--------------|--------------|------------------|
|                                                               | 31/12/2020   | 31/12/2021   | 30/06/2022   | 30/06/2022       |
| Net assets                                                    | 315 262 129  | 354 758 535  | 180 330 528  |                  |
| Net asset value per share                                     |              |              |              |                  |
| Share "Track Classic - Capitalisation"                        | 126.1300     | 125.0100     | 111.0600     | 1.000            |
| Share "Track I Plus RH NOK - Capitalisation"                  | 124 314.3400 | 123 674.1400 | 109 914.4600 | 16 209.091       |

| MSCI China Select SRI S-Series 10% Capped    | USD        | USD         | USD         | Number of shares |
|----------------------------------------------|------------|-------------|-------------|------------------|
|                                              | 31/12/2020 | 31/12/2021  | 30/06/2022  | 30/06/2022       |
| Net assets                                   | 0          | 187 685 796 | 148 905 462 |                  |
| Net asset value per share                    |            |             |             |                  |
| Share "Track Classic EUR - Capitalisation"   | 0          | 84.1462     | 78.1089     | 68.000           |
| Share "Track I - Capitalisation"             | 0          | 80.9398     | 69.3444     | 444 815.499      |
| Share "Track I Plus EUR - Capitalisation"    | 0          | 84 577.9107 | 78 935.3867 | 0.010            |
| Share "Track Privilege EUR - Capitalisation" | 0          | 84.4425     | 78.7776     | 10.000           |
| Share "Track X - Capitalisation"             | 0          | 81 068.6721 | 69 517.0514 | 302.010          |
| Share "Track X - Distribution"               | 0          | 81 092.0000 | 67 606.0000 | 0.010            |
| Share "UCITS ETF - Capitalisation"           | 0          | 8.0944      | 6.9351      | 687 047.000      |
| Share "UCITS ETF EUR - Capitalisation"       | 0          | 8.4412      | 7.8669      | 11 221 774.000   |

| MSCI Emerging ESG Filtered Min TE            | USD          | USD          | USD          | Number of shares |
|----------------------------------------------|--------------|--------------|--------------|------------------|
|                                              | 31/12/2020   | 31/12/2021   | 30/06/2022   | 30/06/2022       |
| Net assets                                   | 70 720 689   | 81 924 252   | 137 326 037  |                  |
| Net asset value per share                    |              |              |              |                  |
| Share "Track Classic - Capitalisation"       | 117.5291     | 113.2697     | 91.9439      | 1 729.663        |
| Share "Track I - Capitalisation"             | 138.9650     | 134.9490     | 110.0530     | 10.000           |
| Share "Track Privilege - Capitalisation"     | 153.6203     | 149.0993     | 121.4799     | 75 588.657       |
| Share "Track Privilege GBP - Capitalisation" | 197.1500     | 193.1100     | 175.4600     | 230.292          |
| Share "Track X - Capitalisation"             | 131 934.7374 | 128 327.4403 | 104 643.5793 | 16.045           |
| Share "Track X - Distribution"               | 134 857.0000 | 128 846.0000 | 102 428.0000 | 0.010            |
| Share "UCITS ETF EUR - Capitalisation"       | 10.9027      | 11.3849      | 10.0921      | 11 966 287.000   |

| MSCI Emerging SRI S-Series PAB 5% Capped  | USD           | USD           | USD          | Number of shares |
|-------------------------------------------|---------------|---------------|--------------|------------------|
|                                           | 31/12/2020    | 31/12/2021    | 30/06/2022   | 30/06/2022       |
| Net assets                                | 1 079 123 372 | 1 032 207 212 | 823 920 020  |                  |
| Net asset value per share                 |               |               |              |                  |
| Share "Track Classic - Capitalisation"    | 167.1241      | 167.7463      | 141.5395     | 614.925          |
| Share "Track I Plus EUR - Capitalisation" | 139 655.1020  | 151 548.5403  | 139 675.7377 | 0.010            |
| Share "Track Privilege - Capitalisation"  | 167.6211      | 168.6535      | 142.8014     | 709 007.538      |
| Share "Track X - Capitalisation"          | 133 556.0759  | 134 797.9131  | 114 260.3197 | 1 836.083        |
| Share "Track X - Distribution"            | 115 716.4857  | 114 544.8894  | 94 469.6652  | 811.085          |
| Share "UCITS ETF - Capitalisation"        | 154.8472      | 155.8075      | 131.9574     | 1 874 353.000    |
| Share "UCITS ETF EUR - Capitalisation"    | 12.8036       | 13.8612       | 12.7697      | 9 533 654.000    |
| Share "UCITS ETF EUR - Distribution"      | 109.8768      | 116.6931      | 104.8192     | 561 766.000      |

## Key figures relating to the last 3 years (Note 7)

| <b>MSCI EMU ESG Filtered Min TE</b>      | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 247 407 450       | 281 093 710       | 143 172 171       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track I - Capitalisation"         | 115.7980          | 143.2580          | 115.9060          | 10.000                  |
| Share "Track Privilege - Capitalisation" | 198.2391          | 244.8359          | 197.9302          | 121 197.328             |
| Share "Track X - Capitalisation"         | 179 132.7475      | 221 429.3162      | 179 070.1816      | 185.745                 |
| Share "Track X - Distribution"           | 98 476.0000       | 119 466.0000      | 95 674.0000       | 0.010                   |
| Share "UCITS ETF - Capitalisation"       | 10.6145           | 13.1138           | 10.6039           | 8 102 656.000           |

| <b>MSCI EMU SRI S-Series PAB 5% Capped</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|--------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                            | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                 | 478 690 959       | 444 421 020       | 521 357 737       |                         |
| Net asset value per share                  |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"     | 107.6069          | 135.1738          | 108.4124          | 1 209 939.118           |
| Share "Track I - Capitalisation"           | 108.2379          | 136.6329          | 110.0136          | 332 730.682             |
| Share "Track I Plus - Capitalisation"      | 127 225.0000      | 160 861.0000      | 129 627.4204      | 419.374                 |
| Share "Track Privilege - Capitalisation"   | 108.2070          | 136.6053          | 109.9970          | 420 948.451             |
| Share "Track X - Capitalisation"           | 108 475.7154      | 137 173.7799      | 110 520.4450      | 1 319.471               |
| Share "UCITS ETF - Capitalisation"         | 10.8258           | 13.6669           | 11.0048           | 9 730 851.000           |

| <b>MSCI Europe ESG Filtered Min TE</b>   | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                               | 202 288 639       | 209 015 633       | 364 467 936       |                         |
| Net asset value per share                |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"   | 162.9577          | 202.6215          | 170.7118          | 159 232.926             |
| Share "Track I - Capitalisation"         | 114.7315          | 143.8125          | 121.7014          | 84 739.286              |
| Share "Track Privilege - Capitalisation" | 178.4765          | 223.7074          | 189.2749          | 93 217.194              |
| Share "Track Privilege - Distribution"   | 106.1792          | 130.1701          | 106.6714          | 92 092.000              |
| Share "Track X - Capitalisation"         | 183 634.0669      | 230 438.3850      | 195 037.6724      | 132.185                 |
| Share "UCITS ETF - Capitalisation"       | 11.0794           | 13.8875           | 11.7528           | 23 289 996.000          |

| <b>MSCI Europe Small Caps SRI S-Series PAB 5% Capped</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|----------------------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                                          | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                               | 88 117 997        | 295 472 647       | 190 247 309       |                         |
| Net asset value per share                                |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"                   | 0                 | 114.1498          | 88.2642           | 1 188 031.047           |
| Share "Track I Plus - Capitalisation"                    | 137 442.0000      | 162 828.0000      | 126 508.0000      | 0.010                   |
| Share "Track Privilege - Capitalisation"                 | 258.9594          | 306.5070          | 237.9458          | 104 230.915             |
| Share "UCITS ETF - Capitalisation"                       | 268.1615          | 317.4559          | 246.4452          | 245 832.000             |

| <b>MSCI Europe SRI S-Series PAB 5% Capped</b> | <b>EUR</b>        | <b>EUR</b>        | <b>EUR</b>        | <b>Number of shares</b> |
|-----------------------------------------------|-------------------|-------------------|-------------------|-------------------------|
|                                               | <b>31/12/2020</b> | <b>31/12/2021</b> | <b>30/06/2022</b> | <b>30/06/2022</b>       |
| Net assets                                    | 1 036 708 194     | 1 722 934 053     | 1 791 459 167     |                         |
| Net asset value per share                     |                   |                   |                   |                         |
| Share "Track Classic - Capitalisation"        | 120.9541          | 153.8574          | 124.9406          | 935.741                 |
| Share "Track I - Capitalisation"              | 128.2853          | 164.4157          | 134.0396          | 803 047.210             |
| Share "Track I Plus - Capitalisation"         | 124 585.0000      | 159 975.0000      | 130 538.0000      | 0.010                   |
| Share "Track Privilege - Capitalisation"      | 129.2180          | 165.6054          | 134.9827          | 26 447.208              |
| Share "Track X - Capitalisation"              | 129 857.3512      | 166 707.6527      | 135 995.9075      | 812.238                 |
| Share "Track X - Distribution"                | 108 779.1383      | 137 068.9944      | 108 500.3100      | 1 720.257               |
| Share "UCITS ETF - Capitalisation"            | 24.7734           | 31.7509           | 25.8859           | 6 920 939.000           |
| Share "UCITS ETF - Distribution"              | 24.2014           | 30.4490           | 24.0877           | 49 978 458.000          |

## Key figures relating to the last 3 years (Note 7)

| MSCI Japan ESG Filtered Min TE                 | EUR          | EUR           | EUR           | Number of shares |
|------------------------------------------------|--------------|---------------|---------------|------------------|
|                                                | 31/12/2020   | 31/12/2021    | 30/06/2022    | 30/06/2022       |
| Net assets                                     | 454 890 725  | 415 141 508   | 501 992 811   |                  |
| Net asset value per share                      |              |               |               |                  |
| Share "Track Classic - Capitalisation"         | 149.0096     | 161.4451      | 140.1342      | 127 845.625      |
| Share "Track Classic H EUR - Capitalisation"   | 116.8581     | 130.3818      | 121.8671      | 197 814.006      |
| Share "Track I - Capitalisation"               | 116.6885     | 127.4511      | 111.1178      | 18 267.835       |
| Share "Track Privilege - Capitalisation"       | 1 300.7718   | 1 420.6977    | 1 238.3849    | 33 615.246       |
| Share "Track Privilege - Distribution"         | 129.8100     | 139.4000      | 118.2400      | 1.000            |
| Share "Track Privilege H EUR - Capitalisation" | 129.4584     | 145.4620      | 136.0620      | 291 429.088      |
| Share "Track X - Capitalisation"               | 171 424.0376 | 187 445.3104  | 163 448.0216  | 204.445          |
| Share "Track X - Distribution"                 | 111 050.7961 | 119 077.7147  | 101 091.3802  | 924.412          |
| Share "UCITS ETF - Capitalisation"             | 11.8025      | 12.8912       | 11.2397       | 10 878 404.000   |
| Share "UCITS ETF H EUR - Capitalisation"       | 10.9290      | 12.2829       | 11.5255       | 11 064 414.000   |
|                                                |              |               |               |                  |
| MSCI Japan SRI S-Series PAB 5% Capped          | EUR          | EUR           | EUR           | Number of shares |
|                                                | 31/12/2020   | 31/12/2021    | 30/06/2022    | 30/06/2022       |
| Net assets                                     | 930 474 683  | 1 219 643 700 | 1 030 125 457 |                  |
| Net asset value per share                      |              |               |               |                  |
| Share "Track Classic - Capitalisation"         | 116.9790     | 122.4480      | 103.7300      | 10.000           |
| Share "Track Classic H EUR - Capitalisation"   | 120.0592     | 129.5555      | 118.5989      | 1 000.000        |
| Share "Track I Plus - Capitalisation"          | 117 896.0000 | 124 418.4716  | 105 816.4758  | 1 906.890        |
| Share "Track Privilege - Capitalisation"       | 126.8546     | 133.6693      | 113.6163      | 834 731.719      |
| Share "Track Privilege H EUR - Capitalisation" | 120.6704     | 130.8224      | 120.0973      | 861 986.230      |
| Share "Track X - Capitalisation"               | 127 487.6719 | 134 564.4624  | 114 473.8688  | 1 253.497        |
| Share "Track X - Distribution"                 | 122 700.6046 | 127 124.0331  | 105 319.8837  | 1 835.886        |
| Share "UCITS ETF - Capitalisation"             | 26.1475      | 27.5538       | 23.4262       | 8 616 595.000    |
| Share "UCITS ETF - Distribution"               | 24.2039      | 25.0451       | 20.7370       | 4 396 122.000    |
|                                                |              |               |               |                  |
| MSCI North America ESG Filtered Min TE         | EUR          | EUR           | EUR           | Number of shares |
|                                                | 31/12/2020   | 31/12/2021    | 30/06/2022    | 30/06/2022       |
| Net assets                                     | 271 999 697  | 157 203 677   | 255 105 105   |                  |
| Net asset value per share                      |              |               |               |                  |
| Share "Track Classic - Capitalisation"         | 284.1132     | 384.1672      | 328.5674      | 148.234          |
| Share "Track I - Capitalisation"               | 133.6449     | 182.1747      | 156.4987      | 177 263.296      |
| Share "Track Privilege - Capitalisation"       | 2 460.4922   | 3 353.8453    | 2 880.5781    | 6 638.275        |
| Share "Track Privilege - Distribution"         | 170.2000     | 229.0189      | 193.7021      | 19 668.000       |
| Share "Track Privilege GBP - Capitalisation"   | 235.0100     | 300.5000      | 264.6000      | 20.000           |
| Share "Track Privilege H EUR - Capitalisation" | 174.1166     | 218.7696      | 170.3021      | 4 167.516        |
| Share "Track X - Capitalisation"               | 324 664.2825 | 443 056.3767  | 380 668.0898  | 126.314          |
| Share "UCITS ETF - Capitalisation"             | 14.2313      | 19.3987       | 16.6654       | 9 335 723.000    |
|                                                |              |               |               |                  |
| MSCI Pacific ex Japan ESG Filtered Min TE      | EUR          | EUR           | EUR           | Number of shares |
|                                                | 31/12/2020   | 31/12/2021    | 30/06/2022    | 30/06/2022       |
| Net assets                                     | 455 546 968  | 104 942 694   | 98 084 372    |                  |
| Net asset value per share                      |              |               |               |                  |
| Share "Track Classic - Capitalisation"         | 221.3607     | 248.1456      | 240.4223      | 102.546          |
| Share "Track I - Capitalisation"               | 116.0775     | 131.1772      | 127.6576      | 6 638.684        |
| Share "Track Privilege - Capitalisation"       | 1 902.1574   | 2 149.5231    | 2 091.4348    | 4 735.940        |
| Share "Track Privilege - Distribution"         | 118.8000     | 130.8600      | 123.2300      | 1.000            |
| Share "Track Privilege GBP - Capitalisation"   | 182.3300     | 193.2400      | 192.7500      | 20.000           |
| Share "Track X - Capitalisation"               | 245 708.1633 | 277 982.6046  | 270 564.4584  | 54.831           |
| Share "UCITS ETF - Capitalisation"             | 10.9576      | 12.3813       | 12.0496       | 6 014 083.000    |

## Key figures relating to the last 3 years (Note 7)

| MSCI USA SRI S-Series PAB 5% Capped            | USD           | USD           | USD           | Number of shares |
|------------------------------------------------|---------------|---------------|---------------|------------------|
|                                                | 31/12/2020    | 31/12/2021    | 30/06/2022    | 30/06/2022       |
| Net assets                                     | 2 779 119 590 | 3 278 211 607 | 2 963 281 398 |                  |
| Net asset value per share                      |               |               |               |                  |
| Share "Track Classic - Capitalisation"         | 207.9192      | 274.2177      | 208.8728      | 1 484 785.664    |
| Share "Track Classic - Distribution"           | 189.0141      | 246.1954      | 184.0009      | 29 543.993       |
| Share "Track Classic H EUR - Capitalisation"   | 127.8294      | 167.3060      | 125.8169      | 128 019.498      |
| Share "Track I Plus - Capitalisation"          | 137 481.3603  | 181 899.9469  | 138 845.2995  | 2 268.047        |
| Share "Track I Plus EUR - Capitalisation"      | 121 584.7329  | 173 073.3380  | 143 700.3570  | 16.695           |
| Share "Track Privilege - Capitalisation"       | 210.5575      | 278.2525      | 212.2650      | 1 449 347.471    |
| Share "Track Privilege - Distribution"         | 0             | 0             | 83.8153       | 17 339.150       |
| Share "Track Privilege H EUR - Capitalisation" | 138.3800      | 181.6200      | 136.3400      | 144 053.157      |
| Share "Track X - Capitalisation"               | 212 492.1591  | 281 286.2813  | 214 760.8156  | 1 764.255        |
| Share "Track X - Distribution"                 | 137 515.2404  | 179 775.3220  | 134 679.5814  | 596.958          |
| Share "UCITS ETF - Capitalisation"             | 15.0494       | 19.8888       | 15.1759       | 33 665 104.000   |
| Share "UCITS ETF EUR - Capitalisation"         | 13.8076       | 19.6333       | 16.2957       | 2 993 716.000    |
| Share "UCITS ETF EUR - Distribution"           | 13.8237       | 19.4267       | 15.8407       | 58 127 949.000   |

  

| MSCI World SRI S-Series PAB 5% Capped          | USD          | USD           | USD          | Number of shares |
|------------------------------------------------|--------------|---------------|--------------|------------------|
|                                                | 31/12/2020   | 31/12/2021    | 30/06/2022   | 30/06/2022       |
| Net assets                                     | 755 168 629  | 1 167 817 660 | 981 321 485  |                  |
| Net asset value per share                      |              |               |              |                  |
| Share "Track Classic - Capitalisation"         | 233.2926     | 293.0462      | 222.8956     | 739 532.321      |
| Share "Track Classic H EUR - Capitalisation"   | 122.3986     | 156.7871      | 122.0159     | 907 203.594      |
| Share "Track I - Capitalisation"               | 144.0604     | 182.4109      | 139.2981     | 245 423.899      |
| Share "Track I Plus EUR - Capitalisation"      | 121 529.1570 | 165 667.4288  | 137 660.0403 | 88.798           |
| Share "Track Privilege - Capitalisation"       | 256.2032     | 324.4064      | 247.7317     | 210 053.252      |
| Share "Track Privilege - Distribution"         | 122.3803     | 152.6315      | 113.9664     | 71 639.165       |
| Share "Track Privilege H EUR - Capitalisation" | 155.1600     | 200.1500      | 156.4500     | 241 476.345      |
| Share "Track X - Capitalisation"               | 181 962.1711 | 230 677.7522  | 176 261.2680 | 266.303          |
| Share "Track X - Distribution"                 | 129 977.0000 | 162 380.0000  | 121 372.0000 | 0.010            |
| Share "UCITS ETF - Capitalisation"             | 13.9146      | 17.6191       | 13.4547      | 2 204 113.000    |
| Share "UCITS ETF EUR - Capitalisation"         | 13.8581      | 18.8800       | 15.6829      | 29 123 310.000   |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                                            | Quotation currency | Market value         | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|--------------------|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                                         |                    | 1 744 178 340        | 99.17           |
| <b>Bonds</b>                                                                                                     |                                                         |                    | <b>1 374 919 318</b> | <b>78.18</b>    |
| <i>France</i>                                                                                                    |                                                         |                    | <i>313 436 380</i>   | <i>17.87</i>    |
| 700 000                                                                                                          | AIR LIQUIDE FIN 0.375% 21-20/09/2033                    | EUR                | 531 741              | 0.03            |
| 1 000 000                                                                                                        | AIR LIQUIDE FIN 0.625% 19-20/06/2030                    | EUR                | 843 952              | 0.05            |
| 2 200 000                                                                                                        | AIR LIQUIDE FIN 1.000% 20-02/04/2025                    | EUR                | 2 138 018            | 0.12            |
| 400 000                                                                                                          | AIR LIQUIDE FIN 1.375% 20-02/04/2030                    | EUR                | 363 696              | 0.02            |
| 200 000                                                                                                          | AIR LIQUIDE SA 0.375% 21-27/05/2031                     | EUR                | 162 622              | 0.01            |
| 500 000                                                                                                          | ALD SA 0.000% 21-23/02/2024                             | EUR                | 482 109              | 0.03            |
| 1 200 000                                                                                                        | ALD SA 0.375% 19-18/07/2023                             | EUR                | 1 184 814            | 0.07            |
| 600 000                                                                                                          | ALD SA 0.375% 20-19/10/2023                             | EUR                | 588 955              | 0.03            |
| 1 400 000                                                                                                        | ALD SA 1.250% 22-02/03/2026                             | EUR                | 1 288 337            | 0.07            |
| 1 000 000                                                                                                        | ALSTOM S 0.000% 21-11/01/2029                           | EUR                | 796 697              | 0.05            |
| 500 000                                                                                                          | ALSTOM S 0.125% 21-27/07/2027                           | EUR                | 431 302              | 0.02            |
| 1 000 000                                                                                                        | ALSTOM S 0.250% 19-14/10/2026                           | EUR                | 899 002              | 0.05            |
| 1 300 000                                                                                                        | ALSTOM S 0.500% 21-27/07/2030                           | EUR                | 1 022 380            | 0.06            |
| 300 000                                                                                                          | ALTAREA 1.875% 19-17/01/2028                            | EUR                | 237 690              | 0.01            |
| 800 000                                                                                                          | APRR SA 0.000% 21-19/06/2028                            | EUR                | 680 823              | 0.04            |
| 1 600 000                                                                                                        | APRR SA 0.125% 20-18/01/2029                            | EUR                | 1 342 688            | 0.08            |
| 600 000                                                                                                          | APRR SA 1.250% 19-18/01/2028                            | EUR                | 555 777              | 0.03            |
| 900 000                                                                                                          | APRR SA 1.250% 20-14/01/2027                            | EUR                | 851 766              | 0.05            |
| 1 400 000                                                                                                        | APRR SA 1.500% 17-17/01/2033                            | EUR                | 1 199 377            | 0.07            |
| 800 000                                                                                                          | APRR SA 1.500% 18-25/01/2030                            | EUR                | 727 898              | 0.04            |
| 600 000                                                                                                          | APRR SA 1.625% 17-13/01/2032                            | EUR                | 531 719              | 0.03            |
| 400 000                                                                                                          | ARKEMA 0.750% 19-03/12/2029                             | EUR                | 331 920              | 0.02            |
| 200 000                                                                                                          | AUCHAN SA 2.375% 19-25/04/2025                          | EUR                | 192 491              | 0.01            |
| 1 000 000                                                                                                        | AUCHAN SA 2.625% 19-30/01/2024                          | EUR                | 988 180              | 0.06            |
| 1 700 000                                                                                                        | AUCHAN SA 2.875% 20-29/01/2026                          | EUR                | 1 587 458            | 0.09            |
| 1 400 000                                                                                                        | AUCHAN SA 3.250% 20-23/07/2027                          | EUR                | 1 253 974            | 0.07            |
| 3 300 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025 | EUR                | 3 107 740            | 0.18            |
| 1 900 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026 | EUR                | 1 720 045            | 0.10            |
| 700 000                                                                                                          | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027 | EUR                | 610 862              | 0.03            |
| 2 300 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.125% 19-05/02/2024 | EUR                | 2 242 770            | 0.13            |
| 1 600 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028 | EUR                | 1 319 014            | 0.07            |
| 1 100 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028 | EUR                | 946 036              | 0.05            |
| 2 200 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 20-21/02/2031 | EUR                | 1 700 778            | 0.10            |
| 2 400 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 21-03/11/2028 | EUR                | 2 004 924            | 0.11            |
| 1 200 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027 | EUR                | 1 040 881            | 0.06            |
| 2 000 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025 | EUR                | 1 901 040            | 0.11            |
| 3 400 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-08/06/2026 | EUR                | 3 163 833            | 0.18            |
| 2 300 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-15/06/2023 | EUR                | 2 287 319            | 0.13            |
| 1 500 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 20-17/01/2030 | EUR                | 1 213 967            | 0.07            |
| 2 900 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025 | EUR                | 2 796 881            | 0.16            |
| 2 000 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 21-19/11/2031 | EUR                | 1 459 032            | 0.08            |
| 1 900 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.125% 22-19/01/2032 | EUR                | 1 500 164            | 0.09            |
| 1 300 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.250% 20-03/06/2030 | EUR                | 1 081 636            | 0.06            |
| 1 600 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.375% 18-16/07/2028 | EUR                | 1 465 142            | 0.08            |
| 700 000                                                                                                          | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 17-15/11/2027 | EUR                | 616 974              | 0.04            |
| 1 600 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.750% 19-15/03/2029 | EUR                | 1 427 239            | 0.08            |
| 1 300 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 19-18/06/2029 | EUR                | 1 097 279            | 0.06            |
| 1 000 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 2.500% 18-25/05/2028 | EUR                | 905 098              | 0.05            |
| 1 700 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 2.625% 22-06/11/2029 | EUR                | 1 592 364            | 0.09            |
| 900 000                                                                                                          | BNP PARIBAS 0.125% 19-04/09/2026                        | EUR                | 792 882              | 0.05            |
| 2 900 000                                                                                                        | BNP PARIBAS 0.625% 20-03/12/2032                        | EUR                | 2 123 788            | 0.12            |
| 1 100 000                                                                                                        | BNP PARIBAS 1.000% 17-27/06/2024                        | EUR                | 1 072 702            | 0.06            |
| 1 500 000                                                                                                        | BNP PARIBAS 1.000% 17-29/11/2024                        | EUR                | 1 433 945            | 0.08            |
| 700 000                                                                                                          | BNP PARIBAS 1.000% 18-17/04/2024                        | EUR                | 686 783              | 0.04            |
| 2 296 000                                                                                                        | BNP PARIBAS 1.125% 18-11/06/2026                        | EUR                | 2 131 650            | 0.12            |
| 1 600 000                                                                                                        | BNP PARIBAS 1.125% 18-22/11/2023                        | EUR                | 1 584 113            | 0.09            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                              | Quotation currency | Market value | % of net assets |
|-----------|-------------------------------------------|--------------------|--------------|-----------------|
| 1 100 000 | BNP PARIBAS 1.125% 19-28/08/2024          | EUR                | 1 070 897    | 0.06            |
| 950 000   | BNP PARIBAS 1.250% 18-19/03/2025          | EUR                | 913 700      | 0.05            |
| 2 500 000 | BNP PARIBAS 1.375% 19-28/05/2029          | EUR                | 2 156 645    | 0.12            |
| 1 650 000 | BNP PARIBAS 1.500% 17-23/05/2028          | EUR                | 1 480 827    | 0.08            |
| 1 600 000 | BNP PARIBAS 1.625% 19-02/07/2031          | EUR                | 1 246 947    | 0.07            |
| 2 500 000 | BNP PARIBAS 2.100% 22-07/04/2032          | EUR                | 2 139 679    | 0.12            |
| 500 000   | BPCE 0.010% 21-14/01/2027                 | EUR                | 442 142      | 0.03            |
| 700 000   | BPCE 0.125% 19-04/12/2024                 | EUR                | 671 690      | 0.04            |
| 3 700 000 | BPCE 0.250% 20-15/01/2026                 | EUR                | 3 420 745    | 0.20            |
| 2 300 000 | BPCE 0.250% 21-14/01/2031                 | EUR                | 1 774 290    | 0.10            |
| 1 500 000 | BPCE 0.375% 22-02/02/2026                 | EUR                | 1 386 842    | 0.08            |
| 1 500 000 | BPCE 0.500% 19-24/02/2027                 | EUR                | 1 321 179    | 0.08            |
| 2 000 000 | BPCE 0.625% 18-26/09/2023                 | EUR                | 1 981 651    | 0.11            |
| 2 300 000 | BPCE 0.625% 19-26/09/2024                 | EUR                | 2 211 692    | 0.13            |
| 1 100 000 | BPCE 0.625% 20-15/01/2030                 | EUR                | 913 444      | 0.05            |
| 2 500 000 | BPCE 0.625% 20-28/04/2025                 | EUR                | 2 385 273    | 0.14            |
| 1 500 000 | BPCE 0.750% 21-03/03/2031                 | EUR                | 1 170 418    | 0.07            |
| 1 800 000 | BPCE 0.875% 18-31/01/2024                 | EUR                | 1 768 571    | 0.10            |
| 1 500 000 | BPCE 1.000% 19-01/04/2025                 | EUR                | 1 431 315    | 0.08            |
| 2 100 000 | BPCE 1.000% 19-15/07/2024                 | EUR                | 2 059 548    | 0.12            |
| 1 500 000 | BPCE 1.000% 22-14/01/2032                 | EUR                | 1 169 231    | 0.07            |
| 1 100 000 | BPCE 1.375% 18-23/03/2026                 | EUR                | 1 036 359    | 0.06            |
| 1 100 000 | BPCE 1.625% 18-31/01/2028                 | EUR                | 996 665      | 0.06            |
| 900 000   | BPCE 1.750% 22-26/04/2027                 | EUR                | 855 537      | 0.05            |
| 700 000   | BPCE 2.375% 22-26/04/2032                 | EUR                | 636 452      | 0.04            |
| 900 000   | CAISSE NA REA MU 0.750% 21-07/07/2028     | EUR                | 729 935      | 0.04            |
| 800 000   | CAISSE NA REA MU 2.125% 19-16/09/2029     | EUR                | 666 473      | 0.04            |
| 500 000   | CAISSE NA REA MU 3.375% 18-24/09/2028     | EUR                | 459 642      | 0.03            |
| 1 200 000 | CAPGEMINI SE 0.625% 20-23/06/2025         | EUR                | 1 138 973    | 0.06            |
| 900 000   | CAPGEMINI SE 1.000% 18-18/10/2024         | EUR                | 876 960      | 0.05            |
| 1 200 000 | CAPGEMINI SE 1.125% 20-23/06/2030         | EUR                | 1 032 158    | 0.06            |
| 1 200 000 | CAPGEMINI SE 1.625% 20-15/04/2026         | EUR                | 1 160 648    | 0.07            |
| 700 000   | CAPGEMINI SE 1.750% 18-18/04/2028         | EUR                | 658 671      | 0.04            |
| 1 600 000 | CAPGEMINI SE 2.000% 20-15/04/2029         | EUR                | 1 499 096    | 0.09            |
| 1 900 000 | CAPGEMINI SE 2.375% 20-15/04/2032         | EUR                | 1 743 621    | 0.10            |
| 1 200 000 | CIE DE ST GOBAIN 0.625% 19-15/03/2024     | EUR                | 1 175 667    | 0.07            |
| 500 000   | CIE DE ST GOBAIN 0.875% 18-21/09/2023     | EUR                | 495 327      | 0.03            |
| 1 200 000 | CIE DE ST GOBAIN 1.125% 18-23/03/2026     | EUR                | 1 140 164    | 0.06            |
| 1 200 000 | CIE DE ST GOBAIN 1.375% 17-14/06/2027     | EUR                | 1 123 521    | 0.06            |
| 1 800 000 | CIE DE ST GOBAIN 1.875% 18-21/09/2028     | EUR                | 1 687 958    | 0.10            |
| 1 800 000 | CIE DE ST GOBAIN 1.875% 19-15/03/2031     | EUR                | 1 589 782    | 0.09            |
| 1 000 000 | CIE DE ST GOBAIN 2.375% 20-04/10/2027     | EUR                | 980 117      | 0.06            |
| 300 000   | CNP ASSURANCES 0.375% 20-08/03/2028       | EUR                | 245 912      | 0.01            |
| 1 000 000 | CNP ASSURANCES 1.250% 22-27/01/2029       | EUR                | 843 856      | 0.05            |
| 400 000   | CNP ASSURANCES 2.750% 19-05/02/2029       | EUR                | 368 289      | 0.02            |
| 700 000   | COVIVIO 1.125% 19-17/09/2031              | EUR                | 541 108      | 0.03            |
| 700 000   | COVIVIO 1.625% 20-23/06/2030              | EUR                | 580 045      | 0.03            |
| 1 500 000 | CREDIT AGRICOLE ASSR 1.500% 21-06/10/2031 | EUR                | 1 132 950    | 0.06            |
| 1 100 000 | CREDIT AGRICOLE ASSR 2.000% 20-17/07/2030 | EUR                | 894 890      | 0.05            |
| 1 500 000 | CREDIT AGRICOLE SA 0.125% 20-09/12/2027   | EUR                | 1 262 770    | 0.07            |
| 1 700 000 | CREDIT AGRICOLE SA 0.375% 19-21/10/2025   | EUR                | 1 579 070    | 0.09            |
| 1 700 000 | CREDIT AGRICOLE SA 0.375% 21-20/04/2028   | EUR                | 1 425 217    | 0.08            |
| 2 200 000 | CREDIT AGRICOLE SA 0.875% 20-14/01/2032   | EUR                | 1 693 419    | 0.10            |
| 1 500 000 | CREDIT AGRICOLE SA 1.000% 19-03/07/2029   | EUR                | 1 305 007    | 0.07            |
| 2 100 000 | CREDIT AGRICOLE SA 1.000% 22-18/09/2025   | EUR                | 2 017 612    | 0.11            |
| 1 700 000 | CREDIT AGRICOLE SA 1.125% 22-12/07/2032   | EUR                | 1 326 472    | 0.08            |
| 1 500 000 | CREDIT AGRICOLE SA 1.125% 22-24/02/2029   | EUR                | 1 326 860    | 0.08            |
| 2 700 000 | CREDIT AGRICOLE SA 1.750% 19-05/03/2029   | EUR                | 2 406 890    | 0.14            |
| 2 100 000 | CREDIT AGRICOLE SA 2.000% 19-25/03/2029   | EUR                | 1 806 271    | 0.10            |
| 1 300 000 | CREDIT AGRICOLE SA 2.500% 22-22/04/2034   | EUR                | 1 134 989    | 0.06            |
| 600 000   | CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026  | EUR                | 546 801      | 0.03            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                             | Quotation currency | Market value | % of net assets |
|-----------|------------------------------------------|--------------------|--------------|-----------------|
| 1 500 000 | CREDIT MUTUEL ARKEA 0.375% 19-03/10/2028 | EUR                | 1 264 646    | 0.07            |
| 500 000   | CREDIT MUTUEL ARKEA 0.750% 22-18/01/2030 | EUR                | 413 368      | 0.02            |
| 800 000   | CREDIT MUTUEL ARKEA 0.875% 18-05/10/2023 | EUR                | 791 608      | 0.05            |
| 1 500 000 | CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027 | EUR                | 1 357 442    | 0.08            |
| 700 000   | CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033 | EUR                | 522 785      | 0.03            |
| 1 100 000 | CREDIT MUTUEL ARKEA 0.875% 21-25/10/2031 | EUR                | 853 959      | 0.05            |
| 200 000   | CREDIT MUTUEL ARKEA 1.125% 19-23/05/2029 | EUR                | 172 842      | 0.01            |
| 600 000   | CREDIT MUTUEL ARKEA 1.375% 19-17/01/2025 | EUR                | 586 381      | 0.03            |
| 600 000   | CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026 | EUR                | 569 791      | 0.03            |
| 1 900 000 | CREDIT MUTUEL ARKEA 3.375% 19-11/03/2031 | EUR                | 1 690 068    | 0.10            |
| 1 600 000 | DANONE 0.000% 21-01/12/2025              | EUR                | 1 482 363    | 0.08            |
| 1 300 000 | DANONE 0.395% 20-10/06/2029              | EUR                | 1 103 769    | 0.06            |
| 1 000 000 | DANONE 0.520% 21-09/11/2030              | EUR                | 828 011      | 0.05            |
| 1 000 000 | DANONE 0.571% 20-17/03/2027              | EUR                | 913 971      | 0.05            |
| 1 000 000 | DASSAULT SYSTEME 0.000% 19-16/09/2024    | EUR                | 958 664      | 0.05            |
| 1 000 000 | DASSAULT SYSTEME 0.125% 19-16/09/2026    | EUR                | 913 179      | 0.05            |
| 2 400 000 | DASSAULT SYSTEME 0.375% 19-16/09/2029    | EUR                | 2 039 511    | 0.12            |
| 1 000 000 | EDENRED 1.375% 20-18/06/2029             | EUR                | 889 029      | 0.05            |
| 500 000   | EDENRED 1.875% 18-06/03/2026             | EUR                | 489 027      | 0.03            |
| 2 200 000 | ESSILORLUXOTTICA 0.125% 19-27/05/2025    | EUR                | 2 091 207    | 0.12            |
| 700 000   | ESSILORLUXOTTICA 0.250% 20-05/01/2024    | EUR                | 688 345      | 0.04            |
| 2 700 000 | ESSILORLUXOTTICA 0.375% 19-27/11/2027    | EUR                | 2 439 469    | 0.14            |
| 2 300 000 | ESSILORLUXOTTICA 0.375% 20-05/01/2026    | EUR                | 2 171 821    | 0.12            |
| 1 800 000 | ESSILORLUXOTTICA 0.500% 20-05/06/2028    | EUR                | 1 613 270    | 0.09            |
| 1 500 000 | ESSILORLUXOTTICA 0.750% 19-27/11/2031    | EUR                | 1 263 286    | 0.07            |
| 400 000   | EUTELSAT SA 1.500% 20-13/10/2028         | EUR                | 344 011      | 0.02            |
| 1 600 000 | EUTELSAT SA 2.000% 18-02/10/2025         | EUR                | 1 547 383    | 0.09            |
| 800 000   | EUTELSAT SA 2.250% 19-13/07/2027         | EUR                | 742 813      | 0.04            |
| 1 000 000 | FONCIERE REGIONS 1.500% 17-21/06/2027    | EUR                | 912 626      | 0.05            |
| 700 000   | GECINA 0.875% 21-30/06/2036              | EUR                | 464 444      | 0.03            |
| 800 000   | GECINA 0.875% 22-25/01/2033              | EUR                | 595 183      | 0.03            |
| 1 000 000 | GECINA 1.375% 17-26/01/2028              | EUR                | 907 912      | 0.05            |
| 1 000 000 | GECINA 1.375% 17-30/06/2027              | EUR                | 921 890      | 0.05            |
| 700 000   | GECINA 1.625% 18-14/03/2030              | EUR                | 616 318      | 0.04            |
| 1 200 000 | GECINA 1.625% 19-29/05/2034              | EUR                | 952 317      | 0.05            |
| 700 000   | GECINA 2.000% 17-30/06/2032              | EUR                | 603 296      | 0.03            |
| 800 000   | HOLDING DINFRA 0.625% 21-14/09/2028      | EUR                | 661 950      | 0.04            |
| 1 600 000 | HOLDING DINFRA 1.475% 22-18/01/2031      | EUR                | 1 298 711    | 0.07            |
| 700 000   | HOLDING DINFRA 1.625% 17-27/11/2027      | EUR                | 629 314      | 0.04            |
| 2 000 000 | HOLDING DINFRA 1.625% 20-18/09/2029      | EUR                | 1 716 327    | 0.10            |
| 500 000   | HOLDING DINFRA 2.500% 20-04/05/2027      | EUR                | 476 719      | 0.03            |
| 2 400 000 | HSBC FRANCE 0.100% 19-03/09/2027         | EUR                | 2 098 868    | 0.12            |
| 1 600 000 | HSBC FRANCE 0.250% 19-17/05/2024         | EUR                | 1 553 881    | 0.09            |
| 1 100 000 | HSBC FRANCE 1.375% 18-04/09/2028         | EUR                | 1 009 242    | 0.06            |
| 1 500 000 | ICADE 0.625% 21-18/01/2031               | EUR                | 1 095 601    | 0.06            |
| 700 000   | ICADE 1.000% 22-19/01/2030               | EUR                | 559 502      | 0.03            |
| 1 200 000 | ICADE 1.500% 17-13/09/2027               | EUR                | 1 092 367    | 0.06            |
| 900 000   | ICADE 1.625% 18-28/02/2028               | EUR                | 810 277      | 0.05            |
| 1 000 000 | ICADE SANTE SAS 0.875% 19-04/11/2029     | EUR                | 824 658      | 0.05            |
| 300 000   | ICADE SANTE SAS 1.375% 20-17/09/2030     | EUR                | 241 996      | 0.01            |
| 1 500 000 | JCDECAUX SA 1.625% 22-07/02/2030         | EUR                | 1 227 404    | 0.07            |
| 200 000   | JCDECAUX SA 2.000% 20-24/10/2024         | EUR                | 198 188      | 0.01            |
| 1 000 000 | JCDECAUX SA 2.625% 20-24/04/2028         | EUR                | 915 730      | 0.05            |
| 900 000   | KERING 0.750% 20-13/05/2028              | EUR                | 812 681      | 0.05            |
| 1 100 000 | KERING 1.250% 22-05/05/2025              | EUR                | 1 080 849    | 0.06            |
| 1 100 000 | KERING 1.875% 22-05/05/2030              | EUR                | 1 027 582    | 0.06            |
| 900 000   | KLEPIERRE 0.625% 19-01/07/2030           | EUR                | 672 467      | 0.04            |
| 1 200 000 | KLEPIERRE 1.625% 17-13/12/2032           | EUR                | 923 948      | 0.05            |
| 900 000   | KLEPIERRE 2.000% 20-12/05/2029           | EUR                | 781 196      | 0.04            |
| 1 000 000 | KLEPIERRE SA 0.875% 20-17/02/2031        | EUR                | 744 435      | 0.04            |
| 1 000 000 | LEGRAND SA 0.375% 21-06/10/2031          | EUR                | 791 415      | 0.04            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                          | Quotation currency | Market value | % of net assets |
|-----------|---------------------------------------|--------------------|--------------|-----------------|
| 500 000   | LEGRAND SA 0.750% 17-06/07/2024       | EUR                | 491 076      | 0.03            |
| 800 000   | LEGRAND SA 0.750% 20-20/05/2030       | EUR                | 687 783      | 0.04            |
| 800 000   | LEGRAND SA 1.875% 17-06/07/2032       | EUR                | 718 723      | 0.04            |
| 1 500 000 | LOREAL SA 0.375% 22-29/03/2024        | EUR                | 1 475 367    | 0.08            |
| 1 800 000 | LOREAL SA 0.875% 22-29/06/2026        | EUR                | 1 733 135    | 0.10            |
| 600 000   | MERCIALYS 2.500% 22-28/02/2029        | EUR                | 497 217      | 0.03            |
| 700 000   | MICHELIN 0.000% 20-02/11/2028         | EUR                | 592 188      | 0.03            |
| 700 000   | MICHELIN 0.625% 20-02/11/2040         | EUR                | 420 224      | 0.02            |
| 1 100 000 | MICHELIN 0.875% 18-03/09/2025         | EUR                | 1 056 143    | 0.06            |
| 1 700 000 | MICHELIN 1.750% 18-03/09/2030         | EUR                | 1 554 070    | 0.09            |
| 1 100 000 | MICHELIN 2.500% 18-03/09/2038         | EUR                | 947 082      | 0.05            |
| 600 000   | NERVAL SAS 2.875% 22-14/04/2032       | EUR                | 542 702      | 0.03            |
| 1 100 000 | ORANGE 0.000% 19-04/09/2026           | EUR                | 994 278      | 0.06            |
| 1 000 000 | ORANGE 0.000% 21-29/06/2026           | EUR                | 908 516      | 0.05            |
| 800 000   | ORANGE 0.125% 20-16/09/2029           | EUR                | 665 030      | 0.04            |
| 1 600 000 | ORANGE 0.500% 19-04/09/2032           | EUR                | 1 250 190    | 0.07            |
| 1 700 000 | ORANGE 0.625% 21-16/12/2033           | EUR                | 1 283 496    | 0.07            |
| 1 200 000 | ORANGE 0.750% 21-29/06/2034           | EUR                | 897 529      | 0.05            |
| 1 200 000 | ORANGE 1.000% 18-12/09/2025           | EUR                | 1 153 246    | 0.07            |
| 2 100 000 | ORANGE 1.125% 19-15/07/2024           | EUR                | 2 069 832    | 0.12            |
| 1 100 000 | ORANGE 1.250% 20-07/07/2027           | EUR                | 1 033 486    | 0.06            |
| 2 000 000 | ORANGE 1.375% 18-16/01/2030           | EUR                | 1 812 463    | 0.10            |
| 1 800 000 | ORANGE 1.375% 18-20/03/2028           | EUR                | 1 674 394    | 0.10            |
| 1 100 000 | ORANGE 1.375% 19-04/09/2049           | EUR                | 745 259      | 0.04            |
| 1 000 000 | ORANGE 1.625% 20-07/04/2032           | EUR                | 884 536      | 0.05            |
| 1 800 000 | ORANGE 1.875% 18-12/09/2030           | EUR                | 1 665 929    | 0.09            |
| 2 000 000 | ORANGE 2.000% 19-15/01/2029           | EUR                | 1 912 759    | 0.11            |
| 900 000   | ORANGE 2.375% 22-18/05/2032           | EUR                | 852 255      | 0.05            |
| 1 000 000 | RCI BANQUE 0.500% 22-14/07/2025       | EUR                | 900 894      | 0.05            |
| 1 500 000 | RCI BANQUE 1.125% 20-15/01/2027       | EUR                | 1 290 543    | 0.07            |
| 1 500 000 | RCI BANQUE 1.625% 18-26/05/2026       | EUR                | 1 348 979    | 0.08            |
| 700 000   | RCI BANQUE 1.750% 19-10/04/2026       | EUR                | 636 060      | 0.04            |
| 1 200 000 | RCI BANQUE 2.000% 19-11/07/2024       | EUR                | 1 177 042    | 0.07            |
| 900 000   | SANOFI 0.875% 19-21/03/2029           | EUR                | 816 003      | 0.05            |
| 1 500 000 | SANOFI 0.875% 22-06/04/2025           | EUR                | 1 466 757    | 0.08            |
| 2 500 000 | SANOFI 1.000% 18-21/03/2026           | EUR                | 2 413 995    | 0.14            |
| 1 800 000 | SANOFI 1.000% 20-01/04/2025           | EUR                | 1 765 928    | 0.10            |
| 700 000   | SANOFI 1.250% 19-21/03/2034           | EUR                | 589 093      | 0.03            |
| 800 000   | SANOFI 1.250% 22-06/04/2029           | EUR                | 744 324      | 0.04            |
| 3 000 000 | SANOFI 1.375% 18-21/03/2030           | EUR                | 2 758 341    | 0.16            |
| 1 800 000 | SANOFI 1.500% 20-01/04/2030           | EUR                | 1 655 029    | 0.09            |
| 2 000 000 | SANOFI 1.875% 18-21/03/2038           | EUR                | 1 680 921    | 0.10            |
| 1 500 000 | SOCIETE FONCIERE 0.500% 21-21/04/2028 | EUR                | 1 232 915    | 0.07            |
| 500 000   | SOCIETE FONCIERE 1.500% 18-29/05/2025 | EUR                | 478 699      | 0.03            |
| 500 000   | SOCIETE FONCIERE 1.500% 20-05/06/2027 | EUR                | 459 755      | 0.03            |
| 2 300 000 | SOCIETE GENERALE 0.125% 20-24/02/2026 | EUR                | 2 104 193    | 0.12            |
| 1 000 000 | SOCIETE GENERALE 0.125% 21-18/02/2028 | EUR                | 855 336      | 0.05            |
| 1 500 000 | SOCIETE GENERALE 0.250% 21-08/07/2027 | EUR                | 1 314 105    | 0.07            |
| 2 300 000 | SOCIETE GENERALE 0.750% 20-25/01/2027 | EUR                | 2 032 726    | 0.12            |
| 1 100 000 | SOCIETE GENERALE 0.875% 19-01/07/2026 | EUR                | 1 001 348    | 0.06            |
| 600 000   | SOCIETE GENERALE 0.875% 19-24/09/2029 | EUR                | 485 386      | 0.03            |
| 2 500 000 | SOCIETE GENERALE 1.125% 18-23/01/2025 | EUR                | 2 407 795    | 0.14            |
| 4 100 000 | SOCIETE GENERALE 1.250% 19-15/02/2024 | EUR                | 4 036 743    | 0.24            |
| 1 700 000 | SOCIETE GENERALE 1.250% 20-12/06/2030 | EUR                | 1 380 221    | 0.08            |
| 1 100 000 | SOCIETE GENERALE 1.375% 17-13/01/2028 | EUR                | 978 495      | 0.06            |
| 1 800 000 | SOCIETE GENERALE 1.750% 19-22/03/2029 | EUR                | 1 571 214    | 0.09            |
| 2 300 000 | SOCIETE GENERALE 2.125% 18-27/09/2028 | EUR                | 2 087 030    | 0.12            |
| 1 600 000 | SOCIETE GENERALE 2.625% 22-30/05/2029 | EUR                | 1 538 804    | 0.09            |
| 400 000   | SODEXO SA 0.500% 20-17/01/2024        | EUR                | 391 034      | 0.02            |
| 1 400 000 | SODEXO SA 0.750% 20-27/04/2025        | EUR                | 1 337 279    | 0.08            |
| 300 000   | SODEXO SA 1.000% 20-17/07/2028        | EUR                | 266 611      | 0.02            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                        | Denomination                                      | Quotation currency | Market value       | % of net assets |
|---------------------------------|---------------------------------------------------|--------------------|--------------------|-----------------|
| 1 700 000                       | SODEXO SA 1.000% 20-27/04/2029                    | EUR                | 1 468 448          | 0.08            |
| 1 300 000                       | SUEZ 0.000% 21-09/06/2026                         | EUR                | 1 179 917          | 0.07            |
| 1 000 000                       | SUEZ 0.500% 19-14/10/2031                         | EUR                | 782 879            | 0.04            |
| 1 400 000                       | SUEZ 1.250% 20-02/04/2027                         | EUR                | 1 317 344          | 0.07            |
| 1 500 000                       | SUEZ 1.250% 20-14/05/2035                         | EUR                | 1 146 805          | 0.07            |
| 600 000                         | SUEZ 1.625% 17-21/09/2032                         | EUR                | 518 866            | 0.03            |
| 900 000                         | SUEZ 1.625% 18-17/09/2030                         | EUR                | 811 385            | 0.05            |
| 1 200 000                       | SUEZ 1.875% 22-24/05/2027                         | EUR                | 1 145 919          | 0.07            |
| 1 500 000                       | SUEZ 2.375% 22-24/05/2030                         | EUR                | 1 381 921          | 0.08            |
| 1 500 000                       | SUEZ 2.875% 22-24/05/2034                         | EUR                | 1 338 546          | 0.08            |
| 900 000                         | TELEPERFORMANCE 0.250% 20-26/11/2027              | EUR                | 772 709            | 0.04            |
| 800 000                         | TELEPERFORMANCE 1.875% 18-02/07/2025              | EUR                | 785 128            | 0.04            |
| 1 100 000                       | UNIBAIL-RODAMCO 1.000% 19-27/02/2027              | EUR                | 953 714            | 0.05            |
| 1 200 000                       | UNIBAIL-RODAMCO 1.125% 18-15/09/2025              | EUR                | 1 097 699          | 0.06            |
| 700 000                         | UNIBAIL-RODAMCO 1.750% 19-01/07/2049              | EUR                | 341 465            | 0.02            |
| 1 200 000                       | UNIBAIL-RODAMCO 1.750% 19-27/02/2034              | EUR                | 825 666            | 0.05            |
| 1 400 000                       | UNIBAIL-RODAMCO 1.875% 18-15/01/2031              | EUR                | 1 084 212          | 0.06            |
| 700 000                         | UNIBAIL-RODAMCO 2.250% 18-14/05/2038              | EUR                | 449 024            | 0.03            |
| 1 900 000                       | URW 0.625% 20-04/05/2027                          | EUR                | 1 590 264          | 0.09            |
| 1 000 000                       | URW 0.750% 21-25/10/2028                          | EUR                | 789 572            | 0.04            |
| 1 000 000                       | URW 0.875% 19-29/03/2032                          | EUR                | 672 154            | 0.04            |
| 1 500 000                       | URW 1.375% 20-04/12/2031                          | EUR                | 1 072 598          | 0.06            |
| 700 000                         | URW 1.375% 21-25/05/2033                          | EUR                | 475 500            | 0.03            |
| 1 300 000                       | URW 2.000% 20-29/06/2032                          | EUR                | 965 632            | 0.05            |
| 1 200 000                       | URW 2.125% 20-09/04/2025                          | EUR                | 1 150 001          | 0.07            |
| 1 300 000                       | URW 2.625% 20-09/04/2030                          | EUR                | 1 099 277          | 0.06            |
| 700 000                         | VIVENDI SA 0.625% 19-11/06/2025                   | EUR                | 664 851            | 0.04            |
| 1 600 000                       | VIVENDI SA 0.875% 17-18/09/2024                   | EUR                | 1 554 174          | 0.09            |
| 1 500 000                       | VIVENDI SA 1.125% 19-11/12/2028                   | EUR                | 1 328 656          | 0.08            |
| 1 000 000                       | WORLDLINE SA 0.250% 19-18/09/2024                 | EUR                | 948 468            | 0.05            |
| 600 000                         | WORLDLINE SA 0.500% 20-30/06/2023                 | EUR                | 592 126            | 0.03            |
| 1 000 000                       | WORLDLINE SA 0.875% 20-30/06/2027                 | EUR                | 900 687            | 0.05            |
| 1 100 000                       | WPP FINANCE 2.375% 20-19/05/2027                  | EUR                | 1 065 807          | 0.06            |
| <i>United States of America</i> |                                                   |                    | <i>179 608 627</i> | <i>10.20</i>    |
| 1 500 000                       | ABBVIE INC 0.750% 19-18/11/2027                   | EUR                | 1 339 351          | 0.08            |
| 1 000 000                       | ABBVIE INC 1.250% 19-18/11/2031                   | EUR                | 836 033            | 0.05            |
| 900 000                         | ABBVIE INC 1.250% 20-01/06/2024                   | EUR                | 885 430            | 0.05            |
| 700 000                         | ABBVIE INC 2.125% 20-01/06/2029                   | EUR                | 655 432            | 0.04            |
| 500 000                         | AIR PROD & CHEM 0.500% 20-05/05/2028              | EUR                | 436 749            | 0.02            |
| 400 000                         | AIR PROD & CHEM 0.800% 20-05/05/2032              | EUR                | 317 369            | 0.02            |
| 500 000                         | AMERICAN HONDA F 0.300% 21-07/07/2028             | EUR                | 422 448            | 0.02            |
| 2 667 000                       | AMERICAN HONDA F 1.950% 20-18/10/2024             | EUR                | 2 666 301          | 0.15            |
| 1 300 000                       | AMERICAN INTERNATIONAL GROUP 1.875% 17-21/06/2027 | EUR                | 1 230 468          | 0.07            |
| 700 000                         | AMERICAN TOWER 0.400% 21-15/02/2027               | EUR                | 602 967            | 0.03            |
| 2 043 000                       | AMERICAN TOWER 0.450% 21-15/01/2027               | EUR                | 1 779 577          | 0.10            |
| 1 500 000                       | AMERICAN TOWER 0.500% 20-15/01/2028               | EUR                | 1 255 349          | 0.07            |
| 700 000                         | AMERICAN TOWER 0.875% 21-21/05/2029               | EUR                | 569 086            | 0.03            |
| 1 100 000                       | AMERICAN TOWER 0.950% 21-05/10/2030               | EUR                | 859 866            | 0.05            |
| 633 000                         | AMERICAN TOWER 1.000% 20-15/01/2032               | EUR                | 469 200            | 0.03            |
| 707 000                         | AMERICAN TOWER 1.250% 21-21/05/2033               | EUR                | 522 255            | 0.03            |
| 700 000                         | AMERICAN TOWER 1.950% 18-22/05/2026               | EUR                | 667 106            | 0.04            |
| 1 500 000                       | APPLE INC 0.000% 19-15/11/2025                    | EUR                | 1 412 887          | 0.08            |
| 1 500 000                       | APPLE INC 0.500% 19-15/11/2031                    | EUR                | 1 259 581          | 0.07            |
| 1 100 000                       | BAXTER INTERNATIONAL 0.400% 19-15/05/2024         | EUR                | 1 070 596          | 0.06            |
| 1 523 000                       | BAXTER INTERNATIONAL 1.300% 19-15/05/2029         | EUR                | 1 354 189          | 0.08            |
| 1 500 000                       | BECTON DICKINSON 0.034% 21-13/08/2025             | EUR                | 1 389 840          | 0.08            |
| 1 700 000                       | BOOKING HLDS INC 0.100% 21-08/03/2025             | EUR                | 1 601 768          | 0.09            |
| 1 200 000                       | BOOKING HLDS INC 0.500% 21-08/03/2028             | EUR                | 1 052 007          | 0.06            |
| 1 350 000                       | BORGWARNER INC 1.000% 21-19/05/2031               | EUR                | 994 312            | 0.06            |
| 1 000 000                       | CHUBB INA HLDGS 0.300% 19-15/12/2024              | EUR                | 956 215            | 0.05            |
| 800 000                         | CHUBB INA HLDGS 0.875% 19-15/06/2027              | EUR                | 730 435            | 0.04            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                              | Quotation currency | Market value | % of net assets |
|-----------|-------------------------------------------|--------------------|--------------|-----------------|
| 1 000 000 | CHUBB INA HLDGS 0.875% 19-15/12/2029      | EUR                | 847 987      | 0.05            |
| 800 000   | CHUBB INA HLDGS 1.400% 19-15/06/2031      | EUR                | 680 972      | 0.04            |
| 1 800 000 | CHUBB INA HLDGS 1.550% 18-15/03/2028      | EUR                | 1 663 654    | 0.09            |
| 1 650 000 | CHUBB INA HLDGS 2.500% 18-15/03/2038      | EUR                | 1 380 538    | 0.08            |
| 2 000 000 | CITIGROUP INC 1.250% 19-10/04/2029        | EUR                | 1 746 140    | 0.10            |
| 600 000   | CITIGROUP INC 1.625% 18-21/03/2028        | EUR                | 549 662      | 0.03            |
| 2 100 000 | COCA-COLA CO/THE 0.125% 20-15/03/2029     | EUR                | 1 765 801    | 0.10            |
| 800 000   | COCA-COLA CO/THE 0.125% 21-09/03/2029     | EUR                | 673 529      | 0.04            |
| 400 000   | COCA-COLA CO/THE 0.375% 20-15/03/2033     | EUR                | 301 652      | 0.02            |
| 1 000 000 | COCA-COLA CO/THE 0.400% 21-06/05/2030     | EUR                | 829 314      | 0.05            |
| 800 000   | COCA-COLA CO/THE 0.500% 21-09/03/2033     | EUR                | 613 053      | 0.03            |
| 2 290 000 | COCA-COLA CO/THE 0.800% 20-15/03/2040     | EUR                | 1 501 503    | 0.09            |
| 800 000   | COCA-COLA CO/THE 0.950% 21-06/05/2036     | EUR                | 598 225      | 0.03            |
| 240 000   | COCA-COLA CO/THE 1.000% 21-09/03/2041     | EUR                | 160 209      | 0.01            |
| 900 000   | COCA-COLA CO/THE 1.250% 19-08/03/2031     | EUR                | 788 824      | 0.04            |
| 1 200 000 | COLGATE-PALM CO 0.300% 21-10/11/2029      | EUR                | 1 028 840    | 0.06            |
| 500 000   | COLGATE-PALM CO 0.500% 19-06/03/2026      | EUR                | 473 441      | 0.03            |
| 1 200 000 | COLGATE-PALM CO 1.375% 19-06/03/2034      | EUR                | 1 041 244    | 0.06            |
| 400 000   | COMPUTERSHARE US 1.125% 21-07/10/2031     | EUR                | 318 558      | 0.02            |
| 1 300 000 | DANAHER CORP 1.700% 20-30/03/2024         | EUR                | 1 300 845    | 0.07            |
| 1 600 000 | DANAHER CORP 2.100% 20-30/09/2026         | EUR                | 1 574 046    | 0.09            |
| 1 200 000 | DANAHER CORP 2.500% 20-30/03/2030         | EUR                | 1 155 848    | 0.07            |
| 1 500 000 | DIGITAL EURO FIN 1.125% 19-09/04/2028     | EUR                | 1 264 168    | 0.07            |
| 1 000 000 | DIGITAL EURO FIN 2.500% 19-16/01/2026     | EUR                | 962 040      | 0.05            |
| 600 000   | DOVER CORP 0.750% 19-04/11/2027           | EUR                | 520 978      | 0.03            |
| 1 000 000 | DXC TECH CO 1.750% 18-15/01/2026          | EUR                | 941 265      | 0.05            |
| 1 000 000 | ELI LILLY & CO 0.500% 21-14/09/2033       | EUR                | 771 108      | 0.04            |
| 900 000   | ELI LILLY & CO 0.625% 19-01/11/2031       | EUR                | 746 961      | 0.04            |
| 800 000   | ELI LILLY & CO 1.125% 21-14/09/2051       | EUR                | 469 435      | 0.03            |
| 980 000   | ELI LILLY & CO 1.375% 21-14/09/2061       | EUR                | 543 595      | 0.03            |
| 1 600 000 | ELI LILLY & CO 1.700% 19-01/11/2049       | EUR                | 1 111 108    | 0.06            |
| 500 000   | EQUINIX INC 0.250% 21-15/03/2027          | EUR                | 432 363      | 0.02            |
| 1 200 000 | EQUINIX INC 1.000% 21-15/03/2033          | EUR                | 883 328      | 0.05            |
| 360 000   | EQUITABLE FINANCE 0.600% 21-16/06/2028    | EUR                | 311 585      | 0.02            |
| 1 100 000 | FEDEX CORP 0.450% 19-05/08/2025           | EUR                | 1 032 164    | 0.06            |
| 900 000   | FEDEX CORP 0.450% 21-04/05/2029           | EUR                | 749 047      | 0.04            |
| 800 000   | FEDEX CORP 0.950% 21-04/05/2033           | EUR                | 581 607      | 0.03            |
| 700 000   | FEDEX CORP 1.300% 19-05/08/2031           | EUR                | 557 162      | 0.03            |
| 900 000   | FIDELITY NATIONAL IN 0.625% 19-03/12/2025 | EUR                | 838 416      | 0.05            |
| 900 000   | FIDELITY NATIONAL IN 1.000% 19-03/12/2028 | EUR                | 780 119      | 0.04            |
| 800 000   | FIDELITY NATIONAL IN 1.100% 17-15/07/2024 | EUR                | 781 288      | 0.04            |
| 1 830 000 | FIDELITY NATIONAL IN 1.500% 19-21/05/2027 | EUR                | 1 693 252    | 0.10            |
| 1 900 000 | FIDELITY NATIONAL IN 2.000% 19-21/05/2030 | EUR                | 1 701 617    | 0.10            |
| 800 000   | FIDELITY NATIONAL IN 2.950% 19-21/05/2039 | EUR                | 677 716      | 0.04            |
| 600 000   | FISERV INC 0.375% 19-01/07/2023           | EUR                | 591 947      | 0.03            |
| 500 000   | FISERV INC 1.125% 19-01/07/2027           | EUR                | 456 453      | 0.03            |
| 700 000   | FISERV INC 1.625% 19-01/07/2030           | EUR                | 611 445      | 0.03            |
| 1 000 000 | GENERAL MILLS IN 0.125% 21-15/11/2025     | EUR                | 925 768      | 0.05            |
| 900 000   | GENERAL MILLS IN 0.450% 20-15/01/2026     | EUR                | 836 216      | 0.05            |
| 1 500 000 | GOLDMAN SACHS GROUP 0.125% 19-19/08/2024  | EUR                | 1 428 897    | 0.08            |
| 3 000 000 | GOLDMAN SACHS GROUP 0.250% 21-26/01/2028  | EUR                | 2 511 784    | 0.14            |
| 1 800 000 | GOLDMAN SACHS GROUP 0.750% 21-23/03/2032  | EUR                | 1 345 017    | 0.08            |
| 1 840 000 | GOLDMAN SACHS GROUP 0.875% 20-21/01/2030  | EUR                | 1 499 380    | 0.09            |
| 1 800 000 | GOLDMAN SACHS GROUP 0.875% 21-09/05/2029  | EUR                | 1 497 540    | 0.09            |
| 2 300 000 | GOLDMAN SACHS GROUP 1.000% 21-18/03/2033  | EUR                | 1 719 669    | 0.10            |
| 1 800 000 | GOLDMAN SACHS GROUP 1.250% 22-07/02/2029  | EUR                | 1 548 849    | 0.09            |
| 2 700 000 | GOLDMAN SACHS GROUP 2.000% 18-01/11/2028  | EUR                | 2 459 472    | 0.14            |
| 1 100 000 | GOLDMAN SACHS GROUP 2.000% 18-22/03/2028  | EUR                | 1 012 449    | 0.06            |
| 3 140 000 | GOLDMAN SACHS GROUP 3.375% 20-27/03/2025  | EUR                | 3 184 897    | 0.18            |
| 1 404 000 | HARLEY-DAVIDSON 0.900% 19-19/11/2024      | EUR                | 1 324 954    | 0.08            |
| 500 000   | ILLINOIS TOOL WK 0.250% 19-05/12/2024     | EUR                | 479 614      | 0.03            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                          | Quotation currency | Market value | % of net assets |
|-----------|---------------------------------------|--------------------|--------------|-----------------|
| 1 600 000 | ILLINOIS TOOL WK 0.625% 19-05/12/2027 | EUR                | 1 425 774    | 0.08            |
| 400 000   | ILLINOIS TOOL WK 1.000% 19-05/06/2031 | EUR                | 337 506      | 0.02            |
| 1 100 000 | JOHNSON CONTROLS 0.375% 20-15/09/2027 | EUR                | 931 139      | 0.05            |
| 300 000   | JOHNSON CONTROLS 1.000% 20-15/09/2032 | EUR                | 220 621      | 0.01            |
| 500 000   | KIMBERLY-CLARK 0.625% 17-07/09/2024   | EUR                | 488 072      | 0.03            |
| 1 227 000 | MANPOWERGROUP 1.750% 18-22/06/2026    | EUR                | 1 176 196    | 0.07            |
| 1 100 000 | MARSH & MCLENNAN 1.349% 19-21/09/2026 | EUR                | 1 037 829    | 0.06            |
| 600 000   | MARSH & MCLENNAN 1.979% 19-21/03/2030 | EUR                | 543 501      | 0.03            |
| 1 500 000 | MASTERCARD INC 1.000% 22-22/02/2029   | EUR                | 1 365 230    | 0.08            |
| 900 000   | MCDONALDS CORP 0.250% 21-04/10/2028   | EUR                | 757 308      | 0.04            |
| 1 100 000 | MCDONALDS CORP 0.625% 17-29/01/2024   | EUR                | 1 082 502    | 0.06            |
| 400 000   | MCDONALDS CORP 0.875% 21-04/10/2033   | EUR                | 299 984      | 0.02            |
| 500 000   | MCDONALDS CORP 0.900% 19-15/06/2026   | EUR                | 469 575      | 0.03            |
| 1 000 000 | MCDONALDS CORP 1.500% 17-28/11/2029   | EUR                | 896 224      | 0.05            |
| 1 000 000 | MCDONALDS CORP 1.600% 19-15/03/2031   | EUR                | 872 744      | 0.05            |
| 1 200 000 | MCDONALDS CORP 2.375% 22-31/05/2029   | EUR                | 1 139 638    | 0.06            |
| 1 000 000 | MCDONALDS CORP 3.000% 22-31/05/2034   | EUR                | 933 061      | 0.05            |
| 1 000 000 | MCKESSON CORP 1.625% 18-30/10/2026    | EUR                | 952 843      | 0.05            |
| 1 600 000 | MET LIFE GLOB 0.375% 19-09/04/2024    | EUR                | 1 562 730    | 0.09            |
| 1 100 000 | MET LIFE GLOB 0.500% 21-25/05/2029    | EUR                | 939 329      | 0.05            |
| 700 000   | MET LIFE GLOB 0.550% 20-16/06/2027    | EUR                | 630 822      | 0.04            |
| 800 000   | MET LIFE GLOB 1.750% 22-25/05/2025    | EUR                | 790 261      | 0.04            |
| 1 400 000 | MMS USA FIN INC 0.625% 19-13/06/2025  | EUR                | 1 318 389    | 0.07            |
| 1 500 000 | MMS USA FIN INC 1.250% 19-13/06/2028  | EUR                | 1 327 392    | 0.08            |
| 500 000   | MMS USA FIN INC 1.750% 19-13/06/2031  | EUR                | 426 529      | 0.02            |
| 1 300 000 | MONDELEZ INT INC 0.250% 21-17/03/2028 | EUR                | 1 119 683    | 0.06            |
| 1 300 000 | MONDELEZ INT INC 0.750% 21-17/03/2033 | EUR                | 976 462      | 0.06            |
| 800 000   | MONDELEZ INT INC 1.375% 21-17/03/2041 | EUR                | 509 118      | 0.03            |
| 1 500 000 | MOODY'S CORP 0.950% 19-25/02/2030     | EUR                | 1 294 000    | 0.07            |
| 920 000   | NASDAQ INC 0.875% 20-13/02/2030       | EUR                | 745 782      | 0.04            |
| 1 030 000 | NASDAQ INC 0.900% 21-30/07/2033       | EUR                | 755 296      | 0.04            |
| 500 000   | NASDAQ INC 1.750% 19-28/03/2029       | EUR                | 443 102      | 0.03            |
| 1 300 000 | NESTLE HOLDINGS 0.875% 17-18/07/2025  | EUR                | 1 265 338    | 0.07            |
| 1 600 000 | PEPSICO INC 0.250% 20-06/05/2024      | EUR                | 1 566 121    | 0.09            |
| 1 400 000 | PEPSICO INC 0.400% 20-09/10/2032      | EUR                | 1 079 125    | 0.06            |
| 2 200 000 | PEPSICO INC 0.500% 20-06/05/2028      | EUR                | 1 962 249    | 0.11            |
| 700 000   | PEPSICO INC 0.750% 19-18/03/2027      | EUR                | 652 720      | 0.04            |
| 1 800 000 | PEPSICO INC 0.750% 21-14/10/2033      | EUR                | 1 413 175    | 0.08            |
| 500 000   | PEPSICO INC 0.875% 19-16/10/2039      | EUR                | 330 938      | 0.02            |
| 900 000   | PEPSICO INC 1.050% 20-09/10/2050      | EUR                | 525 276      | 0.03            |
| 500 000   | PEPSICO INC 1.125% 19-18/03/2031      | EUR                | 434 919      | 0.02            |
| 800 000   | PROCTER & GAMBLE 0.350% 21-05/05/2030 | EUR                | 677 351      | 0.04            |
| 800 000   | PROCTER & GAMBLE 0.500% 17-25/10/2024 | EUR                | 781 024      | 0.04            |
| 2 059 000 | PROCTER & GAMBLE 0.625% 18-30/10/2024 | EUR                | 2 013 491    | 0.11            |
| 500 000   | PROCTER & GAMBLE 0.900% 21-04/11/2041 | EUR                | 328 753      | 0.02            |
| 1 970 000 | PROCTER & GAMBLE 1.200% 18-30/10/2028 | EUR                | 1 841 866    | 0.10            |
| 500 000   | PROCTER & GAMBLE 1.250% 17-25/10/2029 | EUR                | 463 000      | 0.03            |
| 200 000   | PROCTER & GAMBLE 1.875% 18-30/10/2038 | EUR                | 167 120      | 0.01            |
| 1 500 000 | PROLOGIS EURO 0.250% 19-10/09/2027    | EUR                | 1 285 899    | 0.07            |
| 1 800 000 | PROLOGIS EURO 0.375% 20-06/02/2028    | EUR                | 1 534 703    | 0.09            |
| 1 800 000 | PROLOGIS EURO 0.500% 21-16/02/2032    | EUR                | 1 325 220    | 0.08            |
| 1 100 000 | PROLOGIS EURO 0.625% 19-10/09/2031    | EUR                | 840 090      | 0.05            |
| 1 000 000 | PROLOGIS EURO 1.000% 20-06/02/2035    | EUR                | 698 429      | 0.04            |
| 100 000   | PROLOGIS EURO 1.000% 21-16/02/2041    | EUR                | 59 379       | 0.00            |
| 800 000   | PROLOGIS EURO 1.000% 22-08/02/2029    | EUR                | 683 534      | 0.04            |
| 800 000   | PROLOGIS EURO 1.500% 19-10/09/2049    | EUR                | 452 456      | 0.03            |
| 600 000   | PROLOGIS EURO 1.500% 22-08/02/2034    | EUR                | 455 168      | 0.03            |
| 700 000   | PROLOGIS LP 1.875% 18-05/01/2029      | EUR                | 636 405      | 0.04            |
| 1 000 000 | PVH CORP 3.125% 17-15/12/2027         | EUR                | 942 780      | 0.05            |
| 1 220 000 | THERMO FISHER 0.125% 19-01/03/2025    | EUR                | 1 160 590    | 0.07            |
| 1 170 000 | THERMO FISHER 0.500% 19-01/03/2028    | EUR                | 1 038 843    | 0.06            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                                                 | Quotation currency | Market value       | % of net assets |
|------------------------|--------------------------------------------------------------|--------------------|--------------------|-----------------|
| 1 150 000              | THERMO FISHER 0.875% 19-01/10/2031                           | EUR                | 961 620            | 0.05            |
| 2 010 000              | THERMO FISHER 1.400% 17-23/01/2026                           | EUR                | 1 944 816          | 0.11            |
| 1 800 000              | THERMO FISHER 1.500% 19-01/10/2039                           | EUR                | 1 293 645          | 0.07            |
| 930 000                | THERMO FISHER 1.750% 20-15/04/2027                           | EUR                | 897 826            | 0.05            |
| 1 950 000              | THERMO FISHER 1.875% 19-01/10/2049                           | EUR                | 1 331 208          | 0.08            |
| 1 000 000              | THERMO FISHER 1.950% 17-24/07/2029                           | EUR                | 952 221            | 0.05            |
| 900 000                | THERMO FISHER 2.375% 20-15/04/2032                           | EUR                | 851 268            | 0.05            |
| 1 000 000              | THERMO FISHER 2.875% 17-24/07/2037                           | EUR                | 910 812            | 0.05            |
| 800 000                | UNITED PARCEL 1.500% 17-15/11/2032                           | EUR                | 689 370            | 0.04            |
| 1 200 000              | UNITED PARCEL SERVICE 0.375% 17-15/11/2023                   | EUR                | 1 182 347          | 0.07            |
| 1 300 000              | US BANCORP 0.850% 17-07/06/2024                              | EUR                | 1 262 146          | 0.07            |
| 1 700 000              | VERIZON COMMUNICATIONS INC 0.375% 21-22/03/2029              | EUR                | 1 443 806          | 0.08            |
| 1 000 000              | VERIZON COMMUNICATIONS INC 0.750% 21-22/03/2032              | EUR                | 791 734            | 0.05            |
| 2 200 000              | VERIZON COMMUNICATIONS INC 0.875% 19-08/04/2027              | EUR                | 2 025 265          | 0.12            |
| 2 000 000              | VERIZON COMMUNICATIONS INC 0.875% 19-19/03/2032              | EUR                | 1 615 874          | 0.09            |
| 1 000 000              | VERIZON COMMUNICATIONS INC 1.125% 21-19/09/2035              | EUR                | 760 961            | 0.04            |
| 1 900 000              | VERIZON COMMUNICATIONS INC 1.250% 19-08/04/2030              | EUR                | 1 674 331          | 0.10            |
| 2 300 000              | VERIZON COMMUNICATIONS INC 1.300% 20-18/05/2033              | EUR                | 1 893 737          | 0.11            |
| 2 150 000              | VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026              | EUR                | 2 053 706          | 0.12            |
| 437 000                | VERIZON COMMUNICATIONS INC 1.500% 19-19/09/2039              | EUR                | 318 179            | 0.02            |
| 1 100 000              | VERIZON COMMUNICATIONS INC 1.850% 20-18/05/2040              | EUR                | 832 162            | 0.05            |
| 1 000 000              | VERIZON COMMUNICATIONS INC 1.875% 17-26/10/2029              | EUR                | 932 297            | 0.05            |
| 2 770 000              | VERIZON COMMUNICATIONS INC 2.875% 17-15/01/2038              | EUR                | 2 513 081          | 0.14            |
| 400 000                | VF CORP 0.250% 20-25/02/2028                                 | EUR                | 340 545            | 0.02            |
| 1 300 000              | VF CORP 0.625% 20-25/02/2032                                 | EUR                | 998 701            | 0.06            |
| 2 200 000              | VISA INC 1.500% 22-15/06/2026                                | EUR                | 2 152 233          | 0.12            |
| 1 600 000              | VISA INC 2.000% 22-15/06/2029                                | EUR                | 1 544 442          | 0.09            |
| 1 000 000              | VISA INC 2.375% 22-15/06/2034                                | EUR                | 940 315            | 0.05            |
| <i>The Netherlands</i> |                                                              |                    | <i>178 643 488</i> | <i>10.17</i>    |
| 2 150 000              | ABN AMRO BANK NV 0.500% 18-17/07/2023                        | EUR                | 2 132 452          | 0.12            |
| 1 000 000              | ABN AMRO BANK NV 0.500% 19-15/04/2026                        | EUR                | 938 154            | 0.05            |
| 1 400 000              | ABN AMRO BANK NV 0.500% 21-23/09/2029                        | EUR                | 1 132 160          | 0.06            |
| 2 100 000              | ABN AMRO BANK NV 0.600% 20-15/01/2027                        | EUR                | 1 882 689          | 0.11            |
| 1 220 000              | ABN AMRO BANK NV 0.875% 18-22/04/2025                        | EUR                | 1 183 352          | 0.07            |
| 2 258 000              | ABN AMRO BANK NV 0.875% 19-15/01/2024                        | EUR                | 2 230 318          | 0.13            |
| 1 500 000              | ABN AMRO BANK NV 1.000% 21-02/06/2033                        | EUR                | 1 130 639          | 0.06            |
| 2 200 000              | ABN AMRO BANK NV 1.250% 20-28/05/2025                        | EUR                | 2 116 642          | 0.12            |
| 1 800 000              | ABN AMRO BANK NV 1.250% 22-20/01/2034                        | EUR                | 1 358 120          | 0.08            |
| 1 200 000              | ABN AMRO BANK NV 2.375% 22-01/06/2027                        | EUR                | 1 153 971          | 0.07            |
| 1 200 000              | ABN AMRO BANK NV 3.000% 22-01/06/2032                        | EUR                | 1 123 685          | 0.06            |
| 800 000                | ACHMEA BV 1.500% 20-26/05/2027                               | EUR                | 760 805            | 0.04            |
| 800 000                | ADECCO INTERNATIONAL FINANCIAL SERVICES 0.125% 21-21/09/2028 | EUR                | 658 212            | 0.04            |
| 900 000                | ADECCO INTERNATIONAL FINANCIAL SERVICES 0.500% 21-21/09/2031 | EUR                | 675 249            | 0.04            |
| 850 000                | AEGON BANK 0.625% 19-21/06/2024                              | EUR                | 822 423            | 0.05            |
| 1 000 000              | AGCO INTERNATION 0.800% 21-06/10/2028                        | EUR                | 798 088            | 0.05            |
| 1 000 000              | AKZO NOBEL NV 1.500% 22-28/03/2028                           | EUR                | 914 253            | 0.05            |
| 1 290 000              | AKZO NOBEL NV 1.625% 20-14/04/2030                           | EUR                | 1 129 298          | 0.06            |
| 1 000 000              | AKZO NOBEL NV 2.000% 22-28/03/2032                           | EUR                | 865 600            | 0.05            |
| 700 000                | ALCON FINANCE BV 2.375% 22-31/05/2028                        | EUR                | 666 355            | 0.04            |
| 800 000                | ALLIANZ FINANCE 0.000% 20-14/01/2025                         | EUR                | 764 209            | 0.04            |
| 1 000 000              | ALLIANZ FINANCE 0.000% 21-22/11/2026                         | EUR                | 908 929            | 0.05            |
| 1 500 000              | ALLIANZ FINANCE 0.250% 17-06/06/2023                         | EUR                | 1 490 024          | 0.08            |
| 1 500 000              | ALLIANZ FINANCE 0.500% 20-14/01/2031                         | EUR                | 1 232 817          | 0.07            |
| 800 000                | ALLIANZ FINANCE 0.500% 21-22/11/2033                         | EUR                | 609 598            | 0.03            |
| 1 000 000              | ALLIANZ FINANCE 0.875% 17-06/12/2027                         | EUR                | 926 013            | 0.05            |
| 1 500 000              | ALLIANZ FINANCE 0.875% 19-15/01/2026                         | EUR                | 1 440 968          | 0.08            |
| 1 500 000              | ALLIANZ FINANCE 1.500% 19-15/01/2030                         | EUR                | 1 369 845          | 0.08            |
| 1 400 000              | ASML HOLDING NV 0.250% 20-25/02/2030                         | EUR                | 1 164 208          | 0.07            |
| 1 300 000              | ASML HOLDING NV 0.625% 20-07/05/2029                         | EUR                | 1 137 945          | 0.06            |
| 1 000 000              | ASML HOLDING NV 2.250% 22-17/05/2032                         | EUR                | 952 190            | 0.05            |
| 2 100 000              | BMW FINANCE NV 0.000% 21-11/01/2026                          | EUR                | 1 934 701          | 0.11            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                          | Quotation currency | Market value | % of net assets |
|-----------|---------------------------------------|--------------------|--------------|-----------------|
| 700 000   | BMW FINANCE NV 0.200% 21-11/01/2033   | EUR                | 522 962      | 0.03            |
| 1 880 000 | BMW FINANCE NV 0.375% 18-10/07/2023   | EUR                | 1 862 099    | 0.11            |
| 870 000   | BMW FINANCE NV 0.375% 19-24/09/2027   | EUR                | 784 024      | 0.04            |
| 1 100 000 | BMW FINANCE NV 0.375% 20-14/01/2027   | EUR                | 1 010 065    | 0.06            |
| 2 300 000 | BMW FINANCE NV 0.500% 22-22/02/2025   | EUR                | 2 219 483    | 0.13            |
| 2 700 000 | BMW FINANCE NV 0.625% 19-06/10/2023   | EUR                | 2 670 258    | 0.15            |
| 600 000   | BMW FINANCE NV 0.750% 19-13/07/2026   | EUR                | 567 089      | 0.03            |
| 700 000   | BMW FINANCE NV 0.875% 20-14/01/2032   | EUR                | 584 965      | 0.03            |
| 1 470 000 | BMW FINANCE NV 1.000% 18-14/11/2024   | EUR                | 1 440 079    | 0.08            |
| 1 600 000 | BMW FINANCE NV 1.000% 18-29/08/2025   | EUR                | 1 548 462    | 0.09            |
| 1 300 000 | BMW FINANCE NV 1.000% 22-22/05/2028   | EUR                | 1 189 082    | 0.07            |
| 1 100 000 | BMW FINANCE NV 1.125% 18-10/01/2028   | EUR                | 1 022 855    | 0.06            |
| 1 100 000 | BMW FINANCE NV 1.125% 18-22/05/2026   | EUR                | 1 051 196    | 0.06            |
| 2 276 000 | BMW FINANCE NV 1.500% 19-06/02/2029   | EUR                | 2 115 802    | 0.12            |
| 2 000 000 | BRENTAG FINANCE 0.500% 21-06/10/2029  | EUR                | 1 569 926    | 0.09            |
| 990 000   | COCA-COLA HBC BV 0.625% 19-21/11/2029 | EUR                | 808 848      | 0.05            |
| 1 000 000 | COCA-COLA HBC BV 1.000% 19-14/05/2027 | EUR                | 913 577      | 0.05            |
| 900 000   | COCA-COLA HBC BV 1.625% 19-14/05/2031 | EUR                | 754 500      | 0.04            |
| 1 100 000 | COMPASS GROUP 0.625% 17-03/07/2024    | EUR                | 1 071 164    | 0.06            |
| 729 000   | COMPASS GROUP 1.500% 18-05/09/2028    | EUR                | 676 724      | 0.04            |
| 900 000   | CONTI-GUMMI FIN 1.125% 20-25/09/2024  | EUR                | 880 455      | 0.05            |
| 1 100 000 | CONTI-GUMMI FIN 2.125% 20-27/11/2023  | EUR                | 1 101 688    | 0.06            |
| 1 100 000 | COOPERATIEVE RAB 0.250% 19-30/10/2026 | EUR                | 990 779      | 0.06            |
| 2 300 000 | COOPERATIEVE RAB 0.625% 19-27/02/2024 | EUR                | 2 256 274    | 0.13            |
| 1 300 000 | COOPERATIEVE RAB 0.625% 21-25/02/2033 | EUR                | 973 620      | 0.06            |
| 1 600 000 | COOPERATIEVE RAB 0.750% 18-29/08/2023 | EUR                | 1 585 878    | 0.09            |
| 1 500 000 | COOPERATIEVE RAB 1.125% 19-07/05/2031 | EUR                | 1 250 820    | 0.07            |
| 800 000   | CRH FUNDING 1.625% 20-05/05/2030      | EUR                | 694 346      | 0.04            |
| 1 100 000 | DEUTSCHE TEL FIN 0.625% 17-13/12/2024 | EUR                | 1 067 869    | 0.06            |
| 800 000   | DEUTSCHE TEL FIN 1.375% 18-01/12/2025 | EUR                | 781 604      | 0.04            |
| 1 900 000 | DEUTSCHE TEL FIN 2.000% 18-01/12/2029 | EUR                | 1 804 550    | 0.10            |
| 1 000 000 | DIGITAL DUTCH 0.625% 20-15/07/2025    | EUR                | 921 008      | 0.05            |
| 1 500 000 | DIGITAL DUTCH 1.000% 20-15/01/2032    | EUR                | 1 068 131    | 0.06            |
| 700 000   | DIGITAL DUTCH 1.250% 20-01/02/2031    | EUR                | 525 470      | 0.03            |
| 1 100 000 | DIGITAL DUTCH 1.500% 20-15/03/2030    | EUR                | 891 299      | 0.05            |
| 1 500 000 | DIGITAL INTREPID 0.625% 21-15/07/2031 | EUR                | 1 058 564    | 0.06            |
| 1 100 000 | DIGITAL INTREPID 1.375% 22-18/07/2032 | EUR                | 786 633      | 0.04            |
| 500 000   | DSM NV 0.250% 20-23/06/2028           | EUR                | 430 487      | 0.02            |
| 601 000   | DSM NV 0.625% 20-23/06/2032           | EUR                | 468 971      | 0.03            |
| 1 000 000 | DSV FINANCE BV 1.375% 22-16/03/2030   | EUR                | 880 077      | 0.05            |
| 700 000   | DSV PANALPINA 0.500% 21-03/03/2031    | EUR                | 545 318      | 0.03            |
| 900 000   | DSV PANALPINA 0.750% 21-05/07/2033    | EUR                | 665 368      | 0.04            |
| 944 000   | DSV PANALPINA 0.875% 21-17/09/2036    | EUR                | 651 991      | 0.04            |
| 700 000   | ESSITY CAPITAL 0.250% 21-15/09/2029   | EUR                | 570 374      | 0.03            |
| 1 500 000 | EURONEXT NV 0.125% 21-17/05/2026      | EUR                | 1 366 911    | 0.08            |
| 1 100 000 | EURONEXT NV 0.750% 21-17/05/2031      | EUR                | 896 798      | 0.05            |
| 1 500 000 | EURONEXT NV 1.125% 19-12/06/2029      | EUR                | 1 331 756    | 0.08            |
| 300 000   | EURONEXT NV 1.500% 21-17/05/2041      | EUR                | 202 343      | 0.01            |
| 500 000   | HM FINANCE 0.250% 21-25/08/2029       | EUR                | 394 492      | 0.02            |
| 1 500 000 | ING GROEP NV 1.000% 18-20/09/2023     | EUR                | 1 490 692    | 0.08            |
| 1 000 000 | ING GROEP NV 1.125% 18-14/02/2025     | EUR                | 965 388      | 0.05            |
| 1 500 000 | ING GROEP NV 1.375% 17-11/01/2028     | EUR                | 1 354 203    | 0.08            |
| 2 700 000 | ING GROEP NV 2.000% 18-20/09/2028     | EUR                | 2 465 978    | 0.14            |
| 1 500 000 | ING GROEP NV 2.125% 19-10/01/2026     | EUR                | 1 457 893    | 0.08            |
| 2 200 000 | ING GROEP NV 2.500% 18-15/11/2030     | EUR                | 2 040 638    | 0.12            |
| 700 000   | ISS FINANCE B.V. 1.250% 20-07/07/2025 | EUR                | 672 589      | 0.04            |
| 1 000 000 | JDE PEETS NV 0.000% 21-16/01/2026     | EUR                | 889 188      | 0.05            |
| 500 000   | JDE PEETS NV 0.244% 21-16/01/2025     | EUR                | 467 923      | 0.03            |
| 1 500 000 | JDE PEETS NV 0.500% 21-16/01/2029     | EUR                | 1 191 898    | 0.07            |
| 1 500 000 | JDE PEETS NV 0.625% 21-09/02/2028     | EUR                | 1 265 949    | 0.07            |
| 1 000 000 | JDE PEETS NV 1.125% 21-16/06/2033     | EUR                | 708 845      | 0.04            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                                           | Quotation currency | Market value | % of net assets |
|-----------|--------------------------------------------------------|--------------------|--------------|-----------------|
| 700 000   | KONINKLIJKE KPN 0.875% 20-14/12/2032                   | EUR                | 556 788      | 0.03            |
| 1 100 000 | KONINKLIJKE KPN 0.875% 21-15/11/2033                   | EUR                | 851 568      | 0.05            |
| 1 800 000 | LEASEPLAN CORP 0.125% 19-13/09/2023                    | EUR                | 1 758 259    | 0.10            |
| 1 600 000 | LEASEPLAN CORP 0.250% 21-07/09/2026                    | EUR                | 1 401 821    | 0.08            |
| 1 600 000 | LEASEPLAN CORP 0.250% 21-23/02/2026                    | EUR                | 1 429 694    | 0.08            |
| 500 000   | LEASEPLAN CORP 1.375% 19-07/03/2024                    | EUR                | 490 856      | 0.03            |
| 1 200 000 | LEASEPLAN CORP 2.125% 22-06/05/2025                    | EUR                | 1 164 537    | 0.07            |
| 900 000   | LEASEPLAN CORP 3.500% 20-09/04/2025                    | EUR                | 911 947      | 0.05            |
| 1 100 000 | LINDE FINANCE BV 0.250% 20-19/05/2027                  | EUR                | 988 745      | 0.06            |
| 1 100 000 | LINDE FINANCE BV 0.550% 20-19/05/2032                  | EUR                | 865 839      | 0.05            |
| 700 000   | LSEG NTHRLND BV 0.000% 21-06/04/2025                   | EUR                | 659 891      | 0.04            |
| 700 000   | LSEG NTHRLND BV 0.250% 21-06/04/2028                   | EUR                | 606 937      | 0.03            |
| 800 000   | LSEG NTHRLND BV 0.750% 21-06/04/2033                   | EUR                | 625 461      | 0.04            |
| 1 000 000 | MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029            | EUR                | 812 185      | 0.05            |
| 1 200 000 | MONDELEZ INTERNATIONAL 0.375% 20-22/09/2029            | EUR                | 987 540      | 0.06            |
| 1 100 000 | MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032            | EUR                | 846 231      | 0.05            |
| 802 000   | MONDELEZ INTERNATIONAL 0.875% 19-01/10/2031            | EUR                | 653 189      | 0.04            |
| 870 000   | MONDELEZ INTERNATIONAL 1.250% 21-09/09/2041            | EUR                | 544 850      | 0.03            |
| 700 000   | MONDELEZ INTERNATIONAL HLDINGS NE 0.000% 20-22/09/2026 | EUR                | 626 233      | 0.04            |
| 1 900 000 | NIBC BANK NV 0.250% 21-09/09/2026                      | EUR                | 1 630 381    | 0.09            |
| 500 000   | NIBC BANK NV 0.875% 19-08/07/2025                      | EUR                | 466 053      | 0.03            |
| 500 000   | NIBC BANK NV 0.875% 22-24/06/2027                      | EUR                | 423 001      | 0.02            |
| 1 000 000 | NIBC BANK NV 2.000% 19-09/04/2024                      | EUR                | 990 566      | 0.06            |
| 1 900 000 | NN BANK NV 0.500% 21-21/09/2028                        | EUR                | 1 587 161    | 0.09            |
| 1 000 000 | NN GROUP NV 0.875% 21-23/11/2031                       | EUR                | 800 855      | 0.05            |
| 600 000   | PROSUS NV 1.207% 22-19/01/2026                         | EUR                | 522 446      | 0.03            |
| 2 500 000 | PROSUS NV 1.288% 21-13/07/2029                         | EUR                | 1 863 528    | 0.11            |
| 1 256 000 | PROSUS NV 1.539% 20-03/08/2028                         | EUR                | 994 673      | 0.06            |
| 1 300 000 | PROSUS NV 1.985% 21-13/07/2033                         | EUR                | 867 729      | 0.05            |
| 1 200 000 | PROSUS NV 2.031% 20-03/08/2032                         | EUR                | 828 712      | 0.05            |
| 1 000 000 | PROSUS NV 2.085% 22-19/01/2030                         | EUR                | 762 993      | 0.04            |
| 1 000 000 | PROSUS NV 2.778% 22-19/01/2034                         | EUR                | 694 808      | 0.04            |
| 1 500 000 | RECKITT BEN TSY 0.375% 20-19/05/2026                   | EUR                | 1 391 621    | 0.08            |
| 1 046 000 | RECKITT BEN TSY 0.750% 20-19/05/2030                   | EUR                | 886 084      | 0.05            |
| 1 077 000 | RELX FINANCE 0.000% 20-18/03/2024                      | EUR                | 1 042 143    | 0.06            |
| 1 600 000 | RELX FINANCE 0.500% 20-10/03/2028                      | EUR                | 1 392 181    | 0.08            |
| 600 000   | RELX FINANCE 0.875% 20-10/03/2032                      | EUR                | 481 271      | 0.03            |
| 700 000   | RELX FINANCE 1.500% 18-13/05/2027                      | EUR                | 660 082      | 0.04            |
| 1 200 000 | SAGAX EURO MTN 0.750% 21-26/01/2028                    | EUR                | 923 302      | 0.05            |
| 400 000   | SAGAX EURO MTN 1.000% 21-17/05/2029                    | EUR                | 294 951      | 0.02            |
| 900 000   | SGS NED HLDNG BV 0.125% 21-21/04/2027                  | EUR                | 792 814      | 0.05            |
| 500 000   | SIGNIFY NV 2.000% 20-11/05/2024                        | EUR                | 491 813      | 0.03            |
| 2 000 000 | SIGNIFY NV 2.375% 20-11/05/2027                        | EUR                | 1 895 912    | 0.11            |
| 1 000 000 | SIKA CAPITAL BV 0.875% 19-29/04/2027                   | EUR                | 919 659      | 0.05            |
| 900 000   | SIKA CAPITAL BV 1.500% 19-29/04/2031                   | EUR                | 785 731      | 0.04            |
| 500 000   | SUDZUCKER INT 1.000% 17-28/11/2025                     | EUR                | 475 976      | 0.03            |
| 1 100 000 | THERMO FISHER 0.000% 21-18/11/2023                     | EUR                | 1 078 031    | 0.06            |
| 800 000   | THERMO FISHER 0.000% 21-18/11/2025                     | EUR                | 742 313      | 0.04            |
| 2 600 000 | THERMO FISHER 0.800% 21-18/10/2030                     | EUR                | 2 198 979    | 0.13            |
| 2 000 000 | THERMO FISHER 1.125% 21-18/10/2033                     | EUR                | 1 621 083    | 0.09            |
| 1 800 000 | THERMO FISHER 1.625% 21-18/10/2041                     | EUR                | 1 291 301    | 0.07            |
| 1 100 000 | THERMO FISHER 2.000% 21-18/10/2051                     | EUR                | 760 965      | 0.04            |
| 700 000   | UNILEVER FINANCE 0.750% 22-28/02/2026                  | EUR                | 665 350      | 0.04            |
| 1 000 000 | UNILEVER FINANCE 1.250% 22-28/02/2031                  | EUR                | 886 008      | 0.05            |
| 1 100 000 | UNILEVER FINANCE 1.750% 22-16/11/2028                  | EUR                | 1 051 645    | 0.06            |
| 1 400 000 | UNILEVER FINANCE 2.250% 22-16/05/2034                  | EUR                | 1 294 495    | 0.07            |
| 1 000 000 | VESTAS WIND SYST 1.500% 22-15/06/2029                  | EUR                | 907 175      | 0.05            |
| 600 000   | VESTAS WIND SYST 2.000% 22-15/06/2034                  | EUR                | 499 049      | 0.03            |
| 800 000   | VOLKSBANK NV 0.010% 19-16/09/2024                      | EUR                | 767 094      | 0.04            |
| 900 000   | VOLKSBANK NV 0.250% 21-22/06/2026                      | EUR                | 796 329      | 0.05            |
| 1 300 000 | VOLKSBANK NV 0.375% 21-03/03/2028                      | EUR                | 1 071 997    | 0.06            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                          | Quotation currency | Market value       | % of net assets |
|-----------|---------------------------------------|--------------------|--------------------|-----------------|
| 800 000   | VOLKSBANK NV 0.750% 18-25/06/2023     | EUR                | 795 085            | 0.05            |
| 700 000   | VONOVIA BV 0.500% 19-14/09/2029       | EUR                | 529 285            | 0.03            |
| 700 000   | VONOVIA BV 0.625% 19-07/10/2027       | EUR                | 587 768            | 0.03            |
| 1 400 000 | VONOVIA BV 0.625% 20-09/07/2026       | EUR                | 1 235 853          | 0.07            |
| 1 000 000 | VONOVIA BV 0.750% 18-15/01/2024       | EUR                | 973 048            | 0.06            |
| 900 000   | VONOVIA BV 0.875% 18-03/07/2023       | EUR                | 889 784            | 0.05            |
| 1 100 000 | VONOVIA BV 1.000% 20-09/07/2030       | EUR                | 839 418            | 0.05            |
| 800 000   | VONOVIA BV 1.000% 21-28/01/2041       | EUR                | 411 580            | 0.02            |
| 700 000   | VONOVIA BV 1.125% 17-08/09/2025       | EUR                | 654 056            | 0.04            |
| 500 000   | VONOVIA BV 1.125% 19-14/09/2034       | EUR                | 322 570            | 0.02            |
| 700 000   | VONOVIA BV 1.500% 18-14/01/2028       | EUR                | 611 798            | 0.03            |
| 1 000 000 | VONOVIA BV 1.500% 18-22/03/2026       | EUR                | 918 079            | 0.05            |
| 1 000 000 | VONOVIA BV 1.625% 19-07/10/2039       | EUR                | 585 031            | 0.03            |
| 700 000   | VONOVIA BV 1.625% 20-07/04/2024       | EUR                | 688 631            | 0.04            |
| 1 000 000 | VONOVIA BV 1.800% 19-29/06/2025       | EUR                | 955 913            | 0.05            |
| 700 000   | VONOVIA BV 2.125% 18-22/03/2030       | EUR                | 595 182            | 0.03            |
| 1 000 000 | VONOVIA BV 2.250% 20-07/04/2030       | EUR                | 848 125            | 0.05            |
| 500 000   | VONOVIA BV 2.750% 18-22/03/2038       | EUR                | 364 041            | 0.02            |
| 800 000   | WOLTERS KLUWER N 0.250% 21-30/03/2028 | EUR                | 693 094            | 0.04            |
| 850 000   | WOLTERS KLUWER N 0.750% 20-03/07/2030 | EUR                | 711 521            | 0.04            |
| 700 000   | WP CAREY INC 2.125% 18-15/04/2027     | EUR                | 634 148            | 0.04            |
| 1 400 000 | WPC EUROBOND 0.950% 21-01/06/2030     | EUR                | 1 023 426          | 0.06            |
| 1 110 000 | WPC EUROBOND 1.350% 19-15/04/2028     | EUR                | 929 022            | 0.05            |
| 600 000   | WPC EUROBOND 2.250% 18-09/04/2026     | EUR                | 564 069            | 0.03            |
|           | <i>Germany</i>                        |                    | <i>115 837 643</i> | <i>6.62</i>     |
| 600 000   | AAREAL BANK AG 0.050% 21-02/09/2026   | EUR                | 512 061            | 0.03            |
| 1 000 000 | AAREAL BANK AG 0.250% 20-23/11/2027   | EUR                | 811 397            | 0.05            |
| 900 000   | AAREAL BANK AG 0.375% 19-10/04/2024   | EUR                | 857 773            | 0.05            |
| 600 000   | AAREAL BANK AG 0.500% 20-07/04/2027   | EUR                | 507 054            | 0.03            |
| 1 700 000 | AAREAL BANK AG 0.750% 22-18/04/2028   | EUR                | 1 396 890          | 0.08            |
| 700 000   | ADIDAS AG 0.000% 20-05/10/2028        | EUR                | 605 438            | 0.03            |
| 1 600 000 | ADIDAS AG 0.000% 20-09/09/2024        | EUR                | 1 537 824          | 0.09            |
| 700 000   | ADIDAS AG 0.625% 20-10/09/2035        | EUR                | 509 315            | 0.03            |
| 500 000   | ALBEMARLE NH 1.625% 19-25/11/2028     | EUR                | 427 663            | 0.02            |
| 900 000   | AMP TECH HD GMBH 0.750% 20-04/05/2026 | EUR                | 839 556            | 0.05            |
| 1 000 000 | AMP TECH HD GMBH 2.000% 18-08/10/2028 | EUR                | 944 238            | 0.05            |
| 700 000   | BERLIN HYP AG 0.375% 18-28/08/2023    | EUR                | 691 685            | 0.04            |
| 900 000   | BERLIN HYP AG 0.375% 21-21/04/2031    | EUR                | 713 409            | 0.04            |
| 700 000   | BERLIN HYP AG 0.375% 22-25/01/2027    | EUR                | 638 844            | 0.04            |
| 1 200 000 | BERLIN HYP AG 0.500% 19-05/11/2029    | EUR                | 1 009 595          | 0.06            |
| 700 000   | BERLIN HYP AG 1.000% 19-05/02/2026    | EUR                | 663 987            | 0.04            |
| 700 000   | BERLIN HYP AG 1.125% 17-25/10/2027    | EUR                | 630 664            | 0.04            |
| 700 000   | BERLIN HYP AG 1.500% 18-18/04/2028    | EUR                | 626 162            | 0.04            |
| 300 000   | BERTELSMANN SE 1.250% 18-29/09/2025   | EUR                | 292 630            | 0.02            |
| 1 400 000 | BERTELSMANN SE 1.500% 20-15/05/2030   | EUR                | 1 236 480          | 0.07            |
| 1 400 000 | BERTELSMANN SE 2.000% 20-01/04/2028   | EUR                | 1 337 592          | 0.08            |
| 1 600 000 | COMMERZBANK AG 1.000% 21-11/09/2025   | EUR                | 1 472 305          | 0.08            |
| 500 000   | COMMERZBANK AG 0.250% 19-16/09/2024   | EUR                | 470 736            | 0.03            |
| 1 100 000 | COMMERZBANK AG 0.375% 20-01/09/2027   | EUR                | 967 836            | 0.06            |
| 1 800 000 | COMMERZBANK AG 0.500% 18-28/08/2023   | EUR                | 1 777 304          | 0.10            |
| 2 300 000 | COMMERZBANK AG 0.500% 19-04/12/2026   | EUR                | 2 079 732          | 0.12            |
| 2 760 000 | COMMERZBANK AG 0.625% 19-28/08/2024   | EUR                | 2 664 363          | 0.15            |
| 900 000   | COMMERZBANK AG 0.875% 20-22/01/2027   | EUR                | 794 033            | 0.05            |
| 2 030 000 | COMMERZBANK AG 1.000% 19-04/03/2026   | EUR                | 1 907 547          | 0.11            |
| 700 000   | COMMERZBANK AG 1.125% 17-19/09/2025   | EUR                | 652 076            | 0.04            |
| 700 000   | COMMERZBANK AG 1.250% 18-23/10/2023   | EUR                | 690 595            | 0.04            |
| 700 000   | COMMERZBANK AG 1.500% 18-28/08/2028   | EUR                | 648 787            | 0.04            |
| 200 000   | COMMERZBANK AG 1.875% 18-28/02/2028   | EUR                | 179 364            | 0.01            |
| 700 000   | CONTINENTAL AG 0.000% 19-12/09/2023   | EUR                | 685 777            | 0.04            |
| 900 000   | CONTINENTAL AG 0.375% 19-27/06/2025   | EUR                | 842 361            | 0.05            |
| 1 200 000 | CONTINENTAL AG 2.500% 20-27/08/2026   | EUR                | 1 185 143          | 0.07            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                          | Quotation currency | Market value | % of net assets |
|-----------|---------------------------------------|--------------------|--------------|-----------------|
| 1 000 000 | COVESTRO AG 0.875% 20-03/02/2026      | EUR                | 911 685      | 0.05            |
| 400 000   | COVESTRO AG 1.375% 20-12/06/2030      | EUR                | 319 638      | 0.02            |
| 1 500 000 | DEUTSCHE BANK AG 1.125% 18-30/08/2023 | EUR                | 1 492 695    | 0.08            |
| 2 700 000 | DEUTSCHE BANK AG 1.625% 20-20/01/2027 | EUR                | 2 417 028    | 0.14            |
| 1 300 000 | DEUTSCHE BANK AG 1.750% 18-17/01/2028 | EUR                | 1 132 860    | 0.06            |
| 1 000 000 | DEUTSCHE BANK AG 2.625% 19-12/02/2026 | EUR                | 961 122      | 0.05            |
| 1 500 000 | DEUTSCHE BOERSE 0.000% 21-22/02/2026  | EUR                | 1 394 426    | 0.08            |
| 500 000   | DEUTSCHE BOERSE 0.125% 21-22/02/2031  | EUR                | 405 484      | 0.02            |
| 700 000   | DEUTSCHE BOERSE 1.125% 18-26/03/2028  | EUR                | 662 568      | 0.04            |
| 1 000 000 | DEUTSCHE BOERSE 1.500% 22-04/04/2032  | EUR                | 896 718      | 0.05            |
| 826 000   | DEUTSCHE POST AG 0.375% 20-20/05/2026 | EUR                | 778 270      | 0.04            |
| 1 100 000 | DEUTSCHE POST AG 0.750% 20-20/05/2029 | EUR                | 976 388      | 0.06            |
| 700 000   | DEUTSCHE POST AG 1.000% 17-13/12/2027 | EUR                | 654 168      | 0.04            |
| 2 050 000 | DEUTSCHE POST AG 1.000% 20-20/05/2032 | EUR                | 1 719 782    | 0.10            |
| 1 100 000 | DEUTSCHE POST AG 1.625% 18-05/12/2028 | EUR                | 1 037 960    | 0.06            |
| 2 035 000 | DEUTSCHE TELEKOM 0.500% 19-05/07/2027 | EUR                | 1 856 863    | 0.11            |
| 800 000   | DEUTSCHE TELEKOM 0.875% 19-25/03/2026 | EUR                | 765 229      | 0.04            |
| 1 500 000 | DEUTSCHE TELEKOM 1.375% 19-05/07/2034 | EUR                | 1 226 552    | 0.07            |
| 880 000   | DEUTSCHE TELEKOM 1.750% 19-09/12/2049 | EUR                | 591 872      | 0.03            |
| 1 700 000 | DEUTSCHE TELEKOM 1.750% 19-25/03/2031 | EUR                | 1 559 281    | 0.09            |
| 700 000   | DEUTSCHE TELEKOM 2.250% 19-29/03/2039 | EUR                | 588 951      | 0.03            |
| 700 000   | DEUTSCHE WOHNEN 1.000% 20-30/04/2025  | EUR                | 662 545      | 0.04            |
| 700 000   | DEUTSCHE WOHNEN 1.500% 20-30/04/2030  | EUR                | 585 195      | 0.03            |
| 700 000   | DT PFANDBRIEFBAN 0.100% 21-02/02/2026 | EUR                | 625 103      | 0.04            |
| 1 000 000 | DT PFANDBRIEFBAN 0.125% 19-05/09/2024 | EUR                | 946 269      | 0.05            |
| 1 000 000 | DT PFANDBRIEFBAN 0.250% 21-27/10/2025 | EUR                | 904 558      | 0.05            |
| 1 500 000 | DT PFANDBRIEFBAN 0.250% 22-17/01/2025 | EUR                | 1 398 529    | 0.08            |
| 1 400 000 | EUROGRID GMBH 1.113% 20-15/05/2032    | EUR                | 1 147 140    | 0.07            |
| 700 000   | EVONIK 0.625% 20-18/09/2025           | EUR                | 650 258      | 0.04            |
| 1 200 000 | EVONIK 2.250% 22-25/09/2027           | EUR                | 1 141 755    | 0.06            |
| 1 200 000 | FRESENIUS MEDICA 0.250% 19-29/11/2023 | EUR                | 1 175 369    | 0.07            |
| 400 000   | FRESENIUS MEDICA 0.625% 19-30/11/2026 | EUR                | 358 001      | 0.02            |
| 600 000   | FRESENIUS MEDICA 1.000% 20-29/05/2026 | EUR                | 552 064      | 0.03            |
| 1 500 000 | FRESENIUS MEDICA 1.250% 19-29/11/2029 | EUR                | 1 251 032    | 0.07            |
| 400 000   | FRESENIUS MEDICA 1.500% 18-11/07/2025 | EUR                | 386 713      | 0.02            |
| 1 500 000 | FRESENIUS MEDICA 1.500% 20-29/05/2030 | EUR                | 1 246 917    | 0.07            |
| 600 000   | FRESENIUS SE & C 0.375% 20-28/09/2026 | EUR                | 536 535      | 0.03            |
| 1 100 000 | FRESENIUS SE & C 0.750% 20-15/01/2028 | EUR                | 946 581      | 0.05            |
| 801 000   | FRESENIUS SE & C 1.125% 20-28/01/2033 | EUR                | 585 107      | 0.03            |
| 1 100 000 | FRESENIUS SE & C 1.625% 20-08/10/2027 | EUR                | 1 004 416    | 0.06            |
| 800 000   | FRESENIUS SE & C 1.875% 19-15/02/2025 | EUR                | 782 829      | 0.04            |
| 1 200 000 | FRESENIUS SE & C 1.875% 22-24/05/2025 | EUR                | 1 167 862    | 0.07            |
| 1 000 000 | FRESENIUS SE & C 2.875% 19-15/02/2029 | EUR                | 950 899      | 0.05            |
| 1 000 000 | FRESENIUS SE & C 2.875% 22-24/05/2030 | EUR                | 933 079      | 0.05            |
| 1 300 000 | HAMBURG COM BANK 0.375% 21-09/03/2026 | EUR                | 1 171 687    | 0.07            |
| 800 000   | HAMBURG COM BANK 0.750% 20-23/11/2023 | EUR                | 795 644      | 0.05            |
| 1 000 000 | HANNOVER RUECK V 1.125% 18-18/04/2028 | EUR                | 922 218      | 0.05            |
| 400 000   | HELLA GMBH&CO KG 0.500% 19-26/01/2027 | EUR                | 351 226      | 0.02            |
| 1 000 000 | HENKEL AG & CO 0.500% 21-17/11/2032   | EUR                | 768 297      | 0.04            |
| 500 000   | INFINEON TECH 0.625% 22-17/02/2025    | EUR                | 480 267      | 0.03            |
| 1 100 000 | INFINEON TECH 0.750% 20-24/06/2023    | EUR                | 1 093 425    | 0.06            |
| 1 600 000 | INFINEON TECH 1.125% 20-24/06/2026    | EUR                | 1 511 028    | 0.09            |
| 1 100 000 | INFINEON TECH 1.625% 20-24/06/2029    | EUR                | 994 442      | 0.06            |
| 1 400 000 | INFINEON TECH 2.000% 20-24/06/2032    | EUR                | 1 237 601    | 0.07            |
| 500 000   | KION GROUP AG 1.625% 20-24/09/2025    | EUR                | 472 238      | 0.03            |
| 700 000   | KNORR BREMSE AG 1.125% 18-13/06/2025  | EUR                | 679 265      | 0.04            |
| 700 000   | LANXESS 0.000% 21-08/09/2027          | EUR                | 593 484      | 0.03            |
| 1 000 000 | LANXESS 0.625% 21-01/12/2029          | EUR                | 789 902      | 0.04            |
| 600 000   | LANXESS 1.125% 18-16/05/2025          | EUR                | 581 896      | 0.03            |
| 900 000   | LANXESS 1.750% 22-22/03/2028          | EUR                | 807 569      | 0.05            |
| 1 800 000 | LEG IMMOBILIEN 0.875% 19-28/11/2027   | EUR                | 1 520 618    | 0.09            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity              | Denomination                                      | Quotation currency | Market value       | % of net assets |
|-----------------------|---------------------------------------------------|--------------------|--------------------|-----------------|
| 900 000               | LEG IMMOBILIEN 0.875% 21-30/03/2033               | EUR                | 591 416            | 0.03            |
| 900 000               | LEG IMMOBILIEN SE 0.750% 21-30/06/2031            | EUR                | 638 769            | 0.04            |
| 700 000               | LEG IMMOBILIEN SE 0.875% 22-17/01/2029            | EUR                | 556 181            | 0.03            |
| 1 000 000             | LEG IMMOBILIEN SE 1.000% 21-19/11/2032            | EUR                | 670 033            | 0.04            |
| 800 000               | LEG IMMOBILIEN SE 1.500% 22-17/01/2034            | EUR                | 548 226            | 0.03            |
| 900 000               | MERCK FIN SERVIC 0.005% 19-15/12/2023             | EUR                | 884 620            | 0.05            |
| 1 100 000             | MERCK FIN SERVIC 0.125% 20-16/07/2025             | EUR                | 1 039 397          | 0.06            |
| 1 400 000             | MERCK FIN SERVIC 0.375% 19-05/07/2027             | EUR                | 1 273 838          | 0.07            |
| 1 400 000             | MERCK FIN SERVIC 0.500% 20-16/07/2028             | EUR                | 1 245 165          | 0.07            |
| 1 000 000             | MERCK FIN SERVIC 0.875% 19-05/07/2031             | EUR                | 850 806            | 0.05            |
| 400 000               | MUNCHEN HYPOBANK 0.375% 21-09/03/2029             | EUR                | 328 149            | 0.02            |
| 500 000               | SANTAN CONS BANK 0.250% 19-15/10/2024             | EUR                | 476 799            | 0.03            |
| 600 000               | TELFONICA DEUTSC 1.750% 18-05/07/2025             | EUR                | 588 978            | 0.03            |
| 700 000               | VONOVIA SE 0.000% 21-01/09/2023                   | EUR                | 684 691            | 0.04            |
| 2 500 000             | VONOVIA SE 0.000% 21-01/12/2025                   | EUR                | 2 222 677          | 0.13            |
| 800 000               | VONOVIA SE 0.000% 21-16/09/2024                   | EUR                | 752 717            | 0.04            |
| 1 800 000             | VONOVIA SE 0.250% 21-01/09/2028                   | EUR                | 1 397 133          | 0.08            |
| 1 500 000             | VONOVIA SE 0.375% 21-16/06/2027                   | EUR                | 1 259 623          | 0.07            |
| 2 000 000             | VONOVIA SE 0.625% 21-14/12/2029                   | EUR                | 1 537 800          | 0.09            |
| 200 000               | VONOVIA SE 0.625% 21-24/03/2031                   | EUR                | 144 754            | 0.01            |
| 1 800 000             | VONOVIA SE 0.750% 21-01/09/2032                   | EUR                | 1 228 861          | 0.07            |
| 1 900 000             | VONOVIA SE 1.000% 21-16/06/2033                   | EUR                | 1 269 767          | 0.07            |
| 1 500 000             | VONOVIA SE 1.375% 22-28/01/2026                   | EUR                | 1 390 152          | 0.08            |
| 700 000               | VONOVIA SE 1.500% 21-14/06/2041                   | EUR                | 402 655            | 0.02            |
| 1 400 000             | VONOVIA SE 1.625% 21-01/09/2051                   | EUR                | 705 509            | 0.04            |
| 1 200 000             | VONOVIA SE 1.875% 22-28/06/2028                   | EUR                | 1 048 994          | 0.06            |
| 1 500 000             | VONOVIA SE 2.375% 22-25/03/2032                   | EUR                | 1 232 614          | 0.07            |
| <i>United Kingdom</i> |                                                   |                    | <i>111 718 242</i> | <i>6.29</i>     |
| 850 000               | ANNINGTON FND PL 1.650% 17-12/07/2024             | EUR                | 828 391            | 0.05            |
| 1 100 000             | ANZ NEW ZEALAND INTL/LDN 0.200% 21-23/09/2027     | EUR                | 948 258            | 0.05            |
| 740 000               | ANZ NEW ZEALAND INTL/LDN 0.375% 19-17/09/2029     | EUR                | 601 516            | 0.03            |
| 730 000               | ANZ NEW ZEALAND INTL/LDN 1.125% 18-20/03/2025     | EUR                | 706 075            | 0.04            |
| 1 452 000             | ASB FINANCE LTD 0.250% 21-08/09/2028              | EUR                | 1 193 375          | 0.07            |
| 729 000               | ASB FINANCE LTD 0.500% 19-24/09/2029              | EUR                | 586 307            | 0.03            |
| 700 000               | ASB FINANCE LTD 0.750% 19-13/03/2024              | EUR                | 683 811            | 0.04            |
| 1 700 000             | ASTRAZENECA PLC 0.375% 21-03/06/2029              | EUR                | 1 461 683          | 0.08            |
| 1 000 000             | BARCLAYS BANK PLC 1.375% 18-24/01/2026            | EUR                | 951 434            | 0.05            |
| 1 100 000             | BARCLAYS BANK PLC 1.500% 18-03/09/2023            | EUR                | 1 097 715          | 0.06            |
| 1 300 000             | BNZ INTERNATIONAL FUNDING/LN 0.375% 19-14/09/2024 | EUR                | 1 253 950          | 0.07            |
| 200 000               | BRAMBLES FINANCE 1.500% 17-04/10/2027             | EUR                | 187 323            | 0.01            |
| 1 000 000             | BRITISH TELECOMM 0.500% 19-12/09/2025             | EUR                | 939 161            | 0.05            |
| 1 100 000             | BRITISH TELECOMM 1.125% 19-12/09/2029             | EUR                | 957 995            | 0.05            |
| 2 700 000             | BRITISH TELECOMM PLC 1.000% 17-21/11/2024         | EUR                | 2 618 149          | 0.15            |
| 800 000               | BRITISH TELECOMM PLC 1.000% 17-23/06/2024         | EUR                | 783 233            | 0.04            |
| 2 300 000             | BRITISH TELECOMM PLC 1.500% 17-23/06/2027         | EUR                | 2 158 409          | 0.12            |
| 700 000               | BRITISH TELECOMM PLC 2.125% 18-26/09/2028         | EUR                | 661 191            | 0.04            |
| 2 400 000             | COCA-COLA EURO 0.200% 20-02/12/2028               | EUR                | 1 986 539          | 0.11            |
| 1 080 000             | COCA-COLA EURO 1.125% 19-12/04/2029               | EUR                | 943 523            | 0.05            |
| 1 300 000             | COCA-COLA EURO 1.750% 20-27/03/2026               | EUR                | 1 263 458          | 0.07            |
| 1 000 000             | COCA-COLA EUROPEAN PARTNERS 1.500% 18-08/11/2027  | EUR                | 927 459            | 0.05            |
| 1 500 000             | CREDIT AGRICOLE 0.500% 19-24/06/2024              | EUR                | 1 451 967          | 0.08            |
| 1 600 000             | CREDIT AGRICOLE 0.750% 18-05/12/2023              | EUR                | 1 583 823          | 0.09            |
| 1 500 000             | CREDIT AGRICOLE 1.375% 18-13/03/2025              | EUR                | 1 450 506          | 0.08            |
| 2 789 000             | CREDIT SUISSE LD 0.250% 21-01/09/2028             | EUR                | 2 235 143          | 0.13            |
| 2 600 000             | CREDIT SUISSE LD 0.250% 21-05/01/2026             | EUR                | 2 330 125          | 0.13            |
| 200 000               | CREDIT SUISSE LD 0.450% 20-19/05/2025             | EUR                | 186 742            | 0.01            |
| 1 600 000             | CREDIT SUISSE LD 2.125% 22-31/05/2024             | EUR                | 1 587 785          | 0.09            |
| 400 000               | GLAXOSMITHKLINE 0.000% 19-23/09/2023              | EUR                | 394 051            | 0.02            |
| 1 000 000             | GLAXOSMITHKLINE 1.000% 17-12/09/2026              | EUR                | 950 507            | 0.05            |
| 1 887 000             | GLAXOSMITHKLINE 1.250% 18-21/05/2026              | EUR                | 1 815 100          | 0.10            |
| 800 000               | GLAXOSMITHKLINE 1.375% 17-12/09/2029              | EUR                | 741 257            | 0.04            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                                  | Quotation currency | Market value | % of net assets |
|-----------|-----------------------------------------------|--------------------|--------------|-----------------|
| 1 400 000 | GLAXOSMITHKLINE 1.750% 18-21/05/2030          | EUR                | 1 310 835    | 0.07            |
| 500 000   | GSK CONSUMER HEA 1.250% 22-29/03/2026         | EUR                | 479 670      | 0.03            |
| 1 500 000 | GSK CONSUMER HEA 1.750% 22-29/03/2030         | EUR                | 1 370 175    | 0.08            |
| 2 000 000 | GSK CONSUMER HEA 2.125% 22-29/03/2034         | EUR                | 1 748 025    | 0.10            |
| 910 000   | INFORMA PLC 1.250% 19-22/04/2028              | EUR                | 797 631      | 0.05            |
| 1 000 000 | INFORMA PLC 1.500% 18-05/07/2023              | EUR                | 984 061      | 0.06            |
| 1 100 000 | INFORMA PLC 2.125% 20-06/10/2025              | EUR                | 1 067 699    | 0.06            |
| 500 000   | INTERMEDIATE CAP 1.625% 20-17/02/2027         | EUR                | 427 449      | 0.02            |
| 700 000   | INTERMEDIATE CAP 2.500% 22-28/01/2030         | EUR                | 549 075      | 0.03            |
| 600 000   | ITV PLC 1.375% 19-26/09/2026                  | EUR                | 535 840      | 0.03            |
| 1 000 000 | LINDE PLC 0.000% 21-30/09/2026                | EUR                | 905 169      | 0.05            |
| 700 000   | LINDE PLC 0.375% 21-30/09/2033                | EUR                | 520 813      | 0.03            |
| 1 400 000 | LINDE PLC 1.000% 21-30/09/2051                | EUR                | 754 998      | 0.04            |
| 1 000 000 | LINDE PLC 1.000% 22-31/03/2027                | EUR                | 936 018      | 0.05            |
| 1 100 000 | LINDE PLC 1.375% 22-31/03/2031                | EUR                | 968 117      | 0.06            |
| 1 200 000 | LINDE PLC 1.625% 22-31/03/2035                | EUR                | 994 898      | 0.06            |
| 1 500 000 | LLOYDS BANK 0.375% 20-28/01/2025              | EUR                | 1 428 329    | 0.08            |
| 1 500 000 | LLOYDS BANK 2.375% 20-09/04/2026              | EUR                | 1 487 292    | 0.08            |
| 1 450 000 | LLOYDS BANKING GROUP PLC 1.500% 17-12/09/2027 | EUR                | 1 333 662    | 0.08            |
| 700 000   | LONDON STOCK EX 0.875% 17-19/09/2024          | EUR                | 684 343      | 0.04            |
| 1 000 000 | LONDON STOCK EX 1.750% 17-19/09/2029          | EUR                | 922 703      | 0.05            |
| 700 000   | LONDON STOCK EX 1.750% 18-06/12/2027          | EUR                | 666 204      | 0.04            |
| 1 300 000 | MOTABILITY OPS 0.125% 21-20/07/2028           | EUR                | 1 116 382    | 0.06            |
| 500 000   | MOTABILITY OPS 0.375% 19-03/01/2026           | EUR                | 466 022      | 0.03            |
| 1 038 000 | NATIONAL GRID ELECT 0.190% 20-20/01/2025      | EUR                | 981 983      | 0.06            |
| 1 200 000 | NATIONAL GRID ELECT 0.823% 20-07/07/2032      | EUR                | 917 574      | 0.05            |
| 1 000 000 | NATIONAL GRID ELECT 0.872% 20-26/11/2040      | EUR                | 584 729      | 0.03            |
| 1 500 000 | NATIONWIDE BLDG 0.250% 20-22/07/2025          | EUR                | 1 407 913    | 0.08            |
| 1 150 000 | NATIONWIDE BLDG 0.250% 21-14/09/2028          | EUR                | 964 317      | 0.05            |
| 1 300 000 | NATIONWIDE BLDG 2.000% 22-28/04/2027          | EUR                | 1 249 222    | 0.07            |
| 1 500 000 | NATWEST MARKETS 0.125% 21-12/11/2025          | EUR                | 1 371 452    | 0.08            |
| 2 300 000 | NATWEST MARKETS 0.125% 21-18/06/2026          | EUR                | 2 056 818    | 0.12            |
| 1 940 000 | NATWEST MARKETS 1.000% 19-28/05/2024          | EUR                | 1 898 637    | 0.11            |
| 700 000   | NATWEST MARKETS 1.125% 18-14/06/2023          | EUR                | 698 501      | 0.04            |
| 1 500 000 | NATWEST MARKETS 1.375% 22-02/03/2027          | EUR                | 1 384 505    | 0.08            |
| 1 200 000 | NATWEST MARKETS 2.000% 22-27/08/2025          | EUR                | 1 170 401    | 0.07            |
| 1 800 000 | NATWEST MARKETS 2.750% 20-02/04/2025          | EUR                | 1 809 181    | 0.10            |
| 655 000   | OTE PLC 0.875% 19-24/09/2026                  | EUR                | 612 891      | 0.03            |
| 1 000 000 | RENTOKIL INITIAL 0.500% 20-14/10/2028         | EUR                | 824 621      | 0.05            |
| 1 000 000 | RENTOKIL INITIAL 0.875% 19-30/05/2026         | EUR                | 914 979      | 0.05            |
| 1 100 000 | ROYAL MAIL 1.250% 19-08/10/2026               | EUR                | 1 022 130    | 0.06            |
| 700 000   | STANDARD CHART 0.900% 19-02/07/2027           | EUR                | 632 891      | 0.04            |
| 1 000 000 | THAMES WATER UTL 0.875% 22-31/01/2028         | EUR                | 870 132      | 0.05            |
| 500 000   | THAMES WATER UTL 1.250% 22-31/01/2032         | EUR                | 374 197      | 0.02            |
| 1 000 000 | UBS AG LONDON 0.010% 21-29/06/2026            | EUR                | 901 058      | 0.05            |
| 2 200 000 | UBS AG LONDON 0.010% 21-31/03/2026            | EUR                | 1 998 676    | 0.11            |
| 1 500 000 | UBS AG LONDON 0.500% 21-31/03/2031            | EUR                | 1 189 086    | 0.07            |
| 1 200 000 | UNILEVER FINANCE 1.375% 18-04/09/2030         | EUR                | 1 086 926    | 0.06            |
| 500 000   | UNILEVER NV 0.500% 18-06/01/2025              | EUR                | 482 491      | 0.03            |
| 700 000   | UNILEVER NV 0.500% 18-12/08/2023              | EUR                | 693 821      | 0.04            |
| 1 000 000 | UNILEVER NV 0.875% 17-31/07/2025              | EUR                | 968 157      | 0.06            |
| 1 000 000 | UNILEVER NV 1.125% 18-12/02/2027              | EUR                | 948 828      | 0.05            |
| 2 005 000 | UNILEVER NV 1.250% 20-25/03/2025              | EUR                | 1 967 323    | 0.11            |
| 1 200 000 | UNILEVER NV 1.375% 17-31/07/2029              | EUR                | 1 105 807    | 0.06            |
| 1 500 000 | UNILEVER NV 1.625% 18-12/02/2033              | EUR                | 1 332 826    | 0.08            |
| 1 500 000 | UNILEVER NV 1.750% 20-25/03/2030              | EUR                | 1 407 585    | 0.08            |
| 1 000 000 | UNILEVER PLC 1.500% 19-11/06/2039             | EUR                | 768 883      | 0.04            |
| 900 000   | VODAFONE GROUP 0.900% 19-24/11/2026           | EUR                | 844 294      | 0.05            |
| 1 700 000 | VODAFONE GROUP 1.125% 17-20/11/2025           | EUR                | 1 636 613    | 0.09            |
| 200 000   | VODAFONE GROUP 1.500% 17-24/07/2027           | EUR                | 189 912      | 0.01            |
| 2 200 000 | VODAFONE GROUP 1.625% 19-24/11/2030           | EUR                | 1 966 687    | 0.11            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity     | Denomination                                         | Quotation currency | Market value       | % of net assets |
|--------------|------------------------------------------------------|--------------------|--------------------|-----------------|
| 1 000 000    | VODAFONE GROUP 1.875% 17-20/11/2029                  | EUR                | 933 149            | 0.05            |
| 1 100 000    | VODAFONE GROUP 2.500% 19-24/05/2039                  | EUR                | 885 321            | 0.05            |
| 1 300 000    | VODAFONE GROUP 2.875% 17-20/11/2037                  | EUR                | 1 143 830          | 0.07            |
| 1 300 000    | WESTPAC SEC NZ 0.100% 21-13/07/2027                  | EUR                | 1 126 081          | 0.06            |
| 1 000 000    | WESTPAC SEC NZ 0.300% 19-25/06/2024                  | EUR                | 969 804            | 0.06            |
| 1 000 000    | WESTPAC SEC NZ 0.427% 21-14/12/2026                  | EUR                | 903 502            | 0.05            |
| 1 500 000    | WESTPAC SEC NZ 1.099% 22-24/03/2026                  | EUR                | 1 417 088          | 0.08            |
| 750 000      | WPP FINANCE 2016 1.375% 18-20/03/2025                | EUR                | 726 340            | 0.04            |
| 1 731 000    | YORKSHIRE BLD SOC 0.500% 21-01/07/2028               | EUR                | 1 455 709          | 0.08            |
| <i>Spain</i> |                                                      |                    | <i>100 810 659</i> | <i>5.73</i>     |
| 1 800 000    | ABERTI 2.375% 19-27/09/2027                          | EUR                | 1 695 578          | 0.10            |
| 1 000 000    | ABERTI 3.000% 19-27/03/2031                          | EUR                | 904 710            | 0.05            |
| 700 000      | ABERTIS INFRAEST 0.625% 19-15/07/2025                | EUR                | 654 400            | 0.04            |
| 1 300 000    | ABERTIS INFRAEST 1.125% 19-26/03/2028                | EUR                | 1 118 969          | 0.06            |
| 1 300 000    | ABERTIS INFRAEST 1.250% 20-07/02/2028                | EUR                | 1 129 073          | 0.06            |
| 800 000      | ABERTIS INFRAEST 1.625% 19-15/07/2029                | EUR                | 680 845            | 0.04            |
| 1 000 000    | ABERTIS INFRAEST 1.875% 19-26/03/2032                | EUR                | 808 157            | 0.05            |
| 1 700 000    | ABERTIS INFRAEST 2.250% 20-29/03/2029                | EUR                | 1 521 051          | 0.09            |
| 1 000 000    | ACCIONA FILIALES 0.375% 21-07/10/2027                | EUR                | 877 516            | 0.05            |
| 1 000 000    | ACCIONA FILIALES 1.375% 22-26/01/2032                | EUR                | 815 911            | 0.05            |
| 1 500 000    | AMADEUS IT GROUP 1.875% 20-24/09/2028                | EUR                | 1 359 123          | 0.08            |
| 400 000      | AMADEUS IT GROUP 2.500% 20-20/05/2024                | EUR                | 403 188            | 0.02            |
| 1 500 000    | AMADEUS IT GROUP 2.875% 20-20/05/2027                | EUR                | 1 482 675          | 0.08            |
| 500 000      | AMADEUS IT GROUP SA 0.875% 18-18/09/2023             | EUR                | 495 307            | 0.03            |
| 800 000      | AMADEUS IT GROUP SA 1.500% 18-18/09/2026             | EUR                | 773 963            | 0.04            |
| 700 000      | ARVAL SERVICE 0.000% 21-01/10/2025                   | EUR                | 626 085            | 0.04            |
| 1 500 000    | ARVAL SERVICE 0.000% 21-30/09/2024                   | EUR                | 1 403 876          | 0.08            |
| 1 400 000    | ARVAL SERVICE 0.875% 22-17/02/2025                   | EUR                | 1 321 690          | 0.08            |
| 2 900 000    | BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-02/10/2024 | EUR                | 2 775 499          | 0.16            |
| 1 200 000    | BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-15/11/2026 | EUR                | 1 082 535          | 0.06            |
| 1 800 000    | BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027 | EUR                | 1 589 163          | 0.09            |
| 1 000 000    | BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025 | EUR                | 955 139            | 0.05            |
| 1 500 000    | BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026 | EUR                | 1 394 553          | 0.08            |
| 1 900 000    | BANCO BILBAO VIZCAYA ARGENTARIA 1.125% 19-28/02/2024 | EUR                | 1 875 547          | 0.11            |
| 1 500 000    | BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025 | EUR                | 1 452 361          | 0.08            |
| 2 000 000    | BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025 | EUR                | 1 941 437          | 0.11            |
| 2 700 000    | BANCO SABADELL 0.875% 19-22/07/2025                  | EUR                | 2 505 668          | 0.14            |
| 1 000 000    | BANCO SABADELL 1.625% 18-07/03/2024                  | EUR                | 984 057            | 0.06            |
| 1 800 000    | BANCO SANTANDER 0.200% 21-11/02/2028                 | EUR                | 1 527 283          | 0.09            |
| 1 800 000    | BANCO SANTANDER 0.250% 19-19/06/2024                 | EUR                | 1 742 314          | 0.10            |
| 1 200 000    | BANCO SANTANDER 0.300% 19-04/10/2026                 | EUR                | 1 082 850          | 0.06            |
| 1 800 000    | BANCO SANTANDER 0.500% 20-04/02/2027                 | EUR                | 1 579 948          | 0.09            |
| 1 200 000    | BANCO SANTANDER 1.000% 21-04/11/2031                 | EUR                | 919 269            | 0.05            |
| 1 800 000    | BANCO SANTANDER 1.125% 18-17/01/2025                 | EUR                | 1 731 817          | 0.10            |
| 1 500 000    | BANCO SANTANDER 1.125% 20-23/06/2027                 | EUR                | 1 351 120          | 0.08            |
| 2 600 000    | BANCO SANTANDER 1.375% 20-05/01/2026                 | EUR                | 2 448 901          | 0.14            |
| 1 500 000    | BANCO SANTANDER 1.625% 20-22/10/2030                 | EUR                | 1 178 018          | 0.07            |
| 1 800 000    | BANCO SANTANDER 2.125% 18-08/02/2028                 | EUR                | 1 606 821          | 0.09            |
| 1 600 000    | BANKIA 0.750% 19-09/07/2026                          | EUR                | 1 456 485          | 0.08            |
| 800 000      | BANKIA 0.875% 19-25/03/2024                          | EUR                | 785 343            | 0.04            |
| 700 000      | BANKIA 1.000% 19-25/06/2024                          | EUR                | 679 575            | 0.04            |
| 800 000      | BANKIA 1.125% 19-12/11/2026                          | EUR                | 721 108            | 0.04            |
| 1 400 000    | BANKINTER SA 0.625% 20-06/10/2027                    | EUR                | 1 192 480          | 0.07            |
| 800 000      | BANKINTER SA 0.875% 19-05/03/2024                    | EUR                | 785 954            | 0.04            |
| 600 000      | BANKINTER SA 0.875% 19-08/07/2026                    | EUR                | 542 006            | 0.03            |
| 1 500 000    | CAIXABANK 0.375% 20-03/02/2025                       | EUR                | 1 419 769          | 0.08            |
| 1 500 000    | CAIXABANK 0.625% 19-01/10/2024                       | EUR                | 1 424 639          | 0.08            |
| 1 500 000    | CAIXABANK 1.125% 19-27/03/2026                       | EUR                | 1 404 856          | 0.08            |
| 2 100 000    | CAIXABANK 1.375% 19-19/06/2026                       | EUR                | 1 931 672          | 0.11            |
| 1 700 000    | CAIXABANK 1.750% 18-24/10/2023                       | EUR                | 1 691 088          | 0.10            |
| 1 700 000    | CAIXABANK 2.375% 19-01/02/2024                       | EUR                | 1 703 913          | 0.10            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity          | Denomination                                | Quotation currency | Market value      | % of net assets |
|-------------------|---------------------------------------------|--------------------|-------------------|-----------------|
| 500 000           | FCC AQUALIA SA 2.629% 17-08/06/2027         | EUR                | 470 547           | 0.03            |
| 500 000           | FERROVIAL EMISIO 0.540% 20-12/11/2028       | EUR                | 420 559           | 0.02            |
| 1 500 000         | FERROVIAL EMISIO 1.382% 20-14/05/2026       | EUR                | 1 425 719         | 0.08            |
| 1 000 000         | INMOBILIARIA COL 0.750% 21-22/06/2029       | EUR                | 787 606           | 0.04            |
| 500 000           | INMOBILIARIA COL 1.350% 20-14/10/2028       | EUR                | 426 551           | 0.02            |
| 1 700 000         | INMOBILIARIA COL 2.000% 18-17/04/2026       | EUR                | 1 605 461         | 0.09            |
| 700 000           | MAPFRE 2.875% 22-13/04/2030                 | EUR                | 618 715           | 0.04            |
| 600 000           | MEDIO AMBIENTE 0.815% 19-04/12/2023         | EUR                | 592 445           | 0.03            |
| 915 000           | MEDIO AMBIENTE 1.661% 19-04/12/2026         | EUR                | 845 206           | 0.05            |
| 700 000           | MERLIN PROPERTIE 1.375% 21-01/06/2030       | EUR                | 556 187           | 0.03            |
| 900 000           | MERLIN PROPERTIE 1.875% 19-04/12/2034       | EUR                | 648 449           | 0.04            |
| 700 000           | MERLIN PROPERTIE 2.375% 20-13/07/2027       | EUR                | 658 939           | 0.04            |
| 1 800 000         | RED ELECTRICA FI 0.375% 20-24/07/2028       | EUR                | 1 614 287         | 0.09            |
| 100 000           | RED ELECTRICA FI 0.500% 21-24/05/2033       | EUR                | 79 918            | 0.00            |
| 1 000 000         | RED ELECTRICA FI 1.250% 18-13/03/2027       | EUR                | 960 663           | 0.05            |
| 1 000 000         | SANTAN CONS FIN 0.500% 22-14/01/2027        | EUR                | 891 107           | 0.05            |
| 800 000           | SANTANDER CONSUMER FIN 0.000% 21-23/02/2026 | EUR                | 722 431           | 0.04            |
| 2 300 000         | SANTANDER CONSUMER FIN 0.375% 19-27/06/2024 | EUR                | 2 220 240         | 0.13            |
| 1 500 000         | SANTANDER CONSUMER FIN 0.375% 20-17/01/2025 | EUR                | 1 420 755         | 0.08            |
| 500 000           | SANTANDER CONSUMER FIN 0.500% 19-14/11/2026 | EUR                | 450 975           | 0.03            |
| 1 600 000         | SANTANDER CONSUMER FIN 1.000% 19-27/02/2024 | EUR                | 1 573 356         | 0.09            |
| 1 200 000         | SANTANDER CONSUMER FIN 1.125% 18-09/10/2023 | EUR                | 1 189 537         | 0.07            |
| 1 500 000         | TELEFONICA EMIS 0.664% 20-03/02/2030        | EUR                | 1 266 007         | 0.07            |
| 2 000 000         | TELEFONICA EMIS 1.069% 19-05/02/2024        | EUR                | 1 991 010         | 0.11            |
| 1 800 000         | TELEFONICA EMIS 1.201% 20-21/08/2027        | EUR                | 1 677 538         | 0.10            |
| 1 500 000         | TELEFONICA EMIS 1.447% 18-22/01/2027        | EUR                | 1 435 197         | 0.08            |
| 1 300 000         | TELEFONICA EMIS 1.495% 18-11/09/2025        | EUR                | 1 274 037         | 0.07            |
| 2 300 000         | TELEFONICA EMIS 1.715% 17-12/01/2028        | EUR                | 2 182 366         | 0.12            |
| 1 500 000         | TELEFONICA EMIS 1.788% 19-12/03/2029        | EUR                | 1 402 760         | 0.08            |
| 1 200 000         | TELEFONICA EMIS 1.807% 20-21/05/2032        | EUR                | 1 053 488         | 0.06            |
| 1 000 000         | TELEFONICA EMIS 1.864% 20-13/07/2040        | EUR                | 748 661           | 0.04            |
| 700 000           | TELEFONICA EMIS 1.957% 19-01/07/2039        | EUR                | 539 089           | 0.03            |
| 1 600 000         | TELEFONICA EMIS 2.592% 22-25/05/2031        | EUR                | 1 525 548         | 0.09            |
| <i>Luxembourg</i> |                                             |                    | <i>70 616 571</i> | <i>4.03</i>     |
| 962 000           | ACEF HOLDING 0.750% 21-14/06/2028           | EUR                | 771 078           | 0.04            |
| 900 000           | ACEF HOLDING 1.250% 21-26/04/2030           | EUR                | 675 962           | 0.04            |
| 2 000 000         | AROUNDTOWN SA 0.375% 21-15/04/2027          | EUR                | 1 558 677         | 0.09            |
| 1 500 000         | AROUNDTOWN SA 1.000% 17-07/01/2025          | EUR                | 1 388 855         | 0.08            |
| 800 000           | BECTON DICKINSON 0.334% 21-13/08/2028       | EUR                | 670 222           | 0.04            |
| 1 650 000         | BECTON DICKINSON 0.632% 19-04/06/2023       | EUR                | 1 636 148         | 0.09            |
| 800 000           | BECTON DICKINSON 1.208% 19-04/06/2026       | EUR                | 751 971           | 0.04            |
| 750 000           | BECTON DICKINSON 1.213% 21-12/02/2036       | EUR                | 531 439           | 0.03            |
| 1 310 000         | BECTON DICKINSON 1.336% 21-13/08/2041       | EUR                | 825 376           | 0.05            |
| 800 000           | CROMWELL EREIT 2.125% 20-19/11/2025         | EUR                | 650 338           | 0.04            |
| 2 300 000         | DH EUROPE 0.200% 19-18/03/2026              | EUR                | 2 118 927         | 0.12            |
| 2 420 000         | DH EUROPE 0.450% 19-18/03/2028              | EUR                | 2 125 499         | 0.12            |
| 3 100 000         | DH EUROPE 0.750% 19-18/09/2031              | EUR                | 2 506 876         | 0.14            |
| 1 700 000         | DH EUROPE 1.350% 19-18/09/2039              | EUR                | 1 179 445         | 0.07            |
| 900 000           | DH EUROPE 1.800% 19-18/09/2049              | EUR                | 591 980           | 0.03            |
| 900 000           | DH EUROPE FINANCE 1.200% 17-30/06/2027      | EUR                | 838 690           | 0.05            |
| 2 000 000         | EUROFINS SCIEN 0.875% 21-19/05/2031         | EUR                | 1 501 470         | 0.09            |
| 1 800 000         | GRAND CITY PROPERTIES 0.125% 21-11/01/2028  | EUR                | 1 383 551         | 0.08            |
| 1 000 000         | GRAND CITY PROPERTIES 1.375% 17-03/08/2026  | EUR                | 884 895           | 0.05            |
| 1 000 000         | GRAND CITY PROPERTIES 1.500% 18-22/02/2027  | EUR                | 871 408           | 0.05            |
| 1 100 000         | HEIDELCEMENT FIN 1.125% 19-01/12/2027       | EUR                | 965 562           | 0.05            |
| 700 000           | HEIDELCEMENT FIN 1.500% 17-14/06/2027       | EUR                | 636 008           | 0.04            |
| 1 500 000         | HEIDELCEMENT FIN 1.750% 18-24/04/2028       | EUR                | 1 335 042         | 0.08            |
| 1 200 000         | HEIDELCEMENT FIN 2.500% 20-09/10/2024       | EUR                | 1 194 455         | 0.07            |
| 1 500 000         | HIGHLAND HOLDING 0.318% 21-15/12/2026       | EUR                | 1 339 464         | 0.08            |
| 500 000           | HIGHLAND HOLDING 0.934% 21-15/12/2031       | EUR                | 397 005           | 0.02            |
| 900 000           | HOLCIM FINANCE L 0.125% 21-19/07/2027       | EUR                | 776 491           | 0.04            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                                      | Quotation currency | Market value | % of net assets |
|-----------|---------------------------------------------------|--------------------|--------------|-----------------|
| 700 000   | HOLCIM FINANCE L 0.500% 19-29/11/2026             | EUR                | 626 195      | 0.04            |
| 2 090 000 | HOLCIM FINANCE L 0.500% 20-23/04/2031             | EUR                | 1 567 291    | 0.09            |
| 800 000   | HOLCIM FINANCE L 0.500% 21-03/09/2030             | EUR                | 620 122      | 0.04            |
| 700 000   | HOLCIM FINANCE L 0.625% 21-06/04/2030             | EUR                | 552 281      | 0.03            |
| 1 000 000 | HOLCIM FINANCE L 0.625% 21-19/01/2033             | EUR                | 705 667      | 0.04            |
| 700 000   | HOLCIM FINANCE L 1.500% 22-06/04/2025             | EUR                | 677 513      | 0.04            |
| 1 300 000 | HOLCIM FINANCE L 1.750% 17-29/08/2029             | EUR                | 1 144 010    | 0.07            |
| 800 000   | HOLCIM FINANCE L 2.375% 20-09/04/2025             | EUR                | 794 254      | 0.05            |
| 700 000   | JOHN DEERE CASH 0.500% 17-15/09/2023              | EUR                | 692 678      | 0.04            |
| 1 500 000 | JOHN DEERE CASH 1.375% 20-02/04/2024              | EUR                | 1 494 093    | 0.08            |
| 800 000   | JOHN DEERE CASH 1.650% 19-13/06/2039              | EUR                | 638 669      | 0.04            |
| 900 000   | JOHN DEERE CASH 1.850% 20-02/04/2028              | EUR                | 872 912      | 0.05            |
| 875 000   | JOHN DEERE CASH 2.200% 20-02/04/2032              | EUR                | 832 836      | 0.05            |
| 700 000   | NESTLE FINANCE INTERNATIONAL 0.000% 20-03/03/2033 | EUR                | 523 815      | 0.03            |
| 700 000   | NESTLE FINANCE INTERNATIONAL 0.000% 20-03/12/2025 | EUR                | 655 521      | 0.04            |
| 500 000   | NESTLE FINANCE INTERNATIONAL 0.000% 20-12/11/2024 | EUR                | 481 627      | 0.03            |
| 2 317 000 | NESTLE FINANCE INTERNATIONAL 0.000% 21-14/06/2026 | EUR                | 2 136 491    | 0.12            |
| 1 120 000 | NESTLE FINANCE INTERNATIONAL 0.125% 20-12/11/2027 | EUR                | 1 003 101    | 0.06            |
| 1 000 000 | NESTLE FINANCE INTERNATIONAL 0.250% 21-14/06/2029 | EUR                | 867 545      | 0.05            |
| 700 000   | NESTLE FINANCE INTERNATIONAL 0.375% 17-18/01/2024 | EUR                | 689 585      | 0.04            |
| 900 000   | NESTLE FINANCE INTERNATIONAL 0.375% 20-03/12/2040 | EUR                | 541 963      | 0.03            |
| 2 730 000 | NESTLE FINANCE INTERNATIONAL 0.375% 20-12/05/2032 | EUR                | 2 196 844    | 0.12            |
| 700 000   | NESTLE FINANCE INTERNATIONAL 0.625% 21-14/02/2034 | EUR                | 545 968      | 0.03            |
| 600 000   | NESTLE FINANCE INTERNATIONAL 0.875% 21-14/06/2041 | EUR                | 394 122      | 0.02            |
| 900 000   | NESTLE FINANCE INTERNATIONAL 0.875% 22-29/03/2027 | EUR                | 849 354      | 0.05            |
| 1 300 000 | NESTLE FINANCE INTERNATIONAL 1.125% 20-01/04/2026 | EUR                | 1 261 071    | 0.07            |
| 1 921 000 | NESTLE FINANCE INTERNATIONAL 1.250% 17-02/11/2029 | EUR                | 1 766 569    | 0.10            |
| 900 000   | NESTLE FINANCE INTERNATIONAL 1.250% 22-29/03/2031 | EUR                | 801 864      | 0.05            |
| 1 980 000 | NESTLE FINANCE INTERNATIONAL 1.500% 20-01/04/2030 | EUR                | 1 833 164    | 0.10            |
| 1 200 000 | NESTLE FINANCE INTERNATIONAL 1.500% 22-29/03/2035 | EUR                | 1 017 461    | 0.06            |
| 1 300 000 | NESTLE FINANCE INTERNATIONAL 1.750% 17-02/11/2037 | EUR                | 1 087 798    | 0.06            |
| 3 350 000 | NOVARTIS FINANCE 0.000% 20-23/09/2028             | EUR                | 2 881 135    | 0.16            |
| 1 000 000 | NOVARTIS FINANCE 0.500% 18-14/08/2023             | EUR                | 994 301      | 0.06            |
| 1 200 000 | NOVARTIS FINANCE 1.375% 18-14/08/2030             | EUR                | 1 091 798    | 0.06            |
| 1 100 000 | NOVARTIS FINANCE 1.700% 18-14/08/2038             | EUR                | 900 524      | 0.05            |
| 500 000   | SEGRO CAPITAL 0.500% 21-22/09/2031                | EUR                | 374 410      | 0.02            |
| 1 500 000 | SEGRO CAPITAL 1.250% 22-23/03/2026                | EUR                | 1 394 603    | 0.08            |
| 500 000   | SEGRO CAPITAL 1.875% 22-23/03/2030                | EUR                | 436 669      | 0.02            |
| 582 000   | TYCO ELECTRONICS 0.000% 20-14/02/2025             | EUR                | 551 230      | 0.03            |
| 1 277 000 | TYCO ELECTRONICS 0.000% 21-16/02/2029             | EUR                | 1 057 137    | 0.06            |
| 500 000   | WHIRLPOOL EMEA 0.500% 20-20/02/2028               | EUR                | 423 767      | 0.02            |
| 600 000   | WHIRLPOOL FIN 1.100% 17-09/11/2027                | EUR                | 531 779      | 0.03            |
| Sweden    |                                                   |                    | 47 739 433   | 2.72            |
| 500 000   | AUTOLIV INC 0.750% 18-26/06/2023                  | EUR                | 492 199      | 0.03            |
| 1 000 000 | BALDER 1.000% 21-20/01/2029                       | EUR                | 628 125      | 0.04            |
| 500 000   | BALDER 1.125% 19-29/01/2027                       | EUR                | 360 133      | 0.02            |
| 1 000 000 | BALDER 1.875% 17-23/01/2026                       | EUR                | 799 798      | 0.05            |
| 500 000   | CASTELLUM AB 2.125% 18-20/11/2023                 | EUR                | 485 635      | 0.03            |
| 1 000 000 | ELECTROLUX AB 2.500% 22-18/05/2030                | EUR                | 947 918      | 0.05            |
| 500 000   | EQT 0.875% 21-14/05/2031                          | EUR                | 365 143      | 0.02            |
| 1 800 000 | EQT 2.375% 22-06/04/2028                          | EUR                | 1 640 746    | 0.09            |
| 800 000   | EQT 2.875% 22-06/04/2032                          | EUR                | 674 941      | 0.04            |
| 300 000   | ERICSSON LM 1.000% 21-26/05/2029                  | EUR                | 225 751      | 0.01            |
| 1 000 000 | ERICSSON LM 1.125% 22-08/02/2027                  | EUR                | 840 529      | 0.05            |
| 1 000 000 | ESSITY AB 0.250% 21-08/02/2031                    | EUR                | 774 397      | 0.04            |
| 500 000   | MOLNLYCKE HLD 0.875% 19-05/09/2029                | EUR                | 415 171      | 0.02            |
| 2 070 000 | NORDEA BANK AB 0.500% 20-14/05/2027               | EUR                | 1 865 684    | 0.11            |
| 1 500 000 | NORDEA BANK AB 0.875% 18-26/06/2023               | EUR                | 1 492 640    | 0.08            |
| 1 755 000 | NORDEA BANK AB 1.125% 17-27/09/2027               | EUR                | 1 616 693    | 0.09            |
| 1 100 000 | SAGAX AB 2.000% 18-17/01/2024                     | EUR                | 1 076 399    | 0.06            |
| 600 000   | SAMHALLSBYGG 1.000% 20-12/08/2027                 | EUR                | 384 258      | 0.02            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity     | Denomination                                     | Quotation currency | Market value      | % of net assets |
|--------------|--------------------------------------------------|--------------------|-------------------|-----------------|
| 1 000 000    | SAMHALLSBYGG 1.125% 19-04/09/2026                | EUR                | 666 074           | 0.04            |
| 1 000 000    | SAMHALLSBYGG 1.750% 19-14/01/2025                | EUR                | 729 877           | 0.04            |
| 1 850 000    | SKANDINAVISKA ENSKILDA BANK 0.050% 19-01/07/2024 | EUR                | 1 785 473         | 0.10            |
| 1 400 000    | SKANDINAVISKA ENSKILDA BANK 0.375% 20-11/02/2027 | EUR                | 1 239 791         | 0.07            |
| 1 400 000    | SKANDINAVISKA ENSKILDA BANK 0.375% 21-21/06/2028 | EUR                | 1 174 805         | 0.07            |
| 1 700 000    | SKANDINAVISKA ENSKILDA BANK 0.625% 19-12/11/2029 | EUR                | 1 388 331         | 0.08            |
| 1 400 000    | SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027 | EUR                | 1 243 335         | 0.07            |
| 1 600 000    | SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026 | EUR                | 1 553 178         | 0.09            |
| 750 000      | SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027       | EUR                | 640 566           | 0.04            |
| 1 100 000    | SVENSKA HANDELSBANKEN 0.050% 19-03/09/2026       | EUR                | 982 051           | 0.06            |
| 1 500 000    | SVENSKA HANDELSBANKEN 0.050% 21-06/09/2026       | EUR                | 1 265 992         | 0.07            |
| 1 900 000    | SVENSKA HANDELSBANKEN 0.125% 19-18/06/2024       | EUR                | 1 842 121         | 0.10            |
| 1 500 000    | SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026       | EUR                | 1 352 737         | 0.08            |
| 700 000      | SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023       | EUR                | 693 498           | 0.04            |
| 1 500 000    | SVENSKA HANDELSBANKEN 0.500% 20-18/02/2030       | EUR                | 1 206 651         | 0.07            |
| 2 300 000    | SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025       | EUR                | 2 233 305         | 0.13            |
| 2 000 000    | SVENSKA HANDELSBANKEN 1.375% 22-23/02/2029       | EUR                | 1 774 702         | 0.10            |
| 1 300 000    | SWEDBANK AB 0.200% 21-12/01/2028                 | EUR                | 1 085 914         | 0.06            |
| 1 000 000    | SWEDBANK AB 0.250% 19-09/10/2024                 | EUR                | 952 208           | 0.05            |
| 1 500 000    | SWEDBANK AB 0.250% 21-02/11/2026                 | EUR                | 1 355 060         | 0.08            |
| 900 000      | SWEDBANK AB 0.400% 18-29/08/2023                 | EUR                | 888 762           | 0.05            |
| 1 800 000    | SWEDBANK AB 0.750% 20-05/05/2025                 | EUR                | 1 726 089         | 0.10            |
| 1 000 000    | SWEDBANK AB 1.300% 22-17/02/2027                 | EUR                | 916 237           | 0.05            |
| 1 600 000    | SWEDBANK AB 2.100% 22-25/05/2027                 | EUR                | 1 552 959         | 0.09            |
| 500 000      | TELE2 AB 1.125% 18-15/05/2024                    | EUR                | 493 715           | 0.03            |
| 500 000      | TELE2 AB 2.125% 18-15/05/2028                    | EUR                | 480 678           | 0.03            |
| 900 000      | TELIA CO AB 0.125% 20-27/11/2030                 | EUR                | 712 793           | 0.04            |
| 800 000      | TELIA CO AB 2.125% 19-20/02/2034                 | EUR                | 716 371           | 0.04            |
| <i>Italy</i> |                                                  |                    | <i>41 993 323</i> | <i>2.37</i>     |
| 1 200 000    | AEROPORTI ROMA 1.750% 21-30/07/2031              | EUR                | 916 815           | 0.05            |
| 500 000      | ASSICURAZIONI 1.713% 21-30/06/2032               | EUR                | 352 446           | 0.02            |
| 1 600 000    | ASSICURAZIONI 2.124% 19-01/10/2030               | EUR                | 1 264 774         | 0.07            |
| 1 000 000    | ASSICURAZIONI 2.429% 20-14/07/2031               | EUR                | 785 958           | 0.04            |
| 530 000      | ASSICURAZIONI 3.875% 19-29/01/2029               | EUR                | 490 439           | 0.03            |
| 1 100 000    | AUTOSTRADA TORIN 1.000% 21-25/11/2026            | EUR                | 967 184           | 0.05            |
| 2 000 000    | AUTOSTRADA TORIN 1.500% 21-25/01/2030            | EUR                | 1 540 011         | 0.09            |
| 1 500 000    | AUTOSTRADA TORIN 2.375% 21-25/11/2033            | EUR                | 1 097 787         | 0.06            |
| 1 550 000    | INTESA SANPAOLO 0.625% 21-24/02/2026             | EUR                | 1 379 026         | 0.08            |
| 1 400 000    | INTESA SANPAOLO 0.750% 19-04/12/2024             | EUR                | 1 343 310         | 0.08            |
| 2 400 000    | INTESA SANPAOLO 0.750% 21-16/03/2028             | EUR                | 2 034 523         | 0.12            |
| 2 350 000    | INTESA SANPAOLO 1.000% 19-04/07/2024             | EUR                | 2 284 829         | 0.13            |
| 1 800 000    | INTESA SANPAOLO 1.000% 19-19/11/2026             | EUR                | 1 618 187         | 0.09            |
| 1 000 000    | INTESA SANPAOLO 1.350% 21-24/02/2031             | EUR                | 744 157           | 0.04            |
| 2 300 000    | INTESA SANPAOLO 1.750% 18-20/03/2028             | EUR                | 2 056 813         | 0.12            |
| 1 500 000    | INTESA SANPAOLO 1.750% 19-04/07/2029             | EUR                | 1 298 340         | 0.07            |
| 1 700 000    | INTESA SANPAOLO 2.125% 18-30/08/2023             | EUR                | 1 707 626         | 0.10            |
| 1 380 000    | INTESA SANPAOLO 2.125% 20-26/05/2025             | EUR                | 1 345 976         | 0.08            |
| 1 000 000    | LEASYS SPA 0.000% 21-22/07/2024                  | EUR                | 955 832           | 0.05            |
| 700 000      | MEDIOBANCA SPA 0.875% 19-15/01/2026              | EUR                | 640 163           | 0.04            |
| 800 000      | MEDIOBANCA SPA 1.000% 20-08/09/2027              | EUR                | 700 631           | 0.04            |
| 700 000      | MEDIOBANCA SPA 1.125% 19-15/07/2025              | EUR                | 659 369           | 0.04            |
| 800 000      | MEDIOBANCA SPA 1.125% 20-23/04/2025              | EUR                | 753 795           | 0.04            |
| 712 000      | MEDIOBANCA SPA 1.625% 19-07/01/2025              | EUR                | 692 601           | 0.04            |
| 800 000      | SOCIETA INIZIATI 1.625% 18-08/02/2028            | EUR                | 680 582           | 0.04            |
| 875 000      | TERNA SPA 0.125% 19-25/07/2025                   | EUR                | 821 293           | 0.05            |
| 900 000      | TERNA SPA 0.375% 20-25/09/2030                   | EUR                | 712 112           | 0.04            |
| 300 000      | TERNA SPA 0.375% 21-23/06/2029                   | EUR                | 251 157           | 0.01            |
| 500 000      | TERNA SPA 0.750% 20-24/07/2032                   | EUR                | 391 343           | 0.02            |
| 2 200 000    | TERNA SPA 1.000% 18-23/07/2023                   | EUR                | 2 191 454         | 0.12            |
| 800 000      | TERNA SPA 1.000% 19-10/04/2026                   | EUR                | 762 028           | 0.04            |
| 1 700 000    | TERNA SPA 1.375% 17-26/07/2027                   | EUR                | 1 598 518         | 0.09            |

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# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity       | Denomination                                | Quotation currency | Market value      | % of net assets |
|----------------|---------------------------------------------|--------------------|-------------------|-----------------|
| 1 470 000      | UNICREDIT SPA 0.325% 21-19/01/2026          | EUR                | 1 308 297         | 0.07            |
| 1 500 000      | UNICREDIT SPA 0.500% 19-09/04/2025          | EUR                | 1 392 714         | 0.08            |
| 1 400 000      | UNICREDIT SPA 0.850% 21-19/01/2031          | EUR                | 1 033 858         | 0.06            |
| 700 000        | UNICREDIT SPA 1.625% 22-18/01/2032          | EUR                | 537 399           | 0.03            |
| 1 000 000      | UNICREDIT SPA 1.800% 20-20/01/2030          | EUR                | 818 785           | 0.05            |
| 700 000        | UNIONE DI BANCHE 1.500% 19-10/04/2024       | EUR                | 693 963           | 0.04            |
| 600 000        | UNIONE DI BANCHE 1.625% 19-21/04/2025       | EUR                | 572 094           | 0.03            |
| 600 000        | UNIONE DI BANCHE 2.625% 19-20/06/2024       | EUR                | 597 134           | 0.03            |
| <i>Japan</i>   |                                             |                    | <i>37 413 834</i> | <i>2.14</i>     |
| 1 300 000      | MITSUBISHI UFJ FINANCE 0.339% 19-19/07/2024 | EUR                | 1 249 509         | 0.07            |
| 800 000        | MITSUBISHI UFJ FINANCE 0.848% 19-19/07/2029 | EUR                | 672 429           | 0.04            |
| 1 100 000      | MITSUBISHI UFJ FINANCE 0.872% 17-07/09/2024 | EUR                | 1 064 247         | 0.06            |
| 800 000        | MITSUBISHI UFJ FINANCE 0.978% 20-09/06/2024 | EUR                | 784 856           | 0.04            |
| 700 000        | MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023 | EUR                | 694 527           | 0.04            |
| 700 000        | MIZUHO FINANCIAL 0.118% 19-06/09/2024       | EUR                | 666 902           | 0.04            |
| 1 700 000      | MIZUHO FINANCIAL 0.184% 21-13/04/2026       | EUR                | 1 516 211         | 0.09            |
| 500 000        | MIZUHO FINANCIAL 0.214% 20-07/10/2025       | EUR                | 460 392           | 0.03            |
| 819 000        | MIZUHO FINANCIAL 0.402% 19-06/09/2029       | EUR                | 647 131           | 0.04            |
| 1 000 000      | MIZUHO FINANCIAL 0.523% 19-10/06/2024       | EUR                | 969 226           | 0.06            |
| 1 800 000      | MIZUHO FINANCIAL 0.693% 20-07/10/2030       | EUR                | 1 392 097         | 0.08            |
| 1 200 000      | MIZUHO FINANCIAL 0.797% 20-15/04/2030       | EUR                | 954 730           | 0.05            |
| 500 000        | MIZUHO FINANCIAL 0.843% 21-12/04/2033       | EUR                | 363 509           | 0.02            |
| 500 000        | MIZUHO FINANCIAL 0.956% 17-16/10/2024       | EUR                | 484 315           | 0.03            |
| 700 000        | MIZUHO FINANCIAL 1.020% 18-11/10/2023       | EUR                | 693 144           | 0.04            |
| 700 000        | MIZUHO FINANCIAL 1.598% 18-10/04/2028       | EUR                | 632 184           | 0.04            |
| 1 600 000      | MIZUHO FINANCIAL 1.631% 22-08/04/2027       | EUR                | 1 479 242         | 0.08            |
| 1 000 000      | MIZUHO FINANCIAL 2.096% 22-08/04/2032       | EUR                | 842 142           | 0.05            |
| 600 000        | NIDEC CORP 0.046% 21-30/03/2026             | EUR                | 542 500           | 0.03            |
| 1 500 000      | NTT FINANCE 0.010% 21-03/03/2025            | EUR                | 1 421 594         | 0.08            |
| 1 500 000      | NTT FINANCE 0.082% 21-13/12/2025            | EUR                | 1 394 546         | 0.08            |
| 1 900 000      | NTT FINANCE 0.342% 21-03/03/2030            | EUR                | 1 583 782         | 0.09            |
| 1 300 000      | NTT FINANCE 0.399% 21-13/12/2028            | EUR                | 1 127 475         | 0.06            |
| 1 000 000      | SUMITOMO MITSUI 0.303% 20-28/10/2027        | EUR                | 843 092           | 0.05            |
| 600 000        | SUMITOMO MITSUI 0.465% 19-30/05/2024        | EUR                | 581 307           | 0.03            |
| 3 800 000      | SUMITOMO MITSUI 0.632% 19-23/10/2029        | EUR                | 3 037 591         | 0.17            |
| 580 000        | SUMITOMO MITSUI 0.819% 18-23/07/2023        | EUR                | 575 606           | 0.03            |
| 500 000        | SUMITOMO MITSUI 0.934% 17-11/10/2024        | EUR                | 484 282           | 0.03            |
| 800 000        | SUMITOMO MITSUI 1.413% 17-14/06/2027        | EUR                | 727 059           | 0.04            |
| 1 300 000      | TAKEDA PHARM 0.750% 20-09/07/2027           | EUR                | 1 177 527         | 0.07            |
| 1 400 000      | TAKEDA PHARM 1.000% 20-09/07/2029           | EUR                | 1 212 440         | 0.07            |
| 1 600 000      | TAKEDA PHARM 1.375% 20-09/07/2032           | EUR                | 1 323 686         | 0.08            |
| 1 400 000      | TAKEDA PHARM 2.000% 20-09/07/2040           | EUR                | 1 059 931         | 0.06            |
| 2 500 000      | TAKEDA PHARM 2.250% 18-21/11/2026           | EUR                | 2 458 282         | 0.14            |
| 2 350 000      | TAKEDA PHARM 3.000% 18-21/11/2030           | EUR                | 2 296 341         | 0.13            |
| <i>Ireland</i> |                                             |                    | <i>29 001 629</i> | <i>1.64</i>     |
| 700 000        | AIB GROUP PLC 1.250% 19-28/05/2024          | EUR                | 681 971           | 0.04            |
| 500 000        | AIB GROUP PLC 2.250% 18-03/07/2025          | EUR                | 485 594           | 0.03            |
| 1 000 000      | ATLAS COPCO FIN 0.750% 22-08/02/2032        | EUR                | 796 938           | 0.05            |
| 1 700 000      | CCEP FINANCE IRE 0.000% 21-06/09/2025       | EUR                | 1 576 017         | 0.09            |
| 600 000        | CCEP FINANCE IRE 0.500% 21-06/09/2029       | EUR                | 498 545           | 0.03            |
| 1 650 000      | CCEP FINANCE IRE 0.875% 21-06/05/2033       | EUR                | 1 254 678         | 0.07            |
| 550 000        | CCEP FINANCE IRE 1.500% 21-06/05/2041       | EUR                | 363 951           | 0.02            |
| 1 000 000      | CLOVERIE PLC 1.500% 18-15/12/2028           | EUR                | 926 132           | 0.05            |
| 1 400 000      | CRH SMW FINANCE 1.250% 20-05/11/2026        | EUR                | 1 311 725         | 0.07            |
| 1 200 000      | DELL BANK INTERN 0.500% 21-27/10/2026       | EUR                | 1 089 286         | 0.06            |
| 1 600 000      | DELL BANK INTERN 1.625% 20-24/06/2024       | EUR                | 1 583 839         | 0.09            |
| 1 700 000      | DXC CAPITAL FUND 0.950% 21-15/09/2031       | EUR                | 1 273 579         | 0.07            |
| 1 800 000      | EATON CAPITAL 0.128% 21-08/03/2026          | EUR                | 1 624 556         | 0.09            |
| 400 000        | EATON CAPITAL 0.577% 21-08/03/2030          | EUR                | 321 002           | 0.02            |
| 500 000        | EATON CAPITAL 0.697% 19-14/05/2025          | EUR                | 472 696           | 0.03            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity         | Denomination                                        | Quotation currency | Market value      | % of net assets |
|------------------|-----------------------------------------------------|--------------------|-------------------|-----------------|
| 1 300 000        | FCA BANK IE 0.000% 21-16/04/2024                    | EUR                | 1 254 275         | 0.07            |
| 1 300 000        | FCA BANK IE 0.125% 20-16/11/2023                    | EUR                | 1 271 384         | 0.07            |
| 1 300 000        | FCA BANK IE 0.500% 19-13/09/2024                    | EUR                | 1 256 857         | 0.07            |
| 1 200 000        | FCA BANK IE 0.500% 20-18/09/2023                    | EUR                | 1 183 972         | 0.07            |
| 1 600 000        | FRESENIUS FIN IR 0.000% 21-01/10/2025               | EUR                | 1 455 966         | 0.08            |
| 700 000          | FRESENIUS FIN IR 0.500% 21-01/10/2028               | EUR                | 572 779           | 0.03            |
| 775 000          | FRESENIUS FIN IR 0.875% 21-01/10/2031               | EUR                | 578 142           | 0.03            |
| 1 100 000        | HAMMERSON IRLND 1.750% 21-03/06/2027                | EUR                | 829 811           | 0.05            |
| 1 100 000        | KERRY GROUP FIN 0.625% 19-20/09/2029                | EUR                | 904 234           | 0.05            |
| 1 100 000        | KERRY GROUP FIN 0.875% 21-01/12/2031                | EUR                | 858 891           | 0.05            |
| 800 000          | SMURFIT KAPPA 0.500% 21-22/09/2029                  | EUR                | 637 194           | 0.04            |
| 500 000          | SMURFIT KAPPA 1.000% 21-22/09/2033                  | EUR                | 356 293           | 0.02            |
| 1 000 000        | SMURFIT KAPPA 1.500% 19-15/09/2027                  | EUR                | 891 765           | 0.05            |
| 2 190 000        | SMURFIT KAPPA AQ 2.875% 18-15/01/2026               | EUR                | 2 156 308         | 0.12            |
| 715 000          | ZURICH FINANCE 1.625% 19-17/06/2039                 | EUR                | 533 249           | 0.03            |
| <i>Finland</i>   |                                                     |                    | <i>27 223 635</i> | <i>1.56</i>     |
| 1 100 000        | BALDER FINLAND 1.000% 22-18/01/2027                 | EUR                | 800 011           | 0.05            |
| 2 000 000        | BALDER FINLAND 1.375% 21-24/05/2030                 | EUR                | 1 170 842         | 0.07            |
| 1 020 000        | CASTELLUM HELSIN 0.875% 21-17/09/2029               | EUR                | 691 636           | 0.04            |
| 500 000          | CASTELLUM HELSIN 2.000% 22-24/03/2025               | EUR                | 442 673           | 0.03            |
| 1 000 000        | CRH FINLAND SERV 0.875% 20-05/11/2023               | EUR                | 987 141           | 0.06            |
| 1 500 000        | KOJAMO OYJ 1.625% 18-07/03/2025                     | EUR                | 1 391 641         | 0.08            |
| 400 000          | KOJAMO OYJ 1.875% 20-27/05/2027                     | EUR                | 344 100           | 0.02            |
| 1 000 000        | NORDEA BANK 0.375% 19-28/05/2026                    | EUR                | 926 504           | 0.05            |
| 1 700 000        | NORDEA BANK ABP 0.500% 21-02/11/2028                | EUR                | 1 427 915         | 0.08            |
| 550 000          | NORDEA BANK ABP 0.500% 21-19/03/2031                | EUR                | 431 624           | 0.02            |
| 1 900 000        | NORDEA BANK ABP 1.125% 22-16/02/2027                | EUR                | 1 748 660         | 0.10            |
| 1 600 000        | NORDEA BANK ABP 2.500% 22-23/05/2029                | EUR                | 1 518 825         | 0.09            |
| 3 800 000        | OP CORPORATE BK 0.100% 20-16/11/2027                | EUR                | 3 278 255         | 0.19            |
| 2 050 000        | OP CORPORATE BK 0.125% 20-01/07/2024                | EUR                | 1 983 624         | 0.11            |
| 400 000          | OP CORPORATE BK 0.250% 21-24/03/2026                | EUR                | 360 698           | 0.02            |
| 700 000          | OP CORPORATE BK 0.375% 18-29/08/2023                | EUR                | 691 905           | 0.04            |
| 500 000          | OP CORPORATE BK 0.375% 19-19/06/2024                | EUR                | 480 781           | 0.03            |
| 700 000          | OP CORPORATE BK 0.375% 19-26/02/2024                | EUR                | 684 770           | 0.04            |
| 600 000          | OP CORPORATE BK 0.375% 21-08/12/2028                | EUR                | 488 509           | 0.03            |
| 600 000          | OP CORPORATE BK 0.375% 21-16/06/2028                | EUR                | 498 878           | 0.03            |
| 1 900 000        | OP CORPORATE BK 0.500% 20-12/08/2025                | EUR                | 1 803 665         | 0.10            |
| 600 000          | OP CORPORATE BK 0.600% 20-18/01/2027                | EUR                | 533 937           | 0.03            |
| 600 000          | OP CORPORATE BK 0.625% 19-12/11/2029                | EUR                | 481 053           | 0.03            |
| 500 000          | OP CORPORATE BK 0.625% 22-27/07/2027                | EUR                | 437 824           | 0.02            |
| 400 000          | OP CORPORATE BK 1.000% 18-22/05/2025                | EUR                | 386 931           | 0.02            |
| 800 000          | SAMPO OYJ 1.625% 18-21/02/2028                      | EUR                | 754 164           | 0.04            |
| 1 100 000        | SAMPO OYJ 2.250% 18-27/09/2030                      | EUR                | 1 040 371         | 0.06            |
| 920 000          | SBB TREASURY OYJ 0.750% 20-14/12/2028               | EUR                | 546 021           | 0.03            |
| 1 500 000        | SBB TREASURY OYJ 1.125% 21-26/11/2029               | EUR                | 890 677           | 0.05            |
| <i>Australia</i> |                                                     |                    | <i>21 781 833</i> | <i>1.22</i>     |
| 1 200 000        | CIMIC FINANCE LT 1.500% 21-28/05/2029               | EUR                | 861 181           | 0.05            |
| 1 000 000        | COMMONWEALTH BANK OF AUSTRALIA 1.125% 18-18/01/2028 | EUR                | 923 422           | 0.05            |
| 600 000          | GOODMAN AUST FIN 1.375% 17-27/09/2025               | EUR                | 562 712           | 0.03            |
| 1 100 000        | NATIONAL AUSTRALIA BANK 0.250% 19-20/05/2024        | EUR                | 1 068 228         | 0.06            |
| 1 000 000        | NATIONAL AUSTRALIA BANK 0.625% 17-18/09/2024        | EUR                | 970 232           | 0.06            |
| 1 300 000        | NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023        | EUR                | 1 289 659         | 0.07            |
| 700 000          | NATIONAL AUSTRALIA BANK 1.125% 19-20/05/2031        | EUR                | 598 287           | 0.03            |
| 2 000 000        | NATIONAL AUSTRALIA BANK 1.375% 18-30/08/2028        | EUR                | 1 834 567         | 0.10            |
| 2 000 000        | NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028        | EUR                | 1 927 947         | 0.11            |
| 1 000 000        | SCENTRE GROUP TR 1.750% 18-11/04/2028               | EUR                | 892 864           | 0.05            |
| 500 000          | SCENTRE MGMT 1.450% 19-28/03/2029                   | EUR                | 421 719           | 0.02            |
| 500 000          | SYDNEY AIRPORT F 1.750% 18-26/04/2028               | EUR                | 467 163           | 0.03            |
| 700 000          | TELSTRA CORP LTD 1.000% 20-23/04/2030               | EUR                | 608 125           | 0.03            |
| 845 000          | TELSTRA CORP LTD 1.375% 19-26/03/2029               | EUR                | 772 604           | 0.04            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity       | Denomination                                 | Quotation currency | Market value      | % of net assets |
|----------------|----------------------------------------------|--------------------|-------------------|-----------------|
| 1 500 000      | TRANSURBAN FIN 1.450% 19-16/05/2029          | EUR                | 1 331 051         | 0.08            |
| 1 000 000      | TRANSURBAN FIN 1.750% 17-29/03/2028          | EUR                | 927 434           | 0.05            |
| 1 200 000      | TRANSURBAN FIN 3.000% 20-08/04/2030          | EUR                | 1 174 035         | 0.07            |
| 967 000        | VICINITY CENTRES 1.125% 19-07/11/2029        | EUR                | 764 930           | 0.04            |
| 1 000 000      | WESTPAC BANKING 0.625% 17-22/11/2024         | EUR                | 966 946           | 0.05            |
| 900 000        | WESTPAC BANKING 0.750% 18-17/10/2023         | EUR                | 890 083           | 0.05            |
| 1 300 000      | WESTPAC BANKING 1.125% 17-05/09/2027         | EUR                | 1 198 275         | 0.07            |
| 1 450 000      | WESTPAC BANKING 1.450% 18-17/07/2028         | EUR                | 1 330 369         | 0.08            |
| <i>Denmark</i> |                                              |                    | <i>19 010 225</i> | <i>1.09</i>     |
| 1 600 000      | AP MOLLER 1.750% 18-16/03/2026               | EUR                | 1 563 523         | 0.09            |
| 1 000 000      | DANSKE BANK A/S 0.625% 20-26/05/2025         | EUR                | 951 152           | 0.05            |
| 1 100 000      | DANSKE BANK A/S 1.500% 20-02/09/2030         | EUR                | 993 190           | 0.06            |
| 1 200 000      | DANSKE BANK A/S 1.625% 19-15/03/2024         | EUR                | 1 189 694         | 0.07            |
| 600 000        | DSV PANALPINA 0.375% 20-26/02/2027           | EUR                | 537 133           | 0.03            |
| 400 000        | H LUNDBECK A/S 0.875% 20-14/10/2027          | EUR                | 354 684           | 0.02            |
| 700 000        | ISS GLOBAL A/S 0.875% 19-18/06/2026          | EUR                | 629 469           | 0.04            |
| 900 000        | ISS GLOBAL A/S 1.500% 17-31/08/2027          | EUR                | 799 588           | 0.05            |
| 500 000        | NOVO NORDISK FIN 0.000% 21-04/06/2024        | EUR                | 485 891           | 0.03            |
| 1 200 000      | NOVO NORDISK FIN 0.125% 21-04/06/2028        | EUR                | 1 053 604         | 0.06            |
| 700 000        | NOVO NORDISK FIN 0.750% 22-31/03/2025        | EUR                | 683 266           | 0.04            |
| 800 000        | NOVO NORDISK FIN 1.125% 22-30/09/2027        | EUR                | 758 178           | 0.04            |
| 1 000 000      | NOVO NORDISK FIN 1.375% 22-31/03/2030        | EUR                | 919 322           | 0.05            |
| 1 100 000      | NYKREDIT 0.125% 19-10/07/2024                | EUR                | 1 051 195         | 0.06            |
| 1 030 000      | NYKREDIT 0.250% 20-13/01/2026                | EUR                | 930 824           | 0.05            |
| 1 000 000      | NYKREDIT 0.375% 21-17/01/2028                | EUR                | 837 500           | 0.05            |
| 1 000 000      | NYKREDIT 0.500% 20-10/07/2025                | EUR                | 945 440           | 0.05            |
| 300 000        | NYKREDIT 0.625% 19-17/01/2025                | EUR                | 285 953           | 0.02            |
| 2 922 000      | NYKREDIT 0.750% 20-20/01/2027                | EUR                | 2 606 065         | 0.15            |
| 800 000        | NYKREDIT 0.875% 19-17/01/2024                | EUR                | 782 989           | 0.04            |
| 700 000        | NYKREDIT 1.375% 22-12/07/2027                | EUR                | 651 565           | 0.04            |
| <i>Belgium</i> |                                              |                    | <i>18 103 353</i> | <i>1.03</i>     |
| 500 000        | AEDIFICA SA 0.750% 21-09/09/2031             | EUR                | 353 325           | 0.02            |
| 1 000 000      | BELFIUS BANK SA 0.000% 19-28/08/2026         | EUR                | 899 093           | 0.05            |
| 1 000 000      | BELFIUS BANK SA 0.010% 20-15/10/2025         | EUR                | 927 100           | 0.05            |
| 600 000        | BELFIUS BANK SA 0.125% 21-08/02/2028         | EUR                | 513 514           | 0.03            |
| 900 000        | BELFIUS BANK SA 0.375% 19-13/02/2026         | EUR                | 820 431           | 0.05            |
| 1 800 000      | BELFIUS BANK SA 0.375% 20-02/09/2025         | EUR                | 1 665 500         | 0.09            |
| 400 000        | BELFIUS BANK SA 0.375% 21-08/06/2027         | EUR                | 349 409           | 0.02            |
| 500 000        | BELFIUS BANK SA 0.625% 18-30/08/2023         | EUR                | 495 444           | 0.03            |
| 1 000 000      | BELFIUS BANK SA 1.000% 17-26/10/2024         | EUR                | 968 683           | 0.06            |
| 500 000        | COFINIMMO 0.875% 20-02/12/2030               | EUR                | 368 419           | 0.02            |
| 1 000 000      | COFINIMMO 1.000% 22-24/01/2028               | EUR                | 841 639           | 0.05            |
| 1 100 000      | ELIA SYSTEM OP 1.375% 19-14/01/2026          | EUR                | 1 051 130         | 0.06            |
| 800 000        | ELIA TRANS BE 0.875% 20-28/04/2030           | EUR                | 666 688           | 0.04            |
| 500 000        | GRP BRUXELLES 0.125% 21-28/01/2031           | EUR                | 389 178           | 0.02            |
| 1 200 000      | GRP BRUXELLES 1.875% 18-19/06/2025           | EUR                | 1 190 886         | 0.07            |
| 1 000 000      | KBC GROUP NV 0.625% 19-10/04/2025            | EUR                | 948 864           | 0.05            |
| 700 000        | KBC GROUP NV 0.750% 20-24/01/2030            | EUR                | 574 932           | 0.03            |
| 2 100 000      | KBC GROUP NV 0.750% 21-31/05/2031            | EUR                | 1 645 518         | 0.09            |
| 800 000        | KBC GROUP NV 0.875% 18-27/06/2023            | EUR                | 796 405           | 0.05            |
| 1 800 000      | KBC GROUP NV 1.125% 19-25/01/2024            | EUR                | 1 773 724         | 0.10            |
| 500 000        | LONZA FINANCE IN 1.625% 20-21/04/2027        | EUR                | 474 804           | 0.03            |
| 500 000        | SOLVAY SA 0.500% 19-06/09/2029               | EUR                | 388 667           | 0.02            |
| <i>Canada</i>  |                                              |                    | <i>17 774 510</i> | <i>1.02</i>     |
| 1 100 000      | BANK NOVA SCOTIA 0.125% 19-04/09/2026        | EUR                | 979 000           | 0.06            |
| 1 100 000      | BANK NOVA SCOTIA 0.250% 21-01/11/2028        | EUR                | 907 739           | 0.05            |
| 1 500 000      | BANK NOVA SCOTIA 0.500% 19-30/04/2024        | EUR                | 1 459 845         | 0.08            |
| 1 417 000      | CAN IMPERIAL BK 0.375% 19-03/05/2024         | EUR                | 1 375 337         | 0.08            |
| 600 000        | MAGNA INTERNATIONAL INC 1.500% 17-25/09/2027 | EUR                | 556 313           | 0.03            |
| 2 000 000      | ROYAL BK CANADA 0.125% 19-23/07/2024         | EUR                | 1 920 828         | 0.11            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                                       | Quotation currency | Market value      | % of net assets |
|------------------------|----------------------------------------------------|--------------------|-------------------|-----------------|
| 2 000 000              | ROYAL BK CANADA 2.125% 22-26/04/2029               | EUR                | 1 865 026         | 0.11            |
| 2 500 000              | TORONTO DOMINION BANK 0.375% 19-25/04/2024         | EUR                | 2 430 853         | 0.14            |
| 1 500 000              | TORONTO DOMINION BANK 0.500% 22-18/01/2027         | EUR                | 1 342 770         | 0.08            |
| 2 690 000              | TORONTO DOMINION BANK 0.625% 18-20/07/2023         | EUR                | 2 670 827         | 0.15            |
| 2 500 000              | TORONTO DOMINION BANK 1.952% 22-08/04/2030         | EUR                | 2 265 972         | 0.13            |
| <i>Norway</i>          |                                                    |                    | <i>15 324 651</i> | <i>0.88</i>     |
| 3 200 000              | DNB BANK ASA 0.050% 19-14/11/2023                  | EUR                | 3 137 803         | 0.18            |
| 1 100 000              | DNB BANK ASA 0.250% 19-09/04/2024                  | EUR                | 1 073 346         | 0.06            |
| 1 200 000              | DNB BANK ASA 0.600% 18-25/09/2023                  | EUR                | 1 188 343         | 0.07            |
| 1 100 000              | SANTANDER CONSUM 0.125% 19-11/09/2024              | EUR                | 1 048 683         | 0.06            |
| 500 000                | SANTANDER CONSUM 0.125% 20-25/02/2025              | EUR                | 469 711           | 0.03            |
| 1 000 000              | SANTANDER CONSUM 0.125% 21-14/04/2026              | EUR                | 906 701           | 0.05            |
| 500 000                | SANTANDER CONSUM 0.500% 22-11/08/2025              | EUR                | 468 312           | 0.03            |
| 1 500 000              | SPAREBANK 1 OEST 0.125% 21-03/03/2028              | EUR                | 1 281 786         | 0.07            |
| 500 000                | SPAREBANK 1 OEST 1.750% 22-27/04/2027              | EUR                | 479 080           | 0.03            |
| 1 500 000              | SPAREBANK 1 SMN 0.010% 21-18/02/2028               | EUR                | 1 273 751         | 0.07            |
| 700 000                | SPAREBANK 1 SMN 0.125% 19-11/09/2026               | EUR                | 637 430           | 0.04            |
| 700 000                | SPAREBANK 1 SMN 0.750% 18-03/07/2023               | EUR                | 695 297           | 0.04            |
| 1 000 000              | SPAREBANK 1 SR 0.250% 21-09/11/2026                | EUR                | 903 579           | 0.05            |
| 1 800 000              | SPAREBANK 1 SR 0.625% 19-25/03/2024                | EUR                | 1 760 829         | 0.10            |
| <i>Austria</i>         |                                                    |                    | <i>10 475 086</i> | <i>0.58</i>     |
| 300 000                | BAWAG PSK 0.375% 19-03/09/2027                     | EUR                | 256 065           | 0.01            |
| 500 000                | CA IMMO ANLAGEN 0.875% 20-05/02/2027               | EUR                | 394 203           | 0.02            |
| 800 000                | ERSTE GROUP 0.050% 20-16/09/2025                   | EUR                | 737 066           | 0.04            |
| 500 000                | ERSTE GROUP 0.125% 21-17/05/2028                   | EUR                | 419 766           | 0.02            |
| 500 000                | ERSTE GROUP 0.250% 21-14/09/2029                   | EUR                | 402 506           | 0.02            |
| 1 000 000              | ERSTE GROUP 0.250% 21-27/01/2031                   | EUR                | 764 470           | 0.04            |
| 700 000                | ERSTE GROUP 0.375% 19-16/04/2024                   | EUR                | 678 469           | 0.04            |
| 1 500 000              | ERSTE GROUP 0.875% 19-22/05/2026                   | EUR                | 1 383 333         | 0.08            |
| 1 400 000              | ERSTE GROUP 0.875% 20-13/05/2027                   | EUR                | 1 271 482         | 0.07            |
| 700 000                | ERSTE GROUP 1.500% 22-07/04/2026                   | EUR                | 668 295           | 0.04            |
| 700 000                | RAIFFEISEN BANK INTERNATIONAL 1.000% 18-04/12/2023 | EUR                | 684 441           | 0.04            |
| 800 000                | RAIFFEISEN BK IN 0.050% 21-01/09/2027              | EUR                | 660 567           | 0.04            |
| 900 000                | RAIFFEISEN BK IN 0.250% 20-22/01/2025              | EUR                | 833 435           | 0.05            |
| 700 000                | RAIFFEISEN BK IN 0.375% 19-25/09/2026              | EUR                | 608 971           | 0.03            |
| 500 000                | UNIQA INSURANCE 1.375% 20-09/07/2030               | EUR                | 425 291           | 0.02            |
| 400 000                | VIENNA INSURANCE 1.000% 21-26/03/2036              | EUR                | 286 726           | 0.02            |
| <i>Switzerland</i>     |                                                    |                    | <i>6 858 933</i>  | <i>0.39</i>     |
| 2 700 000              | CREDIT SUISSE 0.625% 21-18/01/2033                 | EUR                | 1 744 160         | 0.10            |
| 1 400 000              | CREDIT SUISSE 0.650% 19-10/09/2029                 | EUR                | 1 055 132         | 0.06            |
| 1 600 000              | UBS GROUP 0.250% 21-24/02/2028                     | EUR                | 1 336 663         | 0.08            |
| 1 700 000              | UBS GROUP 0.625% 21-24/02/2033                     | EUR                | 1 245 197         | 0.07            |
| 1 900 000              | UBS GROUP 0.875% 21-03/11/2031                     | EUR                | 1 477 781         | 0.08            |
| <i>Cyprus</i>          |                                                    |                    | <i>5 124 645</i>  | <i>0.28</i>     |
| 2 000 000              | AROUNDTOWN SA 0.000% 20-16/07/2026                 | EUR                | 1 624 187         | 0.09            |
| 1 200 000              | AROUNDTOWN SA 0.625% 19-09/07/2025                 | EUR                | 1 056 337         | 0.06            |
| 900 000                | AROUNDTOWN SA 1.450% 19-09/07/2028                 | EUR                | 700 012           | 0.04            |
| 900 000                | AROUNDTOWN SA 1.500% 19-28/05/2026                 | EUR                | 780 279           | 0.04            |
| 1 200 000              | AROUNDTOWN SA 1.625% 18-31/01/2028                 | EUR                | 963 830           | 0.05            |
| <i>Romania</i>         |                                                    |                    | <i>2 125 837</i>  | <i>0.12</i>     |
| 1 000 000              | NE PROPERTY 1.875% 19-09/10/2026                   | EUR                | 836 202           | 0.05            |
| 1 500 000              | NE PROPERTY 3.375% 20-14/07/2027                   | EUR                | 1 289 635         | 0.07            |
| <i>Guernsey Island</i> |                                                    |                    | <i>1 574 502</i>  | <i>0.08</i>     |
| 1 000 000              | BANK JULIUS BAER 0.000% 21-25/06/2024              | EUR                | 961 066           | 0.05            |
| 700 000                | GLOBALWORTH REAL 3.000% 18-29/03/2025              | EUR                | 613 436           | 0.03            |
| <i>Liechtenstein</i>   |                                                    |                    | <i>775 151</i>    | <i>0.04</i>     |
| 1 000 000              | SWISS LIFE FIN I 0.500% 21-15/09/2031              | EUR                | 775 151           | 0.04            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                                 | Quotation currency | Market value       | % of net assets |
|-----------|----------------------------------------------|--------------------|--------------------|-----------------|
|           | <i>South Korea</i>                           |                    | <i>772 123</i>     | <i>0.04</i>     |
| 803 000   | SHINHAN BANK 0.250% 19-16/10/2024            | EUR                | 772 123            | 0.04            |
|           | <i>Jersey Island</i>                         |                    | <i>649 308</i>     | <i>0.04</i>     |
| 700 000   | PHOENIX GROUP 4.375% 18-24/01/2029           | EUR                | 649 308            | 0.04            |
|           | <i>Cayman Islands</i>                        |                    | <i>525 697</i>     | <i>0.03</i>     |
| 700 000   | CIE GNRL DES ESTABLI 0.250% 20-02/11/2032    | EUR                | 525 697            | 0.03            |
|           | <b>Floating rate bonds</b>                   |                    | <b>369 259 022</b> | <b>20.99</b>    |
|           | <i>France</i>                                |                    | <i>70 768 673</i>  | <i>4.02</i>     |
| 3 400 000 | AXA SA 18-28/05/2049 FRN                     | EUR                | 3 134 994          | 0.18            |
| 1 580 000 | AXA SA 21-07/10/2041 FRN                     | EUR                | 1 209 835          | 0.07            |
| 2 000 000 | AXA SA 22-10/03/2043 FRN                     | EUR                | 1 890 012          | 0.11            |
| 2 000 000 | AXA SA 22-10/07/2042 FRN                     | EUR                | 1 550 307          | 0.09            |
| 1 100 000 | BNP PARIBAS 18-20/11/2030 FRN                | EUR                | 1 030 456          | 0.06            |
| 700 000   | BNP PARIBAS 19-04/06/2026 FRN                | EUR                | 652 097            | 0.04            |
| 1 100 000 | BNP PARIBAS 19-15/07/2025 FRN                | EUR                | 1 054 749          | 0.06            |
| 3 700 000 | BNP PARIBAS 19-23/01/2027 FRN                | EUR                | 3 557 161          | 0.21            |
| 1 300 000 | BNP PARIBAS 20-01/09/2028 FRN                | EUR                | 1 111 510          | 0.06            |
| 1 100 000 | BNP PARIBAS 20-14/10/2027 FRN                | EUR                | 973 049            | 0.06            |
| 1 100 000 | BNP PARIBAS 20-15/01/2032 FRN                | EUR                | 940 303            | 0.05            |
| 1 500 000 | BNP PARIBAS 20-17/04/2029 FRN                | EUR                | 1 305 548          | 0.07            |
| 1 800 000 | BNP PARIBAS 20-19/02/2028 FRN                | EUR                | 1 571 186          | 0.09            |
| 2 000 000 | BNP PARIBAS 21-13/04/2027 FRN                | EUR                | 1 784 839          | 0.10            |
| 1 500 000 | BNP PARIBAS 21-19/01/2030 FRN                | EUR                | 1 222 978          | 0.07            |
| 1 500 000 | BNP PARIBAS 21-30/05/2028 FRN                | EUR                | 1 300 928          | 0.07            |
| 1 500 000 | BNP PARIBAS 21-31/08/2033 FRN                | EUR                | 1 182 311          | 0.07            |
| 3 700 000 | BNP PARIBAS 22-11/07/2030 FRN                | EUR                | 3 058 794          | 0.17            |
| 2 900 000 | BNP PARIBAS 22-25/07/2028 FRN                | EUR                | 2 790 414          | 0.16            |
| 2 700 000 | BNP PARIBAS 22-31/03/2032 FRN                | EUR                | 2 458 497          | 0.14            |
| 2 000 000 | BPCE 20-15/09/2027 FRN                       | EUR                | 1 778 063          | 0.10            |
| 1 500 000 | BPCE 22-02/02/2034 FRN                       | EUR                | 1 228 140          | 0.07            |
| 1 100 000 | BPCE 22-02/03/2029 FRN                       | EUR                | 991 989            | 0.06            |
| 700 000   | BPCE 22-02/03/2032 FRN                       | EUR                | 631 386            | 0.04            |
| 1 100 000 | BPCE 22-14/01/2028 FRN                       | EUR                | 964 610            | 0.05            |
| 1 700 000 | CNP ASSURANCES 19-27/07/2050 FRN             | EUR                | 1 400 111          | 0.08            |
| 900 000   | CNP ASSURANCES 20-30/06/2051 FRN             | EUR                | 747 607            | 0.04            |
| 800 000   | CNP ASSURANCES 21-12/10/2053 FRN             | EUR                | 591 677            | 0.03            |
| 1 700 000 | CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN | EUR                | 1 489 130          | 0.08            |
| 1 100 000 | CREDIT AGRICOLE SA 20-05/06/2030 FRN         | EUR                | 1 026 138          | 0.06            |
| 2 100 000 | CREDIT AGRICOLE SA 20-22/04/2026 FRN         | EUR                | 1 992 623          | 0.11            |
| 1 700 000 | CREDIT AGRICOLE SA 21-21/09/2029 FRN         | EUR                | 1 408 170          | 0.08            |
| 1 100 000 | CREDIT AGRICOLE SA 22-12/01/2028 FRN         | EUR                | 975 134            | 0.06            |
| 1 100 000 | CREDIT AGRICOLE SA 22-22/04/2027 FRN         | EUR                | 1 050 773          | 0.06            |
| 300 000   | CREDIT MUTUEL ARKEA 17-25/10/2029 FRN        | EUR                | 284 514            | 0.02            |
| 1 000 000 | CREDIT MUTUEL ARKEA 20-11/06/2029 FRN        | EUR                | 881 989            | 0.05            |
| 1 300 000 | DANONE 17-31/12/2049 FRN                     | EUR                | 1 256 402          | 0.07            |
| 900 000   | DANONE 21-31/12/2061 FRN                     | EUR                | 741 817            | 0.04            |
| 1 200 000 | GACM 21-21/04/2042 FRN                       | EUR                | 921 155            | 0.05            |
| 1 500 000 | ORANGE 19-31/12/2049 FRN                     | EUR                | 1 400 334          | 0.08            |
| 700 000   | ORANGE 19-31/12/2059 FRN                     | EUR                | 601 008            | 0.03            |
| 1 200 000 | ORANGE 20-15/10/2169 FRN                     | EUR                | 960 402            | 0.05            |
| 900 000   | ORANGE 21-31/12/2061 FRN                     | EUR                | 670 819            | 0.04            |
| 700 000   | SOCIETE GENERALE 20-21/04/2026 FRN           | EUR                | 662 907            | 0.04            |
| 1 500 000 | SOCIETE GENERALE 20-22/09/2028 FRN           | EUR                | 1 307 404          | 0.07            |
| 1 500 000 | SOCIETE GENERALE 20-24/11/2030 FRN           | EUR                | 1 311 704          | 0.07            |
| 1 700 000 | SOCIETE GENERALE 21-02/12/2027 FRN           | EUR                | 1 500 053          | 0.09            |
| 1 500 000 | SOCIETE GENERALE 21-12/06/2029 FRN           | EUR                | 1 235 867          | 0.07            |
| 1 500 000 | SOCIETE GENERALE 21-17/11/2026 FRN           | EUR                | 1 378 615          | 0.08            |
| 1 500 000 | SOCIETE GENERALE 21-30/06/2031 FRN           | EUR                | 1 281 235          | 0.07            |
| 1 600 000 | SOCIETE GENERALE 22-30/05/2025 FRN           | EUR                | 1 579 940          | 0.09            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                        | Denomination                               | Quotation currency | Market value      | % of net assets |
|---------------------------------|--------------------------------------------|--------------------|-------------------|-----------------|
| 600 000                         | SUEZ 19-31/12/2059 FRN                     | EUR                | 501 331           | 0.03            |
| 1 900 000                       | UNIBAIL-RODAMCO 18-31/12/2049 FRN          | EUR                | 1 402 075         | 0.08            |
| 1 200 000                       | UNIBAIL-RODAMCO 18-31/12/2049 FRN          | EUR                | 833 583           | 0.05            |
| <i>United States of America</i> |                                            |                    | <i>63 337 637</i> | <i>3.60</i>     |
| 1 400 000                       | BANK OF AMERICA CORP 18-25/04/2028 FRN     | EUR                | 1 306 016         | 0.07            |
| 1 500 000                       | BANK OF AMERICA CORP 19-08/08/2029 FRN     | EUR                | 1 273 260         | 0.07            |
| 1 600 000                       | BANK OF AMERICA CORP 19-09/05/2026 FRN     | EUR                | 1 512 324         | 0.09            |
| 1 800 000                       | BANK OF AMERICA CORP 19-09/05/2030 FRN     | EUR                | 1 573 137         | 0.09            |
| 2 700 000                       | BANK OF AMERICA CORP 20-26/10/2031 FRN     | EUR                | 2 127 496         | 0.12            |
| 2 300 000                       | BANK OF AMERICA CORP 20-31/03/2029 FRN     | EUR                | 2 341 146         | 0.13            |
| 2 900 000                       | BANK OF AMERICA CORP 21-22/03/2031 FRN     | EUR                | 2 351 234         | 0.13            |
| 2 700 000                       | BANK OF AMERICA CORP 21-24/05/2032 FRN     | EUR                | 2 178 333         | 0.12            |
| 1 500 000                       | BANK OF AMERICA CORP 21-24/08/2028 FRN     | EUR                | 1 314 371         | 0.07            |
| 2 600 000                       | BANK OF AMERICA CORP 22-27/04/2033 FRN     | EUR                | 2 406 749         | 0.14            |
| 2 800 000                       | BANK OF AMERICA CORP 22-27/10/2026 FRN     | EUR                | 2 711 096         | 0.15            |
| 2 700 000                       | CITIGROUP INC 18-24/07/2026 FRN            | EUR                | 2 587 353         | 0.15            |
| 2 700 000                       | CITIGROUP INC 19-08/10/2027 FRN            | EUR                | 2 418 185         | 0.14            |
| 3 100 000                       | CITIGROUP INC 20-06/07/2026 FRN            | EUR                | 2 952 642         | 0.17            |
| 1 100 000                       | JPMORGAN CHASE 18-12/06/2029 FRN           | EUR                | 1 014 013         | 0.06            |
| 3 100 000                       | JPMORGAN CHASE 19-04/11/2032 FRN           | EUR                | 2 513 423         | 0.14            |
| 4 400 000                       | JPMORGAN CHASE 19-11/03/2027 FRN           | EUR                | 4 110 172         | 0.24            |
| 2 200 000                       | JPMORGAN CHASE 19-25/07/2031 FRN           | EUR                | 1 832 883         | 0.10            |
| 1 650 000                       | JPMORGAN CHASE 20-24/02/2028 FRN           | EUR                | 1 453 795         | 0.08            |
| 2 200 000                       | JPMORGAN CHASE 21-17/02/2033 FRN           | EUR                | 1 688 529         | 0.10            |
| 4 200 000                       | JPMORGAN CHASE 22-23/03/2030 FRN           | EUR                | 3 842 101         | 0.23            |
| 1 450 000                       | MORGAN STANLEY 17-23/10/2026 FRN           | EUR                | 1 376 167         | 0.08            |
| 2 200 000                       | MORGAN STANLEY 19-26/07/2024 FRN           | EUR                | 2 167 285         | 0.12            |
| 2 600 000                       | MORGAN STANLEY 20-26/10/2029 FRN           | EUR                | 2 179 288         | 0.12            |
| 3 100 000                       | MORGAN STANLEY 21-07/02/2031 FRN           | EUR                | 2 479 625         | 0.14            |
| 2 600 000                       | MORGAN STANLEY 21-29/04/2033 FRN           | EUR                | 2 048 348         | 0.12            |
| 3 100 000                       | MORGAN STANLEY 21-29/10/2027 FRN           | EUR                | 2 755 930         | 0.16            |
| 2 500 000                       | MORGAN STANLEY 22-07/05/2032 FRN           | EUR                | 2 370 584         | 0.13            |
| 2 500 000                       | MORGAN STANLEY 22-08/05/2026 FRN           | EUR                | 2 452 152         | 0.14            |
| <i>United Kingdom</i>           |                                            |                    | <i>43 950 861</i> | <i>2.50</i>     |
| 1 000 000                       | BARCLAYS BANK PLC 19-09/06/2025 FRN        | EUR                | 958 406           | 0.05            |
| 3 405 000                       | BARCLAYS BANK PLC 20-02/04/2025 FRN        | EUR                | 3 432 204         | 0.21            |
| 2 700 000                       | BARCLAYS BANK PLC 21-09/08/2029 FRN        | EUR                | 2 197 809         | 0.12            |
| 2 300 000                       | BARCLAYS BANK PLC 21-12/05/2032 FRN        | EUR                | 1 769 567         | 0.10            |
| 1 500 000                       | BARCLAYS BANK PLC 21-22/03/2031 FRN        | EUR                | 1 307 808         | 0.07            |
| 1 800 000                       | BARCLAYS BANK PLC 22-28/01/2028 FRN        | EUR                | 1 573 713         | 0.09            |
| 1 700 000                       | BARCLAYS BANK PLC 22-31/01/2027 FRN        | EUR                | 1 654 353         | 0.09            |
| 1 700 000                       | HSBC HOLDINGS 18-04/12/2024 FRN            | EUR                | 1 682 014         | 0.10            |
| 2 200 000                       | HSBC HOLDINGS 20-13/11/2026 FRN            | EUR                | 1 992 763         | 0.11            |
| 1 374 000                       | HSBC HOLDINGS 20-13/11/2031 FRN            | EUR                | 1 063 215         | 0.06            |
| 1 500 000                       | HSBC HOLDINGS 21-24/09/2029 FRN            | EUR                | 1 231 350         | 0.07            |
| 1 100 000                       | LLOYDS BANKING GROUP PLC 18-07/09/2028 FRN | EUR                | 1 069 951         | 0.06            |
| 1 900 000                       | LLOYDS BANKING GROUP PLC 19-12/11/2025 FRN | EUR                | 1 799 904         | 0.10            |
| 2 190 000                       | LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN | EUR                | 2 208 358         | 0.13            |
| 1 900 000                       | NATIONWIDE BLDG 17-25/07/2029 FRN          | EUR                | 1 828 001         | 0.10            |
| 1 700 000                       | NATIONWIDE BLDG 18-08/03/2026 FRN          | EUR                | 1 628 431         | 0.09            |
| 1 500 000                       | NATWEST GROUP 21-14/09/2029 FRN            | EUR                | 1 226 112         | 0.07            |
| 1 500 000                       | NATWEST GROUP 21-14/09/2032 FRN            | EUR                | 1 221 837         | 0.07            |
| 1 450 000                       | NATWEST GROUP 21-26/02/2030 FRN            | EUR                | 1 176 935         | 0.07            |
| 2 900 000                       | ROYAL BANK OF SCOTLAND 18-02/03/2026 FRN   | EUR                | 2 783 071         | 0.16            |
| 700 000                         | ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN   | EUR                | 691 444           | 0.04            |
| 750 000                         | ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN   | EUR                | 713 219           | 0.04            |
| 900 000                         | SANTANDER UK GRP 20-28/02/2025 FRN         | EUR                | 868 347           | 0.05            |
| 1 000 000                       | SANTANDER UK GRP 21-13/09/2029 FRN         | EUR                | 818 107           | 0.05            |
| 700 000                         | STANDARD CHART 17-03/10/2027 FRN           | EUR                | 645 701           | 0.04            |
| 1 800 000                       | STANDARD CHART 20-09/09/2030 FRN           | EUR                | 1 695 573         | 0.10            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                                              | Quotation currency | Market value      | % of net assets |
|------------------------|-----------------------------------------------------------|--------------------|-------------------|-----------------|
| 1 100 000              | STANDARD CHART 20-27/01/2028 FRN                          | EUR                | 965 976           | 0.05            |
| 1 000 000              | STANDARD CHART 21-17/11/2029 FRN                          | EUR                | 822 375           | 0.05            |
| 1 500 000              | STANDARD CHART 21-23/09/2031 FRN                          | EUR                | 1 289 711         | 0.07            |
| 1 400 000              | SWISS RE FIN UK 20-04/06/2052 FRN                         | EUR                | 1 139 456         | 0.06            |
| 500 000                | VIRGIN MONEY 20-24/06/2025 FRN                            | EUR                | 495 150           | 0.03            |
| <i>The Netherlands</i> |                                                           |                    | <i>31 676 784</i> | <i>1.79</i>     |
| 830 000                | ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN | EUR                | 679 812           | 0.04            |
| 668 000                | ASR NEDERLAND NV 19-02/05/2049 FRN                        | EUR                | 587 126           | 0.03            |
| 1 000 000              | ATHORA NL 22-31/08/2032 FRN                               | EUR                | 960 311           | 0.05            |
| 1 000 000              | COOPERATIEVE RAB 20-05/05/2028 FRN                        | EUR                | 898 918           | 0.05            |
| 2 000 000              | COOPERATIEVE RAB 21-01/12/2027 FRN                        | EUR                | 1 777 893         | 0.10            |
| 1 500 000              | ING GROEP NV 17-26/09/2029 FRN                            | EUR                | 1 421 398         | 0.08            |
| 1 100 000              | ING GROEP NV 18-22/03/2030 FRN                            | EUR                | 1 036 312         | 0.06            |
| 1 600 000              | ING GROEP NV 19-03/09/2025 FRN                            | EUR                | 1 508 676         | 0.09            |
| 1 500 000              | ING GROEP NV 19-13/11/2030 FRN                            | EUR                | 1 335 586         | 0.08            |
| 1 800 000              | ING GROEP NV 20-18/02/2029 FRN                            | EUR                | 1 494 997         | 0.08            |
| 2 300 000              | ING GROEP NV 20-26/05/2031 FRN                            | EUR                | 2 118 738         | 0.12            |
| 2 400 000              | ING GROEP NV 21-01/02/2030 FRN                            | EUR                | 1 927 032         | 0.11            |
| 1 100 000              | ING GROEP NV 21-09/06/2032 FRN                            | EUR                | 924 618           | 0.05            |
| 1 500 000              | ING GROEP NV 21-16/11/2032 FRN                            | EUR                | 1 241 229         | 0.07            |
| 2 700 000              | ING GROEP NV 21-29/09/2028 FRN                            | EUR                | 2 294 325         | 0.13            |
| 2 000 000              | ING GROEP NV 21-29/11/2025 FRN                            | EUR                | 1 871 652         | 0.11            |
| 1 100 000              | ING GROEP NV 21-29/11/2030 FRN                            | EUR                | 899 211           | 0.05            |
| 2 700 000              | ING GROEP NV 22-16/02/2027 FRN                            | EUR                | 2 509 291         | 0.14            |
| 2 700 000              | ING GROEP NV 22-16/02/2031 FRN                            | EUR                | 2 339 592         | 0.13            |
| 2 500 000              | ING GROEP NV 22-23/05/2026 FRN                            | EUR                | 2 434 743         | 0.14            |
| 500 000                | VOLKSBANK NV 20-22/10/2030 FRN                            | EUR                | 457 796           | 0.03            |
| 1 000 000              | VOLKSBANK NV 22-04/05/2027 FRN                            | EUR                | 957 528           | 0.05            |
| <i>Spain</i>           |                                                           |                    | <i>30 066 939</i> | <i>1.72</i>     |
| 1 000 000              | BANCO BILBAO VIZCAYA ARGENTARIA 19-22/02/2029 FRN         | EUR                | 977 498           | 0.06            |
| 1 500 000              | BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN         | EUR                | 1 349 158         | 0.08            |
| 1 500 000              | BANCO BILBAO VIZCAYA ARGENTARIA 21-24/03/2027 FRN         | EUR                | 1 355 099         | 0.08            |
| 1 500 000              | BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN         | EUR                | 1 267 445         | 0.07            |
| 400 000                | BANCO SABADELL 19-07/11/2025 FRN                          | EUR                | 375 829           | 0.02            |
| 700 000                | BANCO SABADELL 20-11/03/2027 FRN                          | EUR                | 640 519           | 0.04            |
| 3 200 000              | BANCO SANTANDER 21-24/03/2027 FRN                         | EUR                | 2 887 604         | 0.16            |
| 1 500 000              | BANCO SANTANDER 21-24/06/2029 FRN                         | EUR                | 1 259 590         | 0.07            |
| 2 700 000              | BANCO SANTANDER 22-26/01/2025 FRN                         | EUR                | 2 620 230         | 0.15            |
| 2 000 000              | BANKIA 19-15/02/2029 FRN                                  | EUR                | 1 977 851         | 0.11            |
| 2 000 000              | BANKINTER SA 21-23/12/2032 FRN                            | EUR                | 1 628 242         | 0.09            |
| 1 900 000              | CAIXABANK 17-14/07/2028 FRN                               | EUR                | 1 874 534         | 0.11            |
| 1 500 000              | CAIXABANK 18-17/04/2030 FRN                               | EUR                | 1 395 189         | 0.08            |
| 1 500 000              | CAIXABANK 20-10/07/2026 FRN                               | EUR                | 1 405 966         | 0.08            |
| 1 500 000              | CAIXABANK 20-18/11/2026 FRN                               | EUR                | 1 354 078         | 0.08            |
| 1 500 000              | CAIXABANK 21-09/02/2029 FRN                               | EUR                | 1 238 695         | 0.07            |
| 1 500 000              | CAIXABANK 21-18/06/2031 FRN                               | EUR                | 1 303 429         | 0.07            |
| 1 500 000              | CAIXABANK 21-26/05/2028 FRN                               | EUR                | 1 293 182         | 0.07            |
| 1 500 000              | CAIXABANK 22-13/04/2026 FRN                               | EUR                | 1 429 554         | 0.08            |
| 1 500 000              | CAIXABANK 22-21/01/2028 FRN                               | EUR                | 1 341 910         | 0.08            |
| 700 000                | MAPFRE 18-07/09/2048 FRN                                  | EUR                | 647 766           | 0.04            |
| 500 000                | UNICAJA ES 21-01/12/2026 FRN                              | EUR                | 443 571           | 0.03            |
| <i>Germany</i>         |                                                           |                    | <i>28 683 988</i> | <i>1.63</i>     |
| 1 800 000              | ALLIANZ SE 19-25/09/2049 FRN                              | EUR                | 1 461 541         | 0.08            |
| 1 000 000              | ALLIANZ SE 20-08/07/2050 FRN                              | EUR                | 838 983           | 0.05            |
| 1 000 000              | COMMERZBANK AG 20-24/03/2026 FRN                          | EUR                | 933 508           | 0.05            |
| 1 100 000              | DEUTSCHE BANK AG 20-03/09/2026 FRN                        | EUR                | 1 022 622         | 0.06            |
| 700 000                | DEUTSCHE BANK AG 20-10/06/2026 FRN                        | EUR                | 677 803           | 0.04            |
| 2 600 000              | DEUTSCHE BANK AG 20-19/11/2025 FRN                        | EUR                | 2 453 070         | 0.14            |
| 2 700 000              | DEUTSCHE BANK AG 20-19/11/2030 FRN                        | EUR                | 2 222 771         | 0.13            |
| 2 300 000              | DEUTSCHE BANK AG 21-17/02/2027 FRN                        | EUR                | 2 034 634         | 0.12            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity           | Denomination                                   | Quotation currency | Market value      | % of net assets |
|--------------------|------------------------------------------------|--------------------|-------------------|-----------------|
| 2 200 000          | DEUTSCHE BANK AG 21-17/02/2032 FRN             | EUR                | 1 681 472         | 0.10            |
| 2 300 000          | DEUTSCHE BANK AG 22-23/02/2028 FRN             | EUR                | 2 076 384         | 0.12            |
| 500 000            | DEUTSCHE BOERSE 20-16/06/2047 FRN              | EUR                | 419 918           | 0.02            |
| 500 000            | DEUTSCHE BOERSE 22-23/06/2048 FRN              | EUR                | 420 747           | 0.02            |
| 1 000 000          | HAMBURG COM BANK 21-22/09/2026 FRN             | EUR                | 899 861           | 0.05            |
| 1 500 000          | HANNOVER RUECKV 19-09/10/2039 FRN              | EUR                | 1 191 993         | 0.07            |
| 400 000            | HANNOVER RUECKV 20-08/10/2040 FRN              | EUR                | 323 835           | 0.02            |
| 1 000 000          | HANNOVER RUECKV 21-30/06/2042 FRN              | EUR                | 752 104           | 0.04            |
| 2 100 000          | MERCK 19-25/06/2079 FRN                        | EUR                | 1 786 398         | 0.10            |
| 1 500 000          | MERCK 20-09/09/2080 FRN                        | EUR                | 1 303 190         | 0.07            |
| 2 300 000          | MUENCHENER RUECKVERSICHERUNG 18-26/05/2049 FRN | EUR                | 2 138 899         | 0.12            |
| 1 800 000          | MUNICH RE 20-26/05/2041 FRN                    | EUR                | 1 378 157         | 0.08            |
| 1 000 000          | MUNICH RE 21-26/05/2042 FRN                    | EUR                | 718 858           | 0.04            |
| 1 300 000          | TALANX AG 17-05/12/2047 FRN                    | EUR                | 1 171 576         | 0.07            |
| 1 000 000          | TALANX AG 21-01/12/2042 FRN                    | EUR                | 775 664           | 0.04            |
| <i>Switzerland</i> |                                                |                    | <i>25 796 438</i> | <i>1.47</i>     |
| 2 300 000          | CREDIT SUISSE 17-17/07/2025 FRN                | EUR                | 2 186 590         | 0.12            |
| 2 300 000          | CREDIT SUISSE 19-24/06/2027 FRN                | EUR                | 2 010 484         | 0.11            |
| 2 900 000          | CREDIT SUISSE 20-02/04/2026 FRN                | EUR                | 2 831 950         | 0.16            |
| 1 405 000          | CREDIT SUISSE 20-14/01/2028 FRN                | EUR                | 1 173 477         | 0.07            |
| 2 500 000          | CREDIT SUISSE 22-02/04/2032 FRN                | EUR                | 2 103 661         | 0.12            |
| 4 275 000          | CREDIT SUISSE 22-13/10/2026 FRN                | EUR                | 3 986 760         | 0.24            |
| 2 800 000          | UBS GROUP 20-05/11/2028 FRN                    | EUR                | 2 361 709         | 0.13            |
| 2 400 000          | UBS GROUP 20-29/01/2026 FRN                    | EUR                | 2 237 802         | 0.13            |
| 1 900 000          | UBS GROUP 21-03/11/2026 FRN                    | EUR                | 1 728 229         | 0.10            |
| 2 700 000          | UBS GROUP 22-21/03/2025 FRN                    | EUR                | 2 636 559         | 0.15            |
| 2 600 000          | UBS GROUP FUNDING 18-17/04/2025 FRN            | EUR                | 2 539 217         | 0.14            |
| <i>Italy</i>       |                                                |                    | <i>15 011 972</i> | <i>0.84</i>     |
| 500 000            | CATTOLICA ASSICU 17-14/12/2047 FRN             | EUR                | 468 195           | 0.03            |
| 300 000            | CREDITO EMILIANO 22-19/01/2028 FRN             | EUR                | 260 668           | 0.01            |
| 500 000            | FINECO BANK 21-21/10/2027 FRN                  | EUR                | 434 953           | 0.02            |
| 800 000            | MEDIOBANCA SPA 21-02/11/2028 FRN               | EUR                | 657 164           | 0.04            |
| 1 000 000          | MEDIOBANCA SPA 22-17/07/2029 FRN               | EUR                | 838 100           | 0.05            |
| 1 000 000          | UNICREDIT SPA 19-03/07/2025 FRN                | EUR                | 960 433           | 0.05            |
| 1 500 000          | UNICREDIT SPA 19-25/06/2025 FRN                | EUR                | 1 450 463         | 0.08            |
| 2 300 000          | UNICREDIT SPA 20-16/06/2026 FRN                | EUR                | 2 146 804         | 0.12            |
| 2 250 000          | UNICREDIT SPA 20-20/01/2026 FRN                | EUR                | 2 092 905         | 0.12            |
| 2 700 000          | UNICREDIT SPA 20-22/07/2027 FRN                | EUR                | 2 463 402         | 0.14            |
| 1 500 000          | UNICREDIT SPA 21-05/07/2029 FRN                | EUR                | 1 231 229         | 0.07            |
| 2 300 000          | UNICREDIT SPA 22-18/01/2028 FRN                | EUR                | 2 007 656         | 0.11            |
| <i>Denmark</i>     |                                                |                    | <i>13 064 802</i> | <i>0.74</i>     |
| 800 000            | DANSKE BANK A/S 19-12/02/2030 FRN              | EUR                | 738 491           | 0.04            |
| 1 000 000          | DANSKE BANK A/S 19-21/06/2029 FRN              | EUR                | 973 466           | 0.06            |
| 2 000 000          | DANSKE BANK A/S 19-27/08/2025 FRN              | EUR                | 1 903 454         | 0.11            |
| 1 500 000          | DANSKE BANK A/S 21-09/06/2029 FRN              | EUR                | 1 259 969         | 0.07            |
| 1 800 000          | DANSKE BANK A/S 21-10/11/2024 FRN              | EUR                | 1 754 547         | 0.10            |
| 1 000 000          | DANSKE BANK A/S 21-15/05/2031 FRN              | EUR                | 871 208           | 0.05            |
| 1 000 000          | DANSKE BANK A/S 22-17/02/2027 FRN              | EUR                | 931 209           | 0.05            |
| 1 100 000          | JYSKE BANK A/S 19-20/06/2024 FRN               | EUR                | 1 085 592         | 0.06            |
| 500 000            | JYSKE BANK A/S 20-15/10/2025 FRN               | EUR                | 474 984           | 0.03            |
| 1 000 000          | JYSKE BANK A/S 21-02/09/2026 FRN               | EUR                | 913 900           | 0.05            |
| 1 000 000          | JYSKE BANK A/S 21-17/02/2028 FRN               | EUR                | 889 121           | 0.05            |
| 400 000            | NYKREDIT 21-28/07/2031 FRN                     | EUR                | 352 910           | 0.02            |
| 1 000 000          | SYDBANK A/S 21-10/11/2026 FRN                  | EUR                | 915 951           | 0.05            |
| <i>Belgium</i>     |                                                |                    | <i>9 589 070</i>  | <i>0.55</i>     |
| 700 000            | AGEAS 19-02/07/2049 FRN                        | EUR                | 623 680           | 0.04            |
| 300 000            | AGEAS 20-24/11/2051 FRN                        | EUR                | 228 900           | 0.01            |
| 500 000            | BELFIUS BANK SA 21-06/04/2034 FRN              | EUR                | 393 395           | 0.02            |
| 600 000            | ELIA SYSTEM OP 18-31/12/2049 FRN               | EUR                | 584 227           | 0.03            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity              | Denomination                                  | Quotation currency | Market value     | % of net assets |
|-----------------------|-----------------------------------------------|--------------------|------------------|-----------------|
| 200 000               | KBC GROUP NV 17-18/09/2029 FRN                | EUR                | 188 355          | 0.01            |
| 300 000               | KBC GROUP NV 19-03/12/2029 FRN                | EUR                | 272 284          | 0.02            |
| 1 300 000             | KBC GROUP NV 20-10/09/2026 FRN                | EUR                | 1 182 808        | 0.07            |
| 1 500 000             | KBC GROUP NV 20-16/06/2027 FRN                | EUR                | 1 355 065        | 0.08            |
| 1 000 000             | KBC GROUP NV 21-01/03/2027 FRN                | EUR                | 896 628          | 0.05            |
| 1 000 000             | KBC GROUP NV 21-07/12/2031 FRN                | EUR                | 831 204          | 0.05            |
| 1 200 000             | KBC GROUP NV 21-14/01/2029 FRN                | EUR                | 999 567          | 0.06            |
| 1 200 000             | KBC GROUP NV 22-21/01/2028 FRN                | EUR                | 1 071 055        | 0.06            |
| 1 000 000             | KBC GROUP NV 22-29/03/2026 FRN                | EUR                | 961 902          | 0.05            |
| <i>Sweden</i>         |                                               |                    | <i>6 791 011</i> | <i>0.38</i>     |
| 1 600 000             | NORDEA BANK AB 21-18/08/2031 FRN              | EUR                | 1 404 855        | 0.08            |
| 700 000               | SKANDINAVISKA ENSKILDA BANK 21-03/11/2031 FRN | EUR                | 610 569          | 0.03            |
| 1 100 000             | SVENSKA HANDELSBANKEN 18-05/03/2029 FRN       | EUR                | 1 072 435        | 0.06            |
| 500 000               | SWEDBANK AB 18-18/09/2028 FRN                 | EUR                | 490 667          | 0.03            |
| 2 000 000             | SWEDBANK AB 21-20/05/2027 FRN                 | EUR                | 1 798 160        | 0.10            |
| 800 000               | TELIA CO AB 20-11/05/2081 FRN                 | EUR                | 707 173          | 0.04            |
| 800 000               | TELIA CO AB 22-30/06/2083 FRN                 | EUR                | 707 152          | 0.04            |
| <i>Austria</i>        |                                               |                    | <i>5 840 730</i> | <i>0.34</i>     |
| 700 000               | ERSTE GROUP 19-10/06/2030 FRN                 | EUR                | 633 411          | 0.04            |
| 700 000               | ERSTE GROUP 20-08/09/2031 FRN                 | EUR                | 625 640          | 0.04            |
| 1 000 000             | ERSTE GROUP 20-16/11/2028 FRN                 | EUR                | 848 301          | 0.05            |
| 1 500 000             | ERSTE GROUP 21-15/11/2032 FRN                 | EUR                | 1 231 047        | 0.07            |
| 700 000               | RAIFFEISEN BK IN 19-12/03/2030 FRN            | EUR                | 576 377          | 0.03            |
| 1 900 000             | RAIFFEISEN BK IN 20-18/06/2032 FRN            | EUR                | 1 502 591        | 0.09            |
| 600 000               | RAIFFEISEN BK IN 21-17/06/2033 FRN            | EUR                | 423 363          | 0.02            |
| <i>Australia</i>      |                                               |                    | <i>5 691 500</i> | <i>0.32</i>     |
| 1 700 000             | AUST & NZ BANK 19-21/11/2029 FRN              | EUR                | 1 598 033        | 0.09            |
| 1 000 000             | AUST & NZ BANK 21-05/05/2031 FRN              | EUR                | 865 173          | 0.05            |
| 1 900 000             | COM BK AUSTRALIA 17-03/10/2029 FRN            | EUR                | 1 827 456        | 0.10            |
| 1 600 000             | WESTPAC BANKING 21-13/05/2031 FRN             | EUR                | 1 400 838        | 0.08            |
| <i>Ireland</i>        |                                               |                    | <i>4 692 304</i> | <i>0.27</i>     |
| 3 000 000             | AIB GROUP PLC 21-17/11/2027 FRN               | EUR                | 2 597 060        | 0.15            |
| 1 300 000             | AIB GROUP PLC 22-04/04/2028 FRN               | EUR                | 1 196 754        | 0.07            |
| 1 100 000             | ZURICH FINANCE 20-17/09/2050 FRN              | EUR                | 898 490          | 0.05            |
| <i>Norway</i>         |                                               |                    | <i>3 955 747</i> | <i>0.23</i>     |
| 1 700 000             | DNB BANK ASA 21-23/02/2029 FRN                | EUR                | 1 431 049        | 0.08            |
| 1 500 000             | DNB BANK ASA 22-18/01/2028 FRN                | EUR                | 1 352 422        | 0.08            |
| 1 200 000             | DNB BANK ASA 22-31/05/2026 FRN                | EUR                | 1 172 276        | 0.07            |
| <i>Japan</i>          |                                               |                    | <i>2 847 128</i> | <i>0.16</i>     |
| 800 000               | MITSUBISHI UFJ FINANCE 21-08/06/2027 FRN      | EUR                | 712 047          | 0.04            |
| 2 600 000             | MIZUHO FINANCIAL 21-06/09/2029 FRN            | EUR                | 2 135 081        | 0.12            |
| <i>Finland</i>        |                                               |                    | <i>2 835 898</i> | <i>0.16</i>     |
| 1 400 000             | OP CORPORATE BK 20-09/06/2030 FRN             | EUR                | 1 301 830        | 0.07            |
| 400 000               | SAMPO OYJ 19-23/05/2049 FRN                   | EUR                | 363 629          | 0.02            |
| 1 500 000             | SAMPO OYJ 20-03/09/2052 FRN                   | EUR                | 1 170 439        | 0.07            |
| <i>Luxembourg</i>     |                                               |                    | <i>2 328 509</i> | <i>0.13</i>     |
| 1 000 000             | GRAND CITY PROPERTIES 20-31/12/2060 FRN       | EUR                | 683 249          | 0.04            |
| 400 000               | HELVETIA EUROPE 20-30/09/2041 FRN             | EUR                | 332 875          | 0.02            |
| 500 000               | SWISS RE FIN 19-30/04/2050 FRN                | EUR                | 428 558          | 0.02            |
| 1 200 000             | TLG FINANCE 19-31/12/2059 FRN                 | EUR                | 883 827          | 0.05            |
| <i>Hong Kong</i>      |                                               |                    | <i>1 011 334</i> | <i>0.06</i>     |
| 1 240 000             | AIA GROUP 21-09/09/2033 FRN                   | EUR                | 1 011 334        | 0.06            |
| <i>Cyprus</i>         |                                               |                    | <i>660 514</i>   | <i>0.04</i>     |
| 520 000               | AROUNDTOWN SA 19-12/01/2168 FRN               | EUR                | 353 023          | 0.02            |
| 500 000               | AROUNDTOWN SA 21-31/12/2061 FRN               | EUR                | 307 491          | 0.02            |
| <i>Czech Republic</i> |                                               |                    | <i>331 553</i>   | <i>0.02</i>     |
| 400 000               | CESKA SPORITELNA 21-13/09/2028 FRN            | EUR                | 331 553          | 0.02            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination            | Quotation currency | Market value         | % of net assets |
|-----------------------------------|-------------------------|--------------------|----------------------|-----------------|
|                                   | <i>Poland</i>           |                    | <i>325 630</i>       | <i>0.02</i>     |
| 400 000                           | MBANK 21-21/09/2027 FRN | EUR                | 325 630              | 0.02            |
| <b>Total securities portfolio</b> |                         |                    | <b>1 744 178 340</b> | <b>99.17</b>    |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 1-3Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                                            | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                                         |                    | 730 417 657        | 99.28           |
| <b>Bonds</b>                                                                                                     |                                                         |                    | <b>560 943 610</b> | <b>76.29</b>    |
| <i>France</i>                                                                                                    |                                                         |                    | <i>113 003 159</i> | <i>15.32</i>    |
| 1 400 000                                                                                                        | AIR LIQUIDE FIN 1.000% 20-02/04/2025                    | EUR                | 1 360 557          | 0.18            |
| 1 400 000                                                                                                        | ALD SA 0.000% 21-23/02/2024                             | EUR                | 1 349 904          | 0.18            |
| 1 400 000                                                                                                        | ALD SA 0.375% 19-18/07/2023                             | EUR                | 1 382 283          | 0.19            |
| 1 600 000                                                                                                        | ALD SA 0.375% 20-19/10/2023                             | EUR                | 1 570 547          | 0.21            |
| 1 900 000                                                                                                        | AUCHAN SA 2.375% 19-25/04/2025                          | EUR                | 1 828 666          | 0.25            |
| 2 000 000                                                                                                        | AUCHAN SA 2.625% 19-30/01/2024                          | EUR                | 1 976 360          | 0.27            |
| 4 700 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025 | EUR                | 4 426 176          | 0.59            |
| 4 200 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.125% 19-05/02/2024 | EUR                | 4 095 492          | 0.56            |
| 4 200 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-15/06/2023 | EUR                | 4 176 844          | 0.56            |
| 4 400 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025 | EUR                | 4 243 544          | 0.57            |
| 2 100 000                                                                                                        | BNP PARIBAS 1.000% 17-27/06/2024                        | EUR                | 2 047 885          | 0.28            |
| 2 000 000                                                                                                        | BNP PARIBAS 1.000% 17-29/11/2024                        | EUR                | 1 911 926          | 0.26            |
| 1 400 000                                                                                                        | BNP PARIBAS 1.000% 18-17/04/2024                        | EUR                | 1 373 565          | 0.19            |
| 2 400 000                                                                                                        | BNP PARIBAS 1.125% 18-22/11/2023                        | EUR                | 2 376 169          | 0.32            |
| 2 000 000                                                                                                        | BNP PARIBAS 1.125% 19-28/08/2024                        | EUR                | 1 947 085          | 0.26            |
| 2 302 000                                                                                                        | BNP PARIBAS 1.250% 18-19/03/2025                        | EUR                | 2 214 039          | 0.30            |
| 1 400 000                                                                                                        | BPCE 0.125% 19-04/12/2024                               | EUR                | 1 343 379          | 0.18            |
| 3 400 000                                                                                                        | BPCE 0.625% 18-26/09/2023                               | EUR                | 3 368 806          | 0.46            |
| 3 200 000                                                                                                        | BPCE 0.625% 19-26/09/2024                               | EUR                | 3 077 137          | 0.42            |
| 4 100 000                                                                                                        | BPCE 0.625% 20-28/04/2025                               | EUR                | 3 911 848          | 0.53            |
| 3 100 000                                                                                                        | BPCE 0.875% 18-31/01/2024                               | EUR                | 3 045 872          | 0.41            |
| 2 800 000                                                                                                        | BPCE 1.000% 19-01/04/2025                               | EUR                | 2 671 788          | 0.36            |
| 3 400 000                                                                                                        | BPCE 1.000% 19-15/07/2024                               | EUR                | 3 334 505          | 0.45            |
| 1 600 000                                                                                                        | CAPGEMINI SE 1.000% 18-18/10/2024                       | EUR                | 1 559 039          | 0.21            |
| 2 000 000                                                                                                        | CIE DE ST GOBAIN 0.625% 19-15/03/2024                   | EUR                | 1 959 445          | 0.27            |
| 1 400 000                                                                                                        | CIE DE ST GOBAIN 0.875% 18-21/09/2023                   | EUR                | 1 386 916          | 0.19            |
| 1 400 000                                                                                                        | CREDIT MUTUEL ARKEA 0.875% 18-05/10/2023                | EUR                | 1 385 315          | 0.19            |
| 1 400 000                                                                                                        | CREDIT MUTUEL ARKEA 1.375% 19-17/01/2025                | EUR                | 1 368 222          | 0.19            |
| 2 000 000                                                                                                        | DASSAULT SYSTEME 0.000% 19-16/09/2024                   | EUR                | 1 917 329          | 0.26            |
| 4 100 000                                                                                                        | ESSILORLUXOTTICA 0.125% 19-27/05/2025                   | EUR                | 3 897 250          | 0.53            |
| 1 400 000                                                                                                        | ESSILORLUXOTTICA 0.250% 20-05/01/2024                   | EUR                | 1 376 690          | 0.19            |
| 2 600 000                                                                                                        | HSBC FRANCE 0.250% 19-17/05/2024                        | EUR                | 2 525 056          | 0.34            |
| 1 600 000                                                                                                        | JCDECAUX SA 2.000% 20-24/10/2024                        | EUR                | 1 585 502          | 0.22            |
| 2 000 000                                                                                                        | KERING 1.250% 22-05/05/2025                             | EUR                | 1 965 181          | 0.27            |
| 1 300 000                                                                                                        | LEGRAND SA 0.750% 17-06/07/2024                         | EUR                | 1 276 799          | 0.17            |
| 2 700 000                                                                                                        | LOREAL SA 0.375% 22-29/03/2024                          | EUR                | 2 655 661          | 0.36            |
| 3 400 000                                                                                                        | ORANGE 1.125% 19-15/07/2024                             | EUR                | 3 351 156          | 0.46            |
| 2 000 000                                                                                                        | RCI BANQUE 2.000% 19-11/07/2024                         | EUR                | 1 961 736          | 0.27            |
| 2 200 000                                                                                                        | SANOFI 0.875% 22-06/04/2025                             | EUR                | 2 151 243          | 0.29            |
| 2 700 000                                                                                                        | SANOFI 1.000% 20-01/04/2025                             | EUR                | 2 648 892          | 0.36            |
| 1 400 000                                                                                                        | SOCIETE FONCIERE 1.500% 18-29/05/2025                   | EUR                | 1 340 356          | 0.18            |
| 3 700 000                                                                                                        | SOCIETE GENERALE 1.125% 18-23/01/2025                   | EUR                | 3 563 537          | 0.48            |
| 4 700 000                                                                                                        | SOCIETE GENERALE 1.250% 19-15/02/2024                   | EUR                | 4 627 487          | 0.62            |
| 1 400 000                                                                                                        | SODEXO SA 0.500% 20-17/01/2024                          | EUR                | 1 368 620          | 0.19            |
| 1 895 000                                                                                                        | SODEXO SA 0.750% 20-27/04/2025                          | EUR                | 1 810 103          | 0.25            |
| 1 600 000                                                                                                        | URW 2.125% 20-09/04/2025                                | EUR                | 1 533 334          | 0.21            |
| 2 300 000                                                                                                        | VIVENDI SA 0.875% 17-18/09/2024                         | EUR                | 2 234 125          | 0.30            |
| 1 200 000                                                                                                        | WORLDLINE SA 0.250% 19-18/09/2024                       | EUR                | 1 138 161          | 0.15            |
| 1 400 000                                                                                                        | WORLDLINE SA 0.500% 20-30/06/2023                       | EUR                | 1 381 627          | 0.19            |
| <i>The Netherlands</i>                                                                                           |                                                         |                    | <i>75 027 374</i>  | <i>10.22</i>    |
| 3 385 000                                                                                                        | ABN AMRO BANK NV 0.500% 18-17/07/2023                   | EUR                | 3 357 372          | 0.46            |
| 2 031 000                                                                                                        | ABN AMRO BANK NV 0.875% 18-22/04/2025                   | EUR                | 1 969 990          | 0.27            |
| 4 062 000                                                                                                        | ABN AMRO BANK NV 0.875% 19-15/01/2024                   | EUR                | 4 012 201          | 0.55            |
| 3 400 000                                                                                                        | ABN AMRO BANK NV 1.250% 20-28/05/2025                   | EUR                | 3 271 173          | 0.44            |
| 1 440 000                                                                                                        | AEGON BANK 0.625% 19-21/06/2024                         | EUR                | 1 393 281          | 0.19            |
| 1 300 000                                                                                                        | ALLIANZ FINANCE 0.000% 20-14/01/2025                    | EUR                | 1 241 839          | 0.17            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 1-3Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity              | Denomination                                         | Quotation currency | Market value      | % of net assets |
|-----------------------|------------------------------------------------------|--------------------|-------------------|-----------------|
| 2 000 000             | ALLIANZ FINANCE 0.250% 17-06/06/2023                 | EUR                | 1 986 698         | 0.27            |
| 3 385 000             | BMW FINANCE NV 0.375% 18-10/07/2023                  | EUR                | 3 352 768         | 0.46            |
| 3 385 000             | BMW FINANCE NV 0.500% 22-22/02/2025                  | EUR                | 3 266 500         | 0.44            |
| 4 062 000             | BMW FINANCE NV 0.625% 19-06/10/2023                  | EUR                | 4 017 255         | 0.55            |
| 2 708 000             | BMW FINANCE NV 1.000% 18-14/11/2024                  | EUR                | 2 652 881         | 0.36            |
| 2 080 000             | COMPASS GROUP 0.625% 17-03/07/2024                   | EUR                | 2 025 475         | 0.28            |
| 1 560 000             | CONTI-GUMMI FIN 1.125% 20-25/09/2024                 | EUR                | 1 526 123         | 0.21            |
| 2 031 000             | CONTI-GUMMI FIN 2.125% 20-27/11/2023                 | EUR                | 2 034 117         | 0.28            |
| 3 300 000             | COOPERATIEVE RAB 0.625% 19-27/02/2024                | EUR                | 3 237 262         | 0.44            |
| 2 700 000             | COOPERATIEVE RAB 0.750% 18-29/08/2023                | EUR                | 2 676 169         | 0.36            |
| 2 000 000             | DEUTSCHE TEL FIN 0.625% 17-13/12/2024                | EUR                | 1 941 579         | 0.26            |
| 1 354 000             | EURONEXT NV 1.000% 18-18/04/2025                     | EUR                | 1 317 506         | 0.18            |
| 2 700 000             | ING GROEP NV 1.000% 18-20/09/2023                    | EUR                | 2 683 246         | 0.36            |
| 2 600 000             | ING GROEP NV 1.125% 18-14/02/2025                    | EUR                | 2 510 010         | 0.34            |
| 1 400 000             | JDE PEETS NV 0.244% 21-16/01/2025                    | EUR                | 1 310 185         | 0.18            |
| 2 708 000             | LEASEPLAN CORP 0.125% 19-13/09/2023                  | EUR                | 2 645 203         | 0.36            |
| 1 332 000             | LEASEPLAN CORP 1.375% 19-07/03/2024                  | EUR                | 1 307 641         | 0.18            |
| 2 031 000             | LEASEPLAN CORP 2.125% 22-06/05/2025                  | EUR                | 1 970 978         | 0.27            |
| 1 354 000             | LEASEPLAN CORP 3.500% 20-09/04/2025                  | EUR                | 1 371 974         | 0.19            |
| 1 454 000             | LSEG NTHRLND BV 0.000% 21-06/04/2025                 | EUR                | 1 370 688         | 0.19            |
| 1 400 000             | NIBC BANK NV 2.000% 19-09/04/2024                    | EUR                | 1 386 793         | 0.19            |
| 1 400 000             | NN BANK NV 0.375% 19-26/02/2025                      | EUR                | 1 328 541         | 0.18            |
| 1 895 000             | RELX FINANCE 0.000% 20-18/03/2024                    | EUR                | 1 833 668         | 0.25            |
| 1 828 000             | SIGNIFY NV 2.000% 20-11/05/2024                      | EUR                | 1 798 069         | 0.24            |
| 1 500 000             | THERMO FISHER 0.000% 21-18/11/2023                   | EUR                | 1 470 042         | 0.20            |
| 1 400 000             | VOLKSBANK NV 0.010% 19-16/09/2024                    | EUR                | 1 342 415         | 0.18            |
| 1 400 000             | VOLKSBANK NV 0.750% 18-25/06/2023                    | EUR                | 1 391 400         | 0.19            |
| 1 300 000             | VONOVIA BV 0.750% 18-15/01/2024                      | EUR                | 1 264 963         | 0.17            |
| 1 400 000             | VONOVIA BV 0.875% 18-03/07/2023                      | EUR                | 1 384 108         | 0.19            |
| 1 400 000             | VONOVIA BV 1.625% 20-07/04/2024                      | EUR                | 1 377 261         | 0.19            |
| <i>Spain</i>          |                                                      |                    | <i>52 729 679</i> | <i>7.19</i>     |
| 1 400 000             | AMADEUS IT GROUP 2.500% 20-20/05/2024                | EUR                | 1 411 157         | 0.19            |
| 1 400 000             | AMADEUS IT GROUP SA 0.875% 18-18/09/2023             | EUR                | 1 386 859         | 0.19            |
| 2 100 000             | ARVAL SERVICE 0.000% 21-30/09/2024                   | EUR                | 1 965 427         | 0.27            |
| 2 000 000             | ARVAL SERVICE 0.875% 22-17/02/2025                   | EUR                | 1 888 129         | 0.26            |
| 2 800 000             | BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-02/10/2024 | EUR                | 2 679 792         | 0.36            |
| 2 700 000             | BANCO BILBAO VIZCAYA ARGENTARIA 1.125% 19-28/02/2024 | EUR                | 2 665 251         | 0.36            |
| 2 700 000             | BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025 | EUR                | 2 614 250         | 0.36            |
| 2 000 000             | BANCO SABADELL 1.625% 18-07/03/2024                  | EUR                | 1 968 114         | 0.27            |
| 3 400 000             | BANCO SANTANDER 0.250% 19-19/06/2024                 | EUR                | 3 291 038         | 0.45            |
| 3 400 000             | BANCO SANTANDER 1.125% 18-17/01/2025                 | EUR                | 3 271 209         | 0.44            |
| 1 400 000             | BANKIA 0.875% 19-25/03/2024                          | EUR                | 1 374 350         | 0.19            |
| 1 400 000             | BANKIA 1.000% 19-25/06/2024                          | EUR                | 1 359 149         | 0.18            |
| 1 400 000             | BANKINTER SA 0.875% 19-05/03/2024                    | EUR                | 1 375 420         | 0.19            |
| 2 700 000             | CAIXABANK 0.375% 20-03/02/2025                       | EUR                | 2 555 584         | 0.35            |
| 2 900 000             | CAIXABANK 0.625% 19-01/10/2024                       | EUR                | 2 754 302         | 0.37            |
| 2 800 000             | CAIXABANK 1.750% 18-24/10/2023                       | EUR                | 2 785 322         | 0.38            |
| 2 700 000             | CAIXABANK 2.375% 19-01/02/2024                       | EUR                | 2 706 214         | 0.37            |
| 1 625 000             | MEDIO AMBIENTE 0.815% 19-04/12/2023                  | EUR                | 1 604 538         | 0.22            |
| 3 100 000             | SANTANDER CONSUMER FIN 0.375% 19-27/06/2024          | EUR                | 2 992 497         | 0.41            |
| 2 700 000             | SANTANDER CONSUMER FIN 0.375% 20-17/01/2025          | EUR                | 2 557 359         | 0.35            |
| 2 700 000             | SANTANDER CONSUMER FIN 1.000% 19-27/02/2024          | EUR                | 2 655 038         | 0.36            |
| 2 200 000             | SANTANDER CONSUMER FIN 1.125% 18-09/10/2023          | EUR                | 2 180 817         | 0.30            |
| 2 700 000             | TELEFONICA EMIS 1.069% 19-05/02/2024                 | EUR                | 2 687 863         | 0.37            |
| <i>United Kingdom</i> |                                                      |                    | <i>51 600 950</i> | <i>7.03</i>     |
| 1 625 000             | ANNINGTON FND PL 1.650% 17-12/07/2024                | EUR                | 1 583 689         | 0.22            |
| 1 354 000             | ANZ NEW ZEALAND INTL/LDN 1.125% 18-20/03/2025        | EUR                | 1 309 624         | 0.18            |
| 1 415 000             | ASB FINANCE LTD 0.750% 19-13/03/2024                 | EUR                | 1 382 274         | 0.19            |
| 2 608 000             | BARCLAYS BANK PLC 1.375% 18-24/01/2026               | EUR                | 2 481 341         | 0.34            |
| 2 031 000             | BARCLAYS BANK PLC 1.500% 18-03/09/2023               | EUR                | 2 026 782         | 0.28            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 1-3Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                        | Denomination                                      | Quotation currency | Market value      | % of net assets |
|---------------------------------|---------------------------------------------------|--------------------|-------------------|-----------------|
| 2 031 000                       | BNZ INTERNATIONAL FUNDING/LN 0.375% 19-14/09/2024 | EUR                | 1 959 056         | 0.27            |
| 1 354 000                       | BRITISH TELECOMM PLC 0.875% 18-26/09/2023         | EUR                | 1 341 837         | 0.18            |
| 2 978 000                       | BRITISH TELECOMM PLC 1.000% 17-21/11/2024         | EUR                | 2 887 722         | 0.39            |
| 1 557 000                       | BRITISH TELECOMM PLC 1.000% 17-23/06/2024         | EUR                | 1 524 368         | 0.21            |
| 2 700 000                       | CREDIT AGRICOLE 0.500% 19-24/06/2024              | EUR                | 2 613 540         | 0.36            |
| 2 700 000                       | CREDIT AGRICOLE 0.750% 18-05/12/2023              | EUR                | 2 672 702         | 0.36            |
| 2 700 000                       | CREDIT AGRICOLE 1.375% 18-13/03/2025              | EUR                | 2 610 910         | 0.35            |
| 1 354 000                       | CREDIT SUISSE LD 0.450% 20-19/05/2025             | EUR                | 1 264 246         | 0.17            |
| 2 708 000                       | CREDIT SUISSE LD 2.125% 22-31/05/2024             | EUR                | 2 687 326         | 0.37            |
| 1 354 000                       | GLAXOSMITHKLINE 0.000% 19-23/09/2023              | EUR                | 1 333 863         | 0.18            |
| 1 760 000                       | INFORMA PLC 1.500% 18-05/07/2023                  | EUR                | 1 731 947         | 0.24            |
| 2 000 000                       | LLOYDS BANK 0.375% 20-28/01/2025                  | EUR                | 1 904 439         | 0.26            |
| 1 354 000                       | LONDON STOCK EX 0.875% 17-19/09/2024              | EUR                | 1 323 715         | 0.18            |
| 1 354 000                       | NATIONAL GRID ELECT 0.190% 20-20/01/2025          | EUR                | 1 280 929         | 0.17            |
| 3 385 000                       | NATWEST MARKETS 1.000% 19-28/05/2024              | EUR                | 3 312 828         | 0.45            |
| 1 400 000                       | NATWEST MARKETS 1.125% 18-14/06/2023              | EUR                | 1 397 002         | 0.19            |
| 2 708 000                       | NATWEST MARKETS 2.750% 20-02/04/2025              | EUR                | 2 721 812         | 0.37            |
| 1 600 000                       | UNILEVER NV 0.500% 18-06/01/2025                  | EUR                | 1 543 973         | 0.21            |
| 1 354 000                       | UNILEVER NV 0.500% 18-12/08/2023                  | EUR                | 1 342 048         | 0.18            |
| 2 708 000                       | UNILEVER NV 1.250% 20-25/03/2025                  | EUR                | 2 657 113         | 0.36            |
| 1 438 000                       | WESTPAC SEC NZ 0.300% 19-25/06/2024               | EUR                | 1 394 578         | 0.19            |
| 1 354 000                       | WPP FINANCE 2016 1.375% 18-20/03/2025             | EUR                | 1 311 286         | 0.18            |
| <i>United States of America</i> |                                                   |                    | <i>46 837 587</i> | <i>6.35</i>     |
| 1 600 000                       | ABBVIE INC 1.250% 20-01/06/2024                   | EUR                | 1 574 097         | 0.21            |
| 2 708 000                       | AMERICAN HONDA F 1.950% 20-18/10/2024             | EUR                | 2 707 290         | 0.37            |
| 2 031 000                       | BAXTER INTERNATIONAL 0.400% 19-15/05/2024         | EUR                | 1 976 710         | 0.27            |
| 2 572 000                       | BOOKING HLDS INC 0.100% 21-08/03/2025             | EUR                | 2 423 380         | 0.33            |
| 2 095 000                       | CHUBB INA HLDGS 0.300% 19-15/12/2024              | EUR                | 2 003 271         | 0.27            |
| 2 437 000                       | DANAHER CORP 1.700% 20-30/03/2024                 | EUR                | 2 438 585         | 0.33            |
| 1 300 000                       | FIDELITY NATIONAL IN 1.100% 17-15/07/2024         | EUR                | 1 269 594         | 0.17            |
| 1 400 000                       | FISERV INC 0.375% 19-01/07/2023                   | EUR                | 1 381 210         | 0.19            |
| 2 708 000                       | GOLDMAN SACHS GROUP 0.125% 19-19/08/2024          | EUR                | 2 579 636         | 0.35            |
| 5 300 000                       | GOLDMAN SACHS GROUP 3.375% 20-27/03/2025          | EUR                | 5 375 783         | 0.72            |
| 1 625 000                       | HARLEY-DAVIDSON 0.900% 19-19/11/2024              | EUR                | 1 533 511         | 0.21            |
| 1 625 000                       | ILLINOIS TOOL WK 0.250% 19-05/12/2024             | EUR                | 1 558 747         | 0.21            |
| 1 300 000                       | KIMBERLY-CLARK 0.625% 17-07/09/2024               | EUR                | 1 268 987         | 0.17            |
| 1 800 000                       | MCDONALDS CORP 0.625% 17-29/01/2024               | EUR                | 1 771 366         | 0.24            |
| 2 708 000                       | MET LIFE GLOB 0.375% 19-09/04/2024                | EUR                | 2 644 921         | 0.36            |
| 1 354 000                       | MET LIFE GLOB 1.750% 22-25/05/2025                | EUR                | 1 337 517         | 0.18            |
| 2 708 000                       | PEPSICO INC 0.250% 20-06/05/2024                  | EUR                | 2 650 660         | 0.36            |
| 1 354 000                       | PROCTER & GAMBLE 0.500% 17-25/10/2024             | EUR                | 1 321 882         | 0.18            |
| 2 150 000                       | PROCTER & GAMBLE 0.625% 18-30/10/2024             | EUR                | 2 102 480         | 0.29            |
| 2 166 000                       | THERMO FISHER 0.125% 19-01/03/2025                | EUR                | 2 060 522         | 0.28            |
| 1 895 000                       | UNITED PARCEL SERVICE 0.375% 17-15/11/2023        | EUR                | 1 867 123         | 0.25            |
| 3 080 000                       | US BANCORP 0.850% 17-07/06/2024                   | EUR                | 2 990 315         | 0.41            |
| <i>Germany</i>                  |                                                   |                    | <i>36 893 080</i> | <i>5.03</i>     |
| 1 300 000                       | AAREAL BANK AG 0.375% 19-10/04/2024               | EUR                | 1 239 005         | 0.17            |
| 1 300 000                       | ADIDAS AG 0.000% 20-09/09/2024                    | EUR                | 1 249 482         | 0.17            |
| 1 400 000                       | BERLIN HYP AG 0.375% 18-28/08/2023                | EUR                | 1 383 370         | 0.19            |
| 1 200 000                       | COMMERZBANK AG 0.250% 19-16/09/2024               | EUR                | 1 129 767         | 0.15            |
| 3 385 000                       | COMMERZBANK AG 0.500% 18-28/08/2023               | EUR                | 3 342 319         | 0.45            |
| 2 708 000                       | COMMERZBANK AG 0.625% 19-28/08/2024               | EUR                | 2 614 165         | 0.36            |
| 1 100 000                       | COMMERZBANK AG 1.250% 18-23/10/2023               | EUR                | 1 085 220         | 0.15            |
| 1 400 000                       | CONTINENTAL AG 0.000% 19-12/09/2023               | EUR                | 1 371 553         | 0.19            |
| 2 708 000                       | DEUTSCHE BANK AG 1.125% 18-30/08/2023             | EUR                | 2 694 812         | 0.37            |
| 1 600 000                       | DEUTSCHE WOHNEN 1.000% 20-30/04/2025              | EUR                | 1 514 390         | 0.21            |
| 1 400 000                       | DT PFANDBRIEFBAN 0.125% 19-05/09/2024             | EUR                | 1 324 777         | 0.18            |
| 2 000 000                       | DT PFANDBRIEFBAN 0.250% 22-17/01/2025             | EUR                | 1 864 706         | 0.25            |
| 1 760 000                       | FRESENIUS MEDICA 0.250% 19-29/11/2023             | EUR                | 1 723 875         | 0.23            |
| 1 354 000                       | FRESENIUS SE & C 1.875% 19-15/02/2025             | EUR                | 1 324 937         | 0.18            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 1-3Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity   | Denomination                                      | Quotation currency | Market value | % of net assets |
|------------|---------------------------------------------------|--------------------|--------------|-----------------|
| 2 031 000  | FRESENIUS SE & C 1.875% 22-24/05/2025             | EUR                | 1 976 606    | 0.27            |
| 1 400 000  | HAMBURG COM BANK 0.750% 20-23/11/2023             | EUR                | 1 392 377    | 0.19            |
| 1 300 000  | INFINEON TECH 0.625% 22-17/02/2025                | EUR                | 1 248 694    | 0.17            |
| 2 000 000  | INFINEON TECH 0.750% 20-24/06/2023                | EUR                | 1 988 045    | 0.27            |
| 1 354 000  | LANXESS 1.125% 18-16/05/2025                      | EUR                | 1 313 146    | 0.18            |
| 1 700 000  | MERCK FIN SERVIC 0.005% 18-15/12/2023             | EUR                | 1 670 949    | 0.23            |
| 1 000 000  | SANTAN CONS BANK 0.250% 19-15/10/2024             | EUR                | 953 598      | 0.13            |
| 1 100 000  | VONOVIA SE 0.000% 21-01/09/2023                   | EUR                | 1 075 943    | 0.15            |
| 1 500 000  | VONOVIA SE 0.000% 21-16/09/2024                   | EUR                | 1 411 344    | 0.19            |
| Sweden     |                                                   |                    | 24 925 950   | 3.39            |
| 1 400 000  | AUTOLIV INC 0.750% 18-26/06/2023                  | EUR                | 1 378 157    | 0.19            |
| 1 400 000  | CASTELLUM AB 2.125% 18-20/11/2023                 | EUR                | 1 359 778    | 0.18            |
| 2 700 000  | NORDEA BANK AB 0.875% 18-26/06/2023               | EUR                | 2 686 753    | 0.37            |
| 1 382 000  | SAGAX AB 2.000% 18-17/01/2024                     | EUR                | 1 352 349    | 0.18            |
| 1 500 000  | SAMHALLSBYGG 1.750% 19-14/01/2025                 | EUR                | 1 094 816    | 0.15            |
| 2 800 000  | SKANDINAVISKA ENSKILDA BANK 0.050% 19-01/07/2024  | EUR                | 2 702 337    | 0.37            |
| 2 708 000  | SVENSKA HANDELSBANKEN 0.125% 19-18/06/2024        | EUR                | 2 625 508    | 0.36            |
| 1 300 000  | SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023        | EUR                | 1 287 924    | 0.18            |
| 3 385 000  | SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025        | EUR                | 3 286 843    | 0.45            |
| 2 031 000  | SWEDBANK AB 0.250% 19-09/10/2024                  | EUR                | 1 933 934    | 0.26            |
| 1 300 000  | SWEDBANK AB 0.400% 18-29/08/2023                  | EUR                | 1 283 767    | 0.17            |
| 2 708 000  | SWEDBANK AB 0.750% 20-05/05/2025                  | EUR                | 2 596 805    | 0.35            |
| 1 354 000  | TELE2 AB 1.125% 18-15/05/2024                     | EUR                | 1 336 979    | 0.18            |
| Italy      |                                                   |                    | 24 730 077   | 3.36            |
| 2 261 000  | INTESA SANPAOLO 0.750% 19-04/12/2024              | EUR                | 2 169 446    | 0.29            |
| 3 285 000  | INTESA SANPAOLO 1.000% 19-04/07/2024              | EUR                | 3 193 900    | 0.43            |
| 2 978 000  | INTESA SANPAOLO 2.125% 18-30/08/2023              | EUR                | 2 991 360    | 0.41            |
| 3 385 000  | INTESA SANPAOLO 2.125% 20-26/05/2025              | EUR                | 3 301 542    | 0.45            |
| 1 354 000  | LEASYS SPA 0.000% 21-22/07/2024                   | EUR                | 1 294 196    | 0.18            |
| 1 354 000  | MEDIOBANCA SPA 1.125% 20-23/04/2025               | EUR                | 1 275 798    | 0.17            |
| 1 354 000  | MEDIOBANCA SPA 1.625% 19-07/01/2025               | EUR                | 1 317 109    | 0.18            |
| 2 708 000  | TERNA SPA 1.000% 18-23/07/2023                    | EUR                | 2 697 481    | 0.37            |
| 2 708 000  | UNICREDIT SPA 0.500% 19-09/04/2025                | EUR                | 2 514 312    | 0.34            |
| 1 348 000  | UNIONE DI BANCHE 1.500% 19-10/04/2024             | EUR                | 1 336 374    | 0.18            |
| 1 354 000  | UNIONE DI BANCHE 1.625% 19-21/04/2025             | EUR                | 1 291 026    | 0.18            |
| 1 354 000  | UNIONE DI BANCHE 2.625% 19-20/06/2024             | EUR                | 1 347 533    | 0.18            |
| Luxembourg |                                                   |                    | 19 580 396   | 2.65            |
| 2 000 000  | AROUNDTOWN SA 1.000% 17-07/01/2025                | EUR                | 1 851 807    | 0.25            |
| 2 166 000  | BECTON DICKINSON 0.632% 19-04/06/2023             | EUR                | 2 147 816    | 0.29            |
| 1 760 000  | HEIDELCEMENT FIN 2.500% 20-09/10/2024             | EUR                | 1 751 867    | 0.24            |
| 1 300 000  | HIGHLAND HOLDING 0.000% 21-12/11/2023             | EUR                | 1 269 118    | 0.17            |
| 1 354 000  | HOLCIM FINANCE L 1.500% 22-06/04/2025             | EUR                | 1 310 504    | 0.18            |
| 1 354 000  | HOLCIM FINANCE L 2.375% 20-09/04/2025             | EUR                | 1 344 274    | 0.18            |
| 1 350 000  | JOHN DEERE CASH 0.500% 17-15/09/2023              | EUR                | 1 335 879    | 0.18            |
| 2 200 000  | JOHN DEERE CASH 1.375% 20-02/04/2024              | EUR                | 2 191 336    | 0.30            |
| 1 697 000  | NESTLE FINANCE INTERNATIONAL 0.000% 20-12/11/2024 | EUR                | 1 634 643    | 0.22            |
| 1 354 000  | NESTLE FINANCE INTERNATIONAL 0.375% 17-18/01/2024 | EUR                | 1 333 854    | 0.18            |
| 2 000 000  | NOVARTIS FINANCE 0.500% 18-14/08/2023             | EUR                | 1 988 601    | 0.27            |
| 1 500 000  | TYCO ELECTRONICS 0.000% 20-14/02/2025             | EUR                | 1 420 697    | 0.19            |
| Japan      |                                                   |                    | 18 463 718   | 2.53            |
| 1 354 000  | MITSUBISHI UFJ FINANCE 0.339% 19-19/07/2024       | EUR                | 1 301 411    | 0.18            |
| 2 031 000  | MITSUBISHI UFJ FINANCE 0.872% 17-07/09/2024       | EUR                | 1 964 987    | 0.27            |
| 1 400 000  | MITSUBISHI UFJ FINANCE 0.978% 20-09/06/2024       | EUR                | 1 373 497    | 0.19            |
| 1 354 000  | MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023       | EUR                | 1 343 413    | 0.18            |
| 1 300 000  | MIZUHO FINANCIAL 0.118% 19-06/09/2024             | EUR                | 1 238 533    | 0.17            |
| 2 100 000  | MIZUHO FINANCIAL 0.523% 19-10/06/2024             | EUR                | 2 035 375    | 0.28            |
| 1 354 000  | MIZUHO FINANCIAL 0.956% 17-16/10/2024             | EUR                | 1 311 525    | 0.18            |
| 1 375 000  | MIZUHO FINANCIAL 1.020% 18-11/10/2023             | EUR                | 1 361 532    | 0.19            |
| 2 708 000  | NTT FINANCE 0.010% 21-03/03/2025                  | EUR                | 2 566 450    | 0.35            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 1-3Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity         | Denomination                                 | Quotation currency | Market value      | % of net assets |
|------------------|----------------------------------------------|--------------------|-------------------|-----------------|
| 1 354 000        | SUMITOMO MITSUI 0.465% 19-30/05/2024         | EUR                | 1 311 816         | 0.18            |
| 1 354 000        | SUMITOMO MITSUI 0.819% 18-23/07/2023         | EUR                | 1 343 742         | 0.18            |
| 1 354 000        | SUMITOMO MITSUI 0.934% 17-11/10/2024         | EUR                | 1 311 437         | 0.18            |
| <i>Canada</i>    |                                              |                    | <i>17 151 751</i> | <i>2.34</i>     |
| 2 708 000        | BANK NOVA SCOTIA 0.500% 19-30/04/2024        | EUR                | 2 635 508         | 0.36            |
| 2 708 000        | CAN IMPERIAL BK 0.375% 19-03/05/2024         | EUR                | 2 628 379         | 0.36            |
| 2 700 000        | ROYAL BK CANADA 0.125% 19-23/07/2024         | EUR                | 2 593 118         | 0.35            |
| 1 354 000        | ROYAL BK CANADA 0.250% 19-02/05/2024         | EUR                | 1 312 047         | 0.18            |
| 4 062 000        | TORONTO DOMINION BANK 0.375% 19-25/04/2024   | EUR                | 3 949 651         | 0.54            |
| 4 062 000        | TORONTO DOMINION BANK 0.625% 18-20/07/2023   | EUR                | 4 033 048         | 0.55            |
| <i>Norway</i>    |                                              |                    | <i>16 294 745</i> | <i>2.21</i>     |
| 5 315 000        | DNB BANK ASA 0.050% 19-14/11/2023            | EUR                | 5 211 696         | 0.70            |
| 2 031 000        | DNB BANK ASA 0.250% 19-09/04/2024            | EUR                | 1 981 787         | 0.27            |
| 2 031 000        | DNB BANK ASA 0.600% 18-25/09/2023            | EUR                | 2 011 271         | 0.27            |
| 1 200 000        | SANTANDER CONSUM 0.125% 19-11/09/2024        | EUR                | 1 144 018         | 0.16            |
| 1 400 000        | SANTANDER CONSUM 0.125% 20-25/02/2025        | EUR                | 1 315 191         | 0.18            |
| 1 354 000        | SPAREBANK 1 OEST 0.250% 19-30/09/2024        | EUR                | 1 299 077         | 0.18            |
| 1 354 000        | SPAREBANK 1 SMN 0.750% 18-03/07/2023         | EUR                | 1 344 903         | 0.18            |
| 2 031 000        | SPAREBANK 1 SR 0.625% 19-25/03/2024          | EUR                | 1 986 802         | 0.27            |
| <i>Ireland</i>   |                                              |                    | <i>13 534 875</i> | <i>1.84</i>     |
| 2 100 000        | AIB GROUP PLC 1.250% 19-28/05/2024           | EUR                | 2 045 913         | 0.28            |
| 1 354 000        | DELL BANK INTERN 1.625% 20-24/06/2024        | EUR                | 1 340 324         | 0.18            |
| 1 354 000        | EATON CAPITAL 0.697% 19-14/05/2025           | EUR                | 1 280 061         | 0.17            |
| 2 302 000        | FCA BANK IE 0.000% 21-16/04/2024             | EUR                | 2 221 031         | 0.30            |
| 2 302 000        | FCA BANK IE 0.125% 20-16/11/2023             | EUR                | 2 251 327         | 0.31            |
| 2 302 000        | FCA BANK IE 0.500% 19-13/09/2024             | EUR                | 2 225 604         | 0.30            |
| 2 200 000        | FCA BANK IE 0.500% 20-18/09/2023             | EUR                | 2 170 615         | 0.30            |
| <i>Finland</i>   |                                              |                    | <i>12 866 032</i> | <i>1.75</i>     |
| 1 354 000        | CASTELLUM HELSIN 2.000% 22-24/03/2025        | EUR                | 1 198 759         | 0.16            |
| 1 354 000        | CRH FINLAND SERV 0.875% 20-05/11/2023        | EUR                | 1 336 589         | 0.18            |
| 1 300 000        | KOJAMO OYJ 1.500% 17-19/06/2024              | EUR                | 1 235 700         | 0.17            |
| 1 354 000        | KOJAMO OYJ 1.625% 18-07/03/2025              | EUR                | 1 256 188         | 0.17            |
| 2 650 000        | OP CORPORATE BK 0.125% 20-01/07/2024         | EUR                | 2 564 197         | 0.35            |
| 1 354 000        | OP CORPORATE BK 0.375% 18-29/08/2023         | EUR                | 1 338 342         | 0.18            |
| 1 354 000        | OP CORPORATE BK 0.375% 19-19/06/2024         | EUR                | 1 301 955         | 0.18            |
| 1 354 000        | OP CORPORATE BK 0.375% 19-26/02/2024         | EUR                | 1 324 542         | 0.18            |
| 1 354 000        | OP CORPORATE BK 1.000% 18-22/05/2025         | EUR                | 1 309 760         | 0.18            |
| <i>Denmark</i>   |                                              |                    | <i>12 417 591</i> | <i>1.69</i>     |
| 2 708 000        | DANSKE BANK A/S 0.625% 20-26/05/2025         | EUR                | 2 575 720         | 0.35            |
| 1 354 000        | DANSKE BANK A/S 1.625% 19-15/03/2024         | EUR                | 1 342 372         | 0.18            |
| 1 760 000        | NOVO NORDISK FIN 0.000% 21-04/06/2024        | EUR                | 1 710 337         | 0.23            |
| 1 354 000        | NOVO NORDISK FIN 0.750% 22-31/03/2025        | EUR                | 1 321 631         | 0.18            |
| 1 350 000        | NYKREDIT 0.125% 19-10/07/2024                | EUR                | 1 290 103         | 0.18            |
| 1 300 000        | NYKREDIT 0.625% 19-17/01/2025                | EUR                | 1 239 128         | 0.17            |
| 1 625 000        | NYKREDIT 0.875% 19-17/01/2024                | EUR                | 1 590 446         | 0.22            |
| 1 354 000        | SYDBANK A/S 1.375% 18-18/09/2023             | EUR                | 1 347 854         | 0.18            |
| <i>Australia</i> |                                              |                    | <i>8 279 173</i>  | <i>1.13</i>     |
| 2 031 000        | NATIONAL AUSTRALIA BANK 0.250% 19-20/05/2024 | EUR                | 1 972 337         | 0.27            |
| 1 354 000        | NATIONAL AUSTRALIA BANK 0.625% 17-18/09/2024 | EUR                | 1 313 694         | 0.18            |
| 2 031 000        | NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023 | EUR                | 2 014 844         | 0.27            |
| 1 280 000        | WESTPAC BANKING 0.625% 17-22/11/2024         | EUR                | 1 237 691         | 0.17            |
| 1 760 000        | WESTPAC BANKING 0.750% 18-17/10/2023         | EUR                | 1 740 607         | 0.24            |
| <i>Belgium</i>   |                                              |                    | <i>8 126 106</i>  | <i>1.10</i>     |
| 1 400 000        | BELFIUS BANK SA 0.625% 18-30/08/2023         | EUR                | 1 387 243         | 0.19            |
| 1 400 000        | BELFIUS BANK SA 1.000% 17-26/10/2024         | EUR                | 1 356 156         | 0.18            |
| 1 400 000        | KBC GROUP NV 0.625% 19-10/04/2025            | EUR                | 1 328 410         | 0.18            |
| 1 400 000        | KBC GROUP NV 0.875% 18-27/06/2023            | EUR                | 1 393 710         | 0.19            |
| 2 700 000        | KBC GROUP NV 1.125% 19-25/01/2024            | EUR                | 2 660 587         | 0.36            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 1-3Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                   | Denomination                                       | Quotation currency | Market value       | % of net assets |
|----------------------------|----------------------------------------------------|--------------------|--------------------|-----------------|
| <i>Austria</i>             |                                                    |                    | <i>4 480 974</i>   | <i>0.61</i>     |
| 1 300 000                  | ERSTE GROUP 0.375% 19-16/04/2024                   | EUR                | 1 260 014          | 0.17            |
| 1 400 000                  | RAIFFEISEN BANK INTERNATIONAL 1.000% 18-04/12/2023 | EUR                | 1 368 881          | 0.19            |
| 2 000 000                  | RAIFFEISEN BK IN 0.250% 20-22/01/2025              | EUR                | 1 852 079          | 0.25            |
| <i>Guernsey Island</i>     |                                                    |                    | <i>2 606 149</i>   | <i>0.36</i>     |
| 1 354 000                  | BANK JULIUS BAER 0.000% 21-25/06/2024              | EUR                | 1 301 283          | 0.18            |
| 1 489 000                  | GLOBALWORTH REAL 3.000% 18-29/03/2025              | EUR                | 1 304 866          | 0.18            |
| <i>South Korea</i>         |                                                    |                    | <i>1 394 244</i>   | <i>0.19</i>     |
| 1 450 000                  | SHINHAN BANK 0.250% 19-16/10/2024                  | EUR                | 1 394 244          | 0.19            |
| <b>Floating rate bonds</b> |                                                    |                    | <b>169 474 047</b> | <b>22.99</b>    |
| <i>United Kingdom</i>      |                                                    |                    | <i>35 601 908</i>  | <i>4.83</i>     |
| 2 031 000                  | BARCLAYS BANK PLC 19-09/06/2025 FRN                | EUR                | 1 946 522          | 0.26            |
| 5 415 000                  | BARCLAYS BANK PLC 20-02/04/2025 FRN                | EUR                | 5 458 264          | 0.73            |
| 3 385 000                  | HSBC HOLDINGS 18-04/12/2024 FRN                    | EUR                | 3 349 187          | 0.46            |
| 2 031 000                  | LLOYDS BANKING GROUP PLC 18-07/09/2028 FRN         | EUR                | 1 975 518          | 0.27            |
| 2 708 000                  | LLOYDS BANKING GROUP PLC 19-12/11/2025 FRN         | EUR                | 2 565 337          | 0.35            |
| 4 062 000                  | LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN         | EUR                | 4 096 051          | 0.56            |
| 2 708 000                  | NATIONWIDE BLDG 17-25/07/2029 FRN                  | EUR                | 2 605 383          | 0.35            |
| 2 708 000                  | NATIONWIDE BLDG 18-08/03/2026 FRN                  | EUR                | 2 593 995          | 0.35            |
| 4 062 000                  | ROYAL BANK OF SCOTLAND 18-02/03/2026 FRN           | EUR                | 3 898 218          | 0.53            |
| 2 031 000                  | ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN           | EUR                | 2 006 175          | 0.27            |
| 1 900 000                  | ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN           | EUR                | 1 806 822          | 0.25            |
| 2 031 000                  | SANTANDER UK GRP 20-28/02/2025 FRN                 | EUR                | 1 959 570          | 0.27            |
| 1 354 000                  | VIRGIN MONEY 20-24/06/2025 FRN                     | EUR                | 1 340 866          | 0.18            |
| <i>Switzerland</i>         |                                                    |                    | <i>21 575 861</i>  | <i>2.92</i>     |
| 4 062 000                  | CREDIT SUISSE 17-17/07/2025 FRN                    | EUR                | 3 861 708          | 0.52            |
| 5 315 000                  | CREDIT SUISSE 20-02/04/2026 FRN                    | EUR                | 5 190 280          | 0.70            |
| 4 150 000                  | UBS GROUP 20-29/01/2026 FRN                        | EUR                | 3 869 532          | 0.53            |
| 4 062 000                  | UBS GROUP 22-21/03/2025 FRN                        | EUR                | 3 966 556          | 0.54            |
| 4 800 000                  | UBS GROUP FUNDING 18-17/04/2025 FRN                | EUR                | 4 687 785          | 0.63            |
| <i>Spain</i>               |                                                    |                    | <i>20 290 285</i>  | <i>2.75</i>     |
| 2 000 000                  | BANCO BILBAO VIZCAYA ARGENTARIA 19-22/02/2029 FRN  | EUR                | 1 954 995          | 0.27            |
| 2 700 000                  | BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN  | EUR                | 2 428 485          | 0.33            |
| 1 400 000                  | BANCO SABADELL 19-07/11/2025 FRN                   | EUR                | 1 315 401          | 0.18            |
| 4 300 000                  | BANCO SANTANDER 22-26/01/2025 FRN                  | EUR                | 4 172 958          | 0.56            |
| 2 700 000                  | BANKIA 19-15/02/2029 FRN                           | EUR                | 2 670 098          | 0.36            |
| 2 700 000                  | CAIXABANK 17-14/07/2028 FRN                        | EUR                | 2 663 812          | 0.36            |
| 2 700 000                  | CAIXABANK 18-17/04/2030 FRN                        | EUR                | 2 511 339          | 0.34            |
| 2 700 000                  | CAIXABANK 22-13/04/2026 FRN                        | EUR                | 2 573 197          | 0.35            |
| <i>France</i>              |                                                    |                    | <i>18 949 193</i>  | <i>2.57</i>     |
| 2 600 000                  | BNP PARIBAS 19-15/07/2025 FRN                      | EUR                | 2 493 043          | 0.34            |
| 3 900 000                  | CREDIT AGRICOLE SA 20-22/04/2026 FRN               | EUR                | 3 700 586          | 0.50            |
| 1 300 000                  | CREDIT MUTUEL ARKEA 17-25/10/2029 FRN              | EUR                | 1 232 893          | 0.17            |
| 2 000 000                  | DANONE 17-31/12/2049 FRN                           | EUR                | 1 932 926          | 0.26            |
| 2 700 000                  | ORANGE 19-31/12/2049 FRN                           | EUR                | 2 520 601          | 0.34            |
| 2 000 000                  | SOCIETE GENERALE 20-21/04/2026 FRN                 | EUR                | 1 894 020          | 0.26            |
| 2 700 000                  | SOCIETE GENERALE 22-30/05/2025 FRN                 | EUR                | 2 666 148          | 0.36            |
| 3 400 000                  | UNIBAIL-RODAMCO 18-31/12/2049 FRN                  | EUR                | 2 508 976          | 0.34            |
| <i>The Netherlands</i>     |                                                    |                    | <i>14 162 930</i>  | <i>1.92</i>     |
| 2 600 000                  | ING GROEP NV 17-26/09/2029 FRN                     | EUR                | 2 463 757          | 0.33            |
| 2 000 000                  | ING GROEP NV 18-22/03/2030 FRN                     | EUR                | 1 884 204          | 0.26            |
| 2 800 000                  | ING GROEP NV 19-03/09/2025 FRN                     | EUR                | 2 640 182          | 0.36            |
| 3 400 000                  | ING GROEP NV 21-29/11/2025 FRN                     | EUR                | 3 181 809          | 0.43            |
| 4 100 000                  | ING GROEP NV 22-23/05/2026 FRN                     | EUR                | 3 992 978          | 0.54            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 1-3Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                            | Quotation currency | Market value       | % of net assets |
|-----------------------------------|-----------------------------------------|--------------------|--------------------|-----------------|
| <i>Denmark</i>                    |                                         |                    |                    |                 |
| 2 031 000                         | DANSKE BANK A/S 19-12/02/2030 FRN       | EUR                | 12 364 798         | 1.67            |
| 2 000 000                         | DANSKE BANK A/S 19-21/06/2029 FRN       | EUR                | 1 874 844          | 0.25            |
| 2 708 000                         | DANSKE BANK A/S 19-27/08/2025 FRN       | EUR                | 1 946 933          | 0.26            |
| 3 385 000                         | DANSKE BANK A/S 21-10/11/2024 FRN       | EUR                | 2 577 277          | 0.35            |
| 1 354 000                         | JYSKE BANK A/S 19-20/06/2024 FRN        | EUR                | 3 299 523          | 0.45            |
| 1 400 000                         | JYSKE BANK A/S 20-15/10/2025 FRN        | EUR                | 1 336 265          | 0.18            |
|                                   |                                         |                    | 1 329 956          | 0.18            |
| <i>United States of America</i>   |                                         |                    |                    |                 |
| 3 385 000                         | BANK OF AMERICA CORP 19-09/05/2026 FRN  | EUR                | 11 222 799         | 1.52            |
| 4 100 000                         | MORGAN STANLEY 19-26/07/2024 FRN        | EUR                | 3 199 511          | 0.43            |
| 4 062 000                         | MORGAN STANLEY 22-08/05/2026 FRN        | EUR                | 4 039 031          | 0.55            |
|                                   |                                         |                    | 3 984 257          | 0.54            |
| <i>Italy</i>                      |                                         |                    |                    |                 |
| 2 000 000                         | UNICREDIT SPA 19-03/07/2025 FRN         | EUR                | 8 342 736          | 1.13            |
| 3 385 000                         | UNICREDIT SPA 19-25/06/2025 FRN         | EUR                | 1 920 865          | 0.26            |
| 3 385 000                         | UNICREDIT SPA 20-20/01/2026 FRN         | EUR                | 3 273 212          | 0.44            |
|                                   |                                         |                    | 3 148 659          | 0.43            |
| <i>Belgium</i>                    |                                         |                    |                    |                 |
| 1 900 000                         | ELIA SYSTEM OP 18-31/12/2049 FRN        | EUR                | 6 819 429          | 0.93            |
| 1 000 000                         | KBC GROUP NV 17-18/09/2029 FRN          | EUR                | 1 850 054          | 0.25            |
| 2 000 000                         | KBC GROUP NV 19-03/12/2029 FRN          | EUR                | 941 773            | 0.13            |
| 2 300 000                         | KBC GROUP NV 22-29/03/2026 FRN          | EUR                | 1 815 228          | 0.25            |
|                                   |                                         |                    | 2 212 374          | 0.30            |
| <i>Germany</i>                    |                                         |                    |                    |                 |
| 1 400 000                         | COMMERZBANK AG 20-24/03/2026 FRN        | EUR                | 6 393 154          | 0.88            |
| 4 100 000                         | DEUTSCHE BANK AG 20-19/11/2025 FRN      | EUR                | 1 306 911          | 0.18            |
| 1 300 000                         | MERCK 19-25/06/2079 FRN                 | EUR                | 3 868 303          | 0.53            |
|                                   |                                         |                    | 1 217 940          | 0.17            |
| <i>Australia</i>                  |                                         |                    |                    |                 |
| 2 708 000                         | AUST & NZ BANK 19-21/11/2029 FRN        | EUR                | 5 150 179          | 0.70            |
| 2 708 000                         | COM BK AUSTRALIA 17-03/10/2029 FRN      | EUR                | 2 545 573          | 0.35            |
|                                   |                                         |                    | 2 604 606          | 0.35            |
| <i>Sweden</i>                     |                                         |                    |                    |                 |
| 2 100 000                         | SVENSKA HANDELSBANKEN 18-05/03/2029 FRN | EUR                | 3 366 289          | 0.46            |
| 1 344 000                         | SWEDBANK AB 18-18/09/2028 FRN           | EUR                | 2 047 376          | 0.28            |
|                                   |                                         |                    | 1 318 913          | 0.18            |
| <i>Norway</i>                     |                                         |                    |                    |                 |
| 2 031 000                         | DNB BANK ASA 22-31/05/2026 FRN          | EUR                | 1 984 078          | 0.27            |
|                                   |                                         |                    | 1 984 078          | 0.27            |
| <i>Luxembourg</i>                 |                                         |                    |                    |                 |
| 1 600 000                         | TLG FINANCE 19-31/12/2059 FRN           | EUR                | 1 178 436          | 0.16            |
|                                   |                                         |                    | 1 178 436          | 0.16            |
| <i>Austria</i>                    |                                         |                    |                    |                 |
| 1 400 000                         | RAIFFEISEN BK IN 19-12/03/2030 FRN      | EUR                | 1 152 754          | 0.16            |
|                                   |                                         |                    | 1 152 754          | 0.16            |
| <i>Cyprus</i>                     |                                         |                    |                    |                 |
| 1 354 000                         | AROUNDTOWN SA 19-12/01/2168 FRN         | EUR                | 919 218            | 0.12            |
|                                   |                                         |                    | 919 218            | 0.12            |
| <b>Total securities portfolio</b> |                                         |                    | <b>730 417 657</b> | <b>99.28</b>    |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                                            | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                                         |                    | 599 388 727        | 99.24           |
| <b>Bonds</b>                                                                                                     |                                                         |                    | <b>425 268 758</b> | <b>70.46</b>    |
| <i>France</i>                                                                                                    |                                                         |                    | <i>87 995 513</i>  | <i>14.58</i>    |
| 1 500 000                                                                                                        | ALD SA 1.250% 22-02/03/2026                             | EUR                | 1 380 361          | 0.23            |
| 1 400 000                                                                                                        | ALSTOM S 0.250% 19-14/10/2026                           | EUR                | 1 258 602          | 0.21            |
| 1 000 000                                                                                                        | APRR SA 1.250% 20-14/01/2027                            | EUR                | 946 407            | 0.16            |
| 1 500 000                                                                                                        | AUCHAN SA 2.875% 20-29/01/2026                          | EUR                | 1 400 698          | 0.23            |
| 3 400 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026 | EUR                | 3 077 975          | 0.51            |
| 3 100 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 18-17/07/2025 | EUR                | 2 946 613          | 0.49            |
| 3 600 000                                                                                                        | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-08/06/2026 | EUR                | 3 349 941          | 0.54            |
| 2 000 000                                                                                                        | BNP PARIBAS 0.125% 19-04/09/2026                        | EUR                | 1 761 960          | 0.29            |
| 2 530 000                                                                                                        | BNP PARIBAS 1.125% 18-11/06/2026                        | EUR                | 2 348 900          | 0.39            |
| 1 500 000                                                                                                        | BPCE 0.010% 21-14/01/2027                               | EUR                | 1 326 426          | 0.22            |
| 3 500 000                                                                                                        | BPCE 0.250% 20-15/01/2026                               | EUR                | 3 235 840          | 0.54            |
| 2 100 000                                                                                                        | BPCE 0.375% 22-02/02/2026                               | EUR                | 1 941 579          | 0.32            |
| 2 100 000                                                                                                        | BPCE 0.500% 19-24/02/2027                               | EUR                | 1 849 651          | 0.31            |
| 1 600 000                                                                                                        | BPCE 1.375% 18-23/03/2026                               | EUR                | 1 507 431          | 0.25            |
| 2 000 000                                                                                                        | BPCE 1.750% 22-26/04/2027                               | EUR                | 1 901 193          | 0.31            |
| 1 500 000                                                                                                        | CAPGEMINI SE 0.625% 20-23/06/2025                       | EUR                | 1 423 716          | 0.24            |
| 1 600 000                                                                                                        | CAPGEMINI SE 1.625% 20-15/04/2026                       | EUR                | 1 547 530          | 0.26            |
| 1 400 000                                                                                                        | CIE DE ST GOBAIN 1.125% 18-23/03/2026                   | EUR                | 1 330 191          | 0.22            |
| 2 000 000                                                                                                        | CREDIT AGRICOLE SA 0.375% 19-21/10/2025                 | EUR                | 1 857 730          | 0.31            |
| 2 400 000                                                                                                        | CREDIT AGRICOLE SA 1.000% 22-18/09/2025                 | EUR                | 2 305 842          | 0.38            |
| 1 000 000                                                                                                        | CREDIT MUTUEL ARKEA 0.010% 20-28/01/2026                | EUR                | 911 335            | 0.15            |
| 1 500 000                                                                                                        | CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027                | EUR                | 1 357 442          | 0.22            |
| 1 000 000                                                                                                        | CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026                | EUR                | 949 651            | 0.16            |
| 1 900 000                                                                                                        | DANONE 0.000% 21-01/12/2025                             | EUR                | 1 760 306          | 0.29            |
| 1 500 000                                                                                                        | DANONE 0.571% 20-17/03/2027                             | EUR                | 1 370 957          | 0.23            |
| 1 800 000                                                                                                        | DASSAULT SYSTEME 0.125% 19-16/09/2026                   | EUR                | 1 643 721          | 0.27            |
| 1 000 000                                                                                                        | EDENRED 1.875% 18-06/03/2026                            | EUR                | 978 054            | 0.16            |
| 2 500 000                                                                                                        | ESSILORLUXOTTICA 0.375% 20-05/01/2026                   | EUR                | 2 360 675          | 0.39            |
| 1 600 000                                                                                                        | EUTELSAT SA 2.000% 18-02/10/2025                        | EUR                | 1 547 383          | 0.26            |
| 1 200 000                                                                                                        | HOLDING DINFRA 2.500% 20-04/05/2027                     | EUR                | 1 144 125          | 0.19            |
| 2 400 000                                                                                                        | LOREAL SA 0.875% 22-29/06/2026                          | EUR                | 2 310 846          | 0.38            |
| 1 500 000                                                                                                        | MICHELIN 0.875% 18-03/09/2025                           | EUR                | 1 440 194          | 0.24            |
| 1 500 000                                                                                                        | ORANGE 0.000% 19-04/09/2026                             | EUR                | 1 355 834          | 0.22            |
| 1 500 000                                                                                                        | ORANGE 0.000% 21-29/06/2026                             | EUR                | 1 362 774          | 0.23            |
| 1 700 000                                                                                                        | ORANGE 1.000% 18-12/09/2025                             | EUR                | 1 633 765          | 0.27            |
| 1 600 000                                                                                                        | RCI BANQUE 0.500% 22-14/07/2025                         | EUR                | 1 441 431          | 0.24            |
| 1 600 000                                                                                                        | RCI BANQUE 1.125% 20-15/01/2027                         | EUR                | 1 376 579          | 0.23            |
| 1 523 000                                                                                                        | RCI BANQUE 1.625% 18-26/05/2026                         | EUR                | 1 369 664          | 0.23            |
| 1 305 000                                                                                                        | RCI BANQUE 1.750% 19-10/04/2026                         | EUR                | 1 185 798          | 0.20            |
| 3 100 000                                                                                                        | SANOFI 1.000% 18-21/03/2026                             | EUR                | 2 993 354          | 0.50            |
| 2 600 000                                                                                                        | SOCIETE GENERALE 0.125% 20-24/02/2026                   | EUR                | 2 378 653          | 0.39            |
| 3 100 000                                                                                                        | SOCIETE GENERALE 0.750% 20-25/01/2027                   | EUR                | 2 739 761          | 0.45            |
| 1 500 000                                                                                                        | SOCIETE GENERALE 0.875% 19-01/07/2026                   | EUR                | 1 365 474          | 0.23            |
| 1 500 000                                                                                                        | SUEZ 0.000% 21-09/06/2026                               | EUR                | 1 361 443          | 0.23            |
| 1 700 000                                                                                                        | SUEZ 1.250% 20-02/04/2027                               | EUR                | 1 599 632          | 0.26            |
| 1 500 000                                                                                                        | SUEZ 1.875% 22-24/05/2027                               | EUR                | 1 432 399          | 0.24            |
| 1 000 000                                                                                                        | TELEPERFORMANCE 1.875% 18-02/07/2025                    | EUR                | 981 410            | 0.16            |
| 1 600 000                                                                                                        | UNIBAIL-RODAMCO 1.000% 19-27/02/2027                    | EUR                | 1 387 220          | 0.23            |
| 1 300 000                                                                                                        | UNIBAIL-RODAMCO 1.125% 18-15/09/2025                    | EUR                | 1 189 174          | 0.20            |
| 2 000 000                                                                                                        | URW 0.625% 20-04/05/2027                                | EUR                | 1 673 962          | 0.28            |
| 1 300 000                                                                                                        | VIVENDI SA 0.625% 19-11/06/2025                         | EUR                | 1 234 724          | 0.20            |
| 1 506 000                                                                                                        | WPP FINANCE 2.375% 20-19/05/2027                        | EUR                | 1 459 187          | 0.24            |
| <i>The Netherlands</i>                                                                                           |                                                         |                    | <i>53 400 870</i>  | <i>8.85</i>     |
| 1 600 000                                                                                                        | ABN AMRO BANK NV 0.500% 19-15/04/2026                   | EUR                | 1 501 046          | 0.25            |
| 2 400 000                                                                                                        | ABN AMRO BANK NV 0.600% 20-15/01/2027                   | EUR                | 2 151 644          | 0.36            |
| 1 506 000                                                                                                        | ACHMEA BV 1.500% 20-26/05/2027                          | EUR                | 1 432 216          | 0.24            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity              | Denomination                                           | Quotation currency | Market value      | % of net assets |
|-----------------------|--------------------------------------------------------|--------------------|-------------------|-----------------|
| 1 900 000             | ALLIANZ FINANCE 0.000% 21-22/11/2026                   | EUR                | 1 726 966         | 0.29            |
| 1 500 000             | ALLIANZ FINANCE 0.875% 19-15/01/2026                   | EUR                | 1 440 968         | 0.24            |
| 2 008 000             | BMW FINANCE NV 0.000% 21-11/01/2026                    | EUR                | 1 849 943         | 0.31            |
| 1 500 000             | BMW FINANCE NV 0.375% 20-14/01/2027                    | EUR                | 1 377 362         | 0.23            |
| 1 506 000             | BMW FINANCE NV 0.750% 19-13/07/2026                    | EUR                | 1 423 393         | 0.24            |
| 1 506 000             | BMW FINANCE NV 1.000% 18-29/08/2025                    | EUR                | 1 457 490         | 0.24            |
| 1 500 000             | BMW FINANCE NV 1.125% 18-22/05/2026                    | EUR                | 1 433 449         | 0.24            |
| 1 205 000             | BRENTAG FINANCE 1.125% 17-27/09/2025                   | EUR                | 1 135 828         | 0.19            |
| 1 405 000             | COCA-COLA HBC BV 1.000% 19-14/05/2027                  | EUR                | 1 283 576         | 0.21            |
| 1 500 000             | COOPERATIEVE RAB 0.250% 19-30/10/2026                  | EUR                | 1 351 062         | 0.22            |
| 2 008 000             | DEUTSCHE TEL FIN 1.375% 18-01/12/2025                  | EUR                | 1 961 827         | 0.32            |
| 1 300 000             | DIGITAL DUTCH 0.625% 20-15/07/2025                     | EUR                | 1 197 310         | 0.20            |
| 1 200 000             | EURONEXT NV 0.125% 21-17/05/2026                       | EUR                | 1 093 529         | 0.18            |
| 2 000 000             | ING GROEP NV 2.125% 19-10/01/2026                      | EUR                | 1 943 857         | 0.32            |
| 1 050 000             | ISS FINANCE B.V. 1.250% 20-07/07/2025                  | EUR                | 1 008 884         | 0.17            |
| 1 400 000             | JDE PEETS NV 0.000% 21-16/01/2026                      | EUR                | 1 244 863         | 0.21            |
| 2 008 000             | LEASEPLAN CORP 0.250% 21-07/09/2026                    | EUR                | 1 759 285         | 0.29            |
| 2 075 000             | LEASEPLAN CORP 0.250% 21-23/02/2026                    | EUR                | 1 854 135         | 0.31            |
| 1 500 000             | LINDE FINANCE BV 0.250% 20-19/05/2027                  | EUR                | 1 348 289         | 0.22            |
| 1 070 000             | MONDELEZ INTERNATIONAL HLDINGS NE 0.000% 20-22/09/2026 | EUR                | 957 242           | 0.16            |
| 1 500 000             | NIBC BANK NV 0.250% 21-09/09/2026                      | EUR                | 1 287 143         | 0.21            |
| 1 100 000             | NIBC BANK NV 0.875% 19-08/07/2025                      | EUR                | 1 025 316         | 0.17            |
| 1 000 000             | PROSUS NV 1.207% 22-19/01/2026                         | EUR                | 870 744           | 0.14            |
| 1 707 000             | RECKITT BEN TSY 0.375% 20-19/05/2026                   | EUR                | 1 583 665         | 0.26            |
| 1 004 000             | RELX FINANCE 1.500% 18-13/05/2027                      | EUR                | 946 746           | 0.16            |
| 1 500 000             | SGS NED HLDNG BV 0.125% 21-21/04/2027                  | EUR                | 1 321 356         | 0.22            |
| 1 205 000             | SIGNIFY NV 2.375% 20-11/05/2027                        | EUR                | 1 142 287         | 0.19            |
| 1 000 000             | SIKA CAPITAL BV 0.875% 19-29/04/2027                   | EUR                | 919 659           | 0.15            |
| 1 088 000             | SUDZUCKER INT 1.000% 17-28/11/2025                     | EUR                | 1 035 724         | 0.17            |
| 1 200 000             | THERMO FISHER 0.000% 21-18/11/2025                     | EUR                | 1 113 469         | 0.18            |
| 1 004 000             | UNILEVER FINANCE 0.750% 22-28/02/2026                  | EUR                | 954 303           | 0.16            |
| 1 000 000             | VOLKSBANK NV 0.250% 21-22/06/2026                      | EUR                | 884 810           | 0.15            |
| 1 500 000             | VONOVIA BV 0.625% 20-09/07/2026                        | EUR                | 1 324 129         | 0.22            |
| 1 000 000             | VONOVIA BV 1.125% 17-08/09/2025                        | EUR                | 934 366           | 0.15            |
| 1 400 000             | VONOVIA BV 1.500% 18-22/03/2026                        | EUR                | 1 285 311         | 0.21            |
| 1 000 000             | VONOVIA BV 1.800% 19-29/06/2025                        | EUR                | 955 913           | 0.16            |
| 1 000 000             | WP CAREY INC 2.125% 18-15/04/2027                      | EUR                | 905 925           | 0.15            |
| 1 038 000             | WPC EUROBOND 2.250% 18-09/04/2026                      | EUR                | 975 840           | 0.16            |
| <i>United Kingdom</i> |                                                        |                    | <i>46 720 053</i> | <i>7.73</i>     |
| 1 305 000             | BRITISH TELECOMM 0.500% 19-12/09/2025                  | EUR                | 1 225 606         | 0.20            |
| 1 255 000             | COCA-COLA EURO 1.750% 20-27/03/2026                    | EUR                | 1 219 723         | 0.20            |
| 3 012 000             | CREDIT SUISSE LD 0.250% 21-05/01/2026                  | EUR                | 2 699 360         | 0.45            |
| 1 405 000             | GLAXOSMITHKLINE 1.000% 17-12/09/2026                   | EUR                | 1 335 463         | 0.22            |
| 2 008 000             | GLAXOSMITHKLINE 1.250% 18-21/05/2026                   | EUR                | 1 931 490         | 0.32            |
| 1 800 000             | GSK CONSUMER HEA 1.250% 22-29/03/2026                  | EUR                | 1 726 812         | 0.29            |
| 1 505 000             | INFORMA PLC 2.125% 20-06/10/2025                       | EUR                | 1 460 806         | 0.24            |
| 1 004 000             | INTERMEDIATE CAP 1.625% 20-17/02/2027                  | EUR                | 858 317           | 0.14            |
| 1 305 000             | ITV PLC 1.375% 19-26/09/2026                           | EUR                | 1 165 453         | 0.19            |
| 1 300 000             | LINDE PLC 0.000% 21-30/09/2026                         | EUR                | 1 176 719         | 0.19            |
| 1 000 000             | LINDE PLC 1.000% 22-31/03/2027                         | EUR                | 936 018           | 0.15            |
| 1 980 000             | LLOYDS BANK 2.375% 20-09/04/2026                       | EUR                | 1 963 226         | 0.33            |
| 1 205 000             | MOTABILITY OPS 0.375% 19-03/01/2026                    | EUR                | 1 123 114         | 0.19            |
| 1 971 000             | NATIONWIDE BLDG 0.250% 20-22/07/2025                   | EUR                | 1 849 998         | 0.31            |
| 1 800 000             | NATIONWIDE BLDG 2.000% 22-28/04/2027                   | EUR                | 1 729 692         | 0.29            |
| 2 000 000             | NATWEST MARKETS 0.125% 21-12/11/2025                   | EUR                | 1 828 603         | 0.30            |
| 2 510 000             | NATWEST MARKETS 0.125% 21-18/06/2026                   | EUR                | 2 244 614         | 0.37            |
| 2 008 000             | NATWEST MARKETS 1.375% 22-02/03/2027                   | EUR                | 1 853 390         | 0.31            |
| 1 506 000             | NATWEST MARKETS 2.000% 22-27/08/2025                   | EUR                | 1 468 854         | 0.24            |
| 1 000 000             | OTE PLC 0.875% 19-24/09/2026                           | EUR                | 935 712           | 0.15            |
| 900 000               | RENTOKIL INITIAL 0.875% 19-30/05/2026                  | EUR                | 823 481           | 0.14            |
| 1 180 000             | ROYAL MAIL 1.250% 19-08/10/2026                        | EUR                | 1 096 466         | 0.18            |

The accompanying notes form an integral part of these financial statements

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity       | Denomination                                         | Quotation currency | Market value      | % of net assets |
|----------------|------------------------------------------------------|--------------------|-------------------|-----------------|
| 1 000 000      | STANDARD CHART 0.900% 19-02/07/2027                  | EUR                | 904 130           | 0.15            |
| 1 000 000      | UBS AG LONDON 0.010% 21-29/06/2026                   | EUR                | 901 058           | 0.15            |
| 2 980 000      | UBS AG LONDON 0.010% 21-31/03/2026                   | EUR                | 2 707 297         | 0.45            |
| 1 305 000      | UNILEVER NV 0.875% 17-31/07/2025                     | EUR                | 1 263 444         | 0.21            |
| 1 405 000      | UNILEVER NV 1.125% 18-12/02/2027                     | EUR                | 1 333 103         | 0.22            |
| 1 500 000      | VODAFONE GROUP 0.900% 19-24/11/2026                  | EUR                | 1 407 157         | 0.23            |
| 2 008 000      | VODAFONE GROUP 1.125% 17-20/11/2025                  | EUR                | 1 933 129         | 0.32            |
| 1 500 000      | WESTPAC SEC NZ 0.427% 21-14/12/2026                  | EUR                | 1 355 252         | 0.22            |
| 1 506 000      | WESTPAC SEC NZ 1.099% 22-24/03/2026                  | EUR                | 1 422 756         | 0.24            |
| 900 000        | YORKSHIRE BLD SOC 0.625% 20-21/09/2025               | EUR                | 839 810           | 0.14            |
| <i>Germany</i> |                                                      |                    | <i>45 433 008</i> | <i>7.54</i>     |
| 1 000 000      | AAREAL BANK AG 0.050% 21-02/09/2026                  | EUR                | 853 435           | 0.14            |
| 1 000 000      | AAREAL BANK AG 0.500% 20-07/04/2027                  | EUR                | 845 089           | 0.14            |
| 1 004 000      | AMP TECH HD GMBH 0.750% 20-04/05/2026                | EUR                | 936 572           | 0.16            |
| 1 000 000      | BERLIN HYP AG 0.375% 22-25/01/2027                   | EUR                | 912 634           | 0.15            |
| 1 000 000      | BERLIN HYP AG 1.000% 19-05/02/2026                   | EUR                | 948 553           | 0.16            |
| 1 000 000      | BERTELSMANN SE 1.250% 18-29/09/2025                  | EUR                | 975 435           | 0.16            |
| 1 506 000      | COMMERZBANK AG 0.100% 21-11/09/2025                  | EUR                | 1 385 807         | 0.23            |
| 2 000 000      | COMMERZBANK AG 0.500% 19-04/12/2026                  | EUR                | 1 808 463         | 0.30            |
| 1 600 000      | COMMERZBANK AG 0.875% 20-22/01/2027                  | EUR                | 1 411 614         | 0.23            |
| 2 510 000      | COMMERZBANK AG 1.000% 19-04/03/2026                  | EUR                | 2 358 592         | 0.39            |
| 1 000 000      | COMMERZBANK AG 1.125% 17-19/09/2025                  | EUR                | 931 537           | 0.15            |
| 1 000 000      | COMMERZBANK AG 1.125% 19-22/06/2026                  | EUR                | 907 218           | 0.15            |
| 1 205 000      | CONTINENTAL AG 0.375% 19-27/06/2025                  | EUR                | 1 127 828         | 0.19            |
| 1 500 000      | CONTINENTAL AG 2.500% 20-27/08/2026                  | EUR                | 1 481 429         | 0.25            |
| 1 004 000      | COVESTRO AG 0.875% 20-03/02/2026                     | EUR                | 915 331           | 0.15            |
| 3 100 000      | DEUTSCHE BANK AG 1.625% 20-20/01/2027                | EUR                | 2 775 106         | 0.46            |
| 1 300 000      | DEUTSCHE BANK AG 2.625% 19-12/02/2026                | EUR                | 1 249 458         | 0.21            |
| 900 000        | DEUTSCHE BOERSE 0.000% 21-22/02/2026                 | EUR                | 836 655           | 0.14            |
| 1 424 000      | DEUTSCHE POST AG 0.375% 20-20/05/2026                | EUR                | 1 341 716         | 0.22            |
| 1 004 000      | DEUTSCHE TELEKOM 0.875% 19-25/03/2026                | EUR                | 960 362           | 0.16            |
| 1 100 000      | DT PFANDBRIEFBAN 0.100% 21-02/02/2026                | EUR                | 982 305           | 0.16            |
| 1 400 000      | DT PFANDBRIEFBAN 0.250% 21-27/10/2025                | EUR                | 1 266 381         | 0.21            |
| 1 100 000      | EVONIK 0.625% 20-18/09/2025                          | EUR                | 1 021 834         | 0.17            |
| 1 255 000      | FRESENIUS MEDICA 0.625% 19-30/11/2026                | EUR                | 1 123 230         | 0.19            |
| 1 100 000      | FRESENIUS MEDICA 1.000% 20-29/05/2026                | EUR                | 1 012 117         | 0.17            |
| 1 096 000      | FRESENIUS MEDICA 1.500% 18-11/07/2025                | EUR                | 1 059 593         | 0.18            |
| 1 004 000      | FRESENIUS SE & C 0.375% 20-28/09/2026                | EUR                | 897 801           | 0.15            |
| 1 200 000      | HAMBURG COM BANK 0.375% 21-09/03/2026                | EUR                | 1 081 557         | 0.18            |
| 900 000        | HELLA GMBH&CO KG 0.500% 19-26/01/2027                | EUR                | 790 260           | 0.13            |
| 1 500 000      | INFINEON TECH 1.125% 20-24/06/2026                   | EUR                | 1 416 589         | 0.23            |
| 1 100 000      | KION GROUP AG 1.625% 20-24/09/2025                   | EUR                | 1 038 924         | 0.17            |
| 1 456 000      | KNORR BREMSE AG 1.125% 18-13/06/2025                 | EUR                | 1 412 871         | 0.23            |
| 1 000 000      | LEG IMMOB SE 0.375% 22-17/01/2026                    | EUR                | 886 121           | 0.15            |
| 1 400 000      | MERCK FIN SERVIC 0.125% 20-16/07/2025                | EUR                | 1 322 869         | 0.22            |
| 1 200 000      | TELFONICA DEUTSC 1.750% 18-05/07/2025                | EUR                | 1 177 956         | 0.20            |
| 2 600 000      | VONOVIA SE 0.000% 21-01/12/2025                      | EUR                | 2 311 584         | 0.38            |
| 1 800 000      | VONOVIA SE 1.375% 22-28/01/2026                      | EUR                | 1 668 182         | 0.28            |
| <i>Spain</i>   |                                                      |                    | <i>44 903 561</i> | <i>7.42</i>     |
| 1 000 000      | ABERTIS INFRAEST 0.625% 19-15/07/2025                | EUR                | 934 857           | 0.15            |
| 1 100 000      | AMADEUS IT GROUP 2.875% 20-20/05/2027                | EUR                | 1 087 295         | 0.18            |
| 1 000 000      | AMADEUS IT GROUP SA 1.500% 18-18/09/2026             | EUR                | 967 453           | 0.16            |
| 1 000 000      | ARVAL SERVICE 0.000% 21-01/10/2025                   | EUR                | 894 407           | 0.15            |
| 2 000 000      | BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-15/11/2026 | EUR                | 1 804 225         | 0.30            |
| 2 600 000      | BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027 | EUR                | 2 295 457         | 0.38            |
| 2 000 000      | BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025 | EUR                | 1 910 279         | 0.32            |
| 2 100 000      | BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026 | EUR                | 1 952 375         | 0.32            |
| 2 600 000      | BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025 | EUR                | 2 523 869         | 0.42            |
| 1 900 000      | BANCO SABADELL 0.875% 19-22/07/2025                  | EUR                | 1 763 248         | 0.29            |
| 2 100 000      | BANCO SANTANDER 0.300% 19-04/10/2026                 | EUR                | 1 894 988         | 0.31            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                        | Denomination                                      | Quotation currency | Market value      | % of net assets |
|---------------------------------|---------------------------------------------------|--------------------|-------------------|-----------------|
| 2 500 000                       | BANCO SANTANDER 0.500% 20-04/02/2027              | EUR                | 2 194 372         | 0.36            |
| 3 500 000                       | BANCO SANTANDER 1.375% 20-05/01/2026              | EUR                | 3 296 597         | 0.55            |
| 1 600 000                       | BANKIA 0.750% 19-09/07/2026                       | EUR                | 1 456 485         | 0.24            |
| 1 400 000                       | BANKIA 1.125% 19-12/11/2026                       | EUR                | 1 261 939         | 0.21            |
| 1 500 000                       | BANKINTER SA 0.875% 19-08/07/2026                 | EUR                | 1 355 015         | 0.22            |
| 2 000 000                       | CAIXABANK 1.125% 19-27/03/2026                    | EUR                | 1 873 141         | 0.31            |
| 2 600 000                       | CAIXABANK 1.375% 19-19/06/2026                    | EUR                | 2 391 594         | 0.40            |
| 1 700 000                       | FERROVIAL EMISIO 1.382% 20-14/05/2026             | EUR                | 1 615 815         | 0.27            |
| 1 100 000                       | INMOBILIARIA COL 1.625% 17-28/11/2025             | EUR                | 1 037 453         | 0.17            |
| 1 400 000                       | INMOBILIARIA COL 2.000% 18-17/04/2026             | EUR                | 1 322 145         | 0.22            |
| 1 000 000                       | MEDIO AMBIENTE 1.661% 19-04/12/2026               | EUR                | 923 723           | 0.15            |
| 1 100 000                       | RED ELECTRICA FI 1.250% 18-13/03/2027             | EUR                | 1 056 729         | 0.17            |
| 1 500 000                       | SANTAN CONS FIN 0.500% 22-14/01/2027              | EUR                | 1 336 660         | 0.22            |
| 1 200 000                       | SANTANDER CONSUMER FIN 0.000% 21-23/02/2026       | EUR                | 1 083 647         | 0.18            |
| 1 100 000                       | SANTANDER CONSUMER FIN 0.500% 19-14/11/2026       | EUR                | 992 146           | 0.16            |
| 2 000 000                       | TELEFONICA EMIS 1.447% 18-22/01/2027              | EUR                | 1 913 596         | 0.32            |
| 1 800 000                       | TELEFONICA EMIS 1.495% 18-11/09/2025              | EUR                | 1 764 051         | 0.29            |
| <i>United States of America</i> |                                                   |                    | <i>37 554 817</i> | <i>6.21</i>     |
| 900 000                         | AMERICAN TOWER 0.400% 21-15/02/2027               | EUR                | 775 244           | 0.13            |
| 1 740 000                       | AMERICAN TOWER 0.450% 21-15/01/2027               | EUR                | 1 515 645         | 0.25            |
| 1 004 000                       | AMERICAN TOWER 1.950% 18-22/05/2026               | EUR                | 956 821           | 0.16            |
| 2 000 000                       | APPLE INC 0.000% 19-15/11/2025                    | EUR                | 1 883 849         | 0.31            |
| 1 045 000                       | BECTON DICKINSON 0.034% 21-13/08/2025             | EUR                | 968 256           | 0.16            |
| 1 004 000                       | COLGATE-PALM CO 0.500% 19-06/03/2026              | EUR                | 950 669           | 0.16            |
| 1 606 000                       | DANAHER CORP 2.100% 20-30/09/2026                 | EUR                | 1 579 948         | 0.26            |
| 2 160 000                       | DIGITAL EURO FIN 2.500% 19-16/01/2026             | EUR                | 2 078 007         | 0.34            |
| 1 775 000                       | DXC TECH CO 1.750% 18-15/01/2026                  | EUR                | 1 670 746         | 0.28            |
| 1 000 000                       | EQUINIX INC 0.250% 21-15/03/2027                  | EUR                | 864 726           | 0.14            |
| 980 000                         | FEDEX CORP 0.450% 19-05/08/2025                   | EUR                | 919 564           | 0.15            |
| 1 255 000                       | FIDELITY NATIONAL IN 0.625% 19-03/12/2025         | EUR                | 1 169 125         | 0.19            |
| 2 510 000                       | FIDELITY NATIONAL IN 1.500% 19-21/05/2027         | EUR                | 2 322 439         | 0.38            |
| 1 004 000                       | GENERAL MILLS IN 0.125% 21-15/11/2025             | EUR                | 929 471           | 0.15            |
| 1 300 000                       | GENERAL MILLS IN 0.450% 20-15/01/2026             | EUR                | 1 207 867         | 0.20            |
| 1 004 000                       | MANPOWERGROUP 1.750% 18-22/06/2026                | EUR                | 962 429           | 0.16            |
| 1 104 000                       | MARSH & MCLENNAN 1.349% 19-21/09/2026             | EUR                | 1 041 603         | 0.17            |
| 1 000 000                       | MCDONALDS CORP 0.900% 19-15/06/2026               | EUR                | 939 150           | 0.16            |
| 1 004 000                       | MCKESSON CORP 1.625% 18-30/10/2026                | EUR                | 956 655           | 0.16            |
| 1 400 000                       | MMS USA FIN INC 0.625% 19-13/06/2025              | EUR                | 1 318 389         | 0.22            |
| 1 707 000                       | NESTLE HOLDINGS 0.875% 17-18/07/2025              | EUR                | 1 661 486         | 0.28            |
| 1 000 000                       | PEPSICO INC 0.750% 19-18/03/2027                  | EUR                | 932 457           | 0.15            |
| 1 405 000                       | THERMO FISHER 1.400% 17-23/01/2026                | EUR                | 1 359 436         | 0.23            |
| 1 200 000                       | THERMO FISHER 1.750% 20-15/04/2027                | EUR                | 1 158 485         | 0.19            |
| 2 500 000                       | VERIZON COMMUNICATIONS INC 0.875% 19-08/04/2027   | EUR                | 2 301 437         | 0.38            |
| 2 595 000                       | VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026   | EUR                | 2 478 775         | 0.41            |
| 2 711 000                       | VISA INC 1.500% 22-15/06/2026                     | EUR                | 2 652 138         | 0.44            |
| <i>Luxembourg</i>               |                                                   |                    | <i>18 104 031</i> | <i>3.01</i>     |
| 2 600 000                       | AROUNDTOWN SA 0.375% 21-15/04/2027                | EUR                | 2 026 280         | 0.34            |
| 1 205 000                       | BECTON DICKINSON 1.208% 19-04/06/2026             | EUR                | 1 132 656         | 0.19            |
| 1 125 000                       | CROMWELL EREIT 2.125% 20-19/11/2025               | EUR                | 914 538           | 0.15            |
| 2 510 000                       | DH EUROPE 0.200% 19-18/03/2026                    | EUR                | 2 312 395         | 0.38            |
| 1 200 000                       | GRAND CITY PROPERTIES 1.375% 17-03/08/2026        | EUR                | 1 061 874         | 0.18            |
| 1 300 000                       | GRAND CITY PROPERTIES 1.500% 18-22/02/2027        | EUR                | 1 132 830         | 0.19            |
| 1 205 000                       | HIGHLAND HOLDING 0.318% 21-15/12/2026             | EUR                | 1 076 036         | 0.18            |
| 1 004 000                       | HOLCIM FINANCE L 0.500% 19-29/11/2026             | EUR                | 898 143           | 0.15            |
| 1 000 000                       | NESTLE FINANCE INTERNATIONAL 0.000% 20-03/12/2025 | EUR                | 936 459           | 0.16            |
| 2 510 000                       | NESTLE FINANCE INTERNATIONAL 0.000% 21-14/06/2026 | EUR                | 2 314 455         | 0.38            |
| 1 205 000                       | NESTLE FINANCE INTERNATIONAL 0.875% 22-29/03/2027 | EUR                | 1 137 191         | 0.19            |
| 2 008 000                       | NESTLE FINANCE INTERNATIONAL 1.125% 20-01/04/2026 | EUR                | 1 947 870         | 0.32            |
| 1 305 000                       | SEGRO CAPITAL 1.250% 22-23/03/2026                | EUR                | 1 213 304         | 0.20            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity       | Denomination                                     | Quotation currency | Market value      | % of net assets |
|----------------|--------------------------------------------------|--------------------|-------------------|-----------------|
| <i>Sweden</i>  |                                                  |                    | <i>17 888 320</i> | <i>2.96</i>     |
| 1 000 000      | BALDER 1.125% 19-29/01/2027                      | EUR                | 720 267           | 0.12            |
| 1 004 000      | BALDER 1.875% 17-23/01/2026                      | EUR                | 802 998           | 0.13            |
| 1 506 000      | ERICSSON LM 1.125% 22-08/02/2027                 | EUR                | 1 265 837         | 0.21            |
| 2 410 000      | NORDEA BANK AB 0.500% 20-14/05/2027              | EUR                | 2 172 125         | 0.36            |
| 1 193 000      | SAMHALLSBYGG 1.125% 19-04/09/2026                | EUR                | 794 627           | 0.13            |
| 2 100 000      | SKANDINAVISKA ENSKILDA BANK 0.375% 20-11/02/2027 | EUR                | 1 859 686         | 0.31            |
| 2 008 000      | SKANDINAVISKA ENSKILDA BANK 1.750% 22-11/11/2026 | EUR                | 1 949 239         | 0.32            |
| 1 500 000      | SVENSKA HANDELSBANKEN 0.050% 19-03/09/2026       | EUR                | 1 339 160         | 0.22            |
| 2 000 000      | SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026       | EUR                | 1 803 649         | 0.30            |
| 2 050 000      | SWEDBANK AB 0.250% 21-02/11/2026                 | EUR                | 1 851 916         | 0.31            |
| 1 506 000      | SWEDBANK AB 1.300% 22-17/02/2027                 | EUR                | 1 379 852         | 0.23            |
| 2 008 000      | SWEDBANK AB 2.100% 22-25/05/2027                 | EUR                | 1 948 964         | 0.32            |
| <i>Italy</i>   |                                                  |                    | <i>10 888 779</i> | <i>1.81</i>     |
| 1 600 000      | AUTOSTRADA TORIN 1.000% 21-25/11/2026            | EUR                | 1 406 813         | 0.23            |
| 2 008 000      | INTESA SANPAOLO 0.625% 21-24/02/2026             | EUR                | 1 786 505         | 0.30            |
| 2 490 000      | INTESA SANPAOLO 1.000% 19-19/11/2026             | EUR                | 2 238 492         | 0.37            |
| 1 004 000      | MEDIOBANCA SPA 0.875% 19-15/01/2026              | EUR                | 918 177           | 0.15            |
| 1 000 000      | MEDIOBANCA SPA 1.125% 19-15/07/2025              | EUR                | 941 956           | 0.16            |
| 1 004 000      | TERNA SPA 0.125% 19-25/07/2025                   | EUR                | 942 375           | 0.16            |
| 1 004 000      | TERNA SPA 1.000% 19-10/04/2026                   | EUR                | 956 345           | 0.16            |
| 1 908 000      | UNICREDIT SPA 0.325% 21-19/01/2026               | EUR                | 1 698 116         | 0.28            |
| <i>Ireland</i> |                                                  |                    | <i>9 322 393</i>  | <i>1.55</i>     |
| 904 000        | AIB GROUP PLC 2.250% 18-03/07/2025               | EUR                | 877 953           | 0.15            |
| 1 606 000      | CCEP FINANCE IRE 0.000% 21-06/09/2025            | EUR                | 1 488 872         | 0.25            |
| 1 500 000      | CRH SMW FINANCE 1.250% 20-05/11/2026             | EUR                | 1 405 420         | 0.23            |
| 1 100 000      | DELL BANK INTERN 0.500% 21-27/10/2026            | EUR                | 998 512           | 0.17            |
| 1 770 000      | EATON CAPITAL 0.128% 21-08/03/2026               | EUR                | 1 597 480         | 0.26            |
| 1 104 000      | FRESENIUS FIN IR 0.000% 21-01/10/2025            | EUR                | 1 004 617         | 0.17            |
| 1 980 000      | SMURFIT KAPPA AQ 2.875% 18-15/01/2026            | EUR                | 1 949 539         | 0.32            |
| <i>Japan</i>   |                                                  |                    | <i>8 813 934</i>  | <i>1.46</i>     |
| 1 500 000      | MIZUHO FINANCIAL 0.184% 21-13/04/2026            | EUR                | 1 337 833         | 0.22            |
| 1 004 000      | MIZUHO FINANCIAL 0.214% 20-07/10/2025            | EUR                | 924 467           | 0.15            |
| 1 506 000      | MIZUHO FINANCIAL 1.631% 22-08/04/2027            | EUR                | 1 392 336         | 0.23            |
| 1 004 000      | NIDEC CORP 0.046% 21-30/03/2026                  | EUR                | 907 784           | 0.15            |
| 1 400 000      | NTT FINANCE 0.082% 21-13/12/2025                 | EUR                | 1 301 576         | 0.22            |
| 3 000 000      | TAKEDA PHARM 2.250% 18-21/11/2026                | EUR                | 2 949 938         | 0.49            |
| <i>Finland</i> |                                                  |                    | <i>8 672 229</i>  | <i>1.44</i>     |
| 1 100 000      | BALDER FINLAND 1.000% 22-18/01/2027              | EUR                | 800 011           | 0.13            |
| 1 004 000      | KOJAMO OYJ 1.875% 20-27/05/2027                  | EUR                | 863 692           | 0.14            |
| 1 530 000      | NORDEA BANK 0.375% 19-28/05/2026                 | EUR                | 1 417 552         | 0.23            |
| 2 008 000      | NORDEA BANK ABP 1.125% 22-16/02/2027             | EUR                | 1 848 057         | 0.31            |
| 1 050 000      | OP CORPORATE BK 0.250% 21-24/03/2026             | EUR                | 946 833           | 0.16            |
| 2 008 000      | OP CORPORATE BK 0.500% 20-12/08/2025             | EUR                | 1 906 189         | 0.32            |
| 1 000 000      | OP CORPORATE BK 0.600% 20-18/01/2027             | EUR                | 889 895           | 0.15            |
| <i>Denmark</i> |                                                  |                    | <i>8 067 705</i>  | <i>1.34</i>     |
| 1 550 000      | AP MOLLER 1.750% 18-16/03/2026                   | EUR                | 1 514 663         | 0.25            |
| 1 004 000      | DANSKE BANK A/S 1.500% 20-02/09/2030             | EUR                | 906 512           | 0.15            |
| 1 000 000      | DSV PANALPINA 0.375% 20-26/02/2027               | EUR                | 895 222           | 0.15            |
| 1 004 000      | ISS GLOBAL A/S 0.875% 19-18/06/2026              | EUR                | 902 838           | 0.15            |
| 1 400 000      | NYKREDIT 0.250% 20-13/01/2026                    | EUR                | 1 265 197         | 0.21            |
| 1 506 000      | NYKREDIT 0.500% 20-10/07/2025                    | EUR                | 1 423 833         | 0.24            |
| 1 300 000      | NYKREDIT 0.750% 20-20/01/2027                    | EUR                | 1 159 440         | 0.19            |
| <i>Belgium</i> |                                                  |                    | <i>7 288 185</i>  | <i>1.20</i>     |
| 1 600 000      | BELFIUS BANK SA 0.000% 19-28/08/2026             | EUR                | 1 438 548         | 0.24            |
| 1 000 000      | BELFIUS BANK SA 0.010% 20-15/10/2025             | EUR                | 927 100           | 0.15            |
| 1 000 000      | BELFIUS BANK SA 0.375% 19-13/02/2026             | EUR                | 911 590           | 0.15            |
| 1 100 000      | BELFIUS BANK SA 0.375% 20-02/09/2025             | EUR                | 1 017 805         | 0.17            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                               | Quotation currency | Market value       | % of net assets |
|-----------|--------------------------------------------|--------------------|--------------------|-----------------|
| 1 100 000 | ELIA SYSTEM OP 1.375% 19-14/01/2026        | EUR                | 1 051 130          | 0.17            |
| 1 000 000 | GRP BRUXELLES 1.875% 18-19/06/2025         | EUR                | 992 405            | 0.16            |
| 1 000 000 | LONZA FINANCE IN 1.625% 20-21/04/2027      | EUR                | 949 607            | 0.16            |
|           | <i>Austria</i>                             |                    | <i>6 166 911</i>   | <i>1.02</i>     |
| 1 000 000 | CA IMMO ANLAGEN 0.875% 20-05/02/2027       | EUR                | 788 406            | 0.13            |
| 1 000 000 | ERSTE GROUP 0.050% 20-16/09/2025           | EUR                | 921 333            | 0.15            |
| 1 000 000 | ERSTE GROUP 0.875% 19-22/05/2026           | EUR                | 922 222            | 0.15            |
| 1 500 000 | ERSTE GROUP 0.875% 20-13/05/2027           | EUR                | 1 362 302          | 0.23            |
| 1 000 000 | ERSTE GROUP 1.500% 22-07/04/2026           | EUR                | 954 707            | 0.16            |
| 1 400 000 | RAIFFEISEN BK IN 0.375% 19-25/09/2026      | EUR                | 1 217 941          | 0.20            |
|           | <i>Norway</i>                              |                    | <i>4 802 166</i>   | <i>0.80</i>     |
| 1 100 000 | SANTANDER CONSUM 0.125% 21-14/04/2026      | EUR                | 997 371            | 0.17            |
| 1 000 000 | SANTANDER CONSUM 0.500% 22-11/08/2025      | EUR                | 936 624            | 0.16            |
| 1 100 000 | SPAREBANK 1 OEST 1.750% 22-27/04/2027      | EUR                | 1 053 977          | 0.17            |
| 1 000 000 | SPAREBANK 1 SMN 0.125% 19-11/09/2026       | EUR                | 910 615            | 0.15            |
| 1 000 000 | SPAREBANK 1 SR 0.250% 21-09/11/2026        | EUR                | 903 579            | 0.15            |
|           | <i>Cyprus</i>                              |                    | <i>4 334 432</i>   | <i>0.72</i>     |
| 2 000 000 | AROUNDTOWN SA 0.000% 20-16/07/2026         | EUR                | 1 624 187          | 0.27            |
| 1 700 000 | AROUNDTOWN SA 0.625% 19-09/07/2025         | EUR                | 1 496 478          | 0.25            |
| 1 400 000 | AROUNDTOWN SA 1.500% 19-28/05/2026         | EUR                | 1 213 767          | 0.20            |
|           | <i>Canada</i>                              |                    | <i>3 130 700</i>   | <i>0.52</i>     |
| 1 506 000 | BANK NOVA SCOTIA 0.125% 19-04/09/2026      | EUR                | 1 340 340          | 0.22            |
| 2 000 000 | TORONTO DOMINION BANK 0.500% 22-18/01/2027 | EUR                | 1 790 360          | 0.30            |
|           | <i>Australia</i>                           |                    | <i>941 604</i>     | <i>0.16</i>     |
| 1 004 000 | GOODMAN AUST FIN 1.375% 17-27/09/2025      | EUR                | 941 604            | 0.16            |
|           | <i>Romania</i>                             |                    | <i>839 547</i>     | <i>0.14</i>     |
| 1 004 000 | NE PROPERTY 1.875% 19-09/10/2026           | EUR                | 839 547            | 0.14            |
|           | <b>Floating rate bonds</b>                 |                    | <b>174 119 969</b> | <b>28.78</b>    |
|           | <i>France</i>                              |                    | <i>38 934 135</i>  | <i>6.44</i>     |
| 1 000 000 | BNP PARIBAS 18-20/11/2030 FRN              | EUR                | 936 778            | 0.16            |
| 1 600 000 | BNP PARIBAS 19-04/06/2026 FRN              | EUR                | 1 490 507          | 0.25            |
| 4 500 000 | BNP PARIBAS 19-23/01/2027 FRN              | EUR                | 4 326 276          | 0.71            |
| 2 000 000 | BNP PARIBAS 20-14/10/2027 FRN              | EUR                | 1 769 180          | 0.29            |
| 1 900 000 | BNP PARIBAS 20-15/01/2032 FRN              | EUR                | 1 624 159          | 0.27            |
| 2 500 000 | BNP PARIBAS 20-19/02/2028 FRN              | EUR                | 2 182 203          | 0.36            |
| 2 500 000 | BNP PARIBAS 21-13/04/2027 FRN              | EUR                | 2 231 049          | 0.37            |
| 2 000 000 | BNP PARIBAS 21-30/05/2028 FRN              | EUR                | 1 734 571          | 0.29            |
| 3 200 000 | BNP PARIBAS 22-31/03/2032 FRN              | EUR                | 2 913 775          | 0.48            |
| 2 500 000 | BPCE 20-15/09/2027 FRN                     | EUR                | 2 222 579          | 0.37            |
| 900 000   | BPCE 22-02/03/2032 FRN                     | EUR                | 811 781            | 0.13            |
| 1 500 000 | BPCE 22-14/01/2028 FRN                     | EUR                | 1 315 377          | 0.22            |
| 1 400 000 | CREDIT AGRICOLE SA 20-05/06/2030 FRN       | EUR                | 1 305 994          | 0.22            |
| 2 000 000 | CREDIT AGRICOLE SA 22-12/01/2028 FRN       | EUR                | 1 772 970          | 0.29            |
| 1 500 000 | CREDIT AGRICOLE SA 22-22/04/2027 FRN       | EUR                | 1 432 873          | 0.24            |
| 1 200 000 | DANONE 21-31/12/2061 FRN                   | EUR                | 989 090            | 0.16            |
| 800 000   | ORANGE 19-31/12/2059 FRN                   | EUR                | 686 867            | 0.11            |
| 1 900 000 | SOCIETE GENERALE 20-24/11/2030 FRN         | EUR                | 1 661 492          | 0.28            |
| 2 200 000 | SOCIETE GENERALE 21-02/12/2027 FRN         | EUR                | 1 941 245          | 0.32            |
| 2 100 000 | SOCIETE GENERALE 21-17/11/2026 FRN         | EUR                | 1 930 061          | 0.32            |
| 2 000 000 | SOCIETE GENERALE 21-30/06/2031 FRN         | EUR                | 1 708 314          | 0.28            |
| 1 000 000 | SUEZ 19-31/12/2059 FRN                     | EUR                | 835 551            | 0.14            |
| 1 600 000 | UNIBAIL-RODAMCO 18-31/12/2049 FRN          | EUR                | 1 111 443          | 0.18            |
|           | <i>United States of America</i>            |                    | <i>26 952 864</i>  | <i>4.42</i>     |
| 2 655 000 | BANK OF AMERICA CORP 18-25/04/2028 FRN     | EUR                | 2 476 765          | 0.41            |
| 3 500 000 | BANK OF AMERICA CORP 22-27/10/2026 FRN     | EUR                | 3 388 870          | 0.55            |
| 3 599 000 | CITIGROUP INC 18-24/07/2026 FRN            | EUR                | 3 448 846          | 0.56            |
| 3 100 000 | CITIGROUP INC 19-08/10/2027 FRN            | EUR                | 2 776 435          | 0.46            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                                              | Quotation currency | Market value      | % of net assets |
|------------------------|-----------------------------------------------------------|--------------------|-------------------|-----------------|
| 3 540 000              | CITIGROUP INC 20-06/07/2026 FRN                           | EUR                | 3 371 726         | 0.55            |
| 4 050 000              | JPMORGAN CHASE 19-11/03/2027 FRN                          | EUR                | 3 783 228         | 0.62            |
| 2 500 000              | JPMORGAN CHASE 20-24/02/2028 FRN                          | EUR                | 2 202 720         | 0.36            |
| 2 508 000              | MORGAN STANLEY 17-23/10/2026 FRN                          | EUR                | 2 380 294         | 0.39            |
| 3 514 000              | MORGAN STANLEY 21-29/10/2027 FRN                          | EUR                | 3 123 980         | 0.52            |
| <i>Spain</i>           |                                                           |                    | <i>14 870 942</i> | <i>2.46</i>     |
| 2 000 000              | BANCO BILBAO VIZCAYA ARGENTARIA 21-24/03/2027 FRN         | EUR                | 1 806 799         | 0.30            |
| 1 100 000              | BANCO SABADELL 20-11/03/2027 FRN                          | EUR                | 1 006 529         | 0.17            |
| 2 000 000              | BANCO SANTANDER 21-24/03/2027 FRN                         | EUR                | 1 804 752         | 0.30            |
| 1 900 000              | CAIXABANK 20-10/07/2026 FRN                               | EUR                | 1 780 891         | 0.29            |
| 2 000 000              | CAIXABANK 20-18/11/2026 FRN                               | EUR                | 1 805 437         | 0.30            |
| 2 000 000              | CAIXABANK 21-18/06/2031 FRN                               | EUR                | 1 737 906         | 0.29            |
| 2 200 000              | CAIXABANK 21-26/05/2028 FRN                               | EUR                | 1 896 667         | 0.31            |
| 2 100 000              | CAIXABANK 22-21/01/2028 FRN                               | EUR                | 1 878 675         | 0.31            |
| 1 300 000              | UNICAJA ES 21-01/12/2026 FRN                              | EUR                | 1 153 286         | 0.19            |
| <i>United Kingdom</i>  |                                                           |                    | <i>14 013 468</i> | <i>2.31</i>     |
| 2 308 000              | BARCLAYS BANK PLC 21-22/03/2031 FRN                       | EUR                | 2 012 280         | 0.33            |
| 2 510 000              | BARCLAYS BANK PLC 22-28/01/2028 FRN                       | EUR                | 2 194 455         | 0.36            |
| 2 008 000              | BARCLAYS BANK PLC 22-31/01/2027 FRN                       | EUR                | 1 954 083         | 0.32            |
| 2 008 000              | HSBC HOLDINGS 20-13/11/2026 FRN                           | EUR                | 1 818 849         | 0.30            |
| 900 000                | STANDARD CHART 17-03/10/2027 FRN                          | EUR                | 830 187           | 0.14            |
| 2 008 000              | STANDARD CHART 20-09/09/2030 FRN                          | EUR                | 1 891 505         | 0.31            |
| 1 600 000              | STANDARD CHART 20-27/01/2028 FRN                          | EUR                | 1 405 057         | 0.23            |
| 2 218 000              | STANDARD CHART 21-23/09/2031 FRN                          | EUR                | 1 907 052         | 0.32            |
| <i>The Netherlands</i> |                                                           |                    | <i>13 775 339</i> | <i>2.29</i>     |
| 1 100 000              | ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN | EUR                | 900 955           | 0.15            |
| 2 000 000              | COOPERATIEVE RAB 20-05/05/2028 FRN                        | EUR                | 1 797 836         | 0.30            |
| 1 900 000              | COOPERATIEVE RAB 21-01/12/2027 FRN                        | EUR                | 1 688 998         | 0.28            |
| 2 100 000              | ING GROEP NV 19-13/11/2030 FRN                            | EUR                | 1 869 821         | 0.31            |
| 3 000 000              | ING GROEP NV 20-26/05/2031 FRN                            | EUR                | 2 763 571         | 0.46            |
| 3 100 000              | ING GROEP NV 22-16/02/2027 FRN                            | EUR                | 2 881 038         | 0.48            |
| 1 000 000              | VOLKSBANK NV 20-22/10/2030 FRN                            | EUR                | 915 592           | 0.15            |
| 1 000 000              | VOLKSBANK NV 22-04/05/2027 FRN                            | EUR                | 957 528           | 0.16            |
| <i>Switzerland</i>     |                                                           |                    | <i>11 260 414</i> | <i>1.85</i>     |
| 3 112 000              | CREDIT SUISSE 19-24/06/2027 FRN                           | EUR                | 2 720 272         | 0.45            |
| 2 400 000              | CREDIT SUISSE 20-14/01/2028 FRN                           | EUR                | 2 004 516         | 0.33            |
| 4 560 000              | CREDIT SUISSE 22-13/10/2026 FRN                           | EUR                | 4 252 544         | 0.69            |
| 2 510 000              | UBS GROUP 21-03/11/2026 FRN                               | EUR                | 2 283 082         | 0.38            |
| <i>Germany</i>         |                                                           |                    | <i>11 054 440</i> | <i>1.82</i>     |
| 1 500 000              | DEUTSCHE BANK AG 20-03/09/2026 FRN                        | EUR                | 1 394 484         | 0.23            |
| 1 000 000              | DEUTSCHE BANK AG 20-10/06/2026 FRN                        | EUR                | 968 289           | 0.16            |
| 3 100 000              | DEUTSCHE BANK AG 21-17/02/2027 FRN                        | EUR                | 2 742 332         | 0.45            |
| 2 600 000              | DEUTSCHE BANK AG 22-23/02/2028 FRN                        | EUR                | 2 347 217         | 0.39            |
| 1 100 000              | DEUTSCHE BANK AG 22-24/05/2028 FRN                        | EUR                | 1 051 549         | 0.17            |
| 1 000 000              | HAMBURG COM BANK 21-22/09/2026 FRN                        | EUR                | 899 861           | 0.15            |
| 1 900 000              | MERCK 20-09/09/2080 FRN                                   | EUR                | 1 650 708         | 0.27            |
| <i>Italy</i>           |                                                           |                    | <i>8 810 191</i>  | <i>1.46</i>     |
| 1 205 000              | CREDITO EMILIANO 22-19/01/2028 FRN                        | EUR                | 1 047 018         | 0.17            |
| 1 000 000              | FINECO BANK 21-21/10/2027 FRN                             | EUR                | 869 905           | 0.14            |
| 2 510 000              | UNICREDIT SPA 20-16/06/2026 FRN                           | EUR                | 2 342 816         | 0.39            |
| 2 500 000              | UNICREDIT SPA 20-22/07/2027 FRN                           | EUR                | 2 280 928         | 0.38            |
| 2 600 000              | UNICREDIT SPA 22-18/01/2028 FRN                           | EUR                | 2 269 524         | 0.38            |
| <i>Denmark</i>         |                                                           |                    | <i>6 441 015</i>  | <i>1.08</i>     |
| 1 500 000              | DANSKE BANK A/S 21-15/05/2031 FRN                         | EUR                | 1 306 811         | 0.22            |
| 1 506 000              | DANSKE BANK A/S 22-17/02/2027 FRN                         | EUR                | 1 402 401         | 0.23            |
| 1 050 000              | JYSKE BANK A/S 21-02/09/2026 FRN                          | EUR                | 959 595           | 0.16            |

# BNP Paribas Easy € Corp Bond SRI Fossil Free 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                                  | Quotation currency | Market value       | % of net assets |
|-----------------------------------|-----------------------------------------------|--------------------|--------------------|-----------------|
| 1 000 000                         | JYSKE BANK A/S 21-17/02/2028 FRN              | EUR                | 889 121            | 0.15            |
| 1 200 000                         | NYKREDIT 21-28/07/2031 FRN                    | EUR                | 1 058 731          | 0.18            |
| 900 000                           | SYDBANK A/S 21-10/11/2026 FRN                 | EUR                | 824 356            | 0.14            |
|                                   | <i>Belgium</i>                                |                    | <i>6 212 720</i>   | <i>1.03</i>     |
| 1 600 000                         | KBC GROUP NV 20-10/09/2026 FRN                | EUR                | 1 455 764          | 0.24            |
| 1 000 000                         | KBC GROUP NV 20-16/06/2027 FRN                | EUR                | 903 377            | 0.15            |
| 1 500 000                         | KBC GROUP NV 21-01/03/2027 FRN                | EUR                | 1 344 941          | 0.22            |
| 1 300 000                         | KBC GROUP NV 21-07/12/2031 FRN                | EUR                | 1 080 565          | 0.18            |
| 1 600 000                         | KBC GROUP NV 22-21/01/2028 FRN                | EUR                | 1 428 073          | 0.24            |
|                                   | <i>Sweden</i>                                 |                    | <i>5 578 908</i>   | <i>0.93</i>     |
| 2 100 000                         | NORDEA BANK AB 21-18/08/2031 FRN              | EUR                | 1 843 872          | 0.31            |
| 1 100 000                         | SKANDINAVISKA ENSKILDA BANK 21-03/11/2031 FRN | EUR                | 959 466            | 0.16            |
| 2 100 000                         | SWEDBANK AB 21-20/05/2027 FRN                 | EUR                | 1 888 068          | 0.31            |
| 1 004 000                         | TELIA CO AB 20-11/05/2081 FRN                 | EUR                | 887 502            | 0.15            |
|                                   | <i>Ireland</i>                                |                    | <i>3 329 000</i>   | <i>0.56</i>     |
| 1 506 000                         | AIB GROUP PLC 21-17/11/2027 FRN               | EUR                | 1 303 724          | 0.22            |
| 2 200 000                         | AIB GROUP PLC 22-04/04/2028 FRN               | EUR                | 2 025 276          | 0.34            |
|                                   | <i>Australia</i>                              |                    | <i>2 966 445</i>   | <i>0.50</i>     |
| 1 506 000                         | AUST & NZ BANK 21-05/05/2031 FRN              | EUR                | 1 302 950          | 0.22            |
| 1 900 000                         | WESTPAC BANKING 21-13/05/2031 FRN             | EUR                | 1 663 495          | 0.28            |
|                                   | <i>Norway</i>                                 |                    | <i>2 616 138</i>   | <i>0.43</i>     |
| 2 000 000                         | DNB BANK ASA 22-18/01/2028 FRN                | EUR                | 1 803 229          | 0.30            |
| 900 000                           | SPAREBANK 1 SR 21-15/07/2027 FRN              | EUR                | 812 909            | 0.13            |
|                                   | <i>Austria</i>                                |                    | <i>1 889 133</i>   | <i>0.31</i>     |
| 1 100 000                         | ERSTE GROUP 19-10/06/2030 FRN                 | EUR                | 995 361            | 0.16            |
| 1 000 000                         | ERSTE GROUP 20-08/09/2031 FRN                 | EUR                | 893 772            | 0.15            |
|                                   | <i>Finland</i>                                |                    | <i>1 867 196</i>   | <i>0.31</i>     |
| 2 008 000                         | OP CORPORATE BK 20-09/06/2030 FRN             | EUR                | 1 867 196          | 0.31            |
|                                   | <i>Luxembourg</i>                             |                    | <i>1 093 198</i>   | <i>0.18</i>     |
| 1 600 000                         | GRAND CITY PROPERTIES 20-31/12/2060 FRN       | EUR                | 1 093 198          | 0.18            |
|                                   | <i>Poland</i>                                 |                    | <i>976 890</i>     | <i>0.16</i>     |
| 1 200 000                         | MBANK 21-21/09/2027 FRN                       | EUR                | 976 890            | 0.16            |
|                                   | <i>Japan</i>                                  |                    | <i>801 053</i>     | <i>0.13</i>     |
| 900 000                           | MITSUBISHI UFJ FINANCE 21-08/06/2027 FRN      | EUR                | 801 053            | 0.13            |
|                                   | <i>Cyprus</i>                                 |                    | <i>676 480</i>     | <i>0.11</i>     |
| 1 100 000                         | AROUNDTOWN SA 21-31/12/2061 FRN               | EUR                | 676 480            | 0.11            |
| <b>Total securities portfolio</b> |                                               |                    | <b>599 388 727</b> | <b>99.24</b>    |

# BNP Paribas Easy € High Yield SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                                  | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                               |                    | 188 431 481        | 98.34           |
| <b>Bonds</b>                                                                                                     |                                               |                    | <b>131 457 095</b> | <b>68.60</b>    |
| <i>Italy</i>                                                                                                     |                                               |                    | <i>27 624 385</i>  | <i>14.40</i>    |
| 400 000                                                                                                          | AMPLIFON SPA 1.125% 20-13/02/2027             | EUR                | 344 648            | 0.18            |
| 500 000                                                                                                          | BANCA IFIS SPA 1.750% 20-25/06/2024           | EUR                | 485 770            | 0.25            |
| 600 000                                                                                                          | BANCA POP SONDRI 2.375% 19-03/04/2024         | EUR                | 589 338            | 0.31            |
| 600 000                                                                                                          | BANCO BPM SPA 0.875% 21-15/07/2026            | EUR                | 528 360            | 0.28            |
| 800 000                                                                                                          | BANCO BPM SPA 1.625% 20-18/02/2025            | EUR                | 750 520            | 0.39            |
| 600 000                                                                                                          | BANCO BPM SPA 1.750% 19-28/01/2025            | EUR                | 569 358            | 0.30            |
| 570 000                                                                                                          | BANCO BPM SPA 2.500% 19-21/06/2024            | EUR                | 561 547            | 0.29            |
| 300 000                                                                                                          | BANCO BPM SPA 3.375% 22-19/01/2032            | EUR                | 252 354            | 0.13            |
| 600 000                                                                                                          | BPER BANCA 1.875% 20-07/07/2025               | EUR                | 560 784            | 0.29            |
| 300 000                                                                                                          | DOBANK SPA 3.375% 21-31/07/2026               | EUR                | 258 618            | 0.13            |
| 300 000                                                                                                          | DOBANK SPA 5.000% 20-04/08/2025               | EUR                | 285 327            | 0.15            |
| 500 000                                                                                                          | IGD 2.125% 19-28/11/2024                      | EUR                | 447 745            | 0.23            |
| 850 000                                                                                                          | INFRASTRUTTURE W 1.625% 20-21/10/2028         | EUR                | 719 789            | 0.38            |
| 400 000                                                                                                          | INFRASTRUTTURE W 1.750% 21-19/04/2031         | EUR                | 315 844            | 0.16            |
| 1 250 000                                                                                                        | INFRASTRUTTURE W 1.875% 20-08/07/2026         | EUR                | 1 154 625          | 0.60            |
| 500 000                                                                                                          | INTERNATIONAL DESIGN GRP 6.500% 18-15/11/2025 | EUR                | 448 535            | 0.23            |
| 600 000                                                                                                          | INTESA SANPAOLO 2.375% 20-22/12/2030          | EUR                | 453 672            | 0.24            |
| 550 000                                                                                                          | INTESA SANPAOLO 2.855% 15-23/04/2025          | EUR                | 539 913            | 0.28            |
| 600 000                                                                                                          | INTESA SANPAOLO 2.925% 20-14/10/2030          | EUR                | 478 176            | 0.25            |
| 1 150 000                                                                                                        | INTESA SANPAOLO 3.928% 14-15/09/2026          | EUR                | 1 134 912          | 0.59            |
| 1 550 000                                                                                                        | INTESA SANPAOLO 6.625% 13-13/09/2023          | EUR                | 1 607 690          | 0.83            |
| 800 000                                                                                                          | MONTE DEI PASCHI 1.875% 20-09/01/2026         | EUR                | 668 680            | 0.35            |
| 200 000                                                                                                          | MONTE DEI PASCHI 10.500% 19-23/07/2029        | EUR                | 138 000            | 0.07            |
| 800 000                                                                                                          | MONTE DEI PASCHI 2.625% 20-28/04/2025         | EUR                | 706 936            | 0.37            |
| 800 000                                                                                                          | MONTE DEI PASCHI 3.625% 19-24/09/2024         | EUR                | 737 400            | 0.38            |
| 1 275 000                                                                                                        | NEXI 1.625% 21-30/04/2026                     | EUR                | 1 036 142          | 0.54            |
| 950 000                                                                                                          | NEXI 1.750% 19-31/10/2024                     | EUR                | 877 525            | 0.46            |
| 1 050 000                                                                                                        | NEXI 2.125% 21-30/04/2029                     | EUR                | 731 577            | 0.38            |
| 600 000                                                                                                          | SALINI IMPREGILO 1.750% 17-26/10/2024         | EUR                | 545 454            | 0.28            |
| 250 000                                                                                                          | SALINI IMPREGILO 3.625% 20-28/01/2027         | EUR                | 207 235            | 0.11            |
| 600 000                                                                                                          | TELECOM ITALIA 1.625% 21-18/01/2029           | EUR                | 435 906            | 0.23            |
| 650 000                                                                                                          | TELECOM ITALIA 2.375% 17-12/10/2027           | EUR                | 531 596            | 0.28            |
| 600 000                                                                                                          | TELECOM ITALIA 2.500% 17-19/07/2023           | EUR                | 593 172            | 0.31            |
| 620 000                                                                                                          | TELECOM ITALIA 2.750% 19-15/04/2025           | EUR                | 575 391            | 0.30            |
| 450 000                                                                                                          | TELECOM ITALIA 2.875% 18-28/01/2026           | EUR                | 404 474            | 0.21            |
| 600 000                                                                                                          | TELECOM ITALIA 3.000% 16-30/09/2025           | EUR                | 557 406            | 0.29            |
| 400 000                                                                                                          | TELECOM ITALIA 3.625% 16-19/01/2024           | EUR                | 393 792            | 0.21            |
| 600 000                                                                                                          | TELECOM ITALIA 3.625% 16-25/05/2026           | EUR                | 556 152            | 0.29            |
| 400 000                                                                                                          | TELECOM ITALIA 5.250% 05-17/03/2055           | EUR                | 318 320            | 0.17            |
| 800 000                                                                                                          | TIM SPA 4.000% 19-11/04/2024                  | EUR                | 786 320            | 0.41            |
| 1 200 000                                                                                                        | UNIPOL GRUPPO 3.250% 20-23/09/2030            | EUR                | 1 094 496          | 0.57            |
| 600 000                                                                                                          | UNIPOL GRUPPO 3.500% 17-29/11/2027            | EUR                | 592 692            | 0.31            |
| 1 020 000                                                                                                        | UNIPOL GRUPPO FI 3.000% 15-18/03/2025         | EUR                | 1 010 932          | 0.53            |
| 600 000                                                                                                          | UNIPOLSAI ASSICU 3.875% 18-01/03/2028         | EUR                | 550 932            | 0.29            |
| 300 000                                                                                                          | WEBUILD SPA 3.875% 22-28/07/2026              | EUR                | 247 032            | 0.13            |
| 920 000                                                                                                          | WEBUILD SPA 5.875% 20-15/12/2025              | EUR                | 839 298            | 0.44            |
| <i>France</i>                                                                                                    |                                               |                    | <i>24 180 230</i>  | <i>12.61</i>    |
| 800 000                                                                                                          | CHROME BIDCO SAS 3.500% 21-31/05/2028         | EUR                | 655 232            | 0.34            |
| 630 000                                                                                                          | CHROME HOLDCO 5.000% 21-31/05/2029            | EUR                | 475 984            | 0.25            |
| 600 000                                                                                                          | CMA CGM SA 7.500% 20-15/01/2026               | EUR                | 614 382            | 0.32            |
| 600 000                                                                                                          | CROWN EUROPEAN 2.625% 16-30/09/2024           | EUR                | 570 924            | 0.30            |
| 500 000                                                                                                          | CROWN EUROPEAN 2.875% 18-01/02/2026           | EUR                | 469 535            | 0.25            |
| 660 000                                                                                                          | CROWN EUROPEAN 3.375% 15-15/05/2025           | EUR                | 637 646            | 0.33            |
| 300 000                                                                                                          | DERICHEBOURG 2.250% 21-15/07/2028             | EUR                | 244 116            | 0.13            |
| 600 000                                                                                                          | ELIOR PARTICIPAT 3.750% 21-15/07/2026         | EUR                | 465 780            | 0.24            |
| 600 000                                                                                                          | ELIS SA 1.000% 19-03/04/2025                  | EUR                | 542 394            | 0.28            |

# BNP Paribas Easy € High Yield SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                        | Denomination                          | Quotation currency | Market value      | % of net assets |
|---------------------------------|---------------------------------------|--------------------|-------------------|-----------------|
| 600 000                         | ELIS SA 1.625% 19-03/04/2028          | EUR                | 474 168           | 0.25            |
| 600 000                         | ELIS SA 1.750% 19-11/04/2024          | EUR                | 577 026           | 0.30            |
| 400 000                         | ELIS SA 2.875% 18-15/02/2026          | EUR                | 368 328           | 0.19            |
| 200 000                         | ELIS SA 4.125% 22-24/05/2027          | EUR                | 189 850           | 0.10            |
| 950 000                         | FAURECIA 2.375% 19-15/06/2027         | EUR                | 710 211           | 0.37            |
| 450 000                         | FAURECIA 2.375% 21-15/06/2029         | EUR                | 315 986           | 0.16            |
| 1 150 000                       | FAURECIA 2.625% 18-15/06/2025         | EUR                | 994 934           | 0.52            |
| 1 300 000                       | FAURECIA 2.750% 21-15/02/2027         | EUR                | 1 013 883         | 0.53            |
| 800 000                         | FAURECIA 3.125% 19-15/06/2026         | EUR                | 669 736           | 0.35            |
| 800 000                         | FAURECIA 3.750% 20-15/06/2028         | EUR                | 618 192           | 0.32            |
| 300 000                         | FNAC DARTY SA 1.875% 19-30/05/2024    | EUR                | 282 318           | 0.15            |
| 450 000                         | FNAC DARTY SA 2.625% 19-30/05/2026    | EUR                | 394 880           | 0.21            |
| 900 000                         | GETLINK SE 3.500% 20-30/10/2025       | EUR                | 858 915           | 0.45            |
| 400 000                         | LOXAM SAS 2.875% 19-15/04/2026        | EUR                | 338 172           | 0.18            |
| 700 000                         | LOXAM SAS 3.250% 19-14/01/2025        | EUR                | 630 091           | 0.33            |
| 500 000                         | LOXAM SAS 3.750% 19-15/07/2026        | EUR                | 428 995           | 0.22            |
| 300 000                         | LOXAM SAS 4.250% 17-15/04/2024        | EUR                | 288 000           | 0.15            |
| 400 000                         | LOXAM SAS 4.500% 22-15/02/2027        | EUR                | 343 072           | 0.18            |
| 300 000                         | LOXAM SAS 5.750% 19-15/07/2027        | EUR                | 235 404           | 0.12            |
| 400 000                         | NEXANS SA 3.750% 18-08/08/2023        | EUR                | 400 744           | 0.21            |
| 700 000                         | RENAULT 1.000% 17-28/11/2025          | EUR                | 616 700           | 0.32            |
| 700 000                         | RENAULT 1.000% 18-18/04/2024          | EUR                | 654 976           | 0.34            |
| 400 000                         | RENAULT 1.125% 19-04/10/2027          | EUR                | 292 028           | 0.15            |
| 1 100 000                       | RENAULT 1.250% 19-24/06/2025          | EUR                | 953 260           | 0.50            |
| 700 000                         | RENAULT 2.000% 18-28/09/2026          | EUR                | 565 194           | 0.29            |
| 1 100 000                       | RENAULT 2.375% 20-25/05/2026          | EUR                | 942 887           | 0.49            |
| 500 000                         | RENAULT 2.500% 21-01/04/2028          | EUR                | 382 325           | 0.20            |
| 700 000                         | RENAULT 2.500% 21-02/06/2027          | EUR                | 562 723           | 0.29            |
| 400 000                         | REXEL SA 2.125% 21-15/06/2028         | EUR                | 314 436           | 0.16            |
| 700 000                         | REXEL SA 2.125% 21-15/12/2028         | EUR                | 541 177           | 0.28            |
| 800 000                         | VALEO SA 1.000% 21-03/08/2028         | EUR                | 623 768           | 0.33            |
| 700 000                         | VALEO SA 1.500% 18-18/06/2025         | EUR                | 643 300           | 0.34            |
| 600 000                         | VALEO SA 1.625% 16-18/03/2026         | EUR                | 542 106           | 0.28            |
| 800 000                         | VALEO SA 3.250% 14-22/01/2024         | EUR                | 797 056           | 0.42            |
| 600 000                         | VERALLIA SA 1.625% 21-14/05/2028      | EUR                | 492 006           | 0.26            |
| 600 000                         | VERALLIA SA 1.875% 21-10/11/2031      | EUR                | 447 390           | 0.23            |
| <i>United States of America</i> |                                       |                    | <i>17 357 198</i> | <i>9.06</i>     |
| 720 000                         | AVANTOR FUNDING 2.625% 20-01/11/2025  | EUR                | 668 131           | 0.35            |
| 500 000                         | AVANTOR FUNDING 3.875% 20-15/07/2028  | EUR                | 432 575           | 0.23            |
| 500 000                         | BELDEN INC 3.375% 17-15/07/2027       | EUR                | 429 845           | 0.22            |
| 400 000                         | BELDEN INC 3.375% 21-15/07/2031       | EUR                | 295 896           | 0.15            |
| 290 000                         | BELDEN INC 3.875% 18-15/03/2028       | EUR                | 247 915           | 0.13            |
| 900 000                         | CATALENT PHARMA 2.375% 20-01/03/2028  | EUR                | 735 039           | 0.38            |
| 450 000                         | CHEMOURS CO 4.000% 18-15/05/2026      | EUR                | 398 304           | 0.21            |
| 330 000                         | ENCORE CAPITAL 4.875% 20-15/10/2025   | EUR                | 318 559           | 0.17            |
| 300 000                         | GRAPHIC PACKAGIN 2.625% 21-01/02/2029 | EUR                | 243 915           | 0.13            |
| 600 000                         | IQVIA INC 1.750% 21-15/03/2026        | EUR                | 528 276           | 0.28            |
| 900 000                         | IQVIA INC 2.250% 19-15/01/2028        | EUR                | 744 750           | 0.39            |
| 1 000 000                       | IQVIA INC 2.250% 21-15/03/2029        | EUR                | 790 830           | 0.41            |
| 675 000                         | IQVIA INC 2.875% 20-15/06/2028        | EUR                | 576 356           | 0.30            |
| 600 000                         | MPT OP PTNR/FINL 0.993% 21-15/10/2026 | EUR                | 494 574           | 0.26            |
| 630 000                         | MPT OP PTNR/FINL 3.325% 17-24/03/2025 | EUR                | 596 446           | 0.31            |
| 550 000                         | NETFLIX INC 3.000% 20-15/06/2025      | EUR                | 535 508           | 0.28            |
| 1 400 000                       | NETFLIX INC 3.625% 17-15/05/2027      | EUR                | 1 311 673         | 0.67            |
| 1 270 000                       | NETFLIX INC 3.625% 19-15/06/2030      | EUR                | 1 098 956         | 0.57            |
| 1 200 000                       | NETFLIX INC 3.875% 19-15/11/2029      | EUR                | 1 082 568         | 0.57            |
| 1 200 000                       | NETFLIX INC 4.625% 18-15/05/2029      | EUR                | 1 133 028         | 0.59            |
| 1 350 000                       | ORGANON FIN 1 2.875% 21-30/04/2028    | EUR                | 1 129 410         | 0.59            |
| 500 000                         | PRIMO WATER CORP 3.875% 20-31/10/2028 | EUR                | 405 330           | 0.21            |
| 500 000                         | QUINTILES IMS 2.875% 17-15/09/2025    | EUR                | 480 105           | 0.25            |
| 480 000                         | SEALED AIR CORP 4.500% 15-15/09/2023  | EUR                | 483 984           | 0.25            |

# BNP Paribas Easy € High Yield SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                             | Quotation currency | Market value      | % of net assets |
|------------------------|------------------------------------------|--------------------|-------------------|-----------------|
| 600 000                | SILGAN HOLDINGS 2.250% 20-01/06/2028     | EUR                | 469 518           | 0.25            |
| 600 000                | SILGAN HOLDINGS 3.250% 18-15/03/2025     | EUR                | 566 838           | 0.30            |
| 500 000                | SPECTRUM BRANDS 4.000% 16-01/10/2026     | EUR                | 472 490           | 0.25            |
| 480 000                | WMG ACQUISITION 2.250% 21-15/08/2031     | EUR                | 365 059           | 0.19            |
| 380 000                | WMG ACQUISITION 2.750% 20-15/07/2028     | EUR                | 321 320           | 0.17            |
| <i>Spain</i>           |                                          |                    | <i>13 726 654</i> | <i>7.19</i>     |
| 400 000                | AEDAS HOMES OPCO 4.000% 21-15/08/2026    | EUR                | 336 908           | 0.18            |
| 300 000                | ALMIRALL SA 2.125% 21-30/09/2026         | EUR                | 266 799           | 0.14            |
| 600 000                | BANCO SABADELL 1.125% 19-27/03/2025      | EUR                | 551 976           | 0.29            |
| 1 100 000              | BANCO SABADELL 1.750% 19-10/05/2024      | EUR                | 1 063 898         | 0.56            |
| 500 000                | BANCO SABADELL 2.500% 21-15/04/2031      | EUR                | 416 260           | 0.22            |
| 600 000                | BANCO SABADELL 5.625% 16-06/05/2026      | EUR                | 586 614           | 0.31            |
| 400 000                | CELLNEX FINANCE 0.750% 21-15/11/2026     | EUR                | 338 336           | 0.18            |
| 600 000                | CELLNEX FINANCE 1.000% 21-15/09/2027     | EUR                | 475 140           | 0.25            |
| 500 000                | CELLNEX FINANCE 1.250% 21-15/01/2029     | EUR                | 372 310           | 0.19            |
| 700 000                | CELLNEX FINANCE 1.500% 21-08/06/2028     | EUR                | 547 421           | 0.29            |
| 900 000                | CELLNEX FINANCE 2.000% 21-15/02/2033     | EUR                | 597 294           | 0.31            |
| 600 000                | CELLNEX FINANCE 2.000% 21-15/09/2032     | EUR                | 407 226           | 0.21            |
| 700 000                | CELLNEX FINANCE 2.250% 22-12/04/2026     | EUR                | 652 050           | 0.34            |
| 300 000                | CELLNEX TELECOM 1.000% 20-20/04/2027     | EUR                | 245 697           | 0.13            |
| 800 000                | CELLNEX TELECOM 1.750% 20-23/10/2030     | EUR                | 570 832           | 0.30            |
| 600 000                | CELLNEX TELECOM 1.875% 20-26/06/2029     | EUR                | 458 484           | 0.24            |
| 500 000                | CELLNEX TELECOM 2.375% 16-16/01/2024     | EUR                | 496 965           | 0.26            |
| 400 000                | CELLNEX TELECOM 2.875% 17-18/04/2025     | EUR                | 388 164           | 0.20            |
| 400 000                | EDREAMS ODIGEO S 5.500% 22-15/07/2027    | EUR                | 320 000           | 0.17            |
| 400 000                | FOOD SERVICE PRO 5.500% 22-21/01/2027    | EUR                | 344 000           | 0.18            |
| 400 000                | FOODCO BONDCO SAU 6.250% 19-15/05/2026   | EUR                | 301 784           | 0.16            |
| 1 600 000              | GRIFOLS ESCROW 3.875% 21-15/10/2028      | EUR                | 1 320 767         | 0.68            |
| 825 000                | GRIFOLS SA 1.625% 19-15/02/2025          | EUR                | 757 078           | 0.40            |
| 800 000                | GRIFOLS SA 2.250% 19-15/11/2027          | EUR                | 666 608           | 0.35            |
| 1 100 000              | GRIFOLS SA 3.200% 17-01/05/2025          | EUR                | 1 000 659         | 0.52            |
| 300 000                | NEINOR HOMES 4.500% 21-15/10/2026        | EUR                | 243 384           | 0.13            |
| <i>Germany</i>         |                                          |                    | <i>10 217 769</i> | <i>5.32</i>     |
| 800 000                | ADLER GROUP SA 1.875% 21-14/01/2026      | EUR                | 409 936           | 0.21            |
| 1 000 000              | ADLER GROUP SA 2.250% 21-14/01/2029      | EUR                | 465 910           | 0.24            |
| 400 000                | ADLER GROUP SA 2.250% 21-27/04/2027      | EUR                | 191 288           | 0.10            |
| 500 000                | ADLER GROUP SA 2.750% 20-13/11/2026      | EUR                | 251 480           | 0.13            |
| 300 000                | ADLER REAL EST 2.125% 17-06/02/2024      | EUR                | 216 945           | 0.11            |
| 400 000                | ADLER REAL EST 3.000% 18-27/04/2026      | EUR                | 263 748           | 0.14            |
| 500 000                | ADO PROPERTIES 3.250% 20-05/08/2025      | EUR                | 270 835           | 0.14            |
| 400 000                | ALDER PROPERTIES SA 1.500% 17-26/07/2024 | EUR                | 232 172           | 0.12            |
| 600 000                | CECONOMY AG 1.750% 21-24/06/2026         | EUR                | 434 844           | 0.23            |
| 1 010 000              | COMMERZBANK AG 4.000% 16-23/03/2026      | EUR                | 987 063           | 0.52            |
| 600 000                | COMMERZBANK AG 4.000% 17-30/03/2027      | EUR                | 583 086           | 0.30            |
| 1 300 000              | DEUTSCHE BANK AG 2.750% 15-17/02/2025    | EUR                | 1 282 189         | 0.67            |
| 800 000                | DEUTSCHE BANK AG 4.500% 16-19/05/2026    | EUR                | 796 064           | 0.42            |
| 500 000                | DIC ASSET AG 2.250% 21-22/09/2026        | EUR                | 332 340           | 0.17            |
| 1 500 000              | DOUGLAS GMBH 6.000% 21-08/04/2026        | EUR                | 1 156 349         | 0.60            |
| 400 000                | HAPAG-LLOYD AG 2.500% 21-15/04/2028      | EUR                | 339 240           | 0.18            |
| 300 000                | HORNBAACH BAUMRKT 3.250% 19-25/10/2026   | EUR                | 282 699           | 0.15            |
| 500 000                | K&S AG 3.250% 18-18/07/2024              | EUR                | 486 780           | 0.25            |
| 9 770                  | KIRK BEAUTY SUN 8.250% 21-01/10/2026     | EUR                | 5 627             | 0.00            |
| 400 000                | PEACH PROPERTY 4.375% 20-15/11/2025      | EUR                | 313 548           | 0.16            |
| 300 000                | SGL CARBON SE 4.625% 19-30/09/2024       | EUR                | 285 912           | 0.15            |
| 751 000                | TELE COLUMBUS AG 3.875% 18-02/05/2025    | EUR                | 629 714           | 0.33            |
| <i>The Netherlands</i> |                                          |                    | <i>9 373 791</i>  | <i>4.90</i>     |
| 500 000                | AXALTA COATING 3.750% 16-15/01/2025      | EUR                | 452 020           | 0.24            |
| 400 000                | CONSTELLIUM NV 4.250% 17-15/02/2026      | EUR                | 362 280           | 0.19            |
| 300 000                | CONSTELLIUM SE 3.125% 21-15/07/2029      | EUR                | 231 141           | 0.12            |
| 600 000                | DARLING GLBL FIN 3.625% 18-15/05/2026    | EUR                | 555 756           | 0.29            |

# BNP Paribas Easy € High Yield SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity              | Denomination                                   | Quotation currency | Market value     | % of net assets |
|-----------------------|------------------------------------------------|--------------------|------------------|-----------------|
| 400 000               | DIEBOLD NIXDORF 9.000% 20-15/07/2025           | EUR                | 293 860          | 0.15            |
| 750 000               | ENERGIZER G 3.500% 21-30/06/2029               | EUR                | 537 428          | 0.28            |
| 500 000               | GOODYEAR EUROPE 2.750% 21-15/08/2028           | EUR                | 374 690          | 0.20            |
| 600 000               | INTERTRUST 3.375% 18-15/11/2025                | EUR                | 569 502          | 0.30            |
| 550 000               | OI EUROPEAN GRP 2.875% 19-15/02/2025           | EUR                | 499 895          | 0.26            |
| 850 000               | OI EUROPEAN GRP 3.125% 16-15/11/2024           | EUR                | 801 805          | 0.42            |
| 300 000               | SAMVARDHANA MOTH 1.800% 17-06/07/2024          | EUR                | 269 334          | 0.14            |
| 315 083               | SELECTA GROUP BV 10.000% 20-01/07/2026         | EUR                | 285 783          | 0.15            |
| 311 518               | SELECTA GROUP BV 8.000% 20-01/04/2026          | EUR                | 292 839          | 0.15            |
| 509 075               | SELECTA GROUP BV 8.000% 20-01/04/2026          | EUR                | 478 551          | 0.25            |
| 750 000               | TRIVIUM PACK FIN 3.750% 19-15/08/2026          | EUR                | 687 653          | 0.36            |
| 400 000               | UPC HOLDING BV 3.875% 17-15/06/2029            | EUR                | 321 464          | 0.17            |
| 900 000               | VZ SECURED FINAN 3.500% 22-15/01/2032          | EUR                | 678 303          | 0.35            |
| 800 000               | VZ VENDOR 2.875% 20-15/01/2029                 | EUR                | 595 112          | 0.31            |
| 900 000               | ZIGGO 3.375% 20-28/02/2030                     | EUR                | 628 875          | 0.33            |
| 600 000               | ZIGGO BV 2.875% 19-15/01/2030                  | EUR                | 457 500          | 0.24            |
| <b>Sweden</b>         |                                                |                    | <b>6 129 519</b> | <b>3.19</b>     |
| 300 000               | DOMETIC GROUP AB 2.000% 21-29/09/2028          | EUR                | 213 240          | 0.11            |
| 250 000               | DOMETIC GROUP AB 3.000% 18-13/09/2023          | EUR                | 241 693          | 0.13            |
| 400 000               | DOMETIC GROUP AB 3.000% 19-08/05/2026          | EUR                | 344 324          | 0.18            |
| 950 000               | INTRUM AB 3.000% 19-15/09/2027                 | EUR                | 731 443          | 0.38            |
| 900 000               | INTRUM AB 3.500% 19-15/07/2026                 | EUR                | 750 978          | 0.39            |
| 1 000 000             | INTRUM AB 4.875% 20-15/08/2025                 | EUR                | 904 490          | 0.47            |
| 900 000               | INTRUM JUSTITIA 3.125% 17-15/07/2024           | EUR                | 831 645          | 0.43            |
| 700 000               | VOLVO CAR AB 2.000% 17-24/01/2025              | EUR                | 652 582          | 0.34            |
| 500 000               | VOLVO CAR AB 2.125% 19-02/04/2024              | EUR                | 482 680          | 0.25            |
| 480 000               | VOLVO CAR AB 2.500% 20-07/10/2027              | EUR                | 416 290          | 0.22            |
| 600 000               | VOLVO CAR AB 4.250% 22-31/05/2028              | EUR                | 560 154          | 0.29            |
| <b>Japan</b>          |                                                |                    | <b>5 499 347</b> | <b>2.87</b>     |
| 800 000               | SOFTBANK GROUP CORP 2.125% 21-06/07/2024       | EUR                | 718 672          | 0.38            |
| 750 000               | SOFTBANK GROUP CORP 2.875% 21-06/01/2027       | EUR                | 580 253          | 0.30            |
| 1 150 000             | SOFTBANK GROUP CORP 3.125% 17-19/09/2025       | EUR                | 965 805          | 0.50            |
| 800 000               | SOFTBANK GROUP CORP 3.375% 21-06/07/2029       | EUR                | 551 848          | 0.29            |
| 640 000               | SOFTBANK GROUP CORP 3.875% 21-06/07/2032       | EUR                | 433 056          | 0.23            |
| 700 000               | SOFTBANK GROUP CORP 4.000% 17-19/09/2029       | EUR                | 499 758          | 0.26            |
| 200 000               | SOFTBANK GROUP CORP 4.500% 18-20/04/2025       | EUR                | 181 328          | 0.09            |
| 700 000               | SOFTBANK GROUP CORP 4.750% 15-30/07/2025       | EUR                | 622 958          | 0.33            |
| 1 190 000             | SOFTBANK GROUP CORP 5.000% 18-15/04/2028       | EUR                | 945 669          | 0.49            |
| <b>Luxembourg</b>     |                                                |                    | <b>4 896 747</b> | <b>2.57</b>     |
| 400 000               | ARAMARK INTERNATIONAL FIN 3.125% 17-01/04/2025 | EUR                | 357 344          | 0.19            |
| 400 000               | DANA FIN LUX SAR 3.000% 21-15/07/2029          | EUR                | 285 744          | 0.15            |
| 900 000               | GARFUNKELUX HOLD 6.750% 20-01/11/2025          | EUR                | 799 713          | 0.42            |
| 500 000               | HANESBRANDS LX 3.500% 16-15/06/2024            | EUR                | 459 945          | 0.24            |
| 600 000               | MOTION FINCO 7.000% 20-15/05/2025              | EUR                | 567 816          | 0.30            |
| 500 000               | OLIVETTI FINANCE 7.750% 03-24/01/2033          | EUR                | 517 620          | 0.27            |
| 400 000               | SAMSONITE FINCO 3.500% 18-15/05/2026           | EUR                | 336 200          | 0.18            |
| 450 000               | SIG COMBIBLOC PU 1.875% 20-18/06/2023          | EUR                | 443 349          | 0.23            |
| 650 000               | SIG COMBIBLOC PU 2.125% 20-18/06/2025          | EUR                | 619 190          | 0.32            |
| 600 000               | TELENET FINANCE LUX 3.500% 17-01/03/2028       | EUR                | 509 826          | 0.27            |
| <b>United Kingdom</b> |                                                |                    | <b>3 914 847</b> | <b>2.04</b>     |
| 360 000               | AVIS BUDGET FINA 4.125% 16-15/11/2024          | EUR                | 344 002          | 0.18            |
| 200 000               | AVIS BUDGET FINA 4.500% 17-15/05/2025          | EUR                | 187 182          | 0.10            |
| 440 000               | AVIS BUDGET FINA 4.750% 18-30/01/2026          | EUR                | 400 255          | 0.21            |
| 400 000               | INTERNATIONAL PERSONAL FI 9.750% 20-12/11/2025 | EUR                | 292 556          | 0.15            |
| 900 000               | NOMAD FOODS BOND 2.500% 21-24/06/2028          | EUR                | 707 130          | 0.37            |
| 400 000               | SIG 5.250% 21-30/11/2026                       | EUR                | 319 556          | 0.17            |
| 600 000               | SYNTHOMER PLC 3.875% 20-01/07/2025             | EUR                | 543 048          | 0.28            |

# BNP Paribas Easy € High Yield SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                                 | Quotation currency | Market value      | % of net assets |
|-----------|----------------------------------------------|--------------------|-------------------|-----------------|
| 700 000   | TI AUTOMOTIVE 3.750% 21-15/04/2029           | EUR                | 487 830           | 0.25            |
| 400 000   | TITAN GLOBAL FIN 2.375% 17-16/11/2024        | EUR                | 372 600           | 0.19            |
| 300 000   | TITAN GLOBAL FIN 2.750% 20-09/07/2027        | EUR                | 260 688           | 0.14            |
|           | <i>Finland</i>                               |                    | <i>2 607 313</i>  | <i>1.36</i>     |
| 900 000   | NOKIA OYJ 2.000% 17-15/03/2024               | EUR                | 888 651           | 0.46            |
| 700 000   | NOKIA OYJ 2.000% 19-11/03/2026               | EUR                | 641 004           | 0.33            |
| 550 000   | NOKIA OYJ 2.375% 20-15/05/2025               | EUR                | 530 470           | 0.28            |
| 600 000   | NOKIA OYJ 3.125% 20-15/05/2028               | EUR                | 547 188           | 0.29            |
|           | <i>Austria</i>                               |                    | <i>1 559 075</i>  | <i>0.81</i>     |
| 950 000   | AMS AG 6.000% 20-31/07/2025                  | EUR                | 882 341           | 0.46            |
| 200 000   | WIENERBERGER AG 2.000% 18-02/05/2024         | EUR                | 195 824           | 0.10            |
| 500 000   | WIENERBERGER AG 2.750% 20-04/06/2025         | EUR                | 480 910           | 0.25            |
|           | <i>Denmark</i>                               |                    | <i>1 139 244</i>  | <i>0.59</i>     |
| 1 200 000 | DKT FINANCE 7.000% 18-17/06/2023             | EUR                | 1 139 244         | 0.59            |
|           | <i>Norway</i>                                |                    | <i>972 274</i>    | <i>0.51</i>     |
| 800 000   | ADEVINTA ASA 2.625% 20-15/11/2025            | EUR                | 721 456           | 0.38            |
| 300 000   | ADEVINTA ASA 3.000% 20-15/11/2027            | EUR                | 250 818           | 0.13            |
|           | <i>Belgium</i>                               |                    | <i>824 773</i>    | <i>0.43</i>     |
| 700 000   | ONTEX GROUP 3.500% 21-15/07/2026             | EUR                | 557 557           | 0.29            |
| 400 000   | SARENS FINANCE 5.750% 20-21/02/2027          | EUR                | 267 216           | 0.14            |
|           | <i>Ireland</i>                               |                    | <i>723 818</i>    | <i>0.38</i>     |
| 450 000   | JAMES HARDIE INDUSTRIES 3.625% 18-01/10/2026 | EUR                | 416 318           | 0.22            |
| 400 000   | MOTION BONDCO 4.500% 19-15/11/2027           | EUR                | 307 500           | 0.16            |
|           | <i>Lithuania</i>                             |                    | <i>380 075</i>    | <i>0.20</i>     |
| 400 000   | MAXIMA GRUPE 3.250% 18-13/09/2023            | EUR                | 380 075           | 0.20            |
|           | <i>Cayman Islands</i>                        |                    | <i>330 036</i>    | <i>0.17</i>     |
| 400 000   | UPCB FINANCE VII 3.625% 17-15/06/2029        | EUR                | 330 036           | 0.17            |
|           | <b>Floating rate bonds</b>                   |                    | <b>56 974 386</b> | <b>29.74</b>    |
|           | <i>Italy</i>                                 |                    | <i>15 152 492</i> | <i>7.92</i>     |
| 600 000   | BANCA POP SONDRI 21-13/07/2027 FRN           | EUR                | 515 436           | 0.27            |
| 200 000   | BANCA POP SONDRI 21-25/02/2032 FRN           | EUR                | 171 612           | 0.09            |
| 400 000   | BANCO BPM SPA 19-01/10/2029 FRN              | EUR                | 377 628           | 0.20            |
| 400 000   | BANCO BPM SPA 20-14/01/2031 FRN              | EUR                | 355 812           | 0.19            |
| 550 000   | BANCO BPM SPA 20-14/09/2030 FRN              | EUR                | 525 129           | 0.27            |
| 400 000   | BANCO BPM SPA 21-29/06/2031 FRN              | EUR                | 340 620           | 0.18            |
| 300 000   | BPER BANCA 20-30/11/2030 FRN                 | EUR                | 270 138           | 0.14            |
| 600 000   | BPER BANCA 21-31/03/2027 FRN                 | EUR                | 522 006           | 0.27            |
| 700 000   | BPER BANCA 22-25/07/2032 FRN                 | EUR                | 595 616           | 0.31            |
| 600 000   | BPER BANCA 22-30/06/2025 FRN                 | EUR                | 589 296           | 0.31            |
| 600 000   | CREDITO EMILIANO 19-25/10/2025 FRN           | EUR                | 574 992           | 0.30            |
| 500 000   | ICCREA BANCA SPA 19-28/11/2029 FRN           | EUR                | 468 670           | 0.24            |
| 500 000   | ICCREA BANCA SPA 20-20/10/2025 FRN           | EUR                | 476 610           | 0.25            |
| 500 000   | ICCREA BANCA SPA 21-17/01/2027 FRN           | EUR                | 454 845           | 0.24            |
| 1 000 000 | ICCREA BANCA SPA 21-18/01/2032 FRN           | EUR                | 843 260           | 0.44            |
| 250 000   | MEDIOBANCA SPA 20-23/11/2030 FRN             | EUR                | 219 538           | 0.11            |
| 400 000   | MONTE DEI PASCHI 20-10/09/2030 FRN           | EUR                | 260 248           | 0.14            |
| 450 000   | MONTE DEI PASCHI 20-22/01/2030 FRN           | EUR                | 285 750           | 0.15            |
| 900 000   | SANPAOLO VITA 14-29/12/2049 FRN              | EUR                | 873 819           | 0.46            |
| 1 100 000 | TERNA RETE 22-09/02/2171 FRN                 | EUR                | 822 316           | 0.43            |
| 1 200 000 | UNICREDIT SPA 19-20/02/2029 FRN              | EUR                | 1 196 675         | 0.62            |
| 1 300 000 | UNICREDIT SPA 19-23/09/2029 FRN              | EUR                | 1 200 484         | 0.63            |
| 1 300 000 | UNICREDIT SPA 20-15/01/2032 FRN              | EUR                | 1 102 023         | 0.58            |
| 600 000   | UNIONE DI BANCHE 19-04/03/2029 FRN           | EUR                | 607 812           | 0.32            |
| 300 000   | UNIONE DI BANCHE 19-12/07/2029 FRN           | EUR                | 295 536           | 0.15            |
| 700 000   | UNIPOLSAI 14-30/06/2049 FRN                  | EUR                | 681 681           | 0.36            |
| 600 000   | UNIPOLSAI ASSICU 20-31/12/2060 FRN           | EUR                | 524 940           | 0.27            |

# BNP Paribas Easy € High Yield SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                             | Quotation currency | Market value     | % of net assets |
|------------------------|------------------------------------------|--------------------|------------------|-----------------|
| <i>The Netherlands</i> |                                          |                    | <i>7 767 598</i> | <i>4.06</i>     |
| 1 400 000              | ABERTIS FINANCE 20-31/12/2060 FRN        | EUR                | 1 117 578        | 0.58            |
| 800 000                | ABERTIS FINANCE 21-31/12/2061 FRN        | EUR                | 575 344          | 0.30            |
| 600 000                | KONINKLIJKE KPN 19-08/02/2168 FRN        | EUR                | 551 394          | 0.29            |
| 900 000                | TELEFONICA EUROP 14-31/03/2049 FRN       | EUR                | 891 081          | 0.47            |
| 500 000                | TELEFONICA EUROP 17-31/12/2049 FRN       | EUR                | 489 965          | 0.26            |
| 800 000                | TELEFONICA EUROP 18-31/12/2049 FRN       | EUR                | 773 968          | 0.40            |
| 800 000                | TELEFONICA EUROP 18-31/12/2049 FRN       | EUR                | 716 104          | 0.37            |
| 1 100 000              | TELEFONICA EUROP 19-31/12/2049 FRN       | EUR                | 1 050 500        | 0.55            |
| 400 000                | TELEFONICA EUROP 19-31/12/2059 FRN       | EUR                | 321 672          | 0.17            |
| 300 000                | TELEFONICA EUROP 20-31/12/2060 FRN       | EUR                | 245 364          | 0.13            |
| 700 000                | TELEFONICA EUROP 21-31/12/2061 FRN       | EUR                | 496 104          | 0.26            |
| 700 000                | TELEFONICA EUROP 21-31/12/2061 FRN       | EUR                | 538 524          | 0.28            |
| <i>Germany</i>         |                                          |                    | <i>7 079 396</i> | <i>3.70</i>     |
| 700 000                | BERTELSMANN SE 15-23/04/2075 FRN         | EUR                | 590 667          | 0.31            |
| 900 000                | COMMERZBANK AG 20-05/12/2030 FRN         | EUR                | 855 261          | 0.45            |
| 600 000                | COMMERZBANK AG 21-29/12/2031 FRN         | EUR                | 491 304          | 0.26            |
| 1 300 000              | DEUTSCHE BANK AG 20-19/05/2031 FRN       | EUR                | 1 298 985        | 0.68            |
| 1 700 000              | DEUTSCHE BANK AG 22-24/06/2032 FRN       | EUR                | 1 556 553        | 0.80            |
| 600 000                | EVONIK 21-02/09/2081 FRN                 | EUR                | 472 110          | 0.25            |
| 700 000                | INFINEON TECH 19-01/04/2168 FRN          | EUR                | 637 742          | 0.33            |
| 700 000                | INFINEON TECH 19-01/04/2168 FRN          | EUR                | 611 100          | 0.32            |
| 580 000                | LANXESS 16-06/12/2076 FRN                | EUR                | 565 674          | 0.30            |
| <i>United Kingdom</i>  |                                          |                    | <i>5 388 398</i> | <i>2.80</i>     |
| 600 000                | BRITISH TELECOMM 20-18/08/2080 FRN       | EUR                | 511 338          | 0.27            |
| 500 000                | PIRAEUS GRP FIN 19-26/06/2029 FRN        | EUR                | 466 965          | 0.24            |
| 2 200 000              | VODAFONE GROUP 18-03/01/2079 FRN         | EUR                | 2 103 199        | 1.09            |
| 550 000                | VODAFONE GROUP 18-03/10/2078 FRN         | EUR                | 484 836          | 0.25            |
| 1 150 000              | VODAFONE GROUP 20-27/08/2080 FRN         | EUR                | 870 780          | 0.45            |
| 1 100 000              | VODAFONE GROUP 20-27/08/2080 FRN         | EUR                | 951 280          | 0.50            |
| <i>Greece</i>          |                                          |                    | <i>4 164 724</i> | <i>2.17</i>     |
| 600 000                | ALPHA BANK 21-23/03/2028 FRN             | EUR                | 486 276          | 0.25            |
| 600 000                | ALPHA BANK AE 21-11/06/2031 FRN          | EUR                | 473 844          | 0.25            |
| 600 000                | ALPHA SERVICES AND HOL 20-13/02/2030 FRN | EUR                | 485 790          | 0.25            |
| 550 000                | EUROBANK 21-05/05/2027 FRN               | EUR                | 461 945          | 0.24            |
| 600 000                | EUROBANK 21-14/03/2028 FRN               | EUR                | 490 926          | 0.26            |
| 500 000                | NATIONAL BK GREECE 19-18/07/2029 FRN     | EUR                | 473 575          | 0.25            |
| 420 000                | NATIONAL BK GREECE 20-08/10/2026 FRN     | EUR                | 372 456          | 0.19            |
| 600 000                | PIRAEUS BANK 21-03/11/2027 FRN           | EUR                | 484 170          | 0.25            |
| 560 000                | PIRAEUS BANK SA 20-19/02/2030 FRN        | EUR                | 435 742          | 0.23            |
| <i>Spain</i>           |                                          |                    | <i>4 144 520</i> | <i>2.16</i>     |
| 500 000                | BANCO CRED SOC C 21-09/03/2028 FRN       | EUR                | 401 845          | 0.21            |
| 700 000                | BANCO CRED SOC C 21-27/11/2031 FRN       | EUR                | 598 031          | 0.31            |
| 600 000                | BANCO SABADELL 18-12/12/2028 FRN         | EUR                | 598 440          | 0.31            |
| 300 000                | BANCO SABADELL 20-17/01/2030 FRN         | EUR                | 261 825          | 0.14            |
| 600 000                | BANCO SABADELL 21-16/06/2028 FRN         | EUR                | 491 646          | 0.26            |
| 700 000                | BANCO SABADELL 22-24/03/2026 FRN         | EUR                | 664 405          | 0.35            |
| 600 000                | IBERCAJA 20-23/07/2030 FRN               | EUR                | 523 752          | 0.27            |
| 400 000                | UNICAJA ES 19-13/11/2029 FRN             | EUR                | 367 300          | 0.19            |
| 300 000                | UNICAJA ES 22-19/07/2032 FRN             | EUR                | 237 276          | 0.12            |
| <i>Ireland</i>         |                                          |                    | <i>2 864 623</i> | <i>1.50</i>     |
| 500 000                | AIB GROUP PLC 19-19/11/2029 FRN          | EUR                | 462 050          | 0.24            |
| 1 140 000              | AIB GROUP PLC 20-30/05/2031 FRN          | EUR                | 1 033 535        | 0.54            |
| 300 000                | BANK OF IRELAND 19-14/10/2029 FRN        | EUR                | 281 475          | 0.15            |
| 580 000                | BANK OF IRELAND 21-11/08/2031 FRN        | EUR                | 496 213          | 0.26            |
| 350 000                | IRISH LIFE & PER 19-26/09/2024 FRN       | EUR                | 341 219          | 0.18            |
| 300 000                | IRISH LIFE & PER 21-19/08/2031 FRN       | EUR                | 250 131          | 0.13            |

# BNP Paribas Easy € High Yield SRI Fossil Free

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                                 | Quotation currency | Market value       | % of net assets |
|-----------------------------------|----------------------------------------------|--------------------|--------------------|-----------------|
| <i>Portugal</i>                   |                                              |                    | <i>2 313 598</i>   | <i>1.21</i>     |
| 500 000                           | BANCO COMMERCIAL PORTUGUES 19-27/03/2030 FRN | EUR                | 418 210            | 0.22            |
| 600 000                           | BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN | EUR                | 479 784            | 0.25            |
| 600 000                           | BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN | EUR                | 501 078            | 0.26            |
| 200 000                           | BANCO COMMERCIAL PORTUGUES 21-17/05/2032 FRN | EUR                | 159 568            | 0.08            |
| 500 000                           | NOVO BANCO 18-06/07/2028 FRN                 | EUR                | 472 925            | 0.25            |
| 300 000                           | NOVO BANCO 21-23/07/2024 FRN                 | EUR                | 282 033            | 0.15            |
| <i>Sweden</i>                     |                                              |                    | <i>2 102 724</i>   | <i>1.09</i>     |
| 351 000                           | AKELIUS RESIDENT 18-05/10/2078 FRN           | EUR                | 328 382            | 0.17            |
| 400 000                           | AKELIUS RESIDENT 20-17/05/2081 FRN           | EUR                | 312 644            | 0.16            |
| 600 000                           | BALDER 21-02/06/2081 FRN                     | EUR                | 331 644            | 0.17            |
| 1 200 000                         | CASTELLUM AB 21-02/03/2170 FRN               | EUR                | 574 740            | 0.30            |
| 550 000                           | SAMHALLSBYGG 20-31/12/2060 FRN               | EUR                | 181 946            | 0.09            |
| 600 000                           | SAMHALLSBYGG 20-31/12/2060 FRN               | EUR                | 182 766            | 0.10            |
| 600 000                           | SAMHALLSBYGG 21-31/12/2061 FRN               | EUR                | 190 602            | 0.10            |
| <i>France</i>                     |                                              |                    | <i>1 865 091</i>   | <i>0.98</i>     |
| 900 000                           | RCI BANQUE 19-18/02/2030 FRN                 | EUR                | 782 550            | 0.41            |
| 600 000                           | SOLVAY FIN 13-29/11/2049 FRN                 | EUR                | 592 416            | 0.31            |
| 500 000                           | SOLVAY FIN 15-29/06/2049 FRN                 | EUR                | 490 125            | 0.26            |
| <i>Luxembourg</i>                 |                                              |                    | <i>920 170</i>     | <i>0.48</i>     |
| 500 000                           | EUROFINS SCIEN 17-31/12/2049 FRN             | EUR                | 443 025            | 0.23            |
| 500 000                           | HOLCIM FINANCE L 19-31/12/2049 FRN           | EUR                | 477 145            | 0.25            |
| <i>Japan</i>                      |                                              |                    | <i>835 260</i>     | <i>0.44</i>     |
| 1 200 000                         | RAKUTEN GROUP 21-22/04/2170 FRN              | EUR                | 835 260            | 0.44            |
| <i>Belgium</i>                    |                                              |                    | <i>805 530</i>     | <i>0.42</i>     |
| 300 000                           | SOLVAY SA 18-31/12/2049 FRN                  | EUR                | 289 806            | 0.15            |
| 600 000                           | SOLVAY SA 20-02/09/2169 FRN                  | EUR                | 515 724            | 0.27            |
| <i>United States of America</i>   |                                              |                    | <i>540 318</i>     | <i>0.28</i>     |
| 600 000                           | LIBERTY MUTUAL 19-23/05/2059 FRN             | EUR                | 540 318            | 0.28            |
| <i>Cyprus</i>                     |                                              |                    | <i>526 928</i>     | <i>0.27</i>     |
| 300 000                           | BANK OF CYPRUS 21-23/10/2031 FRN             | EUR                | 235 665            | 0.12            |
| 375 000                           | BANK OF CYPRUS 21-24/06/2027 FRN             | EUR                | 291 263            | 0.15            |
| <i>Finland</i>                    |                                              |                    | <i>503 016</i>     | <i>0.26</i>     |
| 400 000                           | CITYCON OYJ 19-31/12/2059 FRN                | EUR                | 273 272            | 0.14            |
| 400 000                           | CITYCON OYJ 21-31/12/2061 FRN                | EUR                | 229 744            | 0.12            |
| Other transferable securities     |                                              |                    | 457 870            | 0.24            |
| <b>Bonds</b>                      |                                              |                    | <b>457 870</b>     | <b>0.24</b>     |
| <i>United States of America</i>   |                                              |                    | <i>457 870</i>     | <i>0.24</i>     |
| 500 000                           | LEVI STRAUSS 3.375% 17-15/03/2027            | EUR                | 457 870            | 0.24            |
| <b>Total securities portfolio</b> |                                              |                    | <b>188 889 351</b> | <b>98.58</b>    |

# BNP Paribas Easy ECPI Circular Economy Leaders

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                         | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|--------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                      |                    | 576 842 743        | 99.99           |
|                                                                                                                  | <b>Shares</b>                        |                    | <b>576 842 743</b> | <b>99.99</b>    |
|                                                                                                                  | <i>United States of America</i>      |                    | <i>331 332 052</i> | <i>57.45</i>    |
| 87 999                                                                                                           | 3M CO                                | USD                | 10 892 870         | 1.89            |
| 30 213                                                                                                           | ADOBE SYSTEMS INC                    | USD                | 10 578 957         | 1.83            |
| 114 911                                                                                                          | ADVANCED MICRO DEVICES               | USD                | 8 405 227          | 1.46            |
| 53 987                                                                                                           | AIR PRODUCTS AND CHEMICALS INC       | USD                | 12 418 378         | 2.15            |
| 7 735                                                                                                            | AUTOZONE INC                         | USD                | 15 900 754         | 2.77            |
| 68 704                                                                                                           | CATERPILLAR INC                      | USD                | 11 747 599         | 2.04            |
| 256 340                                                                                                          | CISCO SYSTEMS INC                    | USD                | 10 455 151         | 1.81            |
| 256 214                                                                                                          | COCA-COLA                            | USD                | 15 417 689         | 2.68            |
| 188 484                                                                                                          | COLGATE-PALMOLIVE CO                 | USD                | 14 448 427         | 2.50            |
| 41 440                                                                                                           | DEERE & CO                           | USD                | 11 870 522         | 2.06            |
| 624 415                                                                                                          | FORD MOTOR CO                        | USD                | 6 647 605          | 1.15            |
| 225 022                                                                                                          | GENERAL MILLS INC                    | USD                | 16 239 810         | 2.82            |
| 282 388                                                                                                          | INTEL CORP                           | USD                | 10 104 869         | 1.75            |
| 117 197                                                                                                          | INTERNATIONAL BUSINESS MACHINES CORP | USD                | 15 827 677         | 2.75            |
| 317 758                                                                                                          | INTERNATIONAL PAPER CO               | USD                | 12 713 967         | 2.20            |
| 28 557                                                                                                           | INTUIT INC                           | USD                | 10 528 490         | 1.82            |
| 109 839                                                                                                          | KIMBERLY-CLARK CORP                  | USD                | 14 199 379         | 2.46            |
| 64 622                                                                                                           | LOWES COS INC                        | USD                | 10 796 810         | 1.87            |
| 152 991                                                                                                          | LYONDELLBASELL INDU - A              | USD                | 12 798 884         | 2.22            |
| 106 148                                                                                                          | NIKE INC - B                         | USD                | 10 376 704         | 1.80            |
| 58 381                                                                                                           | NVIDIA CORP                          | USD                | 8 465 231          | 1.47            |
| 179 371                                                                                                          | ORACLE CORP                          | USD                | 11 987 806         | 2.08            |
| 71 043                                                                                                           | TARGET CORP                          | USD                | 9 597 210          | 1.66            |
| 84 108                                                                                                           | TEXAS INSTRUMENTS INC                | USD                | 12 361 370         | 2.14            |
| 220 975                                                                                                          | TJX COMPANIES INC                    | USD                | 11 804 920         | 2.05            |
| 87 383                                                                                                           | TRANE TECHNOLOGIES PLC               | USD                | 10 855 067         | 1.88            |
| 217 703                                                                                                          | VF CORP                              | USD                | 9 197 897          | 1.59            |
| 100 409                                                                                                          | WASTE MANAGEMENT INC                 | USD                | 14 692 782         | 2.55            |
|                                                                                                                  | <i>Japan</i>                         |                    | <i>66 925 849</i>  | <i>11.59</i>    |
| 348 400                                                                                                          | BRIDGESTONE CORP                     | JPY                | 12 142 394         | 2.10            |
| 70 800                                                                                                           | DAIKIN INDUSTRIES LTD                | JPY                | 10 842 102         | 1.88            |
| 182 400                                                                                                          | DENSO CORP                           | JPY                | 9 256 794          | 1.60            |
| 508 300                                                                                                          | HONDA MOTOR CO LTD                   | JPY                | 11 785 088         | 2.04            |
| 454 700                                                                                                          | MITSUBISHI CORP                      | JPY                | 12 924 230         | 2.24            |
| 92 600                                                                                                           | SHIN-ETSU CHEMICAL CO LTD            | JPY                | 9 975 241          | 1.73            |
|                                                                                                                  | <i>France</i>                        |                    | <i>55 924 273</i>  | <i>9.69</i>     |
| 237 905                                                                                                          | DANONE                               | EUR                | 12 670 820         | 2.20            |
| 20 246                                                                                                           | KERING                               | EUR                | 9 922 565          | 1.72            |
| 35 805                                                                                                           | LOREAL                               | EUR                | 11 790 587         | 2.04            |
| 68 489                                                                                                           | PERNOD RICARD SA                     | EUR                | 12 006 122         | 2.08            |
| 84 448                                                                                                           | SCHNEIDER ELECTRIC SE                | EUR                | 9 534 179          | 1.65            |
|                                                                                                                  | <i>The Netherlands</i>               |                    | <i>42 971 610</i>  | <i>7.45</i>     |
| 21 021                                                                                                           | ASML HOLDING NV                      | EUR                | 9 582 423          | 1.66            |
| 132 505                                                                                                          | HEINEKEN NV                          | EUR                | 11 527 935         | 2.00            |
| 452 848                                                                                                          | KONINKLIJKE AHOLD DELHAIZE NV        | EUR                | 11 257 801         | 1.95            |
| 77 341                                                                                                           | KONINKLIJKE DSM NV                   | EUR                | 10 603 451         | 1.84            |
|                                                                                                                  | <i>United Kingdom</i>                |                    | <i>39 072 599</i>  | <i>6.77</i>     |
| 308 651                                                                                                          | DIAGEO PLC                           | GBP                | 12 659 065         | 2.19            |
| 47 862                                                                                                           | LINDE PLC                            | USD                | 13 163 481         | 2.28            |
| 512 383                                                                                                          | RELX PLC                             | GBP                | 13 250 053         | 2.30            |
|                                                                                                                  | <i>Australia</i>                     |                    | <i>12 109 819</i>  | <i>2.10</i>     |
| 1 050 266                                                                                                        | FORTESCUE METALS GROUP LTD           | AUD                | 12 109 819         | 2.10            |
|                                                                                                                  | <i>Germany</i>                       |                    | <i>10 233 198</i>  | <i>1.77</i>     |
| 139 303                                                                                                          | BAYERISCHE MOTOREN WERKE AG          | EUR                | 10 233 198         | 1.77            |

# BNP Paribas Easy ECPI Circular Economy Leaders

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination         | Quotation currency | Market value       | % of net assets |
|-----------------------------------|----------------------|--------------------|--------------------|-----------------|
|                                   | <i>Ireland</i>       |                    | <i>9 643 920</i>   | <i>1.67</i>     |
| 292 240                           | CRH PLC              | EUR                | 9 643 920          | 1.67            |
|                                   | <i>Sweden</i>        |                    | <i>8 629 423</i>   | <i>1.50</i>     |
| 967 336                           | ATLAS COPCO AB-A SHS | SEK                | 8 629 423          | 1.50            |
| <b>Total securities portfolio</b> |                      |                    | <b>576 842 743</b> | <b>99.99</b>    |

# BNP Paribas Easy ECPI Global ESG Blue Economy

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                       | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                    |                    | 217 960 898        | 99.75           |
| <b>Shares</b>                                                                                                    |                                    |                    | <b>217 960 898</b> | <b>99.75</b>    |
| <i>United States of America</i>                                                                                  |                                    |                    | <i>46 032 568</i>  | <i>21.07</i>    |
| 32 733                                                                                                           | AMERICAN WATER WORKS CO INC        | USD                | 4 657 983          | 2.13            |
| 37 483                                                                                                           | ENPHASE ENERGY INC                 | USD                | 7 000 031          | 3.21            |
| 108 361                                                                                                          | ESSENTIAL UTILITIES INC            | USD                | 4 752 357          | 2.17            |
| 357 178                                                                                                          | GREAT LAKES DREDGE & DOCK CO       | USD                | 4 479 032          | 2.05            |
| 90 197                                                                                                           | INGERSOLL-RAND INC                 | USD                | 3 630 484          | 1.66            |
| 288 942                                                                                                          | LINDBLAD EXPEDITIONS HOLDING       | USD                | 2 238 682          | 1.02            |
| 41 230                                                                                                           | REPUBLIC SERVICES INC              | USD                | 5 161 194          | 2.36            |
| 21 093                                                                                                           | SOLAREDGE TECHNOLOGIES INC         | USD                | 5 521 768          | 2.54            |
| 34 179                                                                                                           | WASTE MANAGEMENT INC               | USD                | 5 001 390          | 2.29            |
| 48 002                                                                                                           | XYLEM INC                          | USD                | 3 589 647          | 1.64            |
| <i>Japan</i>                                                                                                     |                                    |                    | <i>20 436 808</i>  | <i>9.35</i>     |
| 168 100                                                                                                          | MIURA CO LTD                       | JPY                | 3 174 296          | 1.45            |
| 236 400                                                                                                          | NICHIREI CORP                      | JPY                | 3 926 417          | 1.80            |
| 1 122 000                                                                                                        | NIPPON SUISAN KAISHA LTD           | JPY                | 4 526 562          | 2.07            |
| 63 300                                                                                                           | NIPPON YUSEN KK                    | JPY                | 4 131 468          | 1.89            |
| 125 600                                                                                                          | TOYO SUISAN KAISHA LTD             | JPY                | 4 678 065          | 2.14            |
| <i>Spain</i>                                                                                                     |                                    |                    | <i>18 892 520</i>  | <i>8.66</i>     |
| 243 534                                                                                                          | EDP RENOVAVEIS SA                  | EUR                | 5 484 386          | 2.52            |
| 467 431                                                                                                          | IBERDROLA SA                       | EUR                | 4 625 697          | 2.12            |
| 719 482                                                                                                          | MELIA HOTELS INTERNATIONAL         | EUR                | 4 356 464          | 1.99            |
| 247 123                                                                                                          | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                | 4 425 973          | 2.03            |
| <i>Norway</i>                                                                                                    |                                    |                    | <i>14 572 101</i>  | <i>6.67</i>     |
| 658 485                                                                                                          | LEROY SEAFOOD GROUP ASA            | NOK                | 4 459 497          | 2.04            |
| 225 494                                                                                                          | MOWI ASA                           | NOK                | 4 892 480          | 2.24            |
| 77 859                                                                                                           | SALMAR ASA                         | NOK                | 5 220 124          | 2.39            |
| <i>Hong Kong</i>                                                                                                 |                                    |                    | <i>13 529 149</i>  | <i>6.19</i>     |
| 752 500                                                                                                          | CK HUTCHISON HOLDINGS LTD          | HKD                | 4 866 172          | 2.23            |
| 201 000                                                                                                          | ORIENT OVERSEAS INTERNATIONAL LTD  | HKD                | 5 096 299          | 2.33            |
| 1 318 000                                                                                                        | SITC INTERNATIONAL HOLDINGS        | HKD                | 3 566 678          | 1.63            |
| <i>The Netherlands</i>                                                                                           |                                    |                    | <i>13 056 457</i>  | <i>5.98</i>     |
| 121 452                                                                                                          | ARCADIS NV                         | EUR                | 3 898 609          | 1.78            |
| 173 388                                                                                                          | BOSKALIS WESTMINSTER               | EUR                | 5 548 416          | 2.55            |
| 26 327                                                                                                           | KONINKLIJKE DSM NV                 | EUR                | 3 609 432          | 1.65            |
| <i>United Kingdom</i>                                                                                            |                                    |                    | <i>12 208 398</i>  | <i>5.58</i>     |
| 174 413                                                                                                          | RELX PLC                           | GBP                | 4 510 262          | 2.06            |
| 29 034                                                                                                           | SPIRAX-SARCO ENGINEERING PLC       | GBP                | 3 331 759          | 1.52            |
| 368 488                                                                                                          | UNITED UTILITIES GROUP PLC         | GBP                | 4 366 377          | 2.00            |
| <i>Denmark</i>                                                                                                   |                                    |                    | <i>12 000 522</i>  | <i>5.49</i>     |
| 1 538                                                                                                            | AP MOELLER MAERSK A/S B            | DKK                | 3 423 798          | 1.57            |
| 47 817                                                                                                           | ORSTED A/S                         | DKK                | 4 770 351          | 2.18            |
| 188 837                                                                                                          | VESTAS WIND SYSTEMS A/S            | DKK                | 3 806 373          | 1.74            |
| <i>France</i>                                                                                                    |                                    |                    | <i>11 847 133</i>  | <i>5.43</i>     |
| 168 776                                                                                                          | BUREAU VERITAS SA                  | EUR                | 4 126 573          | 1.89            |
| 559 198                                                                                                          | EDF                                | EUR                | 4 365 100          | 2.00            |
| 144 073                                                                                                          | VEOLIA ENVIRONNEMENT               | EUR                | 3 355 460          | 1.54            |
| <i>Germany</i>                                                                                                   |                                    |                    | <i>11 739 021</i>  | <i>5.37</i>     |
| 17 976                                                                                                           | HAPAG-LLOYD AG                     | EUR                | 4 440 072          | 2.03            |
| 32 160                                                                                                           | SIEMENS AG - REG                   | EUR                | 3 122 414          | 1.43            |
| 40 217                                                                                                           | SYMRISE AG                         | EUR                | 4 176 535          | 1.91            |

# BNP Paribas Easy ECPI Global ESG Blue Economy

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                          | Quotation currency | Market value       | % of net assets |
|-----------------------------------|---------------------------------------|--------------------|--------------------|-----------------|
| <i>Switzerland</i>                |                                       |                    |                    |                 |
| 1 142                             | GIVAUDAN - REG                        | CHF                | 3 830 247          | 1.75            |
| 18 468                            | KUEHNE & NAGEL INTERNATIONAL AG - REG | CHF                | 4 170 015          | 1.91            |
| 1 686                             | SGS SA - REG                          | CHF                | 3 680 597          | 1.68            |
| <i>Italy</i>                      |                                       |                    |                    |                 |
| 686 453                           | TERNA SPA                             | EUR                | 5 140 160          | 2.35            |
| <i>Canada</i>                     |                                       |                    |                    |                 |
| 42 364                            | WASTE CONNECTIONS INC                 | CAD                | 5 013 751          | 2.29            |
| <i>Australia</i>                  |                                       |                    |                    |                 |
| 711 247                           | BRAMBLES LTD                          | AUD                | 5 010 330          | 2.29            |
| <i>Faeroe Islands</i>             |                                       |                    |                    |                 |
| 80 517                            | BAKKAFROST P/F                        | NOK                | 4 911 118          | 2.25            |
| <i>Portugal</i>                   |                                       |                    |                    |                 |
| 1 046 665                         | EDP-ENERGIAS DE PORTUGAL SA           | EUR                | 4 659 753          | 2.13            |
| <i>British Virgin Islands</i>     |                                       |                    |                    |                 |
| 201 737                           | NOMAD FOODS LTD                       | USD                | 3 857 404          | 1.77            |
| <i>Sweden</i>                     |                                       |                    |                    |                 |
| 146 528                           | ALFA LAVAL AB                         | SEK                | 3 372 846          | 1.54            |
| <b>Total securities portfolio</b> |                                       |                    | <b>217 960 898</b> | <b>99.75</b>    |

# BNP Paribas Easy ECPI Global ESG Hydrogen Economy

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                       | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                    |                    | 36 296 257        | 99.95           |
| <b>Shares</b>                                                                                                    |                                    |                    | <b>36 296 257</b> | <b>99.95</b>    |
| <i>United States of America</i>                                                                                  |                                    |                    | <i>8 556 925</i>  | <i>23.58</i>    |
| 3 930                                                                                                            | AIR PRODUCTS AND CHEMICALS INC     | USD                | 904 000           | 2.49            |
| 8 574                                                                                                            | CHART INDUSTRIES INC               | USD                | 1 372 726         | 3.79            |
| 31 663                                                                                                           | CHEMOURS CO/THE - W/I              | USD                | 969 773           | 2.67            |
| 4 820                                                                                                            | CUMMINS INC                        | USD                | 892 261           | 2.46            |
| 18 739                                                                                                           | GENERAL MOTORS CO                  | USD                | 569 277           | 1.57            |
| 13 761                                                                                                           | NEXTERA ENERGY INC                 | USD                | 1 019 587         | 2.81            |
| 14 953                                                                                                           | ORMAT TECHNOLOGIES INC             | USD                | 1 120 635         | 3.09            |
| 11 865                                                                                                           | PACCAR INC                         | USD                | 934 491           | 2.57            |
| 48 845                                                                                                           | PLUG POWER INC                     | USD                | 774 175           | 2.13            |
| <i>France</i>                                                                                                    |                                    |                    | <i>4 906 991</i>  | <i>13.52</i>    |
| 7 112                                                                                                            | AIR LIQUIDE SA                     | EUR                | 911 189           | 2.51            |
| 124 014                                                                                                          | EDF                                | EUR                | 968 053           | 2.67            |
| 24 647                                                                                                           | FAURECIA                           | EUR                | 466 198           | 1.28            |
| 28 686                                                                                                           | NEOEN SA                           | EUR                | 1 031 549         | 2.84            |
| 11 377                                                                                                           | NEXANS SA                          | EUR                | 841 329           | 2.32            |
| 41 662                                                                                                           | PLASTIC OMNIUM                     | EUR                | 688 673           | 1.90            |
| <i>Japan</i>                                                                                                     |                                    |                    | <i>4 289 901</i>  | <i>11.81</i>    |
| 129 000                                                                                                          | HINO MOTORS LTD                    | JPY                | 633 058           | 1.74            |
| 121 200                                                                                                          | JTEKT CORP                         | JPY                | 870 410           | 2.40            |
| 53 000                                                                                                           | TAIYO NIPPON SANSO CORP            | JPY                | 807 148           | 2.22            |
| 59 600                                                                                                           | TOKYO GAS CO LTD                   | JPY                | 1 177 903         | 3.24            |
| 54 200                                                                                                           | TOYOTA MOTOR CORP                  | JPY                | 801 382           | 2.21            |
| <i>Spain</i>                                                                                                     |                                    |                    | <i>4 241 620</i>  | <i>11.68</i>    |
| 6 457                                                                                                            | ACCIONA SA                         | EUR                | 1 133 204         | 3.12            |
| 52 078                                                                                                           | EDP RENOVAVEIS SA                  | EUR                | 1 172 797         | 3.23            |
| 99 956                                                                                                           | IBERDROLA SA                       | EUR                | 989 165           | 2.72            |
| 52 845                                                                                                           | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                | 946 454           | 2.61            |
| <i>United Kingdom</i>                                                                                            |                                    |                    | <i>2 412 194</i>  | <i>6.64</i>     |
| 244 978                                                                                                          | ITM POWER PLC                      | GBP                | 491 777           | 1.35            |
| 43 016                                                                                                           | JOHNSON MATTHEY PLC                | GBP                | 962 213           | 2.65            |
| 3 484                                                                                                            | LINDE PLC                          | USD                | 958 204           | 2.64            |
| <i>Denmark</i>                                                                                                   |                                    |                    | <i>1 834 030</i>  | <i>5.05</i>     |
| 10 225                                                                                                           | ORSTED A/S                         | DKK                | 1 020 073         | 2.81            |
| 40 381                                                                                                           | VESTAS WIND SYSTEMS A/S            | DKK                | 813 957           | 2.24            |
| <i>Canada</i>                                                                                                    |                                    |                    | <i>1 756 719</i>  | <i>4.83</i>     |
| 101 400                                                                                                          | BALLARD POWER SYSTEMS INC          | CAD                | 611 310           | 1.68            |
| 40 309                                                                                                           | NORTHLAND POWER INC                | CAD                | 1 145 409         | 3.15            |
| <i>Italy</i>                                                                                                     |                                    |                    | <i>1 179 079</i>  | <i>3.25</i>     |
| 39 780                                                                                                           | ERG S.P.A.                         | EUR                | 1 179 079         | 3.25            |
| <i>Bermuda</i>                                                                                                   |                                    |                    | <i>1 159 355</i>  | <i>3.19</i>     |
| 34 953                                                                                                           | BROOKFIELD RENEWABLE PARTNER       | CAD                | 1 159 355         | 3.19            |
| <i>Belgium</i>                                                                                                   |                                    |                    | <i>1 014 727</i>  | <i>2.79</i>     |
| 30 454                                                                                                           | UMICORE                            | EUR                | 1 014 727         | 2.79            |
| <i>New Zealand</i>                                                                                               |                                    |                    | <i>1 006 607</i>  | <i>2.77</i>     |
| 361 658                                                                                                          | MERIDIAN ENERGY LTD                | NZD                | 1 006 607         | 2.77            |
| <i>Portugal</i>                                                                                                  |                                    |                    | <i>996 447</i>    | <i>2.74</i>     |
| 223 820                                                                                                          | EDP-ENERGIAS DE PORTUGAL SA        | EUR                | 996 447           | 2.74            |
| <i>China</i>                                                                                                     |                                    |                    | <i>877 893</i>    | <i>2.42</i>     |
| 578 000                                                                                                          | WEICHAI POWER CO LTD - H           | HKD                | 877 893           | 2.42            |
| <i>Germany</i>                                                                                                   |                                    |                    | <i>744 884</i>    | <i>2.05</i>     |
| 10 140                                                                                                           | BAYERISCHE MOTOREN WERKE AG        | EUR                | 744 884           | 2.05            |

# BNP Paribas Easy ECPI Global ESG Hydrogen Economy

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination               | Quotation currency | Market value      | % of net assets |
|-----------------------------------|----------------------------|--------------------|-------------------|-----------------|
|                                   | <i>Sweden</i>              |                    | <i>723 808</i>    | <i>1.99</i>     |
| 173 590                           | SSAB SVENSKT STAL AB-SER A | SEK                | 723 808           | 1.99            |
|                                   | <i>Norway</i>              |                    | <i>595 077</i>    | <i>1.64</i>     |
| 72 601                            | SCATEC SOLAR ASA           | NOK                | 595 077           | 1.64            |
| <b>Total securities portfolio</b> |                            |                    | <b>36 296 257</b> | <b>99.95</b>    |

# BNP Paribas Easy ECPI Global ESG Infrastructure

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                    | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                 |                    | 283 602 996        | 99.87           |
|                                                                                                                  | <b>Shares</b>                   |                    | <b>283 602 996</b> | <b>99.87</b>    |
|                                                                                                                  | <i>United States of America</i> |                    | <i>111 826 080</i> | <i>39.38</i>    |
| 14 116                                                                                                           | AMERICAN TOWER CORP - A         | USD                | 3 451 058          | 1.22            |
| 21 629                                                                                                           | AMERICAN WATER WORKS CO INC     | USD                | 3 077 858          | 1.08            |
| 27 268                                                                                                           | ARISTA NETWORKS INC             | USD                | 2 444 978          | 0.86            |
| 130 162                                                                                                          | AT&T INC                        | USD                | 2 609 590          | 0.92            |
| 73 643                                                                                                           | AVANGRID INC                    | USD                | 3 248 759          | 1.14            |
| 5 822                                                                                                            | CHARTER COMMUNICATIONS INC - A  | USD                | 2 609 194          | 0.92            |
| 57 656                                                                                                           | CISCO SYSTEMS INC               | USD                | 2 351 573          | 0.83            |
| 68 456                                                                                                           | COMCAST CORP - A                | USD                | 2 569 433          | 0.90            |
| 42 359                                                                                                           | CONSOLIDATED EDISON INC         | USD                | 3 853 212          | 1.36            |
| 19 211                                                                                                           | CROWN CASTLE INTERNATIONAL CORP | USD                | 3 094 120          | 1.09            |
| 97 085                                                                                                           | CSX CORP                        | USD                | 2 698 637          | 0.95            |
| 22 696                                                                                                           | DIGITAL REALTY TRUST INC        | USD                | 2 818 520          | 0.99            |
| 55 495                                                                                                           | EDISON INTERNATIONAL            | USD                | 3 356 931          | 1.18            |
| 31 852                                                                                                           | ENTERGY CORP                    | USD                | 3 431 832          | 1.21            |
| 4 738                                                                                                            | EQUINIX INC                     | USD                | 2 977 628          | 1.05            |
| 71 601                                                                                                           | ESSENTIAL UTILITIES INC         | USD                | 3 140 184          | 1.11            |
| 13 766                                                                                                           | HCA HEALTHCARE INC              | USD                | 2 212 936          | 0.78            |
| 97 694                                                                                                           | HEALTHPEAK PROPERTIES INC       | USD                | 2 421 208          | 0.85            |
| 17 508                                                                                                           | HUNT (JB) TRANSPRT SVCS INC     | USD                | 2 637 127          | 0.93            |
| 146 614                                                                                                          | MEDICAL PROPERTIES TRUST INC    | USD                | 2 141 466          | 0.75            |
| 8 914                                                                                                            | MONGODB INC                     | USD                | 2 212 619          | 0.78            |
| 42 522                                                                                                           | NEXTERA ENERGY INC              | USD                | 3 150 561          | 1.11            |
| 17 307                                                                                                           | OKTA INC                        | USD                | 1 496 535          | 0.53            |
| 111 849                                                                                                          | OMEGA HEALTHCARE INVESTORS INC  | USD                | 3 015 948          | 1.06            |
| 7 088                                                                                                            | PALO ALTO NETWORKS INC          | USD                | 3 348 842          | 1.18            |
| 54 219                                                                                                           | PUBLIC SERVICE ENTERPRISE GP    | USD                | 3 281 820          | 1.16            |
| 27 243                                                                                                           | REPUBLIC SERVICES INC           | USD                | 3 410 294          | 1.20            |
| 10 843                                                                                                           | SBA COMMUNICATIONS CORP         | USD                | 3 319 434          | 1.17            |
| 59 679                                                                                                           | STERICYCLE INC                  | USD                | 2 503 156          | 0.88            |
| 43 494                                                                                                           | TENET HEALTHCARE CORP           | USD                | 2 186 661          | 0.77            |
| 32 600                                                                                                           | T-MOBILE US INC                 | USD                | 4 195 325          | 1.48            |
| 16 443                                                                                                           | TWILIO INC - A                  | USD                | 1 318 177          | 0.46            |
| 14 366                                                                                                           | UNION PACIFIC CORP              | USD                | 2 930 777          | 1.03            |
| 26 467                                                                                                           | UNIVERSAL HEALTH SERVICES - B   | USD                | 2 549 612          | 0.90            |
| 66 839                                                                                                           | VENTAS INC                      | USD                | 3 288 086          | 1.16            |
| 66 400                                                                                                           | VERIZON COMMUNICATIONS INC      | USD                | 3 223 301          | 1.14            |
| 30 880                                                                                                           | WARNER BROS DISCOVERY INC       | USD                | 396 394            | 0.14            |
| 22 584                                                                                                           | WASTE MANAGEMENT INC            | USD                | 3 304 702          | 1.16            |
| 40 427                                                                                                           | WELLTOWER INC                   | USD                | 3 184 431          | 1.12            |
| 31 601                                                                                                           | XYLEM INC                       | USD                | 2 363 161          | 0.83            |
|                                                                                                                  | <i>Spain</i>                    |                    | <i>27 674 803</i>  | <i>9.75</i>     |
| 19 952                                                                                                           | ACCIONA SA                      | EUR                | 3 501 576          | 1.23            |
| 21 077                                                                                                           | AENA SA                         | EUR                | 2 555 586          | 0.90            |
| 73 571                                                                                                           | CELLNEX TELECOM SAU             | EUR                | 2 724 334          | 0.96            |
| 154 507                                                                                                          | ENAGAS SA                       | EUR                | 3 255 462          | 1.15            |
| 116 330                                                                                                          | FERROVIAL SA                    | EUR                | 2 814 023          | 0.99            |
| 308 861                                                                                                          | IBERDROLA SA                    | EUR                | 3 056 488          | 1.08            |
| 103 763                                                                                                          | NATURGY ENERGY GROUP SDG SA     | EUR                | 2 850 370          | 1.00            |
| 174 789                                                                                                          | RED ELECTRICA CORPORACION SA    | EUR                | 3 150 572          | 1.11            |
| 774 659                                                                                                          | TELEFONICA SA                   | EUR                | 3 766 392          | 1.33            |
|                                                                                                                  | <i>Japan</i>                    |                    | <i>22 338 093</i>  | <i>7.86</i>     |
| 27 500                                                                                                           | CENTRAL JAPAN RAILWAY CO        | JPY                | 3 031 145          | 1.07            |
| 60 400                                                                                                           | EAST JAPAN RAILWAY CO           | JPY                | 2 950 477          | 1.04            |
| 370 000                                                                                                          | KANSAI ELECTRIC POWER CO INC    | JPY                | 3 501 241          | 1.23            |
| 113 800                                                                                                          | KDDI CORP                       | JPY                | 3 436 523          | 1.21            |

# BNP Paribas Easy ECPI Global ESG Infrastructure

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                  | Quotation currency | Market value      | % of net assets |
|-----------|-------------------------------|--------------------|-------------------|-----------------|
| 123 500   | NIPPON TELEGRAPH & TELEPHONE  | JPY                | 3 387 715         | 1.19            |
| 230 400   | SUMITOMO CORP                 | JPY                | 3 012 419         | 1.06            |
| 85 900    | WEST JAPAN RAILWAY CO         | JPY                | 3 018 573         | 1.06            |
|           | <i>France</i>                 |                    | <i>21 850 821</i> | <i>7.70</i>     |
| 24 391    | ADP                           | EUR                | 2 947 652         | 1.04            |
| 95 023    | BOUYGUES SA                   | EUR                | 2 789 875         | 0.98            |
| 383 199   | EDF                           | EUR                | 2 991 252         | 1.05            |
| 224 008   | ENGIE                         | EUR                | 2 456 472         | 0.87            |
| 25 430    | GECINA SA                     | EUR                | 2 263 270         | 0.80            |
| 312 092   | ORANGE                        | EUR                | 3 501 672         | 1.23            |
| 94 848    | VEOLIA ENVIRONNEMENT          | EUR                | 2 209 010         | 0.78            |
| 31 681    | VINCI SA                      | EUR                | 2 691 618         | 0.95            |
|           | <i>Canada</i>                 |                    | <i>19 976 706</i> | <i>7.04</i>     |
| 252 443   | ALGONQUIN POWER & UTILITIES   | CAD                | 3 238 489         | 1.14            |
| 28 533    | CANADIAN NATIONAL RAILWAY CO  | CAD                | 3 063 508         | 1.08            |
| 45 042    | CANADIAN PACIFIC RAILWAY LTD  | CAD                | 3 003 023         | 1.06            |
| 140 602   | HYDRO ONE LTD                 | CAD                | 3 608 494         | 1.27            |
| 31 960    | SHOPIFY INC - CLASS A         | USD                | 955 025           | 0.34            |
| 27 993    | WASTE CONNECTIONS INC         | CAD                | 3 312 953         | 1.17            |
| 25 900    | WSP GLOBAL INC                | CAD                | 2 795 214         | 0.98            |
|           | <i>United Kingdom</i>         |                    | <i>17 600 053</i> | <i>6.20</i>     |
| 44 686    | DOMINION ENERGY INC           | USD                | 3 411 344         | 1.20            |
| 239 856   | NATIONAL GRID PLC             | GBP                | 2 931 326         | 1.03            |
| 53 317    | PENTAIR PLC                   | USD                | 2 334 228         | 0.82            |
| 89 592    | SEVERN TRENT PLC              | GBP                | 2 829 933         | 1.00            |
| 243 484   | UNITED UTILITIES GROUP PLC    | GBP                | 2 885 150         | 1.02            |
| 2 180 253 | VODAFONE GROUP PLC            | GBP                | 3 208 072         | 1.13            |
|           | <i>Hong Kong</i>              |                    | <i>14 468 899</i> | <i>5.09</i>     |
| 1 820 600 | CHINA GAS HOLDINGS LTD        | HKD                | 2 689 755         | 0.95            |
| 658 600   | CHINA RESOURCES GAS GROUP LTD | HKD                | 2 934 301         | 1.03            |
| 2 258 835 | HONG KONG & CHINA GAS         | HKD                | 2 326 680         | 0.82            |
| 644 000   | MTR CORP                      | HKD                | 3 218 587         | 1.13            |
| 292 000   | SUN HUNG KAI PROPERTIES       | HKD                | 3 299 576         | 1.16            |
|           | <i>Italy</i>                  |                    | <i>14 001 072</i> | <i>4.94</i>     |
| 1 867 295 | A2A SPA                       | EUR                | 2 263 162         | 0.80            |
| 452 063   | ENEL S.P.A.                   | EUR                | 2 359 769         | 0.83            |
| 526 563   | ITALGAS SPA                   | EUR                | 2 925 057         | 1.03            |
| 611 453   | SNAM SPA                      | EUR                | 3 056 654         | 1.08            |
| 453 583   | TERNA SPA                     | EUR                | 3 396 430         | 1.20            |
|           | <i>Australia</i>              |                    | <i>9 938 435</i>  | <i>3.50</i>     |
| 72 861    | RAMSAY HEALTH CARE LTD        | AUD                | 3 509 942         | 1.24            |
| 1 154 458 | TELSTRA CORP LTD              | AUD                | 2 923 447         | 1.03            |
| 370 577   | TRANSURBAN GROUP              | AUD                | 3 505 046         | 1.23            |
|           | <i>Sweden</i>                 |                    | <i>4 184 966</i>  | <i>1.47</i>     |
| 311 966   | ERICSSON LM - B               | SEK                | 2 220 976         | 0.78            |
| 134 187   | SKANSKA AB - B                | SEK                | 1 963 990         | 0.69            |
|           | <i>Switzerland</i>            |                    | <i>3 298 555</i>  | <i>1.16</i>     |
| 6 260     | SWISSCOM AG - REG             | CHF                | 3 298 555         | 1.16            |
|           | <i>Denmark</i>                |                    | <i>3 152 001</i>  | <i>1.11</i>     |
| 31 595    | ORSTED A/S                    | DKK                | 3 152 001         | 1.11            |
|           | <i>Belgium</i>                |                    | <i>3 135 445</i>  | <i>1.10</i>     |
| 94 101    | UMICORE                       | EUR                | 3 135 445         | 1.10            |
|           | <i>Austria</i>                |                    | <i>3 047 037</i>  | <i>1.07</i>     |
| 32 641    | VERBUND AG                    | EUR                | 3 047 037         | 1.07            |
|           | <i>Finland</i>                |                    | <i>2 642 670</i>  | <i>0.93</i>     |
| 595 263   | NOKIA OYJ                     | EUR                | 2 642 670         | 0.93            |

# BNP Paribas Easy ECPI Global ESG Infrastructure

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination   | Quotation currency | Market value       | % of net assets |
|-----------------------------------|----------------|--------------------|--------------------|-----------------|
|                                   | <i>Ireland</i> |                    | <i>2 446 661</i>   | <i>0.86</i>     |
| 41 312                            | DCC PLC        | GBP                | 2 446 661          | 0.86            |
|                                   | <i>Germany</i> |                    | <i>2 020 699</i>   | <i>0.71</i>     |
| 252 335                           | E.ON SE        | EUR                | 2 020 699          | 0.71            |
| <b>Total securities portfolio</b> |                |                    | <b>283 602 996</b> | <b>99.87</b>    |

# BNP Paribas Easy ECPI Global ESG Med Tech

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                    | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                 |                    | 78 566 914        | 99.96           |
|                                                                                                                  | <b>Shares</b>                   |                    | <b>78 566 914</b> | <b>99.96</b>    |
|                                                                                                                  | <i>United States of America</i> |                    | <i>39 071 854</i> | <i>49.72</i>    |
| 15 765                                                                                                           | ABBOTT LABORATORIES             | USD                | 1 638 402         | 2.08            |
| 14 870                                                                                                           | ABBVIE INC                      | USD                | 2 178 477         | 2.77            |
| 13 965                                                                                                           | AGILENT TECHNOLOGIES INC        | USD                | 1 586 516         | 2.02            |
| 3 851                                                                                                            | ALIGN TECHNOLOGY INC            | USD                | 871 793           | 1.11            |
| 8 585                                                                                                            | AMGEN INC                       | USD                | 1 997 925         | 2.54            |
| 7 693                                                                                                            | BECTON DICKINSON AND CO         | USD                | 1 814 104         | 2.31            |
| 8 443                                                                                                            | BIOGEN INC                      | USD                | 1 647 009         | 2.10            |
| 6 888                                                                                                            | DANAHER CORP                    | USD                | 1 670 329         | 2.13            |
| 18 066                                                                                                           | DEXCOM INC                      | USD                | 1 287 923         | 1.64            |
| 17 085                                                                                                           | EDWARDS LIFESCIENCES CORP       | USD                | 1 553 984         | 1.98            |
| 1 498                                                                                                            | EMBECTA CORP                    | USD                | 36 280            | 0.05            |
| 28 152                                                                                                           | GILEAD SCIENCES INC             | USD                | 1 664 427         | 2.12            |
| 3 817                                                                                                            | IDEXX LABORATORIES INC          | USD                | 1 280 536         | 1.63            |
| 4 987                                                                                                            | ILLUMINA INC                    | USD                | 879 433           | 1.12            |
| 6 565                                                                                                            | INTUITIVE SURGICAL INC          | USD                | 1 260 377         | 1.60            |
| 8 169                                                                                                            | IQVIA HOLDINGS INC              | USD                | 1 695 529         | 2.16            |
| 18 613                                                                                                           | MEDTRONIC PLC                   | USD                | 1 597 893         | 2.03            |
| 1 336                                                                                                            | METTLER - TOLEDO INTERNATIONAL  | USD                | 1 468 035         | 1.87            |
| 9 869                                                                                                            | MODERNA INC                     | USD                | 1 348 497         | 1.72            |
| 3 284                                                                                                            | REGENERON PHARMACEUTICALS       | USD                | 1 856 876         | 2.36            |
| 14 738                                                                                                           | SEAGEN INC                      | USD                | 2 494 372         | 3.16            |
| 7 575                                                                                                            | STRYKER CORP                    | USD                | 1 441 384         | 1.83            |
| 3 397                                                                                                            | THERMO FISHER SCIENTIFIC INC    | USD                | 1 765 290         | 2.25            |
| 9 026                                                                                                            | VEEVA SYSTEMS INC - A           | USD                | 1 709 799         | 2.18            |
| 8 632                                                                                                            | VERTEX PHARMACEUTICALS INC      | USD                | 2 326 664         | 2.96            |
|                                                                                                                  | <i>Switzerland</i>              |                    | <i>6 100 575</i>  | <i>7.77</i>     |
| 25 678                                                                                                           | ALCON INC                       | CHF                | 1 710 669         | 2.18            |
| 2 782                                                                                                            | LONZA GROUP AG - REG            | CHF                | 1 414 765         | 1.80            |
| 5 636                                                                                                            | SONOVA HOLDING AG - REG         | CHF                | 1 711 803         | 2.18            |
| 11 029                                                                                                           | STRAUMANN HOLDING AG-REG        | CHF                | 1 263 338         | 1.61            |
|                                                                                                                  | <i>China</i>                    |                    | <i>6 000 500</i>  | <i>7.63</i>     |
| 110 500                                                                                                          | BEIGENE LTD                     | HKD                | 1 326 765         | 1.69            |
| 378 500                                                                                                          | INNOVENT BIOLOGICS INC          | HKD                | 1 610 226         | 2.05            |
| 120 600                                                                                                          | WUXI APPTec CO LTD-H            | HKD                | 1 536 240         | 1.95            |
| 174 500                                                                                                          | WUXI BIOLOGICS CAYMAN INC       | HKD                | 1 527 269         | 1.94            |
|                                                                                                                  | <i>Germany</i>                  |                    | <i>5 733 615</i>  | <i>7.29</i>     |
| 10 308                                                                                                           | BIONTECH SE-ADR                 | USD                | 1 470 106         | 1.87            |
| 12 037                                                                                                           | CARL ZEISS MEDITEC AG - BR      | EUR                | 1 371 014         | 1.74            |
| 4 503                                                                                                            | SARTORIUS AG                    | EUR                | 1 449 966         | 1.84            |
| 29 749                                                                                                           | SIEMENS HEALTHINEERS AG         | EUR                | 1 442 529         | 1.84            |
|                                                                                                                  | <i>Japan</i>                    |                    | <i>4 887 912</i>  | <i>6.22</i>     |
| 14 900                                                                                                           | HOYA CORP                       | JPY                | 1 215 355         | 1.55            |
| 97 300                                                                                                           | PEPTIDREAM INC                  | JPY                | 974 167           | 1.24            |
| 20 300                                                                                                           | SYSMEX CORP                     | JPY                | 1 167 149         | 1.48            |
| 53 200                                                                                                           | TERUMO CORP                     | JPY                | 1 531 241         | 1.95            |
|                                                                                                                  | <i>The Netherlands</i>          |                    | <i>3 693 157</i>  | <i>4.69</i>     |
| 6 894                                                                                                            | ARGENX SE                       | EUR                | 2 464 605         | 3.13            |
| 59 769                                                                                                           | KONINKLIJKE PHILIPS NV          | EUR                | 1 228 552         | 1.56            |
|                                                                                                                  | <i>Australia</i>                |                    | <i>3 410 870</i>  | <i>4.34</i>     |
| 10 076                                                                                                           | CSL LTD                         | AUD                | 1 783 174         | 2.27            |
| 58 572                                                                                                           | PRO MEDICUS LTD                 | AUD                | 1 627 696         | 2.07            |

# BNP Paribas Easy ECPI Global ESG Med Tech

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination               | Quotation currency | Market value      | % of net assets |
|-----------------------------------|----------------------------|--------------------|-------------------|-----------------|
| <i>Denmark</i>                    |                            |                    |                   |                 |
| 13 192                            | COLOPLAST - B              | DKK                | 3 198 024         | 4.06            |
| 5 711                             | GENMAB A/S                 | DKK                | 1 434 035         | 1.82            |
| <i>Spain</i>                      |                            |                    |                   |                 |
| 106 578                           | GRIFOLS SA                 | EUR                | 1 763 989         | 2.24            |
| <i>Hong Kong</i>                  |                            |                    |                   |                 |
| 2 386 000                         | ALIBABA HEALTH INFORMATION | EUR                | 1 922 134         | 2.45            |
| <i>United Kingdom</i>             |                            |                    |                   |                 |
| 117 713                           | SMITH & NEPHEW PLC         | EUR                | 1 922 134         | 2.45            |
| <i>France</i>                     |                            |                    |                   |                 |
| 4 706                             | SARTORIUS STEDIM BIOTECH   | EUR                | 1 570 579         | 2.00            |
| <b>Total securities portfolio</b> |                            |                    |                   |                 |
|                                   |                            |                    | <b>78 566 914</b> | <b>99.96</b>    |

# BNP Paribas Easy Energy & Metals Enhanced Roll

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                  | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                               |                    | 673 635 097        | 91.63           |
| <b>Shares</b>                                                                                                    |                               |                    | <b>673 635 097</b> | <b>91.63</b>    |
| <i>United States of America</i>                                                                                  |                               |                    | <i>296 254 041</i> | <i>40.33</i>    |
| 70 465                                                                                                           | ADOBE SYSTEMS INC             | USD                | 25 794 418         | 3.51            |
| 161 310                                                                                                          | ADVANCED MICRO DEVICES        | USD                | 12 335 376         | 1.68            |
| 11 335                                                                                                           | ALPHABET INC - A              | USD                | 24 701 912         | 3.36            |
| 116 296                                                                                                          | AMAZON.COM INC                | USD                | 12 351 798         | 1.68            |
| 30 838                                                                                                           | AMGEN INC                     | USD                | 7 502 885          | 1.02            |
| 34 982                                                                                                           | ANSYS INC                     | USD                | 8 370 843          | 1.14            |
| 112 211                                                                                                          | APPLE INC                     | USD                | 15 341 488         | 2.09            |
| 29 509                                                                                                           | AUTODESK INC                  | USD                | 5 074 368          | 0.69            |
| 57 000                                                                                                           | BIOGEN INC                    | USD                | 11 624 580         | 1.58            |
| 11 256                                                                                                           | BOOKING HOLDINGS INC          | USD                | 19 686 631         | 2.68            |
| 109 561                                                                                                          | BOSTON SCIENTIFIC CORP        | USD                | 4 083 338          | 0.56            |
| 70 639                                                                                                           | CBRE GROUP INC - A            | USD                | 5 199 737          | 0.71            |
| 31 495                                                                                                           | CENTENE CORP                  | USD                | 2 664 792          | 0.36            |
| 119 781                                                                                                          | DELTA AIR LINES INC           | USD                | 3 470 056          | 0.47            |
| 339 587                                                                                                          | GENERAL MOTORS CO             | USD                | 10 785 283         | 1.47            |
| 16 261                                                                                                           | IDEXX LABORATORIES INC        | USD                | 5 703 221          | 0.78            |
| 51 597                                                                                                           | ILLUMINA INC                  | USD                | 9 512 423          | 1.29            |
| 14 642                                                                                                           | INTUITIVE SURGICAL INC        | USD                | 2 938 796          | 0.40            |
| 46 014                                                                                                           | IQVIA HOLDINGS INC            | USD                | 9 984 578          | 1.36            |
| 55 251                                                                                                           | KEYSIGHT TECHNOLOGIES IN-W/I  | USD                | 7 616 350          | 1.04            |
| 9 808                                                                                                            | KLA TENCOR CORP               | USD                | 3 129 537          | 0.43            |
| 73 371                                                                                                           | MICROSOFT CORP                | USD                | 18 843 874         | 2.56            |
| 44 947                                                                                                           | MODERNA INC                   | USD                | 6 420 679          | 0.87            |
| 25 130                                                                                                           | NETFLIX INC                   | USD                | 4 394 483          | 0.60            |
| 37 084                                                                                                           | NORFOLK SOUTHERN CORP         | USD                | 8 428 822          | 1.15            |
| 104 099                                                                                                          | PAYPAL HOLDINGS INC - W/I     | USD                | 7 270 274          | 0.99            |
| 69 591                                                                                                           | SALESFORCE.COM INC            | USD                | 11 485 299         | 1.56            |
| 6 681                                                                                                            | SYNOPSIS INC                  | USD                | 2 029 020          | 0.28            |
| 20 830                                                                                                           | TESLA INC                     | USD                | 14 027 339         | 1.91            |
| 181 068                                                                                                          | TRUIST FINANCIAL CORP         | USD                | 8 588 055          | 1.17            |
| 28 380                                                                                                           | UNITED RENTALS INC            | USD                | 6 893 786          | 0.94            |
| <i>Germany</i>                                                                                                   |                               |                    | <i>142 811 757</i> | <i>19.41</i>    |
| 96 281                                                                                                           | ADIDAS AG                     | EUR                | 16 986 871         | 2.31            |
| 412 243                                                                                                          | BAYER AG - REG                | EUR                | 24 445 154         | 3.32            |
| 2 405 200                                                                                                        | COMMERZBANK AG                | EUR                | 16 812 056         | 2.29            |
| 286 780                                                                                                          | COVESTRO AG                   | EUR                | 9 887 871          | 1.34            |
| 2 832 727                                                                                                        | DEUTSCHE BANK AG - REG        | EUR                | 24 633 544         | 3.35            |
| 424 738                                                                                                          | GEA GROUP AG                  | EUR                | 14 604 553         | 1.99            |
| 95 958                                                                                                           | HELLA KGAA HUECK & CO         | EUR                | 6 455 546          | 0.88            |
| 125 415                                                                                                          | RHEINMETALL AG                | EUR                | 28 884 659         | 3.92            |
| 1 000                                                                                                            | SIEMENS AG - REG              | EUR                | 101 503            | 0.01            |
| <i>France</i>                                                                                                    |                               |                    | <i>102 070 034</i> | <i>13.87</i>    |
| 210 000                                                                                                          | BNP PARIBAS                   | EUR                | 9 959 636          | 1.35            |
| 1 500 000                                                                                                        | ENGIE                         | EUR                | 17 196 607         | 2.34            |
| 200 000                                                                                                          | SANOFI AVENTIS                | EUR                | 20 143 731         | 2.74            |
| 1 040 083                                                                                                        | TOTAL SA                      | EUR                | 54 770 060         | 7.44            |
| <i>The Netherlands</i>                                                                                           |                               |                    | <i>35 451 782</i>  | <i>4.82</i>     |
| 3 878 646                                                                                                        | KONINKLIJKE KPN NV            | EUR                | 13 790 819         | 1.88            |
| 185 799                                                                                                          | NN GROUP NV - W/I             | EUR                | 8 418 516          | 1.14            |
| 136 849                                                                                                          | WOLTERS KLUWER                | EUR                | 13 242 447         | 1.80            |
| <i>Austria</i>                                                                                                   |                               |                    | <i>33 122 503</i>  | <i>4.51</i>     |
| 418 221                                                                                                          | BAWAG GROUP AG                | EUR                | 17 559 122         | 2.39            |
| 1 439 727                                                                                                        | RAIFFEISEN BANK INTERNATIONAL | EUR                | 15 563 381         | 2.12            |

# BNP Paribas Easy Energy & Metals Enhanced Roll

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                | Denomination                          | Quotation currency | Market value | % of net assets |
|-----------------------------------------|---------------------------------------|--------------------|--------------|-----------------|
| <i>United Kingdom</i>                   |                                       |                    |              |                 |
| 83 888                                  | APTIV PLC                             | USD                | 26 452 592   | 3.60            |
| 1 540 954                               | STELLANTIS NV                         | EUR                | 7 471 904    | 1.02            |
| <i>Belgium</i>                          |                                       |                    |              |                 |
| 183 296                                 | UCB SA                                | EUR                | 18 980 688   | 2.58            |
| <i>Finland</i>                          |                                       |                    |              |                 |
| 455 564                                 | UPM-KYMMENE OYJ                       | EUR                | 15 452 785   | 2.10            |
| <i>Japan</i>                            |                                       |                    |              |                 |
| 351 400                                 | DAI-ICHI LIFE HOLDINGS INC            | JPY                | 13 816 575   | 1.88            |
| 118 500                                 | JAPAN EXCHANGE GROUP INC              | JPY                | 13 816 575   | 1.88            |
| <i>Italy</i>                            |                                       |                    |              |                 |
| 1 000                                   | BANCO BPM SPA                         | EUR                | 8 200 189    | 1.11            |
| <i>Luxembourg</i>                       |                                       |                    |              |                 |
| 251 372.21                              | BNP PARIBAS INSTICASH USD 1D VNAV INC | USD                | 6 492 317    | 0.88            |
| <i>Shares/Units in investment funds</i> |                                       |                    |              |                 |
| <i>United Kingdom</i>                   |                                       |                    |              |                 |
| <i>Japan</i>                            |                                       |                    |              |                 |
| <i>Italy</i>                            |                                       |                    |              |                 |
| <i>Luxembourg</i>                       |                                       |                    |              |                 |
| <b>Total securities portfolio</b>       |                                       |                    |              |                 |

# BNP Paribas Easy ESG Dividend Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 10 665 532        | 94.73           |
| <b>Shares</b>                                                                                                    |                              |                    | <b>10 665 532</b> | <b>94.73</b>    |
| <i>France</i>                                                                                                    |                              |                    | <i>4 197 767</i>  | <i>37.29</i>    |
| 41 086                                                                                                           | AXA SA                       | EUR                | 889 924           | 7.91            |
| 19 118                                                                                                           | BNP PARIBAS                  | EUR                | 867 288           | 7.70            |
| 11 533                                                                                                           | BOUYGUES SA                  | EUR                | 338 609           | 3.01            |
| 37 988                                                                                                           | CREDIT AGRICOLE SA           | EUR                | 331 673           | 2.95            |
| 193                                                                                                              | EUROAPI SASU                 | EUR                | 2 905             | 0.03            |
| 16 836                                                                                                           | MICHELIN (CGDE)              | EUR                | 437 315           | 3.88            |
| 34 453                                                                                                           | ORANGE                       | EUR                | 386 563           | 3.43            |
| 4 457                                                                                                            | SANOFI AVENTIS               | EUR                | 429 387           | 3.81            |
| 24 610                                                                                                           | SOCIETE GENERALE SA          | EUR                | 514 103           | 4.57            |
| <i>Germany</i>                                                                                                   |                              |                    | <i>1 920 733</i>  | <i>17.05</i>    |
| 13 486                                                                                                           | DEUTSCHE POST AG - REG       | EUR                | 481 990           | 4.28            |
| 57 839                                                                                                           | E.ON SE                      | EUR                | 463 175           | 4.11            |
| 16 609                                                                                                           | FRESENIUS SE & CO KGAA       | EUR                | 480 000           | 4.26            |
| 10 220                                                                                                           | SIEMENS HEALTHINEERS AG      | EUR                | 495 568           | 4.40            |
| <i>Finland</i>                                                                                                   |                              |                    | <i>1 737 215</i>  | <i>15.43</i>    |
| 11 222                                                                                                           | KONE OYJ - B                 | EUR                | 509 030           | 4.52            |
| 39 032                                                                                                           | NORDEA BANK ABP              | EUR                | 327 713           | 2.91            |
| 11 073                                                                                                           | ORION OYJ - B                | EUR                | 471 710           | 4.19            |
| 28 651                                                                                                           | STORA ENSO OYJ - R           | EUR                | 428 762           | 3.81            |
| <i>Sweden</i>                                                                                                    |                              |                    | <i>1 168 350</i>  | <i>10.38</i>    |
| 15 000                                                                                                           | ALFA LAVAL AB                | SEK                | 345 277           | 3.07            |
| 50 000                                                                                                           | HEXPOL AB                    | SEK                | 406 276           | 3.61            |
| 38 328                                                                                                           | TELE2 AB - B                 | SEK                | 416 797           | 3.70            |
| <i>Belgium</i>                                                                                                   |                              |                    | <i>756 977</i>    | <i>6.72</i>     |
| 11 543                                                                                                           | AGEAS                        | EUR                | 484 575           | 4.30            |
| 3 378                                                                                                            | UCB SA                       | EUR                | 272 402           | 2.42            |
| <i>United Kingdom</i>                                                                                            |                              |                    | <i>461 633</i>    | <i>4.10</i>     |
| 39 148                                                                                                           | STELLANTIS NV                | EUR                | 461 633           | 4.10            |
| <i>The Netherlands</i>                                                                                           |                              |                    | <i>422 857</i>    | <i>3.76</i>     |
| 20 572                                                                                                           | KONINKLIJKE PHILIPS NV       | EUR                | 422 857           | 3.76            |
| Shares/Units in investment funds                                                                                 |                              |                    | 256 599           | 2.28            |
| <i>France</i>                                                                                                    |                              |                    | <i>256 599</i>    | <i>2.28</i>     |
| 11.31                                                                                                            | BNP PARIBAS MOIS ISR - I CAP | EUR                | 256 599           | 2.28            |
| <b>Total securities portfolio</b>                                                                                |                              |                    | <b>10 922 131</b> | <b>97.01</b>    |

# BNP Paribas Easy ESG Growth Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value     | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 1 013 011        | 85.42           |
|                                                                                                                  | <b>Shares</b>                |                    | <b>1 013 011</b> | <b>85.42</b>    |
|                                                                                                                  | <i>France</i>                |                    | <i>426 113</i>   | <i>35.93</i>    |
| 334                                                                                                              | AIR LIQUIDE SA               | EUR                | 42 792           | 3.61            |
| 870                                                                                                              | BNP PARIBAS                  | EUR                | 39 468           | 3.33            |
| 746                                                                                                              | DANONE                       | EUR                | 39 732           | 3.35            |
| 1 324                                                                                                            | MICHELIN (CGDE)              | EUR                | 34 391           | 2.90            |
| 519                                                                                                              | SANOFI AVENTIS               | EUR                | 50 000           | 4.22            |
| 330                                                                                                              | SCHNEIDER ELECTRIC SE        | EUR                | 37 257           | 3.14            |
| 1 792                                                                                                            | SOCIETE GENERALE SA          | EUR                | 37 435           | 3.16            |
| 2 058                                                                                                            | TOTAL SA                     | EUR                | 103 662          | 8.73            |
| 487                                                                                                              | VINCI SA                     | EUR                | 41 376           | 3.49            |
|                                                                                                                  | <i>Italy</i>                 |                    | <i>276 677</i>   | <i>23.33</i>    |
| 2 906                                                                                                            | ASSICURAZIONI GENERALI       | EUR                | 44 244           | 3.73            |
| 6 845                                                                                                            | ENEL S.P.A.                  | EUR                | 35 731           | 3.01            |
| 5 420                                                                                                            | ENI S.P.A.                   | EUR                | 61 398           | 5.18            |
| 38 764                                                                                                           | INTESA SANPAOLO              | EUR                | 69 000           | 5.82            |
| 4 922                                                                                                            | SNAM SPA                     | EUR                | 24 605           | 2.07            |
| 4 600                                                                                                            | UNICREDIT S.P.A.             | EUR                | 41 699           | 3.52            |
|                                                                                                                  | <i>Sweden</i>                |                    | <i>251 384</i>   | <i>21.20</i>    |
| 1 676                                                                                                            | ASSA ABLOY AB - B            | SEK                | 33 995           | 2.87            |
| 1 252                                                                                                            | BOLIDEN AB                   | SEK                | 38 022           | 3.21            |
| 2 891                                                                                                            | ELECTROLUX AB-B              | SEK                | 37 148           | 3.13            |
| 2 072                                                                                                            | INVESTOR AB-B SHS            | SEK                | 32 527           | 2.74            |
| 21 156                                                                                                           | SAMHALLSBYGGNADSBOLAGET I NO | SEK                | 33 640           | 2.84            |
| 4 512                                                                                                            | SVENSKA HANDELSBANKEN - A    | SEK                | 36 818           | 3.10            |
| 10 728                                                                                                           | TELIA CO AB                  | SEK                | 39 234           | 3.31            |
|                                                                                                                  | <i>Germany</i>               |                    | <i>58 837</i>    | <i>4.96</i>     |
| 606                                                                                                              | SIEMENS AG - REG             | EUR                | 58 837           | 4.96            |
| <b>Total securities portfolio</b>                                                                                |                              |                    | <b>1 013 011</b> | <b>85.42</b>    |

# BNP Paribas Easy ESG Low Vol Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                  | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                               |                    | 91 801 151        | 93.62           |
| <b>Shares</b>                                                                                                    |                               |                    | <b>91 801 151</b> | <b>93.62</b>    |
| <i>France</i>                                                                                                    |                               |                    | <i>59 551 410</i> | <i>60.72</i>    |
| 30 863                                                                                                           | AIR LIQUIDE SA                | EUR                | 3 954 168         | 4.03            |
| 168 944                                                                                                          | AXA SA                        | EUR                | 3 659 327         | 3.73            |
| 145 129                                                                                                          | BNP PARIBAS                   | EUR                | 6 583 777         | 6.71            |
| 62 175                                                                                                           | COMPAGNIE DE SAINT GOBAIN     | EUR                | 2 545 755         | 2.60            |
| 619 205                                                                                                          | CREDIT AGRICOLE SA            | EUR                | 5 406 279         | 5.51            |
| 59 872                                                                                                           | DANONE                        | EUR                | 3 188 783         | 3.25            |
| 4 162                                                                                                            | EUROAPI SASU                  | EUR                | 62 655            | 0.06            |
| 11 338                                                                                                           | LOREAL                        | EUR                | 3 733 603         | 3.81            |
| 6 423                                                                                                            | LVMH                          | EUR                | 3 736 259         | 3.81            |
| 128 000                                                                                                          | MICHELIN (CGDE)               | EUR                | 3 324 800         | 3.39            |
| 864                                                                                                              | ORANGE                        | EUR                | 9 694             | 0.01            |
| 92 850                                                                                                           | SANOFI AVENTIS                | EUR                | 8 945 169         | 9.13            |
| 156 659                                                                                                          | SOCIETE GENERALE SA           | EUR                | 3 272 607         | 3.34            |
| 85 332                                                                                                           | TOTAL SA                      | EUR                | 4 298 173         | 4.38            |
| 145 000                                                                                                          | VALEO SA                      | EUR                | 2 671 625         | 2.72            |
| 42 401                                                                                                           | VINCI SA                      | EUR                | 3 602 389         | 3.67            |
| 57 379                                                                                                           | VIVENDI                       | EUR                | 556 347           | 0.57            |
| <i>Sweden</i>                                                                                                    |                               |                    | <i>21 936 521</i> | <i>22.38</i>    |
| 121 914                                                                                                          | BOLIDEN AB                    | SEK                | 3 702 433         | 3.78            |
| 547 502                                                                                                          | SECURITAS AB - B              | SEK                | 4 503 426         | 4.59            |
| 409 608                                                                                                          | TELE2 AB - B                  | SEK                | 4 454 276         | 4.54            |
| 2 536 481                                                                                                        | TELIA CO AB                   | SEK                | 9 276 386         | 9.47            |
| <i>The Netherlands</i>                                                                                           |                               |                    | <i>8 370 740</i>  | <i>8.54</i>     |
| 155 249                                                                                                          | KONINKLIJKE AHOLD DELHAIZE NV | EUR                | 3 859 490         | 3.94            |
| 1 326 448                                                                                                        | KONINKLIJKE KPN NV            | EUR                | 4 511 250         | 4.60            |
| <i>Germany</i>                                                                                                   |                               |                    | <i>1 942 480</i>  | <i>1.98</i>     |
| 20 007                                                                                                           | SIEMENS AG - REG              | EUR                | 1 942 480         | 1.98            |
| Shares/Units in investment funds                                                                                 |                               |                    | 1 293 321         | 1.32            |
| <i>France</i>                                                                                                    |                               |                    | <i>1 293 321</i>  | <i>1.32</i>     |
| 57.00                                                                                                            | BNP PARIBAS MOIS ISR - I CAP  | EUR                | 1 293 321         | 1.32            |
| <b>Total securities portfolio</b>                                                                                |                               |                    | <b>93 094 472</b> | <b>94.94</b>    |

# BNP Paribas Easy ESG Low Vol US

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                              | Quotation currency | Market value     | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------------------|--------------------|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                           |                    | 9 877 682        | 85.74           |
|                                                                                                                  | <b>Shares</b>                             |                    | <b>9 877 682</b> | <b>85.74</b>    |
|                                                                                                                  | <i>Finland</i>                            |                    | <i>2 671 319</i> | <i>23.18</i>    |
| 37 406                                                                                                           | FORTUM OYJ                                | EUR                | 535 467          | 4.65            |
| 21 636                                                                                                           | NOKIAN RENKAAT OYJ                        | EUR                | 225 663          | 1.96            |
| 71 752                                                                                                           | NORDEA BANK ABP                           | EUR                | 602 430          | 5.23            |
| 12 802                                                                                                           | ORION OYJ - B                             | EUR                | 545 365          | 4.73            |
| 8 637                                                                                                            | SAMPO OYJ - A                             | EUR                | 358 608          | 3.11            |
| 26 982                                                                                                           | STORA ENSO OYJ - R                        | EUR                | 403 786          | 3.50            |
|                                                                                                                  | <i>France</i>                             |                    | <i>2 510 387</i> | <i>21.79</i>    |
| 2 016                                                                                                            | AIR LIQUIDE SA                            | EUR                | 258 290          | 2.24            |
| 5 812                                                                                                            | BOUYGUES SA                               | EUR                | 170 640          | 1.48            |
| 6 162                                                                                                            | COMPAGNIE DE SAINT GOBAIN                 | EUR                | 252 303          | 2.19            |
| 36 974                                                                                                           | CREDIT AGRICOLE SA                        | EUR                | 322 820          | 2.80            |
| 2 940                                                                                                            | DANONE                                    | EUR                | 156 584          | 1.36            |
| 217                                                                                                              | EUROAPI SASU                              | EUR                | 3 267            | 0.03            |
| 5 011                                                                                                            | SANOFI AVENTIS                            | EUR                | 482 760          | 4.19            |
| 12 303                                                                                                           | SOCIETE GENERALE SA                       | EUR                | 257 010          | 2.23            |
| 7 857                                                                                                            | TOTAL SA                                  | EUR                | 395 757          | 3.44            |
| 2 483                                                                                                            | VINCI SA                                  | EUR                | 210 956          | 1.83            |
|                                                                                                                  | <i>Germany</i>                            |                    | <i>1 877 571</i> | <i>16.30</i>    |
| 85 030                                                                                                           | DEUTSCHE LUFTHANSA - REG                  | EUR                | 473 107          | 4.11            |
| 3 987                                                                                                            | SAP SE                                    | EUR                | 346 590          | 3.01            |
| 9 006                                                                                                            | SIEMENS HEALTHINEERS AG                   | EUR                | 436 701          | 3.79            |
| 4 875                                                                                                            | VOLKSWAGEN AG - PREF                      | EUR                | 621 173          | 5.39            |
|                                                                                                                  | <i>The Netherlands</i>                    |                    | <i>1 423 313</i> | <i>12.36</i>    |
| 8 820                                                                                                            | ASR NEDERLAND NV                          | EUR                | 340 187          | 2.95            |
| 36 464                                                                                                           | CNH INDUSTRIAL NV                         | EUR                | 401 833          | 3.49            |
| 16 850                                                                                                           | KONINKLIJKE PHILIPS NV                    | EUR                | 346 352          | 3.01            |
| 17 505                                                                                                           | UNIVERSAL MUSIC GROUP NV                  | EUR                | 334 941          | 2.91            |
|                                                                                                                  | <i>United Kingdom</i>                     |                    | <i>864 376</i>   | <i>7.50</i>     |
| 73 302                                                                                                           | STELLANTIS NV                             | EUR                | 864 376          | 7.50            |
|                                                                                                                  | <i>Belgium</i>                            |                    | <i>530 716</i>   | <i>4.61</i>     |
| 6 179                                                                                                            | KBC GROEP NV                              | EUR                | 330 824          | 2.87            |
| 14 212                                                                                                           | PROXIMUS                                  | EUR                | 199 892          | 1.74            |
| Shares/Units in investment funds                                                                                 |                                           |                    | 44 849           | 0.39            |
|                                                                                                                  | <i>France</i>                             |                    | <i>44 849</i>    | <i>0.39</i>     |
| 20.00                                                                                                            | BNP PARIBAS CASH INVEST - PRIVILEGE - CAP | EUR                | 44 849           | 0.39            |
| <b>Total securities portfolio</b>                                                                                |                                           |                    | <b>9 922 531</b> | <b>86.13</b>    |

# BNP Paribas Easy ESG Momentum Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value     | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 2 287 135        | 91.21           |
|                                                                                                                  | <b>Shares</b>                |                    | <b>2 287 135</b> | <b>91.21</b>    |
|                                                                                                                  | <i>France</i>                |                    | <i>1 229 648</i> | <i>49.04</i>    |
| 1 467                                                                                                            | AIR LIQUIDE SA               | EUR                | 187 952          | 7.49            |
| 3 162                                                                                                            | BOUYGUES SA                  | EUR                | 92 836           | 3.70            |
| 1 888                                                                                                            | COMPAGNIE DE SAINT GOBAIN    | EUR                | 77 304           | 3.08            |
| 20 256                                                                                                           | CREDIT AGRICOLE SA           | EUR                | 176 855          | 7.05            |
| 1 827                                                                                                            | DANONE                       | EUR                | 97 306           | 3.88            |
| 44                                                                                                               | EUROAPI SASU                 | EUR                | 662              | 0.03            |
| 1 023                                                                                                            | SANOFI AVENTIS               | EUR                | 98 556           | 3.93            |
| 4 293                                                                                                            | SOCIETE GENERALE SA          | EUR                | 89 681           | 3.58            |
| 4 303                                                                                                            | TOTAL SA                     | EUR                | 216 741          | 8.65            |
| 2 257                                                                                                            | VINCI SA                     | EUR                | 191 755          | 7.65            |
|                                                                                                                  | <i>The Netherlands</i>       |                    | <i>332 761</i>   | <i>13.27</i>    |
| 1 883                                                                                                            | ASR NEDERLAND NV             | EUR                | 72 627           | 2.90            |
| 3 946                                                                                                            | KONINKLIJKE PHILIPS NV       | EUR                | 81 110           | 3.23            |
| 4 485                                                                                                            | UNIVERSAL MUSIC GROUP NV     | EUR                | 85 816           | 3.42            |
| 1 007                                                                                                            | WOLTERS KLUWER               | EUR                | 93 208           | 3.72            |
|                                                                                                                  | <i>Germany</i>               |                    | <i>313 780</i>   | <i>12.51</i>    |
| 535                                                                                                              | MERCK KGAA                   | EUR                | 86 135           | 3.43            |
| 1 007                                                                                                            | SAP SE                       | EUR                | 87 539           | 3.49            |
| 1 339                                                                                                            | SIEMENS HEALTHINEERS AG      | EUR                | 64 928           | 2.59            |
| 590                                                                                                              | VOLKSWAGEN AG - PREF         | EUR                | 75 178           | 3.00            |
|                                                                                                                  | <i>Finland</i>               |                    | <i>262 449</i>   | <i>10.46</i>    |
| 1 343                                                                                                            | ELISA OYJ                    | EUR                | 72 012           | 2.87            |
| 4 444                                                                                                            | FORTUM OYJ                   | EUR                | 63 616           | 2.54            |
| 8 046                                                                                                            | NORDEA BANK ABP              | EUR                | 67 554           | 2.69            |
| 2 043                                                                                                            | UPM-KYMMENE OYJ              | EUR                | 59 267           | 2.36            |
|                                                                                                                  | <i>Belgium</i>               |                    | <i>85 150</i>    | <i>3.40</i>     |
| 6 054                                                                                                            | PROXIMUS                     | EUR                | 85 150           | 3.40            |
|                                                                                                                  | <i>United Kingdom</i>        |                    | <i>63 347</i>    | <i>2.53</i>     |
| 5 372                                                                                                            | STELLANTIS NV                | EUR                | 63 347           | 2.53            |
| Shares/Units in investment funds                                                                                 |                              |                    | 113 449          | 4.52            |
|                                                                                                                  | <i>France</i>                |                    | <i>113 449</i>   | <i>4.52</i>     |
| 5.00                                                                                                             | BNP PARIBAS MOIS ISR - I CAP | EUR                | 113 449          | 4.52            |
| <b>Total securities portfolio</b>                                                                                |                              |                    | <b>2 400 584</b> | <b>95.73</b>    |

# BNP Paribas Easy ESG Quality Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                          | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                       |                    | 68 898 077        | 91.89           |
| <b>Shares</b>                                                                                                    |                                       |                    | <b>68 898 077</b> | <b>91.89</b>    |
| <i>The Netherlands</i>                                                                                           |                                       |                    | <i>20 728 793</i> | <i>27.63</i>    |
| 6 449                                                                                                            | ASML HOLDING NV                       | EUR                | 2 939 777         | 3.92            |
| 337 364                                                                                                          | ING GROEP NV                          | EUR                | 3 181 680         | 4.24            |
| 13 197                                                                                                           | KONINKLIJKE DSM NV                    | EUR                | 1 809 309         | 2.41            |
| 352 217                                                                                                          | KONINKLIJKE KPN NV                    | EUR                | 1 197 890         | 1.60            |
| 268 001                                                                                                          | KONINKLIJKE PHILIPS NV                | EUR                | 5 508 762         | 7.35            |
| 65 810                                                                                                           | WOLTERS KLUWER                        | EUR                | 6 091 375         | 8.11            |
| <i>Germany</i>                                                                                                   |                                       |                    | <i>17 899 575</i> | <i>23.87</i>    |
| 434 385                                                                                                          | COMMERZBANK AG                        | EUR                | 2 904 298         | 3.87            |
| 83 513                                                                                                           | COVESTRO AG                           | EUR                | 2 754 259         | 3.67            |
| 184 338                                                                                                          | DEUTSCHE TELEKOM AG - REG             | EUR                | 3 492 468         | 4.66            |
| 6 832                                                                                                            | MUENCHENER RUECKVERSICHERUNG AG - REG | EUR                | 1 531 734         | 2.04            |
| 43 214                                                                                                           | SIEMENS AG - REG                      | EUR                | 4 195 647         | 5.60            |
| 62 305                                                                                                           | SIEMENS HEALTHINEERS AG               | EUR                | 3 021 169         | 4.03            |
| <i>Finland</i>                                                                                                   |                                       |                    | <i>12 455 212</i> | <i>16.62</i>    |
| 211 377                                                                                                          | FORTUM OYJ                            | EUR                | 3 025 862         | 4.04            |
| 84 312                                                                                                           | NOKIAN RENKAAT OYJ                    | EUR                | 879 374           | 1.17            |
| 639 188                                                                                                          | NORDEA BANK ABP                       | EUR                | 5 366 622         | 7.16            |
| 109 733                                                                                                          | UPM-KYMMENE OYJ                       | EUR                | 3 183 354         | 4.25            |
| <i>France</i>                                                                                                    |                                       |                    | <i>9 287 178</i>  | <i>12.40</i>    |
| 5 094                                                                                                            | AIR LIQUIDE SA                        | EUR                | 652 643           | 0.87            |
| 25 205                                                                                                           | AXA SA                                | EUR                | 545 940           | 0.73            |
| 26 716                                                                                                           | BNP PARIBAS                           | EUR                | 1 211 971         | 1.62            |
| 16 962                                                                                                           | BOUYGUES SA                           | EUR                | 498 004           | 0.66            |
| 12 940                                                                                                           | COMPAGNIE DE SAINT GOBAIN             | EUR                | 529 828           | 0.71            |
| 128 402                                                                                                          | CREDIT AGRICOLE SA                    | EUR                | 1 121 078         | 1.50            |
| 10 389                                                                                                           | DANONE                                | EUR                | 553 318           | 0.74            |
| 618                                                                                                              | EUROAPI SASU                          | EUR                | 9 303             | 0.01            |
| 14 221                                                                                                           | SANOFI AVENTIS                        | EUR                | 1 370 051         | 1.83            |
| 24 842                                                                                                           | SOCIETE GENERALE SA                   | EUR                | 518 949           | 0.69            |
| 13 828                                                                                                           | TOTAL SA                              | EUR                | 696 516           | 0.93            |
| 50 893                                                                                                           | VALEO SA                              | EUR                | 937 704           | 1.25            |
| 7 555                                                                                                            | VINCI SA                              | EUR                | 641 873           | 0.86            |
| <i>United Kingdom</i>                                                                                            |                                       |                    | <i>5 567 594</i>  | <i>7.42</i>     |
| 472 150                                                                                                          | STELLANTIS NV                         | EUR                | 5 567 594         | 7.42            |
| <i>Luxembourg</i>                                                                                                |                                       |                    | <i>2 959 725</i>  | <i>3.95</i>     |
| 354 798                                                                                                          | SES                                   | EUR                | 2 959 725         | 3.95            |
| Shares/Units in investment funds                                                                                 |                                       |                    | 45 470            | 0.06            |
| <i>France</i>                                                                                                    |                                       |                    | <i>45 470</i>     | <i>0.06</i>     |
| 2.00                                                                                                             | BNP PARIBAS MOIS ISR - I CAP          | EUR                | 45 470            | 0.06            |
| <b>Total securities portfolio</b>                                                                                |                                       |                    | <b>68 943 547</b> | <b>91.95</b>    |

# BNP Paribas Easy ESG Value Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 66 217 499        | 94.03           |
| <b>Shares</b>                                                                                                    |                              |                    | <b>66 217 499</b> | <b>94.03</b>    |
| <i>France</i>                                                                                                    |                              |                    | <i>23 791 742</i> | <i>33.79</i>    |
| 12 684                                                                                                           | AIR LIQUIDE SA               | EUR                | 1 625 074         | 2.31            |
| 210 000                                                                                                          | AXA SA                       | EUR                | 4 548 600         | 6.46            |
| 100 000                                                                                                          | BNP PARIBAS                  | EUR                | 4 536 500         | 6.44            |
| 29 251                                                                                                           | BOUYGUES SA                  | EUR                | 858 809           | 1.22            |
| 22 658                                                                                                           | COMPAGNIE DE SAINT GOBAIN    | EUR                | 927 732           | 1.32            |
| 146 385                                                                                                          | CREDIT AGRICOLE SA           | EUR                | 1 278 087         | 1.82            |
| 16 341                                                                                                           | DANONE                       | EUR                | 870 322           | 1.24            |
| 40 000                                                                                                           | SANOFI AVENTIS               | EUR                | 3 853 600         | 5.47            |
| 77 637                                                                                                           | SOCIETE GENERALE SA          | EUR                | 1 621 837         | 2.30            |
| 55 000                                                                                                           | TOTAL SA                     | EUR                | 2 770 350         | 3.93            |
| 10 603                                                                                                           | VINCI SA                     | EUR                | 900 831           | 1.28            |
| <i>The Netherlands</i>                                                                                           |                              |                    | <i>16 713 647</i> | <i>23.73</i>    |
| 693 321                                                                                                          | AEGON NV                     | EUR                | 2 862 029         | 4.06            |
| 900 000                                                                                                          | KONINKLIJKE KPN NV           | EUR                | 3 060 900         | 4.35            |
| 40 236                                                                                                           | NN GROUP NV - W/I            | EUR                | 1 743 828         | 2.48            |
| 120 632                                                                                                          | QIAGEN N.V.                  | EUR                | 5 392 251         | 7.65            |
| 39 484                                                                                                           | WOLTERS KLUWER               | EUR                | 3 654 639         | 5.19            |
| <i>Germany</i>                                                                                                   |                              |                    | <i>10 943 210</i> | <i>15.53</i>    |
| 770 522                                                                                                          | COMMERZBANK AG               | EUR                | 5 151 710         | 7.31            |
| 90 000                                                                                                           | GEA GROUP AG                 | EUR                | 2 960 100         | 4.20            |
| 260 000                                                                                                          | TAG IMMOBILIEN AG            | EUR                | 2 831 400         | 4.02            |
| <i>Finland</i>                                                                                                   |                              |                    | <i>8 662 040</i>  | <i>12.30</i>    |
| 340 000                                                                                                          | NORDEA BANK ABP              | EUR                | 2 854 640         | 4.05            |
| 70 000                                                                                                           | SAMPO OYJ - A                | EUR                | 2 906 400         | 4.13            |
| 100 000                                                                                                          | UPM-KYMMENE OYJ              | EUR                | 2 901 000         | 4.12            |
| <i>Belgium</i>                                                                                                   |                              |                    | <i>3 158 860</i>  | <i>4.49</i>     |
| 59 000                                                                                                           | KBC GROEP NV                 | EUR                | 3 158 860         | 4.49            |
| <i>United Kingdom</i>                                                                                            |                              |                    | <i>2 948 000</i>  | <i>4.19</i>     |
| 250 000                                                                                                          | STELLANTIS NV                | EUR                | 2 948 000         | 4.19            |
| Shares/Units in investment funds                                                                                 |                              |                    | 17 698            | 0.03            |
| <i>France</i>                                                                                                    |                              |                    | <i>17 698</i>     | <i>0.03</i>     |
| 0.78                                                                                                             | BNP PARIBAS MOIS ISR - I CAP | EUR                | 17 698            | 0.03            |
| <b>Total securities portfolio</b>                                                                                |                              |                    | <b>66 235 197</b> | <b>94.06</b>    |

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 296 859 201        | 99.78           |
| <b>Shares</b>                                                                                                    |                              |                    | <b>296 859 201</b> | <b>99.78</b>    |
| <i>Sweden</i>                                                                                                    |                              |                    | <i>80 971 893</i>  | <i>27.19</i>    |
| 577 582                                                                                                          | ATRIUM LJUNGBERG AB - B      | SEK                | 7 224 391          | 2.43            |
| 691 763                                                                                                          | CASTELLUM AB                 | SEK                | 8 487 909          | 2.85            |
| 8 874                                                                                                            | CATENA AB                    | SEK                | 307 475            | 0.10            |
| 45 150                                                                                                           | CIBUS NORDIC REAL ESTATE AB  | SEK                | 665 461            | 0.22            |
| 763 745                                                                                                          | COREM PROPERTY GROUP-B SHARE | SEK                | 818 414            | 0.28            |
| 199 146                                                                                                          | DIOS FASTIGHETER AB          | SEK                | 1 320 744          | 0.44            |
| 1 826 843                                                                                                        | FABEGE AB                    | SEK                | 16 469 152         | 5.54            |
| 2 519 748                                                                                                        | FASTIGHETS AB BALDER-B SHRS  | SEK                | 11 527 221         | 3.87            |
| 879 289                                                                                                          | HUFVUDSTADEN AB - A          | SEK                | 9 274 551          | 3.12            |
| 126 328                                                                                                          | NYFOSA AB                    | SEK                | 902 078            | 0.30            |
| 34 482                                                                                                           | PANDOX AB - W/I              | SEK                | 369 180            | 0.12            |
| 64 464                                                                                                           | PLATZER FASTIGHETER HOLD - B | SEK                | 398 344            | 0.13            |
| 201 393                                                                                                          | SAGAX AB - B                 | SEK                | 3 547 310          | 1.19            |
| 6 763 800                                                                                                        | SAMHALLSBYGGNADSBOLAGET I NO | SEK                | 10 755 131         | 3.61            |
| 1 270 310                                                                                                        | WALLENSTAM AB                | SEK                | 5 306 224          | 1.78            |
| 538 773                                                                                                          | WHLBORGS FASTIGHETER AB      | SEK                | 3 598 308          | 1.21            |
| <i>Germany</i>                                                                                                   |                              |                    | <i>67 691 992</i>  | <i>22.77</i>    |
| 519 673                                                                                                          | ADO PROPERTIES SA            | EUR                | 1 959 167          | 0.66            |
| 66 314                                                                                                           | DEUTSCHE EUROSHOP AG         | EUR                | 1 472 171          | 0.49            |
| 185 379                                                                                                          | DEUTSCHE WOHNEN AG - BR      | EUR                | 4 067 215          | 1.37            |
| 99 931                                                                                                           | HAMBORNER REIT AG            | EUR                | 853 411            | 0.29            |
| 268 761                                                                                                          | LEG IMMOBILIEN AG            | EUR                | 21 264 370         | 7.15            |
| 695 720                                                                                                          | TAG IMMOBILIEN AG            | EUR                | 7 576 391          | 2.55            |
| 1 037 390                                                                                                        | VONOVIA SE                   | EUR                | 30 499 267         | 10.26           |
| <i>France</i>                                                                                                    |                              |                    | <i>39 608 521</i>  | <i>13.32</i>    |
| 9 208                                                                                                            | CARMILA                      | EUR                | 124 308            | 0.04            |
| 148 759                                                                                                          | COVIVIO                      | EUR                | 7 876 789          | 2.65            |
| 247 324                                                                                                          | GECINA SA                    | EUR                | 22 011 837         | 7.41            |
| 56 337                                                                                                           | ICADE                        | EUR                | 2 621 924          | 0.88            |
| 324 672                                                                                                          | KLEPIERRE                    | EUR                | 5 960 978          | 2.00            |
| 131 347                                                                                                          | MERCIALYS                    | EUR                | 1 012 685          | 0.34            |
| <i>Switzerland</i>                                                                                               |                              |                    | <i>30 054 360</i>  | <i>10.10</i>    |
| 32 837                                                                                                           | ALLREAL HOLDING AG - REG     | CHF                | 5 177 019          | 1.74            |
| 4 809                                                                                                            | HIAG IMMOBILIEN AG           | CHF                | 403 593            | 0.14            |
| 1 033                                                                                                            | INTERSHOP HOLDING AG         | CHF                | 636 788            | 0.21            |
| 15 423                                                                                                           | MOBIMO HOLDING AG - REG      | CHF                | 3 574 919          | 1.20            |
| 36 496                                                                                                           | PEACH PROPERTY GROUP AG      | CHF                | 1 288 974          | 0.43            |
| 89 715                                                                                                           | PSP SWISS PROPERTY AG - REG  | CHF                | 9 519 166          | 3.20            |
| 112 984                                                                                                          | SWISS PRIME SITE - REG       | CHF                | 9 453 901          | 3.18            |
| <i>Spain</i>                                                                                                     |                              |                    | <i>21 419 959</i>  | <i>7.20</i>     |
| 2 368 110                                                                                                        | INMOBILIARIA COLONIAL SOCIMI | EUR                | 14 457 312         | 4.86            |
| 44 814                                                                                                           | LAR ESPANA REAL ESTATE SOCIM | EUR                | 212 418            | 0.07            |
| 733 322                                                                                                          | MERLIN PROPERTIES SOCIMI SA  | EUR                | 6 750 229          | 2.27            |
| <i>Belgium</i>                                                                                                   |                              |                    | <i>18 106 768</i>  | <i>6.09</i>     |
| 75 038                                                                                                           | AEDIFICA                     | EUR                | 6 865 977          | 2.31            |
| 3 581                                                                                                            | ASCENCIO                     | EUR                | 186 928            | 0.06            |
| 16 134                                                                                                           | BEFIMMO                      | EUR                | 761 525            | 0.26            |
| 20 345                                                                                                           | COFINIMMO                    | EUR                | 2 107 742          | 0.71            |
| 8 883                                                                                                            | INTERVEST OFFICES WAREHOUSES | EUR                | 222 075            | 0.07            |
| 2 979                                                                                                            | LEASINVEST REAL ESTATE SCA   | EUR                | 155 206            | 0.05            |
| 12 098                                                                                                           | MONTEA                       | EUR                | 1 104 547          | 0.37            |
| 3 176                                                                                                            | RETAIL ESTATES               | EUR                | 201 676            | 0.07            |

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                 | Quotation currency | Market value       | % of net assets |
|-----------------------------------|------------------------------|--------------------|--------------------|-----------------|
| 51 620                            | SHURGARD SELF STORAGE SA     | EUR                | 2 294 509          | 0.77            |
| 84 084                            | WAREHOUSES DE PAUW SCA       | EUR                | 2 522 520          | 0.85            |
| 40 531                            | XIOR STUDENT HOUSING NV      | EUR                | 1 684 063          | 0.57            |
|                                   | <i>The Netherlands</i>       |                    | <i>11 380 517</i>  | <i>3.82</i>     |
| 67 755                            | EUROCOMMERCIAL PROPERTIES NV | EUR                | 1 391 688          | 0.47            |
| 23 051                            | NSI NV                       | EUR                | 757 225            | 0.25            |
| 147 916                           | UNIBAIL-RODAMCO-WESTFIELD    | EUR                | 7 196 113          | 2.42            |
| 26 557                            | VASTNED RETAIL NV            | EUR                | 565 664            | 0.19            |
| 102 427                           | WERELDHAVE NV                | EUR                | 1 469 827          | 0.49            |
|                                   | <i>Finland</i>               |                    | <i>10 715 141</i>  | <i>3.60</i>     |
| 211 063                           | CITYCON OYJ                  | EUR                | 1 367 688          | 0.46            |
| 567 889                           | KOJAMO OYJ                   | EUR                | 9 347 453          | 3.14            |
|                                   | <i>Luxembourg</i>            |                    | <i>10 109 222</i>  | <i>3.40</i>     |
| 1 595 861                         | AROUNDTOWN SA                | EUR                | 4 840 246          | 1.63            |
| 409 082                           | GRAND CITY PROPERTIES        | EUR                | 5 268 976          | 1.77            |
|                                   | <i>Austria</i>               |                    | <i>2 934 825</i>   | <i>0.99</i>     |
| 97 019                            | CA IMMOBILIEN ANLAGEN AG     | EUR                | 2 934 825          | 0.99            |
|                                   | <i>Norway</i>                |                    | <i>2 648 433</i>   | <i>0.89</i>     |
| 221 498                           | ENTRA ASA                    | NOK                | 2 648 433          | 0.89            |
|                                   | <i>Ireland</i>               |                    | <i>1 172 560</i>   | <i>0.39</i>     |
| 926 193                           | IRISH RESIDENTIAL PROPERTIES | EUR                | 1 172 560          | 0.39            |
|                                   | <i>Italy</i>                 |                    | <i>45 010</i>      | <i>0.02</i>     |
| 12 679                            | IMMOBILIARE GRANDE DISTRIBUZ | EUR                | 45 010             | 0.02            |
| <b>Total securities portfolio</b> |                              |                    | <b>296 859 201</b> | <b>99.78</b>    |

# BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                    | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                 |                    | 64 097 267        | 99.94           |
| <b>Shares</b>                                                                                                    |                                 |                    | <b>64 097 267</b> | <b>99.94</b>    |
| <i>United States of America</i>                                                                                  |                                 |                    | <i>35 567 242</i> | <i>55.53</i>    |
| 1 602                                                                                                            | ACADIA REALTY TRUST             | USD                | 23 935            | 0.04            |
| 742                                                                                                              | AGREE REALTY CORP               | USD                | 51 194            | 0.08            |
| 3 050                                                                                                            | ALEXANDER & BALDWIN INC         | USD                | 52 367            | 0.08            |
| 11 624                                                                                                           | ALEXANDRIA REAL ESTATE EQUITIES | USD                | 1 612 539         | 2.52            |
| 2 756                                                                                                            | AMERICAN ASSETS TRUST INC       | USD                | 78 295            | 0.12            |
| 6 097                                                                                                            | AMERICAN CAMPUS COMMUNITIES     | USD                | 375 985           | 0.59            |
| 4 271                                                                                                            | AMERICAN HOMES 4 RENT- A        | USD                | 144 784           | 0.23            |
| 13 429                                                                                                           | AMERICOLD REALTY TRUST          | USD                | 385 869           | 0.60            |
| 12 870                                                                                                           | APARTMENT INCOME REIT CO        | USD                | 512 116           | 0.80            |
| 6 107                                                                                                            | APARTMENT INVT & MGMT CO -A     | USD                | 37 386            | 0.06            |
| 8 192                                                                                                            | APPLE HOSPITALITY REIT INC      | USD                | 114 952           | 0.18            |
| 1 573                                                                                                            | ARMADA HOFFLER PROPERTIES IN    | USD                | 19 319            | 0.03            |
| 8 767                                                                                                            | AVALONBAY COMMUNITIES INC       | USD                | 1 628 954         | 2.55            |
| 11 406                                                                                                           | BOSTON PROPERTIES INC           | USD                | 970 784           | 1.51            |
| 6 023                                                                                                            | BRANDYWINE REALTY TRUST         | USD                | 55 538            | 0.09            |
| 901                                                                                                              | BRIXMOR PROPERTY GROUP INC      | USD                | 17 418            | 0.03            |
| 6 512                                                                                                            | BROADSTONE NET LEASE INC        | USD                | 127 755           | 0.20            |
| 4 149                                                                                                            | CAMDEN PROPERTY TRUST           | USD                | 533 701           | 0.83            |
| 1 016                                                                                                            | CARETRUST REIT INC              | USD                | 17 921            | 0.03            |
| 248                                                                                                              | CENTERSPACE                     | USD                | 19 345            | 0.03            |
| 469                                                                                                              | COMMUNITY HEALTHCARE TRUST I    | USD                | 16 244            | 0.03            |
| 3 262                                                                                                            | CORPORATE OFFICE PROPERTIES     | USD                | 81 718            | 0.13            |
| 6 735                                                                                                            | COUSINS PROPERTIES INC          | USD                | 188 306           | 0.29            |
| 7 320                                                                                                            | CUBESMART                       | USD                | 299 116           | 0.47            |
| 11 724                                                                                                           | DIAMONDROCK HOSPITALITY CO      | USD                | 92 069            | 0.14            |
| 24 052                                                                                                           | DIGITAL REALTY TRUST INC        | USD                | 2 986 916         | 4.67            |
| 10 188                                                                                                           | DOUGLAS EMMETT INC              | USD                | 218 095           | 0.34            |
| 5 501                                                                                                            | DUKE REALTY CORP                | USD                | 289 139           | 0.45            |
| 3 738                                                                                                            | EASTERLY GOVERNMENT PROPERTI    | USD                | 68 077            | 0.11            |
| 814                                                                                                              | EASTGROUP PROPERTIES INC        | USD                | 120 163           | 0.19            |
| 11 123                                                                                                           | EMPIRE STATE REALTY TRUST-A     | USD                | 74 795            | 0.12            |
| 1 629                                                                                                            | EPR PROPERTIES                  | USD                | 73 125            | 0.11            |
| 7 180                                                                                                            | EQUINIX INC                     | USD                | 4 512 318         | 7.05            |
| 10 181                                                                                                           | EQUITY COMMONWEALTH             | USD                | 268 098           | 0.42            |
| 5 797                                                                                                            | EQUITY LIFESTYLE PROPERTIES     | USD                | 390 755           | 0.61            |
| 25 725                                                                                                           | EQUITY RESIDENTIAL              | USD                | 1 777 091         | 2.78            |
| 2 421                                                                                                            | ESSENTIAL PROPERTIES REALTY     | USD                | 49 765            | 0.08            |
| 4 514                                                                                                            | ESSEX PROPERTY TRUST INC        | USD                | 1 129 137         | 1.76            |
| 4 726                                                                                                            | EXTRA SPACE STORAGE INC         | USD                | 769 035           | 1.20            |
| 2 247                                                                                                            | FEDERAL REALTY INVS TRUST       | USD                | 205 775           | 0.32            |
| 1 972                                                                                                            | FIRST INDUSTRIAL REALTY TR      | USD                | 89 560            | 0.14            |
| 3 110                                                                                                            | FOUR CORNERS PROPERTY TRUST     | USD                | 79 100            | 0.12            |
| 9 321                                                                                                            | GAMING AND LEISURE PROPE - W/I  | USD                | 408 878           | 0.64            |
| 1 899                                                                                                            | GETTY REALTY CORP               | USD                | 48 136            | 0.08            |
| 791                                                                                                              | GLOBAL NET LEASE INC            | USD                | 10 714            | 0.02            |
| 3 891                                                                                                            | HEALTH CARE TRUST OF AME-CL A   | USD                | 103 877           | 0.16            |
| 3 017                                                                                                            | HEALTHCARE REALTY TRUST INC     | USD                | 78 495            | 0.12            |
| 15 826                                                                                                           | HEALTHPEAK PROPERTIES INC       | USD                | 392 225           | 0.61            |
| 2 993                                                                                                            | HIGHWOODS PROPERTIES INC        | USD                | 97 882            | 0.15            |
| 44 189                                                                                                           | HOST HOTELS & RESORTS INC       | USD                | 662 761           | 1.03            |
| 11 677                                                                                                           | HUDSON PACIFIC PROPERTIES IN    | USD                | 165 753           | 0.26            |
| 2 597                                                                                                            | INDEPENDENCE REALTY TRUST IN    | USD                | 51 495            | 0.08            |
| 114                                                                                                              | INDUSTRIAL LOGISTICS PROPERT    | USD                | 1 535             | 0.00            |
| 1 558                                                                                                            | INNOVATIVE INDUSTRIAL PROPER    | USD                | 163 736           | 0.26            |
| 9 504                                                                                                            | INVITATION HOMES INC            | USD                | 323 451           | 0.50            |
| 3 246                                                                                                            | JBG SMITH PROPERTIES            | USD                | 73 399            | 0.11            |

# BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity     | Denomination                   | Quotation currency | Market value     | % of net assets |
|--------------|--------------------------------|--------------------|------------------|-----------------|
| 5 300        | KENNEDY-WILSON HOLDINGS INC    | USD                | 96 018           | 0.15            |
| 8 529        | KILROY REALTY CORP             | USD                | 426 919          | 0.67            |
| 3 111        | KIMCO REALTY CORP              | USD                | 58 831           | 0.09            |
| 465          | KITE REALTY GROUP TRUST        | USD                | 7 690            | 0.01            |
| 1 187        | LIFE STORAGE INC               | USD                | 126 778          | 0.20            |
| 226          | LTC PROPERTIES INC             | USD                | 8 299            | 0.01            |
| 2 079        | LXP INDUSTRIAL TRUST           | USD                | 21 358           | 0.03            |
| 570          | MACERICH CO / THE              | USD                | 4 749            | 0.01            |
| 21 303       | MEDICAL PROPERTIES TRUST INC   | USD                | 311 155          | 0.49            |
| 4 501        | MID-AMERICA APARTMENT COMM     | USD                | 752 011          | 1.17            |
| 1 163        | NATIONAL HEALTH INVESTORS INC  | USD                | 67 425           | 0.11            |
| 1 664        | NATIONAL RETAIL PROPERTIES     | USD                | 68 441           | 0.11            |
| 982          | NATIONAL STORAGE AFFILIATES    | USD                | 47 031           | 0.07            |
| 1 112        | NEXPOINT RESIDENTIAL           | USD                | 66 489           | 0.10            |
| 808          | OFFICE PROPERTIES INCOME TRU   | USD                | 15 419           | 0.02            |
| 7 869        | OMEGA HEALTHCARE INVESTORS INC | USD                | 212 183          | 0.33            |
| 518          | ORION OFFICE REIT INC          | USD                | 5 430            | 0.01            |
| 14 721       | PARAMOUNT GROUP INC            | USD                | 101 806          | 0.16            |
| 13 539       | PARK HOTELS & RESORTS INC      | USD                | 175 737          | 0.27            |
| 9 062        | PEBBLEBROOK HOTEL TRUST        | USD                | 143 629          | 0.22            |
| 1 633        | PHYSICIANS REALTY TRUST        | USD                | 27 257           | 0.04            |
| 3 267        | PIEDMONT OFFICE REALTY TRU-A   | USD                | 41 000           | 0.06            |
| 10 147       | PROLOGIS INC                   | USD                | 1 141 895        | 1.78            |
| 484          | PS BUSINESS PARKS INC/CA       | USD                | 86 643           | 0.14            |
| 5 692        | PUBLIC STORAGE                 | USD                | 1 702 346        | 2.66            |
| 4 416        | REALTY INCOME CORP             | USD                | 288 331          | 0.45            |
| 1 742        | REGENCY CENTERS CORP           | USD                | 98 826           | 0.15            |
| 4 222        | RETAIL OPPORTUNITY INVESTMEN   | USD                | 63 727           | 0.10            |
| 6 396        | REXFORD INDUSTRIAL REALTY IN   | USD                | 352 332          | 0.55            |
| 8 384        | RLJ LODGING TRUST              | USD                | 88 455           | 0.14            |
| 3 163        | RYMAN HOSPITALITY PROPERTIES   | USD                | 230 028          | 0.36            |
| 11 458       | SABRA HEALTH CARE REIT INC     | USD                | 153 109          | 0.24            |
| 1 687        | SAFEHOLD INC                   | USD                | 57 075           | 0.09            |
| 2 686        | SERVICE PROPERTIES TRUST       | USD                | 13 437           | 0.02            |
| 3 024        | SIMON PROPERTY GROUP INC       | USD                | 274 559          | 0.43            |
| 468          | SITE CENTERS REGISTERED SHS    | USD                | 6 030            | 0.01            |
| 3 970        | SL GREEN REALTY CORP           | USD                | 175 250          | 0.27            |
| 592          | SPIRIT REALTY CAPITAL INC      | USD                | 21 393           | 0.03            |
| 627          | STAG INDUSTRIAL INC            | USD                | 18 520           | 0.03            |
| 738          | STORE CAPITAL CORP             | USD                | 18 410           | 0.03            |
| 4 139        | SUMMIT HOTEL PROPERTIES INC    | USD                | 28 782           | 0.04            |
| 3 783        | SUN COMMUNITIES INC            | USD                | 576 650          | 0.90            |
| 15 223       | SUNSTONE HOTEL INVESTORS INC   | USD                | 144 447          | 0.23            |
| 447          | TANGER FACTORY OUTLET CENTERS  | USD                | 6 080            | 0.01            |
| 3 495        | TERRENO REALTY CORP            | USD                | 186 309          | 0.29            |
| 16 735       | UDR INC                        | USD                | 736 984          | 1.15            |
| 216          | UNIVERSAL HEALTH RLTY INCOME   | USD                | 10 994           | 0.02            |
| 1 695        | URBAN EDGE PROPERTIES          | USD                | 24 660           | 0.04            |
| 17 385       | VENTAS INC                     | USD                | 855 240          | 1.33            |
| 4 863        | VERIS RESIDENTIAL INC          | USD                | 61 587           | 0.10            |
| 24 740       | VICI PROPERTIES INC            | USD                | 704 964          | 1.10            |
| 11 168       | VORNADO REALTY TRUST           | USD                | 305 412          | 0.48            |
| 4 038        | WASHINGTON REIT                | USD                | 82 309           | 0.13            |
| 9 623        | WELLTOWER INC                  | USD                | 758 003          | 1.18            |
| 3 436        | WP CAREY INC                   | USD                | 272 330          | 0.42            |
| 6 877        | XENIA HOTELS & RESORTS INC     | USD                | 95 579           | 0.15            |
| <i>Japan</i> |                                |                    | <i>6 421 727</i> | <i>10.00</i>    |
| 27           | ACTIVIA PROPERTIES INC         | JPY                | 76 896           | 0.12            |
| 87           | ADVANCE RESIDENCE INVESTMENT   | JPY                | 221 130          | 0.34            |
| 200          | AEON MALL CO LTD               | JPY                | 2 336            | 0.00            |
| 3            | AEON REIT INVESTMENT CORP      | JPY                | 3 234            | 0.01            |

# BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity              | Denomination                    | Quotation currency | Market value     | % of net assets |
|-----------------------|---------------------------------|--------------------|------------------|-----------------|
| 41                    | COMFORIA RESIDENTIAL REIT IN    | JPY                | 96 705           | 0.15            |
| 91                    | DAIWA HOUSE REIT INVESTMENT     | JPY                | 197 019          | 0.31            |
| 17                    | DAIWA OFFICE INVESTMENT CORP    | JPY                | 83 307           | 0.13            |
| 1                     | FRONTIER REAL ESTATE INVEST     | JPY                | 3 682            | 0.01            |
| 7                     | FUKUOKA REIT CORP               | JPY                | 8 300            | 0.01            |
| 61                    | GLOBAL ONE REIT                 | JPY                | 45 569           | 0.07            |
| 221                   | GLP J - REIT                    | JPY                | 257 831          | 0.40            |
| 26                    | HANKYU HANSHIN REIT INC         | JPY                | 27 349           | 0.04            |
| 38                    | HEIWA REAL ESTATE REIT INC      | JPY                | 39 089           | 0.06            |
| 5                     | HOSHINO RESORTS REIT INC        | JPY                | 23 094           | 0.04            |
| 18 000                | HULIC CO LTD                    | JPY                | 133 071          | 0.21            |
| 35                    | HULIC REIT INC                  | JPY                | 39 379           | 0.06            |
| 62                    | ICHIGO OFFICE REIT INVESTMEN    | JPY                | 36 843           | 0.06            |
| 99                    | INDUSTRIAL & INFRASTRUCTURE     | JPY                | 125 118          | 0.20            |
| 163                   | INVINCIBLE INVESTMENT CORP      | JPY                | 45 791           | 0.07            |
| 9                     | JAPAN EXCELLENT INC             | JPY                | 7 762            | 0.01            |
| 132                   | JAPAN HOTEL REIT INVESTMENT     | JPY                | 63 012           | 0.10            |
| 40                    | JAPAN LOGISTICS FUND INC        | JPY                | 88 291           | 0.14            |
| 41                    | JAPAN PRIME REALTY INVESTMENT   | JPY                | 115 036          | 0.18            |
| 37                    | JAPAN REAL ESTATE INVESTMENT    | JPY                | 162 558          | 0.25            |
| 94                    | JAPAN RENTAL HOUSING INVESTMENT | JPY                | 78 758           | 0.12            |
| 99                    | JAPAN RETAIL FUND INVESTMENT    | JPY                | 73 677           | 0.11            |
| 18                    | KENEDIX OFFICE INVESTMENT CO    | JPY                | 86 306           | 0.13            |
| 52                    | KENEDIX RESIDENTIAL NEXT INV    | JPY                | 79 668           | 0.12            |
| 5                     | KENEDIX RETAIL REIT CORP        | JPY                | 9 695            | 0.02            |
| 60                    | LASALLE LOGIPORT REIT           | JPY                | 70 337           | 0.11            |
| 43 800                | MITSUBISHI ESTATE CO LTD        | JPY                | 607 213          | 0.95            |
| 12                    | MITSUBISHI ESTATE LOGISTICS     | JPY                | 38 865           | 0.06            |
| 41 000                | MITSUMI FUDOSAN CO LTD          | JPY                | 842 201          | 1.31            |
| 19                    | MITSUMI FUDOSAN LOGISTICS PAR   | JPY                | 68 627           | 0.11            |
| 154                   | MORI HILLS REIT INVESTMENT C    | JPY                | 165 136          | 0.26            |
| 27                    | MORI TRUST SOGO REIT INC        | JPY                | 26 994           | 0.04            |
| 32                    | NIPPON ACCOMMODATIONS FUND      | JPY                | 153 658          | 0.24            |
| 90                    | NIPPON BUILDING FUND INC        | JPY                | 428 361          | 0.67            |
| 130                   | NIPPON PROLOGIS REIT INC        | JPY                | 305 711          | 0.48            |
| 25                    | NIPPON REIT INVESTMENT CORP     | JPY                | 64 071           | 0.10            |
| 4 200                 | NOMURA REAL ESTATE HOLDINGS     | JPY                | 98 325           | 0.15            |
| 178                   | NOMURA REAL ESTATE MASTER FUND  | JPY                | 212 302          | 0.33            |
| 96                    | ORIX JREIT INC                  | JPY                | 124 504          | 0.19            |
| 33                    | PREMIER INVESTMENT CORP         | JPY                | 34 387           | 0.05            |
| 242                   | SEKISUI HOUSE REIT INC          | JPY                | 136 991          | 0.21            |
| 17                    | SOSILA LOGISTICS REIT INC       | JPY                | 17 332           | 0.03            |
| 5                     | STARTS PROCEED INVESTMENT CO    | JPY                | 8 512            | 0.01            |
| 22 000                | SUMITOMO REALTY & DEVELOPMENT   | JPY                | 554 997          | 0.87            |
| 4 600                 | TOKYO TATEMONO CO LTD           | JPY                | 60 532           | 0.09            |
| 55                    | TOKYU REIT INC                  | JPY                | 76 984           | 0.12            |
| 95                    | UNITED URBAN INVESTMENT CORP    | JPY                | 95 181           | 0.15            |
| <i>United Kingdom</i> |                                 |                    | <i>3 693 908</i> | <i>5.75</i>     |
| 8 139                 | ABERDEEN STANDARD EURO LOGIS    | GBP                | 9 417            | 0.01            |
| 125 110               | ASSURA PLC                      | GBP                | 95 053           | 0.15            |
| 11 661                | BIG YELLOW GROUP PLC            | GBP                | 177 733          | 0.28            |
| 56 637                | BRITISH LAND CO PLC             | GBP                | 294 173          | 0.46            |
| 67 910                | CAPITAL & COUNTIES PROPERTIE    | GBP                | 110 685          | 0.17            |
| 35 757                | CIVITAS SOCIAL HOUSING PLC      | GBP                | 32 650           | 0.05            |
| 8 648                 | CLS HOLDINGS PLC                | GBP                | 20 344           | 0.03            |
| 8 643                 | CUSTODIAN REIT PLC              | GBP                | 10 011           | 0.02            |
| 8 534                 | DERWENT LONDON PLC              | GBP                | 258 955          | 0.40            |
| 36 262                | EMPIRIC STUDENT PROPERTY PLC    | GBP                | 36 228           | 0.06            |
| 48 033                | GRAINGER PLC                    | GBP                | 156 911          | 0.24            |
| 20 420                | GREAT PORTLAND ESTATES PLC      | GBP                | 135 928          | 0.21            |
| 183 240               | HAMMERSON PLC                   | GBP                | 40 382           | 0.06            |

# BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity         | Denomination                 | Quotation currency | Market value     | % of net assets |
|------------------|------------------------------|--------------------|------------------|-----------------|
| 5 599            | HELICAL PLC                  | GBP                | 24 359           | 0.04            |
| 14 714           | IMPACT HEALTHCARE REIT PLC   | GBP                | 19 965           | 0.03            |
| 40 499           | LAND SECURITIES GROUP PLC    | GBP                | 312 399          | 0.49            |
| 43 578           | LONDONMETRIC PROPERTY PLC    | GBP                | 115 628          | 0.18            |
| 17 236           | LXI REIT PLC                 | GBP                | 28 513           | 0.04            |
| 8 275            | NEWRIVER REIT PLC            | GBP                | 8 488            | 0.01            |
| 5 028            | PHOENIX SPREE DEUTSCHLAND LT | GBP                | 18 458           | 0.03            |
| 61 749           | PRIMARY HEALTH PROPERTIES    | GBP                | 97 774           | 0.15            |
| 24 643           | PRS REIT PLC/THE             | GBP                | 30 231           | 0.05            |
| 2 799            | REGIONAL REIT LTD            | GBP                | 2 351            | 0.00            |
| 13 210           | SAFESTORE HOLDINGS PLC       | GBP                | 162 823          | 0.25            |
| 86 595           | SEGRO PLC                    | GBP                | 982 644          | 1.53            |
| 19 506           | SHAFTESBURY PLC              | GBP                | 118 287          | 0.18            |
| 24 319           | TARGET HEALTHCARE REIT PLC   | GBP                | 30 625           | 0.05            |
| 18 692           | TRIPLE POINT SOCIAL HOUSING  | GBP                | 19 478           | 0.03            |
| 47 249           | TRITAX BIG BOX REIT PLC      | GBP                | 99 625           | 0.16            |
| 6 214            | TRITAX EUROBOX PLC           | GBP                | 6 194            | 0.01            |
| 15 328           | UNITE GROUP PLC              | GBP                | 189 463          | 0.30            |
| 7 452            | WORKSPACE GROUP PLC          | GBP                | 48 133           | 0.08            |
| <i>Hong Kong</i> |                              |                    | <i>3 613 936</i> | <i>5.64</i>     |
| 176 000          | CHAMPION REIT                | HKD                | 74 874           | 0.12            |
| 87 500           | CK ASSET HOLDINGS LTD        | HKD                | 591 966          | 0.92            |
| 18 200           | HONGKONG LAND HOLDINGS LTD   | USD                | 87 392           | 0.14            |
| 47 000           | HYSAN DEVELOPMENT CO         | HKD                | 135 495          | 0.21            |
| 88 300           | LINK REIT                    | HKD                | 688 868          | 1.07            |
| 91 000           | NEW WORLD DEVELOPMENT        | HKD                | 312 259          | 0.49            |
| 26 000           | PROSPERITY REIT              | HKD                | 7 606            | 0.01            |
| 126 000          | SINO LAND CO                 | HKD                | 177 859          | 0.28            |
| 77 500           | SUN HUNG KAI PROPERTIES      | HKD                | 875 744          | 1.37            |
| 52 000           | SUNLIGHT REAL ESTATE INVEST  | HKD                | 23 136           | 0.04            |
| 57 800           | SWIRE PROPERTIES LTD         | HKD                | 137 250          | 0.21            |
| 110 000          | WHARF REAL ESTATE INVESTMENT | HKD                | 501 487          | 0.78            |
| <i>Singapore</i> |                              |                    | <i>3 229 682</i> | <i>5.00</i>     |
| 16 800           | AIMS APAC REIT               | SGD                | 15 588           | 0.02            |
| 183 800          | ASCENDAS REAL ESTATE INV TRT | SGD                | 360 033          | 0.56            |
| 130 900          | ASCOTT RESIDENCE TRUST       | SGD                | 102 564          | 0.16            |
| 47 700           | CAPITALAND INVESTMENT LTD/SI | SGD                | 125 237          | 0.20            |
| 451 300          | CAPITALAND MALL TRUST        | SGD                | 673 096          | 1.05            |
| 54 812           | CDL HOSPITALITY TRUSTS       | SGD                | 47 844           | 0.07            |
| 21 400           | CITY DEVELOPMENTS LTD        | SGD                | 119 874          | 0.19            |
| 9 100            | CROMWELL REIT EUR            | EUR                | 17 745           | 0.03            |
| 121 700          | ESR-REIT                     | SGD                | 33 876           | 0.05            |
| 53 200           | FAR EAST HOSPITALITY TRUST   | SGD                | 23 401           | 0.04            |
| 81 000           | FORTUNE REIT                 | HKD                | 64 179           | 0.10            |
| 103 800          | FRASERS CENTREPOINT TRUST    | SGD                | 163 375          | 0.25            |
| 90 000           | FRASERS LOGISTICS & INDUSTRI | SGD                | 82 271           | 0.13            |
| 99 600           | KEPPEL DC REIT               | SGD                | 134 858          | 0.21            |
| 37 600           | KEPPEL PACIFIC OAK US REIT   | USD                | 25 176           | 0.04            |
| 175 100          | KEPPEL REIT                  | SGD                | 131 179          | 0.20            |
| 44 176           | LENLEASE GLOBAL COMMERCIAL   | SGD                | 24 138           | 0.04            |
| 99 700           | MANULIFE US REAL ESTATE INV  | USD                | 54 358           | 0.08            |
| 201 100          | MAPLETREE COMMERCIAL TRUST   | SGD                | 252 939          | 0.39            |
| 112 500          | MAPLETREE INDUSTRIAL TRUST   | SGD                | 201 038          | 0.31            |
| 96 069           | MAPLETREE LOGISTICS TRUST    | SGD                | 110 929          | 0.17            |
| 83 900           | OUE COMMERCIAL REAL ESTATE I | SGD                | 22 201           | 0.03            |
| 15 300           | PARKWAYLIFE REAL ESTATE      | SGD                | 51 212           | 0.08            |
| 34 400           | PRIME US REIT                | USD                | 22 211           | 0.03            |
| 13 000           | SPH REIT                     | SGD                | 8 354            | 0.01            |

# BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity | Denomination                           | Quotation currency | Market value     | % of net assets |
|----------|----------------------------------------|--------------------|------------------|-----------------|
| 20 100   | STARHILL GLOBAL REIT                   | SGD                | 8 013            | 0.01            |
| 188 900  | SUNTEC REIT                            | SGD                | 210 329          | 0.33            |
| 28 400   | UOL GROUP LTD                          | SGD                | 143 664          | 0.22            |
|          | <i>Australia</i>                       |                    | <i>1 988 223</i> | <i>3.09</i>     |
| 19 554   | ABACUS PROPERTY GROUP                  | AUD                | 33 054           | 0.05            |
| 13 220   | ARENA REIT                             | AUD                | 37 129           | 0.06            |
| 11 147   | BWP TRUST                              | AUD                | 28 521           | 0.04            |
| 10 317   | CENTURIA INDUSTRIAL REIT               | AUD                | 19 068           | 0.03            |
| 20 518   | CENTURIA OFFICE REIT                   | AUD                | 22 942           | 0.04            |
| 7 051    | CHARTER HALL LONG WALE REIT            | AUD                | 19 803           | 0.03            |
| 15 563   | CHARTER HALL RETAIL REIT               | AUD                | 38 591           | 0.06            |
| 13 257   | CHARTER HALL SOCIAL INFRASTR           | AUD                | 29 473           | 0.05            |
| 4 428    | CROMWELL PROPERTY GROUP                | AUD                | 2 199            | 0.00            |
| 3 811    | DEXUS INDUSTRIA REIT                   | AUD                | 6 768            | 0.01            |
| 50 836   | DEXUS/AU                               | AUD                | 296 921          | 0.46            |
| 60 797   | GPT GROUP                              | AUD                | 168 753          | 0.26            |
| 7 954    | GROWTHPOINT PROPERTIES AUSTR           | AUD                | 17 840           | 0.03            |
| 1 830    | HOME CONSORTIUM                        | AUD                | 5 429            | 0.01            |
| 29 992   | HOMEEO DAILY NEEDS REIT                | AUD                | 25 251           | 0.04            |
| 2 743    | HOTEL PROPERTY INVESTMENTS             | AUD                | 5 593            | 0.01            |
| 12 730   | INGENIA COMMUNITIES GROUP              | AUD                | 33 325           | 0.05            |
| 5 072    | LIFESTYLE COMMUNITIES LTD              | AUD                | 45 271           | 0.07            |
| 226 945  | MIRVAC GROUP                           | AUD                | 294 811          | 0.46            |
| 38 595   | NATIONAL STORAGE REIT                  | AUD                | 54 325           | 0.08            |
| 283 877  | SCENTRE GROUP                          | AUD                | 483 600          | 0.75            |
| 45 148   | SHOPPING CENTRES AUSTRALASIA           | AUD                | 81 663           | 0.13            |
| 17 233   | STOCKLAND                              | AUD                | 40 919           | 0.06            |
| 148 424  | VICINITY CENTRES                       | AUD                | 179 142          | 0.28            |
| 11 686   | WAYPOINT REIT                          | AUD                | 17 832           | 0.03            |
|          | <i>Germany</i>                         |                    | <i>1 791 985</i> | <i>2.80</i>     |
| 6 001    | ADO PROPERTIES SA                      | EUR                | 22 624           | 0.04            |
| 2 190    | DEUTSCHE EUROSHOP AG                   | EUR                | 48 618           | 0.08            |
| 2 951    | DEUTSCHE WOHNEN AG - BR                | EUR                | 64 745           | 0.10            |
| 3 077    | HAMBORNER REIT AG                      | EUR                | 26 278           | 0.04            |
| 4 416    | LEG IMMOBILIEN AG                      | EUR                | 349 394          | 0.54            |
| 22 586   | SIRIUS REAL ESTATE LTD                 | GBP                | 23 405           | 0.04            |
| 9 793    | TAG IMMOBILIEN AG                      | EUR                | 106 646          | 0.17            |
| 39 125   | VONOVIA SE                             | EUR                | 1 150 275        | 1.79            |
|          | <i>Canada</i>                          |                    | <i>1 656 932</i> | <i>2.59</i>     |
| 7 225    | ALLIED PROPERTIES REAL ESTAT           | CAD                | 177 819          | 0.28            |
| 2 343    | ARTIS REAL ESTATE INVESTMENT           | CAD                | 20 432           | 0.03            |
| 1 548    | BOARDWALK REAL ESTATE INVESTMENT TRUST | CAD                | 48 074           | 0.07            |
| 9 792    | CAN APARTMENT PROP REAL ESTATE         | CAD                | 325 444          | 0.51            |
| 9 634    | CHARTWELL RETIREMENT RESIDEN           | CAD                | 79 655           | 0.12            |
| 7 114    | CHOICE PROPERTIES REIT                 | CAD                | 74 118           | 0.12            |
| 2 970    | CROMBIE REAL ESTATE INVESTME           | CAD                | 35 524           | 0.06            |
| 3 464    | DREAM INDUSTRIAL REAL ESTATE           | CAD                | 31 030           | 0.05            |
| 2 536    | DREAM OFFICE REAL ESTATE INV           | CAD                | 36 445           | 0.06            |
| 9 417    | FIRST CAPITAL REAL ESTATE IN           | CAD                | 104 606          | 0.16            |
| 979      | GRANITE REAL ESTATE INVESTME           | CAD                | 57 315           | 0.09            |
| 6 656    | H&R REAL ESTATE INV-REIT UTS           | CAD                | 61 449           | 0.10            |
| 7 850    | INTERRENT REAL ESTATE INVEST           | CAD                | 69 795           | 0.11            |
| 5 759    | KILLAM APARTMENT REAL ESTATE           | CAD                | 73 239           | 0.11            |
| 2 673    | NORTHWEST HEALTHCARE PROPERT           | CAD                | 23 904           | 0.04            |
| 1 906    | PRIMARIS REIT                          | CAD                | 17 286           | 0.03            |
| 11 204   | RIOCAN REAL ESTATE INVEST TRUST        | CAD                | 166 330          | 0.26            |
| 4 395    | SMART REAL ESTATE INVESTMENT           | CAD                | 89 591           | 0.14            |
| 4 689    | SUMMIT INDUSTRIAL INCOME REI           | CAD                | 59 493           | 0.09            |
| 10 890   | TRICON RESIDENTIAL INC                 | CAD                | 105 383          | 0.16            |

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## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                 | Quotation currency | Market value     | % of net assets |
|------------------------|------------------------------|--------------------|------------------|-----------------|
| <i>Sweden</i>          |                              |                    | <i>1 328 194</i> | <i>2.08</i>     |
| 4 489                  | ATRIUM LJUNGBERG AB - B      | SEK                | 56 148           | 0.09            |
| 17 868                 | CASTELLUM AB                 | SEK                | 219 240          | 0.34            |
| 171                    | CATENA AB                    | SEK                | 5 925            | 0.01            |
| 825                    | CIBUS NORDIC REAL ESTATE AB  | SEK                | 12 160           | 0.02            |
| 18 636                 | COREM PROPERTY GROUP-B SHARE | SEK                | 19 970           | 0.03            |
| 3 313                  | DIOS FASTIGHETER AB          | SEK                | 21 972           | 0.03            |
| 24 282                 | FABEGE AB                    | SEK                | 218 904          | 0.34            |
| 44 541                 | FASTIGHETS AB BALDER-B SHRS  | SEK                | 203 764          | 0.32            |
| 10 807                 | HUFVUDSTADEN AB - A          | SEK                | 113 990          | 0.18            |
| 6 775                  | NYFOSA AB                    | SEK                | 48 379           | 0.08            |
| 3 846                  | PANDOX AB - W/I              | SEK                | 41 177           | 0.06            |
| 1 793                  | PLATZER FASTIGHETER HOLD - B | SEK                | 11 080           | 0.02            |
| 4 290                  | SAGAX AB - B                 | SEK                | 75 563           | 0.12            |
| 40 245                 | SAMHALLSBYGGNADSBOLAGET I NO | SEK                | 63 994           | 0.10            |
| 25 398                 | WALLENSTAM AB                | SEK                | 106 090          | 0.17            |
| 16 446                 | WIHLBORGS FASTIGHETER AB     | SEK                | 109 838          | 0.17            |
| <i>Switzerland</i>     |                              |                    | <i>1 190 891</i> | <i>1.85</i>     |
| 1 057                  | ALLREAL HOLDING AG - REG     | CHF                | 166 645          | 0.26            |
| 187                    | HIAG IMMOBILIEN AG           | CHF                | 15 694           | 0.02            |
| 70                     | INTERSHOP HOLDING AG         | CHF                | 43 151           | 0.07            |
| 489                    | MOBIMO HOLDING AG - REG      | CHF                | 113 346          | 0.18            |
| 593                    | PEACH PROPERTY GROUP AG      | CHF                | 20 944           | 0.03            |
| 3 330                  | PSP SWISS PROPERTY AG - REG  | CHF                | 353 328          | 0.55            |
| 5 710                  | SWISS PRIME SITE - REG       | CHF                | 477 783          | 0.74            |
| <i>France</i>          |                              |                    | <i>945 605</i>   | <i>1.47</i>     |
| 3 906                  | COVIVIO                      | EUR                | 206 823          | 0.32            |
| 4 609                  | GECINA SA                    | EUR                | 410 201          | 0.64            |
| 2 112                  | ICADE                        | EUR                | 98 292           | 0.15            |
| 10 749                 | KLEPIERRE                    | EUR                | 197 352          | 0.31            |
| 4 272                  | MERCIALYS                    | EUR                | 32 937           | 0.05            |
| <i>Belgium</i>         |                              |                    | <i>690 169</i>   | <i>1.08</i>     |
| 2 032                  | AEDIFICA                     | EUR                | 185 928          | 0.29            |
| 163                    | ASCENCIO                     | EUR                | 8 509            | 0.01            |
| 899                    | BEFIMMO                      | EUR                | 42 433           | 0.07            |
| 1 303                  | COFINIMMO                    | EUR                | 134 991          | 0.21            |
| 408                    | INTERVEST OFFICES WAREHOUSES | EUR                | 10 200           | 0.02            |
| 253                    | LEASINVEST REAL ESTATE SCA   | EUR                | 13 181           | 0.02            |
| 477                    | MONTEA                       | EUR                | 43 550           | 0.07            |
| 287                    | RETAIL ESTATES               | EUR                | 18 225           | 0.03            |
| 1 493                  | SHURGARD SELF STORAGE SA     | EUR                | 66 364           | 0.10            |
| 3 953                  | WAREHOUSES DE PAUW SCA       | EUR                | 118 590          | 0.18            |
| 1 160                  | XIOR STUDENT HOUSING NV      | EUR                | 48 198           | 0.08            |
| <i>The Netherlands</i> |                              |                    | <i>502 697</i>   | <i>0.78</i>     |
| 2 683                  | EUROCOMMERCIAL PROPERTIES NV | EUR                | 55 109           | 0.09            |
| 670                    | NSI NV                       | EUR                | 22 010           | 0.03            |
| 7 610                  | UNIBAIL-RODAMCO-WESTFIELD    | EUR                | 370 227          | 0.58            |
| 1 006                  | VASTNED RETAIL NV            | EUR                | 21 428           | 0.03            |
| 2 364                  | WERELDHAVE NV                | EUR                | 33 923           | 0.05            |
| <i>Spain</i>           |                              |                    | <i>334 954</i>   | <i>0.52</i>     |
| 29 390                 | INMOBILIARIA COLONIAL SOCIMI | EUR                | 179 426          | 0.28            |
| 1 680                  | LAR ESPANA REAL ESTATE SOCIM | EUR                | 7 963            | 0.01            |
| 16 031                 | MERLIN PROPERTIES SOCIMI SA  | EUR                | 147 565          | 0.23            |
| <i>Luxembourg</i>      |                              |                    | <i>271 788</i>   | <i>0.42</i>     |
| 61 846                 | AROUNDTOWN SA                | EUR                | 187 579          | 0.29            |
| 6 538                  | GRAND CITY PROPERTIES        | EUR                | 84 209           | 0.13            |

# BNP Paribas Easy FTSE EPRA Nareit Global Developed Green CTB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                    | Quotation currency | Market value      | % of net assets |
|-----------------------------------|---------------------------------|--------------------|-------------------|-----------------|
| <i>New Zealand</i>                |                                 |                    |                   |                 |
| 23 794                            | ARGOSY PROPERTY LTD             | NZD                | 259 626           | 0.41            |
| 74 196                            | GOODMAN PROPERTY TRUST          | NZD                | 17 476            | 0.03            |
| 101 189                           | KIWI PROPERTY GROUP LTD         | NZD                | 88 252            | 0.14            |
| 92 006                            | PRECINCT PROPERTIES NEW ZEALAND | NZD                | 58 675            | 0.09            |
| 20 521                            | STRIDE PROPERTY GROUP           | NZD                | 74 964            | 0.12            |
|                                   |                                 |                    | 20 259            | 0.03            |
| <i>Finland</i>                    |                                 |                    |                   |                 |
| 5 296                             | CITYCON OYJ                     | EUR                | 257 976           | 0.40            |
| 13 588                            | KOJAMO OYJ                      | EUR                | 34 318            | 0.05            |
|                                   |                                 |                    | 223 658           | 0.35            |
| <i>Israel</i>                     |                                 |                    |                   |                 |
| 4 701                             | AMOT INVESTMENTS LTD            | ILS                | 144 956           | 0.22            |
| 1 768                             | AZRIELI GROUP LTD               | ILS                | 26 938            | 0.04            |
|                                   |                                 |                    | 118 018           | 0.18            |
| <i>Norway</i>                     |                                 |                    |                   |                 |
| 7 233                             | ENTRA ASA                       | NOK                | 86 484            | 0.13            |
|                                   |                                 |                    | 86 484            | 0.13            |
| <i>Austria</i>                    |                                 |                    |                   |                 |
| 2 380                             | CA IMMOBILIEN ANLAGEN AG        | EUR                | 71 995            | 0.11            |
|                                   |                                 |                    | 71 995            | 0.11            |
| <i>Ireland</i>                    |                                 |                    |                   |                 |
| 21 988                            | IRISH RESIDENTIAL PROPERTIES    | EUR                | 27 837            | 0.04            |
|                                   |                                 |                    | 27 837            | 0.04            |
| <i>Guernsey Island</i>            |                                 |                    |                   |                 |
| 24 420                            | SCHRODER REAL ESTATE INVESTMENT | GBP                | 14 752            | 0.02            |
|                                   |                                 |                    | 14 752            | 0.02            |
| <i>Italy</i>                      |                                 |                    |                   |                 |
| 1 608                             | IMMOBILIARE GRANDE DISTRIBUZ    | EUR                | 5 708             | 0.01            |
|                                   |                                 |                    | 5 708             | 0.01            |
| Shares/Units in investment funds  |                                 |                    | 84 913            | 0.13            |
| <i>Guernsey Island</i>            |                                 |                    |                   |                 |
| 22 191.00                         | F&C COMMERCIAL PROPERTY TRUST   | GBP                | 84 913            | 0.13            |
| 15 358.00                         | F&C UK REAL ESTATE INVESTMENTS  | GBP                | 28 718            | 0.04            |
| 15 652.00                         | PICTON PROPERTY INCOME LTD      | GBP                | 14 987            | 0.02            |
| 28 806.00                         | UK COMMERCIAL PROPERTY TRUST    | GBP                | 16 110            | 0.03            |
|                                   |                                 |                    | 25 098            | 0.04            |
| <b>Total securities portfolio</b> |                                 |                    | <b>64 182 180</b> | <b>100.07</b>   |

# BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 84 492 493        | 98.79           |
| <b>Shares</b>                                                                                                    |                              |                    | <b>84 492 493</b> | <b>98.79</b>    |
| <i>United Kingdom</i>                                                                                            |                              |                    | <i>28 752 201</i> | <i>33.63</i>    |
| 167 387                                                                                                          | ABERDEEN STANDARD EURO LOGIS | GBP                | 193 677           | 0.23            |
| 1 233 963                                                                                                        | ASSURA PLC                   | GBP                | 937 514           | 1.10            |
| 71 807                                                                                                           | BIG YELLOW GROUP PLC         | GBP                | 1 094 456         | 1.28            |
| 394 090                                                                                                          | BRITISH LAND CO PLC          | GBP                | 2 046 906         | 2.39            |
| 312 307                                                                                                          | CAPITAL & COUNTIES PROPRTIE  | GBP                | 509 023           | 0.60            |
| 261 765                                                                                                          | CIVITAS SOCIAL HOUSING PLC   | GBP                | 239 019           | 0.28            |
| 66 717                                                                                                           | CLS HOLDINGS PLC             | GBP                | 156 949           | 0.18            |
| 173 979                                                                                                          | CUSTODIAN REIT PLC           | GBP                | 201 507           | 0.24            |
| 42 840                                                                                                           | DERWENT LONDON PLC           | GBP                | 1 299 931         | 1.52            |
| 251 222                                                                                                          | EMPIRIC STUDENT PROPERTY PLC | GBP                | 250 989           | 0.29            |
| 309 320                                                                                                          | GRAINGER PLC                 | GBP                | 1 010 465         | 1.18            |
| 107 611                                                                                                          | GREAT PORTLAND ESTATES PLC   | GBP                | 716 323           | 0.84            |
| 1 876 015                                                                                                        | HAMMERSON PLC                | GBP                | 413 429           | 0.48            |
| 43 054                                                                                                           | HELICAL PLC                  | GBP                | 187 311           | 0.22            |
| 334 904                                                                                                          | HOME REIT PLC                | GBP                | 441 974           | 0.52            |
| 119 608                                                                                                          | IMPACT HEALTHCARE REIT PLC   | GBP                | 162 293           | 0.19            |
| 303 547                                                                                                          | LAND SECURITIES GROUP PLC    | GBP                | 2 341 487         | 2.74            |
| 402 922                                                                                                          | LONDONMETRIC PROPERTY PLC    | GBP                | 1 069 091         | 1.25            |
| 386 952                                                                                                          | LXI REIT PLC                 | GBP                | 640 125           | 0.75            |
| 128 356                                                                                                          | NEWRIVER REIT PLC            | GBP                | 131 666           | 0.15            |
| 33 856                                                                                                           | PHOENIX SPREE DEUTSCHLAND LT | GBP                | 124 286           | 0.15            |
| 559 338                                                                                                          | PRIMARY HEALTH PROPERTIES    | GBP                | 885 662           | 1.04            |
| 220 621                                                                                                          | PRS REIT PLC/THE             | GBP                | 270 650           | 0.32            |
| 188 028                                                                                                          | REGIONAL REIT LTD            | GBP                | 157 928           | 0.18            |
| 87 069                                                                                                           | SAFESTORE HOLDINGS PLC       | GBP                | 1 073 190         | 1.25            |
| 510 936                                                                                                          | SEGRO PLC                    | GBP                | 5 797 888         | 6.78            |
| 118 157                                                                                                          | SHAFTESBURY PLC              | GBP                | 716 519           | 0.84            |
| 526 324                                                                                                          | SUPERMARKET INCOME REIT PLC  | GBP                | 730 666           | 0.85            |
| 265 228                                                                                                          | TARGET HEALTHCARE REIT PLC   | GBP                | 334 000           | 0.39            |
| 155 981                                                                                                          | TRIPLE POINT SOCIAL HOUSING  | GBP                | 162 541           | 0.19            |
| 793 537                                                                                                          | TRITAX BIG BOX REIT PLC      | GBP                | 1 673 176         | 1.96            |
| 345 108                                                                                                          | TRITAX EUROBOX PLC           | GBP                | 343 985           | 0.40            |
| 135 540                                                                                                          | UNITE GROUP PLC              | GBP                | 1 675 355         | 1.96            |
| 197 127                                                                                                          | URBAN LOGISTICS REIT PLC     | GBP                | 369 842           | 0.43            |
| 60 748                                                                                                           | WORKSPACE GROUP PLC          | GBP                | 392 378           | 0.46            |
| <i>Germany</i>                                                                                                   |                              |                    | <i>14 582 776</i> | <i>17.04</i>    |
| 38 977                                                                                                           | ADO PROPERTIES SA            | EUR                | 146 943           | 0.17            |
| 21 660                                                                                                           | DEUTSCHE EUROSHOP AG         | EUR                | 480 852           | 0.56            |
| 20 919                                                                                                           | DEUTSCHE WOHNEN AG - BR      | EUR                | 458 963           | 0.54            |
| 30 204                                                                                                           | HAMBORNER REIT AG            | EUR                | 257 942           | 0.30            |
| 31 053                                                                                                           | LEG IMMOBILIEN AG            | EUR                | 2 456 913         | 2.87            |
| 457 666                                                                                                          | SIRIUS REAL ESTATE LTD       | GBP                | 474 254           | 0.55            |
| 53 644                                                                                                           | TAG IMMOBILIEN AG            | EUR                | 584 183           | 0.68            |
| 330 705                                                                                                          | VONOVIA SE                   | EUR                | 9 722 726         | 11.37           |
| <i>Sweden</i>                                                                                                    |                              |                    | <i>10 214 671</i> | <i>11.93</i>    |
| 19 221                                                                                                           | ATRIUM LJUNGBERG AB - B      | SEK                | 240 416           | 0.28            |
| 109 181                                                                                                          | CASTELLUM AB                 | SEK                | 1 339 647         | 1.57            |
| 12 872                                                                                                           | CATENA AB                    | SEK                | 446 002           | 0.52            |
| 20 246                                                                                                           | CIBUS NORDIC REAL ESTATE AB  | SEK                | 298 404           | 0.35            |
| 287 718                                                                                                          | COREM PROPERTY GROUP-B SHARE | SEK                | 308 313           | 0.36            |
| 37 871                                                                                                           | DIOS FASTIGHETER AB          | SEK                | 251 162           | 0.29            |
| 108 034                                                                                                          | FABEGE AB                    | SEK                | 973 936           | 1.14            |
| 256 502                                                                                                          | FASTIGHETS AB BALDER-B SHRS  | SEK                | 1 173 433         | 1.37            |
| 45 914                                                                                                           | HUFVUDSTADEN AB - A          | SEK                | 484 291           | 0.57            |
| 11 873                                                                                                           | NP3 FASTIGHETER AB           | SEK                | 223 869           | 0.26            |

# BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity | Denomination                 | Quotation currency | Market value     | % of net assets |
|----------|------------------------------|--------------------|------------------|-----------------|
| 77 160   | NYFOSA AB                    | SEK                | 550 981          | 0.64            |
| 37 745   | PANDOX AB - W/I              | SEK                | 404 116          | 0.47            |
| 23 065   | PLATZER FASTIGHETER HOLD - B | SEK                | 142 526          | 0.17            |
| 73 071   | SAGAX AB - B                 | SEK                | 1 287 063        | 1.50            |
| 469 338  | SAMHALLSBYGGNADSBOLAGET I NO | SEK                | 746 295          | 0.87            |
| 141 709  | WALLENSTAM AB                | SEK                | 591 934          | 0.69            |
| 112 639  | WIHLBORGS FASTIGHETER AB     | SEK                | 752 283          | 0.88            |
|          | <i>Belgium</i>               |                    | <i>7 773 692</i> | <i>9.08</i>     |
| 16 707   | AEDIFICA                     | EUR                | 1 528 691        | 1.79            |
| 2 204    | ASCENCIO                     | EUR                | 115 049          | 0.13            |
| 9 206    | BEFIMMO                      | EUR                | 434 523          | 0.51            |
| 13 461   | COFINIMMO                    | EUR                | 1 394 560        | 1.63            |
| 9 959    | INTERVEST OFFICES WAREHOUSES | EUR                | 248 975          | 0.29            |
| 1 755    | LEASINVEST REAL ESTATE SCA   | EUR                | 91 436           | 0.11            |
| 5 188    | MONTEA                       | EUR                | 473 664          | 0.55            |
| 4 491    | RETAIL ESTATES               | EUR                | 285 179          | 0.33            |
| 10 693   | SHURGARD SELF STORAGE SA     | EUR                | 475 304          | 0.56            |
| 3 423    | VGP                          | EUR                | 520 296          | 0.61            |
| 60 573   | WAREHOUSES DE PAUW SCA       | EUR                | 1 817 190        | 2.12            |
| 9 358    | XIOR STUDENT HOUSING NV      | EUR                | 388 825          | 0.45            |
|          | <i>Switzerland</i>           |                    | <i>6 920 426</i> | <i>8.10</i>     |
| 6 194    | ALLREAL HOLDING AG - REG     | CHF                | 976 534          | 1.14            |
| 1 496    | HIAG IMMOBILIEN AG           | CHF                | 125 551          | 0.15            |
| 481      | INTERSHOP HOLDING AG         | CHF                | 296 510          | 0.35            |
| 3 021    | MOBIMO HOLDING AG - REG      | CHF                | 700 242          | 0.82            |
| 5 108    | PEACH PROPERTY GROUP AG      | CHF                | 180 405          | 0.21            |
| 18 272   | PSP SWISS PROPERTY AG - REG  | CHF                | 1 938 742        | 2.27            |
| 32 297   | SWISS PRIME SITE - REG       | CHF                | 2 702 442        | 3.16            |
|          | <i>France</i>                |                    | <i>5 725 934</i> | <i>6.70</i>     |
| 24 596   | CARMILA                      | EUR                | 332 046          | 0.39            |
| 21 274   | COVIVIO                      | EUR                | 1 126 458        | 1.32            |
| 21 999   | GEICINA SA                   | EUR                | 1 957 911        | 2.29            |
| 13 815   | ICADE                        | EUR                | 642 950          | 0.75            |
| 79 546   | KLEPIERRE                    | EUR                | 1 460 465        | 1.71            |
| 26 732   | MERCIALYS                    | EUR                | 206 104          | 0.24            |
|          | <i>The Netherlands</i>       |                    | <i>3 234 975</i> | <i>3.78</i>     |
| 21 891   | EUROCOMMERCIAL PROPERTIES NV | EUR                | 449 641          | 0.53            |
| 7 582    | NSI NV                       | EUR                | 249 069          | 0.29            |
| 43 837   | UNIBAIL-RODAMCO-WESTFIELD    | EUR                | 2 132 670        | 2.49            |
| 7 332    | VASTNED RETAIL NV            | EUR                | 156 172          | 0.18            |
| 17 242   | WERELDHAVE NV                | EUR                | 247 423          | 0.29            |
|          | <i>Spain</i>                 |                    | <i>2 304 490</i> | <i>2.69</i>     |
| 144 456  | INMOBILIARIA COLONIAL SOCIMI | EUR                | 881 904          | 1.03            |
| 25 333   | LAR ESPANA REAL ESTATE SOCIM | EUR                | 120 078          | 0.14            |
| 141 500  | MERLIN PROPERTIES SOCIMI SA  | EUR                | 1 302 508        | 1.52            |
|          | <i>Luxembourg</i>            |                    | <i>1 986 234</i> | <i>2.33</i>     |
| 483 893  | AROUNDTOWN SA                | EUR                | 1 467 647        | 1.72            |
| 40 263   | GRAND CITY PROPERTIES        | EUR                | 518 587          | 0.61            |
|          | <i>Finland</i>               |                    | <i>1 564 037</i> | <i>1.82</i>     |
| 30 973   | CITYCON OYJ                  | EUR                | 200 705          | 0.23            |
| 82 827   | KOJAMO OYJ                   | EUR                | 1 363 332        | 1.59            |
|          | <i>Austria</i>               |                    | <i>537 875</i>   | <i>0.63</i>     |
| 17 781   | CA IMMOBILIEN ANLAGEN AG     | EUR                | 537 875          | 0.63            |
|          | <i>Norway</i>                |                    | <i>280 270</i>   | <i>0.33</i>     |
| 23 440   | ENTRA ASA                    | NOK                | 280 270          | 0.33            |

# BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                    | Quotation currency | Market value      | % of net assets |
|-----------------------------------|---------------------------------|--------------------|-------------------|-----------------|
| <i>Guernsey Island</i>            |                                 |                    |                   |                 |
| 208 901                           | SCHRODER REAL ESTATE INVESTMENT | GBP                | 276 442           | 0.33            |
| 169 728                           | STANDARD LIFE INV PROP INC      | GBP                | 126 195           | 0.15            |
|                                   |                                 |                    | 150 247           | 0.18            |
| <i>Ireland</i>                    |                                 |                    |                   |                 |
| 189 119                           | IRISH RESIDENTIAL PROPERTIES    | EUR                | 239 425           | 0.28            |
|                                   |                                 |                    | 239 425           | 0.28            |
| <i>Italy</i>                      |                                 |                    |                   |                 |
| 27 900                            | IMMOBILIARE GRANDE DISTRIBUZ    | EUR                | 99 045            | 0.12            |
|                                   |                                 |                    | 99 045            | 0.12            |
| Shares/Units in investment funds  |                                 |                    | 878 961           | 1.03            |
| <i>Guernsey Island</i>            |                                 |                    |                   |                 |
| 205 072.00                        | F&C COMMERCIAL PROPERTY TRUST   | GBP                | 878 961           | 1.03            |
| 101 473.00                        | F&C UK REAL ESTATE INVESTMENTS  | GBP                | 265 393           | 0.31            |
| 233 856.00                        | PICTON PROPERTY INCOME LTD      | GBP                | 99 021            | 0.12            |
| 314 301.00                        | UK COMMERCIAL PROPERTY TRUST    | GBP                | 240 702           | 0.28            |
|                                   |                                 |                    | 273 845           | 0.32            |
| <b>Total securities portfolio</b> |                                 |                    | <b>85 371 454</b> | <b>99.82</b>    |

# BNP Paribas Easy FTSE EPRA/NAREIT Eurozone Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 232 173 183        | 99.81           |
|                                                                                                                  | <b>Shares</b>                |                    | <b>232 173 183</b> | <b>99.81</b>    |
|                                                                                                                  | <i>Belgium</i>               |                    | <i>58 096 829</i>  | <i>24.98</i>    |
| 115 891                                                                                                          | AEDIFICA                     | EUR                | 10 604 027         | 4.56            |
| 17 163                                                                                                           | ASCENCIO                     | EUR                | 895 909            | 0.39            |
| 71 528                                                                                                           | BEFIMMO                      | EUR                | 3 376 122          | 1.45            |
| 91 797                                                                                                           | COFINIMMO                    | EUR                | 9 510 169          | 4.09            |
| 78 575                                                                                                           | INTERVEST OFFICES WAREHOUSES | EUR                | 1 964 375          | 0.84            |
| 13 666                                                                                                           | LEASINVEST REAL ESTATE SCA   | EUR                | 711 999            | 0.31            |
| 40 667                                                                                                           | MONTEA                       | EUR                | 3 712 897          | 1.60            |
| 34 948                                                                                                           | RETAIL ESTATES               | EUR                | 2 219 198          | 0.95            |
| 83 814                                                                                                           | SHURGARD SELF STORAGE SA     | EUR                | 3 725 532          | 1.60            |
| 26 828                                                                                                           | VGP                          | EUR                | 4 077 856          | 1.75            |
| 474 470                                                                                                          | WAREHOUSES DE PAUW SCA       | EUR                | 14 234 100         | 6.12            |
| 73 758                                                                                                           | XIOR STUDENT HOUSING NV      | EUR                | 3 064 645          | 1.32            |
|                                                                                                                  | <i>Germany</i>               |                    | <i>57 900 864</i>  | <i>24.90</i>    |
| 303 488                                                                                                          | ADO PROPERTIES SA            | EUR                | 1 144 150          | 0.49            |
| 170 100                                                                                                          | DEUTSCHE EUROSHP AG          | EUR                | 3 776 220          | 1.62            |
| 163 977                                                                                                          | DEUTSCHE WOHNEN AG - BR      | EUR                | 3 597 655          | 1.55            |
| 237 320                                                                                                          | HAMBORNER REIT AG            | EUR                | 2 026 713          | 0.87            |
| 243 165                                                                                                          | LEG IMMOBILIEN AG            | EUR                | 19 239 214         | 8.27            |
| 422 171                                                                                                          | TAG IMMOBILIEN AG            | EUR                | 4 597 442          | 1.98            |
| 799 982                                                                                                          | VONOVIA SE                   | EUR                | 23 519 470         | 10.12           |
|                                                                                                                  | <i>France</i>                |                    | <i>42 908 193</i>  | <i>18.44</i>    |
| 192 793                                                                                                          | CARMILA                      | EUR                | 2 602 706          | 1.12            |
| 167 103                                                                                                          | COVIVIO                      | EUR                | 8 848 104          | 3.80            |
| 172 243                                                                                                          | GEICINA SA                   | EUR                | 15 329 627         | 6.59            |
| 108 685                                                                                                          | ICADE                        | EUR                | 5 058 200          | 2.17            |
| 515 592                                                                                                          | KLEPIERRE                    | EUR                | 9 466 269          | 4.07            |
| 207 949                                                                                                          | MERCIALYS                    | EUR                | 1 603 287          | 0.69            |
|                                                                                                                  | <i>The Netherlands</i>       |                    | <i>25 270 978</i>  | <i>10.85</i>    |
| 170 283                                                                                                          | EUROCOMMERCIAL PROPERTIES NV | EUR                | 3 497 613          | 1.50            |
| 59 016                                                                                                           | NSI NV                       | EUR                | 1 938 676          | 0.83            |
| 343 266                                                                                                          | UNIBAIL-RODAMCO-WESTFIELD    | EUR                | 16 699 890         | 7.18            |
| 57 090                                                                                                           | VASTNED RETAIL NV            | EUR                | 1 216 017          | 0.52            |
| 133 713                                                                                                          | WERELDHAVE NV                | EUR                | 1 918 782          | 0.82            |
|                                                                                                                  | <i>Spain</i>                 |                    | <i>17 515 227</i>  | <i>7.53</i>     |
| 1 135 298                                                                                                        | INMOBILIARIA COLONIAL SOCIMI | EUR                | 6 930 994          | 2.98            |
| 197 234                                                                                                          | LAR ESPANA REAL ESTATE SOCIM | EUR                | 934 889            | 0.40            |
| 1 048 272                                                                                                        | MERLIN PROPERTIES SOCIMI SA  | EUR                | 9 649 344          | 4.15            |
|                                                                                                                  | <i>Luxembourg</i>            |                    | <i>12 165 431</i>  | <i>5.23</i>     |
| 2 665 005                                                                                                        | AROUNDTOWN SA                | EUR                | 8 082 960          | 3.47            |
| 316 962                                                                                                          | GRAND CITY PROPERTIES        | EUR                | 4 082 471          | 1.76            |
|                                                                                                                  | <i>Finland</i>               |                    | <i>11 488 200</i>  | <i>4.94</i>     |
| 240 828                                                                                                          | CITYCON OYJ                  | EUR                | 1 560 565          | 0.67            |
| 603 137                                                                                                          | KOJAMO OYJ                   | EUR                | 9 927 635          | 4.27            |
|                                                                                                                  | <i>Austria</i>               |                    | <i>4 183 303</i>   | <i>1.80</i>     |
| 138 291                                                                                                          | CA IMMOBILIEN ANLAGEN AG     | EUR                | 4 183 303          | 1.80            |
|                                                                                                                  | <i>Ireland</i>               |                    | <i>1 872 960</i>   | <i>0.81</i>     |
| 1 479 431                                                                                                        | IRISH RESIDENTIAL PROPERTIES | EUR                | 1 872 960          | 0.81            |
|                                                                                                                  | <i>Italy</i>                 |                    | <i>771 198</i>     | <i>0.33</i>     |
| 217 239                                                                                                          | IMMOBILIARE GRANDE DISTRIBUZ | EUR                | 771 198            | 0.33            |
| <b>Total securities portfolio</b>                                                                                |                              |                    | <b>232 173 183</b> | <b>99.81</b>    |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                                  | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                               |                    | 669 065 684        | 98.29           |
| <b>Bonds</b>                                                                                                     |                                               |                    | <b>645 304 452</b> | <b>94.81</b>    |
| <i>United Arab Emirates</i>                                                                                      |                                               |                    | <i>34 906 431</i>  | <i>5.13</i>     |
| 2 200 000                                                                                                        | ABU DHABI GOVT 0.750% 20-02/09/2023           | USD                | 2 128 913          | 0.31            |
| 325 000                                                                                                          | ABU DHABI GOVT 1.625% 21-02/06/2028           | USD                | 287 584            | 0.04            |
| 2 500 000                                                                                                        | ABU DHABI GOVT 1.700% 20-02/03/2031           | USD                | 2 098 125          | 0.31            |
| 2 380 000                                                                                                        | ABU DHABI GOVT 2.125% 19-30/09/2024           | USD                | 2 300 865          | 0.34            |
| 1 230 000                                                                                                        | ABU DHABI GOVT 2.500% 19-30/09/2029           | USD                | 1 129 140          | 0.17            |
| 2 500 000                                                                                                        | ABU DHABI GOVT 2.500% 20-16/04/2025           | USD                | 2 425 469          | 0.36            |
| 1 745 000                                                                                                        | ABU DHABI GOVT 2.700% 20-02/09/2070           | USD                | 1 165 115          | 0.17            |
| 2 000 000                                                                                                        | ABU DHABI GOVT 3.125% 16-03/05/2026           | USD                | 1 960 375          | 0.29            |
| 3 031 000                                                                                                        | ABU DHABI GOVT 3.125% 17-11/10/2027           | USD                | 2 958 635          | 0.43            |
| 3 000 000                                                                                                        | ABU DHABI GOVT 3.125% 19-30/09/2049           | USD                | 2 326 500          | 0.34            |
| 1 500 000                                                                                                        | ABU DHABI GOVT 3.125% 20-16/04/2030           | USD                | 1 423 406          | 0.21            |
| 3 700 000                                                                                                        | ABU DHABI GOVT 3.875% 20-16/04/2050           | USD                | 3 287 913          | 0.48            |
| 2 200 000                                                                                                        | ABU DHABI GOVT 4.125% 17-11/10/2047           | USD                | 2 040 913          | 0.30            |
| 1 500 000                                                                                                        | DAE FUNDING LLC 3.375% 21-20/03/2028          | USD                | 1 305 000          | 0.19            |
| 1 000 000                                                                                                        | DAE SUKUK DIFC 3.750% 20-15/02/2026           | USD                | 942 375            | 0.14            |
| 800 000                                                                                                          | DP WORLD LTD 6.850% 07-02/07/2037             | USD                | 864 600            | 0.13            |
| 600 000                                                                                                          | DP WORLD PLC 4.700% 19-30/09/2049             | USD                | 489 113            | 0.07            |
| 2 740 000                                                                                                        | DUBAI GOVT INTERNATIONAL 3.900% 20-09/09/2050 | USD                | 1 966 464          | 0.29            |
| 510 000                                                                                                          | DUBAI GOVT INTERNATIONAL 5.250% 13-30/01/2043 | USD                | 462 761            | 0.07            |
| 800 000                                                                                                          | FIN DEPT SHARJAH 3.625% 21-10/03/2033         | USD                | 684 150            | 0.10            |
| 1 000 000                                                                                                        | MDGH GMTN RSC 2.500% 21-03/06/2031            | USD                | 862 375            | 0.13            |
| 2 280 000                                                                                                        | UAE INTERNATIONAL BOND 2.875% 21-19/10/2041   | USD                | 1 796 640          | 0.26            |
| <i>Qatar</i>                                                                                                     |                                               |                    | <i>30 959 773</i>  | <i>4.56</i>     |
| 1 100 000                                                                                                        | SOQ SUKUK A Q.S. 3.241% 12-18/01/2023         | USD                | 1 100 825          | 0.16            |
| 800 000                                                                                                          | STATE OF QATAR 4.500% 18-23/04/2028           | USD                | 828 000            | 0.12            |
| 5 200 000                                                                                                        | STATE OF QATAR 5.103% 18-23/04/2048           | USD                | 5 440 499          | 0.81            |
| 2 300 000                                                                                                        | STATE OF QATAR 6.400% 09-20/01/2040           | USD                | 2 722 625          | 0.40            |
| 2 500 000                                                                                                        | STATE OF QATAR OF 3.250% 16-02/06/2026        | USD                | 2 462 500          | 0.36            |
| 1 300 000                                                                                                        | STATE OF QATAR OF 3.375% 19-14/03/2024        | USD                | 1 293 500          | 0.19            |
| 1 500 000                                                                                                        | STATE OF QATAR OF 3.400% 20-16/04/2025        | USD                | 1 488 750          | 0.22            |
| 2 500 000                                                                                                        | STATE OF QATAR OF 3.750% 20-16/04/2030        | USD                | 2 475 000          | 0.36            |
| 1 700 000                                                                                                        | STATE OF QATAR OF 3.875% 18-23/04/2023        | USD                | 1 705 950          | 0.25            |
| 3 800 000                                                                                                        | STATE OF QATAR OF 4.000% 19-14/03/2029        | USD                | 3 828 500          | 0.56            |
| 2 700 000                                                                                                        | STATE OF QATAR OF 4.400% 20-16/04/2050        | USD                | 2 588 625          | 0.38            |
| 5 000 000                                                                                                        | STATE OF QATAR OF 4.817% 19-14/03/2049        | USD                | 5 024 999          | 0.75            |
| <i>Indonesia</i>                                                                                                 |                                               |                    | <i>29 640 465</i>  | <i>4.34</i>     |
| 1 000 000                                                                                                        | INDONESIA (REP) 3.550% 22-31/03/2032          | USD                | 908 860            | 0.13            |
| 300 000                                                                                                          | INDONESIA GOVT 1.850% 21-12/03/2031           | USD                | 243 033            | 0.04            |
| 2 000 000                                                                                                        | INDONESIA GOVT 2.150% 21-28/07/2031           | USD                | 1 640 220          | 0.24            |
| 1 100 000                                                                                                        | INDONESIA GOVT 2.950% 17-11/01/2023           | USD                | 1 099 450          | 0.16            |
| 1 200 000                                                                                                        | INDONESIA GOVT 3.050% 21-12/03/2051           | USD                | 910 632            | 0.13            |
| 655 000                                                                                                          | INDONESIA GOVT 3.200% 21-23/09/2061           | USD                | 462 666            | 0.07            |
| 500 000                                                                                                          | INDONESIA GOVT 3.350% 21-12/03/2071           | USD                | 350 680            | 0.05            |
| 1 300 000                                                                                                        | INDONESIA GOVT 3.375% 13-15/04/2023           | USD                | 1 300 143          | 0.19            |
| 707 000                                                                                                          | INDONESIA GOVT 3.700% 19-30/10/2049           | USD                | 565 678            | 0.08            |
| 3 776 000                                                                                                        | INDONESIA GOVT 3.850% 17-18/07/2027           | USD                | 3 696 468          | 0.54            |
| 1 200 000                                                                                                        | INDONESIA GOVT 4.100% 18-24/04/2028           | USD                | 1 178 850          | 0.17            |
| 3 200 000                                                                                                        | INDONESIA GOVT 4.125% 15-15/01/2025           | USD                | 3 188 600          | 0.47            |
| 1 500 000                                                                                                        | INDONESIA GOVT 4.200% 20-15/10/2050           | USD                | 1 288 290          | 0.19            |
| 1 525 000                                                                                                        | INDONESIA GOVT 4.350% 16-08/01/2027           | USD                | 1 521 950          | 0.22            |
| 1 200 000                                                                                                        | INDONESIA GOVT 4.350% 17-11/01/2048           | USD                | 1 045 632          | 0.15            |
| 3 300 000                                                                                                        | INDONESIA GOVT 4.625% 13-15/04/2043           | USD                | 2 970 363          | 0.44            |
| 2 600 000                                                                                                        | INDONESIA GOVT 4.750% 18-11/02/2029           | USD                | 2 623 036          | 0.39            |
| 2 340 000                                                                                                        | INDONESIA GOVT 5.250% 12-17/01/2042           | USD                | 2 276 820          | 0.33            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity  | Denomination                                 | Quotation currency | Market value      | % of net assets |
|-----------|----------------------------------------------|--------------------|-------------------|-----------------|
| 700 000   | INDONESIA GOVT 6.625% 07-17/02/2037          | USD                | 763 788           | 0.11            |
| 450 000   | INDONESIA GOVT 7.750% 17/01/2038             | USD                | 536 006           | 0.08            |
| 850 000   | INDONESIA GOVT 8.500% 05-12/10/2035          | USD                | 1 069 300         | 0.16            |
|           | <i>Saudi Arabia</i>                          |                    | <i>29 450 026</i> | <i>4.32</i>     |
| 2 700 000 | SAUDI INT BOND 2.250% 21-02/02/2033          | USD                | 2 237 625         | 0.33            |
| 900 000   | SAUDI INT BOND 2.500% 20-03/02/2027          | USD                | 848 250           | 0.12            |
| 1 500 000 | SAUDI INT BOND 2.875% 17-04/03/2023          | USD                | 1 494 375         | 0.22            |
| 1 400 000 | SAUDI INT BOND 2.900% 20-22/10/2025          | USD                | 1 358 000         | 0.20            |
| 3 600 000 | SAUDI INT BOND 3.250% 16-26/10/2026          | USD                | 3 505 500         | 0.51            |
| 701 000   | SAUDI INT BOND 3.250% 20-22/10/2030          | USD                | 658 064           | 0.10            |
| 1 100 000 | SAUDI INT BOND 3.250% 21-17/11/2051          | USD                | 826 375           | 0.12            |
| 1 600 000 | SAUDI INT BOND 3.450% 21-02/02/2061          | USD                | 1 196 000         | 0.18            |
| 375 000   | SAUDI INT BOND 3.625% 17-04/03/2028          | USD                | 368 906           | 0.05            |
| 1 500 000 | SAUDI INT BOND 3.750% 20-21/01/2055          | USD                | 1 226 250         | 0.18            |
| 2 208 000 | SAUDI INT BOND 4.000% 18-17/04/2025          | USD                | 2 219 040         | 0.33            |
| 3 300 000 | SAUDI INT BOND 4.375% 19-16/04/2029          | USD                | 3 337 125         | 0.49            |
| 2 525 000 | SAUDI INT BOND 4.500% 16-26/10/2046          | USD                | 2 297 750         | 0.34            |
| 1 200 000 | SAUDI INT BOND 4.500% 20-22/04/2060          | USD                | 1 104 000         | 0.16            |
| 3 600 000 | SAUDI INT BOND 4.625% 17-04/10/2047          | USD                | 3 325 500         | 0.49            |
| 3 211 000 | SAUDI INT BOND 5.000% 18-17/04/2049          | USD                | 3 142 766         | 0.46            |
| 300 000   | SAUDI INT BOND 5.250% 19-16/01/2050          | USD                | 304 500           | 0.04            |
|           | <i>Panama</i>                                |                    | <i>28 959 411</i> | <i>4.25</i>     |
| 5 000 000 | PANAMA 2.252% 20-29/09/2032                  | USD                | 3 908 750         | 0.57            |
| 3 100 000 | PANAMA 3.160% 19-23/01/2030                  | USD                | 2 761 519         | 0.41            |
| 1 800 000 | PANAMA 3.750% 15-16/03/2025                  | USD                | 1 778 400         | 0.26            |
| 5 000 000 | PANAMA 3.870% 19-23/07/2060                  | USD                | 3 547 813         | 0.52            |
| 1 200 000 | PANAMA 3.875% 16-17/03/2028                  | USD                | 1 145 475         | 0.17            |
| 2 700 000 | PANAMA 4.300% 13-29/04/2053                  | USD                | 2 133 506         | 0.31            |
| 2 000 000 | PANAMA 4.500% 17-15/05/2047                  | USD                | 1 651 625         | 0.24            |
| 3 800 000 | PANAMA 4.500% 18-16/04/2050                  | USD                | 3 104 838         | 0.46            |
| 4 050 000 | PANAMA 4.500% 20-01/04/2056                  | USD                | 3 225 572         | 0.47            |
| 1 500 000 | PANAMA 6.700% 06-26/01/2036                  | USD                | 1 624 500         | 0.24            |
| 1 400 000 | PANAMA 7.125% 05-29/01/2026                  | USD                | 1 517 513         | 0.22            |
| 2 100 000 | PANAMA 9.375% 99-01/04/2029                  | USD                | 2 559 900         | 0.38            |
|           | <i>Chile</i>                                 |                    | <i>27 844 295</i> | <i>4.08</i>     |
| 3 300 000 | CHILE 2.450% 20-31/01/2031                   | USD                | 2 812 838         | 0.41            |
| 3 754 000 | CHILE 2.550% 21-27/07/2033                   | USD                | 3 065 141         | 0.45            |
| 2 000 000 | CHILE 3.100% 21-07/05/2041                   | USD                | 1 526 000         | 0.22            |
| 3 024 000 | CHILE 3.100% 21-22/01/2061                   | USD                | 2 043 657         | 0.30            |
| 2 000 000 | CHILE 3.125% 16-21/01/2026                   | USD                | 1 931 000         | 0.28            |
| 3 580 000 | CHILE 3.240% 18-02/02/2028                   | USD                | 3 371 465         | 0.50            |
| 400 000   | CHILE 3.250% 21-21/09/2071                   | USD                | 266 000           | 0.04            |
| 3 850 000 | CHILE 3.500% 19-25/01/2050                   | USD                | 2 966 425         | 0.44            |
| 1 500 000 | CHILE 3.500% 21-15/04/2053                   | USD                | 1 135 125         | 0.17            |
| 3 780 000 | CHILE 3.860% 17-21/06/2047                   | USD                | 3 158 190         | 0.46            |
| 450 000   | CODELCO INC 3.000% 19-30/09/2029             | USD                | 392 709           | 0.06            |
| 525 000   | CODELCO INC 3.625% 17-01/08/2027             | USD                | 495 895           | 0.07            |
| 300 000   | CODELCO INC 3.700% 19-30/01/2050             | USD                | 223 650           | 0.03            |
| 300 000   | CODELCO INC 3.750% 20-15/01/2031             | USD                | 268 500           | 0.04            |
| 2 100 000 | CODELCO INC 4.250% 12-17/07/2042             | USD                | 1 734 863         | 0.25            |
| 1 600 000 | CODELCO INC 4.500% 17-01/08/2047             | USD                | 1 361 300         | 0.20            |
| 130 000   | CODELCO INC 6.150% 06-24/10/2036             | USD                | 134 656           | 0.02            |
| 700 000   | EMPRESA METRO 3.650% 20-07/05/2030           | USD                | 628 381           | 0.09            |
| 500 000   | EMPRESA METRO 3.693% 21-13/09/2061           | USD                | 328 500           | 0.05            |
|           | <i>Philippines</i>                           |                    | <i>27 040 590</i> | <i>3.97</i>     |
| 1 000 000 | PHILIPPINES(REP) 3.229% 22-29/03/2027        | USD                | 965 110           | 0.14            |
| 1 200 000 | PHILIPPINES(REP) 3.750% 19-14/01/2029        | USD                | 1 164 132         | 0.17            |
| 2 000 000 | REPUBLIC OF PHILIPPINES 1.648% 20-10/06/2031 | USD                | 1 602 720         | 0.24            |
| 1 835 000 | REPUBLIC OF PHILIPPINES 1.950% 21-06/01/2032 | USD                | 1 493 433         | 0.22            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity       | Denomination                                  | Quotation currency | Market value      | % of net assets |
|----------------|-----------------------------------------------|--------------------|-------------------|-----------------|
| 1 400 000      | REPUBLIC OF PHILIPPINES 10.625% 00-16/03/2025 | USD                | 1 645 154         | 0.24            |
| 1 000 000      | REPUBLIC OF PHILIPPINES 2.457% 20-05/05/2030  | USD                | 872 610           | 0.13            |
| 5 300 000      | REPUBLIC OF PHILIPPINES 2.650% 20-10/12/2045  | USD                | 3 631 083         | 0.53            |
| 400 000        | REPUBLIC OF PHILIPPINES 2.950% 20-05/05/2045  | USD                | 285 544           | 0.04            |
| 2 200 000      | REPUBLIC OF PHILIPPINES 3.000% 18-01/02/2028  | USD                | 2 079 242         | 0.31            |
| 2 900 000      | REPUBLIC OF PHILIPPINES 3.700% 16-01/03/2041  | USD                | 2 396 444         | 0.35            |
| 700 000        | REPUBLIC OF PHILIPPINES 3.700% 17-02/02/2042  | USD                | 578 452           | 0.08            |
| 2 400 000      | REPUBLIC OF PHILIPPINES 3.950% 15-20/01/2040  | USD                | 2 079 264         | 0.31            |
| 1 300 000      | REPUBLIC OF PHILIPPINES 4.200% 14-21/01/2024  | USD                | 1 309 893         | 0.19            |
| 975 000        | REPUBLIC OF PHILIPPINES 5.500% 11-30/03/2026  | USD                | 1 018 982         | 0.15            |
| 1 600 000      | REPUBLIC OF PHILIPPINES 6.375% 09-23/10/2034  | USD                | 1 794 176         | 0.26            |
| 3 200 000      | REPUBLIC OF PHILIPPINES 9.500% 05-02/02/2030  | USD                | 4 124 351         | 0.61            |
| <i>Brazil</i>  |                                               |                    | <i>26 330 770</i> | <i>3.88</i>     |
| 1 700 000      | REPUBLIC OF BRAZIL 2.625% 12-05/01/2023       | USD                | 1 691 819         | 0.25            |
| 2 700 000      | REPUBLIC OF BRAZIL 2.875% 20-06/06/2025       | USD                | 2 546 100         | 0.37            |
| 4 150 000      | REPUBLIC OF BRAZIL 4.250% 13-07/01/2025       | USD                | 4 128 730         | 0.61            |
| 5 000 000      | REPUBLIC OF BRAZIL 4.500% 19-30/05/2029       | USD                | 4 480 624         | 0.67            |
| 3 500 000      | REPUBLIC OF BRAZIL 4.625% 17-13/01/2028       | USD                | 3 268 781         | 0.48            |
| 1 870 000      | REPUBLIC OF BRAZIL 4.750% 19-14/01/2050       | USD                | 1 269 029         | 0.19            |
| 1 000 000      | REPUBLIC OF BRAZIL 5.000% 14-27/01/2045       | USD                | 717 063           | 0.11            |
| 800 000        | REPUBLIC OF BRAZIL 5.625% 09-07/01/2041       | USD                | 643 900           | 0.09            |
| 4 500 000      | REPUBLIC OF BRAZIL 5.625% 16-21/02/2047       | USD                | 3 488 344         | 0.51            |
| 200 000        | REPUBLIC OF BRAZIL 6.000% 16-07/04/2026       | USD                | 207 163           | 0.03            |
| 1 422 000      | REPUBLIC OF BRAZIL 7.125% 06-20/01/2037       | USD                | 1 414 268         | 0.21            |
| 1 460 000      | REPUBLIC OF BRAZIL 8.250% 04-20/01/2034       | USD                | 1 582 549         | 0.23            |
| 800 000        | REPUBLIC OF BRAZIL 8.750% 05-04/02/2025       | USD                | 892 400           | 0.13            |
| <i>Uruguay</i> |                                               |                    | <i>26 244 402</i> | <i>3.87</i>     |
| 3 125 000      | URUGUAY 4.375% 15-27/10/2027                  | USD                | 3 160 742         | 0.46            |
| 5 050 714      | URUGUAY 4.375% 19-23/01/2031                  | USD                | 5 105 324         | 0.76            |
| 2 824 964      | URUGUAY 4.500% 13-14/08/2024                  | USD                | 2 853 743         | 0.42            |
| 4 650 000      | URUGUAY 4.975% 18-20/04/2055                  | USD                | 4 584 027         | 0.68            |
| 7 899 350      | URUGUAY 5.100% 14-18/06/2050                  | USD                | 7 923 047         | 1.17            |
| 2 100 000      | URUGUAY 7.875% 03-15/01/2033                  | USD                | 2 617 519         | 0.38            |
| <i>Oman</i>    |                                               |                    | <i>24 949 499</i> | <i>3.68</i>     |
| 500 000        | OMAN INTRNL BOND 4.125% 18-17/01/2023         | USD                | 498 750           | 0.07            |
| 1 700 000      | OMAN INTRNL BOND 4.750% 16-15/06/2026         | USD                | 1 615 000         | 0.24            |
| 3 100 000      | OMAN INTRNL BOND 4.875% 19-01/02/2025         | USD                | 3 022 500         | 0.44            |
| 4 700 000      | OMAN INTRNL BOND 5.375% 17-08/03/2027         | USD                | 4 547 249         | 0.68            |
| 2 400 000      | OMAN INTRNL BOND 5.625% 18-17/01/2028         | USD                | 2 301 000         | 0.34            |
| 3 100 000      | OMAN INTRNL BOND 6.000% 19-01/08/2029         | USD                | 2 979 875         | 0.44            |
| 2 800 000      | OMAN INTRNL BOND 6.250% 21-25/01/2031         | USD                | 2 695 000         | 0.40            |
| 1 300 000      | OMAN INTRNL BOND 6.500% 17-08/03/2047         | USD                | 1 090 375         | 0.16            |
| 3 300 000      | OMAN INTRNL BOND 6.750% 18-17/01/2048         | USD                | 2 838 000         | 0.42            |
| 1 000 000      | OMAN INTRNL BOND 7.000% 21-25/01/2051         | USD                | 880 000           | 0.13            |
| 600 000        | OMAN INTRNL BOND 7.375% 20-28/10/2032         | USD                | 615 000           | 0.09            |
| 1 900 000      | OMAN SOV SUKUK 4.397% 17-01/06/2024           | USD                | 1 866 750         | 0.27            |
| <i>Peru</i>    |                                               |                    | <i>22 157 419</i> | <i>3.24</i>     |
| 1 550 000      | REPUBLIC OF PERU 1.862% 20-01/12/2032         | USD                | 1 178 775         | 0.17            |
| 1 500 000      | REPUBLIC OF PERU 2.392% 20-23/01/2026         | USD                | 1 393 875         | 0.20            |
| 2 200 000      | REPUBLIC OF PERU 2.780% 20-01/12/2060         | USD                | 1 359 600         | 0.20            |
| 1 475 000      | REPUBLIC OF PERU 2.783% 20-23/01/2031         | USD                | 1 255 409         | 0.18            |
| 2 900 000      | REPUBLIC OF PERU 2.844% 19-20/06/2030         | USD                | 2 528 075         | 0.37            |
| 1 157 000      | REPUBLIC OF PERU 3.000% 21-15/01/2034         | USD                | 949 319           | 0.14            |
| 895 000        | REPUBLIC OF PERU 3.230% 20-28/07/2121         | USD                | 550 313           | 0.08            |
| 1 600 000      | REPUBLIC OF PERU 3.550% 21-10/03/2051         | USD                | 1 192 800         | 0.18            |
| 350 000        | REPUBLIC OF PERU 3.600% 21-15/01/2072         | USD                | 236 250           | 0.03            |
| 1 430 000      | REPUBLIC OF PERU 4.125% 15-25/08/2027         | USD                | 1 402 115         | 0.21            |
| 3 636 000      | REPUBLIC OF PERU 5.625% 10-18/11/2050         | USD                | 3 775 304         | 0.55            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity  | Denomination                               | Quotation currency | Market value      | % of net assets |
|-----------|--------------------------------------------|--------------------|-------------------|-----------------|
| 1 700 000 | REPUBLIC OF PERU 6.550% 07-14/03/2037      | USD                | 1 855 444         | 0.27            |
| 1 450 000 | REPUBLIC OF PERU 7.350% 05-21/07/2025      | USD                | 1 564 459         | 0.23            |
| 2 300 000 | REPUBLIC OF PERU 8.750% 03-21/11/2033      | USD                | 2 915 681         | 0.43            |
|           | <i>Mexico</i>                              |                    | <i>21 971 775</i> | <i>3.23</i>     |
| 315 000   | MEXICO CITY ARPT 3.875% 17-30/04/2028      | USD                | 270 900           | 0.04            |
| 3 200 000 | UNITED MEXICAN 2.659% 20-24/05/2031        | USD                | 2 633 600         | 0.39            |
| 800 000   | UNITED MEXICAN 3.600% 14-30/01/2025        | USD                | 795 200           | 0.12            |
| 500 000   | UNITED MEXICAN 3.750% 21-19/04/2071        | USD                | 316 813           | 0.05            |
| 3 775 000 | UNITED MEXICAN 3.771% 20-24/05/2061        | USD                | 2 443 841         | 0.36            |
| 2 175 000 | UNITED MEXICAN 4.150% 17-28/03/2027        | USD                | 2 143 463         | 0.31            |
| 2 000 000 | UNITED MEXICAN 4.280% 21-14/08/2041        | USD                | 1 583 500         | 0.23            |
| 500 000   | UNITED MEXICAN 4.400% 22-12/02/2052        | USD                | 376 250           | 0.06            |
| 2 417 000 | UNITED MEXICAN 4.500% 19-22/04/2029        | USD                | 2 346 907         | 0.34            |
| 1 300 000 | UNITED MEXICAN 4.500% 19-31/01/2050        | USD                | 1 010 181         | 0.15            |
| 3 750 000 | UNITED MEXICAN 4.750% 12-08/03/2044        | USD                | 3 106 172         | 0.46            |
| 2 294 000 | UNITED MEXICAN 4.750% 20-27/04/2032        | USD                | 2 204 534         | 0.32            |
| 1 425 000 | UNITED MEXICAN 5.000% 20-27/04/2051        | USD                | 1 180 345         | 0.17            |
| 1 700 000 | UNITED MEXICAN 5.550% 14-21/01/2045        | USD                | 1 560 069         | 0.23            |
|           | <i>Dominican Republic</i>                  |                    | <i>21 509 617</i> | <i>3.16</i>     |
| 2 400 000 | REPUBLIC OF DOMINICAN 4.500% 20-30/01/2030 | USD                | 1 915 200         | 0.28            |
| 3 810 000 | REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032 | USD                | 2 928 461         | 0.43            |
| 2 050 000 | REPUBLIC OF DOMINICAN 5.300% 21-21/01/2041 | USD                | 1 421 291         | 0.21            |
| 1 600 000 | REPUBLIC OF DOMINICAN 5.500% 15-27/01/2025 | USD                | 1 587 300         | 0.23            |
| 1 500 000 | REPUBLIC OF DOMINICAN 5.500% 22-22/02/2029 | USD                | 1 303 406         | 0.19            |
| 3 450 000 | REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060 | USD                | 2 354 194         | 0.35            |
| 1 800 000 | REPUBLIC OF DOMINICAN 5.950% 17-25/01/2027 | USD                | 1 718 775         | 0.25            |
| 2 000 000 | REPUBLIC OF DOMINICAN 6.000% 18-19/07/2028 | USD                | 1 853 500         | 0.27            |
| 1 850 000 | REPUBLIC OF DOMINICAN 6.400% 19-05/06/2049 | USD                | 1 375 706         | 0.20            |
| 2 700 000 | REPUBLIC OF DOMINICAN 6.850% 15-27/01/2045 | USD                | 2 146 163         | 0.32            |
| 1 930 000 | REPUBLIC OF DOMINICAN 6.875% 16-29/01/2026 | USD                | 1 965 946         | 0.29            |
| 1 100 000 | REPUBLIC OF DOMINICAN 7.450% 14-30/04/2044 | USD                | 939 675           | 0.14            |
|           | <i>Turkey</i>                              |                    | <i>20 762 772</i> | <i>3.06</i>     |
| 1 000 000 | HAZINE MUSTESARL 5.125% 21-22/06/2026      | USD                | 891 438           | 0.13            |
| 1 400 000 | REPUBLIC OF TURKEY 3.250% 13-23/03/2023    | USD                | 1 354 325         | 0.20            |
| 2 350 000 | REPUBLIC OF TURKEY 4.750% 21-26/01/2026    | USD                | 1 938 750         | 0.28            |
| 1 400 000 | REPUBLIC OF TURKEY 4.875% 13-16/04/2043    | USD                | 826 263           | 0.12            |
| 769 000   | REPUBLIC OF TURKEY 5.125% 18-17/02/2028    | USD                | 585 065           | 0.09            |
| 500 000   | REPUBLIC OF TURKEY 5.600% 19-14/11/2024    | USD                | 448 219           | 0.07            |
| 1 300 000 | REPUBLIC OF TURKEY 5.750% 14-22/03/2024    | USD                | 1 206 400         | 0.18            |
| 425 000   | REPUBLIC OF TURKEY 5.875% 21-26/06/2031    | USD                | 304 220           | 0.04            |
| 1 400 000 | REPUBLIC OF TURKEY 5.950% 20-15/01/2031    | USD                | 1 018 325         | 0.15            |
| 2 100 000 | REPUBLIC OF TURKEY 6.000% 11-14/01/2041    | USD                | 1 335 206         | 0.20            |
| 2 900 000 | REPUBLIC OF TURKEY 6.000% 17-25/03/2027    | USD                | 2 382 169         | 0.35            |
| 1 500 000 | REPUBLIC OF TURKEY 6.350% 19-10/08/2024    | USD                | 1 384 031         | 0.20            |
| 925 000   | REPUBLIC OF TURKEY 6.375% 20-14/10/2025    | USD                | 817 931           | 0.12            |
| 1 200 000 | REPUBLIC OF TURKEY 6.500% 21-20/09/2033    | USD                | 858 975           | 0.13            |
| 2 300 000 | REPUBLIC OF TURKEY 6.875% 06-17/03/2036    | USD                | 1 678 713         | 0.25            |
| 350 000   | REPUBLIC OF TURKEY 7.250% 18-23/12/2023    | USD                | 340 878           | 0.05            |
| 1 390 000 | REPUBLIC OF TURKEY 7.375% 05-05/02/2025    | USD                | 1 289 051         | 0.19            |
| 2 500 000 | REPUBLIC OF TURKEY 7.625% 19-26/04/2029    | USD                | 2 102 813         | 0.31            |
|           | <i>Kazakhstan</i>                          |                    | <i>19 214 130</i> | <i>2.84</i>     |
| 3 000 000 | KAZAKHSTAN 2.950% 21-06/05/2031            | USD                | 2 242 500         | 0.33            |
| 3 840 000 | KAZAKHSTAN 3.875% 14-14/10/2024            | USD                | 3 870 720         | 0.57            |
| 4 020 000 | KAZAKHSTAN 4.875% 14-14/10/2044            | USD                | 3 321 023         | 0.49            |
| 5 900 000 | KAZAKHSTAN 5.125% 15-21/07/2025            | USD                | 6 098 387         | 0.91            |
| 3 700 000 | KAZAKHSTAN 6.500% 15-21/07/2045            | USD                | 3 681 500         | 0.54            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity            | Denomination                                  | Quotation currency | Market value      | % of net assets |
|---------------------|-----------------------------------------------|--------------------|-------------------|-----------------|
| <i>South Africa</i> |                                               |                    | <i>18 783 082</i> | <i>2.75</i>     |
| 1 292 000           | REPUBLIC OF SOUTH AFRICA 4.300% 16-12/10/2028 | USD                | 1 102 480         | 0.16            |
| 1 750 000           | REPUBLIC OF SOUTH AFRICA 4.665% 12-17/01/2024 | USD                | 1 735 563         | 0.25            |
| 1 325 000           | REPUBLIC OF SOUTH AFRICA 4.850% 17-27/09/2027 | USD                | 1 207 241         | 0.18            |
| 3 900 000           | REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029 | USD                | 3 327 919         | 0.49            |
| 1 300 000           | REPUBLIC OF SOUTH AFRICA 4.875% 16-14/04/2026 | USD                | 1 230 369         | 0.18            |
| 370 000             | REPUBLIC OF SOUTH AFRICA 5.000% 16-12/10/2046 | USD                | 238 257           | 0.04            |
| 700 000             | REPUBLIC OF SOUTH AFRICA 5.375% 14-24/07/2044 | USD                | 478 100           | 0.07            |
| 2 200 000           | REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047 | USD                | 1 500 538         | 0.22            |
| 4 300 000           | REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049 | USD                | 2 924 000         | 0.43            |
| 2 300 000           | REPUBLIC OF SOUTH AFRICA 5.875% 13-16/09/2025 | USD                | 2 277 431         | 0.33            |
| 2 200 000           | REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032 | USD                | 1 859 000         | 0.27            |
| 650 000             | REPUBLIC OF SOUTH AFRICA 6.250% 11-08/03/2041 | USD                | 504 684           | 0.07            |
| 500 000             | REPUBLIC OF SOUTH AFRICA 7.300% 22-20/04/2052 | USD                | 397 500           | 0.06            |
| <i>Romania</i>      |                                               |                    | <i>17 797 197</i> | <i>2.63</i>     |
| 5 290 000           | ROMANIA 3.000% 20-14/02/2031                  | USD                | 4 067 678         | 0.60            |
| 3 200 000           | ROMANIA 3.000% 22-27/02/2027                  | USD                | 2 814 600         | 0.41            |
| 400 000             | ROMANIA 3.625% 22-27/03/2032                  | USD                | 312 325           | 0.05            |
| 4 062 000           | ROMANIA 4.000% 20-14/02/2051                  | USD                | 2 635 984         | 0.39            |
| 5 104 000           | ROMANIA 4.375% 13-22/08/2023                  | USD                | 5 093 791         | 0.76            |
| 3 700 000           | ROMANIA 5.125% 18-15/06/2048                  | USD                | 2 872 819         | 0.42            |
| <i>Colombia</i>     |                                               |                    | <i>15 196 674</i> | <i>2.23</i>     |
| 412 000             | REPUBLIC OF COLOMBIA 2.625% 13-15/03/2023     | USD                | 404 790           | 0.06            |
| 2 750 000           | REPUBLIC OF COLOMBIA 3.125% 20-15/04/2031     | USD                | 2 039 813         | 0.30            |
| 1 200 000           | REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032     | USD                | 870 600           | 0.13            |
| 1 000 000           | REPUBLIC OF COLOMBIA 3.875% 21-15/02/2061     | USD                | 574 563           | 0.08            |
| 2 000 000           | REPUBLIC OF COLOMBIA 4.000% 13-26/02/2024     | USD                | 1 943 500         | 0.29            |
| 1 510 000           | REPUBLIC OF COLOMBIA 4.500% 15-28/01/2026     | USD                | 1 415 436         | 0.21            |
| 2 450 000           | REPUBLIC OF COLOMBIA 4.500% 18-15/03/2029     | USD                | 2 116 647         | 0.31            |
| 5 206 000           | REPUBLIC OF COLOMBIA 5.000% 15-15/06/2045     | USD                | 3 484 116         | 0.51            |
| 3 454 000           | REPUBLIC OF COLOMBIA 5.200% 19-15/05/2049     | USD                | 2 347 209         | 0.34            |
| <i>Hungary</i>      |                                               |                    | <i>15 112 361</i> | <i>2.22</i>     |
| 4 000 000           | REPUBLIC OF HUNGARY 2.125% 21-22/09/2031      | USD                | 3 084 500         | 0.45            |
| 3 630 000           | REPUBLIC OF HUNGARY 3.125% 21-21/09/2051      | USD                | 2 390 809         | 0.35            |
| 3 264 000           | REPUBLIC OF HUNGARY 5.375% 14-25/03/2024      | USD                | 3 328 872         | 0.49            |
| 3 736 000           | REPUBLIC OF HUNGARY 5.750% 13-22/11/2023      | USD                | 3 812 588         | 0.56            |
| 2 158 000           | REPUBLIC OF HUNGARY 7.625% 11-29/03/2041      | USD                | 2 495 592         | 0.37            |
| <i>Bahrain</i>      |                                               |                    | <i>14 428 502</i> | <i>2.12</i>     |
| 1 600 000           | BAHRAIN 4.250% 21-25/01/2028                  | USD                | 1 433 300         | 0.21            |
| 2 246 000           | BAHRAIN 5.450% 20-16/09/2032                  | USD                | 1 881 446         | 0.28            |
| 500 000             | BAHRAIN 6.000% 14-19/09/2044                  | USD                | 370 250           | 0.05            |
| 1 200 000           | BAHRAIN 6.125% 13-01/08/2023                  | USD                | 1 205 850         | 0.18            |
| 400 000             | BAHRAIN 6.250% 21-25/01/2051                  | USD                | 296 575           | 0.04            |
| 1 700 000           | BAHRAIN 6.750% 17-20/09/2029                  | USD                | 1 625 413         | 0.24            |
| 2 500 000           | BAHRAIN 7.000% 15-26/01/2026                  | USD                | 2 569 219         | 0.38            |
| 1 000 000           | BAHRAIN 7.500% 17-20/09/2047                  | USD                | 838 938           | 0.12            |
| 350 000             | CBB INTERNATIONAL SUKUK 3.950% 20-16/09/2027  | USD                | 323 378           | 0.05            |
| 1 125 000           | CBB INTERNATIONAL SUKUK 5.250% 17-20/03/2025  | USD                | 1 111 852         | 0.16            |
| 300 000             | CBB INTERNATIONAL SUKUK 5.625% 19-30/09/2031  | USD                | 257 775           | 0.04            |
| 1 100 000           | CBB INTERNATIONAL SUKUK 6.250% 20-14/11/2024  | USD                | 1 116 706         | 0.16            |
| 1 600 000           | CBB INTL SUK WLL 3.875% 21-18/05/2029         | USD                | 1 397 800         | 0.21            |
| <i>Egypt</i>        |                                               |                    | <i>13 348 563</i> | <i>1.94</i>     |
| 800 000             | ARAB REP EGYPT 4.550% 19-20/11/2023           | USD                | 750 000           | 0.11            |
| 1 200 000           | ARAB REP EGYPT 5.577% 18-21/02/2023           | USD                | 1 176 000         | 0.17            |
| 500 000             | ARAB REP EGYPT 5.750% 20-29/05/2024           | USD                | 446 250           | 0.07            |
| 725 000             | ARAB REP EGYPT 5.800% 21-30/09/2027           | USD                | 509 313           | 0.07            |
| 1 200 000           | ARAB REP EGYPT 5.875% 15-11/06/2025           | USD                | 1 017 000         | 0.15            |
| 800 000             | ARAB REP EGYPT 5.875% 21-16/02/2031           | USD                | 492 000           | 0.07            |
| 1 300 000           | ARAB REP EGYPT 7.300% 21-30/09/2033           | USD                | 825 500           | 0.12            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity  | Denomination                            | Quotation currency | Market value      | % of net assets |
|-----------|-----------------------------------------|--------------------|-------------------|-----------------|
| 3 000 000 | ARAB REP EGYPT 7.500% 17-31/01/2027     | USD                | 2 332 500         | 0.34            |
| 1 200 000 | ARAB REP EGYPT 7.500% 21-16/02/2061     | USD                | 663 000           | 0.10            |
| 3 000 000 | ARAB REP EGYPT 7.625% 20-29/05/2032     | USD                | 1 950 000         | 0.29            |
| 900 000   | ARAB REP EGYPT 7.903% 18-21/02/2048     | USD                | 508 500           | 0.07            |
| 2 600 000 | ARAB REP EGYPT 8.500% 17-31/01/2047     | USD                | 1 527 500         | 0.22            |
| 400 000   | ARAB REP EGYPT 8.700% 19-01/03/2049     | USD                | 236 000           | 0.03            |
| 1 525 000 | ARAB REP EGYPT 8.875% 20-29/05/2050     | USD                | 915 000           | 0.13            |
|           | <i>Poland</i>                           |                    | <i>12 845 001</i> | <i>1.91</i>     |
| 4 510 000 | REPUBLIC OF POLAND 3.000% 12-17/03/2023 | USD                | 4 491 113         | 0.67            |
| 4 080 000 | REPUBLIC OF POLAND 3.250% 16-06/04/2026 | USD                | 3 955 814         | 0.58            |
| 4 400 000 | REPUBLIC OF POLAND 4.000% 14-22/01/2024 | USD                | 4 398 074         | 0.66            |
|           | <i>Cayman Islands</i>                   |                    | <i>11 183 109</i> | <i>1.63</i>     |
| 1 000 000 | DP WORLD CRESCEN 3.750% 19-30/01/2030   | USD                | 917 375           | 0.13            |
| 1 500 000 | DP WORLD CRESCEN 3.875% 19-18/07/2029   | USD                | 1 387 500         | 0.20            |
| 300 000   | DP WORLD CRESCEN 3.908% 16-31/05/2023   | USD                | 299 415           | 0.04            |
| 200 000   | DP WORLD CRESCEN 4.848% 18-26/09/2028   | USD                | 199 300           | 0.03            |
| 3 100 000 | KSA SUKUK LTD 2.969% 19-29/10/2029      | USD                | 2 883 000         | 0.42            |
| 2 600 000 | KSA SUKUK LTD 3.628% 17-20/04/2027      | USD                | 2 567 500         | 0.38            |
| 200 000   | KSA SUKUK LTD 4.303% 18-19/01/2029      | USD                | 202 000           | 0.03            |
| 1 550 000 | SHARJAH SUKUK 2.942% 20-10/06/2027      | USD                | 1 438 400         | 0.21            |
| 1 200 000 | SHARJAH SUKUK 3.234% 19-23/10/2029      | USD                | 1 088 475         | 0.16            |
| 202 000   | SHARJAH SUKUK 3.854% 19-03/04/2026      | USD                | 200 144           | 0.03            |
|           | <i>Costa Rica</i>                       |                    | <i>9 382 519</i>  | <i>1.39</i>     |
| 1 825 000 | COSTA RICA 4.250% 12-26/01/2023         | USD                | 1 816 217         | 0.27            |
| 1 200 000 | COSTA RICA 4.375% 13-30/04/2025         | USD                | 1 158 975         | 0.17            |
| 1 697 000 | COSTA RICA 5.625% 13-30/04/2043         | USD                | 1 277 311         | 0.19            |
| 2 350 000 | COSTA RICA 6.125% 19-19/02/2031         | USD                | 2 185 941         | 0.32            |
| 1 000 000 | COSTA RICA 7.000% 14-04/04/2044         | USD                | 858 625           | 0.13            |
| 2 400 000 | COSTA RICA 7.158% 15-12/03/2045         | USD                | 2 085 450         | 0.31            |
|           | <i>Ghana</i>                            |                    | <i>9 179 868</i>  | <i>1.34</i>     |
| 900 000   | REPUBLIC OF GHANA 0.000% 21-07/04/2025  | USD                | 504 450           | 0.07            |
| 2 600 000 | REPUBLIC OF GHANA 6.375% 20-11/02/2027  | USD                | 1 482 000         | 0.22            |
| 710 000   | REPUBLIC OF GHANA 7.625% 18-16/05/2029  | USD                | 340 800           | 0.05            |
| 2 675 000 | REPUBLIC OF GHANA 7.750% 21-07/04/2029  | USD                | 1 322 955         | 0.19            |
| 1 000 000 | REPUBLIC OF GHANA 7.875% 19-26/03/2027  | USD                | 580 000           | 0.09            |
| 400 000   | REPUBLIC OF GHANA 7.875% 20-11/02/2035  | USD                | 186 200           | 0.03            |
| 1 000 000 | REPUBLIC OF GHANA 8.125% 14-18/01/2026  | USD                | 712 375           | 0.10            |
| 2 366 000 | REPUBLIC OF GHANA 8.125% 19-26/03/2032  | USD                | 1 135 680         | 0.17            |
| 2 270 000 | REPUBLIC OF GHANA 8.625% 21-07/04/2034  | USD                | 1 090 026         | 0.16            |
| 1 500 000 | REPUBLIC OF GHANA 8.627% 18-16/06/2049  | USD                | 700 594           | 0.10            |
| 800 000   | REPUBLIC OF GHANA 8.750% 20-11/03/2061  | USD                | 373 650           | 0.05            |
| 200 000   | REPUBLIC OF GHANA 8.875% 21-07/05/2042  | USD                | 95 500            | 0.01            |
| 1 400 000 | REPUBLIC OF GHANA 8.950% 19-26/03/2051  | USD                | 655 638           | 0.10            |
|           | <i>Jamaica</i>                          |                    | <i>8 603 094</i>  | <i>1.27</i>     |
| 2 700 000 | JAMAICA GOVT 6.750% 15-28/04/2028       | USD                | 2 781 506         | 0.41            |
| 3 275 000 | JAMAICA GOVT 7.875% 15-28/07/2045       | USD                | 3 461 675         | 0.51            |
| 2 200 000 | JAMAICA GOVT 8.000% 07-15/03/2039       | USD                | 2 359 913         | 0.35            |
|           | <i>Croatia</i>                          |                    | <i>7 469 679</i>  | <i>1.10</i>     |
| 3 500 000 | CROATIA 5.500% 13-04/04/2023            | USD                | 3 536 750         | 0.52            |
| 3 820 000 | CROATIA 6.000% 13-26/01/2024            | USD                | 3 932 929         | 0.58            |
|           | <i>Paraguay</i>                         |                    | <i>6 904 690</i>  | <i>1.02</i>     |
| 600 000   | PARAGUAY 2.739% 21-29/01/2033           | USD                | 446 175           | 0.07            |
| 400 000   | PARAGUAY 4.700% 17-27/03/2027           | USD                | 383 700           | 0.06            |
| 1 142 000 | PARAGUAY 4.950% 20-28/04/2031           | USD                | 1 053 709         | 0.15            |
| 2 200 000 | PARAGUAY 5.000% 16-15/04/2026           | USD                | 2 159 850         | 0.32            |
| 3 700 000 | PARAGUAY 5.400% 19-30/03/2050           | USD                | 2 861 256         | 0.42            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                     | Denomination                                   | Quotation currency | Market value | % of net assets |
|------------------------------|------------------------------------------------|--------------------|--------------|-----------------|
| <i>China</i>                 |                                                |                    |              |                 |
| 2 500 000                    | CHINA (PEOPLES) 0.400% 20-21/10/2023           | USD                | 6 805 153    | 1.00            |
| 1 300 000                    | CHINA (PEOPLES) 0.550% 20-21/10/2025           | USD                | 2 419 175    | 0.36            |
| 2 000 000                    | CHINA (PEOPLES) 1.200% 20-21/10/2030           | USD                | 1 197 053    | 0.18            |
| 1 000 000                    | CHINA (PEOPLES) 2.625% 17-02/11/2027           | USD                | 1 718 900    | 0.25            |
| 500 000                      | CHINA (PEOPLES) 3.250% 18-19/10/2023           | USD                | 968 270      | 0.14            |
|                              |                                                |                    | 501 755      | 0.07            |
| <i>Kuwait</i>                |                                                |                    |              |                 |
| 6 200 000                    | KUWAIT INTERNATIONAL BOND 3.500% 17-20/03/2027 | USD                | 6 174 037    | 0.92            |
|                              |                                                |                    | 6 174 037    | 0.92            |
| <i>Ukraine</i>               |                                                |                    |              |                 |
| 3 000 000                    | UKRAINE GOVT 6.876% 21-21/05/2029              | USD                | 5 994 708    | 0.88            |
| 3 398 000                    | UKRAINE GOVT 7.253% 20-15/03/2033              | USD                | 720 000      | 0.11            |
| 4 300 000                    | UKRAINE GOVT 7.375% 17-25/09/2032              | USD                | 832 510      | 0.12            |
| 2 000 000                    | UKRAINE GOVT 7.750% 15-01/09/2023              | USD                | 1 053 500    | 0.15            |
| 2 100 000                    | UKRAINE GOVT 7.750% 15-01/09/2024              | USD                | 620 000      | 0.09            |
| 2 200 000                    | UKRAINE GOVT 7.750% 15-01/09/2025              | USD                | 525 000      | 0.08            |
| 2 379 000                    | UKRAINE GOVT 7.750% 15-01/09/2026              | USD                | 544 500      | 0.08            |
| 2 400 000                    | UKRAINE GOVT 7.750% 15-01/09/2027              | USD                | 600 698      | 0.09            |
| 500 000                      | UKRAINE GOVT 8.994% 18-01/02/2024              | USD                | 606 000      | 0.09            |
| 1 500 000                    | UKRAINE GOVT 9.750% 18-01/11/2028              | USD                | 125 000      | 0.02            |
|                              |                                                |                    | 367 500      | 0.05            |
| <i>Angola</i>                |                                                |                    |              |                 |
| 1 500 000                    | REPUBLIC OF ANGOLA 8.000% 19-26/11/2029        | USD                | 5 865 625    | 0.86            |
| 2 500 000                    | REPUBLIC OF ANGOLA 8.250% 18-09/05/2028        | USD                | 1 186 875    | 0.17            |
| 1 000 000                    | REPUBLIC OF ANGOLA 8.750% 22-14/04/2032        | USD                | 2 075 000    | 0.30            |
| 2 500 000                    | REPUBLIC OF ANGOLA 9.375% 18-08/05/2048        | USD                | 797 500      | 0.12            |
|                              |                                                |                    | 1 806 250    | 0.27            |
| <i>The Netherlands</i>       |                                                |                    |              |                 |
| 1 200 000                    | MDC-GMTN B.V. 3.750% 17-19/04/2029             | USD                | 5 038 786    | 0.74            |
| 1 305 000                    | MDC-GMTN B.V. 4.500% 18-07/11/2028             | USD                | 1 167 225    | 0.17            |
| 1 700 000                    | MDGH - GMTN BV 2.500% 19-07/11/2024            | USD                | 1 328 898    | 0.20            |
| 1 000 000                    | MDGH - GMTN BV 3.950% 20-21/05/2050            | USD                | 1 650 913    | 0.24            |
|                              |                                                |                    | 891 750      | 0.13            |
| <i>Malaysia</i>              |                                                |                    |              |                 |
| 2 200 000                    | MALAYSIA SOVEREI 3.043% 15-22/04/2025          | USD                | 5 037 504    | 0.73            |
| 900 000                      | MALAYSIA SOVEREI 4.236% 15-22/04/2045          | USD                | 2 173 600    | 0.32            |
| 1 750 000                    | MY SUKUK GLOBAL 3.179% 16-27/04/2026           | USD                | 907 200      | 0.13            |
| 250 000                      | MY WAKALA SUKUK 2.070% 21-28/04/2031           | USD                | 1 735 016    | 0.25            |
|                              |                                                |                    | 221 688      | 0.03            |
| <i>Mongolia</i>              |                                                |                    |              |                 |
| 600 000                      | MONGOLIA 4.450% 21-07/07/2031                  | USD                | 4 891 230    | 0.72            |
| 2 000 000                    | MONGOLIA 5.125% 20-07/04/2026                  | USD                | 456 066      | 0.07            |
| 2 700 000                    | MONGOLIA 5.625% 17-01/05/2023                  | USD                | 1 780 220    | 0.26            |
|                              |                                                |                    | 2 654 944    | 0.39            |
| <i>Trinidad &amp; Tobago</i> |                                                |                    |              |                 |
| 5 000 000                    | TRINIDAD & TOBAGO 4.500% 16-04/08/2026         | USD                | 4 711 874    | 0.70            |
|                              |                                                |                    | 4 711 874    | 0.70            |
| <i>Kenya</i>                 |                                                |                    |              |                 |
| 1 400 000                    | REPUBLIC OF KENYA 6.875% 14-24/06/2024         | USD                | 4 696 640    | 0.69            |
| 1 626 000                    | REPUBLIC OF KENYA 7.000% 19-22/05/2027         | USD                | 1 176 000    | 0.17            |
| 1 151 000                    | REPUBLIC OF KENYA 7.250% 18-28/02/2028         | USD                | 1 195 110    | 0.18            |
| 1 093 000                    | REPUBLIC OF KENYA 8.000% 19-22/05/2032         | USD                | 822 965      | 0.12            |
| 1 200 000                    | REPUBLIC OF KENYA 8.250% 18-28/02/2048         | USD                | 770 565      | 0.11            |
|                              |                                                |                    | 732 000      | 0.11            |
| <i>Sri Lanka</i>             |                                                |                    |              |                 |
| 1 900 000                    | REPUBLIC OF SRI LANKA 5.750% 18-18/04/2023     | USD                | 4 483 259    | 0.66            |
| 2 900 000                    | REPUBLIC OF SRI LANKA 6.200% 17-11/05/2027     | USD                | 590 544      | 0.09            |
| 500 000                      | REPUBLIC OF SRI LANKA 6.350% 19-28/06/2024     | USD                | 812 319      | 0.12            |
| 1 200 000                    | REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028     | USD                | 140 055      | 0.02            |
| 900 000                      | REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026     | USD                | 336 132      | 0.05            |
| 2 300 000                    | REPUBLIC OF SRI LANKA 6.850% 15-03/11/2025     | USD                | 295 481      | 0.04            |
| 1 585 000                    | REPUBLIC OF SRI LANKA 6.850% 19-14/03/2024     | USD                | 690 253      | 0.10            |
| 2 693 000                    | REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030     | USD                | 443 974      | 0.07            |
| 1 500 000                    | REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029     | USD                | 754 336      | 0.11            |
|                              |                                                |                    | 420 165      | 0.06            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity           | Denomination                                | Quotation currency | Market value | % of net assets |
|--------------------|---------------------------------------------|--------------------|--------------|-----------------|
| <i>Azerbaijan</i>  |                                             |                    |              |                 |
| 2 525 000          | REPUBLIC OF AZERBAIJAN 3.500% 17-01/09/2032 | USD                | 3 757 260    | 0.56            |
| 1 775 000          | REPUBLIC OF AZERBAIJAN 4.750% 14-18/03/2024 | USD                | 2 010 216    | 0.30            |
|                    |                                             |                    | 1 747 044    | 0.26            |
| <i>Guatemala</i>   |                                             |                    |              |                 |
| 1 500 000          | REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033  | USD                | 3 720 436    | 0.54            |
| 500 000            | REPUBLIC OF GUATEMALA 4.650% 21-07/10/2041  | USD                | 1 153 406    | 0.17            |
| 500 000            | REPUBLIC OF GUATEMALA 4.875% 13-13/02/2028  | USD                | 364 469      | 0.05            |
| 1 000 000          | REPUBLIC OF GUATEMALA 4.900% 19-01/06/2030  | USD                | 467 281      | 0.07            |
| 982 000            | REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050  | USD                | 911 750      | 0.13            |
|                    |                                             |                    | 823 530      | 0.12            |
| <i>Morocco</i>     |                                             |                    |              |                 |
| 1 200 000          | MOROCCO KINGDOM 2.375% 20-15/12/2027        | USD                | 3 711 301    | 0.54            |
| 1 310 000          | MOROCCO KINGDOM 3.000% 20-15/12/2032        | USD                | 969 000      | 0.14            |
| 1 965 000          | MOROCCO KINGDOM 4.000% 20-15/12/2050        | USD                | 897 350      | 0.13            |
| 970 000            | MOROCCO KINGDOM 5.500% 12-11/12/2042        | USD                | 1 139 700    | 0.17            |
|                    |                                             |                    | 705 251      | 0.10            |
| <i>El Salvador</i> |                                             |                    |              |                 |
| 310 000            | EL SALVADOR REP 5.875% 12-30/01/2025        | USD                | 3 443 599    | 0.51            |
| 1 405 000          | EL SALVADOR REP 6.375% 14-18/01/2027        | USD                | 112 336      | 0.02            |
| 2 414 000          | EL SALVADOR REP 7.125% 19-20/01/2050        | USD                | 470 938      | 0.07            |
| 1 960 000          | EL SALVADOR REP 7.650% 05-15/06/2035        | USD                | 732 951      | 0.11            |
| 300 000            | EL SALVADOR REP 7.750% 02-24/01/2023        | USD                | 622 055      | 0.09            |
| 800 000            | EL SALVADOR REP 8.250% 02-10/04/2032        | USD                | 210 900      | 0.03            |
| 1 700 000          | EL SALVADOR REP 8.625% 17-28/02/2029        | USD                | 269 150      | 0.04            |
| 1 400 000          | EL SALVADOR REP 9.500% 20-15/07/2052        | USD                | 556 006      | 0.08            |
|                    |                                             |                    | 469 263      | 0.07            |
| <i>Jordan</i>      |                                             |                    |              |                 |
| 1 500 000          | JORDAN 4.950% 20-07/07/2025                 | USD                | 3 336 567    | 0.48            |
| 325 000            | JORDAN 5.750% 16-31/01/2027                 | USD                | 1 351 688    | 0.20            |
| 300 000            | JORDAN 5.850% 20-07/07/2030                 | USD                | 285 248      | 0.04            |
| 400 000            | JORDAN 6.125% 15-29/01/2026                 | USD                | 237 806      | 0.03            |
| 1 500 000          | JORDAN 7.375% 17-10/10/2047                 | USD                | 366 075      | 0.05            |
|                    |                                             |                    | 1 095 750    | 0.16            |
| <i>Gabon</i>       |                                             |                    |              |                 |
| 2 400 000          | REPUBLIC OF GABON 6.625% 20-06/02/2031      | USD                | 2 684 350    | 0.39            |
| 800 000            | REPUBLIC OF GABON 6.950% 15-16/06/2025      | USD                | 1 771 200    | 0.26            |
| 300 000            | REPUBLIC OF GABON 7.000% 21-24/11/2031      | USD                | 696 400      | 0.10            |
|                    |                                             |                    | 216 750      | 0.03            |
| <i>Uzbekistan</i>  |                                             |                    |              |                 |
| 500 000            | REPUBLIC OF UZBEKISTAN 3.700% 20-25/11/2030 | USD                | 2 262 025    | 0.32            |
| 1 000 000          | REPUBLIC OF UZBEKISTAN 3.900% 21-19/10/2031 | USD                | 358 125      | 0.05            |
| 800 000            | REPUBLIC OF UZBEKISTAN 4.750% 19-20/02/2024 | USD                | 707 500      | 0.10            |
| 500 000            | REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029 | USD                | 761 400      | 0.11            |
|                    |                                             |                    | 435 000      | 0.06            |
| <i>Bolivia</i>     |                                             |                    |              |                 |
| 1 100 000          | BOLIVIA GOVT 4.500% 17-20/03/2028           | USD                | 2 019 613    | 0.29            |
| 1 300 000          | BOLIVIA GOVT 7.500% 22-02/03/2030           | USD                | 849 613      | 0.12            |
|                    |                                             |                    | 1 170 000    | 0.17            |
| <i>Armenia</i>     |                                             |                    |              |                 |
| 1 100 000          | ARMENIA 3.600% 21-02/02/2031                | USD                | 1 920 544    | 0.28            |
| 500 000            | ARMENIA 3.950% 19-26/09/2029                | USD                | 762 644      | 0.11            |
| 800 000            | ARMENIA 7.150% 15-26/03/2025                | USD                | 370 250      | 0.05            |
|                    |                                             |                    | 787 650      | 0.12            |
| <i>Senegal</i>     |                                             |                    |              |                 |
| 1 600 000          | REPUBLIC OF SENEGAL 6.250% 17-23/05/2033    | USD                | 1 850 106    | 0.28            |
| 1 025 000          | REPUBLIC OF SENEGAL 6.750% 18-13/03/2048    | USD                | 1 200 000    | 0.18            |
|                    |                                             |                    | 650 106      | 0.10            |
| <i>Zambia</i>      |                                             |                    |              |                 |
| 1 200 000          | REPUBLIC OF ZAMBIA 5.375% 12-20/09/2022     | USD                | 1 459 519    | 0.22            |
| 1 350 000          | REPUBLIC OF ZAMBIA 8.970% 15-30/07/2027     | USD                | 675 000      | 0.10            |
|                    |                                             |                    | 784 519      | 0.12            |
| <i>Georgia</i>     |                                             |                    |              |                 |
| 1 600 000          | GEORGIA REPUBLIC OF 2.750% 21-22/04/2026    | USD                | 1 324 300    | 0.19            |
|                    |                                             |                    | 1 324 300    | 0.19            |
| <i>Vietnam</i>     |                                             |                    |              |                 |
| 1 250 000          | REPUBLIC OF VIETNAM 4.800% 14-19/11/2024    | USD                | 1 243 594    | 0.18            |
|                    |                                             |                    | 1 243 594    | 0.18            |

# BNP Paribas Easy JPM ESG EMBI Global Diversified Composite

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                          | Denomination                              | Quotation currency | Market value       | % of net assets |
|-----------------------------------|-------------------------------------------|--------------------|--------------------|-----------------|
|                                   | <i>Barbados</i>                           |                    | <i>1 151 100</i>   | <i>0.17</i>     |
| 1 200 000                         | BARBADOS 6.500% 19-01/10/2029             | USD                | 1 151 100          | 0.17            |
|                                   | <i>Ivory Coast</i>                        |                    | <i>1 014 650</i>   | <i>0.15</i>     |
| 1 300 000                         | IVORY COAST-PDI 6.125% 17-15/06/2033      | USD                | 1 014 650          | 0.15            |
|                                   | <i>Serbia</i>                             |                    | <i>876 600</i>     | <i>0.13</i>     |
| 1 200 000                         | SERBIA REPUBLIC 2.125% 20-01/12/2030      | USD                | 876 600            | 0.13            |
|                                   | <i>Tunisia</i>                            |                    | <i>824 813</i>     | <i>0.12</i>     |
| 1 500 000                         | BQ CENT TUNISIE 5.750% 15-30/01/2025      | USD                | 824 813            | 0.12            |
|                                   | <i>Namibia</i>                            |                    | <i>824 125</i>     | <i>0.12</i>     |
| 950 000                           | REPUBLIC OF NAMIBIA 5.250% 15-29/10/2025  | USD                | 824 125            | 0.12            |
|                                   | <i>Rwanda</i>                             |                    | <i>704 981</i>     | <i>0.10</i>     |
| 900 000                           | REPUBLIC OF RWAN 5.500% 21-09/08/2031     | USD                | 704 981            | 0.10            |
|                                   | <i>Surinam</i>                            |                    | <i>565 900</i>     | <i>0.08</i>     |
| 800 000                           | REPUBLIC OF SURINAME 9.250% 16-26/10/2026 | USD                | 565 900            | 0.08            |
|                                   | <i>Tajikistan</i>                         |                    | <i>369 488</i>     | <i>0.05</i>     |
| 600 000                           | TAJIKISTAN INT BOND 7.125% 17-14/09/2027  | USD                | 369 488            | 0.05            |
|                                   | <i>Argentina</i>                          |                    | <i>365 051</i>     | <i>0.05</i>     |
| 1 563 389                         | ARGENTINA 1.000% 20-09/07/2029            | USD                | 365 051            | 0.05            |
|                                   | <b>Floating rate bonds</b>                |                    | <b>23 761 232</b>  | <b>3.48</b>     |
|                                   | <i>Ecuador</i>                            |                    | <i>11 327 388</i>  | <i>1.67</i>     |
| 4 877 200                         | REPUBLIC OF ECUA 20-31/07/2030 SR FRN     | USD                | 3 193 956          | 0.47            |
| 1 557 624                         | REPUBLIC OF ECUA 20-31/07/2030 SR FRN     | USD                | 662 282            | 0.10            |
| 11 211 640                        | REPUBLIC OF ECUA 20-31/07/2035 SR FRN     | USD                | 5 537 848          | 0.82            |
| 4 543 600                         | REPUBLIC OF ECUA 20-31/07/2040 SR FRN     | USD                | 1 933 302          | 0.28            |
|                                   | <i>Argentina</i>                          |                    | <i>10 838 485</i>  | <i>1.58</i>     |
| 9 240 259                         | ARGENTINA 20-09/01/2038 SR FRN            | USD                | 2 679 675          | 0.39            |
| 12 600 000                        | ARGENTINA 20-09/07/2030 SR FRN            | USD                | 2 753 100          | 0.40            |
| 18 240 000                        | ARGENTINA 20-09/07/2035 SR FRN            | USD                | 3 812 160          | 0.56            |
| 6 100 000                         | ARGENTINA 20-09/07/2041 SR FRN            | USD                | 1 570 750          | 0.23            |
| 100 000                           | ARGENTINA 20-09/07/2046 SR                | USD                | 22 800             | 0.00            |
|                                   | <i>Ivory Coast</i>                        |                    | <i>847 028</i>     | <i>0.12</i>     |
| 985 417                           | IVORY COAST 10-31/12/2032 SR              | USD                | 847 028            | 0.12            |
|                                   | <i>Cayman Islands</i>                     |                    | <i>748 331</i>     | <i>0.11</i>     |
| 746 000                           | DP WORLD SALAA 20-31/12/2060 FRN          | USD                | 748 331            | 0.11            |
| <b>Total securities portfolio</b> |                                           |                    | <b>669 065 684</b> | <b>98.29</b>    |

# BNP Paribas Easy JPM ESG EMU Government Bond IG

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                                    | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                                 |                    | 688 476 658        | 99.37           |
| <b>Bonds</b>                                                                                                     |                                                 |                    | <b>688 476 658</b> | <b>99.37</b>    |
| <i>France</i>                                                                                                    |                                                 |                    | <i>173 795 150</i> | <i>25.11</i>    |
| 11 062 000                                                                                                       | FRANCE O.A.T. 0.000% 18-25/03/2024              | EUR                | 10 945 296         | 1.58            |
| 3 100 000                                                                                                        | FRANCE O.A.T. 0.000% 19-25/11/2029              | EUR                | 2 745 158          | 0.40            |
| 14 433 000                                                                                                       | FRANCE O.A.T. 0.250% 16-25/11/2026              | EUR                | 13 781 061         | 1.99            |
| 846 000                                                                                                          | FRANCE O.A.T. 0.500% 15-25/05/2025              | EUR                | 832 337            | 0.12            |
| 10 333 000                                                                                                       | FRANCE O.A.T. 0.500% 19-25/05/2029              | EUR                | 9 607 520          | 1.39            |
| 11 527 000                                                                                                       | FRANCE O.A.T. 0.500% 20-25/05/2040              | EUR                | 8 415 813          | 1.21            |
| 700 000                                                                                                          | FRANCE O.A.T. 0.500% 21-25/05/2072              | EUR                | 305 380            | 0.04            |
| 7 250 000                                                                                                        | FRANCE O.A.T. 0.750% 18-25/11/2028              | EUR                | 6 902 870          | 1.00            |
| 4 400 000                                                                                                        | FRANCE O.A.T. 0.750% 20-25/05/2052              | EUR                | 2 790 128          | 0.40            |
| 300 000                                                                                                          | FRANCE O.A.T. 0.750% 21-25/05/2053              | EUR                | 185 645            | 0.03            |
| 10 510 000                                                                                                       | FRANCE O.A.T. 1.000% 15-25/11/2025              | EUR                | 10 456 504         | 1.51            |
| 7 656 000                                                                                                        | FRANCE O.A.T. 1.000% 17-25/05/2027              | EUR                | 7 526 001          | 1.09            |
| 4 822 620                                                                                                        | FRANCE O.A.T. 1.250% 16-25/05/2036              | EUR                | 4 271 057          | 0.62            |
| 7 800 000                                                                                                        | FRANCE O.A.T. 1.500% 15-25/05/2031              | EUR                | 7 617 184          | 1.10            |
| 6 149 000                                                                                                        | FRANCE O.A.T. 1.500% 19-25/05/2050              | EUR                | 4 959 414          | 0.72            |
| 10 273 000                                                                                                       | FRANCE O.A.T. 1.750% 13-25/05/2023              | EUR                | 10 404 905         | 1.50            |
| 12 750 000                                                                                                       | FRANCE O.A.T. 1.750% 14-25/11/2024              | EUR                | 13 002 450         | 1.88            |
| 1 726 000                                                                                                        | FRANCE O.A.T. 1.750% 16-25/05/2066              | EUR                | 1 369 564          | 0.20            |
| 5 285 000                                                                                                        | FRANCE O.A.T. 2.000% 17-25/05/2048              | EUR                | 4 834 348          | 0.70            |
| 7 665 040                                                                                                        | FRANCE O.A.T. 2.500% 14-25/05/2030              | EUR                | 8 144 940          | 1.18            |
| 1 657 011                                                                                                        | FRANCE O.A.T. 4.000% 05-25/04/2055              | EUR                | 2 179 798          | 0.31            |
| 6 500 000                                                                                                        | FRANCE O.A.T. 4.000% 06-25/10/2038              | EUR                | 8 031 930          | 1.16            |
| 4 270 000                                                                                                        | FRANCE O.A.T. 4.250% 07-25/10/2023              | EUR                | 4 482 689          | 0.65            |
| 3 384 000                                                                                                        | FRANCE O.A.T. 4.500% 09-25/04/2041              | EUR                | 4 446 813          | 0.64            |
| 5 738 329                                                                                                        | FRANCE O.A.T. 4.750% 04-25/04/2035              | EUR                | 7 410 306          | 1.07            |
| 6 440 170                                                                                                        | FRANCE O.A.T. 5.500% 98-25/04/2029              | EUR                | 8 074 814          | 1.17            |
| 8 690 000                                                                                                        | FRANCE O.A.T. 6.000% 94-25/10/2025              | EUR                | 10 071 225         | 1.45            |
| <i>Italy</i>                                                                                                     |                                                 |                    | <i>149 401 307</i> | <i>21.57</i>    |
| 500 000                                                                                                          | ITALY BTPS 0.000% 21-15/04/2024                 | EUR                | 488 057            | 0.07            |
| 7 200 000                                                                                                        | ITALY BTPS 0.050% 19-15/01/2023                 | EUR                | 7 194 744          | 1.04            |
| 10 600 000                                                                                                       | ITALY BTPS 0.350% 19-01/02/2025                 | EUR                | 10 235 012         | 1.48            |
| 500 000                                                                                                          | ITALY BTPS 0.650% 16-15/10/2023                 | EUR                | 498 069            | 0.07            |
| 8 200 000                                                                                                        | ITALY BTPS 0.950% 20-15/09/2027                 | EUR                | 7 581 789          | 1.09            |
| 13 432 000                                                                                                       | ITALY BTPS 1.250% 16-01/12/2026                 | EUR                | 12 862 618         | 1.86            |
| 12 533 000                                                                                                       | ITALY BTPS 1.500% 15-01/06/2025                 | EUR                | 12 403 395         | 1.79            |
| 1 300 000                                                                                                        | ITALY BTPS 1.500% 21-30/04/2045                 | EUR                | 891 852            | 0.13            |
| 9 066 000                                                                                                        | ITALY BTPS 1.650% 15-01/03/2032                 | EUR                | 7 904 555          | 1.14            |
| 2 819 000                                                                                                        | ITALY BTPS 1.700% 20-01/09/2051                 | EUR                | 1 876 777          | 0.27            |
| 4 950 000                                                                                                        | ITALY BTPS 1.850% 17-15/05/2024                 | EUR                | 4 988 927          | 0.72            |
| 150 000                                                                                                          | ITALY BTPS 2.150% 21-01/03/2072                 | EUR                | 99 507             | 0.01            |
| 4 991 000                                                                                                        | ITALY BTPS 2.700% 16-01/03/2047                 | EUR                | 4 295 354          | 0.62            |
| 1 200 000                                                                                                        | ITALY BTPS 2.800% 16-01/03/2067                 | EUR                | 961 728            | 0.14            |
| 4 325 000                                                                                                        | ITALY BTPS 3.250% 15-01/09/2046                 | EUR                | 4 120 817          | 0.59            |
| 9 110 000                                                                                                        | ITALY BTPS 3.500% 14-01/03/2030                 | EUR                | 9 493 622          | 1.37            |
| 9 975 000                                                                                                        | ITALY BTPS 4.500% 13-01/03/2024                 | EUR                | 10 512 502         | 1.52            |
| 6 711 000                                                                                                        | ITALY BTPS 5.000% 03-01/08/2034                 | EUR                | 7 769 660          | 1.12            |
| 7 256 000                                                                                                        | ITALY BTPS 5.000% 07-01/08/2039                 | EUR                | 8 636 672          | 1.25            |
| 8 500 000                                                                                                        | ITALY BTPS 5.000% 09-01/09/2040                 | EUR                | 10 154 525         | 1.47            |
| 3 921 000                                                                                                        | ITALY BTPS 5.250% 98-01/11/2029                 | EUR                | 4 552 203          | 0.66            |
| 6 116 000                                                                                                        | ITALY BTPS 5.750% 02-01/02/2033                 | EUR                | 7 426 842          | 1.07            |
| 12 000 000                                                                                                       | ITALY BTPS 6.500% 97-01/11/2027                 | EUR                | 14 452 080         | 2.09            |
| <i>Germany</i>                                                                                                   |                                                 |                    | <i>130 000 787</i> | <i>18.75</i>    |
| 1 500 000                                                                                                        | BUNDESUBL-180 0.000% 19-18/10/2024              | EUR                | 1 475 040          | 0.21            |
| 9 266 000                                                                                                        | BUNDESUBL-182 0.000% 20-10/10/2025              | EUR                | 9 010 351          | 1.30            |
| 900 000                                                                                                          | BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026 | EUR                | 865 836            | 0.12            |

# BNP Paribas Easy JPM ESG EMU Government Bond IG

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity       | Denomination                                    | Quotation currency | Market value      | % of net assets |
|----------------|-------------------------------------------------|--------------------|-------------------|-----------------|
| 8 700 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 18-14/04/2023 | EUR                | 8 681 034         | 1.25            |
| 5 783 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2029 | EUR                | 5 318 253         | 0.77            |
| 3 744 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 19-15/08/2050 | EUR                | 2 389 936         | 0.34            |
| 7 597 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/02/2030 | EUR                | 6 931 336         | 1.00            |
| 2 600 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030 | EUR                | 2 352 669         | 0.34            |
| 4 900 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/02/2031 | EUR                | 4 389 472         | 0.63            |
| 300 000        | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031 | EUR                | 266 196           | 0.04            |
| 2 370 000      | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2052 | EUR                | 1 457 855         | 0.21            |
| 6 224 000      | BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027 | EUR                | 6 016 167         | 0.87            |
| 8 567 000      | BUNDESREPUBLIK DEUTSCHLAND 0.250% 19-15/02/2029 | EUR                | 8 074 140         | 1.17            |
| 7 045 000      | BUNDESREPUBLIK DEUTSCHLAND 0.500% 15-15/02/2025 | EUR                | 6 997 517         | 1.01            |
| 9 029 000      | BUNDESREPUBLIK DEUTSCHLAND 0.500% 17-15/08/2027 | EUR                | 8 776 188         | 1.27            |
| 3 047 000      | BUNDESREPUBLIK DEUTSCHLAND 1.250% 17-15/08/2048 | EUR                | 2 809 419         | 0.41            |
| 12 000 000     | BUNDESREPUBLIK DEUTSCHLAND 1.750% 14-15/02/2024 | EUR                | 12 242 160        | 1.77            |
| 6 000 000      | BUNDESREPUBLIK DEUTSCHLAND 2.000% 13-15/08/2023 | EUR                | 6 109 020         | 0.88            |
| 4 830 000      | BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044 | EUR                | 5 629 655         | 0.81            |
| 3 824 000      | BUNDESREPUBLIK DEUTSCHLAND 2.500% 14-15/08/2046 | EUR                | 4 512 715         | 0.65            |
| 5 350 000      | BUNDESREPUBLIK DEUTSCHLAND 4.000% 05-04/01/2037 | EUR                | 7 019 949         | 1.01            |
| 2 564 000      | BUNDESREPUBLIK DEUTSCHLAND 4.750% 03-04/07/2034 | EUR                | 3 492 194         | 0.50            |
| 5 138 000      | BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040 | EUR                | 7 617 136         | 1.10            |
| 6 084 000      | BUNDESREPUBLIK DEUTSCHLAND 5.625% 98-04/01/2028 | EUR                | 7 566 549         | 1.09            |
| <i>Spain</i>   |                                                 |                    | <i>89 041 293</i> | <i>12.85</i>    |
| 3 100 000      | SPANISH GOVERNMENT 0.000% 20-30/04/2023         | EUR                | 3 090 419         | 0.45            |
| 4 384 000      | SPANISH GOVERNMENT 0.000% 20-31/01/2025         | EUR                | 4 246 257         | 0.61            |
| 5 350 000      | SPANISH GOVERNMENT 0.100% 21-30/04/2031         | EUR                | 4 416 114         | 0.64            |
| 1 000 000      | SPANISH GOVERNMENT 0.350% 18-30/07/2023         | EUR                | 996 563           | 0.14            |
| 2 599 000      | SPANISH GOVERNMENT 0.800% 20-30/07/2027         | EUR                | 2 476 506         | 0.36            |
| 3 036 000      | SPANISH GOVERNMENT 1.000% 20-31/10/2050         | EUR                | 1 859 398         | 0.27            |
| 4 324 000      | SPANISH GOVERNMENT 1.200% 20-31/10/2040         | EUR                | 3 272 360         | 0.47            |
| 500 000        | SPANISH GOVERNMENT 1.450% 21-31/10/2071         | EUR                | 279 375           | 0.04            |
| 3 100 000      | SPANISH GOVERNMENT 1.600% 15-30/04/2025         | EUR                | 3 125 751         | 0.45            |
| 8 219 000      | SPANISH GOVERNMENT 1.850% 19-30/07/2035         | EUR                | 7 474 687         | 1.08            |
| 4 541 000      | SPANISH GOVERNMENT 1.950% 15-30/07/2030         | EUR                | 4 469 434         | 0.65            |
| 6 150 000      | SPANISH GOVERNMENT 2.150% 15-31/10/2025         | EUR                | 6 311 434         | 0.91            |
| 1 800 000      | SPANISH GOVERNMENT 2.700% 18-31/10/2048         | EUR                | 1 696 338         | 0.24            |
| 3 742 000      | SPANISH GOVERNMENT 2.750% 14-31/10/2024         | EUR                | 3 886 083         | 0.56            |
| 1 388 000      | SPANISH GOVERNMENT 3.450% 16-30/07/2066         | EUR                | 1 446 879         | 0.21            |
| 5 873 000      | SPANISH GOVERNMENT 3.800% 14-30/04/2024         | EUR                | 6 170 144         | 0.89            |
| 4 130 000      | SPANISH GOVERNMENT 4.900% 07-30/07/2040         | EUR                | 5 355 454         | 0.77            |
| 5 300 000      | SPANISH GOVERNMENT 5.150% 13-31/10/2028         | EUR                | 6 310 816         | 0.91            |
| 5 734 000      | SPANISH GOVERNMENT 5.750% 01-30/07/2032         | EUR                | 7 454 342         | 1.08            |
| 6 400 000      | SPANISH GOVERNMENT 5.900% 11-30/07/2026         | EUR                | 7 501 696         | 1.08            |
| 5 750 000      | SPANISH GOVERNMENT 6.000% 98-31/01/2029         | EUR                | 7 201 243         | 1.04            |
| <i>Belgium</i> |                                                 |                    | <i>41 854 946</i> | <i>6.04</i>     |
| 1 600 000      | BELGIAN 0.350% 22-22/06/2032                    | EUR                | 1 356 930         | 0.20            |
| 700 000        | BELGIAN 0.650% 21-22/06/2071                    | EUR                | 326 237           | 0.05            |
| 7 400 000      | BELGIAN 0.900% 19-22/06/2029                    | EUR                | 7 057 306         | 1.02            |
| 500 000        | BELGIAN RETAIL 2.250% 13-22/06/2023             | EUR                | 508 535           | 0.07            |
| 1 000 000      | BELGIUM GOVERNMENT 0.200% 16-22/10/2023         | EUR                | 995 810           | 0.14            |
| 1 300 000      | BELGIUM GOVERNMENT 0.500% 17-22/10/2024         | EUR                | 1 289 925         | 0.19            |
| 2 320 000      | BELGIUM GOVERNMENT 0.800% 15-22/06/2025         | EUR                | 2 302 484         | 0.33            |
| 10 620 000     | BELGIUM GOVERNMENT 0.800% 17-22/06/2027         | EUR                | 10 340 694        | 1.49            |
| 2 744 000      | BELGIUM GOVERNMENT 1.600% 16-22/06/2047         | EUR                | 2 237 979         | 0.32            |
| 865 000        | BELGIUM GOVERNMENT 2.150% 16-22/06/2066         | EUR                | 755 820           | 0.11            |
| 2 600 000      | BELGIUM GOVERNMENT 2.250% 17-22/06/2057         | EUR                | 2 379 104         | 0.34            |
| 2 450 000      | BELGIUM GOVERNMENT 2.600% 14-22/06/2024         | EUR                | 2 539 401         | 0.37            |
| 600 000        | BELGIUM GOVERNMENT 3.750% 13-22/06/2045         | EUR                | 719 412           | 0.10            |
| 3 240 000      | BELGIUM GOVERNMENT 4.250% 10-28/03/2041         | EUR                | 4 057 225         | 0.59            |
| 3 815 766      | BELGIUM OLO 44 5.000% 04-28/03/2035             | EUR                | 4 988 084         | 0.72            |

# BNP Paribas Easy JPM ESG EMU Government Bond IG

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                                | Quotation currency | Market value      | % of net assets |
|------------------------|---------------------------------------------|--------------------|-------------------|-----------------|
| <i>The Netherlands</i> |                                             |                    | <i>36 288 582</i> | <i>5.24</i>     |
| 1 900 000              | NETHERLANDS GOVERNMENT 0.000% 20-15/01/2052 | EUR                | 1 093 909         | 0.16            |
| 4 629 000              | NETHERLANDS GOVERNMENT 0.000% 20-15/07/2030 | EUR                | 4 091 481         | 0.59            |
| 3 100 000              | NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029 | EUR                | 2 820 008         | 0.41            |
| 4 103 000              | NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025 | EUR                | 4 012 652         | 0.58            |
| 2 210 000              | NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040 | EUR                | 1 729 341         | 0.25            |
| 5 718 000              | NETHERLANDS GOVERNMENT 0.750% 17-15/07/2027 | EUR                | 5 573 649         | 0.80            |
| 3 710 000              | NETHERLANDS GOVERNMENT 1.750% 13-15/07/2023 | EUR                | 3 757 636         | 0.54            |
| 2 100 000              | NETHERLANDS GOVERNMENT 2.000% 14-15/07/2024 | EUR                | 2 154 390         | 0.31            |
| 2 100 000              | NETHERLANDS GOVERNMENT 2.500% 12-15/01/2033 | EUR                | 2 253 762         | 0.33            |
| 2 386 000              | NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047 | EUR                | 2 785 846         | 0.40            |
| 1 000 000              | NETHERLANDS GOVERNMENT 3.750% 06-15/01/2023 | EUR                | 1 020 130         | 0.15            |
| 1 623 000              | NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042 | EUR                | 2 089 499         | 0.30            |
| 2 297 000              | NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037 | EUR                | 2 906 279         | 0.42            |
| <i>Austria</i>         |                                             |                    | <i>27 792 238</i> | <i>4.00</i>     |
| 2 100 000              | REPUBLIC OF AUSTRIA 0.000% 16-15/07/2023    | EUR                | 2 089 164         | 0.30            |
| 4 100 000              | REPUBLIC OF AUSTRIA 0.000% 19-15/07/2024    | EUR                | 4 046 536         | 0.58            |
| 737 000                | REPUBLIC OF AUSTRIA 0.000% 20-20/02/2030    | EUR                | 647 613           | 0.09            |
| 1 000 000              | REPUBLIC OF AUSTRIA 0.000% 20-20/04/2023    | EUR                | 998 350           | 0.14            |
| 1 700 000              | REPUBLIC OF AUSTRIA 0.000% 20-20/10/2040    | EUR                | 1 124 385         | 0.16            |
| 2 404 000              | REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031    | EUR                | 2 053 274         | 0.30            |
| 2 600 000              | REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028    | EUR                | 2 354 612         | 0.34            |
| 1 512 000              | REPUBLIC OF AUSTRIA 0.750% 20-20/03/2051    | EUR                | 1 039 031         | 0.15            |
| 2 000 000              | REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047    | EUR                | 1 731 987         | 0.25            |
| 1 700 000              | REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117    | EUR                | 1 459 305         | 0.21            |
| 1 600 000              | REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034    | EUR                | 1 666 048         | 0.24            |
| 1 484 000              | REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037    | EUR                | 1 857 879         | 0.27            |
| 3 590 000              | REPUBLIC OF AUSTRIA 4.850% 09-15/03/2026    | EUR                | 4 084 774         | 0.59            |
| 2 122 000              | REPUBLIC OF AUSTRIA 6.250% 97-15/07/2027    | EUR                | 2 639 280         | 0.38            |
| <i>Portugal</i>        |                                             |                    | <i>15 295 808</i> | <i>2.21</i>     |
| 1 600 000              | PORTUGUESE OTS 0.475% 20-18/10/2030         | EUR                | 1 394 467         | 0.20            |
| 1 893 000              | PORTUGUESE OTS 0.700% 20-15/10/2027         | EUR                | 1 798 579         | 0.26            |
| 2 050 000              | PORTUGUESE OTS 0.900% 20-12/10/2035         | EUR                | 1 659 701         | 0.24            |
| 2 595 000              | PORTUGUESE OTS 2.125% 18-17/10/2028         | EUR                | 2 643 734         | 0.38            |
| 3 250 000              | PORTUGUESE OTS 2.875% 15-15/10/2025         | EUR                | 3 419 395         | 0.49            |
| 635 000                | PORTUGUESE OTS 4.100% 06-15/04/2037         | EUR                | 747 166           | 0.11            |
| 868 000                | PORTUGUESE OTS 4.100% 15-15/02/2045         | EUR                | 1 032 894         | 0.15            |
| 2 420 000              | PORTUGUESE OTS 5.650% 13-15/02/2024         | EUR                | 2 599 872         | 0.38            |
| <i>Ireland</i>         |                                             |                    | <i>14 338 205</i> | <i>2.07</i>     |
| 680 000                | IRISH GOVERNMENT 0.200% 20-15/05/2027       | EUR                | 643 275           | 0.09            |
| 2 410 000              | IRISH GOVERNMENT 0.400% 20-15/05/2035       | EUR                | 1 931 243         | 0.28            |
| 1 600 000              | IRISH GOVERNMENT 1.000% 16-15/05/2026       | EUR                | 1 590 693         | 0.23            |
| 2 100 000              | IRISH GOVERNMENT 1.100% 19-15/05/2029       | EUR                | 2 035 341         | 0.29            |
| 770 000                | IRISH GOVERNMENT 1.500% 19-15/05/2050       | EUR                | 614 534           | 0.09            |
| 1 200 000              | IRISH GOVERNMENT 2.000% 15-18/02/2045       | EUR                | 1 113 984         | 0.16            |
| 3 801 000              | IRISH GOVERNMENT 2.400% 14-15/05/2030       | EUR                | 4 011 241         | 0.58            |
| 1 000 000              | IRISH GOVERNMENT 3.400% 14-18/03/2024       | EUR                | 1 046 270         | 0.15            |
| 1 210 000              | IRISH GOVERNMENT 5.400% 09-13/03/2025       | EUR                | 1 351 624         | 0.20            |
| <i>Finland</i>         |                                             |                    | <i>10 668 342</i> | <i>1.53</i>     |
| 175 000                | FINNISH GOVERNMENT 0.000% 20-15/09/2030     | EUR                | 151 896           | 0.02            |
| 1 230 000              | FINNISH GOVERNMENT 0.000% 21-15/09/2026     | EUR                | 1 166 028         | 0.17            |
| 1 100 000              | FINNISH GOVERNMENT 0.125% 20-15/04/2036     | EUR                | 839 223           | 0.12            |
| 968 000                | FINNISH GOVERNMENT 0.125% 21-15/04/2052     | EUR                | 541 395           | 0.08            |
| 2 470 000              | FINNISH GOVERNMENT 0.500% 19-15/09/2029     | EUR                | 2 287 372         | 0.33            |
| 500 000                | FINNISH GOVERNMENT 1.375% 17-15/04/2047     | EUR                | 426 000           | 0.06            |
| 1 008 000              | FINNISH GOVERNMENT 2.000% 14-15/04/2024     | EUR                | 1 033 109         | 0.15            |

# BNP Paribas Easy JPM ESG EMU Government Bond IG

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination                            | Quotation currency | Market value       | % of net assets |
|-----------------------------------|-----------------------------------------|--------------------|--------------------|-----------------|
| 940 000                           | FINNISH GOVERNMENT 2.625% 12-04/07/2042 | EUR                | 995 780            | 0.14            |
| 1 630 000                         | FINNISH GOVERNMENT 2.750% 12-04/07/2028 | EUR                | 1 754 581          | 0.25            |
| 1 350 000                         | FINNISH GOVERNMENT 4.000% 09-04/07/2025 | EUR                | 1 472 958          | 0.21            |
| <b>Total securities portfolio</b> |                                         |                    | <b>688 476 658</b> | <b>99.37</b>    |

# BNP Paribas Easy JPM ESG EMU Government Bond IG 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                                    | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                                 |                    | 701 619 787        | 99.37           |
| <b>Bonds</b>                                                                                                     |                                                 |                    | <b>701 619 787</b> | <b>99.37</b>    |
| <i>France</i>                                                                                                    |                                                 |                    | <i>186 851 817</i> | <i>26.43</i>    |
| 26 255 000                                                                                                       | FRANCE O.A.T. 0.000% 20-25/02/2026              | EUR                | 25 146 514         | 3.55            |
| 22 320 000                                                                                                       | FRANCE O.A.T. 0.000% 21-25/02/2027              | EUR                | 20 973 881         | 2.97            |
| 22 776 000                                                                                                       | FRANCE O.A.T. 0.250% 16-25/11/2026              | EUR                | 21 747 208         | 3.08            |
| 27 770 000                                                                                                       | FRANCE O.A.T. 0.500% 16-25/05/2026              | EUR                | 26 992 440         | 3.81            |
| 21 832 000                                                                                                       | FRANCE O.A.T. 1.000% 15-25/11/2025              | EUR                | 21 720 875         | 3.08            |
| 22 400 000                                                                                                       | FRANCE O.A.T. 1.000% 17-25/05/2027              | EUR                | 22 019 648         | 3.11            |
| 25 534 000                                                                                                       | FRANCE O.A.T. 3.500% 10-25/04/2026              | EUR                | 27 726 349         | 3.92            |
| 17 710 000                                                                                                       | FRANCE O.A.T. 6.000% 94-25/10/2025              | EUR                | 20 524 902         | 2.91            |
| <i>Italy</i>                                                                                                     |                                                 |                    | <i>146 513 414</i> | <i>20.77</i>    |
| 11 460 000                                                                                                       | ITALY BTPS 0.000% 21-01/04/2026                 | EUR                | 10 557 311         | 1.50            |
| 10 085 000                                                                                                       | ITALY BTPS 0.000% 21-01/08/2026                 | EUR                | 9 202 772          | 1.30            |
| 10 750 000                                                                                                       | ITALY BTPS 0.500% 20-01/02/2026                 | EUR                | 10 162 275         | 1.44            |
| 11 060 000                                                                                                       | ITALY BTPS 0.850% 19-15/01/2027                 | EUR                | 10 349 364         | 1.47            |
| 6 540 000                                                                                                        | ITALY BTPS 1.100% 22-01/04/2027                 | EUR                | 6 146 015          | 0.87            |
| 3 960 000                                                                                                        | ITALY BTPS 1.200% 22-15/08/2025                 | EUR                | 3 860 358          | 0.55            |
| 11 200 000                                                                                                       | ITALY BTPS 1.250% 16-01/12/2026                 | EUR                | 10 725 232         | 1.52            |
| 12 490 000                                                                                                       | ITALY BTPS 1.600% 16-01/06/2026                 | EUR                | 12 250 843         | 1.74            |
| 10 660 000                                                                                                       | ITALY BTPS 1.850% 20-01/07/2025                 | EUR                | 10 627 920         | 1.51            |
| 11 160 000                                                                                                       | ITALY BTPS 2.000% 15-01/12/2025                 | EUR                | 11 157 300         | 1.58            |
| 9 670 000                                                                                                        | ITALY BTPS 2.100% 19-15/07/2026                 | EUR                | 9 629 254          | 1.36            |
| 9 950 000                                                                                                        | ITALY BTPS 2.200% 17-01/06/2027                 | EUR                | 9 852 689          | 1.40            |
| 9 390 000                                                                                                        | ITALY BTPS 2.500% 18-15/11/2025                 | EUR                | 9 539 870          | 1.35            |
| 12 710 000                                                                                                       | ITALY BTPS 4.500% 10-01/03/2026                 | EUR                | 13 816 951         | 1.96            |
| 7 130 000                                                                                                        | ITALY BTPS 7.250% 97-01/11/2026                 | EUR                | 8 635 260          | 1.22            |
| <i>Germany</i>                                                                                                   |                                                 |                    | <i>123 473 717</i> | <i>17.48</i>    |
| 3 170 000                                                                                                        | BUNDESUBL-120 0.000% 20-10/10/2025              | EUR                | 3 086 661          | 0.44            |
| 16 050 000                                                                                                       | BUNDESUBL-182 0.000% 20-10/10/2025              | EUR                | 15 607 181         | 2.21            |
| 16 050 000                                                                                                       | BUNDESUBL-183 0.000% 21-10/04/2026              | EUR                | 15 506 868         | 2.20            |
| 15 420 000                                                                                                       | BUNDESUBL-184 0.000% 21-09/10/2026              | EUR                | 14 780 995         | 2.09            |
| 12 200 000                                                                                                       | BUNDESUBL-185 0.000% 22-16/04/2027              | EUR                | 11 610 575         | 1.64            |
| 16 050 000                                                                                                       | BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026 | EUR                | 15 440 742         | 2.19            |
| 16 690 000                                                                                                       | BUNDESREPUBLIK DEUTSCHLAND 0.250% 17-15/02/2027 | EUR                | 16 132 684         | 2.28            |
| 16 690 000                                                                                                       | BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026 | EUR                | 16 458 844         | 2.33            |
| 14 785 000                                                                                                       | BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025 | EUR                | 14 849 167         | 2.10            |
| <i>Spain</i>                                                                                                     |                                                 |                    | <i>92 796 885</i>  | <i>13.14</i>    |
| 10 954 000                                                                                                       | SPANISH GOVERNMENT 0.000% 20-31/01/2026         | EUR                | 10 372 262         | 1.47            |
| 6 860 000                                                                                                        | SPANISH GOVERNMENT 0.000% 21-31/01/2027         | EUR                | 6 339 142          | 0.90            |
| 12 880 000                                                                                                       | SPANISH GOVERNMENT 1.300% 16-31/10/2026         | EUR                | 12 733 710         | 1.80            |
| 12 200 000                                                                                                       | SPANISH GOVERNMENT 1.500% 17-30/04/2027         | EUR                | 12 088 736         | 1.71            |
| 10 990 000                                                                                                       | SPANISH GOVERNMENT 1.950% 16-30/04/2026         | EUR                | 11 152 631         | 1.58            |
| 12 775 000                                                                                                       | SPANISH GOVERNMENT 2.150% 15-31/10/2025         | EUR                | 13 110 336         | 1.86            |
| 11 706 000                                                                                                       | SPANISH GOVERNMENT 4.650% 10-30/07/2025         | EUR                | 12 875 781         | 1.82            |
| 12 050 000                                                                                                       | SPANISH GOVERNMENT 5.900% 11-30/07/2026         | EUR                | 14 124 287         | 2.00            |
| <i>The Netherlands</i>                                                                                           |                                                 |                    | <i>38 765 972</i>  | <i>5.49</i>     |
| 10 060 000                                                                                                       | NETHERLANDS GOVERNMENT 0.000% 20-15/01/2027     | EUR                | 9 519 778          | 1.35            |
| 5 060 000                                                                                                        | NETHERLANDS GOVERNMENT 0.000% 22-15/01/2026     | EUR                | 4 864 659          | 0.69            |
| 12 786 000                                                                                                       | NETHERLANDS GOVERNMENT 0.250% 15-15/07/2025     | EUR                | 12 504 452         | 1.77            |
| 12 180 000                                                                                                       | NETHERLANDS GOVERNMENT 0.500% 16-15/07/2026     | EUR                | 11 877 083         | 1.68            |
| <i>Belgium</i>                                                                                                   |                                                 |                    | <i>33 752 439</i>  | <i>4.79</i>     |
| 14 649 000                                                                                                       | BELGIUM GOVERNMENT 0.800% 15-22/06/2025         | EUR                | 14 538 400         | 2.06            |
| 10 785 100                                                                                                       | BELGIUM GOVERNMENT 1.000% 16-22/06/2026         | EUR                | 10 702 486         | 1.52            |
| 7 582 000                                                                                                        | BELGIUM GOVERNMENT 4.500% 11-28/03/2026         | EUR                | 8 511 553          | 1.21            |

# BNP Paribas Easy JPM ESG EMU Government Bond IG 3-5Y

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                             | Quotation currency | Market value       | % of net assets |
|-----------------------------------|------------------------------------------|--------------------|--------------------|-----------------|
| <i>Austria</i>                    |                                          |                    |                    |                 |
| 7 600 000                         | REPUBLIC OF AUSTRIA 0.500% 17-20/04/2027 | EUR                | 31 386 964         | 4.45            |
| 9 820 000                         | REPUBLIC OF AUSTRIA 0.750% 16-20/10/2026 | EUR                | 7 320 738          | 1.04            |
| 7 720 000                         | REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025 | EUR                | 9 626 153          | 1.36            |
| 5 870 000                         | REPUBLIC OF AUSTRIA 4.850% 09-15/03/2026 | EUR                | 7 761 070          | 1.10            |
|                                   |                                          |                    | 6 679 003          | 0.95            |
| <i>Portugal</i>                   |                                          |                    |                    |                 |
| 8 200 000                         | PORTUGUESE OTS 2.875% 15-15/10/2025      | EUR                | 22 215 472         | 3.15            |
| 6 750 000                         | PORTUGUESE OTS 2.875% 16-21/07/2026      | EUR                | 8 627 397          | 1.22            |
| 5 790 000                         | PORTUGUESE OTS 4.125% 17-14/04/2027      | EUR                | 7 122 686          | 1.01            |
|                                   |                                          |                    | 6 465 389          | 0.92            |
| <i>Finland</i>                    |                                          |                    |                    |                 |
| 2 530 000                         | FINNISH GOVERNMENT 0.000% 21-15/09/2026  | EUR                | 14 055 167         | 1.99            |
| 4 300 000                         | FINNISH GOVERNMENT 0.500% 16-15/04/2026  | EUR                | 2 398 415          | 0.34            |
| 3 160 000                         | FINNISH GOVERNMENT 0.875% 15-15/09/2025  | EUR                | 4 191 210          | 0.59            |
| 3 962 000                         | FINNISH GOVERNMENT 4.000% 09-04/07/2025  | EUR                | 3 142 683          | 0.45            |
|                                   |                                          |                    | 4 322 859          | 0.61            |
| <i>Ireland</i>                    |                                          |                    |                    |                 |
| 4 600 000                         | IRISH GOVERNMENT 0.200% 20-15/05/2027    | EUR                | 11 807 940         | 1.68            |
| 7 500 000                         | IRISH GOVERNMENT 1.000% 16-15/05/2026    | EUR                | 4 351 564          | 0.62            |
|                                   |                                          |                    | 7 456 376          | 1.06            |
| <b>Total securities portfolio</b> |                                          |                    | <b>701 619 787</b> | <b>99.37</b>    |

# BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                                            | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                                         |                    | 85 942 843        | 98.96           |
| <b>Bonds</b>                                                                                                     |                                                         |                    | <b>85 942 843</b> | <b>98.96</b>    |
| <i>France</i>                                                                                                    |                                                         |                    | <i>22 023 044</i> | <i>25.35</i>    |
| 200 000                                                                                                          | ACTION LOGEMENT 0.500% 19-30/10/2034                    | EUR                | 158 748           | 0.18            |
| 300 000                                                                                                          | ACTION LOGEMENT 0.750% 21-19/07/2041                    | EUR                | 213 598           | 0.25            |
| 200 000                                                                                                          | AGENCE FRANCAISE 0.000% 20-28/10/2027                   | EUR                | 183 151           | 0.21            |
| 400 000                                                                                                          | AGENCE FRANCAISE 1.375% 14-17/09/2024                   | EUR                | 401 613           | 0.46            |
| 100 000                                                                                                          | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027 | EUR                | 87 394            | 0.10            |
| 400 000                                                                                                          | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028 | EUR                | 344 489           | 0.40            |
| 200 000                                                                                                          | BNP PARIBAS 1.000% 18-17/04/2024                        | EUR                | 196 306           | 0.23            |
| 200 000                                                                                                          | BPCE 0.625% 18-26/09/2023                               | EUR                | 198 217           | 0.23            |
| 400 000                                                                                                          | BPIFRANCE 0.000% 21-25/05/2028                          | EUR                | 361 149           | 0.42            |
| 800 000                                                                                                          | CAISSE AMORT DET 0.450% 22-19/01/2032                   | EUR                | 684 881           | 0.79            |
| 700 000                                                                                                          | CAISSE AMORT DET 1.500% 22-25/05/2032                   | EUR                | 658 252           | 0.76            |
| 200 000                                                                                                          | CAISSE DES DEPOT 0.000% 19-19/06/2024                   | EUR                | 196 353           | 0.23            |
| 200 000                                                                                                          | CAISSE DES DEPOT 0.010% 21-01/06/2026                   | EUR                | 188 993           | 0.22            |
| 200 000                                                                                                          | CAISSE NA REA MU 0.750% 21-07/07/2028                   | EUR                | 162 754           | 0.19            |
| 310 000                                                                                                          | COUNCIL OF EUROP 0.125% 17-10/04/2024                   | EUR                | 304 448           | 0.35            |
| 590 000                                                                                                          | COUNCIL OF EUROP 0.375% 18-27/03/2025                   | EUR                | 573 895           | 0.66            |
| 300 000                                                                                                          | CREDIT AGRICOLE SA 0.125% 20-09/12/2027                 | EUR                | 252 954           | 0.29            |
| 300 000                                                                                                          | CREDIT MUTUEL ARKEA 0.375% 19-03/10/2028                | EUR                | 253 340           | 0.29            |
| 300 000                                                                                                          | FONCIERE DES REGIONS 1.875% 16-20/05/2026               | EUR                | 288 127           | 0.33            |
| 2 890 000                                                                                                        | FRANCE O.A.T. 0.500% 21-25/06/2044                      | EUR                | 1 956 488         | 2.24            |
| 6 600 000                                                                                                        | FRANCE O.A.T. 1.750% 17-25/06/2039                      | EUR                | 6 140 039         | 7.06            |
| 200 000                                                                                                          | GECINA 0.875% 21-30/06/2036                             | EUR                | 133 175           | 0.15            |
| 200 000                                                                                                          | GECINA 1.375% 17-26/01/2028                             | EUR                | 182 095           | 0.21            |
| 200 000                                                                                                          | GECINA 1.375% 17-30/06/2027                             | EUR                | 184 976           | 0.21            |
| 200 000                                                                                                          | GECINA 1.625% 18-14/03/2030                             | EUR                | 176 469           | 0.20            |
| 200 000                                                                                                          | GECINA 1.625% 19-29/05/2034                             | EUR                | 159 420           | 0.18            |
| 200 000                                                                                                          | GECINA 2.000% 17-30/06/2032                             | EUR                | 172 996           | 0.20            |
| 100 000                                                                                                          | ICADE 1.000% 22-19/01/2030                              | EUR                | 80 126            | 0.09            |
| 100 000                                                                                                          | ICADE 1.500% 17-13/09/2027                              | EUR                | 91 337            | 0.11            |
| 100 000                                                                                                          | ICADE SANTE SAS 1.375% 20-17/09/2030                    | EUR                | 80 863            | 0.09            |
| 300 000                                                                                                          | LA BANQUE POSTAL 1.375% 19-24/04/2029                   | EUR                | 262 282           | 0.30            |
| 200 000                                                                                                          | LA POSTE 1.450% 18-30/11/2028                           | EUR                | 188 610           | 0.22            |
| 300 000                                                                                                          | SNCF RESEAU 0.750% 19-25/05/2036                        | EUR                | 239 362           | 0.28            |
| 200 000                                                                                                          | SNCF RESEAU 0.875% 19-22/01/2029                        | EUR                | 187 783           | 0.22            |
| 200 000                                                                                                          | SNCF RESEAU 1.875% 17-30/03/2034                        | EUR                | 189 400           | 0.22            |
| 300 000                                                                                                          | SNCF RESEAU 2.250% 17-20/12/2047                        | EUR                | 269 630           | 0.31            |
| 400 000                                                                                                          | SOCIETE PARIS 0.000% 20-25/11/2030                      | EUR                | 338 204           | 0.39            |
| 500 000                                                                                                          | SOCIETE PARIS 0.700% 20-15/10/2060                      | EUR                | 249 894           | 0.29            |
| 400 000                                                                                                          | SOCIETE PARIS 0.875% 21-10/05/2046                      | EUR                | 272 492           | 0.31            |
| 500 000                                                                                                          | SOCIETE PARIS 1.000% 20-18/02/2070                      | EUR                | 255 689           | 0.29            |
| 200 000                                                                                                          | SOCIETE PARIS 1.000% 21-26/11/2051                      | EUR                | 128 035           | 0.15            |
| 600 000                                                                                                          | SOCIETE PARIS 1.125% 18-22/10/2028                      | EUR                | 575 786           | 0.66            |
| 400 000                                                                                                          | SOCIETE PARIS 1.700% 19-25/05/2050                      | EUR                | 320 118           | 0.37            |
| 100 000                                                                                                          | TIKEHAU CAPITAL 1.625% 21-31/03/2029                    | EUR                | 76 404            | 0.09            |
| 300 000                                                                                                          | UNEDIC 0.000% 20-25/11/2028                             | EUR                | 267 487           | 0.31            |
| 1 600 000                                                                                                        | UNEDIC 0.010% 21-25/11/2031                             | EUR                | 1 315 095         | 1.51            |
| 200 000                                                                                                          | UNEDIC 0.100% 20-25/11/2026                             | EUR                | 187 193           | 0.22            |
| 800 000                                                                                                          | UNEDIC 0.250% 20-16/07/2035                             | EUR                | 607 294           | 0.70            |
| 500 000                                                                                                          | UNEDIC 0.250% 20-25/11/2029                             | EUR                | 442 789           | 0.51            |
| 500 000                                                                                                          | UNEDIC 0.500% 21-25/05/2036                             | EUR                | 383 921           | 0.44            |
| 200 000                                                                                                          | UNIBAIL-RODAMCO 2.500% 14-26/02/2024                    | EUR                | 198 930           | 0.23            |
| <i>Germany</i>                                                                                                   |                                                         |                    | <i>11 167 950</i> | <i>12.85</i>    |
| 200 000                                                                                                          | AAREAL BANK AG 0.750% 22-18/04/2028                     | EUR                | 164 709           | 0.19            |
| 1 210 000                                                                                                        | BUNDESOBL-120 0.000% 20-10/10/2025                      | EUR                | 1 178 189         | 1.36            |
| 2 980 000                                                                                                        | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2031         | EUR                | 2 647 854         | 3.04            |
| 1 550 000                                                                                                        | BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/08/2050         | EUR                | 993 264           | 1.14            |

# BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                                        | Quotation currency | Market value      | % of net assets |
|------------------------|-----------------------------------------------------|--------------------|-------------------|-----------------|
| 600 000                | BUNDESREPUBLIK DEUTSCHLAND REP 0.000% 20-15/08/2030 | EUR                | 543 613           | 0.63            |
| 295 000                | DAIMLER AG 0.750% 20-10/09/2030                     | EUR                | 246 710           | 0.28            |
| 300 000                | EUROGRID GMBH 1.113% 20-15/05/2032                  | EUR                | 246 225           | 0.28            |
| 100 000                | GEWOBA WOHNUNGS 0.125% 21-24/06/2027                | EUR                | 86 438            | 0.10            |
| 2 070 000              | KFW 0.000% 20-15/09/2028                            | EUR                | 1 866 182         | 2.14            |
| 840 000                | KFW 0.000% 21-15/09/2031                            | EUR                | 700 593           | 0.81            |
| 950 000                | KFW 0.010% 19-05/05/2027                            | EUR                | 881 802           | 1.02            |
| 240 000                | KFW 0.250% 17-30/06/2025                            | EUR                | 233 551           | 0.27            |
| 95 000                 | KFW 0.500% 18-28/09/2026                            | EUR                | 91 460            | 0.11            |
| 200 000                | LEG IMMOBILIEN SE 0.750% 21-30/06/2031              | EUR                | 142 461           | 0.16            |
| 200 000                | MUNCHEN HYPOBANK 0.375% 21-09/03/2029               | EUR                | 164 263           | 0.19            |
| 540 000                | RENTENBANK 0.000% 20-22/09/2027                     | EUR                | 494 800           | 0.57            |
| 100 000                | RENTENBANK 0.000% 21-30/06/2031                     | EUR                | 83 215            | 0.10            |
| 300 000                | VONOVIA SE 0.625% 21-24/03/2031                     | EUR                | 217 133           | 0.25            |
| 200 000                | VONOVIA SE 1.375% 22-28/01/2026                     | EUR                | 185 488           | 0.21            |
| <i>Belgium</i>         |                                                     |                    | <i>10 957 059</i> | <i>12.62</i>    |
| 2 550 000              | BELGIUM GOVERNMENT 1.250% 18-22/04/2033             | EUR                | 2 365 577         | 2.71            |
| 100 000                | COFINIMMO 0.875% 20-02/12/2030                      | EUR                | 73 974            | 0.09            |
| 100 000                | COFINIMMO 1.000% 22-24/01/2028                      | EUR                | 84 442            | 0.10            |
| 1 500 000              | EUROPEAN UNION 0.000% 20-04/07/2035                 | EUR                | 1 107 794         | 1.28            |
| 1 230 000              | EUROPEAN UNION 0.000% 20-04/10/2030                 | EUR                | 1 047 665         | 1.21            |
| 1 790 000              | EUROPEAN UNION 0.000% 21-02/06/2028                 | EUR                | 1 617 488         | 1.86            |
| 1 400 000              | EUROPEAN UNION 0.000% 21-04/03/2026                 | EUR                | 1 330 343         | 1.53            |
| 1 090 000              | EUROPEAN UNION 0.100% 20-04/10/2040                 | EUR                | 719 106           | 0.83            |
| 500 000                | EUROPEAN UNION 0.200% 21-04/06/2036                 | EUR                | 372 024           | 0.43            |
| 1 000 000              | EUROPEAN UNION 0.300% 20-04/11/2050                 | EUR                | 573 130           | 0.66            |
| 800 000                | EUROPEAN UNION 0.400% 21-04/02/2037                 | EUR                | 609 990           | 0.70            |
| 200 000                | EUROPEAN UNION 0.450% 21-02/05/2046                 | EUR                | 128 826           | 0.15            |
| 790 000                | EUROPEAN UNION 0.750% 21-04/01/2047                 | EUR                | 547 012           | 0.63            |
| 100 000                | EUROPEAN UNION 1.125% 22-04/06/2037                 | EUR                | 84 478            | 0.10            |
| 200 000                | EUROPEAN UNION 1.250% 22-04/02/2043                 | EUR                | 161 802           | 0.19            |
| 200 000                | VGP NV 1.500% 21-08/04/2029                         | EUR                | 133 408           | 0.15            |
| <i>The Netherlands</i> |                                                     |                    | <i>8 897 318</i>  | <i>10.26</i>    |
| 510 000                | ABN AMRO BANK NV 0.875% 18-22/04/2025               | EUR                | 495 030           | 0.57            |
| 100 000                | ABN AMRO BANK NV 3.000% 22-01/06/2032               | EUR                | 93 724            | 0.11            |
| 200 000                | CTP NV 0.500% 21-21/06/2025                         | EUR                | 170 544           | 0.20            |
| 270 000                | CTP NV 0.625% 21-27/09/2026                         | EUR                | 215 921           | 0.25            |
| 100 000                | CTP NV 0.875% 22-20/01/2026                         | EUR                | 83 823            | 0.10            |
| 200 000                | CTP NV 1.250% 21-21/06/2029                         | EUR                | 139 825           | 0.16            |
| 230 000                | CTP NV 1.500% 21-27/09/2031                         | EUR                | 139 344           | 0.16            |
| 230 000                | DIGITAL DUTCH 0.625% 20-15/07/2025                  | EUR                | 212 068           | 0.24            |
| 280 000                | DIGITAL DUTCH 1.500% 20-15/03/2030                  | EUR                | 227 386           | 0.26            |
| 440 000                | DIGITAL INTREPID 0.625% 21-15/07/2031               | EUR                | 311 249           | 0.36            |
| 100 000                | GLOBAL SWITCH 1.375% 20-07/10/2030                  | EUR                | 81 404            | 0.09            |
| 400 000                | ING GROEP NV 2.500% 18-15/11/2030                   | EUR                | 372 213           | 0.43            |
| 470 000                | LEASEPLAN CORP 0.250% 21-07/09/2026                 | EUR                | 411 889           | 0.47            |
| 200 000                | LEASEPLAN CORP 1.375% 19-07/03/2024                 | EUR                | 196 480           | 0.23            |
| 200 000                | MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029         | EUR                | 162 741           | 0.19            |
| 100 000                | MONDELEZ INTERNATIONAL 1.250% 21-09/09/2041         | EUR                | 62 822            | 0.07            |
| 2 570 000              | NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040         | EUR                | 2 011 042         | 2.31            |
| 200 000                | NIBC BANK NV 0.250% 21-09/09/2026                   | EUR                | 172 001           | 0.20            |
| 100 000                | NN BANK NV 0.500% 21-21/09/2028                     | EUR                | 83 747            | 0.10            |
| 100 000                | PHILIPS NV 0.500% 19-22/05/2026                     | EUR                | 92 759            | 0.11            |
| 150 000                | PHILIPS NV 1.375% 20-30/03/2025                     | EUR                | 147 565           | 0.17            |
| 490 000                | ROYAL SCHIPHOL 1.500% 18-05/11/2030                 | EUR                | 446 817           | 0.51            |
| 170 000                | SWISSCOM FIN 0.375% 20-14/11/2028                   | EUR                | 150 619           | 0.17            |
| 370 000                | TENNET HLD BV 0.125% 20-30/11/2032                  | EUR                | 275 096           | 0.32            |
| 270 000                | TENNET HLD BV 0.500% 20-30/11/2040                  | EUR                | 162 135           | 0.19            |
| 270 000                | TENNET HLD BV 0.750% 17-26/06/2025                  | EUR                | 261 605           | 0.30            |
| 200 000                | TENNET HLD BV 0.875% 21-16/06/2035                  | EUR                | 148 347           | 0.17            |

# BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                        | Denomination                                         | Quotation currency | Market value     | % of net assets |
|---------------------------------|------------------------------------------------------|--------------------|------------------|-----------------|
| 200 000                         | TENNET HLD BV 1.125% 21-09/06/2041                   | EUR                | 135 121          | 0.16            |
| 330 000                         | TENNET HLD BV 1.375% 17-26/06/2029                   | EUR                | 302 889          | 0.35            |
| 390 000                         | TENNET HLD BV 1.375% 18-05/06/2028                   | EUR                | 363 671          | 0.42            |
| 200 000                         | TENNET HLD BV 2.000% 18-05/06/2034                   | EUR                | 176 029          | 0.20            |
| 200 000                         | VESTEDA FINANC 0.750% 21-18/10/2031                  | EUR                | 153 464          | 0.18            |
| 100 000                         | VIA OUTLETS BV 1.750% 21-15/11/2028                  | EUR                | 83 524           | 0.10            |
| 400 000                         | VOLKSBANK NV 0.250% 21-22/06/2026                    | EUR                | 354 424          | 0.41            |
| <i>Luxembourg</i>               |                                                      |                    | <i>5 502 413</i> | <i>6.34</i>     |
| 100 000                         | ACEF HOLDING 0.750% 21-14/06/2028                    | EUR                | 80 501           | 0.09            |
| 100 000                         | AXA LEM 0.375% 21-15/11/2026                         | EUR                | 87 130           | 0.10            |
| 200 000                         | CBRE GI OPEN END 0.900% 21-12/10/2029                | EUR                | 158 477          | 0.18            |
| 180 000                         | CPI PROPERTY GRO 1.625% 19-23/04/2027                | EUR                | 143 922          | 0.17            |
| 210 000                         | CPI PROPERTY GRO 2.750% 20-12/05/2026                | EUR                | 187 019          | 0.22            |
| 390 000                         | DUCHY OF LUX 0.000% 20-14/09/2032                    | EUR                | 314 729          | 0.36            |
| 1 150 000                       | EIB 1.000% 15-14/03/2031                             | EUR                | 1 054 304        | 1.21            |
| 300 000                         | EIB 1.000% 19-14/11/2042                             | EUR                | 231 935          | 0.27            |
| 390 000                         | EIB 1.125% 18-15/11/2032                             | EUR                | 351 019          | 0.40            |
| 1 070 000                       | EIB 1.250% 14-13/11/2026                             | EUR                | 1 056 521        | 1.22            |
| 430 000                         | EIB 1.500% 17-15/11/2047                             | EUR                | 359 469          | 0.41            |
| 590 000                         | EIB 1.750% 14-15/09/2045                             | EUR                | 520 903          | 0.60            |
| 100 000                         | P3 GROUP SARL 0.875% 22-26/01/2026                   | EUR                | 86 085           | 0.10            |
| 100 000                         | P3 GROUP SARL 1.625% 22-26/01/2029                   | EUR                | 73 960           | 0.09            |
| 280 000                         | PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033       | EUR                | 196 223          | 0.23            |
| 100 000                         | PROLOGIS INTL II 3.125% 22-01/06/2031                | EUR                | 94 060           | 0.11            |
| 100 000                         | SEGRO CAPITAL 0.500% 21-22/09/2031                   | EUR                | 75 169           | 0.09            |
| 400 000                         | SEGRO CAPITAL 1.875% 22-23/03/2030                   | EUR                | 350 580          | 0.40            |
| 100 000                         | SELP FINANCE SAR 0.875% 21-27/05/2029                | EUR                | 80 407           | 0.09            |
| <i>United States of America</i> |                                                      |                    | <i>5 352 340</i> | <i>6.18</i>     |
| 200 000                         | APPLE INC 0.000% 19-15/11/2025                       | EUR                | 188 455          | 0.22            |
| 250 000                         | DIGITAL EURO FIN 2.500% 19-16/01/2026                | EUR                | 240 810          | 0.28            |
| 230 000                         | ELI LILLY & CO 0.500% 21-14/09/2033                  | EUR                | 177 784          | 0.20            |
| 220 000                         | EQUINIX INC 1.000% 21-15/03/2033                     | EUR                | 162 619          | 0.19            |
| 100 000                         | FEDEX CORP 0.450% 21-04/05/2029                      | EUR                | 83 406           | 0.10            |
| 880 000                         | INT BK RECON&DEV 0.000% 20-15/01/2027                | EUR                | 817 428          | 0.94            |
| 910 000                         | INT BK RECON&DEV 0.000% 20-21/02/2030                | EUR                | 782 989          | 0.90            |
| 200 000                         | INT BK RECON&DEV 0.100% 20-17/09/2035                | EUR                | 148 797          | 0.17            |
| 680 000                         | INT BK RECON&DEV 0.125% 20-03/01/2051                | EUR                | 365 636          | 0.42            |
| 200 000                         | INT BK RECON&DEV 0.200% 21-21/01/2061                | EUR                | 93 355           | 0.11            |
| 330 000                         | INT BK RECON&DEV 0.250% 19-10/01/2050                | EUR                | 190 580          | 0.22            |
| 720 000                         | INT BK RECON&DEV 0.625% 18-22/11/2027                | EUR                | 678 625          | 0.78            |
| 400 000                         | INT BK RECON&DEV 0.700% 21-22/10/2046                | EUR                | 275 343          | 0.32            |
| 360 000                         | INT BK RECON&DEV 1.200% 18-08/08/2034                | EUR                | 317 887          | 0.37            |
| 520 000                         | INTERNATIONAL DEVEL ASSOC 0.000% 21-15/07/2031       | EUR                | 429 256          | 0.49            |
| 200 000                         | INTL DEVEL ASSOC 0.700% 22-17/01/2042                | EUR                | 146 480          | 0.17            |
| 100 000                         | INTL DEVEL ASSOC 1.750% 22-05/05/2037                | EUR                | 91 304           | 0.11            |
| 100 000                         | PROLOGIS EURO 0.375% 20-06/02/2028                   | EUR                | 85 416           | 0.10            |
| 100 000                         | PROLOGIS EURO 1.500% 22-08/02/2034                   | EUR                | 76 170           | 0.09            |
| <i>Spain</i>                    |                                                      |                    | <i>4 391 088</i> | <i>5.06</i>     |
| 300 000                         | ACCIONA FILIALES 0.375% 21-07/10/2027                | EUR                | 263 222          | 0.30            |
| 200 000                         | ACS SERVICIOS CO 1.875% 18-20/04/2026                | EUR                | 188 531          | 0.22            |
| 200 000                         | ADIF ALTA VELOC 0.550% 20-30/04/2030                 | EUR                | 175 689          | 0.20            |
| 200 000                         | ADIF ALTA VELOC 0.550% 21-31/10/2031                 | EUR                | 167 288          | 0.19            |
| 100 000                         | ADIF ALTA VELOC 0.800% 17-05/07/2023                 | EUR                | 99 965           | 0.12            |
| 100 000                         | ADIF ALTA VELOC 1.250% 18-04/05/2026                 | EUR                | 98 357           | 0.11            |
| 300 000                         | BANCO BILBAO VIZCAYA ARGENTARIA 0.750% 20-04/06/2025 | EUR                | 286 730          | 0.33            |
| 200 000                         | BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025 | EUR                | 193 751          | 0.22            |
| 100 000                         | BANCO SANTANDER 0.300% 19-04/10/2026                 | EUR                | 90 261           | 0.10            |
| 400 000                         | BANCO SANTANDER 1.125% 20-23/06/2027                 | EUR                | 360 767          | 0.42            |
| 300 000                         | BANKINTER SA 0.625% 20-06/10/2027                    | EUR                | 256 060          | 0.29            |
| 200 000                         | CAIXABANK 0.625% 19-01/10/2024                       | EUR                | 190 088          | 0.22            |

# BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity              | Denomination                                | Quotation currency | Market value     | % of net assets |
|-----------------------|---------------------------------------------|--------------------|------------------|-----------------|
| 110 000               | INSTIT CRDT OFCL 0.000% 20-30/04/2026       | EUR                | 103 450          | 0.12            |
| 100 000               | INSTIT CRDT OFCL 0.000% 21-30/04/2027       | EUR                | 91 917           | 0.11            |
| 200 000               | INSTIT CRDT OFCL 0.250% 20-30/04/2024       | EUR                | 197 329          | 0.23            |
| 200 000               | INSTIT CRDT OFCL 0.750% 18-31/10/2023       | EUR                | 199 695          | 0.23            |
| 200 000               | RED ELECTRICA FI 0.375% 20-24/07/2028       | EUR                | 179 667          | 0.21            |
| 100 000               | RED ELECTRICA FI 0.500% 21-24/05/2033       | EUR                | 80 243           | 0.09            |
| 1 360 000             | SPANISH GOVERNMENT 1.000% 21-30/07/2042     | EUR                | 968 891          | 1.12            |
| 200 000               | TELEFONICA EMIS 1.069% 19-05/02/2024        | EUR                | 199 187          | 0.23            |
| <i>Italy</i>          |                                             |                    | <i>3 687 282</i> | <i>4.24</i>     |
| 200 000               | ASSICURAZIONI 1.713% 21-30/06/2032          | EUR                | 141 444          | 0.16            |
| 150 000               | ASSICURAZIONI 2.124% 19-01/10/2030          | EUR                | 119 039          | 0.14            |
| 200 000               | FERROVIE DEL 0.375% 21-25/03/2028           | EUR                | 169 532          | 0.20            |
| 200 000               | FERROVIE DEL 0.875% 17-07/12/2023           | EUR                | 198 209          | 0.23            |
| 200 000               | INTESA SANPAOLO 0.750% 19-04/12/2024        | EUR                | 191 954          | 0.22            |
| 200 000               | INTESA SANPAOLO 0.750% 21-16/03/2028        | EUR                | 169 845          | 0.20            |
| 3 230 000             | ITALY BTPS 1.500% 21-30/04/2045             | EUR                | 2 215 908        | 2.54            |
| 200 000               | TERNA SPA 0.375% 21-23/06/2029              | EUR                | 167 678          | 0.19            |
| 200 000               | TERNA SPA 1.000% 18-23/07/2023              | EUR                | 199 284          | 0.23            |
| 120 000               | TERNA SPA 1.000% 19-10/04/2026              | EUR                | 114 389          | 0.13            |
| <i>Ireland</i>        |                                             |                    | <i>1 813 530</i> | <i>2.09</i>     |
| 1 690 000             | IRISH GOVERNMENT 1.350% 18-18/03/2031       | EUR                | 1 629 940        | 1.88            |
| 230 000               | SMURFIT KAPPA 0.500% 21-22/09/2029          | EUR                | 183 590          | 0.21            |
| <i>Finland</i>        |                                             |                    | <i>1 710 914</i> | <i>1.97</i>     |
| 400 000               | NORDEA BANK ABP 0.500% 21-19/03/2031        | EUR                | 314 463          | 0.36            |
| 1 030 000             | NORDIC INVESTMENT BANK 0.500% 18-03/11/2025 | EUR                | 998 161          | 1.15            |
| 200 000               | SBB TREASURY OYJ 0.750% 20-14/12/2028       | EUR                | 120 720          | 0.14            |
| 200 000               | SBB TREASURY OYJ 1.125% 21-26/11/2029       | EUR                | 120 671          | 0.14            |
| 200 000               | STORA ENSO OYJ 0.625% 20-02/12/2030         | EUR                | 156 899          | 0.18            |
| <i>Supranational</i>  |                                             |                    | <i>1 370 295</i> | <i>1.58</i>     |
| 650 000               | EIB 0.500% 15-15/11/2023                    | EUR                | 647 017          | 0.75            |
| 300 000               | EIB 0.500% 16-13/11/2037                    | EUR                | 226 122          | 0.26            |
| 500 000               | EIB 0.875% 15-13/09/2024                    | EUR                | 497 156          | 0.57            |
| <i>United Kingdom</i> |                                             |                    | <i>1 208 903</i> | <i>1.40</i>     |
| 400 000               | CADENT FIN PLC 0.625% 21-19/03/2030         | EUR                | 316 083          | 0.36            |
| 200 000               | CREDIT AGRICOLE 0.750% 18-05/12/2023        | EUR                | 198 038          | 0.23            |
| 190 000               | EURO BK RECON&DV 0.000% 19-10/01/2024       | EUR                | 186 899          | 0.22            |
| 210 000               | MOTABILITY OPS 0.125% 21-20/07/2028         | EUR                | 180 809          | 0.21            |
| 200 000               | NATIONAL GRID PLC 0.250% 21-01/09/2028      | EUR                | 164 823          | 0.19            |
| 100 000               | THAMES WATER UTL 0.875% 22-31/01/2028       | EUR                | 87 199           | 0.10            |
| 100 000               | THAMES WATER UTL 1.250% 22-31/01/2032       | EUR                | 75 052           | 0.09            |
| <i>Chile</i>          |                                             |                    | <i>1 084 806</i> | <i>1.24</i>     |
| 220 000               | CHILE 0.100% 21-26/01/2027                  | EUR                | 189 835          | 0.22            |
| 150 000               | CHILE 0.555% 21-21/01/2029                  | EUR                | 123 992          | 0.14            |
| 470 000               | CHILE 0.830% 19-02/07/2031                  | EUR                | 368 012          | 0.42            |
| 370 000               | CHILE 1.250% 20-29/01/2040                  | EUR                | 242 517          | 0.28            |
| 290 000               | CHILE 1.250% 21-22/01/2051                  | EUR                | 160 450          | 0.18            |
| <i>Japan</i>          |                                             |                    | <i>1 002 274</i> | <i>1.15</i>     |
| 200 000               | DEV BANK JAPAN 0.010% 20-15/10/2024         | EUR                | 193 280          | 0.22            |
| 210 000               | DEV BANK JAPAN 0.875% 18-10/10/2025         | EUR                | 204 593          | 0.24            |
| 100 000               | MITSUBISHI UFJ FINANCE 0.980% 18-09/10/2023 | EUR                | 99 255           | 0.11            |
| 150 000               | MIZUHO FINANCIAL 0.956% 17-16/10/2024       | EUR                | 145 393          | 0.17            |
| 200 000               | NTT FINANCE 0.082% 21-13/12/2025            | EUR                | 186 085          | 0.21            |
| 200 000               | NTT FINANCE 0.399% 21-13/12/2028            | EUR                | 173 668          | 0.20            |
| <i>Poland</i>         |                                             |                    | <i>684 877</i>   | <i>0.79</i>     |
| 450 000               | REPUBLIC OF POLAND 1.000% 19-07/03/2029     | EUR                | 400 899          | 0.46            |
| 300 000               | REPUBLIC OF POLAND 1.125% 18-07/08/2026     | EUR                | 283 978          | 0.33            |

# BNP Paribas Easy JPM ESG Green Social & Sustainability IG EUR Bond

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                                 | Quotation currency | Market value      | % of net assets |
|-----------------------------------|----------------------------------------------|--------------------|-------------------|-----------------|
| <i>Australia</i>                  |                                              |                    |                   |                 |
| 200 000                           | ANZ BANKING 0.625% 18-21/02/2023             | EUR                | 669 312           | 0.77            |
| 200 000                           | NATIONAL AUSTRALIA BANK 0.625% 18-30/08/2023 | EUR                | 200 071           | 0.23            |
| 100 000                           | NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028 | EUR                | 198 514           | 0.23            |
| 100 000                           | WESTPAC BANKING 0.625% 22-24/05/2028         | EUR                | 96 512            | 0.11            |
| 180 000                           | WESTPAC BANKING 0.625% 17-22/11/2024         | EUR                | 174 215           | 0.20            |
| <i>Switzerland</i>                |                                              |                    |                   |                 |
| 540 000                           | EUROFIMA 0.100% 20-20/05/2030                | EUR                | 659 337           | 0.76            |
| 200 000                           | EUROFIMA 0.250% 18-09/02/2024                | EUR                | 462 255           | 0.53            |
| 200 000                           | EUROFIMA 0.250% 18-09/02/2024                | EUR                | 197 082           | 0.23            |
| <i>Sweden</i>                     |                                              |                    |                   |                 |
| 330 000                           | SBAB BANK AB 0.125% 21-27/08/2026            | EUR                | 542 789           | 0.62            |
| 170 000                           | SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027   | EUR                | 298 386           | 0.34            |
| 170 000                           | SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027   | EUR                | 145 297           | 0.17            |
| 100 000                           | SVENSKA HANDELSBANKEN 0.375% 18-03/07/2023   | EUR                | 99 106            | 0.11            |
| <i>Canada</i>                     |                                              |                    |                   |                 |
| 250 000                           | CPPIB CAPITAL 0.250% 20-06/04/2027           | EUR                | 494 518           | 0.57            |
| 200 000                           | ONTARIO TEACHERS 0.050% 20-25/11/2030        | EUR                | 232 102           | 0.27            |
| 200 000                           | ONTARIO TEACHERS 0.050% 20-25/11/2030        | EUR                | 165 450           | 0.19            |
| 100 000                           | ROYAL BK CANADA 0.250% 19-02/05/2024         | EUR                | 96 966            | 0.11            |
| <i>Hong Kong</i>                  |                                              |                    |                   |                 |
| 200 000                           | HONG KONG 0.000% 21-24/11/2026               | EUR                | 322 094           | 0.37            |
| 200 000                           | HONG KONG 0.000% 21-24/11/2026               | EUR                | 181 000           | 0.21            |
| 200 000                           | HONG KONG 1.000% 21-24/11/2041               | EUR                | 141 094           | 0.16            |
| <i>Mexico</i>                     |                                              |                    |                   |                 |
| 200 000                           | UNITED MEXICAN 1.350% 20-18/09/2027          | EUR                | 321 748           | 0.37            |
| 200 000                           | UNITED MEXICAN 1.350% 20-18/09/2027          | EUR                | 175 500           | 0.20            |
| 210 000                           | UNITED MEXICAN 2.250% 21-12/08/2036          | EUR                | 146 248           | 0.17            |
| <i>Norway</i>                     |                                              |                    |                   |                 |
| 370 000                           | SPAREBANK 1 SMN 0.010% 21-18/02/2028         | EUR                | 314 619           | 0.36            |
| 370 000                           | SPAREBANK 1 SMN 0.010% 21-18/02/2028         | EUR                | 314 619           | 0.36            |
| <i>South Korea</i>                |                                              |                    |                   |                 |
| 200 000                           | EXP-IMP BK KOREA 0.000% 21-19/10/2024        | EUR                | 292 226           | 0.33            |
| 200 000                           | EXP-IMP BK KOREA 0.000% 21-19/10/2024        | EUR                | 192 817           | 0.22            |
| 100 000                           | LG CHEM LTD 0.500% 19-15/04/2023             | EUR                | 99 409            | 0.11            |
| <i>Hungary</i>                    |                                              |                    |                   |                 |
| 390 000                           | REPUBLIC OF HUNGARY 1.750% 20-05/06/2035     | EUR                | 276 211           | 0.32            |
| 390 000                           | REPUBLIC OF HUNGARY 1.750% 20-05/06/2035     | EUR                | 276 211           | 0.32            |
| <i>Romania</i>                    |                                              |                    |                   |                 |
| 100 000                           | NE PROPERTY 2.000% 22-20/01/2030             | EUR                | 247 158           | 0.28            |
| 100 000                           | NE PROPERTY 2.000% 22-20/01/2030             | EUR                | 71 908            | 0.08            |
| 200 000                           | NE PROPERTY 3.375% 20-14/07/2027             | EUR                | 175 250           | 0.20            |
| <i>Philippines</i>                |                                              |                    |                   |                 |
| 120 000                           | ASIAN DEV BANK 0.000% 19-24/10/2029          | EUR                | 200 724           | 0.23            |
| 120 000                           | ASIAN DEV BANK 0.000% 19-24/10/2029          | EUR                | 104 043           | 0.12            |
| 100 000                           | ASIAN DEV BANK 0.350% 18-16/07/2025          | EUR                | 96 681            | 0.11            |
| <i>Austria</i>                    |                                              |                    |                   |                 |
| 200 000                           | RAIFFEISEN BK IN 0.375% 19-25/09/2026        | EUR                | 174 709           | 0.20            |
| 200 000                           | RAIFFEISEN BK IN 0.375% 19-25/09/2026        | EUR                | 174 709           | 0.20            |
| <i>Denmark</i>                    |                                              |                    |                   |                 |
| 170 000                           | DANSKE BANK A/S 1.625% 19-15/03/2024         | EUR                | 168 633           | 0.19            |
| 170 000                           | DANSKE BANK A/S 1.625% 19-15/03/2024         | EUR                | 168 633           | 0.19            |
| <i>Peru</i>                       |                                              |                    |                   |                 |
| 200 000                           | REPUBLIC OF PERU 1.950% 21-17/11/2036        | EUR                | 137 750           | 0.16            |
| 200 000                           | REPUBLIC OF PERU 1.950% 21-17/11/2036        | EUR                | 137 750           | 0.16            |
| <i>British Virgin Islands</i>     |                                              |                    |                   |                 |
| 100 000                           | TALENT YIELD 1.000% 20-24/09/2025            | EUR                | 94 611            | 0.11            |
| 100 000                           | TALENT YIELD 1.000% 20-24/09/2025            | EUR                | 94 611            | 0.11            |
| <i>United Arab Emirates</i>       |                                              |                    |                   |                 |
| 100 000                           | FIRST ABU DHABI 1.625% 22-07/04/2027         | EUR                | 94 412            | 0.11            |
| 100 000                           | FIRST ABU DHABI 1.625% 22-07/04/2027         | EUR                | 94 412            | 0.11            |
| <i>Liechtenstein</i>              |                                              |                    |                   |                 |
| 100 000                           | SWISS LIFE FIN I 0.500% 21-15/09/2031        | EUR                | 77 899            | 0.09            |
| 100 000                           | SWISS LIFE FIN I 0.500% 21-15/09/2031        | EUR                | 77 899            | 0.09            |
| <b>Total securities portfolio</b> |                                              |                    | <b>85 942 843</b> | <b>98.96</b>    |

# BNP Paribas Easy Low Carbon 100 Europe PAB®

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                          | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                       |                    | 685 541 745        | 99.55           |
| <b>Shares</b>                                                                                                    |                                       |                    | <b>685 541 744</b> | <b>99.55</b>    |
| <i>United Kingdom</i>                                                                                            |                                       |                    | <i>164 894 965</i> | <i>23.96</i>    |
| 254 720                                                                                                          | ASTRAZENECA PLC                       | GBP                | 31 958 364         | 4.64            |
| 219 469                                                                                                          | BARRATT DEVELOPMENTS PLC              | GBP                | 1 166 184          | 0.17            |
| 1 873 852                                                                                                        | BT GROUP PLC                          | GBP                | 4 055 514          | 0.59            |
| 92 479                                                                                                           | BURBERRY GROUP PLC                    | GBP                | 1 762 988          | 0.26            |
| 22 516                                                                                                           | CRODA INTERNATIONAL PLC               | GBP                | 1 692 885          | 0.25            |
| 328 983                                                                                                          | DIAGEO PLC                            | GBP                | 13 492 966         | 1.96            |
| 887 924                                                                                                          | GLAXOSMITHKLINE PLC                   | GBP                | 18 212 344         | 2.64            |
| 86 421                                                                                                           | HALMA PLC                             | GBP                | 2 016 959          | 0.29            |
| 38 817                                                                                                           | INTERCONTINENTAL HOTELS GROU          | GBP                | 1 961 593          | 0.28            |
| 912 634                                                                                                          | INTERNATIONAL CONSOLIDATED AIRLINE-DI | GBP                | 1 141 005          | 0.17            |
| 1 085 261                                                                                                        | LEGAL & GENERAL GROUP PLC             | GBP                | 3 019 517          | 0.44            |
| 79 111                                                                                                           | LINDE PLC                             | EUR                | 21 672 458         | 3.15            |
| 71 950                                                                                                           | LONDON STOCK EXCHANGE GROUP           | GBP                | 6 379 210          | 0.93            |
| 546 743                                                                                                          | PRUDENTIAL PLC                        | GBP                | 6 453 193          | 0.94            |
| 318 109                                                                                                          | RECKITT BENCKISER GROUP PLC           | GBP                | 22 801 261         | 3.31            |
| 381 293                                                                                                          | SEGRO PLC                             | GBP                | 4 326 754          | 0.63            |
| 59 643                                                                                                           | SEVERN TRENT PLC                      | GBP                | 1 883 937          | 0.27            |
| 100 466                                                                                                          | SMITHS GROUP PLC                      | GBP                | 1 633 389          | 0.24            |
| 158 804                                                                                                          | ST JAMESS PLACE PLC                   | GBP                | 2 033 938          | 0.30            |
| 7 229 761                                                                                                        | VODAFONE GROUP PLC                    | GBP                | 10 638 029         | 1.54            |
| 47 478                                                                                                           | WHITBREAD PLC                         | GBP                | 1 366 757          | 0.20            |
| 545 513                                                                                                          | WPP PLC                               | GBP                | 5 225 720          | 0.76            |
| <i>France</i>                                                                                                    |                                       |                    | <i>146 380 524</i> | <i>21.27</i>    |
| 104 288                                                                                                          | ALSTOM                                | EUR                | 2 251 578          | 0.33            |
| 379 934                                                                                                          | AXA SA                                | EUR                | 8 229 370          | 1.20            |
| 58 381                                                                                                           | CAPGEMINI SE                          | EUR                | 9 542 374          | 1.39            |
| 104 656                                                                                                          | DANONE                                | EUR                | 5 573 979          | 0.81            |
| 17 989                                                                                                           | EIFFAGE SA                            | EUR                | 1 544 895          | 0.22            |
| 8 847                                                                                                            | EUROAPI SASU                          | EUR                | 133 183            | 0.02            |
| 130 732                                                                                                          | GETLINK SE                            | EUR                | 2 200 220          | 0.32            |
| 5 680                                                                                                            | HERMES INTERNATIONAL                  | EUR                | 6 060 560          | 0.88            |
| 69 986                                                                                                           | LEGRAND SA                            | EUR                | 4 931 214          | 0.72            |
| 45 670                                                                                                           | LOREAL                                | EUR                | 15 039 131         | 2.18            |
| 55 408                                                                                                           | LVMH                                  | EUR                | 32 230 834         | 4.68            |
| 162 081                                                                                                          | MICHELIN (CGDE)                       | EUR                | 4 210 054          | 0.61            |
| 58 948                                                                                                           | NEOEN SA                              | EUR                | 2 119 770          | 0.31            |
| 468 884                                                                                                          | ORANGE                                | EUR                | 5 260 878          | 0.76            |
| 101 295                                                                                                          | PUBLICIS GROUPE                       | EUR                | 4 726 425          | 0.69            |
| 203 490                                                                                                          | SANOFI AVENTIS                        | EUR                | 19 604 227         | 2.85            |
| 146 367                                                                                                          | SCHNEIDER ELECTRIC SE                 | EUR                | 16 524 834         | 2.40            |
| 296 649                                                                                                          | SOCIETE GENERALE SA                   | EUR                | 6 196 998          | 0.90            |
| <i>Switzerland</i>                                                                                               |                                       |                    | <i>123 298 328</i> | <i>17.89</i>    |
| 102 087                                                                                                          | CIE FINANCIERE RICHEMONT - REG        | CHF                | 10 367 813         | 1.51            |
| 8 528                                                                                                            | GEBERIT AG - REG                      | CHF                | 3 909 128          | 0.57            |
| 1 259                                                                                                            | GIVAUDAN - REG                        | CHF                | 4 222 663          | 0.61            |
| 62 264                                                                                                           | LOGITECH INTERNATIONAL - REG          | CHF                | 3 102 314          | 0.45            |
| 404 709                                                                                                          | NESTLE SA - REG                       | CHF                | 45 060 216         | 6.53            |
| 431 583                                                                                                          | NOVARTIS AG - REG                     | CHF                | 34 862 110         | 5.05            |
| 29 629                                                                                                           | SIKA AG - REG                         | CHF                | 6 512 519          | 0.95            |
| 60 620                                                                                                           | SWISS RE AG                           | CHF                | 4 480 635          | 0.65            |
| 25 989                                                                                                           | ZURICH INSURANCE GROUP AG             | CHF                | 10 780 930         | 1.57            |
| <i>Germany</i>                                                                                                   |                                       |                    | <i>83 617 232</i>  | <i>12.13</i>    |
| 41 782                                                                                                           | BEIERSDORF AG                         | EUR                | 4 072 909          | 0.59            |
| 31 241                                                                                                           | CONTINENTAL AG                        | EUR                | 2 077 527          | 0.30            |
| 294 095                                                                                                          | DEUTSCHE POST AG - REG                | EUR                | 10 510 955         | 1.53            |

# BNP Paribas Easy Low Carbon 100 Europe PAB®

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                          | Quotation currency | Market value      | % of net assets |
|------------------------|---------------------------------------|--------------------|-------------------|-----------------|
| 109 795                | ENCAVIS AG                            | EUR                | 1 918 668         | 0.28            |
| 89 144                 | FRESENIUS SE & CO KGAA                | EUR                | 2 576 262         | 0.37            |
| 531 823                | INFINEON TECHNOLOGIES AG              | EUR                | 12 279 793        | 1.78            |
| 32 233                 | KNORR-BREMSE AG                       | EUR                | 1 754 120         | 0.25            |
| 28 017                 | MUENCHENER RUECKVERSICHERUNG AG - REG | EUR                | 6 281 411         | 0.91            |
| 135 997                | NORDEX SE                             | EUR                | 1 106 472         | 0.16            |
| 418 915                | SAP SE                                | EUR                | 36 416 281        | 5.28            |
| 51 892                 | SIEMENS ENERGY AG                     | EUR                | 725 710           | 0.11            |
| 21 697                 | SYMRISE AG                            | EUR                | 2 253 233         | 0.33            |
| 65 861                 | ZALANDO SE                            | EUR                | 1 643 891         | 0.24            |
| <i>Denmark</i>         |                                       |                    | <i>45 871 743</i> | <i>6.66</i>     |
| 18 778                 | CARLSBERG AS - B                      | DKK                | 2 282 656         | 0.33            |
| 50 822                 | DSV A/S                               | DKK                | 6 773 852         | 0.98            |
| 278 006                | NOVO NORDISK A/S - B                  | DKK                | 29 428 079        | 4.27            |
| 32 418                 | NOVOZYMES A/S - B                     | DKK                | 1 857 028         | 0.27            |
| 8 534                  | ROCKWOOL INTERNATIONAL A/S - B        | DKK                | 1 833 227         | 0.27            |
| 183 406                | VESTAS WIND SYSTEMS A/S               | DKK                | 3 696 901         | 0.54            |
| <i>Spain</i>           |                                       |                    | <i>32 627 460</i> | <i>4.74</i>     |
| 4 864 250              | BANCO SANTANDER SA                    | EUR                | 13 075 104        | 1.90            |
| 124 819                | CELLNEX TELECOM SAU                   | EUR                | 4 622 048         | 0.67            |
| 98 479                 | EDP RENOVAVEIS SA                     | EUR                | 2 217 747         | 0.32            |
| 271 551                | INDUSTRIA DE DISEÑO TEXTIL            | EUR                | 5 862 786         | 0.85            |
| 117 218                | RED ELECTRICA CORPORACION SA          | EUR                | 2 112 854         | 0.31            |
| 145 800                | SIEMENS GAMESA RENEWABLE ENERGY SA    | EUR                | 2 611 278         | 0.38            |
| 104 970                | SOLARIA ENERGIA Y MEDIO AMBI          | EUR                | 2 125 643         | 0.31            |
| <i>Sweden</i>          |                                       |                    | <i>26 433 545</i> | <i>3.84</i>     |
| 67 383                 | ALFA LAVAL AB                         | SEK                | 1 551 052         | 0.23            |
| 232 542                | ASSA ABLOY AB - B                     | SEK                | 4 716 762         | 0.68            |
| 642 339                | ATLAS COPCO AB-A SHS                  | SEK                | 5 730 186         | 0.83            |
| 143 721                | EPIROC AB-A                           | SEK                | 2 118 960         | 0.31            |
| 289 482                | ESSITY AKTIEBOLAG - B                 | SEK                | 7 217 358         | 1.05            |
| 121 399                | SVENSKA CELLULOSA AB SCA - B          | SEK                | 1 731 495         | 0.25            |
| 412 709                | SVENSKA HANDELSBANKEN - A             | SEK                | 3 367 732         | 0.49            |
| <i>The Netherlands</i> |                                       |                    | <i>20 746 291</i> | <i>3.01</i>     |
| 16 163                 | ASM INTERNATIONAL NV                  | EUR                | 3 856 492         | 0.56            |
| 243 018                | CNH INDUSTRIAL NV                     | EUR                | 2 678 058         | 0.39            |
| 27 341                 | KONINKLIJKE DSM NV                    | EUR                | 3 748 451         | 0.54            |
| 191 037                | KONINKLIJKE PHILIPS NV                | EUR                | 3 926 766         | 0.57            |
| 42 959                 | UNIBAIL-RODAMCO-WESTFIELD             | EUR                | 2 089 955         | 0.30            |
| 232 391                | UNIVERSAL MUSIC GROUP NV              | EUR                | 4 446 569         | 0.65            |
| <i>Finland</i>         |                                       |                    | <i>17 658 455</i> | <i>2.57</i>     |
| 1 428 851              | NOKIA OYJ                             | EUR                | 6 343 384         | 0.92            |
| 1 063 945              | NORDEA BANK ABP                       | EUR                | 8 932 882         | 1.30            |
| 159 184                | STORA ENSO OYJ - R                    | EUR                | 2 382 189         | 0.35            |
| <i>Belgium</i>         |                                       |                    | <i>7 275 491</i>  | <i>1.06</i>     |
| 14 645                 | ELIA SYSTEM OPERATOR SA/NV            | EUR                | 1 980 004         | 0.29            |
| 77 658                 | KBC GROEP NV                          | EUR                | 4 157 809         | 0.60            |
| 34 144                 | UMICORE                               | EUR                | 1 137 678         | 0.17            |
| <i>Norway</i>          |                                       |                    | <i>7 259 990</i>  | <i>1.05</i>     |
| 249 318                | DNB BANK ASA                          | NOK                | 4 261 609         | 0.62            |
| 1 394 995              | NEL ASA                               | NOK                | 1 615 986         | 0.23            |
| 168 656                | SCATEC SOLAR ASA                      | NOK                | 1 382 395         | 0.20            |
| <i>Ireland</i>         |                                       |                    | <i>4 679 110</i>  | <i>0.68</i>     |
| 35 741                 | KINGSPAN GROUP PLC                    | EUR                | 2 051 533         | 0.30            |
| 81 907                 | SMURFIT KAPPA GROUP PLC               | EUR                | 2 627 577         | 0.38            |
| <i>South Africa</i>    |                                       |                    | <i>2 719 859</i>  | <i>0.39</i>     |
| 160 911                | MONDI PLC                             | GBP                | 2 719 859         | 0.39            |

# BNP Paribas Easy Low Carbon 100 Europe PAB®

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination                    | Quotation currency | Market value       | % of net assets |
|-----------------------------------|---------------------------------|--------------------|--------------------|-----------------|
|                                   | <i>Italy</i>                    |                    | <i>2 078 751</i>   | <i>0.30</i>     |
| 277 611                           | TERNA SPA                       | EUR                | 2 078 751          | 0.30            |
|                                   | <b>Warrants, Rights</b>         |                    | <b>1</b>           | <b>0.00</b>     |
| 3                                 | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 1                  | 0.00            |
| <b>Total securities portfolio</b> |                                 |                    | <b>685 541 745</b> | <b>99.55</b>    |

# BNP Paribas Easy Low Carbon 100 Eurozone PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                          | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                       |                    | 20 084 989        | 99.90           |
|                                                                                                                  | <b>Shares</b>                         |                    | <b>20 084 985</b> | <b>99.90</b>    |
|                                                                                                                  | <i>France</i>                         |                    | <i>7 367 005</i>  | <i>36.67</i>    |
| 4 088                                                                                                            | ACCOR SA                              | EUR                | 105 593           | 0.53            |
| 4 008                                                                                                            | ALSTOM                                | EUR                | 86 533            | 0.43            |
| 3 532                                                                                                            | ALTEN                                 | EUR                | 366 622           | 1.82            |
| 545                                                                                                              | AMUNDI SA                             | EUR                | 28 449            | 0.14            |
| 579                                                                                                              | ARKEMA                                | EUR                | 49 169            | 0.24            |
| 10 670                                                                                                           | AXA SA                                | EUR                | 231 112           | 1.15            |
| 1 952                                                                                                            | CAPGEMINI SE                          | EUR                | 319 054           | 1.59            |
| 1 168                                                                                                            | COVIVIO                               | EUR                | 61 846            | 0.31            |
| 5 026                                                                                                            | DANONE                                | EUR                | 267 685           | 1.33            |
| 2 752                                                                                                            | EIFFAGE SA                            | EUR                | 236 342           | 1.18            |
| 438                                                                                                              | EUROAPI SASU                          | EUR                | 6 594             | 0.03            |
| 1 170                                                                                                            | GEICINA SA                            | EUR                | 104 130           | 0.52            |
| 5 024                                                                                                            | GETLINK SE                            | EUR                | 84 554            | 0.42            |
| 264                                                                                                              | HERMES INTERNATIONAL                  | EUR                | 281 688           | 1.40            |
| 5 037                                                                                                            | KLEPIERRE                             | EUR                | 92 479            | 0.46            |
| 2 365                                                                                                            | LA FRANCAISE DES JEUX SAEM            | EUR                | 78 092            | 0.39            |
| 2 892                                                                                                            | LEGRAND SA                            | EUR                | 203 770           | 1.01            |
| 2 119                                                                                                            | LOREAL                                | EUR                | 697 786           | 3.47            |
| 2 568                                                                                                            | LVMH                                  | EUR                | 1 493 805         | 7.44            |
| 1 997                                                                                                            | NEOEN SA                              | EUR                | 71 812            | 0.36            |
| 308                                                                                                              | NEXANS SA                             | EUR                | 22 777            | 0.11            |
| 11 615                                                                                                           | ORANGE                                | EUR                | 130 320           | 0.65            |
| 4 835                                                                                                            | PUBLICIS GROUPE                       | EUR                | 225 601           | 1.12            |
| 10 805                                                                                                           | SANOFI AVENTIS                        | EUR                | 1 040 953         | 5.19            |
| 6 031                                                                                                            | SCHNEIDER ELECTRIC SE                 | EUR                | 680 900           | 3.39            |
| 265                                                                                                              | SEB SA                                | EUR                | 24 261            | 0.12            |
| 9 298                                                                                                            | SOCIETE GENERALE SA                   | EUR                | 194 235           | 0.97            |
| 161                                                                                                              | SOPRA STERIA GROUP                    | EUR                | 22 959            | 0.11            |
| 8 569                                                                                                            | VALEO SA                              | EUR                | 157 884           | 0.79            |
|                                                                                                                  | <i>Germany</i>                        |                    | <i>4 506 974</i>  | <i>22.41</i>    |
| 1 834                                                                                                            | ADIDAS AG                             | EUR                | 309 506           | 1.54            |
| 4 390                                                                                                            | BEIERSDORF AG                         | EUR                | 427 937           | 2.13            |
| 3 732                                                                                                            | CONTINENTAL AG                        | EUR                | 248 178           | 1.23            |
| 1 441                                                                                                            | DEUTSCHE BOERSE AG                    | EUR                | 229 984           | 1.14            |
| 12 107                                                                                                           | DEUTSCHE POST AG - REG                | EUR                | 432 704           | 2.15            |
| 22 102                                                                                                           | DEUTSCHE TELEKOM AG - REG             | EUR                | 418 744           | 2.08            |
| 4 220                                                                                                            | ENCAVIS AG                            | EUR                | 73 745            | 0.37            |
| 2 219                                                                                                            | EVONIK INDUSTRIES AG                  | EUR                | 45 179            | 0.22            |
| 1 387                                                                                                            | FRESENIUS MEDICAL CARE AG             | EUR                | 66 063            | 0.33            |
| 3 216                                                                                                            | FRESENIUS SE & CO KGAA                | EUR                | 92 942            | 0.46            |
| 1 618                                                                                                            | GEA GROUP AG                          | EUR                | 53 216            | 0.26            |
| 366                                                                                                              | GERRESHEIMER AG                       | EUR                | 22 692            | 0.11            |
| 1 683                                                                                                            | HANNOVER RUECK SE                     | EUR                | 233 096           | 1.16            |
| 26 032                                                                                                           | INFINEON TECHNOLOGIES AG              | EUR                | 601 079           | 2.99            |
| 1 077                                                                                                            | KION GROUP AG                         | EUR                | 42 638            | 0.21            |
| 1 239                                                                                                            | KNORR-BREMSE AG                       | EUR                | 67 426            | 0.34            |
| 1 069                                                                                                            | LANXESS AG                            | EUR                | 36 538            | 0.18            |
| 906                                                                                                              | MERCK KGAA                            | EUR                | 145 866           | 0.73            |
| 724                                                                                                              | MUENCHENER RUECKVERSICHERUNG AG - REG | EUR                | 162 321           | 0.81            |
| 5 227                                                                                                            | NORDEX SE                             | EUR                | 42 527            | 0.21            |
| 6 865                                                                                                            | SAP SE                                | EUR                | 596 774           | 2.97            |
| 2 812                                                                                                            | SIEMENS ENERGY AG                     | EUR                | 39 326            | 0.20            |
| 1 141                                                                                                            | SYMRISE AG                            | EUR                | 118 493           | 0.59            |

# BNP Paribas Easy Low Carbon 100 Eurozone PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                       | Quotation currency | Market value     | % of net assets |
|------------------------|------------------------------------|--------------------|------------------|-----------------|
| <i>Spain</i>           |                                    |                    | <i>2 078 290</i> | <i>10.33</i>    |
| 831                    | ACCIONA SA                         | EUR                | 145 841          | 0.73            |
| 11 057                 | AMADEUS IT GROUP SA                | EUR                | 587 790          | 2.92            |
| 67 999                 | BANCO BILBAO VIZCAYA ARGENTARIA    | EUR                | 294 470          | 1.46            |
| 74 732                 | BANCO SANTANDER SA                 | EUR                | 200 880          | 1.00            |
| 4 572                  | CELLNEX TELECOM SAU                | EUR                | 169 301          | 0.84            |
| 3 785                  | EDP RENOVAVEIS SA                  | EUR                | 85 238           | 0.42            |
| 1 963                  | GRIFOLS SA                         | EUR                | 35 403           | 0.18            |
| 13 715                 | INDUSTRIA DE DISENO TEXTIL         | EUR                | 296 107          | 1.47            |
| 4 505                  | RED ELECTRICA CORPORACION SA       | EUR                | 81 203           | 0.40            |
| 5 604                  | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                | 100 368          | 0.50            |
| 4 034                  | SOLARIA ENERGIA Y MEDIO AMBI       | EUR                | 81 689           | 0.41            |
| <i>United Kingdom</i>  |                                    |                    | <i>1 948 839</i> | <i>9.71</i>     |
| 4 181                  | LINDE PLC                          | EUR                | 1 145 384        | 5.71            |
| 18 547                 | UNILEVER PLC                       | EUR                | 803 455          | 4.00            |
| <i>The Netherlands</i> |                                    |                    | <i>1 802 172</i> | <i>8.96</i>     |
| 1 515                  | ARCADIS NV                         | EUR                | 48 632           | 0.24            |
| 794                    | ASM INTERNATIONAL NV               | EUR                | 189 448          | 0.94            |
| 9 967                  | CNH INDUSTRIAL NV                  | EUR                | 109 836          | 0.55            |
| 778                    | CORBION NV                         | EUR                | 22 453           | 0.11            |
| 640                    | EURONEXT NV - W/I                  | EUR                | 49 856           | 0.25            |
| 3 112                  | HEINEKEN NV                        | EUR                | 270 744          | 1.35            |
| 2 016                  | KONINKLIJKE DSM NV                 | EUR                | 276 394          | 1.37            |
| 19 339                 | KONINKLIJKE KPN NV                 | EUR                | 65 772           | 0.33            |
| 10 170                 | KONINKLIJKE PHILIPS NV             | EUR                | 209 044          | 1.04            |
| 1 923                  | NN GROUP NV - W/I                  | EUR                | 83 343           | 0.41            |
| 1 142                  | RANDSTAD HOLDING NV                | EUR                | 52 760           | 0.26            |
| 2 305                  | SIGNIFY NV                         | EUR                | 72 907           | 0.36            |
| 2 850                  | UNIBAIL-RODAMCO-WESTFIELD          | EUR                | 138 653          | 0.69            |
| 11 097                 | UNIVERSAL MUSIC GROUP NV           | EUR                | 212 330          | 1.06            |
| <i>Belgium</i>         |                                    |                    | <i>901 122</i>   | <i>4.47</i>     |
| 10 077                 | ANHEUSER - BUSCH INBEV SA/NV       | EUR                | 517 555          | 2.57            |
| 598                    | ELIA SYSTEM OPERATOR SA/NV         | EUR                | 80 850           | 0.40            |
| 2 416                  | KBC GROEP NV                       | EUR                | 129 353          | 0.64            |
| 759                    | SOLVAY SA                          | EUR                | 58 686           | 0.29            |
| 680                    | UCB SA                             | EUR                | 54 835           | 0.27            |
| 1 796                  | UMICORE                            | EUR                | 59 843           | 0.30            |
| <i>Finland</i>         |                                    |                    | <i>820 731</i>   | <i>4.07</i>     |
| 1 125                  | HUHTAMAKI OYJ                      | EUR                | 42 525           | 0.21            |
| 52 214                 | NOKIA OYJ                          | EUR                | 231 804          | 1.15            |
| 6 222                  | NOKIAN RENKAAT OYJ                 | EUR                | 64 895           | 0.32            |
| 40 627                 | NORDEA BANK ABP                    | EUR                | 341 104          | 1.70            |
| 7 152                  | OUTOTEC OYJ                        | EUR                | 51 137           | 0.25            |
| 5 965                  | STORA ENSO OYJ - R                 | EUR                | 89 266           | 0.44            |
| <i>Ireland</i>         |                                    |                    | <i>250 415</i>   | <i>1.25</i>     |
| 8 263                  | BANK OF IRELAND GROUP PLC          | EUR                | 49 842           | 0.25            |
| 1 617                  | KINGSPAN GROUP PLC                 | EUR                | 92 816           | 0.46            |
| 3 359                  | SMURFIT KAPPA GROUP PLC            | EUR                | 107 757          | 0.54            |
| <i>Austria</i>         |                                    |                    | <i>224 164</i>   | <i>1.11</i>     |
| 878                    | ANDRITZ AG                         | EUR                | 33 750           | 0.17            |
| 15 438                 | RAIFFEISEN BANK INTERNATIONAL      | EUR                | 159 629          | 0.79            |
| 1 518                  | VOESTALPINE AG                     | EUR                | 30 785           | 0.15            |
| <i>Italy</i>           |                                    |                    | <i>175 204</i>   | <i>0.87</i>     |
| 4 594                  | ASSICURAZIONI GENERALI             | EUR                | 69 944           | 0.35            |
| 964                    | AZIMUT HOLDING SPA                 | EUR                | 15 988           | 0.08            |
| 11 922                 | TERNA SPA                          | EUR                | 89 272           | 0.44            |

# BNP Paribas Easy Low Carbon 100 Eurozone PAB

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination                    | Quotation currency | Market value      | % of net assets |
|-----------------------------------|---------------------------------|--------------------|-------------------|-----------------|
|                                   | <i>Luxembourg</i>               |                    | <i>10 069</i>     | <i>0.05</i>     |
| 217                               | BEFESA SA                       | EUR                | 10 069            | 0.05            |
|                                   | <b>Warrants, Rights</b>         |                    | <b>4</b>          | <b>0.00</b>     |
| 9                                 | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 4                 | 0.00            |
| <b>Total securities portfolio</b> |                                 |                    | <b>20 084 989</b> | <b>99.90</b>    |

# BNP Paribas Easy Low Carbon 300 World PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                       | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                    |                    | 14 887 637        | 99.85           |
| <b>Shares</b>                                                                                                    |                                    |                    | <b>14 887 627</b> | <b>99.85</b>    |
| <i>United States of America</i>                                                                                  |                                    |                    | <i>6 373 335</i>  | <i>42.83</i>    |
| 1 412                                                                                                            | ABBVIE INC                         | USD                | 206 859           | 1.40            |
| 3 305                                                                                                            | ADVANCED MICRO DEVICES             | USD                | 241 745           | 1.63            |
| 272                                                                                                              | AGILENT TECHNOLOGIES INC           | USD                | 30 901            | 0.21            |
| 176                                                                                                              | AIR PRODUCTS AND CHEMICALS INC     | USD                | 40 484            | 0.27            |
| 386                                                                                                              | ALLSTATE CORP                      | USD                | 46 791            | 0.31            |
| 124                                                                                                              | AMERIPRISE FINANCIAL INC           | USD                | 28 191            | 0.19            |
| 421                                                                                                              | AMGEN INC                          | USD                | 97 976            | 0.66            |
| 955                                                                                                              | ANALOG DEVICES INC                 | USD                | 133 451           | 0.90            |
| 181                                                                                                              | ANTHEM INC                         | USD                | 83 550            | 0.56            |
| 1 201                                                                                                            | APPLIED MATERIALS INC              | USD                | 104 517           | 0.70            |
| 51                                                                                                               | ARCHER DANIELS MIDLAND CO          | USD                | 3 786             | 0.03            |
| 135                                                                                                              | AVALONBAY COMMUNITIES INC          | USD                | 25 084            | 0.17            |
| 1 654                                                                                                            | BANK OF AMERICA CORP               | USD                | 49 251            | 0.33            |
| 476                                                                                                              | BANK OF NEW YORK MELLON CORP       | USD                | 18 991            | 0.13            |
| 120                                                                                                              | BIOGEN INC                         | USD                | 23 409            | 0.16            |
| 172                                                                                                              | BLACKROCK INC                      | USD                | 100 201           | 0.67            |
| 1 701                                                                                                            | BRISTOL-MYERS SQUIBB CO            | USD                | 125 283           | 0.84            |
| 268                                                                                                              | CBRE GROUP INC - A                 | USD                | 18 870            | 0.13            |
| 245                                                                                                              | CIGNA CORP                         | USD                | 61 756            | 0.41            |
| 2 137                                                                                                            | CISCO SYSTEMS INC                  | USD                | 87 160            | 0.58            |
| 1 240                                                                                                            | CITIGROUP INC                      | USD                | 54 548            | 0.37            |
| 1 350                                                                                                            | COCA-COLA                          | USD                | 81 236            | 0.54            |
| 726                                                                                                              | COLGATE-PALMOLIVE CO               | USD                | 55 652            | 0.37            |
| 209                                                                                                              | ECOLAB INC                         | USD                | 30 739            | 0.21            |
| 537                                                                                                              | ELI LILLY & CO                     | USD                | 166 542           | 1.12            |
| 47                                                                                                               | EMBECTA CORP                       | USD                | 1 138             | 0.01            |
| 192                                                                                                              | ENPHASE ENERGY INC                 | USD                | 35 856            | 0.24            |
| 83                                                                                                               | EQUINIX INC                        | USD                | 52 162            | 0.35            |
| 210                                                                                                              | ESTEE LAUDER COMPANIES - A         | USD                | 51 156            | 0.34            |
| 909                                                                                                              | FIFTH THIRD BANCORP                | USD                | 29 215            | 0.20            |
| 492                                                                                                              | FIRST SOLAR INC                    | USD                | 32 063            | 0.22            |
| 547                                                                                                              | GENERAL MILLS INC                  | USD                | 39 477            | 0.26            |
| 1 057                                                                                                            | GILEAD SCIENCES INC                | USD                | 62 493            | 0.42            |
| 348                                                                                                              | HILTON WORLDWIDE HOLDINGS INC      | USD                | 37 095            | 0.25            |
| 666                                                                                                              | HOME DEPOT INC                     | USD                | 174 723           | 1.17            |
| 101                                                                                                              | HUMANA INC                         | USD                | 45 220            | 0.30            |
| 124                                                                                                              | ILLUMINA INC                       | USD                | 21 867            | 0.15            |
| 2 155                                                                                                            | INTEL CORP                         | USD                | 77 114            | 0.52            |
| 211                                                                                                              | INTERNATIONAL FLAVORS & FRAGRANCES | USD                | 24 042            | 0.16            |
| 2 034                                                                                                            | JOHNSON & JOHNSON                  | USD                | 345 358           | 2.33            |
| 909                                                                                                              | JOHNSON CONTROLS INTERNATIONAL     | USD                | 41 631            | 0.28            |
| 314                                                                                                              | KIMBERLY-CLARK CORP                | USD                | 40 592            | 0.27            |
| 297                                                                                                              | LAM RESEARCH CORP                  | USD                | 121 064           | 0.81            |
| 336                                                                                                              | MARRIOTT INTERNATIONAL - A         | USD                | 43 713            | 0.29            |
| 1 963                                                                                                            | MARVELL TECHNOLOGY INC             | USD                | 81 735            | 0.55            |
| 1 064                                                                                                            | MEDTRONIC PLC                      | USD                | 91 342            | 0.61            |
| 1 951                                                                                                            | MERCK & CO INC                     | USD                | 170 140           | 1.14            |
| 220                                                                                                              | METLIFE INC                        | USD                | 13 213            | 0.09            |
| 31                                                                                                               | METTLER - TOLEDO INTERNATIONAL     | USD                | 34 064            | 0.23            |
| 1 635                                                                                                            | MICRON TECHNOLOGY INC              | USD                | 86 453            | 0.58            |
| 1 018                                                                                                            | NIKE INC - B                       | USD                | 99 517            | 0.67            |
| 5 328                                                                                                            | NVIDIA CORP                        | USD                | 772 558           | 5.19            |
| 431                                                                                                              | ORMAT TECHNOLOGIES INC             | USD                | 32 301            | 0.22            |
| 320                                                                                                              | PACCAR INC                         | USD                | 25 203            | 0.17            |
| 176                                                                                                              | PARKER HANNIFIN CORP               | USD                | 41 422            | 0.28            |
| 761                                                                                                              | PEPSICO INC                        | USD                | 121 315           | 0.81            |

# BNP Paribas Easy Low Carbon 300 World PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity | Denomination                  | Quotation currency | Market value     | % of net assets |
|----------|-------------------------------|--------------------|------------------|-----------------|
| 276      | PNC FINANCIAL SERVICES GROUP  | USD                | 41 651           | 0.28            |
| 1 991    | PROCTER & GAMBLE CO.          | USD                | 273 839          | 1.85            |
| 618      | PROLOGIS INC                  | USD                | 69 547           | 0.47            |
| 113      | PRUDENTIAL FINANCIAL INC      | USD                | 10 342           | 0.07            |
| 1 584    | QUALCOMM INC                  | USD                | 193 543          | 1.31            |
| 79       | REGENERON PHARMACEUTICALS     | USD                | 44 669           | 0.30            |
| 314      | ROCKWELL AUTOMATION INC       | USD                | 59 863           | 0.40            |
| 154      | SHERWIN-WILLIAMS CO/THE       | USD                | 32 983           | 0.22            |
| 366      | SIMON PROPERTY GROUP INC      | USD                | 33 230           | 0.22            |
| 1 730    | STARBUCKS CORP                | USD                | 126 409          | 0.85            |
| 121      | STATE STREET CORP             | USD                | 7 135            | 0.05            |
| 1 530    | SUNRUN INC                    | USD                | 34 187           | 0.23            |
| 252      | T ROWE PRICE GROUP INC        | USD                | 27 385           | 0.18            |
| 2 278    | TJX COMPANIES INC             | USD                | 121 695          | 0.82            |
| 938      | T-MOBILE US INC               | USD                | 120 712          | 0.81            |
| 164      | TRANE TECHNOLOGIES PLC        | USD                | 20 373           | 0.14            |
| 1 344    | TRUIST FINANCIAL CORP         | USD                | 60 975           | 0.41            |
| 1 041    | US BANCORP                    | USD                | 45 824           | 0.31            |
| 1 959    | VERIZON COMMUNICATIONS INC    | USD                | 95 097           | 0.64            |
| 179      | VERTEX PHARMACEUTICALS INC    | USD                | 48 248           | 0.32            |
| 326      | WALMART INC                   | USD                | 37 912           | 0.25            |
| 218      | WASTE MANAGEMENT INC          | USD                | 31 900           | 0.21            |
| 387      | WELLTOWER INC                 | USD                | 30 484           | 0.20            |
| 395      | YUM BRANDS INC                | USD                | 42 887           | 0.29            |
| 15       | ZIMVIE INC                    | USD                | 230              | 0.00            |
|          | <i>Japan</i>                  |                    | <i>2 223 794</i> | <i>14.90</i>    |
| 500      | ADVANTEST CORP                | JPY                | 25 558           | 0.17            |
| 300      | AININ SEIKI CO LTD            | JPY                | 8 871            | 0.06            |
| 800      | ASAHI GROUP HOLDINGS LTD      | JPY                | 25 037           | 0.17            |
| 1 800    | ASTELLAS PHARMA INC           | JPY                | 26 804           | 0.18            |
| 500      | BROTHER INDUSTRIES LTD        | JPY                | 8 396            | 0.06            |
| 900      | CANON INC                     | JPY                | 19 549           | 0.13            |
| 900      | CHIBA BANK LTD - THE          | JPY                | 4 696            | 0.03            |
| 600      | CHUGAI PHARMACEUTICAL CO LTD  | JPY                | 14 659           | 0.10            |
| 200      | DAIFUKU CO LTD                | JPY                | 10 927           | 0.07            |
| 700      | DAI-ICHI LIFE HOLDINGS INC    | JPY                | 12 371           | 0.08            |
| 1 700    | DAIICHI SANKYO CO LTD         | JPY                | 41 139           | 0.28            |
| 700      | DAIWA HOUSE INDUSTRY CO LTD   | JPY                | 15 584           | 0.10            |
| 3        | DAIWA HOUSE REIT INVESTMENT   | JPY                | 6 495            | 0.04            |
| 3 300    | DAIWA SECURITIES GROUP INC    | JPY                | 14 080           | 0.09            |
| 1 000    | DENSO CORP                    | JPY                | 50 750           | 0.34            |
| 1 000    | DENTSU INC                    | JPY                | 28 691           | 0.19            |
| 600      | EAST JAPAN RAILWAY CO         | JPY                | 29 309           | 0.20            |
| 300      | EISAI CO LTD                  | JPY                | 12 093           | 0.08            |
| 300      | FANUC CORP                    | JPY                | 44 864           | 0.30            |
| 200      | FUJI ELECTRIC HOLDINGS CO LTD | JPY                | 7 914            | 0.05            |
| 800      | FUJIFILM HOLDINGS CORP        | JPY                | 40 994           | 0.27            |
| 300      | FUJITSU LTD                   | JPY                | 35 834           | 0.24            |
| 1 400    | HITACHI LTD                   | JPY                | 63 460           | 0.43            |
| 2 300    | HONDA MOTOR CO LTD            | JPY                | 53 326           | 0.36            |
| 300      | IBIDEN CO LTD                 | JPY                | 8 079            | 0.05            |
| 8        | JAPAN RETAIL FUND INVESTMENT  | JPY                | 5 954            | 0.04            |
| 200      | JSR CORP                      | JPY                | 4 957            | 0.03            |
| 500      | KAO CORP                      | JPY                | 19 264           | 0.13            |
| 2 600    | KIRIN HOLDINGS CO LTD         | JPY                | 39 129           | 0.26            |
| 500      | KOITO MANUFACTURING CO LTD    | JPY                | 15 155           | 0.10            |
| 1 200    | KOMATSU LTD                   | JPY                | 25 414           | 0.17            |
| 1 500    | KUBOTA CORP                   | JPY                | 21 408           | 0.14            |
| 700      | KYOCERA CORP                  | JPY                | 35 762           | 0.24            |
| 400      | LIXIL GROUP CORP              | JPY                | 7 153            | 0.05            |
| 600      | MINEBEA MITSUMI INC           | JPY                | 9 759            | 0.07            |

# BNP Paribas Easy Low Carbon 300 World PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity | Denomination                          | Quotation currency | Market value     | % of net assets |
|----------|---------------------------------------|--------------------|------------------|-----------------|
| 1 600    | MITSUBISHI ESTATE CO LTD              | JPY                | 22 181           | 0.15            |
| 7 900    | MITSUBISHI UFJ FINANCIAL GROUP        | JPY                | 40 571           | 0.27            |
| 600      | MS&AD INSURANCE GROUP HOLDING         | JPY                | 17 565           | 0.12            |
| 1 800    | MURATA MANUFACTURING CO LTD           | JPY                | 93 733           | 0.63            |
| 500      | NEC CORP                              | JPY                | 18 552           | 0.12            |
| 2 200    | NIPPON TELEGRAPH & TELEPHONE          | JPY                | 60 348           | 0.40            |
| 100      | NITTO DENKO CORP                      | JPY                | 6 182            | 0.04            |
| 4 100    | NOMURA HOLDINGS INC                   | JPY                | 14 315           | 0.10            |
| 4 100    | NOMURA RESEARCH INSTITUTE LTD         | JPY                | 104 211          | 0.70            |
| 1 000    | NTT DATA CORP                         | JPY                | 13 209           | 0.09            |
| 900      | OBAYASHI CORP                         | JPY                | 6 242            | 0.04            |
| 1 700    | OJI HOLDINGS CORP                     | JPY                | 7 038            | 0.05            |
| 1 300    | OLYMPUS CORP                          | JPY                | 24 956           | 0.17            |
| 1 100    | OMRON CORP                            | JPY                | 53 370           | 0.36            |
| 400      | ONO PHARMACEUTICAL CO LTD             | JPY                | 9 806            | 0.07            |
| 2 300    | PANASONIC CORP                        | JPY                | 17 757           | 0.12            |
| 5 100    | RECRUIT HOLDINGS CO LTD               | JPY                | 143 452          | 0.96            |
| 2 800    | RENASAS ELECTRONICS CORP              | JPY                | 24 308           | 0.16            |
| 2 900    | RESONA HOLDINGS INC                   | JPY                | 10 375           | 0.07            |
| 1 000    | RICOH CO LTD                          | JPY                | 7 470            | 0.05            |
| 200      | ROHM CO LTD                           | JPY                | 13 321           | 0.09            |
| 600      | SECOM CO LTD                          | JPY                | 35 414           | 0.24            |
| 600      | SEIKO EPSON CORP                      | JPY                | 8 111            | 0.05            |
| 600      | SEKISUI HOUSE LTD                     | JPY                | 10 039           | 0.07            |
| 900      | SEVEN & I HOLDINGS CO LTD             | JPY                | 33 375           | 0.22            |
| 400      | SHIMADZU CORP                         | JPY                | 12 082           | 0.08            |
| 300      | SHIONOGI & CO LTD                     | JPY                | 14 479           | 0.10            |
| 400      | SHISEIDO CO LTD                       | JPY                | 15 338           | 0.10            |
| 3 000    | SOFTBANK CORP                         | JPY                | 31 821           | 0.21            |
| 600      | SOMPO HOLDINGS INC                    | JPY                | 25 275           | 0.17            |
| 800      | SONY CORP                             | JPY                | 62 494           | 0.42            |
| 700      | SUMCO CORP                            | JPY                | 8 669            | 0.06            |
| 1 500    | SUMITOMO CHEMICAL CO LTD              | JPY                | 5 608            | 0.04            |
| 2 000    | SUMITOMO MITSUI FINANCIAL GR          | JPY                | 56 777           | 0.38            |
| 2 100    | SUMITOMO MITSUI TRUST HOLDINGS        | JPY                | 61 804           | 0.41            |
| 1 000    | SUZUKI MOTOR CORP                     | JPY                | 30 022           | 0.20            |
| 300      | TAIYO YUDEN CO LTD                    | JPY                | 9 737            | 0.07            |
| 1 500    | TAKEDA PHARMACEUTICAL CO LTD          | JPY                | 40 323           | 0.27            |
| 900      | TDK CORP                              | JPY                | 26 551           | 0.18            |
| 700      | TERUMO CORP                           | JPY                | 20 148           | 0.14            |
| 700      | TOKIO MARINE HOLDINGS INC             | JPY                | 38 950           | 0.26            |
| 300      | TOKYO ELECTRON LTD                    | JPY                | 93 572           | 0.63            |
| 200      | TOTO LTD                              | JPY                | 6 309            | 0.04            |
| 700      | TOYOTA INDUSTRIES CORP                | JPY                | 41 400           | 0.28            |
| 500      | UNICHARM CORP                         | JPY                | 15 983           | 0.11            |
| 200      | YAMAHA CORP                           | JPY                | 7 886            | 0.05            |
| 300      | YASKAWA ELECTRIC CORP                 | JPY                | 9 230            | 0.06            |
|          | <i>United Kingdom</i>                 |                    | <i>1 146 832</i> | <i>7.68</i>     |
| 511      | ANTOFAGASTA PLC                       | GBP                | 6 856            | 0.05            |
| 1 177    | ASTRAZENECA PLC                       | GBP                | 147 672          | 0.99            |
| 1 258    | BARRATT DEVELOPMENTS PLC              | GBP                | 6 685            | 0.04            |
| 7 646    | BT GROUP PLC                          | GBP                | 16 548           | 0.11            |
| 478      | BURBERRY GROUP PLC                    | GBP                | 9 112            | 0.06            |
| 114      | CRODA INTERNATIONAL PLC               | GBP                | 8 571            | 0.06            |
| 4 461    | DIAGEO PLC                            | GBP                | 182 963          | 1.23            |
| 4 103    | GLAXOSMITHKLINE PLC                   | GBP                | 84 157           | 0.56            |
| 508      | HALMA PLC                             | GBP                | 11 856           | 0.08            |
| 242      | INTERCONTINENTAL HOTELS GROU          | GBP                | 12 229           | 0.08            |
| 5 688    | INTERNATIONAL CONSOLIDATED AIRLINE-DI | GBP                | 7 111            | 0.05            |
| 5 412    | KINGFISHER PLC                        | GBP                | 15 360           | 0.10            |
| 7 001    | LEGAL & GENERAL GROUP PLC             | GBP                | 19 479           | 0.13            |

# BNP Paribas Easy Low Carbon 300 World PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity           | Denomination                       | Quotation currency | Market value     | % of net assets |
|--------------------|------------------------------------|--------------------|------------------|-----------------|
| 400                | LINDE PLC                          | EUR                | 109 580          | 0.73            |
| 423                | LONDON STOCK EXCHANGE GROUP        | GBP                | 37 504           | 0.25            |
| 2 453              | NEXT PLC                           | GBP                | 166 991          | 1.12            |
| 1 048              | PRUDENTIAL PLC                     | GBP                | 12 370           | 0.08            |
| 690                | RECKITT BENCKISER GROUP PLC        | GBP                | 49 457           | 0.33            |
| 1 132              | SEGRO PLC                          | GBP                | 12 845           | 0.09            |
| 583                | SEVERN TRENT PLC                   | GBP                | 18 415           | 0.12            |
| 550                | SMITHS GROUP PLC                   | GBP                | 8 942            | 0.06            |
| 729                | ST JAMESS PLACE PLC                | GBP                | 9 337            | 0.06            |
| 2 033              | UNILEVER PLC                       | EUR                | 88 070           | 0.59            |
| 29 267             | VODAFONE GROUP PLC                 | GBP                | 43 064           | 0.29            |
| 296                | WHITBREAD PLC                      | GBP                | 8 521            | 0.06            |
| 5 547              | WPP PLC                            | GBP                | 53 137           | 0.36            |
| <i>Spain</i>       |                                    |                    | <i>1 007 687</i> | <i>6.77</i>     |
| 16 575             | BANCO SANTANDER SA                 | EUR                | 44 554           | 0.30            |
| 2 849              | CELLNEX TELECOM SAU                | EUR                | 105 498          | 0.71            |
| 1 522              | EDP RENOVAVEIS SA                  | EUR                | 34 275           | 0.23            |
| 33 228             | INDUSTRIA DE DISENO TEXTIL         | EUR                | 717 392          | 4.82            |
| 1 812              | RED ELECTRICA CORPORACION SA       | EUR                | 32 661           | 0.22            |
| 2 258              | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                | 40 441           | 0.27            |
| 1 623              | SOLARIA ENERGIA Y MEDIO AMBI       | EUR                | 32 866           | 0.22            |
| <i>France</i>      |                                    |                    | <i>795 285</i>   | <i>5.31</i>     |
| 1 612              | ALSTOM                             | EUR                | 34 803           | 0.23            |
| 777                | AXA SA                             | EUR                | 16 830           | 0.11            |
| 362                | BUREAU VERITAS SA                  | EUR                | 8 851            | 0.06            |
| 279                | CAPGEMINI SE                       | EUR                | 45 603           | 0.31            |
| 510                | DANONE                             | EUR                | 27 163           | 0.18            |
| 88                 | EIFFAGE SA                         | EUR                | 7 557            | 0.05            |
| 42                 | EUROAPI SASU                       | EUR                | 632              | 0.00            |
| 2 021              | GETLINK SE                         | EUR                | 34 013           | 0.23            |
| 30                 | HERMES INTERNATIONAL               | EUR                | 32 010           | 0.21            |
| 383                | LEGRAND SA                         | EUR                | 26 986           | 0.18            |
| 204                | LOREAL                             | EUR                | 67 177           | 0.45            |
| 242                | LVMH                               | EUR                | 140 771          | 0.94            |
| 972                | NEOEN SA                           | EUR                | 34 953           | 0.23            |
| 4 378              | ORANGE                             | EUR                | 49 121           | 0.33            |
| 1 030              | PUBLICIS GROUPE                    | EUR                | 48 060           | 0.32            |
| 940                | SANOFI AVENTIS                     | EUR                | 90 560           | 0.61            |
| 750                | SCHNEIDER ELECTRIC SE              | EUR                | 84 675           | 0.57            |
| 1 383              | SOCIETE GENERALE SA                | EUR                | 28 891           | 0.19            |
| 470                | WORLDLINE SA - W/I                 | EUR                | 16 629           | 0.11            |
| <i>Switzerland</i> |                                    |                    | <i>696 862</i>   | <i>4.68</i>     |
| 1 578              | ABB LTD-REG                        | SEK                | 40 168           | 0.27            |
| 593                | ADECCO GROUP AG - REG              | CHF                | 19 220           | 0.13            |
| 992                | CHUBB LTD                          | USD                | 186 529          | 1.26            |
| 461                | CIE FINANCIERE RICHEMONT - REG     | CHF                | 46 819           | 0.31            |
| 47                 | GEBERIT AG - REG                   | CHF                | 21 544           | 0.14            |
| 7                  | GIVAUDAN - REG                     | CHF                | 23 478           | 0.16            |
| 301                | LOGITECH INTERNATIONAL - REG       | CHF                | 14 997           | 0.10            |
| 465                | NESTLE SA - REG                    | CHF                | 51 773           | 0.35            |
| 1 994              | NOVARTIS AG - REG                  | CHF                | 161 070          | 1.08            |
| 58                 | SCHINDLER HOLDING - PART CERT      | CHF                | 10 089           | 0.07            |
| 157                | SIKA AG - REG                      | CHF                | 34 509           | 0.23            |
| 471                | SWISS RE AG                        | CHF                | 34 813           | 0.23            |
| 125                | ZURICH INSURANCE GROUP AG          | CHF                | 51 853           | 0.35            |
| <i>Germany</i>     |                                    |                    | <i>564 353</i>   | <i>3.77</i>     |
| 112                | BEIERSDORF AG                      | EUR                | 10 918           | 0.07            |
| 239                | CONTINENTAL AG                     | EUR                | 15 894           | 0.11            |
| 255                | DEUTSCHE BOERSE AG                 | EUR                | 40 698           | 0.27            |

# BNP Paribas Easy Low Carbon 300 World PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                          | Quotation currency | Market value   | % of net assets |
|------------------------|---------------------------------------|--------------------|----------------|-----------------|
| 1 504                  | DEUTSCHE POST AG - REG                | EUR                | 53 753         | 0.36            |
| 3 479                  | DEUTSCHE TELEKOM AG - REG             | EUR                | 65 913         | 0.44            |
| 1 697                  | ENCAVIS AG                            | EUR                | 29 655         | 0.20            |
| 413                    | FRESENIUS SE & CO KGAA                | EUR                | 11 936         | 0.08            |
| 2 712                  | INFINEON TECHNOLOGIES AG              | EUR                | 62 620         | 0.42            |
| 480                    | KNORR-BREMSE AG                       | EUR                | 26 122         | 0.18            |
| 116                    | MERCK KGAA                            | EUR                | 18 676         | 0.13            |
| 80                     | MUENCHENER RUECKVERSICHERUNG AG - REG | EUR                | 17 936         | 0.12            |
| 2 105                  | NORDEX SE                             | EUR                | 17 126         | 0.11            |
| 982                    | SAP SE                                | EUR                | 85 365         | 0.57            |
| 1 115                  | SIEMENS ENERGY AG                     | EUR                | 15 593         | 0.10            |
| 110                    | SYMRISE AG                            | EUR                | 11 424         | 0.08            |
| 15                     | VITESCO TECHNOLOGIES GROUP A          | EUR                | 554            | 0.00            |
| 933                    | VONOVIA SE                            | EUR                | 27 430         | 0.18            |
| 2 113                  | ZALANDO SE                            | EUR                | 52 740         | 0.35            |
| <i>Australia</i>       |                                       |                    | <i>400 975</i> | <i>2.69</i>     |
| 3 972                  | ANZ BANKING GROUP                     | AUD                | 57 555         | 0.39            |
| 1 328                  | COMMONWEALTH BANK OF AUSTRALIA        | AUD                | 78 945         | 0.53            |
| 1 218                  | DEXUS/AU                              | AUD                | 7 114          | 0.05            |
| 446                    | MACQUARIE GROUP LTD                   | AUD                | 48 260         | 0.32            |
| 8 848                  | NATIONAL AUSTRALIA BANK LTD           | AUD                | 159 402        | 1.07            |
| 5 944                  | SCENTRE GROUP                         | AUD                | 10 126         | 0.07            |
| 2 188                  | STOCKLAND                             | AUD                | 5 195          | 0.03            |
| 4 066                  | SUNCORP GROUP LTD                     | AUD                | 29 365         | 0.20            |
| 4 153                  | VICINITY CENTRES                      | AUD                | 5 013          | 0.03            |
| <i>Denmark</i>         |                                       |                    | <i>253 829</i> | <i>1.70</i>     |
| 156                    | CARLSBERG AS - B                      | DKK                | 18 963         | 0.13            |
| 272                    | DSV A/S                               | DKK                | 36 254         | 0.24            |
| 1 285                  | NOVO NORDISK A/S - B                  | DKK                | 136 023        | 0.91            |
| 150                    | NOVOZYMES A/S - B                     | DKK                | 8 593          | 0.06            |
| 132                    | ROCKWOOL INTERNATIONAL A/S - B        | DKK                | 28 356         | 0.19            |
| 1 272                  | VESTAS WIND SYSTEMS A/S               | DKK                | 25 640         | 0.17            |
| <i>Sweden</i>          |                                       |                    | <i>248 730</i> | <i>1.66</i>     |
| 417                    | ALFA LAVAL AB                         | SEK                | 9 599          | 0.06            |
| 1 091                  | ASSA ABLOY AB - B                     | SEK                | 22 129         | 0.15            |
| 3 344                  | ATLAS COPCO AB-A SHS                  | SEK                | 29 831         | 0.20            |
| 778                    | EPIROC AB-A                           | SEK                | 11 470         | 0.08            |
| 628                    | ESSITY AKTIEBOLAG - B                 | SEK                | 15 657         | 0.11            |
| 685                    | SKF AB-B SHARES                       | SEK                | 9 623          | 0.06            |
| 679                    | SVENSKA CELLULOSE AB SCA - B          | SEK                | 9 684          | 0.06            |
| 17 247                 | SVENSKA HANDELSBANKEN - A             | SEK                | 140 737        | 0.94            |
| <i>Norway</i>          |                                       |                    | <i>247 745</i> | <i>1.66</i>     |
| 10 344                 | DNB BANK ASA                          | NOK                | 176 810        | 1.19            |
| 1 130                  | MOWI ASA                              | NOK                | 24 517         | 0.16            |
| 21 596                 | NEL ASA                               | NOK                | 25 017         | 0.17            |
| 2 611                  | SCATEC SOLAR ASA                      | NOK                | 21 401         | 0.14            |
| <i>Hong Kong</i>       |                                       |                    | <i>210 790</i> | <i>1.41</i>     |
| 5 800                  | AIA GROUP LTD                         | HKD                | 60 131         | 0.40            |
| 18 100                 | BUDWEISER BREWING CO APAC LT          | HKD                | 51 849         | 0.35            |
| 2 100                  | HONG KONG EXCHANGES & CLEAR           | HKD                | 98 810         | 0.66            |
| <i>The Netherlands</i> |                                       |                    | <i>185 939</i> | <i>1.23</i>     |
| 103                    | ASM INTERNATIONAL NV                  | EUR                | 24 576         | 0.16            |
| 1 256                  | CNH INDUSTRIAL NV                     | EUR                | 13 841         | 0.09            |
| 427                    | HEINEKEN NV                           | EUR                | 37 149         | 0.25            |
| 135                    | KONINKLIJKE DSM NV                    | EUR                | 18 509         | 0.12            |
| 884                    | KONINKLIJKE PHILIPS NV                | EUR                | 18 171         | 0.12            |
| 449                    | RANDSTAD HOLDING NV                   | EUR                | 20 744         | 0.14            |
| 159                    | UNIBAIL-RODAMCO-WESTFIELD             | EUR                | 7 735          | 0.05            |
| 2 363                  | UNIVERSAL MUSIC GROUP NV              | EUR                | 45 214         | 0.30            |

# BNP Paribas Easy Low Carbon 300 World PAB

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                    | Quotation currency | Market value      | % of net assets |
|-----------------------------------|---------------------------------|--------------------|-------------------|-----------------|
|                                   | <i>Canada</i>                   |                    | <i>117 286</i>    | <i>0.79</i>     |
| 3 617                             | BALLARD POWER SYSTEMS INC       | CAD                | 21 806            | 0.15            |
| 1 390                             | BCE INC                         | CAD                | 65 215            | 0.44            |
| 692                               | SUN LIFE FINANCIAL INC          | CAD                | 30 265            | 0.20            |
|                                   | <i>Belgium</i>                  |                    | <i>110 712</i>    | <i>0.74</i>     |
| 1 053                             | ANHEUSER - BUSCH INBEV SA/NV    | EUR                | 54 082            | 0.36            |
| 240                               | ELIA SYSTEM OPERATOR SA/NV      | EUR                | 32 448            | 0.22            |
| 344                               | KBC GROEP NV                    | EUR                | 18 418            | 0.12            |
| 173                               | UMICORE                         | EUR                | 5 764             | 0.04            |
|                                   | <i>Ireland</i>                  |                    | <i>109 730</i>    | <i>0.74</i>     |
| 273                               | ACCENTURE PLC - A               | USD                | 72 503            | 0.49            |
| 406                               | KINGSPAN GROUP PLC              | EUR                | 23 304            | 0.16            |
| 434                               | SMURFIT KAPPA GROUP PLC         | EUR                | 13 923            | 0.09            |
|                                   | <i>Finland</i>                  |                    | <i>64 342</i>     | <i>0.43</i>     |
| 566                               | KONE OYJ - B                    | EUR                | 25 674            | 0.17            |
| 5 784                             | NOKIA OYJ                       | EUR                | 25 678            | 0.17            |
| 868                               | STORA ENSO OYJ - R              | EUR                | 12 990            | 0.09            |
|                                   | <i>New Zealand</i>              |                    | <i>55 252</i>     | <i>0.37</i>     |
| 6 934                             | MERCURY NZ                      | NZD                | 23 300            | 0.16            |
| 11 480                            | MERIDIAN ENERGY LTD             | NZD                | 31 952            | 0.21            |
|                                   | <i>Italy</i>                    |                    | <i>32 139</i>     | <i>0.22</i>     |
| 4 292                             | TERNA SPA                       | EUR                | 32 139            | 0.22            |
|                                   | <i>South Africa</i>             |                    | <i>14 012</i>     | <i>0.09</i>     |
| 829                               | MONDI PLC                       | GBP                | 14 012            | 0.09            |
|                                   | <i>Malta</i>                    |                    | <i>12 178</i>     | <i>0.08</i>     |
| 842                               | GVC HOLDINGS PLC                | GBP                | 12 178            | 0.08            |
|                                   | <i>Macao</i>                    |                    | <i>9 128</i>      | <i>0.06</i>     |
| 4 000                             | SANDS CHINA LTD                 | HKD                | 9 128             | 0.06            |
|                                   | <i>Singapore</i>                |                    | <i>6 692</i>      | <i>0.04</i>     |
| 2 500                             | CAPITALAND INVESTMENT LTD/SI    | SGD                | 6 564             | 0.04            |
| 86                                | CAPITALAND MALL TRUST           | SGD                | 128               | 0.00            |
|                                   | <b>Warrants, Rights</b>         |                    | <b>10</b>         | <b>0.00</b>     |
| 23                                | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 10                | 0.00            |
| <b>Total securities portfolio</b> |                                 |                    | <b>14 887 637</b> | <b>99.85</b>    |

# BNP Paribas Easy Market iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                                    | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                                 |                    | 179 452 167        | 99.51           |
| <b>Bonds</b>                                                                                                     |                                                 |                    | <b>178 574 299</b> | <b>99.02</b>    |
| <i>United States of America</i>                                                                                  |                                                 |                    | <i>60 929 824</i>  | <i>33.80</i>    |
| 1 800 000                                                                                                        | AMAZON.COM INC 0.450% 21-12/05/2024             | USD                | 1 713 338          | 0.95            |
| 1 300 000                                                                                                        | AMAZON.COM INC 3.000% 22-13/04/2025             | USD                | 1 290 081          | 0.72            |
| 1 000 000                                                                                                        | CATERPILLAR FINL 0.950% 22-10/01/2024           | USD                | 965 604            | 0.54            |
| 1 200 000                                                                                                        | COCA-COLA CO/THE 1.450% 20-01/06/2027           | USD                | 1 085 265          | 0.60            |
| 1 200 000                                                                                                        | COCA-COLA CO/THE 1.650% 20-01/06/2030           | USD                | 1 017 437          | 0.56            |
| 1 200 000                                                                                                        | CRED SUIS NY 1.250% 21-07/08/2026               | USD                | 1 047 792          | 0.58            |
| 1 300 000                                                                                                        | CRED SUIS NY 2.950% 20-09/04/2025               | USD                | 1 244 109          | 0.69            |
| 1 100 000                                                                                                        | DAIMLER FINANCE 0.750% 21-01/03/2024            | USD                | 1 046 170          | 0.58            |
| 1 050 000                                                                                                        | DAIMLER TRUCKS 2.000% 21-14/12/2026             | USD                | 942 018            | 0.52            |
| 1 300 000                                                                                                        | DEUTSCHE BANK NY 0.962% 21-08/11/2023           | USD                | 1 246 273          | 0.69            |
| 800 000                                                                                                          | GEN MOTORS FIN 3.800% 22-07/04/2025             | USD                | 781 170            | 0.43            |
| 1 400 000                                                                                                        | GLAXOSMITHKLINE 3.875% 18-15/05/2028            | USD                | 1 391 477          | 0.77            |
| 1 000 000                                                                                                        | GOLDMAN SACHS GROUP 2.000% 18-01/11/2028        | EUR                | 950 563            | 0.53            |
| 800 000                                                                                                          | GOLDMAN SACHS GROUP 3.125% 18-25/07/2029        | GBP                | 895 783            | 0.50            |
| 1 700 000                                                                                                        | GOLDMAN SACHS GROUP 3.375% 20-27/03/2025        | EUR                | 1 801 793          | 1.00            |
| 1 000 000                                                                                                        | HYUNDAI CAP AMER 0.800% 21-08/01/2024           | USD                | 950 537            | 0.53            |
| 800 000                                                                                                          | HYUNDAI CAP AMER 1.000% 21-17/09/2024           | USD                | 742 809            | 0.41            |
| 1 100 000                                                                                                        | IBM CORP 0.300% 20-11/02/2028                   | EUR                | 1 005 940          | 0.56            |
| 1 250 000                                                                                                        | IBM CORP 0.650% 20-11/02/2032                   | EUR                | 1 049 591          | 0.58            |
| 2 500 000                                                                                                        | IBM CORP 3.000% 19-15/05/2024                   | USD                | 2 482 334          | 1.38            |
| 2 350 000                                                                                                        | IBM CORP 3.500% 19-15/05/2029                   | USD                | 2 234 440          | 1.24            |
| 1 500 000                                                                                                        | MAGALLANES INC 3.428% 22-15/03/2024             | USD                | 1 470 446          | 0.82            |
| 1 200 000                                                                                                        | MAGALLANES INC 3.638% 22-15/03/2025             | USD                | 1 163 630          | 0.65            |
| 1 100 000                                                                                                        | MICROCHIP TECH 0.972% 20-15/02/2024             | USD                | 1 044 614          | 0.58            |
| 1 000 000                                                                                                        | MORGAN STANLEY 1.375% 16-27/10/2026             | EUR                | 975 476            | 0.54            |
| 850 000                                                                                                          | MORGAN STANLEY 2.625% 17-09/03/2027             | GBP                | 977 632            | 0.54            |
| 1 900 000                                                                                                        | MORGAN STANLEY 4.375% 17-22/01/2047             | USD                | 1 731 933          | 0.96            |
| 1 100 000                                                                                                        | NETFLIX INC 3.625% 17-15/05/2027                | EUR                | 1 076 041          | 0.60            |
| 1 050 000                                                                                                        | NETFLIX INC 4.875% 17-15/04/2028                | USD                | 988 334            | 0.55            |
| 1 600 000                                                                                                        | NETFLIX INC 5.875% 18-15/11/2028                | USD                | 1 564 336          | 0.87            |
| 1 450 000                                                                                                        | PACIFIC GAS&ELEC 3.150% 20-01/01/2026           | USD                | 1 321 245          | 0.73            |
| 1 600 000                                                                                                        | PACIFIC GAS&ELEC 4.500% 20-01/07/2040           | USD                | 1 240 349          | 0.69            |
| 950 000                                                                                                          | PFIZER INC 2.735% 17-15/06/2043                 | GBP                | 977 159            | 0.54            |
| 750 000                                                                                                          | PROCTER & GAMBLE 1.200% 20-29/10/2030           | USD                | 613 058            | 0.34            |
| 1 250 000                                                                                                        | PROCTER & GAMBLE 3.000% 20-25/03/2030           | USD                | 1 178 894          | 0.65            |
| 1 000 000                                                                                                        | TOYOTA MTR CRED 2.900% 20-30/03/2023            | USD                | 1 000 149          | 0.55            |
| 1 200 000                                                                                                        | TOYOTA MTR CRED 3.050% 22-22/03/2027            | USD                | 1 154 542          | 0.64            |
| 750 000                                                                                                          | UNITEDHEALTH GRP 2.000% 20-15/05/2030           | USD                | 642 499            | 0.36            |
| 1 000 000                                                                                                        | UNITEDHEALTH GRP 3.850% 18-15/06/2028           | USD                | 993 675            | 0.55            |
| 1 200 000                                                                                                        | VERIZON COMMUNICATIONS INC 2.875% 17-15/01/2038 | EUR                | 1 134 910          | 0.63            |
| 850 000                                                                                                          | VERIZON COMMUNICATIONS INC 3.375% 17-27/10/2036 | GBP                | 916 156            | 0.51            |
| 2 500 000                                                                                                        | VERIZON COMMUNICATIONS INC 4.125% 17-16/03/2027 | USD                | 2 491 384          | 1.38            |
| 3 200 000                                                                                                        | VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028 | USD                | 3 182 377          | 1.75            |
| 800 000                                                                                                          | VOLKSWAGEN GRP 0.875% 20-22/11/2023             | USD                | 768 289            | 0.43            |
| 1 050 000                                                                                                        | VOLKSWAGEN GRP 4.250% 18-13/11/2023             | USD                | 1 052 392          | 0.58            |
| 1 900 000                                                                                                        | WALT DISNEY CO 2.650% 20-13/01/2031             | USD                | 1 672 517          | 0.93            |
| 1 300 000                                                                                                        | WALT DISNEY CO 3.350% 20-24/03/2025             | USD                | 1 289 701          | 0.72            |
| 1 100 000                                                                                                        | WELLS FARGO & CO 1.500% 17-24/05/2027           | EUR                | 1 056 026          | 0.59            |
| 1 500 000                                                                                                        | WELLS FARGO & CO 4.750% 16-07/12/2046           | USD                | 1 367 536          | 0.76            |
| <i>Canada</i>                                                                                                    |                                                 |                    | <i>21 537 647</i>  | <i>11.95</i>    |
| 1 100 000                                                                                                        | BANK NOVA SCOTIA 1.450% 22-10/01/2025           | USD                | 1 039 966          | 0.58            |
| 1 400 000                                                                                                        | BANK NOVA SCOTIA 3.450% 22-11/04/2025           | USD                | 1 380 616          | 0.77            |
| 1 050 000                                                                                                        | BANK OF MONTREAL 1.850% 20-01/05/2025           | USD                | 992 972            | 0.55            |
| 1 500 000                                                                                                        | BANK OF MONTREAL 3.300% 19-05/02/2024           | USD                | 1 496 716          | 0.83            |
| 1 100 000                                                                                                        | CAN IMPERIAL BK 3.300% 22-07/04/2025            | USD                | 1 079 333          | 0.60            |
| 2 050 000                                                                                                        | CDP FINANCIAL 0.875% 20-10/06/2025              | USD                | 1 913 986          | 1.06            |

# BNP Paribas Easy Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity               | Denomination                                            | Quotation currency | Market value      | % of net assets |
|------------------------|---------------------------------------------------------|--------------------|-------------------|-----------------|
| 1 200 000              | CDP FINANCIAL 1.750% 22-01/02/2027                      | USD                | 1 115 051         | 0.62            |
| 1 000 000              | OMERS FINANCE TR 2.500% 19-02/05/2024                   | USD                | 985 682           | 0.55            |
| 1 300 000              | ONTARIO TEACHERS 0.500% 20-06/05/2025                   | EUR                | 1 317 131         | 0.73            |
| 1 500 000              | ONTARIO TEACHERS 0.875% 21-21/09/2026                   | USD                | 1 351 487         | 0.75            |
| 1 400 000              | ONTARIO TEACHERS 1.625% 19-12/09/2024                   | USD                | 1 352 403         | 0.75            |
| 1 200 000              | ROYAL BK CANADA 1.200% 21-27/04/2026                    | USD                | 1 080 779         | 0.60            |
| 1 200 000              | ROYAL BK CANADA 2.250% 19-01/11/2024                    | USD                | 1 154 901         | 0.64            |
| 1 250 000              | TORONTO DOMINION BANK 0.375% 19-25/04/2024              | EUR                | 1 270 668         | 0.70            |
| 1 200 000              | TORONTO DOMINION BANK 1.250% 21-10/09/2026              | USD                | 1 064 865         | 0.59            |
| 1 200 000              | TORONTO DOMINION BANK 1.952% 22-08/04/2030              | EUR                | 1 134 040         | 0.63            |
| 200 000                | TORONTO DOMINION BANK 2.350% 22-08/03/2024              | USD                | 195 801           | 0.11            |
| 700 000                | TORONTO DOMINION BANK 2.650% 19-12/06/2024              | USD                | 688 377           | 0.38            |
| 800 000                | TORONTO DOMINION BANK 2.875% 22-05/04/2027              | GBP                | 922 873           | 0.51            |
| <i>France</i>          |                                                         |                    | <i>17 964 619</i> | <i>9.93</i>     |
| 1 300 000              | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026 | EUR                | 1 229 537         | 0.68            |
| 1 400 000              | BANQUE FEDERATIVE DU CREDIT MUTUEL 0.750% 19-08/06/2026 | EUR                | 1 360 663         | 0.75            |
| 1 400 000              | BNP PARIBAS 0.625% 20-03/12/2032                        | EUR                | 1 067 962         | 0.59            |
| 800 000                | BNP PARIBAS 1.250% 21-13/07/2031                        | GBP                | 737 109           | 0.41            |
| 1 100 000              | BNP PARIBAS 2.100% 22-07/04/2032                        | EUR                | 981 341           | 0.54            |
| 1 500 000              | BNP PARIBAS 3.375% 18-09/01/2025                        | USD                | 1 461 314         | 0.81            |
| 1 700 000              | BNP PARIBAS 4.400% 18-14/08/2028                        | USD                | 1 627 034         | 0.90            |
| 1 100 000              | BPCE 0.250% 20-15/01/2026                               | EUR                | 1 062 154         | 0.59            |
| 1 200 000              | BPCE 0.625% 20-28/04/2025                               | EUR                | 1 196 470         | 0.66            |
| 1 450 000              | BPCE 1.000% 21-20/01/2026                               | USD                | 1 286 627         | 0.71            |
| 1 050 000              | BPCE 2.375% 20-14/01/2025                               | USD                | 996 954           | 0.55            |
| 1 200 000              | SOCIETE GENERALE 0.750% 20-25/01/2027                   | EUR                | 1 106 877         | 0.61            |
| 1 200 000              | SOCIETE GENERALE 1.250% 19-15/02/2024                   | EUR                | 1 234 444         | 0.68            |
| 1 400 000              | SOCIETE GENERALE 2.625% 20-22/01/2025                   | USD                | 1 329 287         | 0.74            |
| 1 300 000              | SOCIETE GENERALE 3.875% 19-28/03/2024                   | USD                | 1 286 846         | 0.71            |
| <i>United Kingdom</i>  |                                                         |                    | <i>16 176 381</i> | <i>8.97</i>     |
| 850 000                | BARCLAYS BANK PLC 3.250% 18-17/01/2033                  | GBP                | 874 898           | 0.49            |
| 1 200 000              | CREDIT AGRICOLE 1.375% 17-03/05/2027                    | EUR                | 1 176 092         | 0.65            |
| 1 200 000              | CREDIT AGRICOLE 1.875% 16-20/12/2026                    | EUR                | 1 182 477         | 0.66            |
| 1 200 000              | CREDIT SUISSE AG LONDON 1.500% 16-10/04/2026            | EUR                | 1 169 393         | 0.65            |
| 800 000                | HSBC HOLDINGS PLC 2.625% 16-16/08/2028                  | GBP                | 880 704           | 0.49            |
| 800 000                | LLOYDS BANKING GROUP PLC 2.250% 17-16/10/2024           | GBP                | 932 256           | 0.52            |
| 1 200 000              | LLOYDS BANKING GROUP PLC 4.450% 18-08/05/2025           | USD                | 1 199 916         | 0.67            |
| 1 200 000              | LLOYDS BK GR PLC 4.375% 18-22/03/2028                   | USD                | 1 162 919         | 0.64            |
| 1 050 000              | NATIONWIDE BLDG 0.550% 21-22/01/2024                    | USD                | 999 550           | 0.55            |
| 1 050 000              | NATWEST MARKETS 0.125% 21-18/06/2026                    | EUR                | 980 100           | 0.54            |
| 1 100 000              | UBS AG LONDON 0.010% 21-31/03/2026                      | EUR                | 1 044 119         | 0.58            |
| 2 400 000              | VODAFONE GROUP 4.375% 18-30/05/2028                     | USD                | 2 385 399         | 1.32            |
| 2 300 000              | VODAFONE GROUP 5.250% 18-30/05/2048                     | USD                | 2 188 558         | 1.21            |
| <i>The Netherlands</i> |                                                         |                    | <i>13 078 314</i> | <i>7.25</i>     |
| 1 200 000              | ABN AMRO BANK NV 0.875% 19-15/01/2024                   | EUR                | 1 238 790         | 0.69            |
| 1 000 000              | ABN AMRO BANK NV 1.250% 20-28/05/2025                   | EUR                | 1 004 420         | 0.56            |
| 1 000 000              | BMW FINANCE NV 0.500% 22-22/02/2025                     | EUR                | 1 008 411         | 0.56            |
| 1 050 000              | BMW FINANCE NV 1.500% 19-06/02/2029                     | EUR                | 1 017 868         | 0.56            |
| 1 250 000              | DAIMLER INTERNATIONAL FINANCE 0.250% 19-06/11/2023      | EUR                | 1 284 592         | 0.71            |
| 1 100 000              | ING GROEP NV 2.000% 18-20/09/2028                       | EUR                | 1 048 080         | 0.58            |
| 1 300 000              | ING GROEP NV 2.500% 18-15/11/2030                       | EUR                | 1 257 761         | 0.70            |
| 800 000                | ING GROEP NV 3.000% 19-18/02/2026                       | GBP                | 928 322           | 0.51            |
| 1 000 000              | ING GROEP NV 4.550% 18-02/10/2028                       | USD                | 971 907           | 0.54            |
| 1 000 000              | ING GROEP NV 4.625% 18-06/01/2026                       | USD                | 998 124           | 0.55            |
| 750 000                | SIEMENS FINAN 1.200% 21-11/03/2026                      | USD                | 678 635           | 0.38            |
| 1 500 000              | SIEMENS FINAN 2.150% 21-11/03/2031                      | USD                | 1 268 248         | 0.70            |
| 400 000                | SIEMENS FINAN 2.350% 16-15/10/2026                      | USD                | 373 156           | 0.21            |

# BNP Paribas Easy Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                      | Denomination                                 | Quotation currency | Market value     | % of net assets |
|-------------------------------|----------------------------------------------|--------------------|------------------|-----------------|
| <i>Japan</i>                  |                                              |                    | <i>9 964 282</i> | <i>5.52</i>     |
| 300 000                       | MITSUBISHI UFJ FINANCE 1.412% 20-17/07/2025  | USD                | 275 180          | 0.15            |
| 3 000 000                     | MITSUBISHI UFJ FINANCE 2.193% 20-25/02/2025  | USD                | 2 846 582        | 1.58            |
| 1 250 000                     | NOMURA HOLDINGS 2.648% 20-16/01/2025         | USD                | 1 191 113        | 0.66            |
| 1 150 000                     | NOMURA HOLDINGS 3.103% 20-16/01/2030         | USD                | 978 091          | 0.54            |
| 1 900 000                     | SUMITOMO MITSUI 1.474% 20-08/07/2025         | USD                | 1 747 829        | 0.97            |
| 1 900 000                     | SUMITOMO MITSUI 3.040% 19-16/07/2029         | USD                | 1 692 484        | 0.94            |
| 1 300 000                     | SUMITOMO TR&BK 0.850% 21-25/03/2024          | USD                | 1 233 003        | 0.68            |
| <i>Australia</i>              |                                              |                    | <i>6 473 539</i> | <i>3.60</i>     |
| 1 000 000                     | COM BK AUSTRALIA 2.688% 21-11/03/2031        | USD                | 805 826          | 0.45            |
| 1 200 000                     | COM BK AUSTRALIA 3.900% 17-12/07/2047        | USD                | 1 061 878        | 0.59            |
| 1 000 000                     | MACQUARIE BK LTD 2.300% 20-22/01/2025        | USD                | 958 761          | 0.53            |
| 1 050 000                     | NATIONAL AUSTRALIA BANK 1.887% 22-12/01/2027 | USD                | 952 615          | 0.53            |
| 1 050 000                     | NATIONAL AUSTRALIA BANK 2.332% 20-21/08/2030 | USD                | 845 984          | 0.47            |
| 1 200 000                     | WESTPAC BANKING 1.150% 21-03/06/2026         | USD                | 1 076 207        | 0.60            |
| 800 000                       | WESTPAC BANKING 2.350% 19-19/02/2025         | USD                | 772 268          | 0.43            |
| <i>Spain</i>                  |                                              |                    | <i>6 254 173</i> | <i>3.47</i>     |
| 800 000                       | BANCO SANTANDER 0.500% 20-04/02/2027         | EUR                | 732 875          | 0.41            |
| 1 200 000                     | BANCO SANTANDER 1.375% 20-05/01/2026         | EUR                | 1 180 314        | 0.65            |
| 1 200 000                     | BANCO SANTANDER 2.706% 19-27/06/2024         | USD                | 1 169 570        | 0.65            |
| 1 200 000                     | BANCO SANTANDER 2.746% 20-28/05/2025         | USD                | 1 137 808        | 0.63            |
| 1 100 000                     | TELEFONICA EMIS 4.103% 17-08/03/2027         | USD                | 1 076 370        | 0.60            |
| 1 080 000                     | TELEFONICA EMIS 5.213% 17-08/03/2047         | USD                | 957 236          | 0.53            |
| <i>Sweden</i>                 |                                              |                    | <i>3 999 584</i> | <i>2.22</i>     |
| 1 000 000                     | NORDEA BANK AB 0.500% 20-14/05/2027          | EUR                | 940 755          | 0.52            |
| 1 000 000                     | SVENSKA HANDELSBANKEN 0.550% 21-11/06/2024   | USD                | 938 567          | 0.52            |
| 1 100 000                     | SVENSKA HANDELSBANKEN 1.000% 20-15/04/2025   | EUR                | 1 115 367        | 0.62            |
| 1 000 000                     | SVENSKA HANDELSBANKEN 3.900% 18-20/11/2023   | USD                | 1 004 895        | 0.56            |
| <i>Italy</i>                  |                                              |                    | <i>3 604 826</i> | <i>1.99</i>     |
| 1 000 000                     | INTESA SANPAOLO 2.125% 20-26/05/2025         | EUR                | 1 018 024        | 0.56            |
| 2 500 000                     | UNICREDIT SPA 7.830% 18-04/12/2023           | USD                | 2 586 802        | 1.43            |
| <i>China</i>                  |                                              |                    | <i>2 509 273</i> | <i>1.39</i>     |
| 1 750 000                     | TENCENT HOLD 2.390% 20-03/06/2030            | USD                | 1 466 942        | 0.81            |
| 1 500 000                     | TENCENT HOLD 3.240% 20-03/06/2050            | USD                | 1 042 331        | 0.58            |
| <i>Germany</i>                |                                              |                    | <i>2 389 881</i> | <i>1.32</i>     |
| 1 200 000                     | DAIMLER AG 2.625% 20-07/04/2025              | EUR                | 1 267 755        | 0.70            |
| 1 200 000                     | DEUTSCHE BANK AG 1.625% 20-20/01/2027        | EUR                | 1 122 126        | 0.62            |
| <i>India</i>                  |                                              |                    | <i>1 960 024</i> | <i>1.09</i>     |
| 1 050 000                     | RELIANCE INDUSTR 2.875% 22-12/01/2032        | USD                | 867 898          | 0.48            |
| 1 500 000                     | RELIANCE INDUSTR 3.625% 22-12/01/2052        | USD                | 1 092 126        | 0.61            |
| <i>British Virgin Islands</i> |                                              |                    | <i>1 777 952</i> | <i>0.99</i>     |
| 1 800 000                     | STATE GRID OSEAS 3.500% 17-04/05/2027        | USD                | 1 777 952        | 0.99            |
| <i>Kazakhstan</i>             |                                              |                    | <i>1 706 658</i> | <i>0.95</i>     |
| 1 000 000                     | KAZMUNAYGAS NAT 5.375% 18-24/04/2030         | USD                | 880 717          | 0.49            |
| 1 000 000                     | KAZMUNAYGAS NAT 6.375% 18-24/10/2048         | USD                | 825 941          | 0.46            |
| <i>Norway</i>                 |                                              |                    | <i>1 639 524</i> | <i>0.91</i>     |
| 1 600 000                     | DNB BANK ASA 0.050% 19-14/11/2023            | EUR                | 1 639 524        | 0.91            |
| <i>Hong Kong</i>              |                                              |                    | <i>1 413 532</i> | <i>0.78</i>     |
| 1 400 000                     | CNAC HK FINBRID 5.125% 18-14/03/2028         | USD                | 1 413 532        | 0.78            |
| <i>Indonesia</i>              |                                              |                    | <i>1 201 410</i> | <i>0.67</i>     |
| 1 250 000                     | PERUSAHAAN LISTR 4.125% 17-15/05/2027        | USD                | 1 201 410        | 0.67            |
| <i>Finland</i>                |                                              |                    | <i>1 065 362</i> | <i>0.59</i>     |
| 1 200 000                     | NORDEA BANK ABP 1.500% 21-30/09/2026         | USD                | 1 065 362        | 0.59            |
| <i>Cayman Islands</i>         |                                              |                    | <i>1 056 239</i> | <i>0.59</i>     |
| 1 100 000                     | DIB SUKUK LTD 2.950% 20-16/01/2026           | USD                | 1 056 239        | 0.59            |

# BNP Paribas Easy Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                          | Denomination                       | Quotation currency | Market value       | % of net assets |
|-----------------------------------|------------------------------------|--------------------|--------------------|-----------------|
|                                   | <i>United Arab Emirates</i>        |                    | <i>1 028 668</i>   | <i>0.57</i>     |
| 1 100 000                         | DP WORLD LTD 5.625% 18-25/09/2048  | USD                | 1 028 668          | 0.57            |
|                                   | <i>Switzerland</i>                 |                    | <i>842 587</i>     | <i>0.47</i>     |
| 1 250 000                         | CREDIT SUISSE 0.625% 21-18/01/2033 | EUR                | 842 587            | 0.47            |
|                                   | <b>Floating rate bonds</b>         |                    | <b>877 868</b>     | <b>0.49</b>     |
|                                   | <i>Australia</i>                   |                    | <i>877 868</i>     | <i>0.49</i>     |
| 1 000 000                         | MACQUARIE GROUP 21-12/01/2027 FRN  | USD                | 877 868            | 0.49            |
| <b>Total securities portfolio</b> |                                    |                    | <b>179 452 167</b> | <b>99.51</b>    |

# BNP Paribas Easy MSCI China Select SRI S-Series 10% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                   | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                |                    | 147 996 032        | 99.39           |
|                                                                                                                  | <b>Shares</b>                  |                    | <b>147 996 032</b> | <b>99.39</b>    |
|                                                                                                                  | <i>China</i>                   |                    | <i>137 282 100</i> | <i>92.21</i>    |
| 186 000                                                                                                          | AAC TECHNOLOGIES HOLDINGS INC  | HKD                | 428 084            | 0.29            |
| 424 726                                                                                                          | BAIDU INC-CLASS A              | HKD                | 8 037 743          | 5.40            |
| 342 400                                                                                                          | BAOSHAN IRON + STEEL CO-A      | CNH                | 307 456            | 0.21            |
| 122 200                                                                                                          | BBMG CORPORATION-A             | CNH                | 50 490             | 0.03            |
| 8 400                                                                                                            | BEIJING EASPRING MATERIAL-A    | CNH                | 113 191            | 0.08            |
| 201 000                                                                                                          | BYD CO LTD - H                 | HKD                | 8 043 119          | 5.40            |
| 24 700                                                                                                           | BY-HEALTH CO LTD-A             | CNH                | 79 764             | 0.05            |
| 43 600                                                                                                           | CECEP SOLAR ENERGY CO LT-A     | CNH                | 54 303             | 0.04            |
| 76 800                                                                                                           | CECEP WIND POWER CORP-A        | CNH                | 54 986             | 0.04            |
| 7 600                                                                                                            | CHACHA FOOD CO LTD-A           | CNH                | 64 537             | 0.04            |
| 378 000                                                                                                          | CHANGSHA ZOOMLION HEAVY IN - H | HKD                | 201 839            | 0.14            |
| 40 500                                                                                                           | CHENG TUN MINING GROUP CO -A   | CNH                | 46 878             | 0.03            |
| 12 800                                                                                                           | CHENGXIN LITHIUM GROUP CO-A    | CNH                | 115 242            | 0.08            |
| 420 000                                                                                                          | CHINA CONCH VENTURE HOLDINGS   | HKD                | 915 259            | 0.61            |
| 18 977 000                                                                                                       | CHINA CONSTRUCTION BANK - H    | HKD                | 12 744 916         | 8.57            |
| 134 700                                                                                                          | CHINA EASTERN AIRLINES CO-A    | CNH                | 110 305            | 0.07            |
| 910 000                                                                                                          | CHINA FEIHE LTD                | HKD                | 1 046 036          | 0.70            |
| 64 400                                                                                                           | CHINA JUSHI CO LTD -A          | CNH                | 167 239            | 0.11            |
| 278 000                                                                                                          | CHINA LESSO GROUP HOLDINGS     | HKD                | 419 465            | 0.28            |
| 345 000                                                                                                          | CHINA MEDICAL SYSTEM HOLDING   | HKD                | 538 145            | 0.36            |
| 825 000                                                                                                          | CHINA MENGNIU DAIRY CO         | HKD                | 4 116 087          | 2.76            |
| 874 000                                                                                                          | CHINA MERCHANTS BANK - H       | HKD                | 5 847 491          | 3.93            |
| 275 900                                                                                                          | CHINA MERCHANTS BANK-A         | CNH                | 1 736 671          | 1.17            |
| 275 200                                                                                                          | CHINA MOLYBDENUM CO LTD-A      | CNH                | 235 210            | 0.16            |
| 906 000                                                                                                          | CHINA MOLYBDENUM CO LTD-H      | HKD                | 505 709            | 0.34            |
| 496 000                                                                                                          | CHINA SOUTHERN AIRLINES CO - H | HKD                | 286 970            | 0.19            |
| 176 200                                                                                                          | CHINA SOUTHERN AIRLINES CO-A   | CNH                | 192 122            | 0.13            |
| 438 900                                                                                                          | CHINA THREE GORGES RENEWAB-A   | CNH                | 411 784            | 0.28            |
| 437 300                                                                                                          | CHINA VANKE CO LTD - H         | HKD                | 1 098 968          | 0.74            |
| 1 051 120                                                                                                        | CIFI HOLDINGS GROUP CO LTD     | HKD                | 527 773            | 0.35            |
| 36 000                                                                                                           | CONTEMPORARY AMPEREX TECHN-A   | CNH                | 2 867 459          | 1.93            |
| 520 000                                                                                                          | COUNTRY GARDEN SERVICES HOLD   | HKD                | 2 316 057          | 1.56            |
| 533 500                                                                                                          | DALI FOODS GROUP CO LTD        | HKD                | 283 511            | 0.19            |
| 29 200                                                                                                           | EVE ENERGY CO LTD-A            | CNH                | 424 660            | 0.29            |
| 4 400                                                                                                            | FU JIAN ANJOY FOODS CO LTD-A   | CNH                | 110 174            | 0.07            |
| 17 700                                                                                                           | GANFENG LITHIUM CO LTD-A       | CNH                | 392 589            | 0.26            |
| 92 880                                                                                                           | GANFENG LITHIUM CO LTD-H       | HKD                | 1 022 076          | 0.69            |
| 70 500                                                                                                           | GEM CO LTD-A                   | CNH                | 95 694             | 0.06            |
| 6 900                                                                                                            | GUANGZHOU KINGMED DIAGNOST-A   | CNH                | 84 961             | 0.06            |
| 395 400                                                                                                          | HUATAI SECURITIES CO LTD - H   | HKD                | 586 528            | 0.39            |
| 114 500                                                                                                          | HUATAI SECURITIES CO LTD-A     | CNH                | 242 520            | 0.16            |
| 21 300                                                                                                           | HUAXIN CEMENT CO LTD-A         | CNH                | 61 986             | 0.04            |
| 98 300                                                                                                           | INNER MONGOLIA YILI INDUS-A    | CNH                | 571 103            | 0.38            |
| 63 500                                                                                                           | JIANGSU EASTERN SHENGHONG -A   | CNH                | 160 166            | 0.11            |
| 54 500                                                                                                           | JIANGSU ZHONGTIAN TECHNOLO-A   | CNH                | 187 785            | 0.13            |
| 27 800                                                                                                           | KEDA INDUSTRIAL GROUP CO LTD   | CNH                | 85 587             | 0.06            |
| 666 000                                                                                                          | KINGDEE INTERNATIONAL SFTWR    | HKD                | 1 561 676          | 1.05            |
| 37 900                                                                                                           | KINGFA SCI.& TECH CO LTD-A     | CNH                | 53 818             | 0.04            |
| 1 862 000                                                                                                        | LENOVO GROUP LTD               | HKD                | 1 739 332          | 1.17            |
| 141 903                                                                                                          | LI AUTO INC - ADR              | USD                | 5 436 304          | 3.65            |
| 469 000                                                                                                          | LONGFOR PROPERTIES             | HKD                | 2 214 419          | 1.49            |
| 630 200                                                                                                          | MEITUAN DIANPING-CLASS B       | HKD                | 15 596 475         | 10.48           |
| 33 900                                                                                                           | MING YANG SMART ENERGY GRO-A   | CNH                | 170 911            | 0.11            |
| 179 000                                                                                                          | MING YUAN CLOUD GROUP HOLDIN   | HKD                | 286 511            | 0.19            |
| 536 800                                                                                                          | NETEASE INC                    | HKD                | 9 857 693          | 6.63            |
| 121 200                                                                                                          | ORIENT SECURITIES CO LTD-A     | CNH                | 184 579            | 0.12            |

# BNP Paribas Easy MSCI China Select SRI S-Series 10% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                          | Denomination                             | Quotation currency | Market value       | % of net assets |
|-----------------------------------|------------------------------------------|--------------------|--------------------|-----------------|
| 408 500                           | POSTAL SAVINGS BANK OF CHI-A             | CNH                | 328 424            | 0.22            |
| 2 048 000                         | POSTAL SAVINGS BANK OF CHI-H             | HKD                | 1 625 986          | 1.09            |
| 75 200                            | S F HOLDING CO LTD-A                     | CNH                | 626 013            | 0.42            |
| 130 500                           | SHANGHAI CONSTRUCTION GROU-A             | CNH                | 58 980             | 0.04            |
| 21 600                            | SHANGHAI PUTAILAI NEW ENER-A             | CNH                | 271 925            | 0.18            |
| 40 500                            | SHENZHEN INOVANCE TECHNOLO-A             | CNH                | 397 920            | 0.27            |
| 16 600                            | SICHUAN YAHUA INDUSTRIAL-A               | CNH                | 80 843             | 0.05            |
| 69 800                            | SINOTRANS LIMITED-A                      | CNH                | 40 396             | 0.03            |
| 6 200                             | SKSHU PAINT CO LTD-A                     | CNH                | 119 696            | 0.08            |
| 22 500                            | SUNGROW POWER SUPPLY CO LT-A             | CNH                | 329 738            | 0.22            |
| 183 100                           | SUNNY OPTICAL TECH                       | HKD                | 2 984 404          | 2.00            |
| 8 700                             | SUZHOU TA&A ULTRA CLEAN TE-A             | CNH                | 113 419            | 0.08            |
| 304 700                           | TENCENT HOLDINGS LTD                     | HKD                | 13 761 475         | 9.25            |
| 26 400                            | TITAN WIND ENERGY SUZHOU-A               | CNH                | 64 935             | 0.04            |
| 311 600                           | TONGCHENG TRAVEL HOLDINGS LT             | HKD                | 670 299            | 0.45            |
| 48 100                            | TRANSFAR ZHILIAN CO LTD-A                | CNH                | 46 133             | 0.03            |
| 338 000                           | UNI PRESIDENT CHINA HOLDINGS - H         | HKD                | 289 888            | 0.19            |
| 42 200                            | UNISPLENDOR CORP LTD-A                   | CNH                | 122 115            | 0.08            |
| 115 222                           | VIPSHOP HOLDINGS LTD - ADR               | USD                | 1 139 546          | 0.77            |
| 1 216 000                         | WANT WANT CHINA HOLDINGS LTD             | HKD                | 1 056 858          | 0.71            |
| 32 700                            | WUHU SANQI INTERACTIVE ENT-A             | CNH                | 103 550            | 0.07            |
| 39 400                            | WUXI APPTEC CO LTD-A                     | CNH                | 611 141            | 0.41            |
| 90 200                            | WUXI APPTEC CO LTD-H                     | HKD                | 1 201 217          | 0.81            |
| 928 000                           | WUXI BIOLOGICS CAYMAN INC                | HKD                | 8 491 242          | 5.70            |
| 50 900                            | XINJIANG GOLDWIND SCI&TECH-A             | CNH                | 112 365            | 0.08            |
| 198 600                           | XINJIANG GOLDWIND SCI+TEC - H            | HKD                | 371 539            | 0.25            |
| 1 260 000                         | XINYI SOLAR HOLDINGS LTD                 | HKD                | 1 946 130          | 1.31            |
| 108 583                           | XPENG INC - ADR                          | USD                | 3 446 424          | 2.31            |
| 306 000                           | YADEA GROUP HOLDINGS LTD                 | HKD                | 598 979            | 0.40            |
| 3 800                             | YOUNGY CO LTD-A                          | CNH                | 87 119             | 0.06            |
| 28 000                            | YUNNAN BAIYAO GROUP CO LTD-A             | CNH                | 252 218            | 0.17            |
| 24 500                            | YUNNAN TIN CO LTD-A                      | CNH                | 61 285             | 0.04            |
| 34 100                            | ZHEJIANG CHINT ELECTRICS-A               | CNH                | 181 990            | 0.12            |
| 24 460                            | ZHEJIANG HUAYOU COBALT CO -A             | CNH                | 348 866            | 0.23            |
| 23 500                            | ZHEJIANG WEIXING NEW BUILD-A             | CNH                | 84 267             | 0.06            |
| 13 500                            | ZHEJIANG YONGTAI TECH-A                  | CNH                | 66 310             | 0.04            |
| 104 600                           | ZOOMLION HEAVY INDUSTRY S-A              | CNH                | 96 109             | 0.06            |
|                                   | <i>United States of America</i>          |                    | <i>5 387 526</i>   | <i>3.62</i>     |
| 111 083                           | YUM CHINA HOLDINGS INC                   | USD                | 5 387 526          | 3.62            |
|                                   | <i>Hong Kong</i>                         |                    | <i>5 066 433</i>   | <i>3.39</i>     |
| 1 044 000                         | BEIJING ENTERPRISES WATER GR             | HKD                | 315 317            | 0.21            |
| 942 000                           | CHINA EVERBRIGHT INTERNATIONAL LTD       | HKD                | 555 816            | 0.37            |
| 626 000                           | CHINA RESOURCES CEMENT                   | HKD                | 420 420            | 0.28            |
| 2 302 000                         | CSPC PHARMACEUTICAL GROUP LTD            | HKD                | 2 285 291          | 1.53            |
| 390 000                           | FAR EAST HORIZON LTD                     | HKD                | 327 031            | 0.22            |
| 302 000                           | HANSON PHARMACEUTICAL GROUP              | HKD                | 609 622            | 0.41            |
| 202 785                           | HOPSON DEVELOPMENT HOLDINGS              | HKD                | 309 593            | 0.21            |
| 95 000                            | VINDA INTERNATIONAL HOLDINGS             | HKD                | 243 343            | 0.16            |
|                                   | <i>Cayman Islands</i>                    |                    | <i>259 973</i>     | <i>0.17</i>     |
| 204 000                           | EVER SUNSHINE LIFESTYLE SERVICES GROUP L | HKD                | 259 973            | 0.17            |
| Other transferable securities     |                                          |                    | 433 085            | 0.29            |
|                                   | <b>Shares</b>                            |                    | <b>433 085</b>     | <b>0.29</b>     |
|                                   | <i>Bermuda</i>                           |                    | <i>433 085</i>     | <i>0.29</i>     |
| 1 180 000                         | CHINA RUYI HOLDINGS LTD                  | HKD                | 433 085            | 0.29            |
| <b>Total securities portfolio</b> |                                          |                    | <b>148 429 117</b> | <b>99.68</b>    |

# BNP Paribas Easy MSCI Emerging ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                          | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                       |                    | 123 594 695        | 90.00           |
| <b>Shares</b>                                                                                                    |                                       |                    | <b>123 594 695</b> | <b>90.00</b>    |
| <i>United States of America</i>                                                                                  |                                       |                    | <i>108 046 798</i> | <i>78.67</i>    |
| 9 881                                                                                                            | ADOBE SYSTEMS INC                     | USD                | 3 617 039          | 2.63            |
| 103 534                                                                                                          | ADVANCED MICRO DEVICES                | USD                | 7 917 245          | 5.78            |
| 2 570                                                                                                            | ALPHABET INC - A                      | USD                | 5 600 698          | 4.08            |
| 1 089                                                                                                            | ALPHABET INC - C                      | USD                | 2 382 133          | 1.73            |
| 62 076                                                                                                           | AMAZON.COM INC                        | USD                | 6 593 092          | 4.80            |
| 23 590                                                                                                           | AMGEN INC                             | USD                | 5 739 447          | 4.18            |
| 41 153                                                                                                           | APPLE INC                             | USD                | 5 626 438          | 4.10            |
| 202 680                                                                                                          | BANK OF AMERICA CORP                  | USD                | 6 309 428          | 4.59            |
| 43 886                                                                                                           | CF INDUSTRIES HOLDINGS INC            | USD                | 3 762 347          | 2.74            |
| 11 288                                                                                                           | COSTCO WHOLESALE CORP                 | USD                | 5 410 113          | 3.94            |
| 21 238                                                                                                           | EDWARDS LIFESCIENCES CORP             | USD                | 2 019 521          | 1.47            |
| 68 452                                                                                                           | EMERSON ELECTRIC CO                   | USD                | 5 444 672          | 3.96            |
| 55 000                                                                                                           | GENERAL MOTORS CO                     | USD                | 1 746 800          | 1.27            |
| 17 828                                                                                                           | HOME DEPOT INC                        | USD                | 4 889 686          | 3.56            |
| 14 611                                                                                                           | IQVIA HOLDINGS INC                    | USD                | 3 170 441          | 2.31            |
| 35 084                                                                                                           | MARRIOTT INTERNATIONAL - A            | USD                | 4 771 775          | 3.47            |
| 25 000                                                                                                           | MONSTER BEVERAGE CORP                 | USD                | 2 317 500          | 1.69            |
| 15 155                                                                                                           | NORFOLK SOUTHERN CORP                 | USD                | 3 444 580          | 2.51            |
| 22 503                                                                                                           | NVIDIA CORP                           | USD                | 3 411 230          | 2.48            |
| 42 699                                                                                                           | PAYPAL HOLDINGS INC - W/I             | USD                | 2 982 098          | 2.17            |
| 10 033                                                                                                           | QUALCOMM INC                          | USD                | 1 281 615          | 0.93            |
| 7 466                                                                                                            | SALESFORCE.COM INC                    | USD                | 1 232 189          | 0.90            |
| 5 112                                                                                                            | TESLA INC                             | USD                | 3 442 523          | 2.51            |
| 10 407                                                                                                           | THERMO FISHER SCIENTIFIC INC          | USD                | 5 653 915          | 4.12            |
| 61 324                                                                                                           | TJX COMPANIES INC                     | USD                | 3 424 945          | 2.49            |
| 123 452                                                                                                          | TRUIST FINANCIAL CORP                 | USD                | 5 855 328          | 4.26            |
| <i>Japan</i>                                                                                                     |                                       |                    | <i>15 547 897</i>  | <i>11.33</i>    |
| 246 200                                                                                                          | JAPAN EXCHANGE GROUP INC              | JPY                | 3 548 338          | 2.58            |
| 119 300                                                                                                          | ORIX CORP                             | JPY                | 1 998 651          | 1.46            |
| 379 200                                                                                                          | SUMITOMO REALTY & DEVELOPMENT         | JPY                | 10 000 908         | 7.29            |
| Shares/Units in investment funds                                                                                 |                                       |                    | 3 381 887          | 2.46            |
| <i>Luxembourg</i>                                                                                                |                                       |                    | <i>3 381 887</i>   | <i>2.46</i>     |
| 21 203.01                                                                                                        | BNP PARIBAS INSTICASH USD 1D VNAV INC | USD                | 3 381 887          | 2.46            |
| <b>Total securities portfolio</b>                                                                                |                                       |                    | <b>126 976 582</b> | <b>92.46</b>    |

# BNP Paribas Easy MSCI Emerging SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                          | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                       |                    | 702 788 628        | 85.30           |
|                                                                                                                  | <b>Shares</b>                         |                    | <b>702 788 628</b> | <b>85.30</b>    |
|                                                                                                                  | <i>France</i>                         |                    | <i>471 732 943</i> | <i>57.26</i>    |
| 163 357                                                                                                          | AIR LIQUIDE SA                        | EUR                | 21 880 535         | 2.66            |
| 248 309                                                                                                          | ATOS SE                               | EUR                | 3 318 918          | 0.40            |
| 2 265 000                                                                                                        | AXA SA                                | EUR                | 51 289 672         | 6.23            |
| 1 206 580                                                                                                        | BNP PARIBAS                           | EUR                | 57 224 276         | 6.95            |
| 911 941                                                                                                          | COMPAGNIE DE SAINT GOBAIN             | EUR                | 39 036 501         | 4.74            |
| 3 872 838                                                                                                        | CREDIT AGRICOLE SA                    | EUR                | 35 350 583         | 4.29            |
| 387 843                                                                                                          | DANONE                                | EUR                | 21 595 357         | 2.62            |
| 11 449                                                                                                           | EUROAPI SASU                          | EUR                | 180 187            | 0.02            |
| 12 732                                                                                                           | FAURECIA                              | EUR                | 251 771            | 0.03            |
| 855 736                                                                                                          | MICHELIN (CGDE)                       | EUR                | 23 237 994         | 2.82            |
| 1 861 987                                                                                                        | ORANGE                                | EUR                | 21 841 013         | 2.65            |
| 55 574                                                                                                           | RENAULT SA                            | EUR                | 1 382 195          | 0.17            |
| 263 329                                                                                                          | SANOFI AVENTIS                        | EUR                | 26 522 142         | 3.22            |
| 211 340                                                                                                          | SCHNEIDER ELECTRIC SE                 | EUR                | 24 944 736         | 3.03            |
| 636 226                                                                                                          | SCOR SE                               | EUR                | 13 635 421         | 1.65            |
| 1 245 000                                                                                                        | SOCIETE GENERALE SA                   | EUR                | 27 190 116         | 3.30            |
| 1 422 333                                                                                                        | TOTAL SA                              | EUR                | 74 899 083         | 9.09            |
| 223 975                                                                                                          | VINCI SA                              | EUR                | 19 893 780         | 2.41            |
| 795 000                                                                                                          | VIVENDI                               | EUR                | 8 058 663          | 0.98            |
|                                                                                                                  | <i>The Netherlands</i>                |                    | <i>112 468 658</i> | <i>13.65</i>    |
| 256 667                                                                                                          | AKZO NOBEL N.V.                       | EUR                | 16 802 982         | 2.04            |
| 850 000                                                                                                          | KONINKLIJKE AHOLD DELHAIZE NV         | EUR                | 22 091 404         | 2.68            |
| 20 021                                                                                                           | KONINKLIJKE DSM NV                    | EUR                | 2 869 634          | 0.35            |
| 7 600 000                                                                                                        | KONINKLIJKE KPN NV                    | EUR                | 27 022 373         | 3.28            |
| 493 463                                                                                                          | UNIVERSAL MUSIC GROUP NV              | EUR                | 9 871 056          | 1.20            |
| 349 409                                                                                                          | WOLTERS KLUWER                        | EUR                | 33 811 209         | 4.10            |
|                                                                                                                  | <i>Germany</i>                        |                    | <i>77 367 455</i>  | <i>9.39</i>     |
| 95 475                                                                                                           | BAYERISCHE MOTOREN WERKE AG           | EUR                | 7 332 361          | 0.89            |
| 51 286                                                                                                           | BEIERSDORF AG                         | EUR                | 5 226 580          | 0.63            |
| 573 411                                                                                                          | COMMERZBANK AG                        | EUR                | 4 008 073          | 0.49            |
| 391 150                                                                                                          | DEUTSCHE LUFTHANSA - REG              | EUR                | 2 275 274          | 0.28            |
| 12 010                                                                                                           | EVONIK INDUSTRIES AG                  | EUR                | 255 637            | 0.03            |
| 206 326                                                                                                          | FRESENIUS MEDICAL CARE AG             | EUR                | 10 273 959         | 1.25            |
| 14 233                                                                                                           | FRESENIUS SE & CO KGAA                | EUR                | 430 029            | 0.05            |
| 5 183                                                                                                            | FUCHS PETROLUB SE-PREF                | EUR                | 144 134            | 0.02            |
| 127 905                                                                                                          | HEIDELBERGCEMENT AG                   | EUR                | 6 129 646          | 0.74            |
| 26 619                                                                                                           | KION GROUP AG                         | EUR                | 1 101 744          | 0.13            |
| 40 031                                                                                                           | MERCK KGAA                            | EUR                | 6 737 916          | 0.82            |
| 22 299                                                                                                           | MUENCHENER RUECKVERSICHERUNG AG - REG | EUR                | 5 226 660          | 0.63            |
| 176 725                                                                                                          | PUMA SE                               | EUR                | 11 610 139         | 1.41            |
| 124 469                                                                                                          | SIEMENS HEALTHINEERS AG               | EUR                | 6 309 815          | 0.77            |
| 77 362                                                                                                           | VOLKSWAGEN AG - PREF                  | EUR                | 10 305 488         | 1.25            |
|                                                                                                                  | <i>Finland</i>                        |                    | <i>32 331 322</i>  | <i>3.92</i>     |
| 1 200 000                                                                                                        | FORTUM OYJ                            | EUR                | 17 958 740         | 2.18            |
| 1 597 376                                                                                                        | NORDEA BANK ABP                       | EUR                | 14 021 125         | 1.70            |
| 45 246                                                                                                           | WARTSILA OYJ ABP                      | EUR                | 351 457            | 0.04            |
|                                                                                                                  | <i>Austria</i>                        |                    | <i>7 126 794</i>   | <i>0.87</i>     |
| 223 115                                                                                                          | ERSTE GROUP BANK AG                   | EUR                | 5 644 785          | 0.69            |
| 26 801                                                                                                           | RAIFFEISEN BANK INTERNATIONAL         | EUR                | 289 718            | 0.04            |
| 12 217                                                                                                           | VERBUND AG                            | EUR                | 1 192 291          | 0.14            |
|                                                                                                                  | <i>Belgium</i>                        |                    | <i>1 749 189</i>   | <i>0.21</i>     |
| 118 958                                                                                                          | PROXIMUS                              | EUR                | 1 749 189          | 0.21            |
|                                                                                                                  | <i>Portugal</i>                       |                    | <i>12 255</i>      | <i>0.00</i>     |
| 1 048                                                                                                            | GALP ENERGIA SGPS SA                  | EUR                | 12 255             | 0.00            |

# BNP Paribas Easy MSCI Emerging SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                          | Denomination                              | Quotation currency | Market value       | % of net assets |
|-----------------------------------|-------------------------------------------|--------------------|--------------------|-----------------|
|                                   | <i>United Kingdom</i>                     |                    | <i>12</i>          | <i>0.00</i>     |
| 1                                 | STELLANTIS NV                             | EUR                | 12                 | 0.00            |
| Shares/Units in investment funds  |                                           |                    | 70 721             | 0.01            |
|                                   | <i>Luxembourg</i>                         |                    | <i>70 721</i>      | <i>0.01</i>     |
| 443.39                            | BNP PARIBAS INSTICASH USD 1D VNAV - 1 CAP | USD                | 70 721             | 0.01            |
| <b>Total securities portfolio</b> |                                           |                    | <b>702 859 349</b> | <b>85.31</b>    |

# BNP Paribas Easy MSCI EMU ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 141 912 570        | 99.12           |
|                                                                                                                  | <b>Shares</b>                |                    | <b>141 912 568</b> | <b>99.12</b>    |
|                                                                                                                  | <i>France</i>                |                    | <i>51 554 548</i>  | <i>35.98</i>    |
| 12 315                                                                                                           | ACCOR SA                     | EUR                | 318 096            | 0.22            |
| 1 656                                                                                                            | ADP                          | EUR                | 200 128            | 0.14            |
| 19 686                                                                                                           | AIR LIQUIDE SA               | EUR                | 2 522 170          | 1.76            |
| 14 679                                                                                                           | ALSTOM                       | EUR                | 316 920            | 0.22            |
| 5 650                                                                                                            | AMUNDI SA                    | EUR                | 294 930            | 0.21            |
| 3 701                                                                                                            | ARKEMA                       | EUR                | 314 289            | 0.22            |
| 79 464                                                                                                           | AXA SA                       | EUR                | 1 721 190          | 1.20            |
| 2 167                                                                                                            | BIOMERIEUX                   | EUR                | 201 964            | 0.14            |
| 43 046                                                                                                           | BNP PARIBAS                  | EUR                | 1 952 782          | 1.36            |
| 12 971                                                                                                           | BOUYGUES SA                  | EUR                | 380 829            | 0.27            |
| 14 843                                                                                                           | BUREAU VERITAS SA            | EUR                | 362 911            | 0.25            |
| 6 854                                                                                                            | CAPGEMINI SE                 | EUR                | 1 120 286          | 0.78            |
| 26 060                                                                                                           | CARREFOUR SA                 | EUR                | 440 023            | 0.31            |
| 21 008                                                                                                           | COMPAGNIE DE SAINT GOBAIN    | EUR                | 860 173            | 0.60            |
| 3 897                                                                                                            | COVIVIO                      | EUR                | 206 346            | 0.14            |
| 61 914                                                                                                           | CREDIT AGRICOLE SA           | EUR                | 540 571            | 0.38            |
| 24 861                                                                                                           | DANONE                       | EUR                | 1 324 097          | 0.92            |
| 26 416                                                                                                           | DASSAULT SYSTEMES SE         | EUR                | 927 598            | 0.65            |
| 10 911                                                                                                           | EDENRED                      | EUR                | 490 668            | 0.34            |
| 28 494                                                                                                           | EDF                          | EUR                | 222 424            | 0.16            |
| 5 347                                                                                                            | EIFPAGE SA                   | EUR                | 459 200            | 0.32            |
| 72 384                                                                                                           | ENGIE                        | EUR                | 793 763            | 0.55            |
| 11 255                                                                                                           | ESSILORLUXOTTICA             | EUR                | 1 608 340          | 1.12            |
| 3 725                                                                                                            | EURAZEO SA                   | EUR                | 220 148            | 0.15            |
| 3 393                                                                                                            | GECINA SA                    | EUR                | 301 977            | 0.21            |
| 24 294                                                                                                           | GETLINK SE                   | EUR                | 408 868            | 0.29            |
| 1 214                                                                                                            | HERMES INTERNATIONAL         | EUR                | 1 295 338          | 0.90            |
| 1 993                                                                                                            | IPSEN                        | EUR                | 179 470            | 0.13            |
| 2 863                                                                                                            | KERING                       | EUR                | 1 403 156          | 0.98            |
| 10 791                                                                                                           | KLEPIERRE                    | EUR                | 198 123            | 0.14            |
| 6 586                                                                                                            | LA FRANCAISE DES JEUX SAEM   | EUR                | 217 470            | 0.15            |
| 11 792                                                                                                           | LEGRAND SA                   | EUR                | 830 864            | 0.58            |
| 8 913                                                                                                            | LOREAL                       | EUR                | 2 935 051          | 2.05            |
| 10 090                                                                                                           | LVMH                         | EUR                | 5 869 353          | 4.10            |
| 32 528                                                                                                           | MICHELIN (CGDE)              | EUR                | 844 915            | 0.59            |
| 85 952                                                                                                           | ORANGE                       | EUR                | 964 381            | 0.67            |
| 8 219                                                                                                            | PERNOD RICARD SA             | EUR                | 1 440 791          | 1.01            |
| 11 314                                                                                                           | PUBLICIS GROUPE              | EUR                | 527 911            | 0.37            |
| 1 224                                                                                                            | REMY COINTREAU               | EUR                | 204 041            | 0.14            |
| 42 140                                                                                                           | SANOFI AVENTIS               | EUR                | 4 059 768          | 2.84            |
| 20 957                                                                                                           | SCHNEIDER ELECTRIC SE        | EUR                | 2 366 045          | 1.65            |
| 1 748                                                                                                            | SEB SA                       | EUR                | 160 029            | 0.11            |
| 33 865                                                                                                           | SOCIETE GENERALE SA          | EUR                | 707 440            | 0.49            |
| 2 543                                                                                                            | TELEPERFORMANCE              | EUR                | 745 862            | 0.52            |
| 96 355                                                                                                           | TOTAL SA                     | EUR                | 4 853 401          | 3.39            |
| 4 324                                                                                                            | UBISOFT ENTERTAINMENT        | EUR                | 181 176            | 0.13            |
| 13 381                                                                                                           | VALEO SA                     | EUR                | 246 545            | 0.17            |
| 21 409                                                                                                           | VINCI SA                     | EUR                | 1 818 909          | 1.27            |
| 40 290                                                                                                           | VIVENDI                      | EUR                | 390 652            | 0.27            |
| 3 098                                                                                                            | WENDEL                       | EUR                | 247 066            | 0.17            |
| 10 065                                                                                                           | WORLDLINE SA - W/I           | EUR                | 356 100            | 0.25            |
|                                                                                                                  | <i>Germany</i>               |                    | <i>30 446 419</i>  | <i>21.29</i>    |
| 7 007                                                                                                            | ADIDAS AG                    | EUR                | 1 182 501          | 0.83            |
| 16 310                                                                                                           | ALLIANZ SE - REG             | EUR                | 2 970 377          | 2.07            |
| 15 132                                                                                                           | BAYERISCHE MOTOREN WERKE AG  | EUR                | 1 111 597          | 0.78            |
| 3 536                                                                                                            | BAYERISCHE MOTOREN WERKE-PRF | EUR                | 239 034            | 0.17            |

# BNP Paribas Easy MSCI EMU ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                          | Quotation currency | Market value      | % of net assets |
|------------------------|---------------------------------------|--------------------|-------------------|-----------------|
| 5 468                  | BECHTLE AG                            | EUR                | 213 307           | 0.15            |
| 4 789                  | BEIERSDORF AG                         | EUR                | 466 832           | 0.33            |
| 8 266                  | BRENTAG AG                            | EUR                | 513 319           | 0.36            |
| 2 367                  | CARL ZEISS MEDITEC AG - BR            | EUR                | 269 601           | 0.19            |
| 48 260                 | COMMERZBANK AG                        | EUR                | 322 666           | 0.23            |
| 11 101                 | COVESTRO AG                           | EUR                | 366 111           | 0.26            |
| 32 997                 | DAIMLER AG - REG                      | EUR                | 1 822 094         | 1.27            |
| 8 037                  | DELIVERY HERO SE                      | EUR                | 287 483           | 0.20            |
| 85 585                 | DEUTSCHE BANK AG - REG                | EUR                | 711 896           | 0.50            |
| 7 587                  | DEUTSCHE BOERSE AG                    | EUR                | 1 210 885         | 0.85            |
| 40 854                 | DEUTSCHE LUFTHANSA - REG              | EUR                | 227 312           | 0.16            |
| 41 830                 | DEUTSCHE POST AG - REG                | EUR                | 1 495 004         | 1.04            |
| 97 512                 | E.ON SE                               | EUR                | 780 876           | 0.55            |
| 18 923                 | EVONIK INDUSTRIES AG                  | EUR                | 385 272           | 0.27            |
| 9 936                  | GEA GROUP AG                          | EUR                | 326 795           | 0.23            |
| 3 534                  | HANNOVER RUECK SE                     | EUR                | 489 459           | 0.34            |
| 9 175                  | HEIDELBERGCEMENT AG                   | EUR                | 420 582           | 0.29            |
| 4 042                  | HENKEL AG & CO KGAA                   | EUR                | 236 053           | 0.16            |
| 8 338                  | HENKEL AG & CO KGAA VORZUG            | EUR                | 490 108           | 0.34            |
| 55 756                 | INFINEON TECHNOLOGIES AG              | EUR                | 1 287 406         | 0.90            |
| 4 661                  | KION GROUP AG                         | EUR                | 184 529           | 0.13            |
| 4 317                  | KNORR-BREMSE AG                       | EUR                | 234 931           | 0.16            |
| 3 972                  | LEG IMMOBILIEN AG                     | EUR                | 314 265           | 0.22            |
| 5 748                  | MERCK KGAA                            | EUR                | 925 428           | 0.65            |
| 3 521                  | MTU AERO ENGINES AG                   | EUR                | 611 598           | 0.43            |
| 6 126                  | MUENCHENER RUECKVERSICHERUNG AG - REG | EUR                | 1 373 449         | 0.96            |
| 6 150                  | PUMA SE                               | EUR                | 386 466           | 0.27            |
| 38 910                 | SAP SE                                | EUR                | 3 382 446         | 2.36            |
| 1 224                  | SARTORIUS AG - VORZUG                 | EUR                | 408 082           | 0.29            |
| 29 104                 | SIEMENS AG - REG                      | EUR                | 2 825 707         | 1.97            |
| 5 891                  | SYMRISE AG                            | EUR                | 611 780           | 0.43            |
| 84 169                 | TELEFONICA DEUTSCHLAND HOLDING        | EUR                | 230 623           | 0.16            |
| 28 953                 | VONOVIA SE                            | EUR                | 851 218           | 0.59            |
| 11 191                 | ZALANDO SE                            | EUR                | 279 327           | 0.20            |
| <i>The Netherlands</i> |                                       |                    | <i>21 640 290</i> | <i>15.12</i>    |
| 21 188                 | ABN AMRO GROUP NV - CVA               | EUR                | 227 029           | 0.16            |
| 826                    | ADYEN NV                              | EUR                | 1 146 488         | 0.80            |
| 88 770                 | AEGON NV                              | EUR                | 366 443           | 0.26            |
| 6 719                  | AERCAP HOLDINGS NV                    | USD                | 263 117           | 0.18            |
| 7 986                  | AKZO NOBEL N.V.                       | EUR                | 500 083           | 0.35            |
| 1 949                  | ARGENX SE                             | EUR                | 696 768           | 0.49            |
| 2 084                  | ASM INTERNATIONAL NV                  | EUR                | 497 242           | 0.35            |
| 14 771                 | ASML HOLDING NV                       | EUR                | 6 733 361         | 4.69            |
| 45 542                 | CNH INDUSTRIAL NV                     | EUR                | 501 873           | 0.35            |
| 4 133                  | EURONEXT NV - W/I                     | EUR                | 321 961           | 0.22            |
| 5 385                  | HEINEKEN HOLDING NV                   | EUR                | 373 988           | 0.26            |
| 10 497                 | HEINEKEN NV                           | EUR                | 913 239           | 0.64            |
| 2 915                  | IMCD GROUP NV - W/I                   | EUR                | 381 719           | 0.27            |
| 151 296                | ING GROEP NV                          | EUR                | 1 426 873         | 1.00            |
| 40 709                 | KONINKLIJKE AHOLD DELHAIZE NV         | EUR                | 1 012 026         | 0.71            |
| 7 284                  | KONINKLIJKE DSM NV                    | EUR                | 998 636           | 0.70            |
| 155 356                | KONINKLIJKE KPN NV                    | EUR                | 528 366           | 0.37            |
| 14 012                 | NN GROUP NV - W/I                     | EUR                | 607 280           | 0.42            |
| 31 328                 | PROSUS NV                             | EUR                | 1 957 373         | 1.37            |
| 11 482                 | QIAGEN N.V.                           | EUR                | 513 245           | 0.36            |
| 6 291                  | RANDSTAD HOLDING NV                   | EUR                | 290 644           | 0.20            |
| 9 628                  | TAKEAWAY.COM HOLDING BV               | EUR                | 145 055           | 0.10            |
| 5 155                  | UNIBAIL-RODAMCO-WESTFIELD             | EUR                | 250 791           | 0.18            |
| 10 660                 | WOLTERS KLUWER                        | EUR                | 986 690           | 0.69            |

# BNP Paribas Easy MSCI EMU ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity       | Denomination                       | Quotation currency | Market value      | % of net assets |
|----------------|------------------------------------|--------------------|-------------------|-----------------|
| <i>Spain</i>   |                                    |                    | <i>12 389 311</i> | <i>8.64</i>     |
| 1 348          | ACCIONA SA                         | EUR                | 236 574           | 0.17            |
| 17 852         | AMADEUS IT GROUP SA                | EUR                | 949 012           | 0.66            |
| 252 275        | BANCO BILBAO VIZCAYA ARGENTARIA    | EUR                | 1 092 477         | 0.76            |
| 655 875        | BANCO SANTANDER SA                 | EUR                | 1 762 992         | 1.23            |
| 177 039        | CAIXABANK                          | EUR                | 587 238           | 0.41            |
| 20 980         | CELLNEX TELECOM SAU                | EUR                | 776 889           | 0.54            |
| 14 751         | EDP RENOVAVEIS SA                  | EUR                | 332 193           | 0.23            |
| 16 552         | ENAGAS SA                          | EUR                | 348 751           | 0.24            |
| 16 668         | ENDESA SA                          | EUR                | 300 024           | 0.21            |
| 218 410        | IBERDROLA SA                       | EUR                | 2 161 385         | 1.51            |
| 44 081         | INDUSTRIA DE DISENO TEXTIL         | EUR                | 951 709           | 0.66            |
| 9 141          | NATURGY ENERGY GROUP SDG SA        | EUR                | 251 103           | 0.18            |
| 20 771         | RED ELECTRICA CORPORACION SA       | EUR                | 374 397           | 0.26            |
| 68 976         | REPSOL SA                          | EUR                | 969 113           | 0.68            |
| 11 350         | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                | 203 279           | 0.14            |
| 224 635        | TELEFONICA SA                      | EUR                | 1 092 175         | 0.76            |
| <i>Italy</i>   |                                    |                    | <i>8 992 311</i>  | <i>6.25</i>     |
| 7 802          | AMPLIFON SPA                       | EUR                | 228 209           | 0.16            |
| 52 829         | ASSICURAZIONI GENERALI             | EUR                | 804 322           | 0.56            |
| 31 739         | DAVIDE CAMPARI-MILANO NV           | EUR                | 318 501           | 0.22            |
| 1 558          | DIASORIN SPA                       | EUR                | 195 062           | 0.14            |
| 322 649        | ENEL S.P.A.                        | EUR                | 1 684 228         | 1.18            |
| 28 674         | FINECOBANK S.P.A.                  | EUR                | 327 457           | 0.23            |
| 22 877         | INFRASTRUTTURE WIRELESS ITAL       | EUR                | 221 541           | 0.15            |
| 685 653        | INTESA SANPAOLO                    | EUR                | 1 220 462         | 0.85            |
| 40 507         | MEDIOBANCA SPA                     | EUR                | 334 507           | 0.23            |
| 10 105         | MONCLER SPA                        | EUR                | 413 598           | 0.29            |
| 29 797         | NEXI SPA                           | EUR                | 235 515           | 0.16            |
| 45 384         | POSTE ITALIANE SPA                 | EUR                | 404 462           | 0.28            |
| 13 237         | PRYSMIAN SPA                       | EUR                | 346 942           | 0.24            |
| 7 053          | RECORDATI SPA                      | EUR                | 292 770           | 0.20            |
| 109 557        | SNAM SPA                           | EUR                | 547 675           | 0.38            |
| 596 096        | TELECOM ITALIA SPA                 | EUR                | 148 845           | 0.10            |
| 67 712         | TERNA SPA                          | EUR                | 507 027           | 0.35            |
| 83 970         | UNICREDIT S.P.A.                   | EUR                | 761 188           | 0.53            |
| <i>Finland</i> |                                    |                    | <i>5 339 837</i>  | <i>3.74</i>     |
| 6 618          | ELISA OYJ                          | EUR                | 354 857           | 0.25            |
| 12 652         | KESKO OYJ - B                      | EUR                | 284 797           | 0.20            |
| 15 064         | KONE OYJ - B                       | EUR                | 683 303           | 0.48            |
| 18 117         | NESTE OYJ                          | EUR                | 765 262           | 0.53            |
| 208 715        | NOKIA OYJ                          | EUR                | 926 590           | 0.65            |
| 5 955          | ORION OYJ - B                      | EUR                | 253 683           | 0.18            |
| 21 651         | SAMPO OYJ - A                      | EUR                | 898 950           | 0.63            |
| 23 974         | STORA ENSO OYJ - R                 | EUR                | 358 771           | 0.25            |
| 21 513         | UPM-KYMMENE OYJ                    | EUR                | 624 092           | 0.44            |
| 25 509         | WARTSILA OYJ ABP                   | EUR                | 189 532           | 0.13            |
| <i>Belgium</i> |                                    |                    | <i>5 099 438</i>  | <i>3.57</i>     |
| 7 976          | AGEAS                              | EUR                | 334 832           | 0.23            |
| 34 275         | ANHEUSER - BUSCH INBEV SA/NV       | EUR                | 1 760 364         | 1.23            |
| 1 282          | DIETEREN SA/NV                     | EUR                | 178 967           | 0.13            |
| 2 019          | ELIA SYSTEM OPERATOR SA/NV         | EUR                | 272 969           | 0.19            |
| 7 160          | GROUPE BRUXELLES LAMBERT SA        | EUR                | 570 509           | 0.40            |
| 10 185         | KBC GROEP NV                       | EUR                | 545 305           | 0.38            |
| 4 504          | SOLVAY SA                          | EUR                | 348 249           | 0.24            |
| 5 970          | UCB SA                             | EUR                | 481 421           | 0.34            |
| 9 329          | UMICORE                            | EUR                | 310 842           | 0.22            |
| 9 866          | WAREHOUSES DE PAUW SCA             | EUR                | 295 980           | 0.21            |

# BNP Paribas Easy MSCI EMU ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                    | Quotation currency | Market value       | % of net assets |
|-----------------------------------|---------------------------------|--------------------|--------------------|-----------------|
| <i>Ireland</i>                    |                                 |                    |                    |                 |
| 31 025                            | CRH PLC                         | EUR                | 3 031 279          | 2.13            |
| 6 518                             | KERRY GROUP PLC - A             | EUR                | 1 023 825          | 0.72            |
| 6 431                             | KINGSPAN GROUP PLC              | EUR                | 595 354            | 0.42            |
| 7 118                             | PADDY POWER BETFAIR PLC         | EUR                | 369 139            | 0.26            |
| 11 104                            | SMURFIT KAPPA GROUP PLC         | EUR                | 686 745            | 0.48            |
|                                   |                                 |                    | 356 216            | 0.25            |
| <i>Austria</i>                    |                                 |                    |                    |                 |
| 15 782                            | ERSTE GROUP BANK AG             | EUR                | 1 362 984          | 0.96            |
| 10 097                            | OMV AG                          | EUR                | 381 924            | 0.27            |
| 3 155                             | VERBUND AG                      | EUR                | 451 942            | 0.32            |
| 11 568                            | VOESTALPINE AG                  | EUR                | 294 519            | 0.21            |
|                                   |                                 |                    | 234 599            | 0.16            |
| <i>Switzerland</i>                |                                 |                    |                    |                 |
| 28 073                            | STMICROELECTRONICS NV           | EUR                | 842 190            | 0.59            |
|                                   |                                 |                    | 842 190            | 0.59            |
| <i>Portugal</i>                   |                                 |                    |                    |                 |
| 39 118                            | GALP ENERGIA SGPS SA            | EUR                | 757 076            | 0.53            |
| 15 407                            | JERONIMO MARTINS                | EUR                | 437 535            | 0.31            |
|                                   |                                 |                    | 319 541            | 0.22            |
| <i>United Kingdom</i>             |                                 |                    |                    |                 |
| 9 255                             | COCA-COLA EUROPACIFIC PARTNE    | USD                | 456 885            | 0.32            |
|                                   |                                 |                    | 456 885            | 0.32            |
| <b>Warrants, Rights</b>           |                                 |                    |                    |                 |
| 4                                 | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 2                  | 0.00            |
| Other transferable securities     |                                 |                    |                    |                 |
|                                   |                                 |                    | 0                  | 0.00            |
| <b>Shares</b>                     |                                 |                    |                    |                 |
|                                   |                                 |                    | 0                  | 0.00            |
| <i>Portugal</i>                   |                                 |                    |                    |                 |
| 57 600                            | BANCO ESPIRITO SANTO-REG        | EUR                | 0                  | 0.00            |
|                                   |                                 |                    | 0                  | 0.00            |
| <b>Total securities portfolio</b> |                                 |                    | <b>141 912 570</b> | <b>99.12</b>    |

# BNP Paribas Easy MSCI EMU SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                    | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                 |                    | 517 088 546        | 99.18           |
|                                                                                                                  | <b>Shares</b>                   |                    | <b>517 088 545</b> | <b>99.18</b>    |
|                                                                                                                  | <i>France</i>                   |                    | <i>158 909 033</i> | <i>30.49</i>    |
| 885 243                                                                                                          | AXA SA                          | EUR                | 19 174 363         | 3.68            |
| 32 748                                                                                                           | BIOMERIEUX                      | EUR                | 3 052 114          | 0.59            |
| 323 487                                                                                                          | BUREAU VERITAS SA               | EUR                | 7 909 257          | 1.52            |
| 119 601                                                                                                          | COVIVIO                         | EUR                | 6 332 873          | 1.21            |
| 228 768                                                                                                          | DANONE                          | EUR                | 12 184 184         | 2.34            |
| 105 196                                                                                                          | ESSILORLUXOTTICA                | EUR                | 15 032 508         | 2.88            |
| 21 915                                                                                                           | KERING                          | EUR                | 10 740 542         | 2.06            |
| 173 341                                                                                                          | KLEPIERRE                       | EUR                | 3 182 541          | 0.61            |
| 69 544                                                                                                           | LOREAL                          | EUR                | 22 900 839         | 4.39            |
| 4 223                                                                                                            | MICHELIN (CGDE)                 | EUR                | 470 653            | 0.09            |
| 538 961                                                                                                          | MICHELIN (CGDE)                 | EUR                | 13 999 512         | 2.69            |
| 176 262                                                                                                          | PUBLICIS GROUPE                 | EUR                | 8 224 385          | 1.58            |
| 205 359                                                                                                          | SCHNEIDER ELECTRIC SE           | EUR                | 23 185 031         | 4.45            |
| 306 141                                                                                                          | VALEO SA                        | EUR                | 5 640 648          | 1.08            |
| 709 528                                                                                                          | VIVENDI                         | EUR                | 6 879 583          | 1.32            |
|                                                                                                                  | <i>Germany</i>                  |                    | <i>108 641 983</i> | <i>20.82</i>    |
| 141 270                                                                                                          | ALLIANZ SE - REG                | EUR                | 25 728 093         | 4.93            |
| 115 491                                                                                                          | BEIERSDORF AG                   | EUR                | 11 258 063         | 2.16            |
| 44 905                                                                                                           | CARL ZEISS MEDITEC AG - BR      | EUR                | 5 114 680          | 0.98            |
| 78 528                                                                                                           | DEUTSCHE BOERSE AG              | EUR                | 12 533 069         | 2.40            |
| 215 333                                                                                                          | GEA GROUP AG                    | EUR                | 7 082 302          | 1.36            |
| 166 216                                                                                                          | HENKEL AG & CO KGAA VORZUG      | EUR                | 9 770 176          | 1.87            |
| 66 125                                                                                                           | MERCK KGAA                      | EUR                | 10 646 125         | 2.04            |
| 143 572                                                                                                          | PUMA SE                         | EUR                | 9 022 064          | 1.73            |
| 18 014                                                                                                           | SARTORIUS AG - VORZUG           | EUR                | 6 005 868          | 1.15            |
| 2 387 740                                                                                                        | TELEFONICA DEUTSCHLAND HOLDING  | EUR                | 6 542 408          | 1.25            |
| 197 882                                                                                                          | ZALANDO SE                      | EUR                | 4 939 135          | 0.95            |
|                                                                                                                  | <i>The Netherlands</i>          |                    | <i>97 259 551</i>  | <i>18.66</i>    |
| 161 776                                                                                                          | AKZO NOBEL N.V.                 | EUR                | 10 130 413         | 1.94            |
| 54 743                                                                                                           | ASML HOLDING NV                 | EUR                | 24 954 598         | 4.79            |
| 713 163                                                                                                          | CNH INDUSTRIAL NV               | EUR                | 7 859 056          | 1.51            |
| 29 981                                                                                                           | IMCD GROUP NV - W/I             | EUR                | 3 926 012          | 0.75            |
| 171 466                                                                                                          | KONINKLIJKE AHOLD DELHAIZE NV   | EUR                | 4 262 645          | 0.82            |
| 113 607                                                                                                          | KONINKLIJKE DSM NV              | EUR                | 15 575 520         | 2.99            |
| 203 655                                                                                                          | NN GROUP NV - W/I               | EUR                | 8 826 408          | 1.69            |
| 178 401                                                                                                          | PROSUS NV                       | EUR                | 11 146 494         | 2.14            |
| 114 287                                                                                                          | WOLTERS KLUWER                  | EUR                | 10 578 405         | 2.03            |
|                                                                                                                  | <i>Italy</i>                    |                    | <i>39 654 892</i>  | <i>7.61</i>     |
| 208 045                                                                                                          | AMPLIFON SPA                    | EUR                | 6 085 316          | 1.17            |
| 8 696 599                                                                                                        | INTESA SANPAOLO                 | EUR                | 15 479 946         | 2.97            |
| 106 773                                                                                                          | PRYSMIAN SPA                    | EUR                | 2 798 520          | 0.54            |
| 2 042 082                                                                                                        | TERNA SPA                       | EUR                | 15 291 110         | 2.93            |
|                                                                                                                  | <i>Spain</i>                    |                    | <i>31 172 032</i>  | <i>5.98</i>     |
| 12 854                                                                                                           | ACCIONA SA                      | EUR                | 2 255 877          | 0.43            |
| 2 246 004                                                                                                        | BANCO BILBAO VIZCAYA ARGENTARIA | EUR                | 9 726 320          | 1.87            |
| 342 356                                                                                                          | EDP RENOVAVEIS SA               | EUR                | 7 709 857          | 1.48            |
| 636 892                                                                                                          | RED ELECTRICA CORPORACION SA    | EUR                | 11 479 978         | 2.20            |
|                                                                                                                  | <i>Belgium</i>                  |                    | <i>28 676 642</i>  | <i>5.50</i>     |
| 61 079                                                                                                           | ELIA SYSTEM OPERATOR SA/NV      | EUR                | 8 257 881          | 1.58            |
| 168 145                                                                                                          | KBC GROEP NV                    | EUR                | 9 002 483          | 1.73            |
| 95 289                                                                                                           | UCB SA                          | EUR                | 7 684 105          | 1.47            |
| 112 010                                                                                                          | UMICORE                         | EUR                | 3 732 173          | 0.72            |

# BNP Paribas Easy MSCI EMU SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                    | Quotation currency | Market value       | % of net assets |
|-----------------------------------|---------------------------------|--------------------|--------------------|-----------------|
| <i>Finland</i>                    |                                 |                    |                    |                 |
| 84 910                            | ELISA OYJ                       | EUR                | 24 721 583         | 4.74            |
| 259 014                           | KESKO OYJ - B                   | EUR                | 4 552 874          | 0.87            |
| 172 541                           | ORION OYJ - B                   | EUR                | 5 830 405          | 1.12            |
| 144 789                           | ORION OYJ - B                   | EUR                | 7 350 247          | 1.41            |
| 144 789                           | STORA ENSO OYJ - R              | EUR                | 2 166 767          | 0.42            |
| 648 895                           | WARTSILA OYJ ABP                | EUR                | 4 821 290          | 0.92            |
| <i>Ireland</i>                    |                                 |                    |                    |                 |
| 460 474                           | CRH PLC                         | EUR                | 21 703 434         | 4.16            |
| 71 248                            | KERRY GROUP PLC - A             | EUR                | 15 195 642         | 2.91            |
| <i>United Kingdom</i>             |                                 |                    |                    |                 |
| 128 618                           | COCA-COLA EUROPACIFIC PARTNE    | USD                | 6 349 395          | 1.22            |
| <b>Warrants, Rights</b>           |                                 |                    |                    |                 |
| 2                                 | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 1                  | 0.00            |
| <b>Total securities portfolio</b> |                                 |                    | <b>517 088 546</b> | <b>99.18</b>    |

# BNP Paribas Easy MSCI Europe ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                 | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                              |                    | 361 683 050        | 99.24           |
| <b>Shares</b>                                                                                                    |                              |                    | <b>361 683 039</b> | <b>99.24</b>    |
| <i>United Kingdom</i>                                                                                            |                              |                    | <i>81 669 325</i>  | <i>22.40</i>    |
| 72 964                                                                                                           | 3I GROUP PLC                 | GBP                | 939 598            | 0.26            |
| 14 634                                                                                                           | ADMIRAL GROUP PLC            | GBP                | 381 490            | 0.10            |
| 68 126                                                                                                           | ANGLO AMERICAN PLC           | GBP                | 2 324 420          | 0.64            |
| 36 055                                                                                                           | ANTOFAGASTA PLC              | GBP                | 483 777            | 0.13            |
| 21 660                                                                                                           | ASHTED GROUP PLC             | GBP                | 865 343            | 0.24            |
| 27 158                                                                                                           | ASSOCIATED BRITISH FOODS PLC | GBP                | 497 855            | 0.14            |
| 72 068                                                                                                           | ASTRAZENECA PLC              | GBP                | 9 041 988          | 2.47            |
| 59 464                                                                                                           | AUTO TRADER GROUP PLC        | GBP                | 383 394            | 0.11            |
| 7 683                                                                                                            | AVEVA GROUP PLC              | GBP                | 200 911            | 0.06            |
| 261 559                                                                                                          | AVIVA PLC                    | GBP                | 1 219 373          | 0.33            |
| 866 826                                                                                                          | BARCLAYS BANK PLC            | GBP                | 1 541 919          | 0.42            |
| 66 236                                                                                                           | BARRATT DEVELOPMENTS PLC     | GBP                | 351 956            | 0.10            |
| 8 566                                                                                                            | BERKELEY GROUP HOLDINGS/THE  | GBP                | 370 583            | 0.10            |
| 79 851                                                                                                           | BRITISH LAND CO PLC          | GBP                | 414 747            | 0.11            |
| 401 441                                                                                                          | BT GROUP PLC                 | GBP                | 868 825            | 0.24            |
| 23 340                                                                                                           | BUNZL PLC                    | GBP                | 737 238            | 0.20            |
| 22 476                                                                                                           | BURBERRY GROUP PLC           | GBP                | 428 475            | 0.12            |
| 13 082                                                                                                           | COCA-COLA EUROPACIFIC PARTNE | USD                | 645 810            | 0.18            |
| 9 167                                                                                                            | CRODA INTERNATIONAL PLC      | GBP                | 689 229            | 0.19            |
| 112 122                                                                                                          | DIAGEO PLC                   | GBP                | 4 598 591          | 1.26            |
| 11 501                                                                                                           | FERGUSON PLC                 | GBP                | 1 227 593          | 0.34            |
| 267 419                                                                                                          | GLAXOSMITHKLINE PLC          | GBP                | 5 485 072          | 1.50            |
| 24 249                                                                                                           | HALMA PLC                    | GBP                | 565 941            | 0.16            |
| 934 401                                                                                                          | HSBC HOLDINGS PLC            | GBP                | 5 813 954          | 1.60            |
| 104 033                                                                                                          | INFORMA PLC                  | GBP                | 639 087            | 0.18            |
| 14 533                                                                                                           | INTERCONTINENTAL HOTELS GROU | GBP                | 734 416            | 0.20            |
| 9 805                                                                                                            | INTERTEK GROUP PLC           | GBP                | 479 087            | 0.13            |
| 11 859                                                                                                           | JOHNSON MATTHEY PLC          | GBP                | 265 271            | 0.07            |
| 141 053                                                                                                          | KINGFISHER PLC               | GBP                | 400 317            | 0.11            |
| 61 572                                                                                                           | LAND SECURITIES GROUP PLC    | GBP                | 474 951            | 0.13            |
| 409 152                                                                                                          | LEGAL & GENERAL GROUP PLC    | GBP                | 1 138 382          | 0.31            |
| 3 781 436                                                                                                        | LLOYDS BANKING GROUP PLC     | GBP                | 1 858 650          | 0.51            |
| 15 714                                                                                                           | LONDON STOCK EXCHANGE GROUP  | GBP                | 1 393 230          | 0.38            |
| 192 091                                                                                                          | NATIONAL GRID PLC            | GBP                | 2 347 581          | 0.64            |
| 8 270                                                                                                            | NEXT PLC                     | GBP                | 562 990            | 0.15            |
| 25 966                                                                                                           | OCADO GROUP PLC              | GBP                | 235 649            | 0.06            |
| 41 854                                                                                                           | PEARSON PLC                  | GBP                | 364 569            | 0.10            |
| 19 908                                                                                                           | PERSIMMON PLC                | GBP                | 430 862            | 0.12            |
| 83 182                                                                                                           | PHOENIX GROUP HOLDINGS PLC   | GBP                | 570 523            | 0.16            |
| 135 841                                                                                                          | PRUDENTIAL PLC               | GBP                | 1 603 328          | 0.44            |
| 34 579                                                                                                           | RECKITT BENCKISER GROUP PLC  | GBP                | 2 478 537          | 0.68            |
| 96 193                                                                                                           | RELX PLC                     | GBP                | 2 487 519          | 0.68            |
| 106 157                                                                                                          | RENTOKIL INITIAL PLC         | GBP                | 585 294            | 0.16            |
| 61 525                                                                                                           | RIO TINTO PLC                | GBP                | 3 514 030          | 0.96            |
| 355 668                                                                                                          | ROYAL BANK OF SCOTLAND GROUP | GBP                | 901 979            | 0.25            |
| 71 754                                                                                                           | SAGE GROUP PLC/THE           | GBP                | 529 152            | 0.15            |
| 144 076                                                                                                          | SAINSBURY (J) PLC            | GBP                | 341 444            | 0.09            |
| 10 502                                                                                                           | SCHROEDERS PLC               | GBP                | 325 991            | 0.09            |
| 94 764                                                                                                           | SEGRO PLC                    | GBP                | 1 075 342          | 0.30            |
| 20 355                                                                                                           | SEVERN TRENT PLC             | GBP                | 642 951            | 0.18            |
| 35 997                                                                                                           | SMITHS GROUP PLC             | GBP                | 585 244            | 0.16            |
| 4 308                                                                                                            | SPIRAX-SARCO ENGINEERING PLC | GBP                | 494 359            | 0.14            |
| 62 564                                                                                                           | SSE PLC                      | GBP                | 1 174 529          | 0.32            |
| 40 424                                                                                                           | ST JAMESS PLACE PLC          | GBP                | 517 745            | 0.14            |
| 133 509                                                                                                          | STANDARD CHARTERED PLC       | GBP                | 959 441            | 0.26            |
| 200 918                                                                                                          | STANDARD LIFE ABERDEEN PLC   | GBP                | 373 103            | 0.10            |

# BNP Paribas Easy MSCI Europe ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                          | Quotation currency | Market value      | % of net assets |
|-----------|---------------------------------------|--------------------|-------------------|-----------------|
| 249 635   | TAYLOR WIMPEY PLC                     | GBP                | 338 289           | 0.09            |
| 493 079   | TESCO PLC                             | GBP                | 1 463 542         | 0.40            |
| 119 925   | UNILEVER PLC                          | GBP                | 5 184 026         | 1.42            |
| 54 279    | UNITED UTILITIES GROUP PLC            | GBP                | 643 176           | 0.18            |
| 1 505 394 | VODAFONE GROUP PLC                    | GBP                | 2 215 070         | 0.61            |
| 17 296    | WHITBREAD PLC                         | GBP                | 497 903           | 0.14            |
| 79 721    | WPP PLC                               | GBP                | 763 684           | 0.21            |
|           | <i>Switzerland</i>                    |                    | <i>62 126 020</i> | <i>17.06</i>    |
| 88 276    | ABB LTD-REG                           | SEK                | 2 247 039         | 0.62            |
| 10 811    | ADECCO GROUP AG - REG                 | CHF                | 350 393           | 0.10            |
| 27 110    | ALCON INC                             | CHF                | 1 806 069         | 0.50            |
| 5 283     | BALOISE HOLDING AG - REG              | CHF                | 822 879           | 0.23            |
| 361       | BARRY CALLEBAUT AG - REG              | CHF                | 768 239           | 0.21            |
| 55        | CHOCOLADEFABRIKEN LINDT - PC          | CHF                | 533 570           | 0.15            |
| 8         | CHOCOLADEFABRIKEN LINDT - REG         | CHF                | 800 080           | 0.22            |
| 24 145    | CIE FINANCIERE RICHEMONT - REG        | CHF                | 2 452 132         | 0.67            |
| 24 343    | CLARIANT AG - REG                     | CHF                | 442 158           | 0.12            |
| 15 508    | COCA-COLA HBC AG-DI                   | GBP                | 328 248           | 0.09            |
| 139 593   | CREDIT SUISSE GROUP AG - REG          | CHF                | 755 914           | 0.21            |
| 2 137     | GEBERIT AG - REG                      | CHF                | 979 574           | 0.27            |
| 478       | GIVAUDAN - REG                        | CHF                | 1 603 203         | 0.44            |
| 14 770    | JULIUS BAER GROUP LTD                 | CHF                | 649 886           | 0.18            |
| 2 711     | KUEHNE & NAGEL INTERNATIONAL AG - REG | CHF                | 612 135           | 0.17            |
| 31 616    | LAFARGEHOLCIM LTD-REG                 | EUR                | 1 296 256         | 0.36            |
| 8 922     | LOGITECH INTERNATIONAL - REG          | CHF                | 444 540           | 0.12            |
| 4 287     | LONZA GROUP AG - REG                  | CHF                | 2 180 121         | 0.60            |
| 129 017   | NESTLE SA - REG                       | CHF                | 14 364 725        | 3.93            |
| 1 090     | PARTNERS GROUP HOLDING AG             | CHF                | 936 775           | 0.26            |
| 32 467    | ROCHE HOLDING AG GENUSSCHEIN          | CHF                | 10 333 062        | 2.83            |
| 1 888     | ROCHE HOLDING AG-BR                   | CHF                | 694 914           | 0.19            |
| 409       | SGS SA - REG                          | CHF                | 892 861           | 0.24            |
| 7 397     | SIKA AG - REG                         | CHF                | 1 625 877         | 0.45            |
| 3 129     | SONOVA HOLDING AG - REG               | CHF                | 950 361           | 0.26            |
| 34 461    | STMICROELECTRONICS NV                 | EUR                | 1 033 830         | 0.28            |
| 6 216     | STRAUMANN HOLDING AG-REG              | CHF                | 712 024           | 0.20            |
| 2 578     | SWISS LIFE HOLDING AG - REG           | CHF                | 1 197 692         | 0.33            |
| 7 888     | SWISS PRIME SITE - REG                | CHF                | 660 026           | 0.18            |
| 18 122    | SWISS RE AG                           | CHF                | 1 339 460         | 0.37            |
| 2 106     | SWISSCOM AG - REG                     | CHF                | 1 109 706         | 0.30            |
| 3 327     | TEMENOS GROUP AG - REG                | CHF                | 271 306           | 0.07            |
| 172 089   | UBS GROUP AG - REG                    | CHF                | 2 646 068         | 0.73            |
| 1 542     | VAT GROUP AG                          | CHF                | 350 644           | 0.10            |
| 3 229     | VIFOR PHARMA AG-NEW                   | CHF                | 533 919           | 0.15            |
| 8 197     | ZURICH INSURANCE GROUP AG             | CHF                | 3 400 334         | 0.93            |
|           | <i>France</i>                         |                    | <i>58 470 343</i> | <i>16.01</i>    |
| 14 971    | ACCOR SA                              | EUR                | 386 701           | 0.11            |
| 2 379     | ADP                                   | EUR                | 287 502           | 0.08            |
| 25 304    | AIR LIQUIDE SA                        | EUR                | 3 241 948         | 0.89            |
| 15 402    | ALSTOM                                | EUR                | 332 529           | 0.09            |
| 5 923     | AMUNDI SA                             | EUR                | 309 181           | 0.08            |
| 5 329     | ARKEMA                                | EUR                | 452 539           | 0.12            |
| 108 396   | AXA SA                                | EUR                | 2 347 857         | 0.64            |
| 2 624     | BIOMERIEUX                            | EUR                | 244 557           | 0.07            |
| 53 356    | BNP PARIBAS                           | EUR                | 2 420 495         | 0.66            |
| 20 587    | BOUYGUES SA                           | EUR                | 604 434           | 0.17            |
| 18 940    | BUREAU VERITAS SA                     | EUR                | 463 083           | 0.13            |
| 8 602     | CAPGEMINI SE                          | EUR                | 1 405 997         | 0.39            |
| 26 601    | COMPAGNIE DE SAINT GOBAIN             | EUR                | 1 089 178         | 0.30            |
| 5 173     | COVIVIO                               | EUR                | 273 910           | 0.08            |
| 72 667    | CREDIT AGRICOLE SA                    | EUR                | 634 456           | 0.17            |

# BNP Paribas Easy MSCI Europe ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity       | Denomination                          | Quotation currency | Market value      | % of net assets |
|----------------|---------------------------------------|--------------------|-------------------|-----------------|
| 34 040         | DANONE                                | EUR                | 1 812 970         | 0.50            |
| 31 877         | DASSAULT SYSTEMES SE                  | EUR                | 1 119 361         | 0.31            |
| 14 252         | EDENRED                               | EUR                | 640 912           | 0.18            |
| 39 069         | EDF                                   | EUR                | 304 973           | 0.08            |
| 8 132          | EIFPAGE SA                            | EUR                | 698 376           | 0.19            |
| 94 218         | ENGIE                                 | EUR                | 1 033 195         | 0.28            |
| 13 999         | ESSILORLUXOTTICA                      | EUR                | 2 000 457         | 0.55            |
| 5 015          | EURAZEO SA                            | EUR                | 296 387           | 0.08            |
| 4 662          | GECINA SA                             | EUR                | 414 918           | 0.11            |
| 37 239         | GETLINK SE                            | EUR                | 626 732           | 0.17            |
| 1 467          | HERMES INTERNATIONAL                  | EUR                | 1 565 289         | 0.43            |
| 3 403          | KERING                                | EUR                | 1 667 810         | 0.46            |
| 14 702         | KLEPIERRE                             | EUR                | 269 929           | 0.07            |
| 6 669          | LA FRANCAISE DES JEUX SAEM            | EUR                | 220 210           | 0.06            |
| 13 988         | LEGRAND SA                            | EUR                | 985 594           | 0.27            |
| 11 201         | LOREAL                                | EUR                | 3 688 489         | 1.01            |
| 12 392         | LVMH                                  | EUR                | 7 208 426         | 1.97            |
| 39 731         | MICHELIN (CGDE)                       | EUR                | 1 032 013         | 0.28            |
| 131 103        | ORANGE                                | EUR                | 1 470 976         | 0.40            |
| 11 268         | PERNOD RICARD SA                      | EUR                | 1 975 280         | 0.54            |
| 14 660         | PUBLICIS GROUPE                       | EUR                | 684 036           | 0.19            |
| 1 788          | REMY COINTREAU                        | EUR                | 298 060           | 0.08            |
| 25 656         | SCHNEIDER ELECTRIC SE                 | EUR                | 2 896 562         | 0.79            |
| 2 151          | SEB SA                                | EUR                | 196 924           | 0.05            |
| 42 138         | SOCIETE GENERALE SA                   | EUR                | 880 263           | 0.24            |
| 2 928          | TELEPERFORMANCE                       | EUR                | 858 782           | 0.24            |
| 145 861        | TOTAL SA                              | EUR                | 7 347 019         | 2.01            |
| 4 901          | UBISOFT ENTERTAINMENT                 | EUR                | 205 352           | 0.06            |
| 13 154         | VALEO SA                              | EUR                | 242 362           | 0.07            |
| 61 870         | VIVENDI                               | EUR                | 599 892           | 0.16            |
| 4 027          | WENDEL                                | EUR                | 321 153           | 0.09            |
| 11 681         | WORLDLINE SA - W/I                    | EUR                | 413 274           | 0.11            |
| <i>Germany</i> |                                       |                    | <i>36 802 337</i> | <i>10.14</i>    |
| 8 247          | ADIDAS AG                             | EUR                | 1 391 764         | 0.38            |
| 21 002         | ALLIANZ SE - REG                      | EUR                | 3 824 884         | 1.05            |
| 18 556         | BAYERISCHE MOTOREN WERKE AG           | EUR                | 1 363 124         | 0.37            |
| 4 998          | BAYERISCHE MOTOREN WERKE-PRF          | EUR                | 337 865           | 0.09            |
| 6 590          | BEIERSDORF AG                         | EUR                | 642 393           | 0.18            |
| 9 758          | BRENNTAG AG                           | EUR                | 605 972           | 0.17            |
| 2 360          | CARL ZEISS MEDITEC AG - BR            | EUR                | 268 804           | 0.07            |
| 61 067         | COMMERZBANK AG                        | EUR                | 408 294           | 0.11            |
| 40 622         | DAIMLER AG - REG                      | EUR                | 2 243 147         | 0.62            |
| 6 985          | DELIVERY HERO SE                      | EUR                | 249 853           | 0.07            |
| 101 339        | DEUTSCHE BANK AG - REG                | EUR                | 842 938           | 0.23            |
| 9 639          | DEUTSCHE BOERSE AG                    | EUR                | 1 538 384         | 0.42            |
| 44 697         | DEUTSCHE LUFTHANSA - REG              | EUR                | 248 694           | 0.07            |
| 50 294         | DEUTSCHE POST AG - REG                | EUR                | 1 797 508         | 0.49            |
| 125 192        | E.ON SE                               | EUR                | 1 002 538         | 0.28            |
| 24 237         | EVONIK INDUSTRIES AG                  | EUR                | 493 465           | 0.14            |
| 11 688         | GEA GROUP AG                          | EUR                | 384 418           | 0.11            |
| 4 640          | HANNOVER RUECK SE                     | EUR                | 642 640           | 0.18            |
| 11 894         | HEIDELBERGCEMENT AG                   | EUR                | 545 221           | 0.15            |
| 6 798          | HENKEL AG & CO KGAA                   | EUR                | 397 003           | 0.11            |
| 9 185          | HENKEL AG & CO KGAA VORZUG            | EUR                | 539 894           | 0.15            |
| 64 044         | INFINEON TECHNOLOGIES AG              | EUR                | 1 478 776         | 0.41            |
| 4 227          | KION GROUP AG                         | EUR                | 167 347           | 0.05            |
| 4 389          | KNORR-BREMSE AG                       | EUR                | 238 849           | 0.07            |
| 5 486          | LEG IMMOBILIEN AG                     | EUR                | 434 052           | 0.12            |
| 8 193          | MERCK KGAA                            | EUR                | 1 319 073         | 0.36            |
| 4 572          | MTU AERO ENGINES AG                   | EUR                | 794 156           | 0.22            |
| 7 907          | MUENCHENER RUECKVERSICHERUNG AG - REG | EUR                | 1 772 749         | 0.49            |

# BNP Paribas Easy MSCI Europe ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                    | Quotation currency | Market value      | % of net assets |
|------------------------|---------------------------------|--------------------|-------------------|-----------------|
| 5 267                  | PUMA SE                         | EUR                | 330 978           | 0.09            |
| 48 006                 | SAP SE                          | EUR                | 4 173 162         | 1.15            |
| 1 332                  | SARTORIUS AG - VORZUG           | EUR                | 444 089           | 0.12            |
| 35 767                 | SIEMENS AG - REG                | EUR                | 3 472 618         | 0.95            |
| 6 981                  | SYMRISE AG                      | EUR                | 724 977           | 0.20            |
| 130 164                | TELEFONICA DEUTSCHLAND HOLDING  | EUR                | 356 649           | 0.10            |
| 36 655                 | VONOVIA SE                      | EUR                | 1 077 657         | 0.30            |
| 9 952                  | ZALANDO SE                      | EUR                | 248 402           | 0.07            |
| <i>The Netherlands</i> |                                 |                    | <i>26 654 649</i> | <i>7.31</i>     |
| 29 455                 | ABN AMRO GROUP NV - CVA         | EUR                | 315 610           | 0.09            |
| 969                    | ADYEN NV                        | EUR                | 1 344 972         | 0.37            |
| 120 353                | AEGON NV                        | EUR                | 496 817           | 0.14            |
| 7 391                  | AERCAP HOLDINGS NV              | USD                | 289 433           | 0.08            |
| 9 628                  | AKZO NOBEL N.V.                 | EUR                | 602 905           | 0.17            |
| 2 527                  | ARGENX SE                       | EUR                | 903 403           | 0.25            |
| 2 341                  | ASM INTERNATIONAL NV            | EUR                | 558 563           | 0.15            |
| 17 950                 | ASML HOLDING NV                 | EUR                | 8 182 508         | 2.24            |
| 56 113                 | CNH INDUSTRIAL NV               | EUR                | 618 365           | 0.17            |
| 9 208                  | HEINEKEN HOLDING NV             | EUR                | 639 496           | 0.18            |
| 15 007                 | HEINEKEN NV                     | EUR                | 1 305 609         | 0.36            |
| 3 141                  | IMCD GROUP NV - W/I             | EUR                | 411 314           | 0.11            |
| 181 602                | ING GROEP NV                    | EUR                | 1 712 688         | 0.47            |
| 58 476                 | KONINKLIJKE AHOLD DELHAIZE NV   | EUR                | 1 453 713         | 0.40            |
| 8 956                  | KONINKLIJKE DSM NV              | EUR                | 1 227 868         | 0.34            |
| 228 844                | KONINKLIJKE KPN NV              | EUR                | 778 298           | 0.21            |
| 19 139                 | NN GROUP NV - W/I               | EUR                | 829 484           | 0.23            |
| 36 874                 | PROSUS NV                       | EUR                | 2 303 888         | 0.63            |
| 17 361                 | QIAGEN N.V.                     | EUR                | 776 037           | 0.21            |
| 6 658                  | RANDSTAD HOLDING NV             | EUR                | 307 600           | 0.08            |
| 7 253                  | TAKEAWAY.COM HOLDING BV         | EUR                | 109 274           | 0.03            |
| 6 332                  | UNIBAIL-RODAMCO-WESTFIELD       | EUR                | 308 052           | 0.08            |
| 12 735                 | WOLTERS KLUWER                  | EUR                | 1 178 752         | 0.32            |
| <i>Sweden</i>          |                                 |                    | <i>17 325 087</i> | <i>4.74</i>     |
| 14 941                 | ALFA LAVAL AB                   | SEK                | 343 919           | 0.09            |
| 47 346                 | ASSA ABLOY AB - B               | SEK                | 960 342           | 0.26            |
| 99 836                 | ATLAS COPCO AB-A SHS            | SEK                | 890 618           | 0.24            |
| 88 459                 | ATLAS COPCO AB-B SHS            | SEK                | 706 308           | 0.19            |
| 23 075                 | BOLIDEN AB                      | SEK                | 700 770           | 0.19            |
| 12 279                 | ELECTROLUX AB-B                 | SEK                | 157 781           | 0.04            |
| 26 621                 | EPIROC AB-A                     | SEK                | 392 488           | 0.11            |
| 17 822                 | EPIROC AB-B                     | SEK                | 229 904           | 0.06            |
| 12 324                 | EQT AB                          | SEK                | 240 886           | 0.07            |
| 140 687                | ERICSSON LM - B                 | SEK                | 1 001 591         | 0.27            |
| 30 715                 | ESSITY AKTIEBOLAG - B           | SEK                | 765 786           | 0.21            |
| 8 208                  | EVOLUTION GAMING GROUP          | SEK                | 712 607           | 0.20            |
| 38 802                 | HENNES & MAURITZ AB - B         | SEK                | 442 452           | 0.12            |
| 6 595                  | HOLMEN AB-B SHARES              | SEK                | 255 412           | 0.07            |
| 19 159                 | HUSQVARNA AB - B                | SEK                | 134 556           | 0.04            |
| 12 482                 | INDUTRADE AB                    | SEK                | 217 351           | 0.06            |
| 18 697                 | INVESTOR AB-A SHS               | SEK                | 320 513           | 0.09            |
| 101 711                | INVESTOR AB-B SHS               | SEK                | 1 596 706         | 0.44            |
| 12 540                 | KINNEVIK AB - B                 | SEK                | 192 902           | 0.05            |
| 5 805                  | LUNDBERGS AB - B                | SEK                | 225 359           | 0.06            |
| 68 258                 | NIBE INDUSTRIER AB-B SHS        | SEK                | 489 325           | 0.13            |
| 9 589                  | SAGAX AB - B                    | SEK                | 168 899           | 0.05            |
| 48 305                 | SANDVIK AB                      | SEK                | 747 808           | 0.21            |
| 20 752                 | SINCH AB                        | SEK                | 64 494            | 0.02            |
| 77 594                 | SKANDINAVISKA ENSKILDA BANK - A | SEK                | 727 185           | 0.20            |
| 22 315                 | SKANSKA AB - B                  | SEK                | 326 607           | 0.09            |
| 17 514                 | SKF AB-B SHARES                 | SEK                | 246 039           | 0.07            |

# BNP Paribas Easy MSCI Europe ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity | Denomination                       | Quotation currency | Market value      | % of net assets |
|----------|------------------------------------|--------------------|-------------------|-----------------|
| 34 026   | SVENSKA CELLULOSA AB SCA - B       | SEK                | 485 308           | 0.13            |
| 75 106   | SVENSKA HANDELSBANKEN - A          | SEK                | 612 870           | 0.17            |
| 43 770   | SWEDBANK AB - A                    | SEK                | 528 272           | 0.14            |
| 43 488   | TELE2 AB - B                       | SEK                | 472 910           | 0.13            |
| 202 737  | TELIA CO AB                        | SEK                | 741 447           | 0.20            |
| 82 907   | VOLVO AB - B                       | SEK                | 1 225 672         | 0.34            |
|          | <i>Spain</i>                       |                    | <i>16 968 538</i> | <i>4.66</i>     |
| 1 601    | ACCIONA SA                         | EUR                | 280 976           | 0.08            |
| 22 548   | AMADEUS IT GROUP SA                | EUR                | 1 198 652         | 0.33            |
| 316 144  | BANCO BILBAO VIZCAYA ARGENTARIA    | EUR                | 1 369 062         | 0.38            |
| 820 789  | BANCO SANTANDER SA                 | EUR                | 2 206 281         | 0.61            |
| 235 646  | CAIXABANK                          | EUR                | 781 638           | 0.21            |
| 25 323   | CELLNEX TELECOM SAU                | EUR                | 937 711           | 0.26            |
| 18 375   | EDP RENOVAVEIS SA                  | EUR                | 413 805           | 0.11            |
| 37 022   | ENAGAS SA                          | EUR                | 780 054           | 0.21            |
| 23 986   | ENDESA SA                          | EUR                | 431 748           | 0.12            |
| 275 316  | IBERDROLA SA                       | EUR                | 2 724 527         | 0.75            |
| 53 916   | INDUSTRIA DE DISENO TEXTIL         | EUR                | 1 164 046         | 0.32            |
| 14 548   | NATURGY ENERGY GROUP SDG SA        | EUR                | 399 634           | 0.11            |
| 33 863   | RED ELECTRICA CORPORACION SA       | EUR                | 610 381           | 0.17            |
| 133 330  | REPSOL SA                          | EUR                | 1 873 287         | 0.51            |
| 11 056   | SIEMENS GAMESA RENEWABLE ENERGY SA | EUR                | 198 013           | 0.05            |
| 328 820  | TELEFONICA SA                      | EUR                | 1 598 723         | 0.44            |
|          | <i>Denmark</i>                     |                    | <i>16 810 225</i> | <i>4.60</i>     |
| 182      | AP MOELLER MAERSK A/S A            | DKK                | 400 140           | 0.11            |
| 267      | AP MOELLER MAERSK A/S B            | DKK                | 594 379           | 0.16            |
| 5 920    | CARLSBERG AS - B                   | DKK                | 719 636           | 0.20            |
| 6 572    | CHRISTIAN HANSEN HOLDING A/S       | DKK                | 456 536           | 0.13            |
| 6 048    | COLOPLAST - B                      | DKK                | 657 447           | 0.18            |
| 8 835    | DSV A/S                            | DKK                | 1 177 580         | 0.32            |
| 3 411    | GENMAB A/S                         | DKK                | 1 053 575         | 0.29            |
| 5 932    | GN STORE NORD A/S                  | DKK                | 198 381           | 0.05            |
| 77 785   | NOVO NORDISK A/S - B               | DKK                | 8 233 861         | 2.25            |
| 10 434   | NOVOZYMES A/S - B                  | DKK                | 597 700           | 0.16            |
| 8 403    | ORSTED A/S                         | DKK                | 838 306           | 0.23            |
| 3 946    | PANDORA A/S                        | DKK                | 236 920           | 0.07            |
| 318      | ROCKWOOL INTERNATIONAL A/S - B     | DKK                | 68 311            | 0.02            |
| 21 299   | TRYG A/S                           | DKK                | 456 388           | 0.13            |
| 44 137   | VESTAS WIND SYSTEMS A/S            | DKK                | 889 666           | 0.24            |
| 6 462    | WILLIAM DEMANT HOLDING             | DKK                | 231 399           | 0.06            |
|          | <i>Italy</i>                       |                    | <i>11 363 235</i> | <i>3.12</i>     |
| 10 292   | AMPLIFON SPA                       | EUR                | 301 041           | 0.08            |
| 79 684   | ASSICURAZIONI GENERALI             | EUR                | 1 213 189         | 0.33            |
| 49 570   | DAVIDE CAMPARI-MILANO NV           | EUR                | 497 435           | 0.14            |
| 1 828    | DIASORIN SPA                       | EUR                | 228 866           | 0.06            |
| 408 583  | ENEL S.P.A.                        | EUR                | 2 132 803         | 0.59            |
| 37 086   | FINECOBANK S.P.A.                  | EUR                | 423 522           | 0.12            |
| 33 632   | INFRASTRUTTURE WIRELESS ITAL       | EUR                | 325 692           | 0.09            |
| 882 402  | INTESA SANPAOLO                    | EUR                | 1 570 676         | 0.43            |
| 57 133   | MEDIOBANCA SPA                     | EUR                | 471 804           | 0.13            |
| 11 770   | MONCLER SPA                        | EUR                | 481 746           | 0.13            |
| 27 748   | NEXI SPA                           | EUR                | 219 320           | 0.06            |
| 70 962   | POSTE ITALIANE SPA                 | EUR                | 632 413           | 0.17            |
| 16 230   | PRYSMIAN SPA                       | EUR                | 425 388           | 0.12            |
| 14 039   | RECORDATI SPA                      | EUR                | 582 759           | 0.16            |
| 185 480  | SNAM SPA                           | EUR                | 927 215           | 0.25            |
| 726 734  | TELECOM ITALIA SPA                 | EUR                | 181 465           | 0.05            |
| 99 880   | TERNA SPA                          | EUR                | 747 901           | 0.21            |

# BNP Paribas Easy MSCI Europe ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                | Denomination                    | Quotation currency | Market value     | % of net assets |
|-------------------------|---------------------------------|--------------------|------------------|-----------------|
| <i>Finland</i>          |                                 |                    | <i>8 265 049</i> | <i>2.28</i>     |
| 9 456                   | ELISA OYJ                       | EUR                | 507 031          | 0.14            |
| 14 736                  | KESKO OYJ - B                   | EUR                | 331 707          | 0.09            |
| 16 516                  | KONE OYJ - B                    | EUR                | 749 166          | 0.21            |
| 24 661                  | NESTE OYJ                       | EUR                | 1 041 681        | 0.29            |
| 263 677                 | NOKIA OYJ                       | EUR                | 1 170 594        | 0.32            |
| 160 692                 | NORDEA BANK ABP                 | SEK                | 1 349 956        | 0.37            |
| 9 978                   | ORION OYJ - B                   | EUR                | 425 063          | 0.12            |
| 29 781                  | SAMPO OYJ - A                   | EUR                | 1 236 507        | 0.34            |
| 31 490                  | STORA ENSO OYJ - R              | EUR                | 471 248          | 0.13            |
| 27 210                  | UPM-KYMMENE OYJ                 | EUR                | 789 362          | 0.22            |
| 25 940                  | WARTSILA OYJ ABP                | EUR                | 192 734          | 0.05            |
| <i>Norway</i>           |                                 |                    | <i>7 977 363</i> | <i>2.18</i>     |
| 19 855                  | AKER BP ASA                     | NOK                | 657 620          | 0.18            |
| 56 444                  | DNB BANK ASA                    | NOK                | 964 801          | 0.26            |
| 79 217                  | EQUINOR ASA                     | NOK                | 2 627 209        | 0.72            |
| 25 148                  | GIENSIDIGE FORSIKRING ASA       | NOK                | 485 734          | 0.13            |
| 26 977                  | MOWI ASA                        | NOK                | 585 312          | 0.16            |
| 114 510                 | NORSK HYDRO ASA                 | NOK                | 611 533          | 0.17            |
| 72 036                  | ORKLA ASA                       | NOK                | 549 018          | 0.15            |
| 68 892                  | TELENOR ASA                     | NOK                | 873 760          | 0.24            |
| 15 618                  | YARA INTERNATIONAL ASA          | NOK                | 622 376          | 0.17            |
| <i>Belgium</i>          |                                 |                    | <i>6 301 366</i> | <i>1.73</i>     |
| 10 483                  | AGEAS                           | EUR                | 440 076          | 0.12            |
| 46 863                  | ANHEUSER - BUSCH INBEV SA/NV    | EUR                | 2 406 884        | 0.66            |
| 1 498                   | DIETEREN SA/NV                  | EUR                | 209 121          | 0.06            |
| 3 156                   | ELIA SYSTEM OPERATOR SA/NV      | EUR                | 426 691          | 0.12            |
| 12 875                  | KBC GROEP NV                    | EUR                | 689 328          | 0.19            |
| 6 311                   | SOLVAY SA                       | EUR                | 487 967          | 0.13            |
| 10 495                  | UCB SA                          | EUR                | 846 317          | 0.23            |
| 11 615                  | UMICORE                         | EUR                | 387 012          | 0.11            |
| 13 599                  | WAREHOUSES DE PAUW SCA          | EUR                | 407 970          | 0.11            |
| <i>Ireland</i>          |                                 |                    | <i>5 665 096</i> | <i>1.56</i>     |
| 40 937                  | CRH PLC                         | EUR                | 1 350 921        | 0.37            |
| 7 810                   | DCC PLC                         | GBP                | 462 539          | 0.13            |
| 45 055                  | EXPERIAN PLC                    | GBP                | 1 259 321        | 0.35            |
| 9 801                   | KERRY GROUP PLC - A             | EUR                | 895 223          | 0.25            |
| 7 848                   | KINGSPAN GROUP PLC              | EUR                | 450 475          | 0.12            |
| 8 105                   | PADDY POWER BETFAIR PLC         | EUR                | 781 970          | 0.21            |
| 14 484                  | SMURFIT KAPPA GROUP PLC         | EUR                | 464 647          | 0.13            |
| <i>Austria</i>          |                                 |                    | <i>2 479 219</i> | <i>0.68</i>     |
| 19 293                  | ERSTE GROUP BANK AG             | EUR                | 466 891          | 0.13            |
| 28 385                  | OMV AG                          | EUR                | 1 270 513        | 0.35            |
| 4 664                   | VERBUND AG                      | EUR                | 435 384          | 0.12            |
| 15 110                  | VOESTALPINE AG                  | EUR                | 306 431          | 0.08            |
| <i>Portugal</i>         |                                 |                    | <i>1 779 973</i> | <i>0.49</i>     |
| 105 169                 | GALP ENERGIA SGPS SA            | EUR                | 1 176 315        | 0.32            |
| 29 106                  | JERONIMO MARTINS                | EUR                | 603 658          | 0.17            |
| <i>South Africa</i>     |                                 |                    | <i>564 370</i>   | <i>0.15</i>     |
| 33 389                  | MONDI PLC                       | GBP                | 564 370          | 0.15            |
| <i>Malta</i>            |                                 |                    | <i>460 844</i>   | <i>0.13</i>     |
| 31 863                  | GVC HOLDINGS PLC                | GBP                | 460 844          | 0.13            |
| <b>Warrants, Rights</b> |                                 |                    | <b>11</b>        | <b>0.00</b>     |
| 25                      | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 11               | 0.00            |

# BNP Paribas Easy MSCI Europe ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                | Quotation currency | Market value       | % of net assets |
|-----------------------------------|-----------------------------|--------------------|--------------------|-----------------|
| Other transferable securities     |                             |                    | 733 941            | 0.20            |
|                                   | <b>Shares</b>               |                    | <b>733 941</b>     | <b>0.20</b>     |
|                                   | <i>Sweden</i>               |                    | <i>733 941</i>     | <i>0.20</i>     |
| 19 805                            | LUNDIN ENERGY MERGERCO AB   | SEK                | 733 941            | 0.20            |
|                                   | <i>United Arab Emirates</i> |                    | <i>0</i>           | <i>0.00</i>     |
| 3 891                             | NMC HEALTH PLC              | GBP                | 0                  | 0.00            |
|                                   | <i>Portugal</i>             |                    | <i>0</i>           | <i>0.00</i>     |
| 160 029                           | BANCO ESPIRITO SANTO-REG    | EUR                | 0                  | 0.00            |
| <b>Total securities portfolio</b> |                             |                    | <b>362 416 991</b> | <b>99.44</b>    |

# BNP Paribas Easy MSCI Europe Small Caps SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                  | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                               |                    | 177 746 168        | 93.43           |
|                                                                                                                  | <b>Shares</b>                 |                    | <b>177 746 168</b> | <b>93.43</b>    |
|                                                                                                                  | <i>France</i>                 |                    | <i>77 315 887</i>  | <i>40.63</i>    |
| 171 342                                                                                                          | BNP PARIBAS                   | EUR                | 7 772 930          | 4.09            |
| 175 000                                                                                                          | BOUYGUES SA                   | EUR                | 5 138 000          | 2.70            |
| 255 000                                                                                                          | CARREFOUR SA                  | EUR                | 4 305 675          | 2.26            |
| 94 555                                                                                                           | COMPAGNIE DE SAINT GOBAIN     | EUR                | 3 871 554          | 2.04            |
| 333 772                                                                                                          | CREDIT AGRICOLE SA            | EUR                | 2 914 163          | 1.53            |
| 71 000                                                                                                           | DANONE                        | EUR                | 3 781 460          | 1.99            |
| 5 442                                                                                                            | EUROAPI SASU                  | EUR                | 81 924             | 0.04            |
| 336 300                                                                                                          | EUTELSAT COMMUNICATIONS       | EUR                | 3 611 862          | 1.90            |
| 93 792                                                                                                           | MICHELIN (CGDE)               | EUR                | 2 436 247          | 1.28            |
| 360 000                                                                                                          | ORANGE                        | EUR                | 4 039 200          | 2.12            |
| 99 000                                                                                                           | REXEL SA                      | EUR                | 1 452 825          | 0.76            |
| 125 184                                                                                                          | SANOFI AVENTIS                | EUR                | 12 060 228         | 6.33            |
| 18 000                                                                                                           | SCHNEIDER ELECTRIC SE         | EUR                | 2 032 200          | 1.07            |
| 142 600                                                                                                          | SOCIETE GENERALE SA           | EUR                | 2 978 914          | 1.57            |
| 9 900                                                                                                            | SODEXO SA                     | EUR                | 663 894            | 0.35            |
| 223 100                                                                                                          | TOTAL SA                      | EUR                | 11 237 547         | 5.90            |
| 9 900                                                                                                            | VINCI SA                      | EUR                | 841 104            | 0.44            |
| 835 000                                                                                                          | VIVENDI                       | EUR                | 8 096 160          | 4.26            |
|                                                                                                                  | <i>Italy</i>                  |                    | <i>74 376 582</i>  | <i>39.09</i>    |
| 3 000 272                                                                                                        | A2A SPA                       | EUR                | 3 636 330          | 1.91            |
| 223 426                                                                                                          | AZIMUT HOLDING SPA            | EUR                | 3 705 520          | 1.95            |
| 1 689 520                                                                                                        | ENEL S.P.A.                   | EUR                | 8 819 294          | 4.64            |
| 894 451                                                                                                          | ENI S.P.A.                    | EUR                | 10 132 341         | 5.32            |
| 350 000                                                                                                          | FINECOBANK S.P.A.             | EUR                | 3 997 000          | 2.10            |
| 5 500 000                                                                                                        | INTESA SANPAOLO               | EUR                | 9 790 000          | 5.14            |
| 500 000                                                                                                          | MEDIOBANCA SPA                | EUR                | 4 129 000          | 2.17            |
| 100 000                                                                                                          | MONCLER SPA                   | EUR                | 4 093 000          | 2.15            |
| 500 000                                                                                                          | POSTE ITALIANE SPA            | EUR                | 4 456 000          | 2.34            |
| 100 074                                                                                                          | RECORDATI SPA                 | EUR                | 4 154 072          | 2.18            |
| 1 000 000                                                                                                        | SNAM SPA                      | EUR                | 4 999 000          | 2.63            |
| 12 000 000                                                                                                       | TELECOM ITALIA SPA            | EUR                | 2 996 400          | 1.58            |
| 750 000                                                                                                          | TERNA SPA                     | EUR                | 5 616 000          | 2.95            |
| 425 000                                                                                                          | UNICREDIT S.P.A.              | EUR                | 3 852 625          | 2.03            |
|                                                                                                                  | <i>The Netherlands</i>        |                    | <i>13 140 451</i>  | <i>6.92</i>     |
| 249 998                                                                                                          | INTERTRUST NV                 | EUR                | 4 784 962          | 2.52            |
| 178 020                                                                                                          | KONINKLIJKE AHOLD DELHAIZE NV | EUR                | 4 425 577          | 2.33            |
| 42 458                                                                                                           | WOLTERS KLUWER                | EUR                | 3 929 912          | 2.07            |
|                                                                                                                  | <i>Finland</i>                |                    | <i>6 169 268</i>   | <i>3.25</i>     |
| 300 000                                                                                                          | FORTUM OYJ                    | EUR                | 4 294 500          | 2.26            |
| 223 293                                                                                                          | NORDEA BANK ABP               | EUR                | 1 874 768          | 0.99            |
|                                                                                                                  | <i>Germany</i>                |                    | <i>4 011 600</i>   | <i>2.11</i>     |
| 600 000                                                                                                          | COMMERZBANK AG                | EUR                | 4 011 600          | 2.11            |
|                                                                                                                  | <i>Sweden</i>                 |                    | <i>2 693 940</i>   | <i>1.41</i>     |
| 43 996                                                                                                           | TELE2 AB - B                  | SEK                | 478 434            | 0.25            |
| 605 795                                                                                                          | TELIA CO AB                   | SEK                | 2 215 506          | 1.16            |
|                                                                                                                  | <i>Austria</i>                |                    | <i>38 440</i>      | <i>0.02</i>     |
| 1 000                                                                                                            | ANDRITZ AG                    | EUR                | 38 440             | 0.02            |
| Other transferable securities                                                                                    |                               |                    | 0                  | 0.00            |
|                                                                                                                  | <b>Shares</b>                 |                    | <b>0</b>           | <b>0.00</b>     |
|                                                                                                                  | <i>United Kingdom</i>         |                    | <i>0</i>           | <i>0.00</i>     |
| 17 035                                                                                                           | AFRICAN MINERALS LTD          | GBP                | 0                  | 0.00            |

# BNP Paribas Easy MSCI Europe Small Caps SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                    | Quotation currency | Market value       | % of net assets |
|-----------------------------------|---------------------------------|--------------------|--------------------|-----------------|
|                                   | <i>Spain</i>                    |                    | 0                  | 0.00            |
| 2 037                             | LETS GOWEX SA                   | EUR                | 0                  | 0.00            |
|                                   | <b>Warrants, Rights</b>         |                    | <b>0</b>           | <b>0.00</b>     |
| 2 940                             | ATLANTIA DIRITTO 31/12/2049 RTS | EUR                | 0                  | 0.00            |
| Shares/Units in investment funds  |                                 |                    | 4 560 658          | 2.40            |
|                                   | <i>France</i>                   |                    | 4 560 658          | 2.40            |
| 201.00                            | BNP PARIBAS MOIS ISR - I CAP    | EUR                | 4 560 658          | 2.40            |
| <b>Total securities portfolio</b> |                                 |                    | <b>182 306 826</b> | <b>95.83</b>    |

# BNP Paribas Easy MSCI Europe SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                          | Quotation currency | Market value         | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------------|--------------------|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                       |                    | 1 778 302 012        | 99.27           |
|                                                                                                                  | <b>Shares</b>                         |                    | <b>1 778 302 004</b> | <b>99.27</b>    |
|                                                                                                                  | <i>United Kingdom</i>                 |                    | <i>375 897 719</i>   | <i>20.99</i>    |
| 343 886                                                                                                          | ASHTED GROUP PLC                      | GBP                | 13 738 661           | 0.77            |
| 703 184                                                                                                          | ASSOCIATED BRITISH FOODS PLC          | GBP                | 12 890 617           | 0.72            |
| 1 967 720                                                                                                        | BARRATT DEVELOPMENTS PLC              | GBP                | 10 455 798           | 0.58            |
| 343 604                                                                                                          | BERKELEY GROUP HOLDINGS/THE           | GBP                | 14 865 024           | 0.83            |
| 2 171 186                                                                                                        | BRITISH LAND CO PLC                   | GBP                | 11 277 152           | 0.63            |
| 3 824 556                                                                                                        | BT GROUP PLC                          | GBP                | 8 277 356            | 0.46            |
| 361 660                                                                                                          | BUNZL PLC                             | GBP                | 11 423 717           | 0.64            |
| 474 268                                                                                                          | BURBERRY GROUP PLC                    | GBP                | 9 041 285            | 0.50            |
| 260 257                                                                                                          | COCA-COLA EUROPACIFIC PARTNE          | USD                | 12 847 926           | 0.72            |
| 194 617                                                                                                          | CRODA INTERNATIONAL PLC               | GBP                | 14 632 449           | 0.82            |
| 183 991                                                                                                          | FERGUSON PLC                          | GBP                | 19 638 816           | 1.10            |
| 1 289 266                                                                                                        | INFORMA PLC                           | GBP                | 7 920 119            | 0.44            |
| 214 261                                                                                                          | INTERCONTINENTAL HOTELS GROU          | GBP                | 10 827 548           | 0.60            |
| 135 779                                                                                                          | INTERTEK GROUP PLC                    | GBP                | 6 634 369            | 0.37            |
| 355 473                                                                                                          | JOHNSON MATTHEY PLC                   | GBP                | 7 951 478            | 0.44            |
| 1 930 482                                                                                                        | KINGFISHER PLC                        | GBP                | 5 478 819            | 0.31            |
| 6 035 930                                                                                                        | LEGAL & GENERAL GROUP PLC             | GBP                | 16 793 741           | 0.94            |
| 214 952                                                                                                          | NEXT PLC                              | GBP                | 14 633 117           | 0.82            |
| 474 702                                                                                                          | PEARSON PLC                           | GBP                | 4 134 893            | 0.23            |
| 368 774                                                                                                          | RECKITT BENCKISER GROUP PLC           | GBP                | 26 432 802           | 1.48            |
| 773 323                                                                                                          | RELX PLC                              | GBP                | 19 997 874           | 1.12            |
| 3 975 390                                                                                                        | SAINSBURY (J) PLC                     | GBP                | 9 421 231            | 0.53            |
| 416 910                                                                                                          | SCHRODERS PLC                         | GBP                | 12 941 258           | 0.72            |
| 1 787 920                                                                                                        | SEGRO PLC                             | GBP                | 20 288 572           | 1.13            |
| 537 191                                                                                                          | SEVERN TRENT PLC                      | GBP                | 16 968 196           | 0.95            |
| 836 994                                                                                                          | ST JAMESS PLACE PLC                   | GBP                | 10 720 096           | 0.60            |
| 5 815 827                                                                                                        | STANDARD LIFE ABERDEEN PLC            | GBP                | 10 799 953           | 0.60            |
| 6 749 278                                                                                                        | TAYLOR WIMPEY PLC                     | GBP                | 9 146 181            | 0.51            |
| 1 408 678                                                                                                        | UNITED UTILITIES GROUP PLC            | GBP                | 16 692 049           | 0.93            |
| 313 564                                                                                                          | WHITBREAD PLC                         | GBP                | 9 026 622            | 0.50            |
|                                                                                                                  | <i>France</i>                         |                    | <i>263 003 964</i>   | <i>14.71</i>    |
| 1 401 500                                                                                                        | AXA SA                                | EUR                | 30 356 490           | 1.70            |
| 52 530                                                                                                           | BIOMERIEUX                            | EUR                | 4 895 796            | 0.27            |
| 378 006                                                                                                          | BUREAU VERITAS SA                     | EUR                | 9 242 247            | 0.52            |
| 171 361                                                                                                          | COVIVIO                               | EUR                | 9 073 565            | 0.51            |
| 502 969                                                                                                          | DANONE                                | EUR                | 26 788 129           | 1.50            |
| 168 984                                                                                                          | ESSILORLUXOTTICA                      | EUR                | 24 147 814           | 1.35            |
| 34 790                                                                                                           | KERING                                | EUR                | 17 050 579           | 0.95            |
| 263 899                                                                                                          | KLEPIERRE                             | EUR                | 4 845 186            | 0.27            |
| 141 194                                                                                                          | LOREAL                                | EUR                | 46 495 184           | 2.61            |
| 890 693                                                                                                          | MICHELIN (CGDE)                       | EUR                | 23 135 751           | 1.29            |
| 215 396                                                                                                          | PUBLICIS GROUPE                       | EUR                | 10 050 377           | 0.56            |
| 343 052                                                                                                          | SCHNEIDER ELECTRIC SE                 | EUR                | 38 730 571           | 2.17            |
| 412 857                                                                                                          | VALEO SA                              | EUR                | 7 606 890            | 0.42            |
| 1 091 727                                                                                                        | VIVENDI                               | EUR                | 10 585 385           | 0.59            |
|                                                                                                                  | <i>Switzerland</i>                    |                    | <i>208 013 663</i>   | <i>11.63</i>    |
| 342 887                                                                                                          | ALCON INC                             | CHF                | 22 843 146           | 1.28            |
| 572 322                                                                                                          | COCA-COLA HBC AG-DI                   | GBP                | 12 113 972           | 0.68            |
| 9 335                                                                                                            | GIVAUDAN - REG                        | CHF                | 31 309 417           | 1.76            |
| 77 296                                                                                                           | KUEHNE & NAGEL INTERNATIONAL AG - REG | CHF                | 17 453 188           | 0.97            |
| 54 097                                                                                                           | LONZA GROUP AG - REG                  | CHF                | 27 510 613           | 1.54            |
| 9 536                                                                                                            | SGS SA - REG                          | CHF                | 20 817 424           | 1.16            |
| 49 203                                                                                                           | SONOVA HOLDING AG - REG               | CHF                | 14 944 262           | 0.83            |

# BNP Paribas Easy MSCI Europe SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity               | Denomination                   | Quotation currency | Market value       | % of net assets |
|------------------------|--------------------------------|--------------------|--------------------|-----------------|
| 59 237                 | SWISS LIFE HOLDING AG - REG    | CHF                | 27 520 437         | 1.54            |
| 306 017                | SWISS RE AG                    | CHF                | 22 618 781         | 1.26            |
| 65 814                 | VIFOR PHARMA AG-NEW            | CHF                | 10 882 423         | 0.61            |
| <i>The Netherlands</i> |                                |                    | <i>192 767 241</i> | <i>10.76</i>    |
| 273 151                | AKZO NOBEL N.V.                | EUR                | 17 104 716         | 0.95            |
| 135 002                | ASML HOLDING NV                | EUR                | 61 540 661         | 3.45            |
| 1 179 893              | CNH INDUSTRIAL NV              | EUR                | 13 002 421         | 0.73            |
| 65 932                 | IMCD GROUP NV - W/I            | EUR                | 8 633 795          | 0.48            |
| 738 474                | KONINKLIJKE AHOLD DELHAIZE NV  | EUR                | 18 358 464         | 1.02            |
| 195 225                | KONINKLIJKE DSM NV             | EUR                | 26 765 348         | 1.49            |
| 394 084                | NN GROUP NV - W/I              | EUR                | 17 079 601         | 0.95            |
| 290 363                | PROSUS NV                      | EUR                | 18 141 880         | 1.01            |
| 131 162                | WOLTERS KLUWER                 | EUR                | 12 140 355         | 0.68            |
| <i>Germany</i>         |                                |                    | <i>150 247 994</i> | <i>8.39</i>     |
| 211 673                | ALLIANZ SE - REG               | EUR                | 38 549 887         | 2.16            |
| 261 212                | BEIERSDORF AG                  | EUR                | 25 462 946         | 1.42            |
| 41 404                 | CARL ZEISS MEDITEC AG - BR     | EUR                | 4 715 916          | 0.26            |
| 91 456                 | DEUTSCHE BOERSE AG             | EUR                | 14 596 378         | 0.81            |
| 216 747                | GEA GROUP AG                   | EUR                | 7 128 809          | 0.40            |
| 208 070                | HENKEL AG & CO KGAA VORZUG     | EUR                | 12 230 355         | 0.68            |
| 115 257                | MERCK KGAA                     | EUR                | 18 556 377         | 1.04            |
| 164 498                | PUMA SE                        | EUR                | 10 337 054         | 0.58            |
| 21 105                 | SARTORIUS AG - VORZUG          | EUR                | 7 036 407          | 0.39            |
| 2 756 817              | TELEFONICA DEUTSCHLAND HOLDING | EUR                | 7 553 679          | 0.42            |
| 163 469                | ZALANDO SE                     | EUR                | 4 080 186          | 0.23            |
| <i>Denmark</i>         |                                |                    | <i>131 426 400</i> | <i>7.34</i>     |
| 3 701                  | AP MOELLER MAERSK A/S A        | DKK                | 8 136 910          | 0.45            |
| 387                    | AP MOELLER MAERSK A/S B        | DKK                | 861 515            | 0.05            |
| 112 244                | COLOPLAST - B                  | DKK                | 12 201 468         | 0.68            |
| 31 824                 | GENMAB A/S                     | DKK                | 9 829 658          | 0.55            |
| 210 739                | GN STORE NORD A/S              | DKK                | 7 047 634          | 0.39            |
| 539 674                | NOVO NORDISK A/S - B           | DKK                | 57 126 712         | 3.20            |
| 263 972                | NOVOZYMES A/S - B              | DKK                | 15 121 334         | 0.84            |
| 91 500                 | PANDORA A/S                    | DKK                | 5 493 703          | 0.31            |
| 556 758                | VESTAS WIND SYSTEMS A/S        | DKK                | 11 222 530         | 0.63            |
| 122 453                | WILLIAM DEMANT HOLDING         | DKK                | 4 384 936          | 0.24            |
| <i>Sweden</i>          |                                |                    | <i>93 094 858</i>  | <i>5.18</i>     |
| 544 135                | BOLIDEN AB                     | SEK                | 16 524 955         | 0.92            |
| 683 679                | ELECTROLUX AB-B                | SEK                | 8 785 021          | 0.49            |
| 1 052 607              | ESSITY AKTIEBOLAG - B          | SEK                | 26 243 573         | 1.46            |
| 1 004 913              | HUSQVARNA AB - B               | SEK                | 7 057 649          | 0.39            |
| 866 899                | SVENSKA CELLULOSEA AB SCA - B  | SEK                | 12 364 446         | 0.69            |
| 762 517                | TELE2 AB - B                   | SEK                | 8 291 980          | 0.46            |
| 3 780 838              | TELIA CO AB                    | SEK                | 13 827 234         | 0.77            |
| <i>Italy</i>           |                                |                    | <i>77 641 548</i>  | <i>4.33</i>     |
| 345 568                | AMPLIFON SPA                   | EUR                | 10 107 864         | 0.56            |
| 15 940 286             | INTESA SANPAOLO                | EUR                | 28 373 709         | 1.58            |
| 295 899                | PRYSMIAN SPA                   | EUR                | 7 755 513          | 0.43            |
| 4 193 972              | TERNA SPA                      | EUR                | 31 404 462         | 1.76            |
| <i>Norway</i>          |                                |                    | <i>68 530 622</i>  | <i>3.82</i>     |
| 1 259 432              | DNB BANK ASA                   | NOK                | 21 527 554         | 1.20            |
| 454 310                | MOWI ASA                       | NOK                | 9 857 037          | 0.55            |
| 2 281 519              | ORKLA ASA                      | NOK                | 17 388 472         | 0.97            |
| 1 557 793              | TELENOR ASA                    | NOK                | 19 757 559         | 1.10            |

# BNP Paribas Easy MSCI Europe SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                    | Quotation currency | Market value         | % of net assets |
|-----------------------------------|---------------------------------|--------------------|----------------------|-----------------|
| <i>Spain</i>                      |                                 |                    |                      |                 |
| 41 162                            | ACCIONA SA                      | EUR                | 56 864 243           | 3.17            |
| 3 980 186                         | BANCO BILBAO VIZCAYA ARGENTARIA | EUR                | 7 223 931            | 0.40            |
| 431 970                           | EDP RENOVAVEIS SA               | EUR                | 17 236 195           | 0.96            |
| 1 258 039                         | RED ELECTRICA CORPORACION SA    | EUR                | 9 727 964            | 0.54            |
|                                   |                                 |                    | 22 676 153           | 1.27            |
| <i>Belgium</i>                    |                                 |                    |                      |                 |
| 106 703                           | ELIA SYSTEM OPERATOR SA/NV      | EUR                | 54 207 598           | 3.02            |
| 302 757                           | KBC GROEP NV                    | EUR                | 14 426 246           | 0.81            |
| 191 293                           | UCB SA                          | EUR                | 16 209 610           | 0.90            |
| 244 474                           | UMICORE                         | EUR                | 15 425 868           | 0.86            |
|                                   |                                 |                    | 8 145 874            | 0.45            |
| <i>Finland</i>                    |                                 |                    |                      |                 |
| 175 192                           | ELISA OYJ                       | EUR                | 48 925 774           | 2.72            |
| 518 819                           | KESKO OYJ - B                   | EUR                | 9 393 795            | 0.52            |
| 346 623                           | ORION OYJ - B                   | EUR                | 11 678 616           | 0.65            |
| 372 131                           | STORA ENSO OYJ - R              | EUR                | 14 766 140           | 0.82            |
| 1 011 882                         | WARTSILA OYJ ABP                | EUR                | 5 568 940            | 0.31            |
|                                   |                                 |                    | 7 518 283            | 0.42            |
| <i>Ireland</i>                    |                                 |                    |                      |                 |
| 702 829                           | CRH PLC                         | EUR                | 38 642 057           | 2.15            |
| 169 134                           | KERRY GROUP PLC - A             | EUR                | 23 193 357           | 1.29            |
|                                   |                                 |                    | 15 448 700           | 0.86            |
| <i>South Africa</i>               |                                 |                    |                      |                 |
| 1 126 336                         | MONDI PLC                       | GBP                | 19 038 323           | 1.06            |
|                                   |                                 |                    | 19 038 323           | 1.06            |
| <b>Warrants, Rights</b>           |                                 |                    | <b>8</b>             | <b>0.00</b>     |
| 18                                | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 8                    | 0.00            |
| Other transferable securities     |                                 |                    | 0                    | 0.00            |
| <b>Shares</b>                     |                                 |                    | <b>0</b>             | <b>0.00</b>     |
| <i>United Arab Emirates</i>       |                                 |                    |                      |                 |
| 50 407                            | NMC HEALTH PLC                  | GBP                | 0                    | 0.00            |
|                                   |                                 |                    | 0                    | 0.00            |
| <b>Total securities portfolio</b> |                                 |                    | <b>1 778 302 012</b> | <b>99.27</b>    |

# BNP Paribas Easy MSCI Japan ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                  | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                               |                    | 496 927 590        | 98.99           |
|                                                                                                                  | <b>Shares</b>                 |                    | <b>496 927 590</b> | <b>98.99</b>    |
|                                                                                                                  | <i>Japan</i>                  |                    | <i>496 927 590</i> | <i>98.99</i>    |
| 45 800                                                                                                           | ADVANTEST CORP                | JPY                | 2 341 117          | 0.47            |
| 128 300                                                                                                          | AEON CO LTD                   | JPY                | 2 126 445          | 0.42            |
| 41 900                                                                                                           | AGC INC                       | JPY                | 1 407 192          | 0.28            |
| 91 900                                                                                                           | AJINOMOTO CO INC              | JPY                | 2 135 258          | 0.43            |
| 47 100                                                                                                           | ANA HOLDINGS INC              | JPY                | 828 886            | 0.17            |
| 87 900                                                                                                           | ASAHI GROUP HOLDINGS LTD      | JPY                | 2 750 943          | 0.55            |
| 61 000                                                                                                           | ASAHI INTECC CO LTD           | JPY                | 879 591            | 0.18            |
| 277 700                                                                                                          | ASAHI KASEI CORP              | JPY                | 2 025 614          | 0.40            |
| 339 500                                                                                                          | ASTELLAS PHARMA INC           | JPY                | 5 055 582          | 1.01            |
| 44 900                                                                                                           | AZBIL CORP                    | JPY                | 1 127 008          | 0.22            |
| 119 300                                                                                                          | BRIDGESTONE CORP              | JPY                | 4 157 829          | 0.83            |
| 70 100                                                                                                           | BROTHER INDUSTRIES LTD        | JPY                | 1 177 138          | 0.23            |
| 184 600                                                                                                          | CANON INC                     | JPY                | 4 009 663          | 0.80            |
| 41 400                                                                                                           | CAPCOM CO LTD                 | JPY                | 960 454            | 0.19            |
| 26 600                                                                                                           | CENTRAL JAPAN RAILWAY CO      | JPY                | 2 931 944          | 0.58            |
| 138 800                                                                                                          | CHIBA BANK LTD - THE          | JPY                | 724 150            | 0.14            |
| 128 300                                                                                                          | CHUGAI PHARMACEUTICAL CO LTD  | JPY                | 3 134 564          | 0.62            |
| 101 500                                                                                                          | CYBERAGENT INC                | JPY                | 965 478            | 0.19            |
| 51 400                                                                                                           | DAI NIPPON PRINTING CO LTD    | JPY                | 1 058 908          | 0.21            |
| 25 800                                                                                                           | DAIFUKU CO LTD                | JPY                | 1 409 621          | 0.28            |
| 187 100                                                                                                          | DAI-ICHI LIFE HOLDINGS INC    | JPY                | 3 306 500          | 0.66            |
| 309 700                                                                                                          | DAIICHI SANKYO CO LTD         | JPY                | 7 494 484          | 1.49            |
| 46 500                                                                                                           | DAIKIN INDUSTRIES LTD         | JPY                | 7 120 872          | 1.42            |
| 118 000                                                                                                          | DAIWA HOUSE INDUSTRY CO LTD   | JPY                | 2 627 029          | 0.52            |
| 498                                                                                                              | DAIWA HOUSE REIT INVESTMENT   | JPY                | 1 078 190          | 0.21            |
| 319 000                                                                                                          | DAIWA SECURITIES GROUP INC    | JPY                | 1 361 082          | 0.27            |
| 95 700                                                                                                           | DENSO CORP                    | JPY                | 4 856 772          | 0.97            |
| 8 100                                                                                                            | DISCO CORP                    | JPY                | 1 836 377          | 0.37            |
| 80 200                                                                                                           | DON QUIJOTE HOLDINGS CO LTD   | JPY                | 1 222 512          | 0.24            |
| 57 800                                                                                                           | EAST JAPAN RAILWAY CO         | JPY                | 2 823 470          | 0.56            |
| 49 200                                                                                                           | EISAI CO LTD                  | JPY                | 1 983 177          | 0.40            |
| 37 100                                                                                                           | FANUC CORP                    | JPY                | 5 548 165          | 1.11            |
| 10 800                                                                                                           | FAST RETAILING CO LTD         | JPY                | 5 404 956          | 1.08            |
| 36 000                                                                                                           | FUJI ELECTRIC HOLDINGS CO LTD | JPY                | 1 424 491          | 0.28            |
| 74 600                                                                                                           | FUJIFILM HOLDINGS CORP        | JPY                | 3 822 714          | 0.76            |
| 36 300                                                                                                           | FUJITSU LTD                   | JPY                | 4 335 922          | 0.86            |
| 80 700                                                                                                           | HAKUHODO DY HOLDINGS INC      | JPY                | 707 398            | 0.14            |
| 48 600                                                                                                           | HANKYU HANSHIN HOLDINGS INC   | JPY                | 1 266 074          | 0.25            |
| 6 400                                                                                                            | HIKARI TSUSHIN INC            | JPY                | 626 799            | 0.12            |
| 11 133                                                                                                           | HIROSE ELECTRIC CO LTD        | JPY                | 1 411 715          | 0.28            |
| 35 400                                                                                                           | HITACHI CONSTRUCTION MACHINE  | JPY                | 748 977            | 0.15            |
| 175 800                                                                                                          | HITACHI LTD                   | JPY                | 7 968 761          | 1.59            |
| 53 200                                                                                                           | HITACHI METALS LTD            | JPY                | 768 992            | 0.15            |
| 317 800                                                                                                          | HONDA MOTOR CO LTD            | JPY                | 7 368 288          | 1.47            |
| 32 600                                                                                                           | HOSHIZAKI CORP                | JPY                | 928 447            | 0.18            |
| 69 900                                                                                                           | HOYA CORP                     | JPY                | 5 701 567          | 1.14            |
| 109 500                                                                                                          | HULIC CO LTD                  | JPY                | 809 514            | 0.16            |
| 31 300                                                                                                           | IBIDEN CO LTD                 | JPY                | 842 940            | 0.17            |
| 38 200                                                                                                           | IDEMITSU KOSAN CO LTD         | JPY                | 879 492            | 0.18            |
| 191 100                                                                                                          | INPEX CORP                    | JPY                | 1 977 876          | 0.39            |
| 13 900                                                                                                           | ITO EN LTD                    | JPY                | 595 031            | 0.12            |
| 221 800                                                                                                          | ITOCHU CORP                   | JPY                | 5 726 555          | 1.14            |
| 34 700                                                                                                           | ITOCHU TECHNO-SOLUTIONS CORP  | JPY                | 812 348            | 0.16            |
| 118 400                                                                                                          | JAPAN EXCHANGE GROUP INC      | JPY                | 1 632 245          | 0.33            |
| 461 800                                                                                                          | JAPAN POST HOLDINGS CO LTD    | JPY                | 3 150 964          | 0.63            |
| 272                                                                                                              | JAPAN REAL ESTATE INVESTMENT  | JPY                | 1 195 018          | 0.24            |

# BNP Paribas Easy MSCI Japan ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                       | Quotation currency | Market value | % of net assets |
|-----------|------------------------------------|--------------------|--------------|-----------------|
| 1 581     | JAPAN RETAIL FUND INVESTMENT       | JPY                | 1 176 597    | 0.23            |
| 99 400    | JFE HOLDINGS INC                   | JPY                | 1 000 791    | 0.20            |
| 51 900    | JSR CORP                           | JPY                | 1 286 267    | 0.26            |
| 531 870   | JXTG HOLDINGS INC                  | JPY                | 1 923 694    | 0.38            |
| 93 000    | KAJIMA CORP                        | JPY                | 1 019 512    | 0.20            |
| 94 900    | KAO CORP                           | JPY                | 3 656 228    | 0.73            |
| 285 400   | KDDI CORP                          | JPY                | 8 618 486    | 1.72            |
| 27 500    | KEIO CORP                          | JPY                | 940 033      | 0.19            |
| 34 400    | KEISEI ELECTRIC RAILWAY CO         | JPY                | 905 839      | 0.18            |
| 30 400    | KIKKOMAN CORP                      | JPY                | 1 541 087    | 0.31            |
| 36 200    | KINTETSU GROUP HOLDINGS CO         | JPY                | 1 076 853    | 0.21            |
| 156 300   | KIRIN HOLDINGS CO LTD              | JPY                | 2 352 264    | 0.47            |
| 12 900    | KOBAYASHI PHARMACEUTICAL CO        | JPY                | 759 306      | 0.15            |
| 187 700   | KOMATSU LTD                        | JPY                | 3 975 238    | 0.79            |
| 19 900    | KONAMI HOLDINGS CORP               | JPY                | 1 052 238    | 0.21            |
| 206 400   | KUBOTA CORP                        | JPY                | 2 945 672    | 0.59            |
| 32 200    | KURITA WATER INDUSTRIES LTD        | JPY                | 1 113 162    | 0.22            |
| 74 500    | KYOCERA CORP                       | JPY                | 3 806 050    | 0.76            |
| 63 500    | KYOWA HAKKO KIRIN CO LTD           | JPY                | 1 363 624    | 0.27            |
| 71 000    | LIXIL GROUP CORP                   | JPY                | 1 269 735    | 0.25            |
| 291 700   | MARUBENI CORP                      | JPY                | 2 513 847    | 0.50            |
| 178 900   | MAZDA MOTOR CORP                   | JPY                | 1 398 152    | 0.28            |
| 21 800    | MELJI HOLDINGS CO LTD              | JPY                | 1 022 237    | 0.20            |
| 74 900    | MISUMI GROUP INC                   | JPY                | 1 508 234    | 0.30            |
| 272 500   | MITSUBISHI CHEMICAL HOLDINGS       | JPY                | 1 414 018    | 0.28            |
| 230 200   | MITSUBISHI CORP                    | JPY                | 6 543 123    | 1.30            |
| 397 200   | MITSUBISHI ELECTRIC CORP           | JPY                | 4 057 865    | 0.81            |
| 233 300   | MITSUBISHI ESTATE CO LTD           | JPY                | 3 234 308    | 0.64            |
| 63 500    | MITSUBISHI HEAVY INDUSTRIES        | JPY                | 2 121 441    | 0.42            |
| 2 166 300 | MITSUBISHI UFJ FINANCIAL GROUP     | JPY                | 11 125 136   | 2.22            |
| 172 500   | MITSUBISHI UFJ LEASE & FINAN       | JPY                | 760 299      | 0.15            |
| 254 200   | mitsui & co ltd                    | JPY                | 5 359 458    | 1.07            |
| 48 000    | mitsui chemicals inc               | JPY                | 976 697      | 0.19            |
| 177 200   | mitsui fudosan co ltd              | JPY                | 3 639 951    | 0.73            |
| 447 952   | mizuho financial group inc         | JPY                | 4 866 519    | 0.97            |
| 62 700    | monotaro co ltd                    | JPY                | 889 978      | 0.18            |
| 88 416    | ms&ad insurance group holding      | JPY                | 2 588 429    | 0.52            |
| 116 400   | MURATA MANUFACTURING CO LTD        | JPY                | 6 061 371    | 1.21            |
| 51 000    | NEC CORP                           | JPY                | 1 892 351    | 0.38            |
| 78 300    | NGK INSULATORS LTD                 | JPY                | 1 007 764    | 0.20            |
| 19 700    | NINTENDO CO LTD                    | JPY                | 8 139 117    | 1.62            |
| 320       | NIPPON BUILDING FUND INC           | JPY                | 1 523 062    | 0.30            |
| 16 600    | NIPPON EXPRESS HOLDINGS INC        | JPY                | 861 384      | 0.17            |
| 182 000   | NIPPON PAINT HOLDINGS CO LTD       | JPY                | 1 295 518    | 0.26            |
| 497       | NIPPON PROLOGIS REIT INC           | JPY                | 1 168 756    | 0.23            |
| 12 300    | NIPPON SHINYAKU CO LTD             | JPY                | 714 463      | 0.14            |
| 154 016   | NIPPON STEEL & SUMITOMO METAL CORP | JPY                | 2 059 263    | 0.41            |
| 214 700   | NIPPON TELEGRAPH & TELEPHONE       | JPY                | 5 889 413    | 1.17            |
| 30 100    | NIPPON YUSEN KK                    | JPY                | 1 964 569    | 0.39            |
| 13 000    | NISSIN FOODS HOLDINGS CO LTD       | JPY                | 857 638      | 0.17            |
| 18 000    | NITORI HOLDINGS CO LTD             | JPY                | 1 634 236    | 0.33            |
| 33 200    | NITTO DENKO CORP                   | JPY                | 2 052 360    | 0.41            |
| 616 800   | NOMURA HOLDINGS INC                | JPY                | 2 153 572    | 0.43            |
| 33 300    | NOMURA REAL ESTATE HOLDINGS        | JPY                | 779 573      | 0.16            |
| 924       | NOMURA REAL ESTATE MASTER FUND     | JPY                | 1 102 063    | 0.22            |
| 71 651    | NOMURA RESEARCH INSTITUTE LTD      | JPY                | 1 821 170    | 0.36            |
| 148 900   | NTT DATA CORP                      | JPY                | 1 966 747    | 0.39            |
| 151 400   | OBAYASHI CORP                      | JPY                | 1 049 985    | 0.21            |
| 73 800    | ODAKYU ELECTRIC RAILWAY CO         | JPY                | 948 288      | 0.19            |
| 191 800   | OJI HOLDINGS CORP                  | JPY                | 794 048      | 0.16            |
| 44 000    | OMRON CORP                         | JPY                | 2 134 794    | 0.43            |

# BNP Paribas Easy MSCI Japan ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity  | Denomination                   | Quotation currency | Market value | % of net assets |
|-----------|--------------------------------|--------------------|--------------|-----------------|
| 73 700    | ONO PHARMACEUTICAL CO LTD      | JPY                | 1 806 830    | 0.36            |
| 21 800    | OPEN HOUSE CO LTD              | JPY                | 828 841      | 0.17            |
| 10 300    | ORACLE CORP JAPAN              | JPY                | 570 008      | 0.11            |
| 37 100    | ORIENTAL LAND CO LTD           | JPY                | 4 942 151    | 0.98            |
| 239 430   | ORIX CORP                      | JPY                | 3 836 823    | 0.76            |
| 71 400    | OSAKA GAS CO LTD               | JPY                | 1 305 040    | 0.26            |
| 34 300    | OTSUKA CORP                    | JPY                | 972 033      | 0.19            |
| 76 200    | OTSUKA HOLDINGS CO LTD         | JPY                | 2 584 894    | 0.51            |
| 434 200   | PANASONIC CORP                 | JPY                | 3 352 119    | 0.67            |
| 48 000    | PERSOL HOLDINGS CO LTD         | JPY                | 833 403      | 0.17            |
| 191 500   | RAKUTEN INC                    | JPY                | 825 166      | 0.16            |
| 264 600   | RECRUIT HOLDINGS CO LTD        | JPY                | 7 442 650    | 1.48            |
| 271 100   | RENASAS ELECTRONICS CORP       | JPY                | 2 353 497    | 0.47            |
| 472 000   | RESONA HOLDINGS INC            | JPY                | 1 688 543    | 0.34            |
| 131 900   | RICOH CO LTD                   | JPY                | 985 329      | 0.20            |
| 25 300    | ROHM CO LTD                    | JPY                | 1 685 127    | 0.34            |
| 52 300    | SCSK CORP                      | JPY                | 845 463      | 0.17            |
| 42 200    | SECOM CO LTD                   | JPY                | 2 490 766    | 0.50            |
| 66 600    | SEIKO EPSON CORP               | JPY                | 900 319      | 0.18            |
| 103 400   | SEKISUI CHEMICAL CO LTD        | JPY                | 1 351 928    | 0.27            |
| 137 200   | SEKISUI HOUSE LTD              | JPY                | 2 295 688    | 0.46            |
| 140 000   | SEVEN & I HOLDINGS CO LTD      | JPY                | 5 191 733    | 1.03            |
| 64 100    | SG HOLDINGS CO LTD             | JPY                | 1 033 058    | 0.21            |
| 72 100    | SHARP CORP                     | JPY                | 532 515      | 0.11            |
| 58 300    | SHIMADZU CORP                  | JPY                | 1 760 949    | 0.35            |
| 135 300   | SHIMIZU CORP                   | JPY                | 714 463      | 0.14            |
| 70 200    | SHIN-ETSU CHEMICAL CO LTD      | JPY                | 7 562 224    | 1.51            |
| 50 800    | SHIONOGI & CO LTD              | JPY                | 2 451 840    | 0.49            |
| 80 900    | SHISEIDO CO LTD                | JPY                | 3 102 038    | 0.62            |
| 113 000   | SHIZUOKA BANK LTD/THE          | JPY                | 648 421      | 0.13            |
| 518 100   | SOFTBANK CORP                  | JPY                | 5 495 456    | 1.09            |
| 215 800   | SOFTBANK GROUP CORP            | JPY                | 7 954 065    | 1.58            |
| 60 300    | SOMPO HOLDINGS INC             | JPY                | 2 540 138    | 0.51            |
| 222 600   | SONY CORP                      | JPY                | 17 388 954   | 3.46            |
| 20 100    | SQUARE ENIX HOLDINGS CO LTD    | JPY                | 850 534      | 0.17            |
| 95 800    | SUMCO CORP                     | JPY                | 1 186 458    | 0.24            |
| 341 500   | SUMITOMO CHEMICAL CO LTD       | JPY                | 1 276 751    | 0.25            |
| 226 000   | SUMITOMO CORP                  | JPY                | 2 954 890    | 0.59            |
| 53 300    | SUMITOMO METAL MINING CO LTD   | JPY                | 1 594 913    | 0.32            |
| 245 200   | SUMITOMO MITSUI FINANCIAL GR   | JPY                | 6 960 845    | 1.39            |
| 71 614    | SUMITOMO MITSUI TRUST HOLDINGS | JPY                | 2 107 634    | 0.42            |
| 66 900    | SUMITOMO REALTY & DEVELOPMENT  | JPY                | 1 687 695    | 0.34            |
| 28 800    | SUNTORY BEVERAGE AND FOOD LTD  | JPY                | 1 040 234    | 0.21            |
| 35 400    | SYSMEX CORP                    | JPY                | 2 035 324    | 0.41            |
| 116 900   | T&D HOLDINGS INC               | JPY                | 1 336 662    | 0.27            |
| 41 200    | TAISEI CORP                    | JPY                | 1 225 589    | 0.24            |
| 268 900   | TAKEDA PHARMACEUTICAL CO LTD   | JPY                | 7 228 492    | 1.44            |
| 81 200    | TDK CORP                       | JPY                | 2 395 472    | 0.48            |
| 127 400   | TERUMO CORP                    | JPY                | 3 666 919    | 0.73            |
| 54 400    | TIS INC                        | JPY                | 1 361 631    | 0.27            |
| 39 500    | TOBU RAILWAY CO LTD            | JPY                | 860 753      | 0.17            |
| 115 900   | TOKIO MARINE HOLDINGS INC      | JPY                | 6 449 060    | 1.28            |
| 28 300    | TOKYO ELECTRON LTD             | JPY                | 8 826 960    | 1.76            |
| 74 900    | TOKYO GAS CO LTD               | JPY                | 1 480 285    | 0.29            |
| 115 500   | TOKYU CORP                     | JPY                | 1 299 510    | 0.26            |
| 323 100   | TORAY INDUSTRIES INC           | JPY                | 1 731 636    | 0.34            |
| 70 400    | TOSOH CORP                     | JPY                | 835 206      | 0.17            |
| 37 600    | TOTO LTD                       | JPY                | 1 186 006    | 0.24            |
| 1 879 950 | TOYOTA MOTOR CORP              | JPY                | 27 796 275   | 5.53            |
| 54 400    | TOYOTA TSUSHO CORP             | JPY                | 1 696 772    | 0.34            |
| 29 500    | TREND MICRO INC                | JPY                | 1 374 995    | 0.27            |

# BNP Paribas Easy MSCI Japan ESG Filtered Min TE

## Securities portfolio at 30/06/2022

*Expressed in EUR*

| Quantity                          | Denomination           | Quotation currency | Market value       | % of net assets |
|-----------------------------------|------------------------|--------------------|--------------------|-----------------|
| 82 700                            | UNICHARM CORP          | JPY                | 2 643 518          | 0.53            |
| 55 900                            | USS CO LTD             | JPY                | 924 519            | 0.18            |
| 30 300                            | WELCIA HOLDINGS CO LTD | JPY                | 580 273            | 0.12            |
| 43 348                            | WEST JAPAN RAILWAY CO  | JPY                | 1 523 273          | 0.30            |
| 579 600                           | YAHOO JAPAN CORP       | JPY                | 1 617 644          | 0.32            |
| 24 700                            | YAKULT HONSHA CO LTD   | JPY                | 1 361 695          | 0.27            |
| 35 600                            | YAMAHA CORP            | JPY                | 1 403 651          | 0.28            |
| 79 600                            | YAMAHA MOTOR CO LTD    | JPY                | 1 393 270          | 0.28            |
| 64 200                            | YAMATO HOLDINGS CO LTD | JPY                | 980 880            | 0.20            |
| 63 200                            | YASKAWA ELECTRIC CORP  | JPY                | 1 944 552          | 0.39            |
| 64 600                            | YOKOGAWA ELECTRIC CORP | JPY                | 1 019 284          | 0.20            |
| 33 000                            | ZOZO INC               | JPY                | 568 086            | 0.11            |
| <b>Total securities portfolio</b> |                        |                    | <b>496 927 590</b> | <b>98.99</b>    |

# BNP Paribas Easy MSCI Japan SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                  | Quotation currency | Market value         | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                               |                    | 1 022 591 803        | 99.27           |
|                                                                                                                  | <b>Shares</b>                 |                    | <b>1 022 591 803</b> | <b>99.27</b>    |
|                                                                                                                  | <i>Japan</i>                  |                    | <i>1 022 591 803</i> | <i>99.27</i>    |
| 1 445 700                                                                                                        | AEON CO LTD                   | JPY                | 23 961 038           | 2.33            |
| 887 100                                                                                                          | AJINOMOTO CO INC              | JPY                | 20 611 401           | 2.00            |
| 1 838 600                                                                                                        | ASAHI KASEI CORP              | JPY                | 13 411 211           | 1.30            |
| 2 090 800                                                                                                        | ASTELLAS PHARMA INC           | JPY                | 31 134 640           | 3.02            |
| 813 500                                                                                                          | AZBIL CORP                    | JPY                | 20 419 170           | 1.98            |
| 316 200                                                                                                          | DAIFUKU CO LTD                | JPY                | 17 276 055           | 1.68            |
| 1 611 100                                                                                                        | DAI-ICHI LIFE HOLDINGS INC    | JPY                | 28 471 949           | 2.76            |
| 992 300                                                                                                          | DAIICHI SANKYO CO LTD         | JPY                | 24 012 839           | 2.33            |
| 219 900                                                                                                          | DAIKIN INDUSTRIES LTD         | JPY                | 33 674 835           | 3.27            |
| 241 300                                                                                                          | FANUC CORP                    | JPY                | 36 085 508           | 3.50            |
| 51 000                                                                                                           | FAST RETAILING CO LTD         | JPY                | 25 523 403           | 2.48            |
| 177 000                                                                                                          | FUJITSU LTD                   | JPY                | 21 142 100           | 2.05            |
| 1 596 400                                                                                                        | HANKYU HANSHIN HOLDINGS INC   | JPY                | 41 587 654           | 4.04            |
| 460 100                                                                                                          | HITACHI CONSTRUCTION MACHINE  | JPY                | 9 734 591            | 0.94            |
| 2 689 000                                                                                                        | HULIC CO LTD                  | JPY                | 19 879 300           | 1.93            |
| 369 300                                                                                                          | IBIDEN CO LTD                 | JPY                | 9 945 617            | 0.97            |
| 1 151 100                                                                                                        | KAO CORP                      | JPY                | 44 348 621           | 4.31            |
| 1 600 400                                                                                                        | KDDI CORP                     | JPY                | 48 328 750           | 4.69            |
| 281 500                                                                                                          | KIKKOMAN CORP                 | JPY                | 14 270 260           | 1.39            |
| 1 409 300                                                                                                        | KUBOTA CORP                   | JPY                | 20 113 062           | 1.95            |
| 498 600                                                                                                          | KURITA WATER INDUSTRIES LTD   | JPY                | 17 236 725           | 1.67            |
| 327 800                                                                                                          | MITSUBISHI CHEMICAL HOLDINGS  | JPY                | 1 700 973            | 0.17            |
| 199 800                                                                                                          | NIPPON EXPRESS HOLDINGS INC   | JPY                | 10 367 737           | 1.01            |
| 379 800                                                                                                          | NITTO DENKO CORP              | JPY                | 23 478 506           | 2.28            |
| 752 000                                                                                                          | NOMURA RESEARCH INSTITUTE LTD | JPY                | 19 113 755           | 1.86            |
| 511 000                                                                                                          | OMRON CORP                    | JPY                | 24 792 718           | 2.41            |
| 2 000 600                                                                                                        | PANASONIC CORP                | JPY                | 15 445 070           | 1.50            |
| 1 082 400                                                                                                        | RECRUIT HOLDINGS CO LTD       | JPY                | 30 445 671           | 2.96            |
| 1 954 400                                                                                                        | SEKISUI HOUSE LTD             | JPY                | 32 701 845           | 3.17            |
| 882 600                                                                                                          | SG HOLDINGS CO LTD            | JPY                | 14 224 293           | 1.38            |
| 4 880 300                                                                                                        | SOFTBANK CORP                 | JPY                | 51 765 049           | 5.03            |
| 1 003 000                                                                                                        | SOMPO HOLDINGS INC            | JPY                | 42 251 382           | 4.10            |
| 632 000                                                                                                          | SONY CORP                     | JPY                | 49 370 254           | 4.79            |
| 3 911 900                                                                                                        | SUMITOMO CHEMICAL CO LTD      | JPY                | 14 625 248           | 1.42            |
| 466 100                                                                                                          | SUNTORY BEVERAGE AND FOOD LTD | JPY                | 16 835 168           | 1.63            |
| 270 900                                                                                                          | SYSMEX CORP                   | JPY                | 15 575 406           | 1.51            |
| 993 000                                                                                                          | TERUMO CORP                   | JPY                | 28 581 243           | 2.77            |
| 122 600                                                                                                          | TOKYO ELECTRON LTD            | JPY                | 38 239 762           | 3.71            |
| 2 489 600                                                                                                        | TOKYU CORP                    | JPY                | 28 010 917           | 2.72            |
| 1 270 900                                                                                                        | TORAY INDUSTRIES INC          | JPY                | 6 811 318            | 0.66            |
| 5 272 400                                                                                                        | YAHOO JAPAN CORP              | JPY                | 14 715 092           | 1.43            |
| 567 400                                                                                                          | YAMAHA CORP                   | JPY                | 22 371 667           | 2.17            |
| <b>Total securities portfolio</b>                                                                                |                               |                    | <b>1 022 591 803</b> | <b>99.27</b>    |

# BNP Paribas Easy MSCI North America ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                    | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                 |                    | 253 853 370        | 99.51           |
|                                                                                                                  | <b>Shares</b>                   |                    | <b>253 853 370</b> | <b>99.51</b>    |
|                                                                                                                  | <i>United States of America</i> |                    | <i>228 985 182</i> | <i>89.75</i>    |
| 5 610                                                                                                            | 3M CO                           | USD                | 694 428            | 0.27            |
| 14 213                                                                                                           | ABBVIE INC                      | USD                | 2 082 225          | 0.82            |
| 672                                                                                                              | ABIOMED INC                     | USD                | 159 096            | 0.06            |
| 6 664                                                                                                            | ACTIVISION BLIZZARD INC         | USD                | 496 302            | 0.19            |
| 3 804                                                                                                            | ADOBE SYSTEMS INC               | USD                | 1 331 955          | 0.52            |
| 749                                                                                                              | ADVANCE AUTO PARTS INC          | USD                | 124 008            | 0.05            |
| 13 048                                                                                                           | ADVANCED MICRO DEVICES          | USD                | 954 403            | 0.37            |
| 8 037                                                                                                            | AFLAC INC                       | USD                | 425 355            | 0.17            |
| 3 742                                                                                                            | AGILENT TECHNOLOGIES INC        | USD                | 425 116            | 0.17            |
| 2 020                                                                                                            | AIR PRODUCTS AND CHEMICALS INC  | USD                | 464 651            | 0.18            |
| 2 206                                                                                                            | AKAMAI TECHNOLOGIES INC         | USD                | 192 715            | 0.08            |
| 1 090                                                                                                            | ALBEMARLE CORP                  | USD                | 217 885            | 0.09            |
| 2 958                                                                                                            | ALCOA CORP                      | USD                | 128 964            | 0.05            |
| 1 931                                                                                                            | ALEXANDRIA REAL ESTATE EQUITIES | USD                | 267 878            | 0.11            |
| 844                                                                                                              | ALIGN TECHNOLOGY INC            | USD                | 191 066            | 0.07            |
| 3 247                                                                                                            | ALLSTATE CORP                   | USD                | 393 603            | 0.15            |
| 4 149                                                                                                            | ALLY FINANCIAL INC              | USD                | 132 989            | 0.05            |
| 1 272                                                                                                            | ALNYLAM PHARMACEUTICALS INC     | USD                | 177 456            | 0.07            |
| 2 282                                                                                                            | ALPHABET INC - A                | USD                | 4 756 871          | 1.85            |
| 2 172                                                                                                            | ALPHABET INC - C                | USD                | 4 544 589          | 1.77            |
| 69 100                                                                                                           | AMAZON.COM INC                  | USD                | 7 020 049          | 2.74            |
| 211                                                                                                              | AMERCO                          | USD                | 96 520             | 0.04            |
| 5 441                                                                                                            | AMERICAN EXPRESS CO             | USD                | 721 442            | 0.28            |
| 10 119                                                                                                           | AMERICAN INTERNATIONAL GROUP    | USD                | 494 892            | 0.19            |
| 3 890                                                                                                            | AMERICAN TOWER CORP - A         | USD                | 951 021            | 0.37            |
| 2 696                                                                                                            | AMERICAN WATER WORKS CO INC     | USD                | 383 647            | 0.15            |
| 1 401                                                                                                            | AMERIPRISE FINANCIAL INC        | USD                | 318 513            | 0.12            |
| 2 792                                                                                                            | AMERISOURCE BERGEN CORP         | USD                | 377 839            | 0.15            |
| 4 731                                                                                                            | AMGEN INC                       | USD                | 1 101 011          | 0.43            |
| 6 225                                                                                                            | AMPHENOL CORP - A               | USD                | 383 343            | 0.15            |
| 4 784                                                                                                            | ANALOG DEVICES INC              | USD                | 668 511            | 0.26            |
| 32 423                                                                                                           | ANNALY CAPITAL MANAGEMENT       | USD                | 183 289            | 0.07            |
| 1 043                                                                                                            | ANSYS INC                       | USD                | 238 729            | 0.09            |
| 2 317                                                                                                            | ANTHEM INC                      | USD                | 1 069 528          | 0.42            |
| 122 205                                                                                                          | APPLE INC                       | USD                | 15 981 507         | 6.25            |
| 7 843                                                                                                            | APPLIED MATERIALS INC           | USD                | 682 535            | 0.27            |
| 6 118                                                                                                            | ARCHER DANIELS MIDLAND CO       | USD                | 454 117            | 0.18            |
| 2 497                                                                                                            | ARISTA NETWORKS INC             | USD                | 223 893            | 0.09            |
| 2 516                                                                                                            | ARTHUR J GALLAGHER & CO         | USD                | 392 375            | 0.15            |
| 932                                                                                                              | ASSURANT INC                    | USD                | 154 093            | 0.06            |
| 2 151                                                                                                            | ATMOS ENERGY CORP               | USD                | 230 644            | 0.09            |
| 2 065                                                                                                            | AUTODESK INC                    | USD                | 339 660            | 0.13            |
| 3 780                                                                                                            | AUTOMATIC DATA PROCESSING       | USD                | 759 435            | 0.30            |
| 1 675                                                                                                            | AVALONBAY COMMUNITIES INC       | USD                | 311 224            | 0.12            |
| 7 559                                                                                                            | AVANTOR INC                     | USD                | 224 865            | 0.09            |
| 742                                                                                                              | AVERY DENNISON CORP             | USD                | 114 886            | 0.05            |
| 14 802                                                                                                           | BAKER HUGHES CO                 | USD                | 408 756            | 0.16            |
| 3 476                                                                                                            | BALL CORP                       | USD                | 228 652            | 0.09            |
| 59 010                                                                                                           | BANK OF AMERICA CORP            | USD                | 1 757 120          | 0.69            |
| 9 033                                                                                                            | BANK OF NEW YORK MELLON CORP    | USD                | 360 387            | 0.14            |
| 2 646                                                                                                            | BATH & BODY WORKS INC           | USD                | 68 134             | 0.03            |
| 7 838                                                                                                            | BAUSCH HEALTH COMPANIES INC     | CAD                | 62 539             | 0.02            |
| 6 062                                                                                                            | BAXTER INTERNATIONAL INC        | USD                | 372 435            | 0.15            |
| 2 939                                                                                                            | BECTON DICKINSON AND CO         | USD                | 693 052            | 0.27            |
| 2 982                                                                                                            | BENTLEY SYSTEMS INC-CLASS B     | USD                | 94 984             | 0.04            |
| 2 470                                                                                                            | BEST BUY CO INC                 | USD                | 154 019            | 0.06            |

# BNP Paribas Easy MSCI North America ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity | Denomination                    | Quotation currency | Market value | % of net assets |
|----------|---------------------------------|--------------------|--------------|-----------------|
| 1 294    | BILL.COM HOLDINGS INC           | USD                | 136 078      | 0.05            |
| 1 543    | BIOGEN INC                      | USD                | 300 999      | 0.12            |
| 2 140    | BIOMARIN PHARMACEUTICAL INC     | USD                | 169 632      | 0.07            |
| 545      | BIO-TECHNE CORP                 | USD                | 180 706      | 0.07            |
| 1 875    | BLACK KNIGHT INC                | USD                | 117 276      | 0.05            |
| 1 377    | BLACKROCK INC                   | USD                | 802 189      | 0.31            |
| 359      | BOOKING HOLDINGS INC            | USD                | 600 591      | 0.24            |
| 1 544    | BOOZ ALLEN HAMILTON HOLDINGS    | USD                | 133 451      | 0.05            |
| 2 046    | BORGWARNER INC                  | USD                | 65 307       | 0.03            |
| 1 893    | BOSTON PROPERTIES INC           | USD                | 161 116      | 0.06            |
| 19 583   | BRISTOL-MYERS SQUIBB CO         | USD                | 1 442 337    | 0.57            |
| 1 492    | BROADRIDGE FINANCIAL SOLUTIONS  | USD                | 203 438      | 0.08            |
| 2 866    | BROOKFIELD RENEWABLE COR-A      | CAD                | 97 443       | 0.04            |
| 4 415    | BROWN-FORMAN CORP - B           | USD                | 296 290      | 0.12            |
| 2 068    | BUNGE LTD                       | USD                | 179 393      | 0.07            |
| 701      | BURLINGTON STORES INC           | USD                | 91 346       | 0.04            |
| 1 278    | C.H. ROBINSON WORLDWIDE INC     | USD                | 123 919      | 0.05            |
| 153      | CABLE ONE INC-W/I               | USD                | 188 690      | 0.07            |
| 2 819    | CADENCE DESIGN SYS INC          | USD                | 404 548      | 0.16            |
| 3 336    | CAESARS ENTERTAINMENT INC       | USD                | 122 214      | 0.05            |
| 1 296    | CAMDEN PROPERTY TRUST           | USD                | 166 709      | 0.07            |
| 4 270    | CAMPBELL SOUP CO                | USD                | 196 254      | 0.08            |
| 4 378    | CARDINAL HEALTH INC             | USD                | 218 890      | 0.09            |
| 1 685    | CARMAX INC                      | USD                | 145 831      | 0.06            |
| 8 085    | CARRIER GLOBAL CORP             | USD                | 275 777      | 0.11            |
| 2 350    | CATALENT INC                    | USD                | 241 170      | 0.09            |
| 4 398    | CATERPILLAR INC                 | USD                | 752 008      | 0.29            |
| 1 363    | CBOE GLOBAL MARKETS INC         | USD                | 147 571      | 0.06            |
| 3 680    | CBRE GROUP INC - A              | USD                | 259 108      | 0.10            |
| 1 213    | CDW CORP/DE                     | USD                | 182 812      | 0.07            |
| 1 240    | CELANESE CORP SERIES A          | USD                | 139 496      | 0.05            |
| 5 845    | CENTENE CORP                    | USD                | 473 046      | 0.19            |
| 2 513    | CERIDIAN HCM HOLDING INC        | USD                | 113 169      | 0.04            |
| 4 772    | CHENIERE ENERGY INC             | USD                | 607 221      | 0.24            |
| 3 112    | CHURCH & DWIGHT CO INC          | USD                | 275 822      | 0.11            |
| 3 116    | CIGNA CORP                      | USD                | 785 431      | 0.31            |
| 952      | CINTAS CORP                     | USD                | 340 141      | 0.13            |
| 34 322   | CISCO SYSTEMS INC               | USD                | 1 399 866    | 0.55            |
| 18 565   | CITIGROUP INC                   | USD                | 816 686      | 0.32            |
| 9 372    | CITIZENS FINANCIAL GROUP        | USD                | 319 945      | 0.13            |
| 1 319    | CITRIX SYSTEMS INC              | USD                | 122 595      | 0.05            |
| 6 749    | CLEVELAND-CLIFFS INC            | USD                | 99 222       | 0.04            |
| 1 505    | CLOROX COMPANY                  | USD                | 202 951      | 0.08            |
| 3 272    | CME GROUP INC                   | USD                | 640 660      | 0.25            |
| 34 966   | COCA-COLA                       | USD                | 2 104 080    | 0.82            |
| 1 935    | COGNEX CORP                     | USD                | 78 699       | 0.03            |
| 5 281    | COGNIZANT TECH SOLUTIONS - A    | USD                | 340 920      | 0.13            |
| 1 808    | COINBASE GLOBAL INC -CLASS A    | USD                | 81 316       | 0.03            |
| 8 112    | COLGATE-PALMOLIVE CO            | USD                | 621 833      | 0.24            |
| 8 665    | CONAGRA BRANDS INC              | USD                | 283 791      | 0.11            |
| 5 344    | CONSOLIDATED EDISON INC         | USD                | 486 120      | 0.19            |
| 1 789    | CONSTELLATION BRANDS INC - A    | USD                | 398 818      | 0.16            |
| 749      | COOPER COS INC/THE              | USD                | 224 331      | 0.09            |
| 2 533    | COPART INC                      | USD                | 263 270      | 0.10            |
| 8 381    | CORNING INC                     | USD                | 252 604      | 0.10            |
| 9 675    | CORTEVA INC                     | USD                | 501 033      | 0.20            |
| 3 833    | COSTCO WHOLESALE CORP           | USD                | 1 757 215    | 0.69            |
| 1 434    | COUPA SOFTWARE INC              | USD                | 78 322       | 0.03            |
| 1 928    | CROWDSTRIKE HOLDINGS INC - A    | USD                | 310 855      | 0.12            |
| 3 875    | CROWN CASTLE INTERNATIONAL CORP | USD                | 624 107      | 0.24            |
| 1 380    | CROWN HOLDINGS INC              | USD                | 121 665      | 0.05            |

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## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity | Denomination                      | Quotation currency | Market value | % of net assets |
|----------|-----------------------------------|--------------------|--------------|-----------------|
| 21 257   | CSX CORP                          | USD                | 590 873      | 0.23            |
| 1 117    | CUMMINS INC                       | USD                | 206 775      | 0.08            |
| 11 911   | CVS HEALTH CORP                   | USD                | 1 055 692    | 0.41            |
| 5 940    | DANAHER CORP                      | USD                | 1 440 441    | 0.56            |
| 2 396    | DATADOG INC - CLASS A             | USD                | 218 274      | 0.09            |
| 1 376    | DAVITA INC                        | USD                | 105 242      | 0.04            |
| 2 372    | DEERE & CO                        | USD                | 679 461      | 0.27            |
| 3 947    | DELL TECHNOLOGIES - C             | USD                | 174 462      | 0.07            |
| 2 795    | DELTA AIR LINES INC               | USD                | 77 451       | 0.03            |
| 3 693    | DENTSPLY SIRONA INC               | USD                | 126 214      | 0.05            |
| 4 172    | DEXCOM INC                        | USD                | 297 421      | 0.12            |
| 2 864    | DIGITAL REALTY TRUST INC          | USD                | 355 668      | 0.14            |
| 2 928    | DISCOVER FINANCIAL SERVICES       | USD                | 264 891      | 0.10            |
| 2 467    | DOCUSIGN INC                      | USD                | 135 402      | 0.05            |
| 2 275    | DOLLAR GENERAL CORP               | USD                | 534 101      | 0.21            |
| 2 071    | DOLLAR TREE INC                   | USD                | 308 733      | 0.12            |
| 453      | DOMINOS PIZZA INC                 | USD                | 168 864      | 0.07            |
| 2 369    | DOORDASH INC - A                  | USD                | 145 410      | 0.06            |
| 1 548    | DOVER CORP                        | USD                | 179 639      | 0.07            |
| 7 524    | DOW INC                           | USD                | 371 432      | 0.15            |
| 3 108    | DR HORTON INC                     | USD                | 196 775      | 0.08            |
| 4 380    | DROPBOX INC-CLASS A               | USD                | 87 939       | 0.03            |
| 4 590    | DUKE REALTY CORP                  | USD                | 241 255      | 0.09            |
| 4 967    | DUPONT DE NEMOURS INC             | USD                | 264 064      | 0.10            |
| 3 008    | DYNATRACE INC                     | USD                | 113 478      | 0.04            |
| 1 388    | EASTMAN CHEMICAL CO               | USD                | 119 184      | 0.05            |
| 3 810    | EATON CORP PLC                    | USD                | 459 153      | 0.18            |
| 5 803    | EBAY INC                          | USD                | 231 298      | 0.09            |
| 2 726    | ECOLAB INC                        | USD                | 400 928      | 0.16            |
| 5 986    | EDISON INTERNATIONAL              | USD                | 362 097      | 0.14            |
| 6 805    | EDWARDS LIFESCIENCES CORP         | USD                | 618 956      | 0.24            |
| 6 488    | ELANCO ANIMAL HEALTH INC          | USD                | 121 823      | 0.05            |
| 2 432    | ELECTRONIC ARTS INC               | USD                | 282 991      | 0.11            |
| 6 462    | ELI LILLY & CO                    | USD                | 2 004 088    | 0.79            |
| 5 740    | EMERSON ELECTRIC CO               | USD                | 436 711      | 0.17            |
| 1 369    | ENPHASE ENERGY INC                | USD                | 255 664      | 0.10            |
| 1 541    | ENTEGRIS INC                      | USD                | 135 800      | 0.05            |
| 3 004    | ENTERGY CORP                      | USD                | 323 660      | 0.13            |
| 604      | EPAM SYSTEMS INC                  | USD                | 170 307      | 0.07            |
| 1 261    | EQUIFAX INC                       | USD                | 220 465      | 0.09            |
| 860      | EQUINIX INC                       | USD                | 540 473      | 0.21            |
| 6 927    | EQUITABLE HOLDINGS INC            | USD                | 172 736      | 0.07            |
| 4 181    | EQUITY RESIDENTIAL                | USD                | 288 825      | 0.11            |
| 4 442    | ESSENTIAL UTILITIES INC           | USD                | 194 812      | 0.08            |
| 2 303    | ESTEE LAUDER COMPANIES - A        | USD                | 561 007      | 0.22            |
| 1 548    | ETSY INC                          | USD                | 108 402      | 0.04            |
| 2 549    | EXACT SCIENCES CORP               | USD                | 96 040       | 0.04            |
| 12 150   | EXELON CORP                       | USD                | 526 700      | 0.21            |
| 1 740    | EXPEDITORS INTERNATIONAL WASH INC | USD                | 162 208      | 0.06            |
| 678      | F5 NETWORKS INC                   | USD                | 99 250       | 0.04            |
| 451      | FACTSET RESEARCH SYSTEMS INC      | USD                | 165 901      | 0.07            |
| 303      | FAIR ISAAC CORP                   | USD                | 116 192      | 0.05            |
| 5 664    | FASTENAL CO                       | USD                | 270 455      | 0.11            |
| 2 236    | FEDEX CORP                        | USD                | 484 886      | 0.19            |
| 5 668    | FIDELITY NATIONAL INFO SERV       | USD                | 496 997      | 0.19            |
| 9 614    | FIFTH THIRD BANCORP               | USD                | 308 987      | 0.12            |
| 2 208    | FIRST REPUBLIC BANK/SAN FRAN      | USD                | 304 552      | 0.12            |
| 5 693    | FISERV INC                        | USD                | 484 486      | 0.19            |
| 2 373    | FMC CORP                          | USD                | 242 895      | 0.10            |
| 6 525    | FORTINET INC                      | USD                | 353 135      | 0.14            |
| 3 896    | FORTIVE CORP                      | USD                | 202 654      | 0.08            |

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| Quantity | Denomination                         | Quotation currency | Market value | % of net assets |
|----------|--------------------------------------|--------------------|--------------|-----------------|
| 1 777    | FORTUNE BRANDS HOME SECURITY         | USD                | 101 781      | 0.04            |
| 9 882    | FOX CORP - CLASS B                   | USD                | 280 736      | 0.11            |
| 5 404    | FRANKLIN RESOURCES INC               | USD                | 120 491      | 0.05            |
| 958      | GARTNER INC                          | USD                | 221 601      | 0.09            |
| 694      | GENERAC HOLDINGS INC                 | USD                | 139 789      | 0.05            |
| 7 909    | GENERAL MILLS INC                    | USD                | 570 792      | 0.22            |
| 1 708    | GENUINE PARTS CO                     | USD                | 217 288      | 0.09            |
| 11 784   | GILEAD SCIENCES INC                  | USD                | 696 704      | 0.27            |
| 2 195    | GODADDY INC - A                      | USD                | 146 046      | 0.06            |
| 3 026    | GOLDMAN SACHS GROUP INC              | USD                | 859 709      | 0.34            |
| 1 377    | GUIDEWIRE SOFTWARE INC               | USD                | 93 504       | 0.04            |
| 40 614   | HALLIBURTON CO                       | USD                | 1 218 284    | 0.48            |
| 4 253    | HARTFORD FINANCIAL SVCS GRP          | USD                | 266 176      | 0.10            |
| 1 696    | HASBRO INC                           | USD                | 132 831      | 0.05            |
| 2 639    | HCA HEALTHCARE INC                   | USD                | 424 229      | 0.17            |
| 6 399    | HEALTHPEAK PROPERTIES INC            | USD                | 158 590      | 0.06            |
| 1 861    | HEICO CORP                           | USD                | 233 406      | 0.09            |
| 1 496    | HEICO CORP-CLASS A                   | USD                | 150 795      | 0.06            |
| 1 976    | HENRY SCHEIN INC                     | USD                | 145 046      | 0.06            |
| 1 986    | HERSHEY CO/THE                       | USD                | 408 731      | 0.16            |
| 16 705   | HEWLETT - PACKARD ENTERPRISE - W/I   | USD                | 211 878      | 0.08            |
| 3 759    | HILTON WORLDWIDE HOLDINGS INC        | USD                | 400 692      | 0.16            |
| 2 721    | HOLOGIC INC                          | USD                | 180 368      | 0.07            |
| 8 080    | HOME DEPOT INC                       | USD                | 2 119 758    | 0.83            |
| 2 368    | HORIZON THERAPEUTICS PLC             | USD                | 180 661      | 0.07            |
| 5 725    | HORMEL FOODS CORP                    | USD                | 259 349      | 0.10            |
| 9 686    | HOST HOTELS & RESORTS INC            | USD                | 145 274      | 0.06            |
| 7 634    | HOWMET AEROSPACE INC                 | USD                | 229 652      | 0.09            |
| 9 478    | HP INC                               | USD                | 297 182      | 0.12            |
| 519      | HUBSPOT INC                          | USD                | 149 254      | 0.06            |
| 1 288    | HUMANA INC                           | USD                | 576 665      | 0.23            |
| 948      | HUNT (JB) TRANSPRT SVCS INC          | USD                | 142 792      | 0.06            |
| 20 370   | HUNTINGTON BANCSHARES INC            | USD                | 234 398      | 0.09            |
| 866      | IDEX CORP                            | USD                | 150 453      | 0.06            |
| 1 065    | IDEXX LABORATORIES INC               | USD                | 357 289      | 0.14            |
| 2 839    | ILLINOIS TOOL WORKS                  | USD                | 494 914      | 0.19            |
| 1 481    | ILLUMINA INC                         | USD                | 261 167      | 0.10            |
| 2 305    | INCYTE CORP                          | USD                | 167 498      | 0.07            |
| 4 572    | INGERSOLL-RAND INC                   | USD                | 184 026      | 0.07            |
| 922      | INSULET CORP                         | USD                | 192 205      | 0.08            |
| 32 419   | INTEL CORP                           | USD                | 1 160 070    | 0.45            |
| 5 430    | INTERCONTINENTAL EXCHANGE INC        | USD                | 488 438      | 0.19            |
| 7 655    | INTERNATIONAL BUSINESS MACHINES CORP | USD                | 1 033 822    | 0.41            |
| 2 557    | INTERNATIONAL FLAVORS & FRAGRANCES   | USD                | 291 348      | 0.11            |
| 3 035    | INTERNATIONAL PAPER CO               | USD                | 121 435      | 0.05            |
| 7 349    | INTERPUBLIC GROUP OF COS INC         | USD                | 193 522      | 0.08            |
| 2 315    | INTUIT INC                           | USD                | 853 502      | 0.33            |
| 3 660    | INTUITIVE SURGICAL INC               | USD                | 702 663      | 0.28            |
| 6 036    | INVESCO LTD                          | USD                | 93 128       | 0.04            |
| 2 166    | IQVIA HOLDINGS INC                   | USD                | 449 568      | 0.18            |
| 3 435    | IRON MOUNTAIN INC                    | USD                | 159 979      | 0.06            |
| 848      | JACK HENRY & ASSOCIATES INC          | USD                | 146 020      | 0.06            |
| 1 821    | JACOBS ENGINEERING GROUP INC         | USD                | 221 439      | 0.09            |
| 1 824    | JM SMUCKER CO/THE                    | USD                | 223 339      | 0.09            |
| 21 272   | JOHNSON & JOHNSON                    | USD                | 3 611 834    | 1.41            |
| 7 072    | JOHNSON CONTROLS INTERNATIONAL       | USD                | 323 887      | 0.13            |
| 23 775   | JP MORGAN CHASE AND CO               | USD                | 2 560 908    | 1.00            |
| 4 369    | JUNIPER NETWORKS INC                 | USD                | 119 103      | 0.05            |
| 4 774    | KELLOGG CO                           | USD                | 325 771      | 0.13            |
| 12 157   | KEURIG DR PEPPER INC                 | USD                | 411 532      | 0.16            |
| 19 121   | KEYCORP                              | USD                | 315 132      | 0.12            |

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| Quantity | Denomination                     | Quotation currency | Market value | % of net assets |
|----------|----------------------------------|--------------------|--------------|-----------------|
| 1 608    | KEYSIGHT TECHNOLOGIES IN-W/I     | USD                | 212 026      | 0.08            |
| 3 733    | KIMBERLY-CLARK CORP              | USD                | 482 582      | 0.19            |
| 7 933    | KIMCO REALTY CORP                | USD                | 150 017      | 0.06            |
| 49 692   | KINDER MORGAN INC                | USD                | 796 631      | 0.31            |
| 1 487    | KLA TENCOR CORP                  | USD                | 453 845      | 0.18            |
| 2 353    | KNIGHT-SWIFT TRANSPORTATION      | USD                | 104 185      | 0.04            |
| 9 954    | KRAFT HJ HEINZ CORP              | USD                | 363 141      | 0.14            |
| 7 947    | KROGER CO                        | USD                | 359 780      | 0.14            |
| 1 139    | LABORATORY CORP AMERICA HOLDINGS | USD                | 255 331      | 0.10            |
| 1 274    | LAM RESEARCH CORP                | USD                | 519 312      | 0.20            |
| 5 847    | LAS VEGAS SANDS CORP             | USD                | 187 862      | 0.07            |
| 603      | LEAR CORP                        | USD                | 72 611       | 0.03            |
| 456      | LENNOX INTERNATIONAL INC         | USD                | 90 110       | 0.04            |
| 4 069    | LINCOLN NATIONAL CORP            | USD                | 182 034      | 0.07            |
| 3 477    | LKQ CORP                         | USD                | 163 266      | 0.06            |
| 7 060    | LOEWS CORP                       | USD                | 400 187      | 0.16            |
| 5 450    | LOWES COS INC                    | USD                | 910 566      | 0.36            |
| 814      | LPL FINANCIAL HOLDINGS INC       | USD                | 143 638      | 0.06            |
| 5 746    | LUCID GROUP INC                  | USD                | 94 315       | 0.04            |
| 13 614   | LUMEN TECHNOLOGIES INC           | USD                | 142 072      | 0.06            |
| 3 023    | LYONDELLBASELL INDU - A          | USD                | 252 897      | 0.10            |
| 8 990    | MARATHON PETROLEUM CORP - W/I    | USD                | 706 938      | 0.28            |
| 471      | MARKETAXESS HOLDINGS INC         | USD                | 115 339      | 0.05            |
| 4 886    | MARSH & MCLENNAN COS             | USD                | 725 574      | 0.28            |
| 608      | MARTIN MARIETTA MATERIALS        | USD                | 174 028      | 0.07            |
| 8 275    | MARVELL TECHNOLOGY INC           | USD                | 344 551      | 0.14            |
| 2 584    | MASCO CORP                       | USD                | 125 066      | 0.05            |
| 6 712    | MASTERCARD INC - A               | USD                | 2 025 445    | 0.79            |
| 3 329    | MCCORMICK & CO-NON VTG SHRS      | USD                | 265 091      | 0.10            |
| 6 261    | MCDONALDS CORP                   | USD                | 1 478 517    | 0.58            |
| 1 801    | MCKESSON CORP                    | USD                | 561 963      | 0.22            |
| 20 423   | MERCK & CO INC                   | USD                | 1 781 018    | 0.70            |
| 9 196    | METLIFE INC                      | USD                | 552 314      | 0.22            |
| 263      | METTLER - TOLEDO INTERNATIONAL   | USD                | 288 992      | 0.11            |
| 6 665    | MGM RESORTS INTERNATIONAL        | USD                | 184 563      | 0.07            |
| 5 507    | MICROCHIP TECHNOLOGY INC         | USD                | 305 942      | 0.12            |
| 9 605    | MICRON TECHNOLOGY INC            | USD                | 507 881      | 0.20            |
| 53 769   | MICROSOFT CORP                   | USD                | 13 209 136   | 5.17            |
| 792      | MOLINA HEALTHCARE INC            | USD                | 211 824      | 0.08            |
| 3 270    | MOLSON COORS BREWING CO - B      | USD                | 170 499      | 0.07            |
| 14 488   | MONDELEZ INTERNATIONAL INC - A   | USD                | 860 452      | 0.34            |
| 996      | MONGODB INC                      | USD                | 247 226      | 0.10            |
| 1 620    | MOODYS CORP                      | USD                | 421 437      | 0.17            |
| 11 440   | MORGAN STANLEY                   | USD                | 832 298      | 0.33            |
| 5 918    | MOSAIC CO/THE                    | USD                | 267 356      | 0.10            |
| 1 804    | MOTOROLA SOLUTIONS INC           | USD                | 361 680      | 0.14            |
| 1 256    | NASDAQ OMX GROUP/THE             | USD                | 183 261      | 0.07            |
| 2 138    | NETAPP INC                       | USD                | 133 419      | 0.05            |
| 1 493    | NEUROCRINE BIOSCIENCES INC       | USD                | 139 211      | 0.05            |
| 5 421    | NEWELL BRANDS INC                | USD                | 98 729       | 0.04            |
| 9 693    | NEWMONT MINING CORP              | USD                | 553 237      | 0.22            |
| 17 541   | NEXTERA ENERGY INC               | USD                | 1 299 656    | 0.51            |
| 10 050   | NIKE INC - B                     | USD                | 982 457      | 0.39            |
| 641      | NORDSON CORP                     | USD                | 124 123      | 0.05            |
| 2 384    | NORFOLK SOUTHERN CORP            | USD                | 518 303      | 0.20            |
| 2 427    | NORTHERN TRUST CORP              | USD                | 223 977      | 0.09            |
| 6 718    | NORTONLIFELOCK INC               | USD                | 141 114      | 0.06            |
| 2 933    | NUCOR CORP                       | USD                | 292 921      | 0.11            |
| 19 301   | NVIDIA CORP                      | USD                | 2 798 639    | 1.09            |
| 21       | NVR INC                          | USD                | 80 431       | 0.03            |
| 2 682    | OKTA INC                         | USD                | 231 912      | 0.09            |

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|----------|-------------------------------|--------------------|--------------|-----------------|
| 1 059    | OLD DOMINION FREIGHT LINE     | USD                | 259 602      | 0.10            |
| 4 371    | ON SEMICONDUCTOR CORPORATION  | USD                | 210 345      | 0.08            |
| 10 343   | ONEOK INC                     | USD                | 549 081      | 0.22            |
| 13 507   | ORACLE CORP                   | USD                | 902 706      | 0.35            |
| 4 511    | OTIS WORLDWIDE CORP           | USD                | 304 933      | 0.12            |
| 1 159    | OWENS CORNING                 | USD                | 82 381       | 0.03            |
| 3 490    | PACCAR INC                    | USD                | 274 874      | 0.11            |
| 948      | PALO ALTO NETWORKS INC        | USD                | 447 898      | 0.18            |
| 3 587    | PAYCHEX INC                   | USD                | 390 695      | 0.15            |
| 645      | PAYCOM SOFTWARE INC           | USD                | 172 823      | 0.07            |
| 9 433    | PAYPAL HOLDINGS INC - W/I     | USD                | 630 160      | 0.25            |
| 11 951   | PEPSICO INC                   | USD                | 1 905 164    | 0.75            |
| 1 608    | PERKINELMER INC               | USD                | 218 748      | 0.09            |
| 7 110    | PHILLIPS 66                   | USD                | 557 606      | 0.22            |
| 6 773    | PLUG POWER INC                | USD                | 107 350      | 0.04            |
| 4 572    | PNC FINANCIAL SERVICES GROUP  | USD                | 689 966      | 0.27            |
| 468      | POOL CORP                     | USD                | 157 230      | 0.06            |
| 2 344    | PPG INDUSTRIES INC            | USD                | 256 361      | 0.10            |
| 3 965    | PRINCIPAL FINANCIAL GROUP     | USD                | 253 309      | 0.10            |
| 19 827   | PROCTER & GAMBLE CO.          | USD                | 2 726 982    | 1.06            |
| 5 596    | PROGRESSIVE CORP              | USD                | 622 361      | 0.24            |
| 6 741    | PROLOGIS INC                  | USD                | 758 600      | 0.30            |
| 5 617    | PRUDENTIAL FINANCIAL INC      | USD                | 514 070      | 0.20            |
| 1 359    | PTC INC                       | USD                | 138 233      | 0.05            |
| 7 305    | PUBLIC SERVICE ENTERPRISE GP  | USD                | 442 164      | 0.17            |
| 2 440    | PULTEGROUP INC                | USD                | 92 493       | 0.04            |
| 1 573    | QORVO INC                     | USD                | 141 915      | 0.06            |
| 9 084    | QUALCOMM INC                  | USD                | 1 109 943    | 0.44            |
| 1 534    | QUANTA SERVICES INC           | USD                | 183 913      | 0.07            |
| 1 669    | QUEST DIAGNOSTICS INC         | USD                | 212 295      | 0.08            |
| 2 246    | RAYMOND JAMES FINANCIAL INC   | USD                | 192 085      | 0.08            |
| 5 601    | REALTY INCOME CORP            | USD                | 365 703      | 0.14            |
| 2 096    | REGENCY CENTERS CORP          | USD                | 118 909      | 0.05            |
| 950      | REGENERON PHARMACEUTICALS     | USD                | 537 160      | 0.21            |
| 18 460   | REGIONS FINANCIAL CORP        | USD                | 331 078      | 0.13            |
| 2 624    | REPUBLIC SERVICES INC         | USD                | 328 474      | 0.13            |
| 1 598    | RESMED INC                    | USD                | 320 425      | 0.13            |
| 1 618    | RINGCENTRAL INC-CLASS A       | USD                | 80 881       | 0.03            |
| 3 302    | RIVIAN AUTOMOTIVE INC-A       | USD                | 81 298       | 0.03            |
| 1 482    | ROBERT HALF INTERNATIONAL INC | USD                | 106 162      | 0.04            |
| 1 284    | ROCKWELL AUTOMATION INC       | USD                | 244 788      | 0.10            |
| 3 359    | ROLLINS INC                   | USD                | 112 197      | 0.04            |
| 1 140    | ROPER TECHNOLOGIES INC        | USD                | 430 342      | 0.17            |
| 3 231    | ROSS STORES INC               | USD                | 217 048      | 0.09            |
| 3 036    | S&P GLOBAL INC                | USD                | 978 827      | 0.38            |
| 8 164    | SALESFORCE.COM INC            | USD                | 1 288 810    | 0.51            |
| 1 068    | SBA COMMUNICATIONS CORP       | USD                | 326 953      | 0.13            |
| 18 480   | SCHLUMBERGER LTD              | USD                | 632 115      | 0.25            |
| 12 190   | SCHWAB (CHARLES) CORP         | USD                | 736 682      | 0.29            |
| 1 912    | SEALED AIR CORP               | USD                | 105 563      | 0.04            |
| 3 685    | SEMPRA ENERGY                 | USD                | 529 671      | 0.21            |
| 2 640    | SENSATA TECHNOLOGIES HOLDING  | USD                | 104 317      | 0.04            |
| 1 841    | SERVICENOW INC                | USD                | 837 374      | 0.33            |
| 2 285    | SHERWIN-WILLIAMS CO/THE       | USD                | 489 392      | 0.19            |
| 27 877   | SIRIUS XM HOLDINGS INC        | USD                | 163 457      | 0.06            |
| 1 830    | SKYWORKS SOLUTIONS INC        | USD                | 162 161      | 0.06            |
| 1 626    | SMITH (A.O.) CORP             | USD                | 85 044       | 0.03            |
| 600      | SNAP - ON INC                 | USD                | 113 079      | 0.04            |
| 2 229    | SNOWFLAKE INC-CLASS A         | USD                | 296 489      | 0.12            |
| 505      | SOLAREEDGE TECHNOLOGIES INC   | USD                | 132 200      | 0.05            |
| 1 971    | SPLUNK INC                    | USD                | 166 775      | 0.07            |

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| Quantity | Denomination                  | Quotation currency | Market value | % of net assets |
|----------|-------------------------------|--------------------|--------------|-----------------|
| 5 155    | SQUARE INC - A                | USD                | 303 053      | 0.12            |
| 10 896   | STARBUCKS CORP                | USD                | 796 160      | 0.31            |
| 3 957    | STATE STREET CORP             | USD                | 233 344      | 0.09            |
| 2 622    | STEEL DYNAMICS INC            | USD                | 165 905      | 0.07            |
| 654      | SVB FINANCIAL GROUP           | USD                | 247 093      | 0.10            |
| 5 986    | SYNCHRONY FINANCIAL           | USD                | 158 146      | 0.06            |
| 1 588    | SYNOPSYS INC                  | USD                | 461 309      | 0.18            |
| 5 432    | SYSCO CORP                    | USD                | 440 140      | 0.17            |
| 2 409    | T ROWE PRICE GROUP INC        | USD                | 261 788      | 0.10            |
| 1 578    | TAKE-TWO INTERACTIVE SOFTWARE | USD                | 184 947      | 0.07            |
| 4 163    | TARGET CORP                   | USD                | 562 380      | 0.22            |
| 4 188    | TELADOC HEALTH INC            | USD                | 133 037      | 0.05            |
| 501      | TELEDYNE TECHNOLOGIES INC     | USD                | 179 760      | 0.07            |
| 746      | TELEFLEX INC                  | USD                | 175 431      | 0.07            |
| 6 633    | TESLA INC                     | USD                | 4 272 604    | 1.66            |
| 7 568    | TEXAS INSTRUMENTS INC         | USD                | 1 112 271    | 0.44            |
| 3 312    | THERMO FISHER SCIENTIFIC INC  | USD                | 1 721 119    | 0.67            |
| 10 480   | TJX COMPANIES INC             | USD                | 559 862      | 0.22            |
| 1 189    | TRACTOR SUPPLY COMPANY        | USD                | 220 467      | 0.09            |
| 2 245    | TRANE TECHNOLOGIES PLC        | USD                | 278 883      | 0.11            |
| 2 321    | TRANSUNION                    | USD                | 177 586      | 0.07            |
| 2 833    | TRAVELERS COS INC/THE         | USD                | 458 315      | 0.18            |
| 2 698    | TRIMBLE INC                   | USD                | 150 275      | 0.06            |
| 16 187   | TRUIST FINANCIAL CORP         | USD                | 734 372      | 0.29            |
| 3 035    | TWILIO INC - A                | USD                | 243 305      | 0.10            |
| 558      | TYLER TECHNOLOGIES INC        | USD                | 177 458      | 0.07            |
| 3 713    | TYSON FOODS INC - A           | USD                | 305 649      | 0.12            |
| 14 110   | UBER TECHNOLOGIES INC         | USD                | 276 140      | 0.11            |
| 4 472    | UGI CORP                      | USD                | 165 158      | 0.06            |
| 540      | ULTA BEAUTY INC               | USD                | 199 110      | 0.08            |
| 5 403    | UNION PACIFIC CORP            | USD                | 1 102 254    | 0.43            |
| 5 950    | UNITED PARCEL SERVICE- B      | USD                | 1 038 895    | 0.41            |
| 823      | UNITED RENTALS INC            | USD                | 191 224      | 0.07            |
| 13 379   | US BANCORP                    | USD                | 588 935      | 0.23            |
| 713      | VAIL RESORTS INC              | USD                | 148 711      | 0.06            |
| 5 556    | VALERO ENERGY CORP            | USD                | 564 821      | 0.22            |
| 4 048    | VENTAS INC                    | USD                | 199 138      | 0.08            |
| 1 435    | VERISIGN INC                  | USD                | 229 680      | 0.09            |
| 1 650    | VERISK ANALYTICS INC          | USD                | 273 182      | 0.11            |
| 36 567   | VERIZON COMMUNICATIONS INC    | USD                | 1 775 097    | 0.70            |
| 2 259    | VERTEX PHARMACEUTICALS INC    | USD                | 608 890      | 0.24            |
| 3 584    | VF CORP                       | USD                | 151 423      | 0.06            |
| 7 076    | VIACOMCBS INC - CLASS B       | USD                | 167 044      | 0.07            |
| 8 980    | VICI PROPERTIES INC           | USD                | 255 884      | 0.10            |
| 12 921   | VISA INC - A                  | USD                | 2 433 416    | 0.95            |
| 2 349    | VMWARE INC - A                | USD                | 256 099      | 0.10            |
| 1 214    | VULCAN MATERIALS CO           | USD                | 165 010      | 0.06            |
| 8 442    | WALGREENS BOOTS ALLIANCE INC  | USD                | 306 042      | 0.12            |
| 12 857   | WALMART INC                   | USD                | 1 495 197    | 0.59            |
| 15 857   | WALT DISNEY CO                | USD                | 1 431 824    | 0.56            |
| 23 091   | WARNER BROS DISCOVERY INC     | USD                | 296 409      | 0.12            |
| 4 161    | WASTE MANAGEMENT INC          | USD                | 608 876      | 0.24            |
| 706      | WATERS CORP                   | USD                | 223 513      | 0.09            |
| 4 809    | WEBSTER FINANCIAL CORP        | USD                | 193 887      | 0.08            |
| 4 422    | WELLTOWER INC                 | USD                | 348 321      | 0.14            |
| 924      | WEST PHARMACEUTICAL SERVICES  | USD                | 267 244      | 0.10            |
| 3 147    | WESTERN DIGITAL CORP          | USD                | 134 947      | 0.05            |
| 7 127    | WESTERN UNION CO              | USD                | 112 279      | 0.04            |
| 2 595    | WESTROCK CO                   | USD                | 98 890       | 0.04            |
| 7 941    | WEYERHAEUSER CO               | USD                | 251 572      | 0.10            |
| 790      | WHIRLPOOL CORP                | USD                | 117 028      | 0.05            |

# BNP Paribas Easy MSCI North America ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity      | Denomination                   | Quotation currency | Market value      | % of net assets |
|---------------|--------------------------------|--------------------|-------------------|-----------------|
| 27 741        | WILLIAMS COS INC               | USD                | 828 157           | 0.32            |
| 1 971         | WORKDAY INC - A                | USD                | 263 152           | 0.10            |
| 1 694         | WP CAREY INC                   | USD                | 134 263           | 0.05            |
| 516           | WW GRAINGER INC                | USD                | 224 292           | 0.09            |
| 2 430         | XYLEM INC                      | USD                | 181 718           | 0.07            |
| 2 898         | YUM BRANDS INC                 | USD                | 314 651           | 0.12            |
| 500           | ZEBRA TECHNOLOGIES CORP - A    | USD                | 140 585           | 0.06            |
| 1 242         | ZENDESK INC                    | USD                | 87 996            | 0.03            |
| 4 886         | ZOETIS INC                     | USD                | 803 343           | 0.31            |
| 4 154         | ZOOMINFO TECHNOLOGIES INC      | USD                | 132 076           | 0.05            |
| 1 335         | ZSCALER INC                    | USD                | 190 919           | 0.07            |
| <i>Canada</i> |                                |                    | <i>17 790 314</i> | <i>6.98</i>     |
| 6 315         | AGNICO EAGLE MINES LTD         | CAD                | 275 911           | 0.11            |
| 2 365         | AIR CANADA                     | CAD                | 28 130            | 0.01            |
| 11 568        | ALGONQUIN POWER & UTILITIES    | CAD                | 148 401           | 0.06            |
| 8 988         | ALIMENTATION COUCHE-TARD INC   | CAD                | 334 646           | 0.13            |
| 26 889        | ALTAGAS LTD                    | CAD                | 541 549           | 0.21            |
| 6 336         | BANK OF MONTREAL               | CAD                | 581 565           | 0.23            |
| 11 713        | BANK OF NOVA SCOTIA            | CAD                | 661 671           | 0.26            |
| 6 859         | BCE INC                        | CAD                | 321 804           | 0.13            |
| 7 739         | BLACKBERRY LTD                 | CAD                | 39 827            | 0.02            |
| 13 406        | BROOKFIELD ASSET MANAGE - A    | CAD                | 569 224           | 0.22            |
| 8 947         | CAMECO CORP                    | CAD                | 179 530           | 0.07            |
| 1 428         | CAN APARTMENT PROP REAL ESTATE | CAD                | 47 461            | 0.02            |
| 9 272         | CAN IMPERIAL BANK OF COMMERCE  | CAD                | 429 790           | 0.17            |
| 5 310         | CANADIAN NATIONAL RAILWAY CO   | CAD                | 570 120           | 0.22            |
| 8 105         | CANADIAN PACIFIC RAILWAY LTD   | CAD                | 540 373           | 0.21            |
| 603           | CANADIAN TIRE CORP - A         | CAD                | 72 617            | 0.03            |
| 3 747         | CANADIAN UTILITIES LTD - A     | CAD                | 106 668           | 0.04            |
| 2 330         | CGI INC                        | CAD                | 177 167           | 0.07            |
| 2 966         | DOLLARAMA INC                  | CAD                | 163 019           | 0.06            |
| 27 360        | ENBRIDGE INC                   | CAD                | 1 102 881         | 0.43            |
| 9 394         | FIRST QUANTUM MINERALS LTD     | CAD                | 170 110           | 0.07            |
| 774           | FIRSTSERVICE CORP              | CAD                | 89 617            | 0.04            |
| 7 336         | FORTIS INC                     | CAD                | 331 019           | 0.13            |
| 1 629         | GEORGE WESTON LTD              | CAD                | 181 642           | 0.07            |
| 1 366         | GILDAN ACTIVEWEAR INC          | CAD                | 37 529            | 0.01            |
| 6 816         | GREAT-WEST LIFECO INC          | CAD                | 158 857           | 0.06            |
| 6 953         | HYDRO ONE LTD                  | CAD                | 178 446           | 0.07            |
| 1 295         | IGM FINANCIAL INC              | CAD                | 33 130            | 0.01            |
| 2 074         | INTACT FINANCIAL CORP          | CAD                | 279 230           | 0.11            |
| 16 733        | IVANHOE MINES LTD-CL A         | CAD                | 91 944            | 0.04            |
| 11 798        | KEYERA CORP                    | CAD                | 257 210           | 0.10            |
| 34 247        | KINROSS GOLD CORP              | CAD                | 116 311           | 0.05            |
| 3 434         | LIGHTSPEED COMMERCE INC        | CAD                | 73 083            | 0.03            |
| 3 534         | LOBLAW COMPANIES LTD           | CAD                | 304 225           | 0.12            |
| 1 074         | LULULEMON ATHLETICA INC        | USD                | 280 055           | 0.11            |
| 17 245        | LUNDIN MINING CORP             | CAD                | 104 349           | 0.04            |
| 2 017         | MAGNA INTERNATIONAL INC        | CAD                | 105 715           | 0.04            |
| 24 578        | MANULIFE FINANCIAL CORP        | CAD                | 406 793           | 0.16            |
| 4 134         | METRO INC                      | CAD                | 211 796           | 0.08            |
| 3 167         | NATIONAL BANK OF CANADA        | CAD                | 198 373           | 0.08            |
| 4 020         | NORTHLAND POWER INC            | CAD                | 114 231           | 0.04            |
| 6 396         | NUTRIEN LTD                    | CAD                | 486 192           | 0.19            |
| 1 507         | ONEX CORPORATION               | CAD                | 71 632            | 0.03            |
| 4 089         | OPEN TEXT CORP                 | CAD                | 147 635           | 0.06            |
| 5 651         | PAN AMERICAN SILVER CORP       | CAD                | 105 976           | 0.04            |
| 6 844         | PARKLAND CORP                  | CAD                | 177 425           | 0.07            |
| 17 188        | PEMBINA PIPELINE CORP          | CAD                | 579 922           | 0.23            |
| 8 136         | POWER CORP OF CANADA           | CAD                | 199 818           | 0.08            |
| 5 508         | QUEBECOR INC -CL B             | CAD                | 112 361           | 0.04            |

# BNP Paribas Easy MSCI North America ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                        | Quotation currency | Market value       | % of net assets |
|-----------------------------------|-------------------------------------|--------------------|--------------------|-----------------|
| 2 185                             | RIOCAN REAL ESTATE INVEST TRUST     | CAD                | 32 438             | 0.01            |
| 1 542                             | RITCHIE BROS AUCTIONEERS            | CAD                | 95 764             | 0.04            |
| 6 882                             | ROGERS COMMUNICATIONS INC - B       | CAD                | 314 769            | 0.12            |
| 12 507                            | ROYAL BANK OF CANADA                | CAD                | 1 155 962          | 0.45            |
| 6 159                             | SAPUTO INC                          | CAD                | 128 199            | 0.05            |
| 12 870                            | SHOPIFY INC - A                     | CAD                | 383 843            | 0.15            |
| 6 728                             | SUN LIFE FINANCIAL INC              | CAD                | 294 255            | 0.12            |
| 13 524                            | TC ENERGY CORP                      | CAD                | 668 704            | 0.26            |
| 11 154                            | TELUS CORP                          | CAD                | 237 133            | 0.09            |
| 873                               | TMX GROUP LTD                       | CAD                | 84 804             | 0.03            |
| 834                               | TOROMONT INDUSTRIES LTD             | CAD                | 64 367             | 0.03            |
| 16 102                            | TORONTO DOMINION BANK               | CAD                | 1 007 875          | 0.40            |
| 2 701                             | WASTE CONNECTIONS INC               | USD                | 320 260            | 0.13            |
| 994                               | WEST FRASER TIMBER CO LTD           | CAD                | 72 802             | 0.03            |
| 8 097                             | WHEATON PRECIOUS METALS CORPORATION | CAD                | 278 476            | 0.11            |
| 1 424                             | WSP GLOBAL INC                      | CAD                | 153 683            | 0.06            |
| <i>United Kingdom</i>             |                                     |                    | <i>2 059 617</i>   | <i>0.81</i>     |
| 12 409                            | AMCOR PLC                           | USD                | 147 538            | 0.06            |
| 2 156                             | APTIV PLC                           | USD                | 183 686            | 0.07            |
| 4 021                             | CARLYLE GROUP INC/THE               | USD                | 121 770            | 0.05            |
| 5 758                             | CLARIVATE PLC                       | USD                | 76 336             | 0.03            |
| 4 345                             | LINDE PLC                           | USD                | 1 195 005          | 0.47            |
| 2 578                             | PENTAIR PLC                         | USD                | 112 865            | 0.04            |
| 1 178                             | WILLIS TOWERS WATSON PLC            | USD                | 222 417            | 0.09            |
| <i>Ireland</i>                    |                                     |                    | <i>2 036 321</i>   | <i>0.80</i>     |
| 5 281                             | ACCENTURE PLC - A                   | USD                | 1 402 525          | 0.55            |
| 974                               | ALLEGION PLC - W/I                  | USD                | 91 209             | 0.04            |
| 933                               | JAZZ PHARMACEUTICALS PLC            | USD                | 139 229            | 0.05            |
| 1 808                             | SEAGATE TECHNOLOGY HOLDINGS         | USD                | 123 548            | 0.05            |
| 1 419                             | STERIS PLC                          | USD                | 279 810            | 0.11            |
| <i>Switzerland</i>                |                                     |                    | <i>1 326 861</i>   | <i>0.53</i>     |
| 4 163                             | CHUBB LTD                           | USD                | 782 785            | 0.31            |
| 1 815                             | GARMIN LTD                          | USD                | 170 571            | 0.07            |
| 3 451                             | TE CONNECTIVITY LTD                 | USD                | 373 505            | 0.15            |
| <i>France</i>                     |                                     |                    | <i>672 708</i>     | <i>0.26</i>     |
| 4 742                             | EVERSOURCE ENERGY                   | USD                | 383 143            | 0.15            |
| 2 910                             | THOMSON REUTERS CORP                | CAD                | 289 565            | 0.11            |
| <i>The Netherlands</i>            |                                     |                    | <i>364 040</i>     | <i>0.14</i>     |
| 2 571                             | NXP SEMICONDUCTORS NV               | USD                | 364 040            | 0.14            |
| <i>Argentina</i>                  |                                     |                    | <i>261 339</i>     | <i>0.10</i>     |
| 429                               | MERCADOLIBRE INC                    | USD                | 261 339            | 0.10            |
| <i>Bermuda</i>                    |                                     |                    | <i>253 547</i>     | <i>0.10</i>     |
| 5 827                             | ARCH CAPITAL GROUP LTD              | USD                | 253 547            | 0.10            |
| <i>Jersey Island</i>              |                                     |                    | <i>103 441</i>     | <i>0.04</i>     |
| 1 556                             | NOVOCURE LTD                        | USD                | 103 441            | 0.04            |
| Other transferable securities     |                                     |                    | 46 250             | 0.02            |
| <b>Shares</b>                     |                                     |                    | <b>46 250</b>      | <b>0.02</b>     |
| <i>Canada</i>                     |                                     |                    | <i>46 250</i>      | <i>0.02</i>     |
| 2 250                             | TELUS CORP                          | CAD                | 46 250             | 0.02            |
| <b>Total securities portfolio</b> |                                     |                    | <b>253 899 620</b> | <b>99.53</b>    |

# BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                                                                                                         | Denomination                   | Quotation currency | Market value      | % of net assets |
|------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------|-------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                |                    | 97 163 857        | 99.06           |
|                                                                                                                  | <b>Shares</b>                  |                    | <b>97 163 857</b> | <b>99.06</b>    |
|                                                                                                                  | <i>Australia</i>               |                    | <i>56 146 344</i> | <i>57.24</i>    |
| 22 946                                                                                                           | AMPOL LTD                      | AUD                | 516 619           | 0.53            |
| 176 289                                                                                                          | ANZ BANKING GROUP              | AUD                | 2 554 443         | 2.60            |
| 85 888                                                                                                           | APA GROUP                      | AUD                | 636 668           | 0.65            |
| 43 578                                                                                                           | ARISTOCRAT LEISURE LTD         | AUD                | 985 439           | 1.00            |
| 15 046                                                                                                           | ASX LTD                        | AUD                | 808 635           | 0.82            |
| 153 399                                                                                                          | AURIZON HOLDINGS LTD           | AUD                | 383 409           | 0.39            |
| 61 498                                                                                                           | BLUESCOPE STEEL LTD            | AUD                | 643 153           | 0.66            |
| 113 208                                                                                                          | BRAMBLES LTD                   | AUD                | 797 486           | 0.81            |
| 4 687                                                                                                            | COCHLEAR LTD                   | AUD                | 612 561           | 0.62            |
| 91 797                                                                                                           | COLES GROUP LTD                | AUD                | 1 075 348         | 1.10            |
| 102 981                                                                                                          | COMMONWEALTH BANK OF AUSTRALIA | AUD                | 6 121 894         | 6.25            |
| 40 589                                                                                                           | COMPUTERSHARE LTD              | AUD                | 657 818           | 0.67            |
| 29 458                                                                                                           | CSL LTD                        | AUD                | 5 213 252         | 5.33            |
| 79 821                                                                                                           | DEXUS/AU                       | AUD                | 466 215           | 0.48            |
| 97 997                                                                                                           | ENDEAVOUR GROUP LTD/AUSTRALI   | AUD                | 487 938           | 0.50            |
| 182 432                                                                                                          | EVOLUTION MINING LTD           | AUD                | 285 584           | 0.29            |
| 125 102                                                                                                          | FORTESCUE METALS GROUP LTD     | AUD                | 1 442 456         | 1.47            |
| 115 118                                                                                                          | GOODMAN GROUP                  | AUD                | 1 350 811         | 1.38            |
| 129 395                                                                                                          | GPT GROUP                      | AUD                | 359 159           | 0.37            |
| 17 172                                                                                                           | IDP EDUCATION LTD              | AUD                | 269 041           | 0.27            |
| 173 794                                                                                                          | INSURANCE AUSTRALIA GROUP      | AUD                | 498 400           | 0.51            |
| 51 570                                                                                                           | LENDLEASE GROUP                | AUD                | 309 010           | 0.32            |
| 175 486                                                                                                          | LOTTERY CORP LTD/THE           | AUD                | 521 720           | 0.53            |
| 23 902                                                                                                           | MACQUARIE GROUP LTD            | AUD                | 2 586 324         | 2.64            |
| 211 974                                                                                                          | MEDIBANK PRIVATE LTD           | AUD                | 453 130           | 0.46            |
| 15 907                                                                                                           | MINERAL RESOURCES LTD          | AUD                | 505 036           | 0.51            |
| 303 537                                                                                                          | MIRVAC GROUP                   | AUD                | 394 308           | 0.40            |
| 199 655                                                                                                          | NATIONAL AUSTRALIA BANK LTD    | AUD                | 3 596 902         | 3.67            |
| 75 935                                                                                                           | NEWCREST MINING LTD            | AUD                | 1 043 366         | 1.06            |
| 95 466                                                                                                           | NORTHERN STAR RESOURCES LTD    | AUD                | 429 498           | 0.44            |
| 34 316                                                                                                           | ORICA LTD                      | AUD                | 355 947           | 0.36            |
| 76 476                                                                                                           | QANTAS AIRWAYS LTD             | AUD                | 224 848           | 0.23            |
| 97 317                                                                                                           | QBE INSURANCE GROUP LTD        | AUD                | 777 717           | 0.79            |
| 13 879                                                                                                           | RAMSAY HEALTH CARE LTD         | AUD                | 668 595           | 0.68            |
| 6 268                                                                                                            | REA GROUP LTD                  | AUD                | 461 045           | 0.47            |
| 26 489                                                                                                           | REECE LTD                      | AUD                | 240 088           | 0.24            |
| 289 164                                                                                                          | SANTOS LTD                     | AUD                | 1 411 252         | 1.44            |
| 352 155                                                                                                          | SCENTRE GROUP                  | AUD                | 599 915           | 0.61            |
| 29 804                                                                                                           | SEEK LTD                       | AUD                | 411 671           | 0.42            |
| 32 985                                                                                                           | SONIC HEALTHCARE LTD           | AUD                | 716 174           | 0.73            |
| 462 083                                                                                                          | SOUTH32 LTD - W/I              | AUD                | 1 197 492         | 1.22            |
| 158 282                                                                                                          | STOCKLAND                      | AUD                | 375 833           | 0.38            |
| 92 370                                                                                                           | SUNCORP GROUP LTD              | AUD                | 667 098           | 0.68            |
| 330 735                                                                                                          | TELSTRA CORP LTD               | AUD                | 837 524           | 0.85            |
| 204 682                                                                                                          | TRANSURBAN GROUP               | AUD                | 1 935 954         | 1.97            |
| 50 566                                                                                                           | TREASURY WINE ESTATES LTD      | AUD                | 377 495           | 0.38            |
| 285 830                                                                                                          | VICINITY CENTRES               | AUD                | 344 985           | 0.35            |
| 75 380                                                                                                           | WESFARMERS LTD                 | AUD                | 2 077 927         | 2.12            |
| 215 800                                                                                                          | WESTPAC BANKING CORP           | AUD                | 2 767 850         | 2.82            |
| 12 548                                                                                                           | WISETECH GLOBAL LTD            | AUD                | 312 390           | 0.32            |
| 73 427                                                                                                           | WOODSIDE ENERGY GROUP LTD      | AUD                | 1 537 748         | 1.57            |
| 78 630                                                                                                           | WOOLWORTHS GROUP LTD           | AUD                | 1 841 173         | 1.88            |
|                                                                                                                  | <i>Hong Kong</i>               |                    | <i>22 971 201</i> | <i>23.42</i>    |
| 776 200                                                                                                          | AIA GROUP LTD                  | HKD                | 8 047 175         | 8.21            |
| 322 500                                                                                                          | BOC HONG KONG HOLDINGS LTD     | HKD                | 1 218 672         | 1.24            |
| 167 000                                                                                                          | BUDWEISER BREWING CO APAC LT   | HKD                | 478 388           | 0.49            |

# BNP Paribas Easy MSCI Pacific ex Japan ESG Filtered Min TE

## Securities portfolio at 30/06/2022

Expressed in EUR

| Quantity                          | Denomination                       | Quotation currency | Market value      | % of net assets |
|-----------------------------------|------------------------------------|--------------------|-------------------|-----------------|
| 177 000                           | ESR CAYMAN LTD                     | HKD                | 457 409           | 0.47            |
| 266 000                           | HANG LUNG PROPERTIES LTD           | HKD                | 482 481           | 0.49            |
| 62 400                            | HANG SENG BANK LTD                 | HKD                | 1 053 489         | 1.07            |
| 411 020                           | HKT TRUST AND HKT LTD              | HKD                | 528 079           | 0.54            |
| 998 136                           | HONG KONG & CHINA GAS              | HKD                | 1 028 116         | 1.05            |
| 79 600                            | HONG KONG EXCHANGES & CLEAR        | HKD                | 3 745 380         | 3.83            |
| 172 500                           | LINK REIT                          | HKD                | 1 345 751         | 1.37            |
| 165 112                           | MTR CORP                           | HKD                | 825 198           | 0.84            |
| 452 000                           | SINO LAND CO                       | HKD                | 638 032           | 0.65            |
| 133 001                           | SUN HUNG KAI PROPERTIES            | HKD                | 1 502 900         | 1.53            |
| 81 500                            | SWIRE PACIFIC LTD - A              | HKD                | 464 445           | 0.47            |
| 241 400                           | SWIRE PROPERTIES LTD               | HKD                | 573 221           | 0.58            |
| 788 500                           | WH GROUP LTD                       | HKD                | 582 465           | 0.59            |
| <i>Singapore</i>                  |                                    |                    | <i>11 610 477</i> | <i>11.85</i>    |
| 211 948                           | CAPITALAND INVESTMENT LTD/SI       | SGD                | 556 474           | 0.57            |
| 457 794                           | CAPITALAND MALL TRUST              | SGD                | 682 782           | 0.70            |
| 55 900                            | CITY DEVELOPMENTS LTD              | SGD                | 313 128           | 0.32            |
| 125 500                           | DBS GROUP HOLDINGS LTD             | SGD                | 2 560 115         | 2.61            |
| 91 018                            | GRAB HOLDINGS LTD - CL A           | USD                | 220 265           | 0.22            |
| 132 700                           | KEPPEL CORP LTD                    | SGD                | 591 926           | 0.60            |
| 252 531                           | OVERSEA-CHINESE BANKING CORP       | SGD                | 1 976 926         | 2.02            |
| 122 400                           | SINGAPORE AIRLINES LTD             | SGD                | 429 046           | 0.44            |
| 81 000                            | SINGAPORE EXCHANGE LTD             | SGD                | 526 657           | 0.54            |
| 670 400                           | SINGAPORE TELECOMMUNICATIONS       | SGD                | 1 165 753         | 1.19            |
| 91 800                            | UNITED OVERSEAS BANK LTD           | SGD                | 1 656 242         | 1.69            |
| 78 300                            | UOL GROUP LTD                      | SGD                | 396 088           | 0.40            |
| 192 700                           | WILMAR INTERNATIONAL LTD           | SGD                | 535 075           | 0.55            |
| <i>New Zealand</i>                |                                    |                    | <i>2 721 700</i>  | <i>2.77</i>     |
| 116 480                           | AUCKLAND INTERNATIONAL AIRPORT LTD | NZD                | 497 384           | 0.51            |
| 46 224                            | FISHER + PAYKEL HEALTHCARE         | NZD                | 549 261           | 0.56            |
| 85 551                            | MERCURY NZ                         | NZD                | 287 468           | 0.29            |
| 113 564                           | MERIDIAN ENERGY LTD                | NZD                | 316 084           | 0.32            |
| 163 077                           | SPARK NEW ZEALAND LTD              | NZD                | 465 532           | 0.47            |
| 11 971                            | XERO LTD                           | AUD                | 605 971           | 0.62            |
| <i>United Kingdom</i>             |                                    |                    | <i>2 268 810</i>  | <i>2.31</i>     |
| 33 587                            | RIO TINTO LTD                      | AUD                | 2 268 810         | 2.31            |
| <i>Ireland</i>                    |                                    |                    | <i>773 526</i>    | <i>0.79</i>     |
| 37 017                            | JAMES HARDIE INDUSTRIES - CDI      | AUD                | 773 526           | 0.79            |
| <i>Macao</i>                      |                                    |                    | <i>671 799</i>    | <i>0.68</i>     |
| 294 400                           | SANDS CHINA LTD                    | HKD                | 671 799           | 0.68            |
| Other transferable securities     |                                    |                    | 0                 | 0.00            |
| <b>Shares</b>                     |                                    |                    | <b>0</b>          | <b>0.00</b>     |
| <i>Australia</i>                  |                                    |                    | <i>0</i>          | <i>0.00</i>     |
| 18 336                            | BGP HOLDINGS PLC                   | AUD                | 0                 | 0.00            |
| <b>Total securities portfolio</b> |                                    |                    | <b>97 163 857</b> | <b>99.06</b>    |

# BNP Paribas Easy MSCI USA SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                      | Quotation currency | Market value         | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-----------------------------------|--------------------|----------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                   |                    | 2 964 843 072        | 100.05          |
|                                                                                                                  | <b>Shares</b>                     |                    | <b>2 964 843 072</b> | <b>100.05</b>   |
|                                                                                                                  | <i>United States of America</i>   |                    | <i>2 875 589 854</i> | <i>97.04</i>    |
| 52 670                                                                                                           | ABIOMED INC                       | USD                | 13 036 352           | 0.44            |
| 110 346                                                                                                          | ADOBE SYSTEMS INC                 | USD                | 40 393 257           | 1.36            |
| 239 534                                                                                                          | AGILENT TECHNOLOGIES INC          | USD                | 28 449 453           | 0.96            |
| 45 026                                                                                                           | ALIGN TECHNOLOGY INC              | USD                | 10 656 303           | 0.36            |
| 396 369                                                                                                          | ALLY FINANCIAL INC                | USD                | 13 282 325           | 0.45            |
| 161 325                                                                                                          | AMERICAN EXPRESS CO               | USD                | 22 362 872           | 0.75            |
| 127 861                                                                                                          | AMERICAN TOWER CORP - A           | USD                | 32 679 993           | 1.10            |
| 230 594                                                                                                          | AMERICAN WATER WORKS CO INC       | USD                | 34 305 469           | 1.16            |
| 120 334                                                                                                          | AMERIPRISE FINANCIAL INC          | USD                | 28 600 985           | 0.97            |
| 89 222                                                                                                           | AMERISOURCE BERGEN CORP           | USD                | 12 623 129           | 0.43            |
| 137 742                                                                                                          | AMGEN INC                         | USD                | 33 512 629           | 1.13            |
| 36 053                                                                                                           | ANTHEM INC                        | USD                | 17 398 457           | 0.59            |
| 658 122                                                                                                          | AUTOMATIC DATA PROCESSING         | USD                | 138 231 945          | 4.67            |
| 171 419                                                                                                          | BALL CORP                         | USD                | 11 788 485           | 0.40            |
| 477 874                                                                                                          | BANK OF NEW YORK MELLON CORP      | USD                | 19 932 125           | 0.67            |
| 106 404                                                                                                          | BECTON DICKINSON AND CO           | USD                | 26 231 778           | 0.89            |
| 116 613                                                                                                          | BEST BUY CO INC                   | USD                | 7 602 001            | 0.26            |
| 48 794                                                                                                           | BIOGEN INC                        | USD                | 9 951 048            | 0.34            |
| 61 316                                                                                                           | BLACKROCK INC                     | USD                | 37 343 897           | 1.26            |
| 113 063                                                                                                          | C.H. ROBINSON WORLDWIDE INC       | USD                | 11 461 196           | 0.39            |
| 9 644                                                                                                            | CABLE ONE INC-W/I                 | USD                | 12 434 202           | 0.42            |
| 76 497                                                                                                           | CARDINAL HEALTH INC               | USD                | 3 998 498            | 0.13            |
| 43 261                                                                                                           | CARRIER GLOBAL CORP               | USD                | 1 542 687            | 0.05            |
| 175 770                                                                                                          | CBRE GROUP INC - A                | USD                | 12 938 430           | 0.44            |
| 189 916                                                                                                          | CENTENE CORP                      | USD                | 16 068 793           | 0.54            |
| 99 519                                                                                                           | CLOROX COMPANY                    | USD                | 14 030 189           | 0.47            |
| 123 369                                                                                                          | CME GROUP INC                     | USD                | 25 253 634           | 0.85            |
| 907 058                                                                                                          | COCA-COLA                         | USD                | 57 063 019           | 1.93            |
| 514 919                                                                                                          | COLGATE-PALMOLIVE CO              | USD                | 41 265 609           | 1.39            |
| 34 355                                                                                                           | CUMMINS INC                       | USD                | 6 648 723            | 0.22            |
| 86 265                                                                                                           | DAVITA INC                        | USD                | 6 897 749            | 0.23            |
| 279 931                                                                                                          | DENTSPLY SIRONA INC               | USD                | 10 001 935           | 0.34            |
| 194 510                                                                                                          | DEXCOM INC                        | USD                | 14 496 830           | 0.49            |
| 40 487                                                                                                           | DOVER CORP                        | USD                | 4 911 883            | 0.17            |
| 145 952                                                                                                          | ECOLAB INC                        | USD                | 22 441 580           | 0.76            |
| 306 891                                                                                                          | EDWARDS LIFESCIENCES CORP         | USD                | 29 182 265           | 0.98            |
| 372 567                                                                                                          | ELANCO ANIMAL HEALTH INC          | USD                | 7 313 490            | 0.25            |
| 177 048                                                                                                          | ELECTRONIC ARTS INC               | USD                | 21 537 889           | 0.73            |
| 37 393                                                                                                           | EQUINIX INC                       | USD                | 24 567 949           | 0.83            |
| 167 841                                                                                                          | EXPEDITORS INTERNATIONAL WASH INC | USD                | 16 357 784           | 0.55            |
| 41 319                                                                                                           | FACTSET RESEARCH SYSTEMS INC      | USD                | 15 890 048           | 0.54            |
| 431 817                                                                                                          | FASTENAL CO                       | USD                | 21 556 305           | 0.73            |
| 178 765                                                                                                          | FORTUNE BRANDS HOME SECURITY      | USD                | 10 704 448           | 0.36            |
| 374 245                                                                                                          | GENERAL MILLS INC                 | USD                | 28 236 785           | 0.95            |
| 409 369                                                                                                          | GILEAD SCIENCES INC               | USD                | 25 303 098           | 0.85            |
| 154 350                                                                                                          | HASBRO INC                        | USD                | 12 638 178           | 0.43            |
| 74 508                                                                                                           | HCA HEALTHCARE INC                | USD                | 12 521 814           | 0.42            |
| 831 068                                                                                                          | HEALTHPEAK PROPERTIES INC         | USD                | 21 532 972           | 0.73            |
| 171 202                                                                                                          | HENRY SCHEIN INC                  | USD                | 13 138 041           | 0.44            |
| 203 241                                                                                                          | HILTON WORLDWIDE HOLDINGS INC     | USD                | 22 649 177           | 0.76            |
| 168 446                                                                                                          | HOLOGIC INC                       | USD                | 11 673 308           | 0.39            |
| 167 779                                                                                                          | HOME DEPOT INC                    | USD                | 46 016 746           | 1.55            |
| 294 305                                                                                                          | HORMEL FOODS CORP                 | USD                | 13 938 285           | 0.47            |
| 46 521                                                                                                           | HUMANA INC                        | USD                | 21 775 084           | 0.73            |
| 16 215                                                                                                           | HUNT (JB) TRANSPRT SVCS INC       | USD                | 2 553 376            | 0.09            |
| 1 159 762                                                                                                        | HUNTINGTON BANCSHARES INC         | USD                | 13 951 937           | 0.47            |

# BNP Paribas Easy MSCI USA SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity | Denomination                       | Quotation currency | Market value | % of net assets |
|----------|------------------------------------|--------------------|--------------|-----------------|
| 130 158  | IDEX CORP                          | USD                | 23 640 598   | 0.80            |
| 64 075   | IDEX LABORATORIES INC              | USD                | 22 473 025   | 0.76            |
| 146 035  | ILLINOIS TOOL WORKS                | USD                | 26 614 879   | 0.90            |
| 56 359   | ILLUMINA INC                       | USD                | 10 390 345   | 0.35            |
| 375 030  | INGERSOLL-RAND INC                 | USD                | 15 781 262   | 0.53            |
| 57 426   | INSULET CORP                       | USD                | 12 515 422   | 0.42            |
| 148 202  | INTERNATIONAL FLAVORS & FRAGRANCES | USD                | 17 653 822   | 0.60            |
| 681 748  | INTERPUBLIC GROUP OF COS INC       | USD                | 18 768 522   | 0.63            |
| 612 487  | INVESCO LTD                        | USD                | 9 879 415    | 0.33            |
| 125 465  | IQVIA HOLDINGS INC                 | USD                | 27 224 650   | 0.92            |
| 281 183  | JOHNSON CONTROLS INTERNATIONAL     | USD                | 13 463 042   | 0.45            |
| 262 056  | KELLOGG CO                         | USD                | 18 695 075   | 0.63            |
| 466 474  | KEURIG DR PEPPER INC               | USD                | 16 508 515   | 0.56            |
| 211 746  | KIMBERLY-CLARK CORP                | USD                | 28 617 472   | 0.97            |
| 116 022  | KNIGHT-SWIFT TRANSPORTATION        | USD                | 5 370 658    | 0.18            |
| 19 745   | LABORATORY CORP AMERICA HOLDINGS   | USD                | 4 627 438    | 0.16            |
| 36 098   | LENNOX INTERNATIONAL INC           | USD                | 7 457 486    | 0.25            |
| 47 803   | LKQ CORP                           | USD                | 2 346 649    | 0.08            |
| 149 603  | LOWES COS INC                      | USD                | 26 131 156   | 0.88            |
| 25 560   | MARKETAXESS HOLDINGS INC           | USD                | 6 543 616    | 0.22            |
| 233 694  | MARSH & MCLENNAN COS               | USD                | 36 280 994   | 1.22            |
| 36 248   | MCCORMICK & CO-NON VTG SHRS        | USD                | 3 017 646    | 0.10            |
| 19 014   | METTLER - TOLEDO INTERNATIONAL     | USD                | 21 842 713   | 0.74            |
| 602 223  | MICROSOFT CORP                     | USD                | 154 668 934  | 5.23            |
| 95 329   | MOODYS CORP                        | USD                | 25 926 628   | 0.87            |
| 404 046  | NEWMONT MINING CORP                | USD                | 24 109 425   | 0.81            |
| 207 739  | NORTHERN TRUST CORP                | USD                | 20 042 659   | 0.68            |
| 648 648  | NVIDIA CORP                        | USD                | 98 328 550   | 3.32            |
| 64 306   | OLD DOMINION FREIGHT LINE          | USD                | 16 480 342   | 0.56            |
| 169 293  | OTIS WORLDWIDE CORP                | USD                | 11 963 936   | 0.40            |
| 98 143   | OWENS CORNING                      | USD                | 7 293 006    | 0.25            |
| 355 413  | PEPSICO INC                        | USD                | 59 233 131   | 2.00            |
| 355 065  | PLUG POWER INC                     | USD                | 5 883 427    | 0.20            |
| 145 683  | PNC FINANCIAL SERVICES GROUP       | USD                | 22 984 407   | 0.78            |
| 42 026   | POOL CORP                          | USD                | 14 760 792   | 0.50            |
| 140 291  | PPG INDUSTRIES INC                 | USD                | 16 040 873   | 0.54            |
| 364 713  | PRUDENTIAL FINANCIAL INC           | USD                | 34 895 740   | 1.18            |
| 33 643   | QUANTA SERVICES INC                | USD                | 4 216 814    | 0.14            |
| 93 178   | QUEST DIAGNOSTICS INC              | USD                | 12 390 810   | 0.42            |
| 750 387  | REGIONS FINANCIAL CORP             | USD                | 14 069 756   | 0.47            |
| 83 869   | RESMED INC                         | USD                | 17 581 458   | 0.59            |
| 128 342  | ROBERT HALF INTERNATIONAL INC      | USD                | 9 611 532    | 0.32            |
| 129 061  | ROCKWELL AUTOMATION INC            | USD                | 25 723 148   | 0.87            |
| 390 246  | ROLLINS INC                        | USD                | 13 627 390   | 0.46            |
| 178 758  | S&P GLOBAL INC                     | USD                | 60 252 171   | 2.03            |
| 67 861   | SMITH (A.O.) CORP                  | USD                | 3 710 639    | 0.13            |
| 247 236  | STATE STREET CORP                  | USD                | 15 242 099   | 0.51            |
| 93 213   | STEEL DYNAMICS INC                 | USD                | 6 166 040    | 0.21            |
| 36 851   | SVB FINANCIAL GROUP                | USD                | 14 555 776   | 0.49            |
| 166 201  | T ROWE PRICE GROUP INC             | USD                | 18 882 096   | 0.64            |
| 105 659  | TAKE-TWO INTERACTIVE SOFTWARE      | USD                | 12 946 397   | 0.44            |
| 115 441  | TARGET CORP                        | USD                | 16 303 732   | 0.55            |
| 278 184  | TELADOC HEALTH INC                 | USD                | 9 238 491    | 0.31            |
| 91 642   | TESLA INC                          | USD                | 61 713 556   | 2.08            |
| 909 249  | TEXAS INSTRUMENTS INC              | USD                | 139 706 110  | 4.72            |
| 90 158   | TRACTOR SUPPLY COMPANY             | USD                | 17 477 128   | 0.59            |
| 110 442  | TRANE TECHNOLOGIES PLC             | USD                | 14 343 103   | 0.48            |
| 148 967  | TRAVELERS COS INC/THE              | USD                | 25 194 789   | 0.85            |
| 522 261  | TRUIST FINANCIAL CORP              | USD                | 24 770 839   | 0.84            |
| 63 284   | UNITED RENTALS INC                 | USD                | 15 372 316   | 0.52            |
| 54 937   | VAIL RESORTS INC                   | USD                | 11 979 013   | 0.40            |

# BNP Paribas Easy MSCI USA SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                          | Denomination                 | Quotation currency | Market value         | % of net assets |
|-----------------------------------|------------------------------|--------------------|----------------------|-----------------|
| 312 920                           | VENTAS INC                   | USD                | 16 093 476           | 0.54            |
| 87 750                            | VERTEX PHARMACEUTICALS INC   | USD                | 24 727 073           | 0.83            |
| 300 176                           | VF CORP                      | USD                | 13 258 774           | 0.45            |
| 365 352                           | WALT DISNEY CO               | USD                | 34 489 229           | 1.16            |
| 48 097                            | WATERS CORP                  | USD                | 15 919 145           | 0.54            |
| 252 543                           | WELLTOWER INC                | USD                | 20 796 916           | 0.70            |
| 62 997                            | WEST PHARMACEUTICAL SERVICES | USD                | 19 048 403           | 0.64            |
| 33 524                            | WW GRAINGER INC              | USD                | 15 234 311           | 0.51            |
| 260 164                           | XYLEM INC                    | USD                | 20 339 622           | 0.69            |
| 223 988                           | ZOETIS INC                   | USD                | 38 501 297           | 1.30            |
| 324 119                           | ZOOMINFO TECHNOLOGIES INC    | USD                | 10 773 716           | 0.36            |
| <i>Ireland</i>                    |                              |                    | <i>49 538 688</i>    | <i>1.67</i>     |
| 140 978                           | ALLEGION PLC - W/I           | USD                | 13 801 746           | 0.47            |
| 74 911                            | JAZZ PHARMACEUTICALS PLC     | USD                | 11 686 865           | 0.39            |
| 116 663                           | STERIS PLC                   | USD                | 24 050 077           | 0.81            |
| <i>United Kingdom</i>             |                              |                    | <i>33 121 968</i>    | <i>1.12</i>     |
| 137 281                           | APTIV PLC                    | USD                | 12 227 619           | 0.41            |
| 276 508                           | LIBERTY GLOBAL PLC - A       | USD                | 5 820 493            | 0.20            |
| 221 584                           | LIBERTY GLOBAL PLC - C       | USD                | 4 894 791            | 0.17            |
| 222 396                           | PENTAIR PLC                  | USD                | 10 179 065           | 0.34            |
| <i>Jersey Island</i>              |                              |                    | <i>6 592 562</i>     | <i>0.22</i>     |
| 94 857                            | NOVOCURE LTD                 | USD                | 6 592 562            | 0.22            |
| <b>Total securities portfolio</b> |                              |                    | <b>2 964 843 072</b> | <b>100.05</b>   |

# BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                                                                                                         | Denomination                      | Quotation currency | Market value       | % of net assets |
|------------------------------------------------------------------------------------------------------------------|-----------------------------------|--------------------|--------------------|-----------------|
| Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market |                                   |                    | 979 225 497        | 99.79           |
| <b>Shares</b>                                                                                                    |                                   |                    | <b>979 225 488</b> | <b>99.79</b>    |
| <i>United States of America</i>                                                                                  |                                   |                    | <i>616 543 068</i> | <i>62.80</i>    |
| 8 102                                                                                                            | ABIOMED INC                       | USD                | 2 005 326          | 0.20            |
| 20 560                                                                                                           | ADOBE SYSTEMS INC                 | USD                | 7 526 194          | 0.77            |
| 51 764                                                                                                           | AGILENT TECHNOLOGIES INC          | USD                | 6 148 010          | 0.63            |
| 7 974                                                                                                            | ALIGN TECHNOLOGY INC              | USD                | 1 887 207          | 0.19            |
| 88 635                                                                                                           | ALLY FINANCIAL INC                | USD                | 2 970 159          | 0.30            |
| 35 622                                                                                                           | AMERICAN EXPRESS CO               | USD                | 4 937 922          | 0.50            |
| 26 108                                                                                                           | AMERICAN TOWER CORP - A           | USD                | 6 672 944          | 0.68            |
| 46 119                                                                                                           | AMERICAN WATER WORKS CO INC       | USD                | 6 861 124          | 0.70            |
| 23 445                                                                                                           | AMERIPRISE FINANCIAL INC          | USD                | 5 572 408          | 0.57            |
| 27 906                                                                                                           | AMERISOURCE BERGEN CORP           | USD                | 3 948 141          | 0.40            |
| 29 381                                                                                                           | AMGEN INC                         | USD                | 7 148 397          | 0.73            |
| 6 928                                                                                                            | ANTHEM INC                        | USD                | 3 343 314          | 0.34            |
| 48 976                                                                                                           | AUTOMATIC DATA PROCESSING         | USD                | 10 286 919         | 1.05            |
| 39 743                                                                                                           | BALL CORP                         | USD                | 2 733 126          | 0.28            |
| 110 709                                                                                                          | BANK OF NEW YORK MELLON CORP      | USD                | 4 617 672          | 0.47            |
| 21 697                                                                                                           | BECTON DICKINSON AND CO           | USD                | 5 348 961          | 0.55            |
| 28 342                                                                                                           | BEST BUY CO INC                   | USD                | 1 847 615          | 0.19            |
| 11 201                                                                                                           | BIOGEN INC                        | USD                | 2 284 332          | 0.23            |
| 12 111                                                                                                           | BLACKROCK INC                     | USD                | 7 376 083          | 0.75            |
| 32 004                                                                                                           | C.H. ROBINSON WORLDWIDE INC       | USD                | 3 244 245          | 0.33            |
| 2 121                                                                                                            | CABLE ONE INC-W/I                 | USD                | 2 734 648          | 0.28            |
| 44 318                                                                                                           | CARDINAL HEALTH INC               | USD                | 2 316 502          | 0.24            |
| 73 028                                                                                                           | CARRIER GLOBAL CORP               | USD                | 2 604 178          | 0.27            |
| 8 520                                                                                                            | CATERPILLAR INC                   | USD                | 1 523 035          | 0.16            |
| 41 224                                                                                                           | CBRE GROUP INC - A                | USD                | 3 034 499          | 0.31            |
| 37 597                                                                                                           | CENTENE CORP                      | USD                | 3 181 082          | 0.32            |
| 20 591                                                                                                           | CLOROX COMPANY                    | USD                | 2 902 919          | 0.30            |
| 22 747                                                                                                           | CME GROUP INC                     | USD                | 4 656 311          | 0.47            |
| 208 880                                                                                                          | COCA-COLA                         | USD                | 13 140 640         | 1.34            |
| 111 454                                                                                                          | COLGATE-PALMOLIVE CO              | USD                | 8 931 924          | 0.91            |
| 19 555                                                                                                           | CONAGRA BRANDS INC                | USD                | 669 563            | 0.07            |
| 21 932                                                                                                           | CUMMINS INC                       | USD                | 4 244 500          | 0.43            |
| 15 638                                                                                                           | DAVITA INC                        | USD                | 1 250 414          | 0.13            |
| 58 224                                                                                                           | DENTSPLY SIRONA INC               | USD                | 2 080 344          | 0.21            |
| 36 073                                                                                                           | DEXCOM INC                        | USD                | 2 688 521          | 0.27            |
| 24 077                                                                                                           | DOVER CORP                        | USD                | 2 921 022          | 0.30            |
| 35 543                                                                                                           | ECOLAB INC                        | USD                | 5 465 092          | 0.56            |
| 59 213                                                                                                           | EDWARDS LIFESCIENCES CORP         | USD                | 5 630 564          | 0.57            |
| 69 156                                                                                                           | ELANCO ANIMAL HEALTH INC          | USD                | 1 357 532          | 0.14            |
| 30 772                                                                                                           | ELECTRONIC ARTS INC               | USD                | 3 743 414          | 0.38            |
| 7 415                                                                                                            | EQUINIX INC                       | USD                | 4 871 803          | 0.50            |
| 45 502                                                                                                           | EXPEDITORS INTERNATIONAL WASH INC | USD                | 4 434 625          | 0.45            |
| 8 366                                                                                                            | FACTSET RESEARCH SYSTEMS INC      | USD                | 3 217 313          | 0.33            |
| 112 749                                                                                                          | FASTENAL CO                       | USD                | 5 628 430          | 0.57            |
| 47 711                                                                                                           | FORTUNE BRANDS HOME SECURITY      | USD                | 2 856 935          | 0.29            |
| 94 774                                                                                                           | GENERAL MILLS INC                 | USD                | 7 150 698          | 0.73            |
| 88 356                                                                                                           | GILEAD SCIENCES INC               | USD                | 5 461 284          | 0.56            |
| 31 056                                                                                                           | HASBRO INC                        | USD                | 2 542 865          | 0.26            |
| 14 694                                                                                                           | HCA HEALTHCARE INC                | USD                | 2 469 474          | 0.25            |
| 88 821                                                                                                           | HEALTHPEAK PROPERTIES INC         | USD                | 2 301 352          | 0.23            |
| 39 385                                                                                                           | HENRY SCHEIN INC                  | USD                | 3 022 405          | 0.31            |
| 38 309                                                                                                           | HILTON WORLDWIDE HOLDINGS INC     | USD                | 4 269 155          | 0.44            |
| 32 716                                                                                                           | HOLOGIC INC                       | USD                | 2 267 219          | 0.23            |
| 34 324                                                                                                           | HOME DEPOT INC                    | USD                | 9 414 043          | 0.96            |
| 85 035                                                                                                           | HORMEL FOODS CORP                 | USD                | 4 027 258          | 0.41            |
| 9 155                                                                                                            | HUMANA INC                        | USD                | 4 285 181          | 0.44            |

# BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity | Denomination                       | Quotation currency | Market value | % of net assets |
|----------|------------------------------------|--------------------|--------------|-----------------|
| 10 259   | HUNT (JB) TRANSPRT SVCS INC        | USD                | 1 615 485    | 0.16            |
| 296 027  | HUNTINGTON BANCSHARES INC          | USD                | 3 561 205    | 0.36            |
| 30 497   | IDEX CORP                          | USD                | 5 539 170    | 0.56            |
| 10 290   | IDEXX LABORATORIES INC             | USD                | 3 609 012    | 0.37            |
| 43 758   | ILLINOIS TOOL WORKS                | USD                | 7 974 896    | 0.81            |
| 10 691   | ILLUMINA INC                       | USD                | 1 970 993    | 0.20            |
| 76 086   | INGERSOLL-RAND INC                 | USD                | 3 201 699    | 0.33            |
| 10 539   | INSULET CORP                       | USD                | 2 296 870    | 0.23            |
| 33 284   | INTERNATIONAL FLAVORS & FRAGRANCES | USD                | 3 964 790    | 0.40            |
| 33 932   | INTERNATIONAL PAPER CO             | USD                | 1 419 376    | 0.14            |
| 132 894  | INTERPUBLIC GROUP OF COS INC       | USD                | 3 658 572    | 0.37            |
| 137 573  | INVESCO LTD                        | USD                | 2 219 052    | 0.23            |
| 27 794   | IQVIA HOLDINGS INC                 | USD                | 6 031 020    | 0.61            |
| 96 535   | JOHNSON CONTROLS INTERNATIONAL     | USD                | 4 622 096    | 0.47            |
| 76 372   | KELLOGG CO                         | USD                | 5 448 378    | 0.56            |
| 121 674  | KEURIG DR PEPPER INC               | USD                | 4 306 043    | 0.44            |
| 48 782   | KIMBERLY-CLARK CORP                | USD                | 6 592 887    | 0.67            |
| 33 466   | KNIGHT-SWIFT TRANSPORTATION        | USD                | 1 549 141    | 0.16            |
| 2 854    | LABORATORY CORP AMERICA HOLDINGS   | USD                | 668 863      | 0.07            |
| 12 117   | LENNOX INTERNATIONAL INC           | USD                | 2 503 251    | 0.26            |
| 43 091   | LKQ CORP                           | USD                | 2 115 337    | 0.22            |
| 30 043   | LOWES COS INC                      | USD                | 5 247 611    | 0.53            |
| 3 001    | MARKETAXESS HOLDINGS INC           | USD                | 768 286      | 0.08            |
| 49 179   | MARSH & MCLENNAN COS               | USD                | 7 635 040    | 0.78            |
| 6 650    | MARTIN MARIETTA MATERIALS          | USD                | 1 989 946    | 0.20            |
| 22 990   | MCCORMICK & CO-NON VTG SHRS        | USD                | 1 913 918    | 0.20            |
| 3 329    | METTLER - TOLEDO INTERNATIONAL     | USD                | 3 824 255    | 0.39            |
| 200 530  | MICROSOFT CORP                     | USD                | 51 502 119   | 5.24            |
| 20 410   | MOODY'S CORP                       | USD                | 5 550 908    | 0.57            |
| 84 447   | NEWMONT MINING CORP                | USD                | 5 038 952    | 0.51            |
| 38 381   | NORTHERN TRUST CORP                | USD                | 3 702 999    | 0.38            |
| 80 162   | NVIDIA CORP                        | USD                | 12 151 757   | 1.24            |
| 11 419   | OLD DOMINION FREIGHT LINE          | USD                | 2 926 461    | 0.30            |
| 42 171   | OTIS WORLDWIDE CORP                | USD                | 2 980 225    | 0.30            |
| 37 905   | OWENS CORNING                      | USD                | 2 816 721    | 0.29            |
| 84 706   | PEPSICO INC                        | USD                | 14 117 101   | 1.43            |
| 67 418   | PLUG POWER INC                     | USD                | 1 117 116    | 0.11            |
| 38 034   | PNC FINANCIAL SERVICES GROUP       | USD                | 6 000 624    | 0.61            |
| 8 186    | POOL CORP                          | USD                | 2 875 169    | 0.29            |
| 34 426   | PPG INDUSTRIES INC                 | USD                | 3 936 269    | 0.40            |
| 87 852   | PRUDENTIAL FINANCIAL INC           | USD                | 8 405 679    | 0.86            |
| 16 802   | QUANTA SERVICES INC                | USD                | 2 105 963    | 0.21            |
| 17 285   | QUEST DIAGNOSTICS INC              | USD                | 2 298 559    | 0.23            |
| 231 945  | REGIONS FINANCIAL CORP             | USD                | 4 348 969    | 0.44            |
| 16 495   | REPUBLIC SERVICES INC              | USD                | 2 158 701    | 0.22            |
| 15 944   | RESMED INC                         | USD                | 3 342 341    | 0.34            |
| 24 967   | ROBERT HALF INTERNATIONAL INC      | USD                | 1 869 779    | 0.19            |
| 24 499   | ROCKWELL AUTOMATION INC            | USD                | 4 882 896    | 0.50            |
| 56 850   | ROLLINS INC                        | USD                | 1 985 202    | 0.20            |
| 36 473   | S&P GLOBAL INC                     | USD                | 12 293 588   | 1.25            |
| 21 465   | SMITH (A.O.) CORP                  | USD                | 1 173 706    | 0.12            |
| 52 198   | STATE STREET CORP                  | USD                | 3 218 007    | 0.33            |
| 46 685   | STEEL DYNAMICS INC                 | USD                | 3 088 213    | 0.31            |
| 6 305    | SVB FINANCIAL GROUP                | USD                | 2 490 412    | 0.25            |
| 33 607   | T ROWE PRICE GROUP INC             | USD                | 3 818 091    | 0.39            |
| 18 119   | TAKE-TWO INTERACTIVE SOFTWARE      | USD                | 2 220 121    | 0.23            |
| 24 785   | TARGET CORP                        | USD                | 3 500 386    | 0.36            |
| 51 448   | TELADOC HEALTH INC                 | USD                | 1 708 588    | 0.17            |
| 20 459   | TESLA INC                          | USD                | 13 777 499   | 1.39            |
| 101 320  | TEXAS INSTRUMENTS INC              | USD                | 15 567 817   | 1.58            |
| 18 917   | TRACTOR SUPPLY COMPANY             | USD                | 3 667 060    | 0.37            |

# BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity     | Denomination                  | Quotation currency | Market value      | % of net assets |
|--------------|-------------------------------|--------------------|-------------------|-----------------|
| 31 647       | TRANE TECHNOLOGIES PLC        | USD                | 4 109 996         | 0.42            |
| 33 375       | TRAVELERS COS INC/THE         | USD                | 5 644 714         | 0.58            |
| 130 348      | TRUIST FINANCIAL CORP         | USD                | 6 182 406         | 0.63            |
| 12 726       | UNITED RENTALS INC            | USD                | 3 091 273         | 0.32            |
| 9 732        | VAIL RESORTS INC              | USD                | 2 122 063         | 0.22            |
| 43 474       | VENTAS INC                    | USD                | 2 235 868         | 0.23            |
| 17 105       | VERTEX PHARMACEUTICALS INC    | USD                | 4 820 018         | 0.49            |
| 64 224       | VF CORP                       | USD                | 2 836 774         | 0.29            |
| 74 523       | WALT DISNEY CO                | USD                | 7 034 971         | 0.72            |
| 11 054       | WATERS CORP                   | USD                | 3 658 653         | 0.37            |
| 37 622       | WELLTOWER INC                 | USD                | 3 098 172         | 0.32            |
| 12 128       | WEST PHARMACEUTICAL SERVICES  | USD                | 3 667 143         | 0.37            |
| 10 124       | WW GRAINGER INC               | USD                | 4 600 649         | 0.47            |
| 67 548       | XYLEM INC                     | USD                | 5 280 903         | 0.54            |
| 42 303       | ZOETIS INC                    | USD                | 7 271 463         | 0.74            |
| 58 543       | ZOOMINFO TECHNOLOGIES INC     | USD                | 1 945 969         | 0.20            |
| <i>Japan</i> |                               |                    | <i>62 996 877</i> | <i>6.40</i>     |
| 55 500       | AEON CO LTD                   | JPY                | 961 665           | 0.10            |
| 29 000       | AJINOMOTO CO INC              | JPY                | 704 427           | 0.07            |
| 88 900       | ASAHI KASEI CORP              | JPY                | 677 931           | 0.07            |
| 126 400      | ASTELLAS PHARMA INC           | JPY                | 1 967 803         | 0.20            |
| 46 200       | AZBIL CORP                    | JPY                | 1 212 344         | 0.12            |
| 18 700       | DAIFUKU CO LTD                | JPY                | 1 068 139         | 0.11            |
| 74 500       | DAI-ICHI LIFE HOLDINGS INC    | JPY                | 1 376 430         | 0.14            |
| 74 100       | DAIICHI SANKYO CO LTD         | JPY                | 1 874 658         | 0.19            |
| 10 100       | DAIKIN INDUSTRIES LTD         | JPY                | 1 616 981         | 0.16            |
| 16 500       | FANUC CORP                    | JPY                | 2 579 661         | 0.26            |
| 3 400        | FAST RETAILING CO LTD         | JPY                | 1 778 896         | 0.18            |
| 30 900       | FUJITSU LTD                   | JPY                | 3 858 661         | 0.39            |
| 72 400       | HANKYU HANSHIN HOLDINGS INC   | JPY                | 1 971 808         | 0.20            |
| 18 100       | HITACHI CONSTRUCTION MACHINE  | JPY                | 400 357           | 0.04            |
| 153 800      | HULIC CO LTD                  | JPY                | 1 188 693         | 0.12            |
| 42 500       | IBIDEN CO LTD                 | JPY                | 1 196 588         | 0.12            |
| 35 300       | KAO CORP                      | JPY                | 1 421 821         | 0.14            |
| 63 700       | KDDI CORP                     | JPY                | 2 011 035         | 0.20            |
| 17 600       | KIKKOMAN CORP                 | JPY                | 932 759           | 0.10            |
| 11 100       | KUBOTA CORP                   | JPY                | 165 616           | 0.02            |
| 17 300       | KURITA WATER INDUSTRIES LTD   | JPY                | 625 247           | 0.06            |
| 14 400       | NIPPON EXPRESS HOLDINGS INC   | JPY                | 781 186           | 0.08            |
| 20 800       | NITTO DENKO CORP              | JPY                | 1 344 256         | 0.14            |
| 134 600      | NOMURA RESEARCH INSTITUTE LTD | JPY                | 3 576 651         | 0.36            |
| 74 400       | OMRON CORP                    | JPY                | 3 773 805         | 0.38            |
| 95 500       | PANASONIC CORP                | JPY                | 770 790           | 0.08            |
| 63 400       | RECRUIT HOLDINGS CO LTD       | JPY                | 1 864 362         | 0.19            |
| 39 500       | SEKISUI HOUSE LTD             | JPY                | 690 970           | 0.07            |
| 42 600       | SG HOLDINGS CO LTD            | JPY                | 717 761           | 0.07            |
| 104 400      | SOFTBANK CORP                 | JPY                | 1 157 694         | 0.12            |
| 15 100       | SOMPO HOLDINGS INC            | JPY                | 664 998           | 0.07            |
| 47 800       | SONY CORP                     | JPY                | 3 903 727         | 0.40            |
| 252 100      | SUMITOMO CHEMICAL CO LTD      | JPY                | 985 352           | 0.10            |
| 9 600        | SUNTORY BEVERAGE AND FOOD LTD | JPY                | 362 504           | 0.04            |
| 18 900       | SYSMEX CORP                   | JPY                | 1 136 045         | 0.12            |
| 56 600       | TERUMO CORP                   | JPY                | 1 703 145         | 0.17            |
| 17 400       | TOKYO ELECTRON LTD            | JPY                | 5 673 842         | 0.58            |
| 118 700      | TOKYU CORP                    | JPY                | 1 396 213         | 0.14            |
| 116 800      | TORAY INDUSTRIES INC          | JPY                | 654 434           | 0.07            |
| 458 100      | YAHOO JAPAN CORP              | JPY                | 1 336 651         | 0.14            |
| 22 100       | YAMAHA CORP                   | JPY                | 910 971           | 0.09            |

# BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity               | Denomination                  | Quotation currency | Market value      | % of net assets |
|------------------------|-------------------------------|--------------------|-------------------|-----------------|
| <i>Canada</i>          |                               |                    | <i>47 676 113</i> | <i>4.87</i>     |
| 57 588                 | AGNICO EAGLE MINES LTD        | CAD                | 2 630 455         | 0.27            |
| 87 838                 | BANK OF NOVA SCOTIA           | CAD                | 5 187 518         | 0.53            |
| 10 134                 | CANADIAN TIRE CORP - A        | CAD                | 1 275 860         | 0.13            |
| 15 840                 | FIRSTSERVICE CORP             | CAD                | 1 917 368         | 0.20            |
| 70 031                 | GILDAN ACTIVEWEAR INC         | CAD                | 2 011 476         | 0.20            |
| 116 438                | HYDRO ONE LTD                 | CAD                | 3 124 155         | 0.32            |
| 20 282                 | INTACT FINANCIAL CORP         | CAD                | 2 854 744         | 0.29            |
| 50 404                 | METRO INC                     | CAD                | 2 699 706         | 0.28            |
| 44 380                 | NATIONAL BANK OF CANADA       | CAD                | 2 906 203         | 0.30            |
| 38 326                 | NUTRIEN LTD                   | CAD                | 3 045 762         | 0.31            |
| 18 769                 | RITCHIE BROS AUCTIONEERS      | CAD                | 1 218 603         | 0.12            |
| 63 756                 | ROGERS COMMUNICATIONS INC - B | CAD                | 3 048 608         | 0.31            |
| 126 820                | SHOPIFY INC - A               | CAD                | 3 954 267         | 0.40            |
| 154 013                | TELUS CORP                    | CAD                | 3 423 113         | 0.35            |
| 14 422                 | TOROMONT INDUSTRIES LTD       | CAD                | 1 163 668         | 0.12            |
| 110 251                | TORONTO DOMINION BANK         | CAD                | 7 214 607         | 0.74            |
| <i>United Kingdom</i>  |                               |                    | <i>42 289 617</i> | <i>4.32</i>     |
| 33 600                 | APTIV PLC                     | USD                | 2 992 752         | 0.30            |
| 38 846                 | ASHTREAD GROUP PLC            | GBP                | 1 622 481         | 0.17            |
| 41 429                 | ASSOCIATED BRITISH FOODS PLC  | GBP                | 793 985           | 0.08            |
| 143 556                | BARRATT DEVELOPMENTS PLC      | GBP                | 797 478           | 0.08            |
| 15 094                 | BERKELEY GROUP HOLDINGS/THE   | GBP                | 682 677           | 0.07            |
| 321 155                | BRITISH LAND CO PLC           | GBP                | 1 743 895         | 0.18            |
| 421 519                | BT GROUP PLC                  | GBP                | 953 742           | 0.10            |
| 25 899                 | BUNZL PLC                     | GBP                | 855 250           | 0.09            |
| 36 120                 | BURBERRY GROUP PLC            | GBP                | 719 875           | 0.07            |
| 26 363                 | COCA-COLA EUROPACIFIC PARTNE  | USD                | 1 360 594         | 0.14            |
| 27 324                 | CRODA INTERNATIONAL PLC       | GBP                | 2 147 750         | 0.22            |
| 11 194                 | FERGUSON PLC                  | GBP                | 1 249 129         | 0.13            |
| 256 104                | INFORMA PLC                   | GBP                | 1 644 784         | 0.17            |
| 39 982                 | INTERCONTINENTAL HOTELS GROU  | GBP                | 2 112 296         | 0.22            |
| 140 648                | KINGFISHER PLC                | GBP                | 417 309           | 0.04            |
| 175 736                | LEGAL & GENERAL GROUP PLC     | GBP                | 511 172           | 0.05            |
| 62 062                 | LIBERTY GLOBAL PLC - A        | USD                | 1 306 405         | 0.13            |
| 44 643                 | LIBERTY GLOBAL PLC - C        | USD                | 986 164           | 0.10            |
| 15 835                 | NEXT PLC                      | GBP                | 1 126 981         | 0.11            |
| 60 151                 | PEARSON PLC                   | GBP                | 547 759           | 0.06            |
| 63 873                 | PENTAIR PLC                   | USD                | 2 923 467         | 0.30            |
| 27 121                 | RECKITT BENCKISER GROUP PLC   | GBP                | 2 032 319         | 0.21            |
| 58 247                 | RELX PLC                      | GBP                | 1 574 707         | 0.16            |
| 243 150                | SAINSBURY (J) PLC             | GBP                | 602 428           | 0.06            |
| 19 081                 | SCHROEDERS PLC                | GBP                | 619 211           | 0.06            |
| 238 827                | SEGRO PLC                     | GBP                | 2 833 284         | 0.29            |
| 27 302                 | SEVERN TRENT PLC              | GBP                | 901 581           | 0.09            |
| 95 324                 | ST JAMESS PLACE PLC           | GBP                | 1 276 386         | 0.13            |
| 642 783                | STANDARD LIFE ABERDEEN PLC    | GBP                | 1 247 895         | 0.13            |
| 535 228                | TAYLOR WIMPEY PLC             | GBP                | 758 271           | 0.08            |
| 68 286                 | UNITED UTILITIES GROUP PLC    | GBP                | 845 927           | 0.09            |
| 69 833                 | WHITBREAD PLC                 | GBP                | 2 101 663         | 0.21            |
| <i>The Netherlands</i> |                               |                    | <i>27 348 512</i> | <i>2.79</i>     |
| 13 922                 | AKZO NOBEL N.V.               | EUR                | 911 419           | 0.09            |
| 30 594                 | ASML HOLDING NV               | EUR                | 14 580 132        | 1.48            |
| 102 433                | CNH INDUSTRIAL NV             | EUR                | 1 180 116         | 0.12            |
| 9 687                  | IMCD GROUP NV - W/I           | EUR                | 1 326 167         | 0.14            |
| 14 625                 | KONINKLIJKE AHOLD DELHAIZE NV | EUR                | 380 102           | 0.04            |
| 15 511                 | KONINKLIJKE DSM NV            | EUR                | 2 223 210         | 0.23            |
| 47 945                 | NN GROUP NV - W/I             | EUR                | 2 172 379         | 0.22            |
| 55 710                 | PROSUS NV                     | EUR                | 3 638 961         | 0.37            |
| 9 673                  | WOLTERS KLUWER                | EUR                | 936 026           | 0.10            |

# BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity           | Denomination                          | Quotation currency | Market value      | % of net assets |
|--------------------|---------------------------------------|--------------------|-------------------|-----------------|
| <i>Australia</i>   |                                       |                    | <i>27 249 180</i> | <i>2.78</i>     |
| 11 527             | ASX LTD                               | AUD                | 647 666           | 0.07            |
| 114 736            | BRAMBLES LTD                          | AUD                | 844 985           | 0.09            |
| 8 712              | COCHLEAR LTD                          | AUD                | 1 190 352         | 0.12            |
| 83 039             | COLES GROUP LTD                       | AUD                | 1 016 964         | 0.10            |
| 217 690            | COMPUTERSHARE LTD                     | AUD                | 3 688 407         | 0.38            |
| 226 493            | DEXUS/AU                              | AUD                | 1 383 017         | 0.14            |
| 199 981            | EVOLUTION MINING LTD                  | AUD                | 327 284           | 0.03            |
| 158 641            | GOODMAN GROUP                         | AUD                | 1 946 122         | 0.20            |
| 331 606            | GPT GROUP                             | AUD                | 962 265           | 0.10            |
| 122 697            | LENLEASE GROUP                        | AUD                | 768 621           | 0.08            |
| 23 440             | MACQUARIE GROUP LTD                   | AUD                | 2 651 610         | 0.27            |
| 39 224             | MINERAL RESOURCES LTD                 | AUD                | 1 301 934         | 0.13            |
| 715 529            | MIRVAC GROUP                          | AUD                | 971 749           | 0.10            |
| 79 992             | NEWCREST MINING LTD                   | AUD                | 1 149 065         | 0.12            |
| 48 828             | ORICA LTD                             | AUD                | 529 493           | 0.05            |
| 81 161             | QBE INSURANCE GROUP LTD               | AUD                | 678 084           | 0.07            |
| 21 173             | REA GROUP LTD                         | AUD                | 1 628 172         | 0.17            |
| 323 712            | STOCKLAND                             | AUD                | 803 574           | 0.08            |
| 123 226            | SUNCORP GROUP LTD                     | AUD                | 930 389           | 0.09            |
| 281 070            | TRANSURBAN GROUP                      | AUD                | 2 779 285         | 0.28            |
| 832 247            | VICINITY CENTRES                      | AUD                | 1 050 142         | 0.11            |
| <i>France</i>      |                                       |                    | <i>26 966 726</i> | <i>2.74</i>     |
| 140 641            | AXA SA                                | EUR                | 3 184 738         | 0.32            |
| 8 235              | BIOMERIEUX                            | EUR                | 802 385           | 0.08            |
| 33 651             | BUREAU VERITAS SA                     | EUR                | 860 162           | 0.09            |
| 18 827             | COVIVIO                               | EUR                | 1 042 198         | 0.11            |
| 21 686             | DANONE                                | EUR                | 1 207 491         | 0.12            |
| 25 563             | ESSILORLUXOTTICA                      | EUR                | 3 818 979         | 0.39            |
| 4 496              | KERING                                | EUR                | 2 303 638         | 0.23            |
| 47 632             | KLEPIERRE                             | EUR                | 914 271           | 0.09            |
| 13 839             | LOREAL                                | EUR                | 4 764 307         | 0.49            |
| 53 597             | MICHELIN (CGDE)                       | EUR                | 1 455 457         | 0.15            |
| 28 522             | PUBLICIS GROUPE                       | EUR                | 1 391 323         | 0.14            |
| 33 218             | SCHNEIDER ELECTRIC SE                 | EUR                | 3 920 764         | 0.40            |
| 128 347            | VIVENDI                               | EUR                | 1 301 013         | 0.13            |
| <i>Switzerland</i> |                                       |                    | <i>23 215 477</i> | <i>2.37</i>     |
| 46 554             | ALCON INC                             | CHF                | 3 242 389         | 0.33            |
| 32 435             | COCA-COLA HBC AG-DI                   | GBP                | 717 734           | 0.07            |
| 828                | GIVAUDAN - REG                        | CHF                | 2 903 316         | 0.30            |
| 7 521              | KUEHNE & NAGEL INTERNATIONAL AG - REG | CHF                | 1 775 402         | 0.18            |
| 7 995              | LONZA GROUP AG - REG                  | CHF                | 4 250 586         | 0.43            |
| 551                | SGS SA - REG                          | CHF                | 1 257 522         | 0.13            |
| 7 371              | SONOVA HOLDING AG - REG               | CHF                | 2 340 521         | 0.24            |
| 6 201              | SWISS LIFE HOLDING AG - REG           | CHF                | 3 011 808         | 0.31            |
| 29 099             | SWISS RE AG                           | CHF                | 2 248 563         | 0.23            |
| 8 490              | VIFOR PHARMA AG-NEW                   | CHF                | 1 467 636         | 0.15            |
| <i>Denmark</i>     |                                       |                    | <i>15 793 137</i> | <i>1.62</i>     |
| 387                | AP MOELLER MAERSK A/S A               | DKK                | 889 518           | 0.09            |
| 9 559              | COLOPLAST - B                         | DKK                | 1 086 337         | 0.11            |
| 6 477              | GENMAB A/S                            | DKK                | 2 091 514         | 0.21            |
| 24 198             | GN STORE NORD A/S                     | DKK                | 846 021           | 0.09            |
| 60 844             | NOVO NORDISK A/S - B                  | DKK                | 6 733 312         | 0.69            |
| 19 888             | NOVOZYMES A/S - B                     | DKK                | 1 191 041         | 0.12            |
| 8 770              | PANDORA A/S                           | DKK                | 550 487           | 0.06            |
| 73 783             | VESTAS WIND SYSTEMS A/S               | DKK                | 1 554 833         | 0.16            |
| 22 707             | WILLIAM DEMANT HOLDING                | DKK                | 850 074           | 0.09            |

# BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity         | Denomination                    | Quotation currency | Market value | % of net assets |
|------------------|---------------------------------|--------------------|--------------|-----------------|
| <i>Germany</i>   |                                 |                    |              |                 |
| 20 187           | ALLIANZ SE - REG                | EUR                | 14 577 378   | 1.48            |
| 14 275           | BEIERSDORF AG                   | EUR                | 3 843 551    | 0.39            |
| 8 441            | CARL ZEISS MEDITEC AG - BR      | EUR                | 1 454 772    | 0.15            |
| 9 437            | DEUTSCHE BOERSE AG              | EUR                | 1 005 127    | 0.10            |
| 15 556           | MERCK KGAA                      | EUR                | 1 574 600    | 0.16            |
| 15 495           | PUMA SE                         | EUR                | 2 618 346    | 0.27            |
| 4 025            | SARTORIUS AG - VORZUG           | EUR                | 1 017 961    | 0.10            |
| 4 025            | SARTORIUS AG - VORZUG           | EUR                | 1 402 926    | 0.14            |
| 277 509          | TELEFONICA DEUTSCHLAND HOLDING  | EUR                | 794 934      | 0.08            |
| 33 155           | ZALANDO SE                      | EUR                | 865 161      | 0.09            |
| <i>Ireland</i>   |                                 |                    |              |                 |
| 35 349           | ALLEGION PLC - W/I              | USD                | 12 812 283   | 1.31            |
| 11 514           | CRH PLC                         | EUR                | 3 460 667    | 0.35            |
| 43 990           | JAMES HARDIE INDUSTRIES - CDI   | AUD                | 397 231      | 0.04            |
| 16 882           | JAZZ PHARMACEUTICALS PLC        | USD                | 961 017      | 0.10            |
| 7 052            | KERRY GROUP PLC - A             | EUR                | 2 633 761    | 0.27            |
| 22 732           | STERIS PLC                      | USD                | 673 405      | 0.07            |
| 22 732           | STERIS PLC                      | USD                | 4 686 202    | 0.48            |
| <i>Hong Kong</i> |                                 |                    |              |                 |
| 470 800          | AIA GROUP LTD                   | HKD                | 11 961 303   | 1.23            |
| 513 000          | BOC HONG KONG HOLDINGS LTD      | HKD                | 5 102 812    | 0.52            |
| 56 400           | HANG SENG BANK LTD              | HKD                | 2 026 646    | 0.21            |
| 460 478          | MTR CORP                        | HKD                | 995 469      | 0.10            |
| 46 000           | SWIRE PACIFIC LTD - A           | HKD                | 2 405 977    | 0.25            |
| 465 800          | SWIRE PROPERTIES LTD            | HKD                | 274 055      | 0.03            |
| 465 800          | SWIRE PROPERTIES LTD            | HKD                | 1 156 344    | 0.12            |
| <i>Italy</i>     |                                 |                    |              |                 |
| 48 623           | AMPLIFON SPA                    | EUR                | 8 702 042    | 0.88            |
| 2 663 025        | INTESA SANPAOLO                 | EUR                | 1 486 863    | 0.15            |
| 288 638          | TERNA SPA                       | EUR                | 4 955 626    | 0.50            |
| 288 638          | TERNA SPA                       | EUR                | 2 259 553    | 0.23            |
| <i>Sweden</i>    |                                 |                    |              |                 |
| 66 492           | BOLIDEN AB                      | SEK                | 6 879 200    | 0.70            |
| 45 981           | ESSITY AKTIEBOLAG - B           | SEK                | 2 111 088    | 0.22            |
| 54 699           | HUSQVARNA AB - B                | SEK                | 1 198 501    | 0.12            |
| 69 689           | SVENSKA CELLULOSA AB SCA - B    | SEK                | 401 619      | 0.04            |
| 71 140           | TELE2 AB - B                    | SEK                | 1 039 139    | 0.11            |
| 345 263          | TELIA CO AB                     | SEK                | 808 772      | 0.08            |
| 345 263          | TELIA CO AB                     | SEK                | 1 320 081    | 0.13            |
| <i>Norway</i>    |                                 |                    |              |                 |
| 166 690          | DNB BANK ASA                    | NOK                | 6 602 859    | 0.67            |
| 40 732           | MOWI ASA                        | NOK                | 2 978 741    | 0.30            |
| 118 667          | ORKLA ASA                       | NOK                | 923 917      | 0.09            |
| 132 334          | TELENOR ASA                     | NOK                | 945 520      | 0.10            |
| 132 334          | TELENOR ASA                     | NOK                | 1 754 681    | 0.18            |
| <i>Belgium</i>   |                                 |                    |              |                 |
| 13 133           | ELIA SYSTEM OPERATOR SA/NV      | EUR                | 6 180 675    | 0.63            |
| 43 716           | KBC GROEP NV                    | EUR                | 1 856 282    | 0.19            |
| 20 634           | UCB SA                          | EUR                | 2 446 933    | 0.25            |
| 3 959            | UMICORE                         | EUR                | 1 739 551    | 0.18            |
| 3 959            | UMICORE                         | EUR                | 137 909      | 0.01            |
| <i>Singapore</i> |                                 |                    |              |                 |
| 806 200          | CAPITALAND INVESTMENT LTD/SI    | SGD                | 6 018 977    | 0.62            |
| 163 900          | CITY DEVELOPMENTS LTD           | SGD                | 2 212 898    | 0.23            |
| 150 900          | UNITED OVERSEAS BANK LTD        | SGD                | 959 824      | 0.10            |
| 150 900          | UNITED OVERSEAS BANK LTD        | SGD                | 2 846 255    | 0.29            |
| <i>Spain</i>     |                                 |                    |              |                 |
| 4 298            | ACCIONA SA                      | EUR                | 5 890 873    | 0.60            |
| 535 625          | BANCO BILBAO VIZCAYA ARGENTARIA | EUR                | 788 582      | 0.08            |
| 83 058           | EDP RENOVAVEIS SA               | EUR                | 2 424 946    | 0.25            |
| 38 307           | RED ELECTRICA CORPORACION SA    | EUR                | 1 955 479    | 0.20            |
| 38 307           | RED ELECTRICA CORPORACION SA    | EUR                | 721 866      | 0.07            |
| <i>Israel</i>    |                                 |                    |              |                 |
| 417 349          | BANK LEUMI LE-ISRAEL            | ILS                | 3 700 232    | 0.38            |
| 417 349          | BANK LEUMI LE-ISRAEL            | ILS                | 3 700 232    | 0.38            |

# BNP Paribas Easy MSCI World SRI S-Series PAB 5% Capped

## Securities portfolio at 30/06/2022

Expressed in USD

| Quantity                          | Denomination                    | Quotation currency | Market value       | % of net assets |
|-----------------------------------|---------------------------------|--------------------|--------------------|-----------------|
| <i>Finland</i>                    |                                 |                    |                    |                 |
| 1 712                             | ELISA OYJ                       | EUR                | 2 941 306          | 0.30            |
| 55 668                            | KESKO OYJ - B                   | EUR                | 95 970             | 0.01            |
| 19 935                            | ORION OYJ - B                   | EUR                | 1 310 039          | 0.13            |
| 83 354                            | WARTSILA OYJ ABP                | EUR                | 887 829            | 0.09            |
|                                   |                                 |                    | 647 468            | 0.07            |
| <i>New Zealand</i>                |                                 |                    |                    |                 |
| 211 713                           | MERCURY NZ                      | NZD                | 1 448 504          | 0.15            |
| 242 206                           | MERIDIAN ENERGY LTD             | NZD                | 743 730            | 0.08            |
|                                   |                                 |                    | 704 774            | 0.07            |
| <i>Jersey Island</i>              |                                 |                    |                    |                 |
| 18 455                            | NOVOCURE LTD                    | USD                | 1 282 623          | 0.13            |
|                                   |                                 |                    | 1 282 623          | 0.13            |
| <i>South Africa</i>               |                                 |                    |                    |                 |
| 8 405                             | MONDI PLC                       | GBP                | 148 526            | 0.02            |
|                                   |                                 |                    | 148 526            | 0.02            |
| <b>Warrants, Rights</b>           |                                 |                    |                    |                 |
| 19                                | ELIA GROUP SA/NV RTS 23/06/2022 | EUR                | 9                  | 0.00            |
| Other transferable securities     |                                 |                    | 0                  | 0.00            |
| <b>Shares</b>                     |                                 |                    | 0                  | 0.00            |
| <i>United Arab Emirates</i>       |                                 |                    |                    |                 |
| 3 270                             | NMC HEALTH PLC                  | GBP                | 0                  | 0.00            |
|                                   |                                 |                    | 0                  | 0.00            |
| <b>Total securities portfolio</b> |                                 |                    | <b>979 225 497</b> | <b>99.79</b>    |

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## Notes to the financial statements

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## Notes to the financial statements at 30/06/2022

**Note 1 - General Information***Events that occurred during the financial period ended 30 June 2022*

Since 1 January 2022, the Company has decided the following changes:

**a) Launched and renamed sub-fund**

| Sub-fund                                   | Date            | Event                                                          |
|--------------------------------------------|-----------------|----------------------------------------------------------------|
| ECPI Global ESG Hydrogen Economy           | 4 February 2022 | Launch of the sub-fund                                         |
| Bloomberg Barclays Euro Aggregate Treasury | 31 May 2022     | The sub-fund has been renamed "JPM ESG EMU Government Bond IG" |

As of 30 June 2022, the liquidation of the following sub-fund is not completed. There is still a remaining amount of cash at bank:

- MSCI Europe ex UK ex CW for EUR 8 523.36.

The cash at bank will be closed once all payables and receivables will be proceeded.

The security remaining in the portfolio of this sub-fund at period end is:

- IRISH BANK RESOLUTION CORP with 94 845 shares held

**b) Launched share classes**

| Sub-fund                                  | Event                                                          | Date             |
|-------------------------------------------|----------------------------------------------------------------|------------------|
| € Corp Bond SRI Fossil Free               | Activation of the share class "UCITS ETF - Distribution"       | 11 February 2022 |
| MSCI USA SRI S-Series PAB 5% Capped       | Activation of the share class "Track Privilege - Distribution" | 7 April 2022     |
| JPM ESG EMBI Global Diversified Composite | Activation of the share class "Track IH CHF - Distribution"    | 20 May 2022      |

**c) Eligibility for the "Plan Epargne en Actions" (PEA)**

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the BNP Paribas Easy SICAV 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.

- BNP Paribas Easy ESG Dividend Europe
- BNP Paribas Easy ESG Growth Europe
- BNP Paribas Easy ESG Low Vol Europe
- BNP Paribas Easy ESG Momentum Europe
- BNP Paribas Easy ESG Quality Europe
- BNP Paribas Easy ESG Value Europe
- BNP Paribas Easy Low Carbon 100 Eurozone PAB®
- BNP Paribas Easy MSCI Emerging SRI S-Series PAB 5% Capped
- BNP Paribas Easy MSCI EMU ESG Filtered Min TE
- BNP Paribas Easy MSCI EMU SRI S-Series PAB 5% Capped
- BNP Paribas Easy MSCI Europe Small Caps SRI S-Series PAB 5% Capped

Administrators of the Company have decided to maintain the investment objectives & investment policies of the targeted sub-funds. The Investment policies will be amended as follows: At least, 75% of the Assets will be invested in companies that have their registered office in a member country of the European Economic Area and in the UK.

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Notes to the financial statements at 30/06/2022

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**Note 2 - Principal accounting methods*****a) Presentation of the financial statements***

The financial statements of the Company are presented in accordance with the legislation in force in Luxembourg governing undertakings for collective investment. The currency of the Company is the euro (EUR).

BNP Paribas Easy's (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.

The statement of operations and changes in net assets covers the financial period from 1 January 2022 to 30 June 2022.

***b) Net asset value***

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

***c) Valuation of the securities portfolio***

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.

The valuation of all securities listed on a stock exchange or any other regulated market which functions regularly, 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, or the relevant market as used by the index provider. 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.

Unlisted securities or securities not traded on a stock exchange or another regulated market which functions in a regular manner 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.

***d) Conversion of foreign currencies***

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 cost of investments denominated in currencies other than the sub-fund accounting currency is converted into that currency at exchange rate prevailing at the purchase date.

Income and expenses in currencies other than the sub-fund accounting currency are converted into that currency at the exchange rate at the transaction date.

The resulting realised and unrealised foreign exchange profits or losses are included in the Statement of Operations and Changes in Net Assets.

The exchange rates used for each date are the WM Reuters closing spot rates 4 pm London time.

***e) Valuation of forward foreign exchange contracts***

Unexpired forward foreign exchange contracts are valued on the basis of the forward exchange rates applicable on the valuation date or the closing date, and the resulting unrealised profits or losses are recorded in the accounts. The unrealised appreciation/depreciation is disclosed in the Statement of net assets under "Net Unrealised gain/(loss) on financial instruments". Realised gains/(losses) and change in unrealised appreciation/depreciation as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

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Notes to the financial statements at 30/06/2022

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**f) Valuation of futures contracts**

Unexpired futures contracts are valued at the last price known on the valuation date or closing date and the resulting unrealised profits or losses are accounted for.

Margin accounts to guarantee the liabilities on futures contracts are included in the “Cash at banks and time deposits” account in the statement of net assets. The unrealised appreciation/depreciation is disclosed in the Statement of net assets under “Net Unrealised gain/(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 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/(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”.

**h) Income**

Dividends are recorded at the ex-dividend date. Interest is recorded on an accrual basis.

**i) Tracking error**

The tracking error is the difference between the return on a sub-fund, and the benchmark it is expected to track. It is measured as the standard deviation of the difference in the fund’s and index’s returns over time.

**j) Anti-Dilution Levy (“ADL”)**

As detailed in the prospectus, for certain sub-funds, in addition to the entry, conversion or exit cost that may be charged to the investor, an anti-dilution levy may be paid by the investors to the Sub-Fund. Such amount covers transaction costs (including dealing costs relating to the acquisition, disposal or sale of portfolio’s assets, taxes and stamp duties) in order to ensure that all investors in a Sub-Fund are treated equitably and preserve the Net Asset Value of the relevant sub-fund (notably to accommodate large inflows and outflows) where the implementation of such mechanism is considered to be in the best interests of the sub-fund’s shareholders.

This anti-dilution levy is charged to subscriptions, conversions and redemptions to ensure that the existing shareholders are not adversely affected by shareholders who are executing subscription, conversion or redemption orders.

No anti-dilution levy is charged to redemption orders directly followed by subscription orders on the same share class, made by the same investor (applying to the same number of shares and the same Net Asset Value).

In the event swing pricing mechanism or an anti-dilution levy mechanism is applied to a sub-fund, as decided by the Board of Directors, the other mechanism shall not be cumulatively applied to client orders.

Anti-dilution levy will not be charged for conversions within a same sub-fund.

ADL levels are updated at each ADL committees (composed of representatives of Management Company: Management, Board of directors, Compliance, Risk etc.). The committees are held approximately once a quarter, or, in case of major events such as the modification of a country tax which could cause the significant variation of those levels.

Information regarding maximum ADL levels are available in the section “Documents” for each sub-fund accessible on the following website: <https://www.bnpparibas-am.com>.

## Notes to the financial statements at 30/06/2022

The detail of applicable rates for the relevant sub-funds as at 30 June 2022 is detailed in the below table:

| Sub-fund                                                                             | ADL IN<br>Max (in %) | ADL OUT<br>Max (in %) | ADL IN Real<br>(in %) | ADL OUT<br>Real (in %) |
|--------------------------------------------------------------------------------------|----------------------|-----------------------|-----------------------|------------------------|
| € Corp Bond SRI Fossil Free                                                          | 1.50                 | 1.00                  | 0.16                  | 0.00                   |
| € Corp Bond SRI Fossil Free 1-3Y                                                     | 1.50                 | 1.00                  | 0.08                  | 0.00                   |
| € Corp Bond SRI Fossil Free 3-5Y                                                     | 1.50                 | 1.00                  | 0.14                  | 0.00                   |
| € High Yield SRI Fossil Free                                                         | 2.00                 | 2.00                  | 0.30                  | 0.00                   |
| ECPI Circular Economy Leaders                                                        | 0.20                 | 0.10                  | 0.06                  | 0.00                   |
| ECPI Global ESG Blue Economy                                                         | 0.20                 | 0.10                  | 0.09                  | 0.00                   |
| ECPI Global ESG Hydrogen Economy (launched on 4 February 2022)                       | 0.20                 | 0.10                  | 0.09                  | 0.00                   |
| ECPI Global ESG Infrastructure                                                       | 0.20                 | 0.10                  | 0.10                  | 0.00                   |
| ECPI Global ESG Med Tech                                                             | 0.20                 | 0.10                  | 0.05                  | 0.00                   |
| Energy & Metals Enhanced Roll                                                        | 0.10                 | 0.10                  | 0.00                  | 0.00                   |
| ESG Dividend Europe                                                                  | 0.30                 | 0.08                  | 0.02                  | 0.02                   |
| ESG Growth Europe                                                                    | 0.30                 | 0.08                  | 0.04                  | 0.00                   |
| ESG Low Vol Europe                                                                   | 0.30                 | 0.08                  | 0.02                  | 0.02                   |
| ESG Low Vol US                                                                       | 0.08                 | 0.08                  | 0.02                  | 0.02                   |
| ESG Momentum Europe                                                                  | 0.30                 | 0.08                  | 0.02                  | 0.02                   |
| ESG Quality Europe                                                                   | 0.30                 | 0.08                  | 0.02                  | 0.02                   |
| ESG Value Europe                                                                     | 0.30                 | 0.08                  | 0.02                  | 0.02                   |
| FTSE EPRA Nareit Developed Europe ex UK Green CTB                                    | 0.30                 | 0.05                  | 0.06                  | 0.00                   |
| FTSE EPRA Nareit Global Developed Green CTB                                          | 0.20                 | 0.20                  | 0.06                  | 0.00                   |
| FTSE EPRA/NAREIT Developed Europe                                                    | 0.30                 | 0.05                  | 0.20                  | 0.01                   |
| FTSE EPRA/NAREIT Eurozone Capped                                                     | 0.25                 | 0.10                  | 0.12                  | 0.01                   |
| JPM ESG EMBI Global Diversified Composite                                            | 2.00                 | 1.50                  | 0.37                  | 0.00                   |
| JPM ESG EMU Government Bond IG (formerly Bloomberg Barclays Euro Aggregate Treasury) | 0.25                 | 0.10                  | 0.00                  | 0.00                   |
| JPM ESG EMU Government Bond IG 3-5Y                                                  | 0.25                 | 0.10                  | 0.00                  | 0.00                   |
| JPM ESG Green Social & Sustainability IG EUR Bond                                    | 1.50                 | 1.00                  | 0.16                  | 0.11                   |
| Low Carbon 100 Europe PAB®                                                           | 0.30                 | 0.06                  | 0.19                  | 0.01                   |
| Low Carbon 100 Eurozone PAB                                                          | 0.25                 | 0.06                  | 0.15                  | 0.00                   |
| Low Carbon 300 World PAB                                                             | 0.20                 | 0.10                  | 0.06                  | 0.00                   |
| Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)                        | 1.50                 | 1.00                  | 0.18                  | 0.00                   |
| MSCI China Select SRI S-Series 10% Capped                                            | 0.30                 | 0.30                  | 0.11                  | 0.11                   |
| MSCI Emerging ESG Filtered Min TE                                                    | 0.30                 | 0.30                  | 0.20                  | 0.20                   |
| MSCI Emerging SRI S-Series PAB 5% Capped                                             | 0.30                 | 0.30                  | 0.20                  | 0.20                   |
| MSCI EMU ESG Filtered Min TE                                                         | 0.25                 | 0.05                  | 0.15                  | 0.00                   |
| MSCI EMU SRI S-Series PAB 5% Capped                                                  | 0.25                 | 0.05                  | 0.17                  | 0.00                   |
| MSCI Europe ESG Filtered Min TE                                                      | 0.30                 | 0.05                  | 0.19                  | 0.00                   |
| MSCI Europe Small Caps SRI S-Series PAB 5% Capped                                    | 0.35                 | 0.05                  | 0.03                  | 0.00                   |
| MSCI Europe SRI S-Series PAB 5% Capped                                               | 0.30                 | 0.05                  | 0.20                  | 0.00                   |
| MSCI Japan ESG Filtered Min TE                                                       | 0.05                 | 0.05                  | 0.00                  | 0.00                   |
| MSCI Japan SRI S-Series PAB 5% Capped                                                | 0.05                 | 0.05                  | 0.00                  | 0.00                   |
| MSCI North America ESG Filtered Min TE                                               | 0.05                 | 0.05                  | 0.00                  | 0.00                   |
| MSCI Pacific ex Japan ESG Filtered Min TE                                            | 0.15                 | 0.15                  | 0.04                  | 0.04                   |
| MSCI USA SRI S-Series PAB 5% Capped                                                  | 0.05                 | 0.05                  | 0.00                  | 0.00                   |
| MSCI World SRI S-Series PAB 5% Capped                                                | 0.10                 | 0.10                  | 0.05                  | 0.00                   |

## Notes to the financial statements at 30/06/2022

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

Management fees are calculated 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 asset managers and also distributors in connection with the marketing of the Company's stock.

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

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

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

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

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

No management fee is charged for the "Track X" category.

| Sub-fund                                                                             | UCITS ETF | Track Classic | Track I | Track I Plus | Track Privilege |
|--------------------------------------------------------------------------------------|-----------|---------------|---------|--------------|-----------------|
| € Corp Bond SRI Fossil Free                                                          | 0.08%     | N/A           | 0.02%   | N/A          | 0.03%           |
| € Corp Bond SRI Fossil Free 1-3Y                                                     | 0.08%     | N/A           | 0.08%   | N/A          | 0.08%           |
| € Corp Bond SRI Fossil Free 3-5Y                                                     | 0.08%     | N/A           | 0.08%   | N/A          | 0.08%           |
| € High Yield SRI Fossil Free                                                         | 0.13%     | 0.65%         | 0.13%   | 0.12%        | 0.13%           |
| ECPI Circular Economy Leaders                                                        | 0.18%     | 0.65%         | 0.18%   | N/A          | 0.18%           |
| ECPI Global ESG Blue Economy                                                         | 0.18%     | 0.65%         | 0.18%   | 0.05%        | 0.18%           |
| ECPI Global ESG Hydrogen Economy (launched on 4 February 2022)                       | 0.18%     | 0.65%         | 0.18%   | N/A          | 0.18%           |
| ECPI Global ESG Infrastructure                                                       | 0.18%     | 0.60%         | N/A     | N/A          | 0.18%           |
| ECPI Global ESG Med Tech                                                             | 0.18%     | 0.65%         | 0.18%   | N/A          | 0.18%           |
| Energy & Metals Enhanced Roll                                                        | 0.26%     | N/A           | N/A     | N/A          | N/A             |
| ESG Dividend Europe                                                                  | 0.18%     | N/A           | N/A     | N/A          | N/A             |
| ESG Growth Europe                                                                    | 0.18%     | 0.65%         | 0.18%   | N/A          | 0.18%           |
| ESG Low Vol Europe                                                                   | 0.18%     | N/A           | N/A     | N/A          | N/A             |
| ESG Low Vol US                                                                       | 0.18%     | N/A           | N/A     | N/A          | N/A             |
| ESG Momentum Europe                                                                  | 0.18%     | N/A           | N/A     | N/A          | N/A             |
| ESG Quality Europe                                                                   | 0.18%     | N/A           | N/A     | N/A          | N/A             |
| ESG Value Europe                                                                     | 0.18%     | N/A           | N/A     | N/A          | N/A             |
| FTSE EPRA Nareit Developed Europe ex UK Green CTB                                    | 0.28%     | N/A           | 0.28%   | N/A          | 0.28%           |
| FTSE EPRA Nareit Global Developed Green CTB                                          | 0.28%     | 0.65%         | 0.28%   | N/A          | 0.28%           |
| FTSE EPRA/NAREIT Developed Europe                                                    | 0.28%     | N/A           | N/A     | N/A          | N/A             |
| FTSE EPRA/NAREIT Eurozone Capped                                                     | 0.28%     | N/A           | N/A     | N/A          | N/A             |
| JPM ESG EMBI Global Diversified Composite                                            | 0.16%     | 0.50%         | 0.07%   | N/A          | 0.08%           |
| JPM ESG EMU Government Bond IG (formerly Bloomberg Barclays Euro Aggregate Treasury) | 0.03%     | 0.50%         | 0.02%   | N/A          | 0.03%           |
| JPM ESG EMU Government Bond IG 3-5Y                                                  | 0.03%     | 0.50%         | 0.03%   | N/A          | 0.03%           |
| JPM ESG Green Social & Sustainability IG EUR Bond                                    | 0.13%     | N/A           | 0.13%   | N/A          | 0.13%           |
| Low Carbon 100 Europe PAB®                                                           | 0.18%     | N/A           | N/A     | N/A          | N/A             |
| Low Carbon 100 Eurozone PAB                                                          | 0.18%     | 0.65%         | 0.18%   | 0.05%        | 0.18%           |
| Low Carbon 300 World PAB                                                             | 0.18%     | 0.65%         | 0.18%   | 0.05%        | 0.18%           |

## Notes to the financial statements at 30/06/2022

| Sub-fund                                                      | UCITS ETF | Track Classic        | Track I | Track I Plus | Track Privilege |
|---------------------------------------------------------------|-----------|----------------------|---------|--------------|-----------------|
| Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged) | 0.08%     | 0.50%                | 0.02%   | 0.01%        | 0.03%           |
| MSCI China Select SRI S-Series 10% Capped                     | 0.18%     | 0.65%                | 0.18%   | 0.05%        | 0.18%           |
| MSCI Emerging ESG Filtered Min TE                             | 0.13%     | 0.60%                | 0.13%   | N/A          | 0.13%           |
| MSCI Emerging SRI S-Series PAB 5% Capped                      | 0.18%     | 0.60%                | 0.18%   | 0.05%        | 0.18%           |
| MSCI EMU ESG Filtered Min TE                                  | 0.03%     | 0.60%                | 0.03%   | N/A          | 0.03%           |
| MSCI EMU SRI S-Series PAB 5% Capped                           | 0.13%     | 0.65%                | 0.13%   | 0.05%        | 0.13%           |
| MSCI Europe ESG Filtered Min TE                               | 0.03%     | 0.60%                | 0.03%   | N/A          | 0.03%           |
| MSCI Europe Small Caps SRI S-Series PAB 5% Capped             | 0.13%     | 0.60%                | N/A     | 0.05%        | 0.08%           |
| MSCI Europe SRI S-Series PAB 5% Capped                        | 0.13%     | 0.60%                | 0.13%   | 0.05%        | 0.13%           |
| MSCI Japan ESG Filtered Min TE                                | 0.03%     | 0.60%                | 0.03%   | N/A          | 0.03%           |
| MSCI Japan SRI S-Series PAB 5% Capped                         | 0.13%     | 0.60%                | 0.13%   | 0.05%        | 0.13%           |
| MSCI North America ESG Filtered Min TE                        | 0.03%     | 0.60%                | 0.03%   | N/A          | 0.03%           |
| MSCI Pacific ex Japan ESG Filtered Min TE                     | 0.03%     | 0.60%                | 0.03%   | N/A          | 0.03%           |
| MSCI USA SRI S-Series PAB 5% Capped                           | 0.13%     | 0.60% <sup>(1)</sup> | 0.13%   | 0.05%        | 0.13%           |
| MSCI World SRI S-Series PAB 5% Capped                         | 0.13%     | 0.60%                | 0.12%   | 0.05%        | 0.08%           |

A sub-fund may not invest in a UCITS, or other UCI (underlying), with a management fee exceeding 3% per annum.

<sup>(1)</sup>Until 30 May 2022:0.33%

## Note 4 - Other fees

Fee serving to cover notably the following services:

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

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

## Note 5 - Taxes

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

- a) sub-funds with the exclusive objective of collective investment in money market instruments and deposits with credit institutions;

## Notes to the financial statements at 30/06/2022

- b) sub-funds with the exclusive objective of collective investment with credit institutions;
- c) sub-funds, categories or classes reserved for Institutional Investors, Managers and UCIs.

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

- a) the value of assets represented by units or shares in other UCIs, provided that these units, or shares have already been subject to the “*taxe d’abonnement*”;
- b) sub-funds, categories and/or classes:
  - (i) whose securities are reserved for Institutional Investors, Managers, or UCIs and
  - (ii) whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions, and
  - (iii) whose weighted residual portfolio maturity does not exceed 90 days, and
  - (iv) that have obtained the highest possible rating from a recognised rating agency;
- c) sub-funds, 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 recognized and open to the public, and
  - (ii) whose exclusive object is to replicate the performance of one or several indices.

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

## Note 6 - Dividends

During the financial period ended 30 June 2022, the following dividends were paid.

| Sub-fund                          | Class                             | Currency | Dividend per share | Ex-date    | Payment Date |
|-----------------------------------|-----------------------------------|----------|--------------------|------------|--------------|
| FTSE EPRA/NAREIT Developed Europe | UCITS ETF QD - Distribution       | EUR      | 0.03               | 28/02/2022 | 02/03/2022   |
| FTSE EPRA/NAREIT Developed Europe | UCITS ETF QD H EUR - Distribution | EUR      | 0.03               | 28/02/2022 | 02/03/2022   |
| FTSE EPRA/NAREIT Eurozone Capped  | UCITS ETF QD - Distribution       | EUR      | 0.02               | 28/02/2022 | 02/03/2022   |
| € Corp Bond SRI Fossil Free       | Track X - Distribution            | EUR      | 1 239.37           | 28/04/2022 | 02/05/2022   |
| € Corp Bond SRI Fossil Free       | Track Privilege - Distribution    | EUR      | 1.22               | 28/04/2022 | 02/05/2022   |
| € Corp Bond SRI Fossil Free 1-3Y  | Track Privilege - Distribution    | EUR      | 0.95               | 28/04/2022 | 02/05/2022   |
| € Corp Bond SRI Fossil Free 1-3Y  | Track X - Distribution            | EUR      | 948.58             | 28/04/2022 | 02/05/2022   |
| € Corp Bond SRI Fossil Free 1-3Y  | UCITS ETF - Distribution          | EUR      | 0.09               | 28/04/2022 | 02/05/2022   |
| € Corp Bond SRI Fossil Free 3-5Y  | Track Privilege - Distribution    | EUR      | 1.11               | 28/04/2022 | 02/05/2022   |
| € Corp Bond SRI Fossil Free 3-5Y  | Track X - Distribution            | EUR      | 1 115.71           | 28/04/2022 | 02/05/2022   |
| € Corp Bond SRI Fossil Free 3-5Y  | UCITS ETF - Distribution          | EUR      | 0.11               | 28/04/2022 | 02/05/2022   |

## Notes to the financial statements at 30/06/2022

| Sub-fund                                                                             | Class                          | Currency | Dividend per share | Ex-date    | Payment Date |
|--------------------------------------------------------------------------------------|--------------------------------|----------|--------------------|------------|--------------|
| € High Yield SRI Fossil Free                                                         | Track Privilege - Distribution | EUR      | 3.43               | 28/04/2022 | 02/05/2022   |
| € High Yield SRI Fossil Free                                                         | Track X - Distribution         | EUR      | 3 438.25           | 28/04/2022 | 02/05/2022   |
| € High Yield SRI Fossil Free                                                         | Track I - Distribution         | EUR      | 3.43               | 28/04/2022 | 02/05/2022   |
| € High Yield SRI Fossil Free                                                         | UCITS ETF - Distribution       | EUR      | 0.34               | 28/04/2022 | 02/05/2022   |
| ECPI Global ESG Blue Economy                                                         | Track X - Distribution         | EUR      | 3 361.21           | 28/04/2022 | 02/05/2022   |
| ECPI Global ESG Infrastructure                                                       | Track Privilege - Distribution | EUR      | 3.39               | 28/04/2022 | 02/05/2022   |
| ESG Low Vol Europe                                                                   | UCITS ETF - Distribution       | EUR      | 3.48               | 28/04/2022 | 02/05/2022   |
| ESG Low Vol US                                                                       | UCITS ETF - Distribution       | EUR      | 2.01               | 28/04/2022 | 02/05/2022   |
| ESG Momentum Europe                                                                  | UCITS ETF - Distribution       | EUR      | 2.55               | 28/04/2022 | 02/05/2022   |
| ESG Quality Europe                                                                   | UCITS ETF - Distribution       | EUR      | 3.44               | 28/04/2022 | 02/05/2022   |
| ESG Value Europe                                                                     | UCITS ETF - Distribution       | EUR      | 3.43               | 28/04/2022 | 02/05/2022   |
| JPM ESG EMBI Global Diversified Composite                                            | Track Privilege - Distribution | USD      | 4.65               | 28/04/2022 | 02/05/2022   |
| JPM ESG EMBI Global Diversified Composite                                            | Track X - Distribution         | USD      | 4 580.37           | 28/04/2022 | 02/05/2022   |
| JPM ESG EMBI Global Diversified Composite                                            | Track IH EUR - Distribution    | EUR      | 4.92               | 28/04/2022 | 02/05/2022   |
| JPM ESG EMU Government Bond IG (formerly Bloomberg Barclays Euro Aggregate Treasury) | Track Privilege - Distribution | EUR      | 2.68               | 28/04/2022 | 02/05/2022   |
| JPM ESG EMU Government Bond IG 3-5Y                                                  | Track Privilege - Distribution | EUR      | 2.19               | 28/04/2022 | 02/05/2022   |
| JPM ESG EMU Government Bond IG 3-5Y                                                  | Track X - Distribution         | EUR      | 2 196.11           | 28/04/2022 | 02/05/2022   |
| MSCI China Select SRI S-Series 10% Capped                                            | Track X - Distribution         | USD      | 1 735.37           | 28/04/2022 | 02/05/2022   |
| MSCI Emerging ESG Filtered Min TE                                                    | Track X - Distribution         | USD      | 2 793.00           | 28/04/2022 | 02/05/2022   |
| MSCI Emerging SRI S-Series PAB 5% Capped                                             | Track X - Distribution         | USD      | 2 810.70           | 28/04/2022 | 02/05/2022   |
| MSCI Emerging SRI S-Series PAB 5% Capped                                             | UCITS ETF EUR - Distribution   | EUR      | 2.86               | 28/04/2022 | 02/05/2022   |
| MSCI EMU ESG Filtered Min TE                                                         | Track X - Distribution         | EUR      | 1 075.19           | 28/04/2022 | 02/05/2022   |
| MSCI Europe ESG Filtered Min TE                                                      | Track Privilege - Distribution | EUR      | 3.76               | 28/04/2022 | 02/05/2022   |
| MSCI Europe SRI S-Series PAB 5% Capped                                               | Track X - Distribution         | EUR      | 3 659.74           | 28/04/2022 | 02/05/2022   |
| MSCI Europe SRI S-Series PAB 5% Capped                                               | UCITS ETF - Distribution       | EUR      | 0.81               | 28/04/2022 | 02/05/2022   |
| MSCI Japan ESG Filtered Min TE                                                       | Track Privilege - Distribution | EUR      | 3.37               | 28/04/2022 | 02/05/2022   |
| MSCI Japan ESG Filtered Min TE                                                       | Track X - Distribution         | EUR      | 2 881.68           | 28/04/2022 | 02/05/2022   |

## Notes to the financial statements at 30/06/2022

| Sub-fund                                                                         | Class                             | Currency | Dividend per share | Ex-date    | Payment Date |
|----------------------------------------------------------------------------------|-----------------------------------|----------|--------------------|------------|--------------|
| MSCI Japan SRI S-Series PAB 5% Capped                                            | Track X - Distribution            | EUR      | 2 974.70           | 28/04/2022 | 02/05/2022   |
| MSCI Japan SRI S-Series PAB 5% Capped                                            | UCITS ETF - Distribution          | EUR      | 0.59               | 28/04/2022 | 02/05/2022   |
| MSCI North America ESG Filtered Min TE                                           | Track Privilege - Distribution    | EUR      | 3.39               | 28/04/2022 | 02/05/2022   |
| MSCI Pacific ex Japan ESG Filtered Min TE (formerly MSCI Pacific ex Japan ex CW) | Track Privilege - Distribution    | EUR      | 4.70               | 28/04/2022 | 02/05/2022   |
| MSCI USA SRI S-Series PAB 5% Capped                                              | Track Classic - Distribution      | USD      | 4.01               | 28/04/2022 | 02/05/2022   |
| MSCI USA SRI S-Series PAB 5% Capped                                              | Track X - Distribution            | USD      | 2 930.34           | 28/04/2022 | 02/05/2022   |
| MSCI USA SRI S-Series PAB 5% Capped                                              | UCITS ETF EUR - Distribution      | EUR      | 0.32               | 28/04/2022 | 02/05/2022   |
| MSCI World SRI S-Series PAB 5% Capped                                            | Track Privilege - Distribution    | USD      | 2.92               | 28/04/2022 | 02/05/2022   |
| MSCI World SRI S-Series PAB 5% Capped                                            | Track X - Distribution            | USD      | 3 101.46           | 28/04/2022 | 02/05/2022   |
| FTSE EPRA/NAREIT Developed Europe ex UK Green CTB                                | Track X - Distribution            | EUR      | 1 673.52           | 31/05/2022 | 02/06/2022   |
| FTSE EPRA/NAREIT Developed Europe                                                | UCITS ETF QD - Distribution       | EUR      | 0.08               | 31/05/2022 | 02/06/2022   |
| FTSE EPRA/NAREIT Developed Europe                                                | UCITS ETF QD H EUR - Distribution | EUR      | 0.08               | 31/05/2022 | 02/06/2022   |
| FTSE EPRA/NAREIT Eurozone Capped                                                 | UCITS ETF QD - Distribution       | EUR      | 0.07               | 31/05/2022 | 02/06/2022   |

**Note 7 - 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 8 - Exchange rates**

The exchange rates used for consolidation and for the conversion of share classes denominated in a currency other than the reference currency of the relevant sub-fund as at 30 June 2022 were the following:

|         |              |
|---------|--------------|
| EUR 1 = | CHF 1.00090  |
| EUR 1 = | GBP 0.86080  |
| EUR 1 = | NOK 10.32875 |
| EUR 1 = | USD 1.04545  |

## Notes to the financial statements at 30/06/2022

**Note 9 - Futures contracts**

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

***Low Carbon 100 Europe PAB®***

| Currency | Quantity | Purchase/<br>Sale | Description       | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|-------------------|------------|---------------------|----------------------------------------------|
| EUR      | 55       | P                 | STOXX 50 - FUTURE | 16/09/2022 | 1 886 500           | 23 650                                       |
|          |          |                   |                   |            | <b>Total:</b>       | <b>23 650</b>                                |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 133 530 EUR.

***MSCI EMU ESG Filtered Min TE***

| Currency | Quantity | Purchase/<br>Sale | Description            | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|------------------------|------------|---------------------|----------------------------------------------|
| EUR      | 31       | P                 | EURO STOXX 50 - FUTURE | 16/09/2022 | 1 066 710           | (6 540)                                      |
|          |          |                   |                        |            | <b>Total:</b>       | <b>(6 540)</b>                               |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 113 218 EUR.

***MSCI EMU SRI S-Series PAB 5% Capped***

| Currency | Quantity | Purchase/<br>Sale | Description            | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|------------------------|------------|---------------------|----------------------------------------------|
| EUR      | 112      | P                 | EURO STOXX 50 - FUTURE | 16/09/2022 | 3 853 920           | (23 570)                                     |
|          |          |                   |                        |            | <b>Total:</b>       | <b>(23 570)</b>                              |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 409 011 EUR.

***MSCI Europe ESG Filtered Min TE***

| Currency | Quantity | Purchase/<br>Sale | Description       | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|-------------------|------------|---------------------|----------------------------------------------|
| EUR      | 47       | P                 | STOXX 50 - FUTURE | 16/09/2022 | 1 612 100           | 9 280                                        |
|          |          |                   |                   |            | <b>Total:</b>       | <b>9 280</b>                                 |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 125 037 EUR.

## Notes to the financial statements at 30/06/2022

**MSCI Europe SRI S-Series PAB 5% Capped**

| Currency | Quantity | Purchase/<br>Sale | Description       | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|-------------------|------------|---------------------|----------------------------------------------|
| EUR      | 5        | P                 | STOXX 50 - FUTURE | 16/09/2022 | 171 500             | (2 700)                                      |
| EUR      | 343      | P                 | STOXX 50 - FUTURE | 16/09/2022 | 11 764 900          | 106 090                                      |
|          |          |                   |                   |            | <b>Total:</b>       | <b>103 390</b>                               |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 891 308 EUR.

**MSCI Japan ESG Filtered Min TE**

| Currency | Quantity | Purchase/<br>Sale | Description      | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|------------------|------------|---------------------|----------------------------------------------|
| JPY      | 19       | P                 | NIKKEI 225 (OSE) | 08/09/2022 | 3 528 981           | (88 784)                                     |
|          |          |                   |                  |            | <b>Total:</b>       | <b>(88 784)</b>                              |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 169 049 EUR.

**MSCI Japan SRI S-Series PAB 5% Capped**

| Currency | Quantity | Purchase/<br>Sale | Description      | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|------------------|------------|---------------------|----------------------------------------------|
| JPY      | 30       | P                 | NIKKEI 225 (OSE) | 08/09/2022 | 5 572 076           | 31 824                                       |
|          |          |                   |                  |            | <b>Total:</b>       | <b>31 824</b>                                |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 177 287 EUR.

**MSCI North America ESG Filtered Min TE**

| Currency | Quantity | Purchase/<br>Sale | Description           | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|-----------------------|------------|---------------------|----------------------------------------------|
| USD      | 6        | P                 | S&P 500 E-MINI FUTURE | 16/09/2022 | 1 087 426           | 14 073                                       |
|          |          |                   |                       |            | <b>Total:</b>       | <b>14 073</b>                                |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 43 103 EUR.

**MSCI Pacific ex Japan ESG Filtered Min TE**

| Currency | Quantity | Purchase/<br>Sale | Description              | Maturity   | Nominal<br>(in EUR) | Net<br>unrealised<br>gain/(loss)<br>(in EUR) |
|----------|----------|-------------------|--------------------------|------------|---------------------|----------------------------------------------|
| AUD      | 8        | P                 | S&P/ASX 200 INDEX (AS51) | 15/09/2022 | 854 603             | (35 699)                                     |
|          |          |                   |                          |            | <b>Total:</b>       | <b>(35 699)</b>                              |

As at 30 June 2022, the cash margin balance in relation to futures amounted to 99 332 EUR.

## Notes to the financial statements at 30/06/2022

**Clearers for Futures contracts:**

BNP Paribas Paris

BNP Paribas Securities Services Luxembourg

**Note 10 - Forward foreign exchange contracts**

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

***Energy & Metals Enhanced Roll***

| Currency                     | Purchase amount | Currency | Sale amount |
|------------------------------|-----------------|----------|-------------|
| EUR                          | 125 260 508     | EUR      | 14 900 000  |
| USD                          | 15 707 514      | USD      | 132 151 011 |
| Net unrealised loss (in USD) |                 |          | (959 169)   |

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

***FTSE EPRA/NAREIT Developed Europe***

| Currency                     | Purchase amount | Currency | Sale amount |
|------------------------------|-----------------|----------|-------------|
| CHF                          | 10 410          | CHF      | 343 540     |
| EUR                          | 2 479 202       | EUR      | 238 000     |
| GBP                          | 115 507         | GBP      | 1 300 738   |
| SEK                          | 1 010 211       | SEK      | 6 614 218   |
| Net unrealised gain (in EUR) |                 |          | 9 612       |

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

***JPM ESG EMBI Global Diversified Composite***

| Currency                     | Purchase amount | Currency | Sale amount |
|------------------------------|-----------------|----------|-------------|
| CHF                          | 15 916 000      | CHF      | 504 000     |
| EUR                          | 425 408 062     | EUR      | 29 840 000  |
| USD                          | 31 634 637      | USD      | 464 930 447 |
| Net unrealised loss (in USD) |                 |          | (3 250 692) |

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

***Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged)***

| Currency                     | Purchase amount | Currency | Sale amount |
|------------------------------|-----------------|----------|-------------|
| NOK                          | 1 798 820 220   | EUR      | 45 167 393  |
| USD                          | 61 532 261      | GBP      | 8 004 138   |
|                              |                 | NOK      | 30 000 000  |
|                              |                 | USD      | 186 188 071 |
| Net unrealised loss (in USD) |                 |          | (2 544 981) |

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

***MSCI Japan ESG Filtered Min TE***

| Currency                     | Purchase amount | Currency | Sale amount    |
|------------------------------|-----------------|----------|----------------|
| EUR                          | 191 541 266     | EUR      | 1 219 200      |
| JPY                          | 169 672 040     | JPY      | 27 089 259 555 |
| Net unrealised gain (in EUR) |                 |          | 805 188        |

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

***MSCI Japan SRI S-Series PAB 5% Capped***

| Currency                     | Purchase amount | Currency | Sale amount    |
|------------------------------|-----------------|----------|----------------|
| EUR                          | 103 604 677     | JPY      | 14 658 143 379 |
| Net unrealised gain (in EUR) |                 |          | 409 720        |

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

## Notes to the financial statements at 30/06/2022

**MSCI North America ESG Filtered Min TE**

| Currency | Purchase amount | Currency                            | Sale amount    |
|----------|-----------------|-------------------------------------|----------------|
| CAD      | 7 264           | CAD                                 | 79 848         |
| EUR      | 822 317         | EUR                                 | 86 700         |
| USD      | 84 850          | USD                                 | 805 280        |
|          |                 | <b>Net unrealised loss (in EUR)</b> | <b>(6 631)</b> |

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

**MSCI USA SRI S-Series PAB 5% Capped**

| Currency | Purchase amount | Currency                            | Sale amount      |
|----------|-----------------|-------------------------------------|------------------|
| EUR      | 39 241 100      | EUR                                 | 2 248 800        |
| USD      | 2 351 507       | USD                                 | 41 369 840       |
|          |                 | <b>Net unrealised loss (in USD)</b> | <b>(308 516)</b> |

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

**MSCI World SRI S-Series PAB 5% Capped**

| Currency | Purchase amount | Currency                            | Sale amount      |
|----------|-----------------|-------------------------------------|------------------|
| AUD      | 282 276         | AUD                                 | 7 189 134        |
| CAD      | 475 604         | CAD                                 | 10 848 501       |
| EUR      | 136 571 929     | EUR                                 | 11 009 600       |
| GBP      | 415 759         | GBP                                 | 4 750 740        |
| JPY      | 83 554 005      | JPY                                 | 1 512 341 999    |
| USD      | 9 831 566       | USD                                 | 113 413 685      |
|          |                 | <b>Net unrealised loss (in USD)</b> | <b>(773 814)</b> |

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

**Counterparties to Forward foreign exchange contracts:**

Bank of America Securities Europe  
 Barclays Bank Ireland Plc  
 BNP Paribas Paris  
 Goldman Sachs International London  
 JP Morgan  
 Société Générale

## Notes to the financial statements at 30/06/2022

## Note 11 - Swaps

## 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.

## Energy &amp; Metals Enhanced Roll

| Nominal     | % of net assets engaged | Counterparty                          | Currency | Maturity   | Sub-fund paid                       | Sub-fund received                             |
|-------------|-------------------------|---------------------------------------|----------|------------|-------------------------------------|-----------------------------------------------|
| 135 349 298 | 18.41%                  | BNP PARIBAS PARIS, FRANCE             | USD      | 23/08/2022 | PERFORMANCE OF BASKET SHARES*       | LIBOR 3M +SPREAD                              |
| 287 000 002 | 39.03%                  | BNP PARIBAS SA, FRANCE                | USD      | 03/05/2023 | PERFORMANCE OF BASKET SHARES*       | US SOFR compounded + SPREAD                   |
| 829 828 764 | 112.86%                 | BNP PARIBAS PARIS, FRANCE             | USD      | 12/01/2023 | US AUCTION TBILL 3M + SPREAD        | BNP Paribas Energy Metals Enhanced Roll index |
| 340 000 015 | 46.24%                  | SOCIÉTÉ GÉNÉRALE HONG KONG, HONG-KONG | USD      | 01/02/2023 | PERFORMANCE OF BASKET SHARES*       | US SOFR compounded + SPREAD                   |
|             |                         |                                       |          |            | <b>Net unrealised loss (in USD)</b> | <b>(4 552 890)</b>                            |

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

|                        |                              |                               |
|------------------------|------------------------------|-------------------------------|
| ADIDAS AG              | COMMERZBANK AG               | NETFLIX INC                   |
| ADOBE SYSTEMS INC      | COVESTRO AG                  | NN GROUP NV - W/I             |
| ADVANCED MICRO DEVICES | DAI-ICHI LIFE HOLDINGS INC   | NORFOLK SOUTHERN CORP         |
| ALPHABET INC - A       | DELTA AIR LINES INC          | PAYPAL HOLDINGS INC - W/I     |
| AMAZON.COM INC         | DEUTSCHE BANK AG - REG       | RAIFFEISEN BANK INTERNATIONAL |
| AMGEN INC              | ENGIE                        | RHEINMETALL AG                |
| ANSYS INC              | GEA GROUP AG                 | SALESFORCE.COM INC            |
| APPLE INC              | GENERAL MOTORS CO            | SANOFI AVENTIS                |
| APTIV PLC              | HELLA KGAA HUECK & CO        | SIEMENS AG - REG              |
| AUTODESK INC           | IDEXX LABORATORIES INC       | STELLANTIS NV                 |
| BANCO BPM SPA          | ILLUMINA INC                 | SYNOPSIS INC                  |
| BAWAG GROUP AG         | INTUITIVE SURGICAL INC       | TESLA INC                     |
| BAYER AG - REG         | IQVIA HOLDINGS INC           | TOTAL SA                      |
| BIOGEN INC             | JAPAN EXCHANGE GROUP INC     | TRUIST FINANCIAL CORP         |
| BNP PARIBAS            | KEYSIGHT TECHNOLOGIES IN-W/I | UCB SA                        |
| BOOKING HOLDINGS INC   | KLA TENCOR CORP              | UNITED RENTALS INC            |
| BOSTON SCIENTIFIC CORP | KONINKLIJKE KPN NV           | UPM-KYMMENE OYJ               |
| CBRE GROUP INC - A     | MICROSOFT CORP               | WOLTERS KLUWER                |
| CENTENE CORP           | MODERNA INC                  |                               |

## Notes to the financial statements at 30/06/2022

**ESG Dividend Europe**

| Nominal    | % of net assets engaged | Counterparty           | Currency | Maturity   | Sub-fund paid                         | Sub-fund received                                 |
|------------|-------------------------|------------------------|----------|------------|---------------------------------------|---------------------------------------------------|
| 12 538 665 | 111.37%                 | BNP PARIBAS SA, FRANCE | EUR      | 07/12/2022 | Ester Capi (EUR) RI 360 Days + SPREAD | BNP Paribas High Dividend Europe Equity ESG index |
| 12 206 327 | 108.42%                 | BNP PARIBAS SA, FRANCE | EUR      | 31/08/2022 | PERFORMANCE OF BASKET SHARES*         | Ester Capi (EUR) RI 360 Days + SPREAD             |
|            |                         |                        |          |            | <b>Net unrealised gain (in EUR)</b>   | <b>262 660</b>                                    |

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

|                        |                        |                         |
|------------------------|------------------------|-------------------------|
| AGEAS                  | EUROAPI SASU           | ORION OYJ - B           |
| ALFA LAVAL AB          | FRESENIUS SE & CO KGAA | SANOFI AVENTIS          |
| AXA SA                 | HEXPOL AB              | SIEMENS HEALTHINEERS AG |
| BNP PARIBAS            | KONE OYJ - B           | SOCIETE GENERALE SA     |
| BOUYGUES SA            | KONINKLIJKE PHILIPS NV | STELLANTIS NV           |
| CREDIT AGRICOLE SA     | MICHELIN (CGDE)        | STORA ENSO OYJ - R      |
| DEUTSCHE POST AG - REG | NORDEA BANK ABP        | TELE2 AB - B            |
| E.ON SE                | ORANGE                 | UCB SA                  |

**ESG Growth Europe**

| Nominal   | % of net assets engaged | Counterparty           | Currency | Maturity   | Sub-fund paid                       | Sub-fund received                     |
|-----------|-------------------------|------------------------|----------|------------|-------------------------------------|---------------------------------------|
| 1 259 374 | 106.19%                 | BNP PARIBAS SA, FRANCE | EUR      | 24/11/2022 | ESTER + SPREAD                      | BNP Paribas Growth Europe ESG Index   |
| 1 178 494 | 99.37%                  | BNP PARIBAS SA, FRANCE | EUR      | 24/04/2023 | PERFORMANCE OF BASKET SHARES*       | Ester Capi (EUR) RI 360 Days + SPREAD |
|           |                         |                        |          |            | <b>Net unrealised gain (in EUR)</b> | <b>91 098</b>                         |

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

|                        |                               |                           |
|------------------------|-------------------------------|---------------------------|
| AIR LIQUIDE SA         | ENI S.P.A.                    | SNAM SPA                  |
| ASSA ABLOY AB - B      | INTESA SANPAOLO               | SOCIETE GENERALE SA       |
| ASSICURAZIONI GENERALI | INVESTOR AB-B SHS             | SVENSKA HANDELSBANKEN - A |
| BNP PARIBAS            | MICHELIN (CGDE)               | TELIA CO AB               |
| BOLIDEN AB             | SAMHALLSBYGGNADSBOLAGET I N O | TOTAL SA                  |
| DANONE                 | SANOFI AVENTIS                | UNICREDIT S.P.A.          |
| ELECTROLUX AB-B        | SCHNEIDER ELECTRIC SE         | VINCI SA                  |
| ENEL S.P.A.            | SIEMENS AG - REG              |                           |

## Notes to the financial statements at 30/06/2022

**ESG Low Vol Europe**

| Nominal     | % of net assets engaged | Counterparty           | Currency | Maturity   | Sub-fund paid                               | Sub-fund received                           |
|-------------|-------------------------|------------------------|----------|------------|---------------------------------------------|---------------------------------------------|
| 105 330 444 | 107.41%                 | BNP PARIBAS SA, FRANCE | EUR      | 07/12/2022 | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD | BNP Paribas Low<br>Vol Europe ESG<br>Index  |
| 100 835 910 | 102.83%                 | BNP PARIBAS SA, FRANCE | EUR      | 12/06/2023 | PERFORMANCE<br>OF BASKET<br>SHARES*         | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD |
|             |                         |                        |          |            | <b>Net unrealised<br/>gain (in EUR)</b>     | <b>1 799 041</b>                            |

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

|                           |                                  |                     |
|---------------------------|----------------------------------|---------------------|
| AIR LIQUIDE SA            | KONINKLIJKE AHOLD<br>DELHAIZE NV | SIEMENS AG - REG    |
| AXA SA                    | KONINKLIJKE KPN NV               | SOCIETE GENERALE SA |
| BNP PARIBAS               | LOREAL                           | TELE2 AB - B        |
| BOLIDEN AB                | LVMH                             | TELIA CO AB         |
| COMPAGNIE DE SAINT GOBAIN | MICHELIN (CGDE)                  | TOTAL SA            |
| CREDIT AGRICOLE SA        | ORANGE                           | VALEO SA            |
| DANONE                    | SANOFI AVENTIS                   | VINCI SA            |
| EUROAPI SASU              | SECURITAS AB - B                 | VIVENDI             |

**ESG Low Vol US**

| Nominal    | % of net assets engaged | Counterparty           | Currency | Maturity   | Sub-fund paid                               | Sub-fund received                           |
|------------|-------------------------|------------------------|----------|------------|---------------------------------------------|---------------------------------------------|
| 11 191 209 | 97.14%                  | BNP PARIBAS SA, FRANCE | EUR      | 12/06/2023 | PERFORMANCE<br>OF BASKET<br>SHARES*         | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD |
| 11 965 722 | 103.86%                 | BNP PARIBAS SA, FRANCE | EUR      | 08/12/2022 | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD | BNP PARIBAS<br>Low VolUS ESG<br>Index       |
|            |                         |                        |          |            | <b>Net unrealised<br/>gain (in EUR)</b>     | <b>929 674</b>                              |

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

|                           |                        |                          |
|---------------------------|------------------------|--------------------------|
| AIR LIQUIDE SA            | FORTUM OYJ             | SAP SE                   |
| ASR NEDERLAND NV          | KBC GROEP NV           | SIEMENS HEALTHINEERS AG  |
| BOUYGUES SA               | KONINKLIJKE PHILIPS NV | SOCIETE GENERALE SA      |
| CNH INDUSTRIAL NV         | NOKIAN RENKAAT OYJ     | STELLANTIS NV            |
| COMPAGNIE DE SAINT GOBAIN | NORDEA BANK ABP        | STORA ENSO OYJ - R       |
| CREDIT AGRICOLE SA        | ORION OYJ - B          | TOTAL SA                 |
| DANONE                    | PROXIMUS               | UNIVERSAL MUSIC GROUP NV |
| DEUTSCHE LUFTHANSA - REG  | SAMPO OYJ - A          | VINCI SA                 |
| EUROAPI SASU              | SANOFI AVENTIS         | VOLKSWAGEN AG - PREF     |

## Notes to the financial statements at 30/06/2022

**ESG Momentum Europe**

| Nominal   | % of net assets engaged | Counterparty           | Currency | Maturity   | Sub-fund paid                               | Sub-fund received                           |
|-----------|-------------------------|------------------------|----------|------------|---------------------------------------------|---------------------------------------------|
| 2 732 375 | 108.96%                 | BNP PARIBAS SA, FRANCE | EUR      | 07/12/2022 | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD | BNP Paribas<br>Momentum<br>Europe ESG index |
| 2 547 954 | 101.61%                 | BNP PARIBAS SA, FRANCE | EUR      | 19/01/2023 | PERFORMANCE<br>OF BASKET<br>SHARES*         | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD |
|           |                         |                        |          |            | <b>Net unrealised<br/>gain (in EUR)</b>     | <b>35 502</b>                               |

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

|                           |                         |                          |
|---------------------------|-------------------------|--------------------------|
| AIR LIQUIDE SA            | FORTUM OYJ              | SOCIETE GENERALE SA      |
| ASR NEDERLAND NV          | KONINKLIJKE PHILIPS NV  | STELLANTIS NV            |
| BOUYGUES SA               | MERCK KGAA              | TOTAL SA                 |
| COMPAGNIE DE SAINT GOBAIN | NORDEA BANK ABP         | UNIVERSAL MUSIC GROUP NV |
| CREDIT AGRICOLE SA        | PROXIMUS                | UPM-KYMMENE OYJ          |
| DANONE                    | SANOFI AVENTIS          | VINCI SA                 |
| ELISA OYJ                 | SAP SE                  | VOLKSWAGEN AG - PREF     |
| EUROAPI SASU              | SIEMENS HEALTHINEERS AG | WOLTERS KLUWER           |

**ESG Quality Europe**

| Nominal    | % of net assets engaged | Counterparty           | Currency | Maturity   | Sub-fund paid                               | Sub-fund received                           |
|------------|-------------------------|------------------------|----------|------------|---------------------------------------------|---------------------------------------------|
| 81 243 120 | 108.35%                 | BNP PARIBAS SA, FRANCE | EUR      | 07/12/2022 | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD | BNP Paribas<br>Quality Europe<br>ESG Index  |
| 77 905 240 | 103.90%                 | BNP PARIBAS SA, FRANCE | EUR      | 12/06/2023 | PERFORMANCE<br>OF BASKET<br>SHARES*         | Ester Capi (EUR)<br>RI 360 Days +<br>SPREAD |
|            |                         |                        |          |            | <b>Net unrealised<br/>gain (in EUR)</b>     | <b>2 746 128</b>                            |

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

|                           |                                          |                         |
|---------------------------|------------------------------------------|-------------------------|
| AIR LIQUIDE SA            | EUROAPI SASU                             | SIEMENS AG - REG        |
| ASML HOLDING NV           | FORTUM OYJ                               | SIEMENS HEALTHINEERS AG |
| AXA SA                    | ING GROEP NV                             | SOCIETE GENERALE SA     |
| BNP PARIBAS               | KONINKLIJKE DSM NV                       | STELLANTIS NV           |
| BOUYGUES SA               | KONINKLIJKE KPN NV                       | TOTAL SA                |
| COMMERZBANK AG            | KONINKLIJKE PHILIPS NV                   | UPM-KYMMENE OYJ         |
| COMPAGNIE DE SAINT GOBAIN | MUENCHENER<br>RUECKVERSICHERUNG AG - REG | VALEO SA                |
| COVESTRO AG               | NOKIAN RENKAAT OYJ                       | VINCI SA                |
| CREDIT AGRICOLE SA        | NORDEA BANK ABP                          | WOLTERS KLUWER          |
| DANONE                    | SANOFI AVENTIS                           |                         |
| DEUTSCHE TELEKOM AG - REG | SES                                      |                         |

## Notes to the financial statements at 30/06/2022

*ESG Value Europe*

| Nominal    | % of net assets engaged | Counterparty                                 | Currency | Maturity   | Sub-fund paid                         | Sub-fund received                     |
|------------|-------------------------|----------------------------------------------|----------|------------|---------------------------------------|---------------------------------------|
| 68 000 000 | 96.57%                  | SOCIÉTÉ GÉNÉRALE SECURITIES SERVICES, FRANCE | EUR      | 18/08/2022 | PERFORMANCE OF BASKET SHARES*         | Ester Capi (EUR) RI 360 Days + SPREAD |
| 80 104 026 | 113.76%                 | BNP PARIBAS SA, FRANCE                       | EUR      | 07/12/2022 | Ester Capi (EUR) RI 360 Days + SPREAD | BNP Paribas Value europe ESG Index    |
|            |                         |                                              |          |            | <b>Net unrealised loss (in EUR)</b>   | <b>(7 916 588)</b>                    |

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

|                           |                    |                     |
|---------------------------|--------------------|---------------------|
| AEGON NV                  | DANONE             | SANOFI AVENTIS      |
| AIR LIQUIDE SA            | GEA GROUP AG       | SOCIETE GENERALE SA |
| AXA SA                    | KBC GROEP NV       | STELLANTIS NV       |
| BNP PARIBAS               | KONINKLIJKE KPN NV | TAG IMMOBILIEN AG   |
| BOUYGUES SA               | NN GROUP NV - W/I  | TOTAL SA            |
| COMMERZBANK AG            | NORDEA BANK ABP    | UPM-KYMMENE OYJ     |
| COMPAGNIE DE SAINT GOBAIN | QIAGEN N.V.        | VINCI SA            |
| CREDIT AGRICOLE SA        | SAMPO OYJ - A      | WOLTERS KLUWER      |

*MSCI Emerging ESG Filtered Min TE*

| Nominal     | % of net assets engaged | Counterparty           | Currency | Maturity   | Sub-fund paid                        | Sub-fund received                       |
|-------------|-------------------------|------------------------|----------|------------|--------------------------------------|-----------------------------------------|
| 140 854 685 | 102.57%                 | HSBC FRANCE, FRANCE    | USD      | 02/12/2022 | LIBOR 3M +SPREAD                     | MSCI Emerging ESG Filtered Min TE (NTR) |
| 128 000 000 | 93.21%                  | BNP PARIBAS SA, FRANCE | USD      | 03/05/2023 | PERFORMANCE OF THE BASKET OF SHARES* | US SOFR compounded + SPREAD             |
|             |                         |                        |          |            | <b>Net unrealised gain (in USD)</b>  | <b>980 526</b>                          |

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

|                            |                            |                               |
|----------------------------|----------------------------|-------------------------------|
| ADOBE SYSTEMS INC          | EDWARDS LIFESCIENCES CORP  | ORIX CORP                     |
| ADVANCED MICRO DEVICES     | EMERSON ELECTRIC CO        | PAYPAL HOLDINGS INC - W/I     |
| ALPHABET INC - A           | GENERAL MOTORS CO          | QUALCOMM INC                  |
| ALPHABET INC - C           | HOME DEPOT INC             | SALESFORCE.COM INC            |
| AMAZON.COM INC             | IQVIA HOLDINGS INC         | SUMITOMO REALTY & DEVELOPMENT |
| AMGEN INC                  | JAPAN EXCHANGE GROUP INC   | TESLA INC                     |
| APPLE INC                  | MARRIOTT INTERNATIONAL - A | THERMO FISHER SCIENTIFIC INC  |
| BANK OF AMERICA CORP       | MONSTER BEVERAGE CORP      | TJX COMPANIES INC             |
| CF INDUSTRIES HOLDINGS INC | NORFOLK SOUTHERN CORP      | TRUIST FINANCIAL CORP         |
| COSTCO WHOLESALE CORP      | NVIDIA CORP                |                               |

## Notes to the financial statements at 30/06/2022

*MSCI Emerging SRI S-Series PAB 5% Capped*

| Nominal     | % of net assets engaged | Counterparty                              | Currency | Maturity   | Sub-fund paid                       | Sub-fund received                                                     |
|-------------|-------------------------|-------------------------------------------|----------|------------|-------------------------------------|-----------------------------------------------------------------------|
| 530 000 003 | 64.33%                  | BARCLAYS BANK IRELAND PLC, IRELAND        | USD      | 06/03/2023 | PERFORMANCE OF BASKET SHARES*       | LIBOR 3M +SPREAD                                                      |
| 344 639 612 | 41.83%                  | BANK OF AMERICA SECURITIES EUROPE, FRANCE | USD      | 19/09/2022 | US SOFR Compounded +SPREAD          | MSCI Emerging SRI S-Series 5% Capped Net Total Return Index (M7CXESC) |
| 186 613 286 | 22.65%                  | SOCIÉTÉ GÉNÉRALE PARIS, FRANCE            | USD      | 19/09/2022 | LIBOR 3M +SPREAD                    | MSCI Emerging SRI S-Series 5% Capped NTR USD                          |
| 299 354 628 | 36.33%                  | SOCIÉTÉ GÉNÉRALE PARIS, FRANCE            | USD      | 15/12/2022 | US SOFR Compounded + SPREAD         | MSCI Emerging SRI S-Series 5% Capped NTR USD                          |
| 117 221 234 | 14.23%                  | BANK OF AMERICA SECURITIES EUROPE, FRANCE | USD      | 23/01/2023 | PERFORMANCE OF BASKET SHARES*       | US SOFR compounded + SPREAD                                           |
| 141 131 358 | 17.13%                  | BANK OF AMERICA SECURITIES EUROPE, FRANCE | USD      | 22/06/2023 | PERFORMANCE OF BASKET SHARES*       | US SOFR compounded + SPREAD                                           |
|             |                         |                                           |          |            | <b>Net unrealised gain (in USD)</b> | <b>78 632 617</b>                                                     |

Notes to the financial statements at 30/06/2022

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

|                             |                                          |                          |
|-----------------------------|------------------------------------------|--------------------------|
| AIR LIQUIDE SA              | FRESENIUS MEDICAL CARE AG                | RENAULT SA               |
| AKZO NOBEL N.V.             | FRESENIUS SE & CO KGAA                   | SANOFI AVENTIS           |
| ATOS SE                     | FUCHS PETROLUB SE-PREF                   | SCHNEIDER ELECTRIC SE    |
| AXA SA                      | GALP ENERGIA SGPS SA                     | SCOR SE                  |
| BAYERISCHE MOTOREN WERKE AG | HEIDELBERGCEMENT AG                      | SIEMENS HEALTHINEERS AG  |
| BEIERSDORF AG               | KION GROUP AG                            | SOCIETE GENERALE SA      |
| BNP PARIBAS                 | KONINKLIJKE AHOLD<br>DELHAIZE NV         | STELLANTIS NV            |
| COMMERZBANK AG              | KONINKLIJKE DSM NV                       | TOTAL SA                 |
| COMPAGNIE DE SAINT GOBAIN   | KONINKLIJKE KPN NV                       | UNIVERSAL MUSIC GROUP NV |
| CREDIT AGRICOLE SA          | MERCK KGAA                               | VERBUND AG               |
| DANONE                      | MICHELIN (CGDE)                          | VINCI SA                 |
| DEUTSCHE LUFTHANSA - REG    | MUENCHENER<br>RUECKVERSICHERUNG AG - REG | VIVENDI                  |
| ERSTE GROUP BANK AG         | NORDEA BANK ABP                          | VOLKSWAGEN AG - PREF     |
| EUROAPI SASU                | ORANGE                                   | WARTSILA OYJ ABP         |
| EVONIK INDUSTRIES AG        | PROXIMUS                                 | WOLTERS KLUWER           |
| FAURECIA                    | PUMA SE                                  |                          |
| FORTUM OYJ                  | RAIFFEISEN BANK INTERNATIONAL            |                          |

**MSCI Europe Small Caps SRI S-Series PAB 5% Capped**

| Nominal     | % of net<br>assets<br>engaged | Counterparty                                          | Currency | Maturity   | Sub-fund paid                           | Sub-fund<br>received                                      |
|-------------|-------------------------------|-------------------------------------------------------|----------|------------|-----------------------------------------|-----------------------------------------------------------|
| 115 896 832 | 60.92%                        | BANK OF<br>AMERICA<br>SECURITIES<br>EUROPE,<br>FRANCE | EUR      | 07/11/2022 | EURIBOR 3M +<br>SPREAD                  | MSCI Europe<br>Small Caps SRI<br>5% Capped (NRT)<br>Index |
| 103 864 533 | 54.59%                        | BARCLAYS<br>BANK IRELAND<br>PLC, IRELAND              | EUR      | 11/01/2023 | PERFORMANCE<br>OF BASKET<br>SHARES*     | EURIBOR 3M +<br>SPREAD                                    |
| 80 999 989  | 42.58%                        | BNP PARIBAS<br>SA, FRANCE                             | EUR      | 15/03/2023 | PERFORMANCE<br>OF BASKET<br>SHARES*     | EURIBOR 3M +<br>SPREAD                                    |
| 87 913 611  | 46.21%                        | BANK OF<br>AMERICA<br>SECURITIES<br>EUROPE,<br>FRANCE | EUR      | 26/04/2023 | EURIBOR 3M +<br>SPREAD                  | MSCI Europe<br>Small Caps SRI<br>5% Capped (NRT)<br>Index |
|             |                               |                                                       |          |            | <b>Net unrealised<br/>loss (in EUR)</b> | <b>(6 529 181)</b>                                        |

## Notes to the financial statements at 30/06/2022

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

|                           |                                  |                       |
|---------------------------|----------------------------------|-----------------------|
| A2A SPA                   | FINECOBANK S.P.A.                | SCHNEIDER ELECTRIC SE |
| AFRICAN MINERALS LTD      | FORTUM OYJ                       | SNAM SPA              |
| ANDRITZ AG                | INTERTRUST NV                    | SOCIETE GENERALE SA   |
| AZIMUT HOLDING SPA        | INTESA SANPAOLO                  | SODEXO SA             |
| BNP PARIBAS               | KONINKLIJKE AHOLD<br>DELHAIZE NV | TELE2 AB - B          |
| BOUYGUES SA               | LETS GOWEX SA                    | TELECOM ITALIA SPA    |
| CARREFOUR SA              | MEDIOBANCA SPA                   | TELIA CO AB           |
| COMMERZBANK AG            | MICHELIN (CGDE)                  | TERNA SPA             |
| COMPAGNIE DE SAINT GOBAIN | MONCLER SPA                      | TOTAL SA              |
| CREDIT AGRICOLE SA        | NORDEA BANK ABP                  | UNICREDIT S.P.A.      |
| DANONE                    | ORANGE                           | VINCI SA              |
| ENEL S.P.A.               | POSTE ITALIANE SPA               | VIVENDI               |
| ENI S.P.A.                | RECORDATI SPA                    | WOLTERS KLUWER        |
| EUROAPI SASU              | REXEL SA                         |                       |
| EUTELSAT COMMUNICATIONS   | SANOFI AVENTIS                   |                       |

**Counterparties to Swaps contracts:**

Bank of America Securities Europe, France  
 Barclays Bank Ireland Plc, Ireland  
 BNP Paribas Paris, France  
 BNP Paribas SA, France  
 HSBC France, France  
 Société Générale Hong Kong, Hong Kong  
 Société Générale Paris, France  
 Société Générale Securities Services, France

**Note 12 - Global overview of collateral**

As at 30 June 2022, the SICAV pledged the following collateral in favour of financial instruments counterparties:

| Sub-fund                                                      | Currency | OTC collateral | Type of collateral |
|---------------------------------------------------------------|----------|----------------|--------------------|
| Energy & Metals Enhanced Roll                                 | USD      | 2 865 000      | Cash               |
| ESG Value Europe                                              | EUR      | 8 030 000      | Cash               |
| JPM ESG EMBI Global Diversified Composite                     | USD      | 482 000        | Cash               |
| Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged) | USD      | 3 204 000      | Cash               |
| MSCI Emerging ESG Filtered Min TE                             | USD      | 2 091 000      | Cash               |
| MSCI Europe Small Caps SRI S-Series PAB 5% Capped             | EUR      | 12 120 000     | Cash               |

As at 30 June 2022, the counterparties to financial instruments pledged the following collateral in favour of the SICAV:

| Sub-fund                                                      | Currency | OTC collateral | Type of collateral |
|---------------------------------------------------------------|----------|----------------|--------------------|
| Energy & Metals Enhanced Roll                                 | USD      | 3 738 000      | Cash               |
| ESG Dividend Europe                                           | EUR      | 260 000        | Cash               |
| ESG Growth Europe                                             | EUR      | 90 000         | Cash               |
| ESG Low Vol US                                                | EUR      | 480 000        | Cash               |
| ESG Quality Europe                                            | EUR      | 540 000        | Cash               |
| Markit iBoxx Global Corporates Liquid 150 Capped (USD Hedged) | USD      | 1 229 000      | Cash               |

## Notes to the financial statements at 30/06/2022

| Sub-fund                                          | Currency | OTC collateral | Type of collateral |
|---------------------------------------------------|----------|----------------|--------------------|
| MSCI Emerging ESG Filtered Min TE                 | USD      | 2 452 000      | Cash               |
| MSCI Emerging SRI S-Series PAB 5% Capped          | USD      | 70 440 902     | Cash               |
| MSCI Europe Small Caps SRI S-Series PAB 5% Capped | EUR      | 1 420 000      | Cash               |
| MSCI Japan ESG Filtered Min TE                    | EUR      | 2 460 000      | Cash               |
| MSCI Japan SRI S-Series PAB 5% Capped             | EUR      | 1 310 000      | Cash               |
| MSCI World SRI S-Series PAB 5% Capped             | USD      | 112 000        | Cash               |

**Note 13 - Changes in the composition of the securities portfolio**

The list of changes in 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 14 - List of Investment managers**

As at 30 June 2022, all opened sub-funds are managed by BNP PARIBAS ASSET MANAGEMENT France.

**Note 15 - 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 fees, stock exchange fees and RTO fees (Reception and Transmission of Orders).

In line with bond market practice, a bid-offer spread is applied when buying and selling these securities. 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 fee.

**Note 16 - 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" when received.

## Notes to the financial statements at 30/06/2022

**Note 17 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)**

This collateral applies to all OTC activity of this fund. There is no way to distinguish it upon type of instrument it is related to.

**Energy & Metals Enhanced Roll**

| Counterparty name             | Type | Currency   | Market Value (absolute value) | Maturity          | Safekeeping of collateral received | Safekeeping of collateral granted | Reinvestment |
|-------------------------------|------|------------|-------------------------------|-------------------|------------------------------------|-----------------------------------|--------------|
| BNP PARIBAS                   | Cash | USD        | 2 114 000                     | Less than one day | N/A                                | Pooled                            | N/A          |
| J.P.MORGAN AG                 | Cash | USD        | 751 000                       | Less than one day | N/A                                | Pooled                            | N/A          |
| SOCIETE GENERALE PARIS        | Cash | USD        | 3 738 000                     | Less than one day | BNP PARIBAS SECURITIES SERVICES    | N/A                               | No           |
| <b>Total (absolute value)</b> |      | <b>USD</b> | <b>6 603 000</b>              |                   |                                    |                                   |              |

**ESG Dividend Europe**

| Counterparty name             | Type | Currency   | Market Value (absolute value) | Maturity          | Safekeeping of collateral received | Safekeeping of collateral granted | Reinvestment |
|-------------------------------|------|------------|-------------------------------|-------------------|------------------------------------|-----------------------------------|--------------|
| BNP PARIBAS                   | Cash | EUR        | 260 000                       | Less than one day | BNP PARIBAS SECURITIES SERVICES    | N/A                               | No           |
| <b>Total (absolute value)</b> |      | <b>EUR</b> | <b>260 000</b>                |                   |                                    |                                   |              |

**ESG Growth Europe**

| Counterparty name             | Type | Currency   | Market Value (absolute value) | Maturity          | Safekeeping of collateral received | Safekeeping of collateral granted | Reinvestment |
|-------------------------------|------|------------|-------------------------------|-------------------|------------------------------------|-----------------------------------|--------------|
| BNP PARIBAS                   | Cash | EUR        | 90 000                        | Less than one day | BNP PARIBAS SECURITIES SERVICES    | N/A                               | No           |
| <b>Total (absolute value)</b> |      | <b>EUR</b> | <b>90 000</b>                 |                   |                                    |                                   |              |

**ESG Low Vol Europe**

No collateral received or granted as at 30 June 2022.

**ESG Low Vol US**

| Counterparty name             | Type | Currency   | Market Value (absolute value) | Maturity          | Safekeeping of collateral received | Safekeeping of collateral granted | Reinvestment |
|-------------------------------|------|------------|-------------------------------|-------------------|------------------------------------|-----------------------------------|--------------|
| BNP PARIBAS                   | Cash | EUR        | 480 000                       | Less than one day | BNP PARIBAS SECURITIES SERVICES    | N/A                               | No           |
| <b>Total (absolute value)</b> |      | <b>EUR</b> | <b>480 000</b>                |                   |                                    |                                   |              |

**ESG Momentum Europe**

No collateral received or granted as at 30 June 2022.

**ESG Quality Europe**

| Counterparty name             | Type | Currency   | Market Value (absolute value) | Maturity          | Safekeeping of collateral received | Safekeeping of collateral granted | Reinvestment |
|-------------------------------|------|------------|-------------------------------|-------------------|------------------------------------|-----------------------------------|--------------|
| BNP PARIBAS                   | Cash | EUR        | 540 000                       | Less than one day | BNP PARIBAS SECURITIES SERVICES    | N/A                               | No           |
| <b>Total (absolute value)</b> |      | <b>EUR</b> | <b>540 000</b>                |                   |                                    |                                   |              |

**ESG Value Europe**

| Counterparty name             | Type | Currency   | Market Value (absolute value) | Maturity          | Safekeeping of collateral received | Safekeeping of collateral granted | Reinvestment |
|-------------------------------|------|------------|-------------------------------|-------------------|------------------------------------|-----------------------------------|--------------|
| BNP PARIBAS                   | Cash | EUR        | 7 650 000                     | Less than one day | N/A                                | Pooled                            | N/A          |
| SOCIETE GENERALE              | Cash | EUR        | 380 000                       | Less than one day | N/A                                | Pooled                            | N/A          |
| <b>Total (absolute value)</b> |      | <b>EUR</b> | <b>8 030 000</b>              |                   |                                    |                                   |              |

## Notes to the financial statements at 30/06/2022

## MSCI Emerging ESG Filtered Min TE

| Counterparty name             | Type | Currency   | Market Value<br>(absolute value) | Maturity          | Safekeeping of collateral<br>received | Safekeeping of<br>collateral granted | Reinvestment |
|-------------------------------|------|------------|----------------------------------|-------------------|---------------------------------------|--------------------------------------|--------------|
| BNP PARIBAS                   | Cash | USD        | 556 000                          | Less than one day | N/A                                   | Pooled                               | N/A          |
| BNP PARIBAS                   | Cash | USD        | 2 452 000                        | Less than one day | BNP PARIBAS<br>SECURITIES SERVICES    | N/A                                  | No           |
| HSBC<br>CONTINENTAL<br>EUROPE | Cash | USD        | 1 535 000                        | Less than one day | N/A                                   | Pooled                               | N/A          |
| <b>Total (absolute value)</b> |      | <b>USD</b> | <b>4 543 000</b>                 |                   |                                       |                                      |              |

## MSCI Emerging SRI S-Series PAB 5% Capped

| Counterparty name                            | Type | Currency   | Market Value<br>(absolute value) | Maturity          | Safekeeping of collateral<br>received | Safekeeping of<br>collateral granted | Reinvestment |
|----------------------------------------------|------|------------|----------------------------------|-------------------|---------------------------------------|--------------------------------------|--------------|
| SOCIETE<br>GENERALE                          | Cash | USD        | 2 871 000                        | Less than one day | BNP PARIBAS<br>SECURITIES SERVICES    | N/A                                  | No           |
| BARCLAYS BANK<br>IRELAND PLC                 | Cash | USD        | 46 170 000                       | Less than one day | BNP PARIBAS<br>SECURITIES SERVICES    | N/A                                  | No           |
| BANK OF AMERICA<br>SECURITIES<br>EUROPE S.A. | Cash | USD        | 21 399 902                       | Less than one day | BNP PARIBAS<br>SECURITIES SERVICES    | N/A                                  | No           |
| <b>Total (absolute value)</b>                |      | <b>USD</b> | <b>70 440 902</b>                |                   |                                       |                                      |              |

## MSCI Europe Small Caps SRI S-Series PAB 5% Capped

| Counterparty name                            | Type | Currency   | Market Value<br>(absolute value) | Maturity          | Safekeeping of collateral<br>received | Safekeeping of<br>collateral granted | Reinvestment |
|----------------------------------------------|------|------------|----------------------------------|-------------------|---------------------------------------|--------------------------------------|--------------|
| BNP PARIBAS                                  | Cash | EUR        | 1 420 000                        | Less than one day | BNP PARIBAS<br>SECURITIES SERVICES    | N/A                                  | No           |
| BARCLAYS BANK<br>IRELAND PLC                 | Cash | EUR        | 1 200 000                        | Less than one day | N/A                                   | Pooled                               | N/A          |
| BANK OF AMERICA<br>SECURITIES<br>EUROPE S.A. | Cash | EUR        | 10 920 000                       | Less than one day | N/A                                   | Pooled                               | N/A          |
| <b>Total (absolute value)</b>                |      | <b>EUR</b> | <b>13 540 000</b>                |                   |                                       |                                      |              |

## Data on cost and return

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

## Note 18 - Significant events

Since the end of 2019, the development of the COVID-19 outbreak has led to an unprecedented global sanitary and economic crisis. The Board of Directors continues to follow the efforts of governments to contain the spread of the virus, including the vaccination roll-out and to support the economic recovery. Finally, the Board of Directors is monitoring the economic impact on the companies in the portfolio of the Fund.

Since 24 February 2022, we have been very attentive to the consequences of the conflict between Russia and Ukraine. We closely monitor developments in terms of market and financial risks in order to take all necessary measures in the interest of shareholders.



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## **ADDITIONAL INFORMATION FOR INVESTORS IN THE FEDERAL REPUBLIC OF GERMANY**

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The following sub-funds registered for distribution the Federal Republic of Germany invest at least 50% of their assets in equity securities:

**AB US EQUITY GROWTH**

**ALLIANZ EUROPE EQUITY GROWTH**

**AMUNDI EUROPE EQUITY VALUE**

**BLACKROCK EURO EQUITY**

**HARRIS US EQUITY VALUE**

**HSBC EURO EQUITY VALUE**

**JP MORGAN GLOBAL EQUITY EMERGING**

**ROBECO GLOBAL EQUITY EMERGING**

**SYCOMORE EURO EQUITY GROWTH**

**VONTOBEL GLOBAL EQUITY EMERGING**

### **Facilities in the Federal Republic of Germany according to section 306a (1) of the Investment Code**

Subscriptions, repurchase and redemption orders can be addressed to BNP Paribas Securities Services, Niederlassung Luxemburg, 60, avenue J. F. Kennedy, L-1855 Luxemburg.

Payments relating to the units of the UCITS will be made by BNP Paribas Securities Services, Niederlassung Luxemburg, 60, avenue J. F. Kennedy, L-1855 Luxemburg.

Information on how orders can be made and how repurchase and redemption proceeds are paid can be obtained from BNP PARIBAS ASSET MANAGEMENT France Zweigniederlassung Deutschland, Senckenberganlage 19, 60325 Frankfurt am Main.

Information and access to procedures and arrangements referred to in Article 15 of Directive 2009/65/EC relating to investors' exercise of their rights can be obtained from BNP PARIBAS ASSET MANAGEMENT France Zweigniederlassung Deutschland, Senckenberganlage 19, 60325 Frankfurt am Main.

Information and documents required pursuant to Chapter IX of Directive 2009/65/EC available to investors can be obtained free of charge and in hard copy from BNP PARIBAS ASSET MANAGEMENT France Zweigniederlassung Deutschland, Senckenberganlage 19, 60325 Frankfurt am Main.

The prospectus, the key investor information documents, the articles of incorporation, the annual, semi-annual reports, the issue, sale, repurchase or redemption price of the shares is available free of charge, in hard copy form at BNP PARIBAS ASSET MANAGEMENT Luxembourg and on the website [www.bnpparibas-am.com](http://www.bnpparibas-am.com).

No shares of EU UCITS will be issued as printed individual certificates.

The issue, redemption and conversion prices of shares are published on [www.bnpparibas-am.de](http://www.bnpparibas-am.de) and any other information to the shareholders will be published in Germany in the Federal Gazette ("www.bundesanzeiger.de"), on the website "www.wmdaten.de", and on the website [www.bnpparibas-am.com](http://www.bnpparibas-am.com) except for the publications concerning the payment of dividends, the exchange ratio and the convening notices to General Meeting which are available via the website.

In addition, communications to investors in the Federal Republic of Germany will be made available by means of a durable medium (section 167 of the Investment Code) in the following cases:

- suspension of the redemption of the shares,
- termination of the management of the fund or its liquidation,
- any amendments to the company rules which are inconstant with the previous investment principles, which affect material investor rights or which relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool,
- merger of the fund with one or more other funds and
- the change of the fund into a feeder fund or the modification of a master fund.



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**ASSET MANAGEMENT**

The asset manager  
for a changing  
world